

QUARTERLY STATEMENT
AS OF MARCH 31, 2020
OF THE CONDITION AND AFFAIRS OF THE
TRAVELERS CASUALTY AND
SURETY COMPANY

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

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

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

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

OFFICERS

Table with 4 columns: Name, Title, Name, Title. Lists officers including Nicholas Seminara, Wendy C. Skjerven, Douglas K. Russell, etc.

DIRECTORS

DANIEL STEPHEN FREY CHRISTINE KUCERA KALLA GREGORY CHESHIRE TOCZYDLOWSKI
WILLIAM HERBERT HEYMAN NICHOLAS SEMINARA

STATE OF CONNECTICUT }
COUNTY OF HARTFORD } ss:

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

Signatures of Nicholas Seminara, Wendy C. Skjerven, Douglas K. Russell with titles: President, Secretary, Controller

Subscribed and sworn to before me this

21st day of April, 2020
Notary Public
My Commission Expires September 30, 2022



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

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	10,070,773,966	0	10,070,773,966	9,839,717,155
2. Stocks:				
2.1 Preferred stocks.....	26,307,500	0	26,307,500	27,275,625
2.2 Common stocks.....	4,100,013,785	0	4,100,013,785	4,084,738,457
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 (\$.....(507,946)), cash equivalents (\$.....0) and short-term investments (\$.....146,530,652).....	146,022,706	0	146,022,706	758,729,907
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	1,391,840,951	6,069,832	1,385,771,119	1,327,484,125
9. Receivables for securities.....	0	0	0	0
10. Securities lending reinvested collateral assets.....	24,087,343	0	24,087,343	55,101,840
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	15,759,046,251	6,069,832	15,752,976,419	16,093,047,109
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	87,561,960	0	87,561,960	88,303,158
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	648,448,450	36,482,784	611,965,665	605,865,671
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....21,352,913 earned but unbilled premiums).....	1,144,907,907	6,315,540	1,138,592,367	1,069,962,704
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....	15,335,122	1,726,523	13,608,599	16,725,429
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	36,918,858	0	36,918,858	38,291,441
16.2 Funds held by or deposited with reinsured companies.....	913,550	0	913,550	995,271
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.....	149,105,486	8,221,378	140,884,108	132,418,508
19. Guaranty funds receivable or on deposit.....	460,640	0	460,640	731,351
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.....	86,349,435	0	86,349,435	72,004,179
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	90,127,062	1,433,836	88,693,226	86,262,514
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	18,019,174,721	60,249,893	17,958,924,828	18,204,607,336
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	18,019,174,721	60,249,893	17,958,924,828	18,204,607,336

DETAILS OF WRITE-INS

1101.....	0	0	0	0
1102.....	0	0	0	0
1103.....	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	0	0	0	0
2501. Suspense, undistributed payments.....	44,299,300	0	44,299,300	33,195,789
2502. Equities and deposits in pools and associations.....	20,499,375	0	20,499,375	29,702,193
2503. Amounts receivable under high deductible policies.....	14,283,527	1,433,836	12,849,691	13,151,977
2598. Summary of remaining write-ins for Line 25 from overflow page.....	11,044,860	0	11,044,860	10,212,555
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	90,127,062	1,433,836	88,693,226	86,262,514

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$.....602,712,241).....	6,754,701,077	6,584,022,434
2. Reinsurance payable on paid losses and loss adjustment expenses.....	276,517,001	293,618,910
3. Loss adjustment expenses.....	1,390,137,849	1,498,792,977
4. Commissions payable, contingent commissions and other similar charges.....	86,939,527	160,957,684
5. Other expenses (excluding taxes, licenses and fees).....	69,162,998	126,620,583
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	53,763,017	61,062,633
7.1 Current federal and foreign income taxes (including \$....(87,309,796) on realized capital gains (losses)).....	43,483,565	12,777,459
7.2 Net deferred tax liability.....	0	0
8. Borrowed money \$.....0 and interest thereon \$....9,060.....	9,060	8,759
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$....223,508,347 and including warranty reserves of \$.....0 and accrued accident and health experience rating refunds including \$.....0 for medical loss ratio rebate per the Public Health Service Act).....	2,401,309,163	2,378,477,435
10. Advance premium.....	275	1,100
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	12,317,776	12,105,810
12. Ceded reinsurance premiums payable (net of ceding commissions).....	101,602,089	52,751,443
13. Funds held by company under reinsurance treaties.....	0	0
14. Amounts withheld or retained by company for account of others.....	10,674,541	8,051,259
15. Remittances and items not allocated.....	833,764	917,095
16. Provision for reinsurance (including \$.....0 certified).....	0	0
17. Net adjustments in assets and liabilities due to foreign exchange rates.....	0	0
18. Drafts outstanding.....	0	0
19. Payable to parent, subsidiaries and affiliates.....	0	0
20. Derivatives.....	0	0
21. Payable for securities.....	41,000,000	77,552,500
22. Payable for securities lending.....	24,087,343	55,101,840
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.....	(8,568,512)	(8,579,237)
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	11,257,970,533	11,314,240,684
27. Protected cell liabilities.....	0	0
28. Total liabilities (Lines 26 and 27).....	11,257,970,533	11,314,240,684
29. Aggregate write-ins for special surplus funds.....	9,866,377	9,898,799
30. Common capital stock.....	25,000,000	25,000,000
31. Preferred capital stock.....	0	0
32. Aggregate write-ins for other than special surplus funds.....	0	0
33. Surplus notes.....	0	0
34. Gross paid in and contributed surplus.....	2,629,824,585	2,629,824,585
35. Unassigned funds (surplus).....	4,036,263,333	4,225,643,267
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 30 \$.....0).....	0	0
36.2 .....0.000 shares preferred (value included in Line 31 \$.....0).....	0	0
37. Surplus as regards policyholders (Lines 29 to 35, less 36).....	6,700,954,295	6,890,366,651
38. Totals (Page 2, Line 28, Col. 3).....	17,958,924,828	18,204,607,336

DETAILS OF WRITE-INS

2501. Retroactive reinsurance reserve assumed.....	240,174	240,187
2502. Escheat liability.....	59,305	75,124
2503. Retroactive reinsurance reserve ceded.....	(8,867,990)	(8,894,548)
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).....	(8,568,512)	(8,579,237)
2901. Special surplus from retroactive reinsurance.....	9,866,377	9,898,799
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).....	9,866,377	9,898,799
3201.	0	0
3202.	0	0
3203.	0	0
3298. Summary of remaining write-ins for Line 32 from overflow page.....	0	0
3299. Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above).....	0	0

TRAVELERS CASUALTY AND SURETY COMPANY STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct..... (written \$....107,741,420).....	86,409,422	87,827,919	353,143,664
1.2 Assumed..... (written \$....1,316,875,722).....	1,284,591,847	1,219,480,256	5,023,519,018
1.3 Ceded..... (written \$....110,125,942).....	88,393,602	90,182,405	361,377,744
1.4 Net..... (written \$....1,314,491,200).....	1,282,607,668	1,217,125,770	5,015,284,938
DEDUCTIONS:			
2. Losses incurred (current accident year \$....741,060,424):			
2.1 Direct.....	83,285,347	60,758,263	200,479,479
2.2 Assumed.....	842,804,227	662,296,124	2,908,741,428
2.3 Ceded.....	84,951,702	47,738,659	191,208,778
2.4 Net.....	841,137,872	675,315,728	2,918,012,129
3. Loss adjustment expenses incurred.....	17,779,635	121,945,481	525,229,151
4. Other underwriting expenses incurred.....	374,151,006	359,762,635	1,462,144,398
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	1,233,068,513	1,157,023,844	4,905,385,678
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	49,539,155	60,101,926	109,899,260
INVESTMENT INCOME			
9. Net investment income earned.....	93,555,169	119,339,320	1,023,372,977
10. Net realized capital gains (losses) less capital gains tax of \$....(76,427).....	(5,943,072)	5,315,363	(5,326,473)
11. Net investment gain (loss) (Lines 9 + 10).....	87,612,097	124,654,683	1,018,046,505
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$....465,662 amount charged off \$....3,245,369).....	(2,779,707)	(2,417,846)	(11,243,273)
13. Finance and service charges not included in premiums.....	4,711,310	4,642,350	18,563,880
14. Aggregate write-ins for miscellaneous income.....	(11,190)	1,021,932	1,355,014
15. Total other income (Lines 12 through 14).....	1,920,412	3,246,435	8,675,621
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	139,071,664	188,003,045	1,136,621,386
17. Dividends to policyholders.....	2,070,964	2,284,215	8,432,657
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).....	137,000,701	185,718,830	1,128,188,729
19. Federal and foreign income taxes incurred.....	30,782,533	31,870,635	99,899,716
20. Net income (Line 18 minus Line 19) (to Line 22).....	106,218,167	153,848,195	1,028,289,013
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year.....	6,890,366,651	6,647,847,066	6,647,847,066
22. Net income (from Line 20).....	106,218,167	153,848,195	1,028,289,013
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 \$....(267,489).....	21,599,331	161,427,850	130,403,102
25. Change in net unrealized foreign exchange capital gain (loss).....	(3,639,563)	(187,725)	504,219
26. Change in net deferred income tax.....	6,783,553	(2,117,159)	(6,603,965)
27. Change in nonadmitted assets.....	(373,845)	6,038,978	18,927,216
28. Change in provision for reinsurance.....	0	0	0
29. Change in surplus notes.....	0	0	0
30. Surplus (contributed to) withdrawn from protected cells.....	0	0	0
31. Cumulative effect of changes in accounting principles.....	0	0	0
32. Capital changes:			
32.1 Paid in.....	0	0	0
32.2 Transferred from surplus (Stock Dividend).....	0	0	0
32.3 Transferred to surplus.....	0	0	0
33. Surplus adjustments:			
33.1 Paid in.....	0	0	0
33.2 Transferred to capital (Stock Dividend).....	0	0	0
33.3 Transferred from capital.....	0	0	0
34. Net remittances from or (to) Home Office.....	0	0	0
35. Dividends to stockholders.....	(320,000,000)	(221,000,000)	(929,000,000)
36. Change in treasury stock.....	0	0	0
37. Aggregate write-ins for gains and losses in surplus.....	0	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37).....	(189,412,356)	98,010,140	242,519,586
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	6,700,954,295	6,745,857,206	6,890,366,651

DETAILS OF WRITE-INS

0501.	0	0	0
0502.	0	0	0
0503.	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	0
1401. Profit and loss, miscellaneous.....	471,241	924,159	2,575,492
1402. Other assets tri-party/tax credit bond income.....	2,010	2,551	9,351
1403. Fines and penalties of regulatory authorities.....	(21,540)	(30,388)	(121,804)
1498. Summary of remaining write-ins for Line 14 from overflow page.....	(462,900)	125,610	(1,108,026)
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	(11,190)	1,021,932	1,355,014
3701.	0	0	0
3702.	0	0	0
3703.	0	0	0
3798. Summary of remaining write-ins for Line 37 from overflow page.....	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above).....	0	0	0

TRAVELERS CASUALTY AND SURETY COMPANY

CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	1,281,718,036	1,222,208,364	5,080,713,922
2. Net investment income.....	100,861,511	126,552,968	1,066,580,302
3. Miscellaneous income.....	1,920,412	3,246,435	8,675,621
4. Total (Lines 1 through 3).....	1,384,499,959	1,352,007,767	6,155,969,846
5. Benefit and loss related payments.....	686,106,834	641,727,168	2,719,020,623
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.....	636,936,999	628,377,564	1,950,996,625
8. Dividends paid to policyholders.....	1,858,997	1,861,681	8,822,732
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses).....	0	0	80,842,816
10. Total (Lines 5 through 9).....	1,324,902,831	1,271,966,412	4,759,682,796
11. Net cash from operations (Line 4 minus Line 10).....	59,597,128	80,041,355	1,396,287,049
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	313,567,314	329,513,915	1,804,371,849
12.2 Stocks.....	0	3,254,806	15,033,504
12.3 Mortgage loans.....	0	0	0
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	13,371,075	44,460,470	171,296,106
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	0	0	0
12.7 Miscellaneous proceeds.....	24,026,606	20,825,111	77,955,551
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	350,964,996	398,054,302	2,068,657,010
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	563,419,227	412,365,191	1,967,057,841
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.....	58,091,385	92,985,597	297,742,023
13.6 Miscellaneous applications.....	36,552,500	35,491,851	289,749
13.7 Total investments acquired (Lines 13.1 to 13.6).....	658,063,112	540,842,639	2,265,089,613
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).....	(307,098,116)	(142,788,337)	(196,432,603)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0	0
16.3 Borrowed funds.....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0	0
16.5 Dividends to stockholders.....	320,000,000	221,000,000	929,000,000
16.6 Other cash provided (applied).....	(45,206,213)	49,446,531	(16,505,738)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(365,206,213)	(171,553,469)	(945,505,738)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	(612,707,201)	(234,300,451)	254,348,708
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	758,729,907	504,381,198	504,381,198
19.2 End of period (Line 18 plus Line 19.1).....	146,022,706	270,080,747	758,729,907
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Stock distribution from limited partnership.....	682,660	386,638	1,487,985
20.0002 Income payment received in securities.....	88,820	108,773	392,303
20.0003 Exchange of bonds.....	0	23,166,563	60,577,744
20.0004 Exchange of stock.....	0	7,788,890	7,788,890
20.0005 Other assets tri-party/tax credit bonds.....	0	0	30,474

NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices:

Travelers Casualty and Surety Company (the Company) prepares its statutory financial statements in conformity with the accounting practices prescribed or permitted by the State of Connecticut Insurance Department. Insurance companies domiciled in Connecticut are required to 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>March 31, 2020</u>	<u>December 31, 2019</u>
	<u>#</u>	<u>Page</u>	<u>Line #</u>		
1. Travelers Casualty and Surety Company state basis	XXX	XXX	XXX	\$ 106,218,167	\$ 1,028,289,013
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>\$ 106,218,167</u>	<u>\$ 1,028,289,013</u>
 <u>Surplus</u>					
5. Travelers Casualty and Surety Company state basis	XXX	XXX	XXX	\$ 6,700,954,295	\$ 6,890,366,651
6. State Prescribed Practices that are an increase/(decrease) from NAIC SAP				-	-
7. State Permitted Practices that are an increase/(decrease) from NAIC SAP				-	-
8. NAIC SAP (5-6-7=8)	XXX	XXX	XXX	<u>\$ 6,700,954,295</u>	<u>\$ 6,890,366,651</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 2020.

(3) Not applicable.

NOTES TO FINANCIAL STATEMENTS

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

a. The aggregate amount of unrealized losses:			
	1. Less than 12 Months	\$	1,666,185
	2. 12 Months or Longer	\$	853,060
b. The aggregate related fair value of securities with unrealized losses:			
	1. Less than 12 Months	\$	93,059,957
	2. 12 Months or Longer	\$	16,264,814

(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. 5GI Securities:

No significant change.

P. Short Sales:

No significant change.

Q. 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.

Note 8 – Derivative Instruments

Not applicable.

NOTES TO FINANCIAL STATEMENTS

Note 9 – Income Taxes

No significant change.

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

In January and February 2020, the Company sold \$47.5 million and \$53.2 million, respectively, of securities to the Travelers Money Market Liquidity Pool.

Note 11 – Debt

A. No significant change.

B. Not applicable.

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

A – D. Defined Benefit Plans:

No significant change.

A(4). Not applicable.

E. Defined Contribution Plans:

No significant change.

F. Multiemployer Plans:

No significant change.

G. Consolidated/Holding Company Plans:

No significant change.

H. Postemployment Benefits and Compensated Absences:

No significant change.

I. Impact of Medicare Modernization Act on Postretirement Benefits:

No significant change.

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

On March 20, 2020, the Company paid ordinary dividends of \$320 million to its parent company, Travelers Insurance Group Holdings Inc.

Note 14 – Liabilities, Contingencies and Assessments

No significant change.

Note 15 – Leases

No significant change.

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

No significant change.

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

A. Transfers of Receivables Reported as Sales:

No significant change.

B. Transfer and Servicing of Financial Assets:

No significant change.

(2) Not applicable.

(4) Not applicable.

C. Wash Sales:

Not applicable.

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

No significant change.

NOTES TO FINANCIAL STATEMENTS**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. Securities measured and reported at fair value as of March 31, 2020:

Description	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Bonds					
Industrial and miscellaneous	\$ -	\$ 79,622,141	\$ -	\$ -	\$ 79,622,141
Preferred stock					
Perpetual	-	1,420,000	-	-	1,420,000
Redeemable	-	24,887,500	-	-	24,887,500
Total preferred stock	-	26,307,500	-	-	26,307,500
Common stock					
Industrial and miscellaneous	750,477	-	-	-	750,477
Total securities at fair value	\$ 750,477	\$ 105,929,641	\$ -	\$ -	\$ 106,680,118

At March 31, 2020, the Company also holds Level 3 industrial and miscellaneous common stock measured and reported at its fair value of zero.

Reconciliation of Level 3 securities during the reporting period:

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

Level 2 and Level 3 valuation techniques:

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

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

B. Not applicable.

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

(At March 31, 2020)	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Short-term bonds	\$ 146,530,652	\$ 146,530,652	\$ 30,980,901	\$ 115,549,751	\$ -	\$ -	\$ -
Long-term bonds	10,457,454,698	10,070,773,966	345,080,840	10,099,803,214	12,570,644	-	-
Preferred stock	26,307,500	26,307,500	-	26,307,500	-	-	-
Common stock	750,477	750,477	750,477	-	-	-	-

(At December 31, 2019)	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Short-term bonds	\$ 759,048,172	\$ 759,048,172	\$ 84,422,968	\$ 674,625,204	\$ -	\$ -	\$ -
Long-term bonds	10,303,581,763	9,839,717,155	335,795,189	9,954,180,126	13,606,448	-	-
Preferred stock	27,275,625	27,275,625	1,760,000	25,515,625	-	-	-
Common stock	2,920,000	2,920,000	2,920,000	-	-	-	-

D. Not applicable.

E. Not applicable.

Note 21 – Other Items

No significant change.

Note 22 – Events Subsequent

In March 2020, a global pandemic was declared due to the spread of the novel coronavirus COVID-19 (COVID-19). The emergence of COVID-19 caused significant investment market uncertainty and volatility as well as supply chain interruptions and disruption to the global economy. The Company expects that the decreased levels of economic activity will negatively impact premium volumes. The Company began to experience this impact in March 2020 and expects it to persist and be more significant in the second quarter of 2020. This impact is expected to further persist for

NOTES TO FINANCIAL STATEMENTS

the remainder of 2020 and beyond, but the degree of the impact will depend on the extent and duration of the economic contraction and could be material.

The Company may have an increase in nonadmitted assets for amounts overdue and incur net losses from agents' or premium balances charged off due to impairments on premiums receivable. The disruption in the financial markets related to COVID-19 could result in net unrealized capital losses in future periods. In addition, to the extent that bond yields decline, net investment income from future investment activity, including re-investments, would decrease.

The Company has incurred, and expects to incur in future periods, higher loss and LAE in certain lines of business as a result of COVID-19. Additionally, beginning in late March, in response to COVID-19, a number of states have enacted changes designed to effectively expand workers' compensation coverage by creating a presumption of compensability for certain types of workers. In addition, other states are considering similar changes. Depending on the number of states that institute such changes and the terms of the changes, as well as the outcome of any related legal challenges, the Company could experience elevated claims frequency and severity for its workers' compensation line, which could have a material adverse effect on its net income and capital and surplus. Recent legislative efforts to retroactively mandate coverage by requiring insurers to cover business interruption claims irrespective of terms, exclusions or other conditions included in insurance policies that would otherwise preclude coverage are also a concern. The Company's management continues to closely monitor developments related to COVID-19.

The Company had no additional material subsequent events through May 8, 2020.

Note 23 – Reinsurance

No significant change.

Note 24 – Retrospectively Rated Contracts & Contracts Subject to Redetermination

A – E. Retrospective Premiums:

No significant change.

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

Not applicable.

Note 25 – Changes in Incurred Losses and Loss Adjustment Expenses

In 2020, the prior year-end total loss and loss adjustment expense reserves developed favorably by \$2,806,000, resulting from better than expected loss and defense and cost containment (DCC) experience across multiple Schedule P lines, primarily workers' compensation, special property and homeowners lines of business. This favorable development was partially offset by worse than expected loss experience in commercial auto liability.

The improvement in workers' compensation was driven primarily by better than expected loss experience across multiple accident years. Lower estimates for adjusting and other expenses also contributed to the workers' compensation improvement. The improvement in special property was driven primarily by better than expected loss experience across multiple accident years. The improvement in homeowners was driven primarily by better than expected loss experience across multiple accident years in addition to lower estimates for adjusting and other expenses. Additional favorable loss and DCC development was spread across multiple lines and accident years and not concentrated in any particular line or accident year.

Higher than expected loss experience in commercial auto liability was across multiple accident years as well as higher than expected adjusting and other costs. Additional unfavorable loss and DCC development was spread across multiple lines and accident years and not concentrated in any particular line or accident year.

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

Note 26 – Intercompany Pooling Arrangements

Effective January 1, 2020, after receiving all required regulatory approvals, the TRV Reinsurance Pool was amended whereby the percent of participation changed for the Pool participants noted below.

The names, NAIC company codes and intercompany pool percentages of the companies participating in the TRV Pool are as follows:

TRV Pool Participant	NAIC Company Code	Pool Participation %
The Travelers Indemnity Company	25658	25.20*
St. Paul Fire and Marine Insurance Company	24767	24.79
Travelers Casualty and Surety Company	19038	20.36
The Phoenix Insurance Company	25623	5.00
The Standard Fire Insurance Company	19070	4.84
United States Fidelity and Guaranty Company	25887	4.41
Travelers Casualty Insurance Company of America	19046	2.73
Farmington Casualty Company	41483	1.48
The Automobile Insurance Company of Hartford, Connecticut	19062	1.37
The Travelers Indemnity Company of Connecticut	25682	1.37
The Charter Oak Fire Insurance Company	25615	1.27
Northland Insurance Company	24015	1.22
The Travelers Indemnity Company of America	25666	0.77
St. Paul Protective Insurance Company	19224	0.58
Travelers Casualty Company of Connecticut	36170	0.47
Travelers Commercial Casualty Company	40282	0.47
Travelers Commercial Insurance Company	36137	0.47
St. Paul Mercury Insurance Company	24791	0.40
Travelers Property Casualty Company of America	25674	0.36
Travelers Property Casualty Insurance Company	36161	0.30
The Travelers Casualty Company	41769	0.29
Travelers Constitution State Insurance Company	41750	0.29
The Travelers Home and Marine Insurance Company	27998	0.27
TravCo Insurance Company	28188	0.27
Travelers Personal Insurance Company	38130	0.27
Travelers Personal Security Insurance Company	36145	0.27
Discover Property & Casualty Insurance Company	36463	0.14
Northland Casualty Company	24031	0.14
Fidelity and Guaranty Insurance Underwriters, Inc.	25879	0.10

NOTES TO FINANCIAL STATEMENTS

St. Paul Guardian Insurance Company	24775	0.10
American Equity Specialty Insurance Company	10819	0.00*
Discover Specialty Insurance Company	10213	0.00*
Northfield Insurance Company	27987	0.00*
St. Paul Surplus Lines Insurance Company	30481	0.00*
Travelers Excess and Surplus Lines Company	29696	0.00*

*Pool participation percentage change effective January 1, 2020.

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 [X] N/A []
If yes, attach an explanation.

- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2019
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2014
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 04/26/2016

6.4 By what department or departments?
Insurance Department of Connecticut

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

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

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

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

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

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

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

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

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

- 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).

TRAVELERS CASUALTY AND SURETY COMPANY 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: \$ 28,189,795
13. Amount of real estate and mortgages held in short-term investments: \$ 0
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes No
- 14.2 If yes, please complete the following:

	1 Prior Year End Book/Adjusted Carrying Value		2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$ 0		\$ 0
14.22 Preferred Stock	0		0
14.23 Common Stock	4,081,818,457		4,099,263,308
14.24 Short-Term Investments	0		0
14.25 Mortgage Loans on Real Estate	0		0
14.26 All Other	42,618,203		44,231,518
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 4,124,436,660		\$ 4,143,494,826
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 N/A
- 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: \$ 24,087,343
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 24,087,343
- 16.3 Total payable for securities lending reported on the liability page: \$ 24,087,343
17. Excluding items in Schedule E-Part 3-Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC *Financial Condition Examiners Handbook*? Yes No

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

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

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES**PART 1 - COMMON INTERROGATORIES**

19. By self-designating 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 [] No [X]
21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
- a. The security was purchased prior to January 1, 2019.
 - b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
 - c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
 - d. The fund only or predominantly holds bonds in its portfolio.
 - e. The current reporting NAIC designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
 - f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.
- Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes [] No [X]

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 [X] No [] N/A []
If yes, attach an explanation.
See Note 26

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

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

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

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

- 4.2 If yes, complete the following schedule:

1 Line of Business	2 Maximum Interest	3 Disc. Rate	Total Discount				Discount Taken During Period			
			4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 Total	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 Total
Other liability-occurrence	0.000	5.000%	0	0	28,703,324	28,703,324	0	0	176,928	176,928
Total	XXX	XXX	0	0	28,703,324	28,703,324	0	0	176,928	176,928

5. Operating Percentages:

5.1 A&H loss percent 0.000%

5.2 A&H cost containment percent 0.000%

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

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

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

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

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

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

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

TRAVELERS CASUALTY AND SURETY COMPANY
SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1	2	3	4	5	6	7
NAIC Company Code	ID Number	Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurer	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating

NONE

TRAVELERS CASUALTY AND SURETY COMPANY

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status (a)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1. Alabama.....AL.....L.....		2,206,467	3,428,021	762,382	1,037,295	50,139,921	46,670,077
2. Alaska.....AK.....L.....		62,272	60,686	5,522	3,466	613,305	459,699
3. Arizona.....AZ.....L.....		1,708,843	2,595,911	732,343	448,347	12,598,207	11,895,892
4. Arkansas.....AR.....L.....		846,113	757,919	344,405	112,804	6,933,507	8,139,161
5. California.....CA.....L.....		9,565,103	4,670,096	1,563,954	1,612,387	68,800,558	82,184,752
6. Colorado.....CO.....L.....		2,352,950	20,341	78,391	174,994	7,918,728	8,399,798
7. Connecticut.....CT.....L.....		3,477,702	4,058,888	2,525,712	3,037,898	123,144,044	135,849,162
8. Delaware.....DE.....L.....		352,944	5,622	168,228	25,082	10,745,614	11,628,908
9. District of Columbia.....DC.....L.....		1,534,260	2,735,040	160,368	540,884	20,223,962	18,115,210
10. Florida.....FL.....L.....		6,058,534	7,533,944	2,595,779	3,422,567	115,004,830	110,835,883
11. Georgia.....GA.....L.....		3,675,437	1,924,073	589,126	1,636,391	31,578,178	31,448,166
12. Hawaii.....HI.....L.....		32,435	16,389	13,596	38,371	7,522,737	7,574,478
13. Idaho.....ID.....L.....		274,329	230,379	125,145	160,740	4,351,864	4,436,088
14. Illinois.....IL.....L.....		3,640,472	11,002,304	1,457,987	2,592,466	50,871,769	51,999,074
15. Indiana.....IN.....L.....		839,440	787,297	565,791	502,675	10,590,009	8,934,176
16. Iowa.....IA.....L.....		581,828	2,479,827	455,315	547,151	13,322,401	12,518,522
17. Kansas.....KS.....L.....		797,665	2,171,649	788,088	695,777	21,228,453	24,945,991
18. Kentucky.....KY.....L.....		657,743	770,403	269,259	254,670	19,919,660	19,516,560
19. Louisiana.....LA.....L.....		2,925,444	2,497,134	1,373,693	1,023,769	40,008,040	38,399,861
20. Maine.....ME.....L.....		367,812	180,769	118,995	174,324	11,592,850	11,756,583
21. Maryland.....MD.....L.....		3,394,548	2,385,338	900,367	1,015,543	52,876,379	55,010,127
22. Massachusetts.....MA.....L.....		3,585,206	3,289,146	3,643,935	2,590,204	79,906,482	81,513,651
23. Michigan.....MI.....L.....		1,788,451	1,512,305	2,010,322	2,108,607	218,072,937	237,953,792
24. Minnesota.....MN.....L.....		2,020,234	2,090,003	1,216,848	813,585	30,801,356	30,374,983
25. Mississippi.....MS.....L.....		1,356,817	1,027,289	246,537	491,556	16,171,679	21,267,184
26. Missouri.....MO.....L.....		1,920,440	2,125,412	1,039,471	819,486	26,305,583	27,655,568
27. Montana.....MT.....L.....		453,336	390,383	17,206	22,809	1,438,404	1,489,550
28. Nebraska.....NE.....L.....		415,696	662,054	212,481	149,954	9,959,265	10,096,651
29. Nevada.....NV.....L.....		433,364	207,212	127,589	196,831	3,394,212	3,596,525
30. New Hampshire.....NH.....L.....		71,392	19,935	401,847	253,047	15,047,319	14,303,206
31. New Jersey.....NJ.....L.....		2,537,387	796,635	5,643,184	2,160,547	183,830,707	167,724,377
32. New Mexico.....NM.....L.....		1,172,681	540,718	116,933	66,312	4,306,181	4,189,441
33. New York.....NY.....L.....		8,116,063	10,824,977	17,003,398	4,242,769	206,342,093	221,431,126
34. North Carolina.....NC.....L.....		2,435,806	2,236,892	728,052	363,895	29,113,365	28,943,048
35. North Dakota.....ND.....L.....		20,793	63,178	0	0	133,011	139,877
36. Ohio.....OH.....L.....		158,225	170,401	585,403	402,042	48,461,326	55,741,041
37. Oklahoma.....OK.....L.....		718,420	606,366	177,528	186,109	7,052,655	7,438,362
38. Oregon.....OR.....L.....		1,464,651	1,902,949	675,716	641,626	10,497,451	10,433,886
39. Pennsylvania.....PA.....L.....		2,904,241	4,149,461	3,751,731	6,165,135	161,455,531	161,491,756
40. Rhode Island.....RI.....L.....		1,065,884	946,558	201,209	325,702	18,625,938	20,663,171
41. South Carolina.....SC.....L.....		1,780,352	4,967,351	650,791	334,220	19,635,978	16,701,273
42. South Dakota.....SD.....L.....		295,583	938,712	166,629	39,887	2,399,488	1,486,756
43. Tennessee.....TN.....L.....		3,998,905	4,045,742	816,502	1,545,580	52,114,527	52,698,067
44. Texas.....TX.....L.....		16,391,864	19,780,280	2,218,893	2,097,195	117,928,499	114,254,536
45. Utah.....UT.....L.....		342,913	272,479	85,517	293,901	6,336,934	4,439,223
46. Vermont.....VT.....L.....		445,595	460,803	101,864	122,163	3,664,264	4,008,971
47. Virginia.....VA.....L.....		5,332,311	4,782,516	2,077,477	2,398,862	35,551,437	36,966,535
48. Washington.....WA.....L.....		178,419	88,310	351,832	338,118	9,373,778	11,750,203
49. West Virginia.....WV.....L.....		700,957	1,496,685	696,259	486,764	7,851,219	7,202,606
50. Wisconsin.....WI.....L.....		233,433	653,696	964,044	1,257,097	26,484,964	29,236,122
51. Wyoming.....WY.....L.....		(1,705)	5,650	1,596	1,596	132,087	151,095
52. American Samoa.....AS.....N.....		0	0	0	0	0	0
53. Guam.....GU.....L.....		8,256	500	0	0	26,620	27,526
54. Puerto Rico.....PR.....L.....		30,773	44,881	27,049	3,554	14,123	344,693
55. US Virgin Islands.....VI.....L.....		11,600	14,900	0	0	157,795	156,684
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.....		735	120	0	0	0	0
59. Totals.....XXX.....		107,741,420	121,426,528	61,552,288	49,976,752	2,032,572,221	2,086,589,657

DETAILS OF WRITE-INS

58001. BEL Belgium.....XXX.....		590	(25)	0	0	0	0
58002. BMU Bermuda.....XXX.....		145	145	0	0	0	0
58003.....XXX.....		0	0	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page....XXX.....		0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above).....XXX.....		735	120	0	0	0	0

(a) Active Status Count

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

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

The Travelers Companies, Inc.	Minnesota	41-0518860	... .. Windamere III, LLC (99%)	Minnesota	41-2007089
... St. Paul Fire and Marine Insurance Company (24767) *	Connecticut	41-0406690	... Camperdown Corporation	Delaware	41-1762781
... .. St. Paul Mercury Insurance Company (24791) *	Connecticut	41-0881659	... SPC Insurance Agency, Inc.	Minnesota	41-1888760
... .. St. Paul Guardian Insurance Company (24775) *	Connecticut	41-0963301	... Aprilgrange Limited	United Kingdom	
... .. St. Paul Surplus Lines Insurance Company (30481) *	Delaware	41-1230819	... F&G UK Underwriters Limited	United Kingdom	
... .. The Travelers Casualty Company (41769) *	Connecticut	41-1435765	... Travelers Underwriting Agency Limited	United Kingdom	
... .. Travelers Constitution State Insurance Company (41750) *	Connecticut	41-1435766	... Travelers Syndicate Management Limited	United Kingdom	
... .. Northbrook Holdings, Inc.	Delaware	51-0375653	... Travelers Corporate Trustee Limited	United Kingdom	
... .. Discover Property & Casualty Insurance Company (36463) *	Connecticut	36-2999370	... Travelers London Limited	United Kingdom	
... .. St. Paul Protective Insurance Company (19224) *	Connecticut	36-2542404	... TCI Global Services, Inc.	Delaware	52-1965525
... .. Discover Specialty Insurance Company (10213) *	Connecticut	52-1925132	... Travelers Management Limited	United Kingdom	
... .. United States Fidelity and Guaranty Company (25887) *	Connecticut	52-0515280	... Travelers Insurance Company Limited *	United Kingdom	AA-1121375
... .. Laurel Village Fidelity Realty, Inc.	Maryland	52-1551225	... .. Travelers Insurance Designated Activity Company *	Ireland	
... .. Laurel Village Joint Venture Partnership (50%)	Minnesota	41-1616702	... Simply Business Holdings, Inc.	Delaware	
... .. Laurel Village I Limited Partnership (99%)	Minnesota	41-1542260	... .. Simply Business, Inc.	Massachusetts	
... .. Laurel Village II Limited Partnership (99%)	Minnesota	41-1542261	... Xbridge Limited	United Kingdom	
... .. Laurel Village III Limited Partnership (99%)	Minnesota	41-1542263	... 10762962 Canada Inc.	Canada	
... .. Laurel Village IV Limited Partnership (99%)	Minnesota	41-1542264	... .. Zensurance Inc. (81.4%)	Canada	
... .. Laurel Village Tower A Limited Partnership (99%)	Minnesota	41-1542266	... .. Zensurance Brokers Inc.	Canada	
... .. Laurel Village Tower B Limited Partnership (99%)	Minnesota	41-1593312	... Travelers Property Casualty Corp.	Connecticut	06-1008174
... .. Laurel Village Tower C Limited Partnership (99%)	Minnesota	41-1542267	... .. Travelers Insurance Group Holdings Inc.	Delaware	06-1445591
... .. Laurel Village Swinford Limited Partnership (99%)	Minnesota	41-1542255	... .. The Standard Fire Insurance Company (19070) *	Connecticut	06-6033509
... .. USF&G Retail Associates GP, Inc.	Maryland	52-1704255	... .. Standard Fire Properties, LLC	Delaware	06-6033509
... .. USF&G/Fidelity Retail Associates Limited Partnership (1%)	Maryland	52-1704256	... .. Bayhill Restaurant II Associates (50%)	California	94-3097171
... .. USF&G/Fidelity Retail Associates Limited Partnership (83.95%)	Maryland	52-1704256	... .. Standard Fire UK Investments, LLC	Delaware	06-6033509
... .. BMR Sports Properties, Inc.	Maryland	52-1852190	... .. The Automobile Insurance Company of Hartford, Connecticut (19062) *	Connecticut	06-0848755
... .. Black Mountain Ranch Limited Partnership (1%)	Maryland	52-1573778	... .. Auto Hartford Investments, LLC	Delaware	06-0848755
... .. Fidelity and Guaranty Insurance Underwriters, Inc. (25879) *	Wisconsin	52-0616768	... .. Travelers Personal Security Insurance Company (36145) *	Connecticut	06-1286264
... .. Fidelity and Guaranty Insurance Company (35386) *	Iowa	42-1091525	... .. Travelers Property Casualty Insurance Company (36161) *	Connecticut	06-1286274
... .. Black Mountain Ranch Limited Partnership (85%)	Maryland	52-1573778	... .. Travelers Personal Insurance Company (38130) *	Connecticut	36-3703200
... .. MMI Capital Trust I	Delaware	52-2073764	... .. Travelers Texas MGA, Inc.	Texas	27-4469564
... .. Promenade Partners, L.L.C.	Delaware	41-0406690	... .. Oregon Evergreen Investor I, LLC	Delaware	06-6033509
... .. USF&G Capital I	Delaware	52-1953822	... .. Travelers (Bermuda) Limited *	Bermuda	AA-3194119
... .. USF&G Capital III	Delaware	52-2044075	... .. Travelers Lloyds Management Company	Texas	20-4312440
... .. 350 Market Street, LLC	Delaware	38-4046010	... .. TPC Investments Inc.	Connecticut	06-1534005
... .. Travelers Special Services Limited	United Kingdom		... .. Travelers Casualty and Surety Company (19038) *	Connecticut	06-6033504
... .. Yonkers Financing Corp.	Delaware	20-3033027	... .. Farmington Casualty Company (41483) *	Connecticut	06-1067463
... .. English Turn Fidelity Realty, Inc.	Minnesota	52-1466734	... .. Travelers MGA, Inc.	Texas	75-2676034
... .. English Turn LLC (99%)	Minnesota	59-2635727	... .. 8527512 Canada Inc. (77.52%)	Canada	
... .. Fidelity English Turn Club LLC (99%)	Minnesota	59-2709441	... .. The Dominion of Canada General Insurance Company *	Canada	AA-1560270
... .. English Turn LLC (1%)	Minnesota	59-2635727	... .. Travelers Insurance Company of Canada *	Canada	AA-1560039
... .. English Turn Realty Management, Inc.	Minnesota	52-1715225	... .. Travelers Casualty and Surety Company of America (31194) *	Connecticut	06-0907370
... .. Fidelity English Turn Club LLC (1%)	Minnesota	59-2709441	... .. Travelers Global, Inc.	Delaware	47-2215437
... .. 8527512 Canada Inc. (22.48%)	Canada		... .. Travelers Brazil Holding LLC	Delaware	47-2215437
... .. The Dominion of Canada General Insurance Company *	Canada	AA-1560270	... .. Travelers Brazil Acquisition LLC	Delaware	47-2215437
... .. Fog City Fund, LLC (99%)	Minnesota	41-1985480	... .. Junto Holding Brasil S.A. (49.5%)	Brazil	
... .. Symmetry Growth Capital II, LLC	Minnesota	76-0753165	... .. Junto Resseguros S.A. *	Brazil	AA-2230021
... .. Upper Lake Growth Capital, LLC (99%)	Minnesota	41-1927945	... .. Junto Controle de Riscos Ltda. (0.01%)	Brazil	
... .. Vesbridge Partners, LP (85%)	Minnesota	20-1222630	... .. Junto Seguros S.A. *	Brazil	AA-2230002
... .. Windamere II, LLC (99%)	Minnesota	41-1963936	... .. Junto Controle de Riscos Ltda. (99.99%)	Brazil	

Q11

Notes:

* Denotes affiliated insurer

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

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

... .. Junto 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
... .. 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
... .. 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
... .. The Travelers Home and Marine Insurance Company (27998) *	Connecticut	35-1838079
... .. The Travelers Lloyds Insurance Company (41262) *	Texas	76-0002592
... .. Travelers Marine, LLC	Delaware	06-0566050

Q11.1

Notes:

* Denotes affiliated insurer

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

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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.....	0107.
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.....	0107.
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.....	0107.
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.....	0107.
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.....	0107.
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.....	0107.
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.....	NIA.....	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, 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.....	81.400	The Travelers Companies, Inc.....	N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Zensurance Brokers Inc.....	CAN.....	NIA.....	Zensurance Inc.....	O.....	100.000	The Travelers Companies, Inc.....	N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-1008174..	.....	.....	.....	Travelers Property Casualty Corp.....	CT.....	UIP.....	The Travelers Companies, Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-1445591..	.....	.....	.....	Travelers Insurance Group Holdings Inc.....	DE.....	UDP.....	Travelers Property Casualty Corp.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	.....
3548	The Travelers Companies, Inc...	19070.....	06-6033509..	The Standard Fire Insurance Company.....	CT.....	IA.....	Travelers Insurance Group Holdings Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....

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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.....	06-6033509..	.....	.....	.....	Standard Fire Properties, LLC.....	DE.....	NIA.....	The Standard Fire Insurance Company.....	O/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	94-3097171..	.....	.....	.....	Bayhill Restaurant II Associates.....	CA.....	NIA.....	Standard Fire Properties, LLC.....	O.....	50.000	The Travelers Companies, Inc.....	.....N.....	0105.
3548	The Travelers Companies, Inc...	00000.....	06-6033509..	.....	.....	.....	Standard Fire UK Investments, LLC.....	DE.....	NIA.....	The Standard Fire Insurance Company.....	O/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	19062.....	06-0848755..	.....	.....	.....	The Automobile Insurance Company of Hartford, Connecticut...	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0848755..	.....	.....	.....	Auto Hartford Investments, LLC.....	DE.....	NIA.....	The Automobile Insurance Company of Hartford, Connecticut	O/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	36145.....	06-1286264..	.....	.....	.....	Travelers Personal Security Insurance Company.....	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	36161.....	06-1286274..	.....	.....	.....	Travelers Property Casualty Insurance Company.....	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	38130.....	36-3703200..	.....	.....	.....	Travelers Personal Insurance Company.....	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	27-4469564..	.....	.....	.....	Travelers Texas MGA, Inc.....	TX.....	NIA.....	The Standard Fire Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-6033509..	.....	.....	.....	Oregon Evergreen Investor I, LLC.....	DE.....	NIA.....	The Standard Fire Insurance Company.....	O/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	AA-3194119..	.....	.....	.....	Travelers (Bermuda) Limited.....	BMU.....	IA.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	20-4312440..	.....	.....	.....	Travelers Lloyds Management Company.....	TX.....	NIA.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-1534005..	.....	.....	.....	TPC Investments Inc.....	CT.....	NIA.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	19038.....	06-6033504..	.....	.....	.....	Travelers Casualty and Surety Company.....	CT.....	RE.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	41483.....	06-1067463..	.....	.....	.....	Farmington Casualty Company.....	CT.....	DS.....	Travelers Casualty and Surety Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	75-2676034..	.....	.....	.....	Travelers MGA, Inc.....	TX.....	DS.....	Farmington Casualty Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	8527512 Canada Inc.....	CAN.....	DS.....	Travelers Casualty and Surety Company.....	O/B/M.....	77.520	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	AA-1560270..	.....	.....	.....	The Dominion of Canada General Insurance Company.....	CAN.....	DS.....	8527512 Canada Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	AA-1560039..	.....	.....	.....	Travelers Insurance Company of Canada.....	CAN.....	DS.....	Travelers Casualty and Surety Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	31194.....	06-0907370..	.....	.....	.....	Travelers Casualty and Surety Company of America.....	CT.....	DS.....	Travelers Casualty and Surety Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	47-2215437..	.....	.....	.....	Travelers Global, Inc.....	DE.....	DS.....	Travelers Casualty and Surety Company of America..	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	47-2215437..	.....	.....	.....	Travelers Brazil Holding LLC.....	DE.....	DS.....	Travelers Global, Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	47-2215437..	.....	.....	.....	Travelers Brazil Acquisition LLC.....	DE.....	DS.....	Travelers Brazil Holding LLC.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Junto Holding Brasil S.A.....	BRA.....	DS.....	Travelers Brazil Acquisition LLC.....	O/B.....	49.500	The Travelers Companies, Inc.....	.....N.....	0106.
3548	The Travelers Companies, Inc...	00000.....	AA-2230021..	.....	.....	.....	Junto Resseguros S.A.....	BRA.....	DS.....	Junto Holding Brasil S.A.....	O/B.....	100.000	The Travelers Companies, Inc.....	.....N.....	0106.
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Junto Controle de Riscos Ltda.....	BRA.....	DS.....	Junto Resseguros S.A.....	O/B.....	0.010	The Travelers Companies, Inc.....	.....N.....	0106.
3548	The Travelers Companies, Inc...	00000.....	AA-2230002..	.....	.....	.....	Junto Seguros S.A.....	BRA.....	DS.....	Junto Holding Brasil S.A.....	O/B.....	100.000	The Travelers Companies, Inc.....	.....N.....	0106.
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Junto Controle de Riscos Ltda.....	BRA.....	DS.....	Junto Seguros S.A.....	O/B.....	99.990	The Travelers Companies, Inc.....	.....N.....	0106.
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Junto Holding Latam S.A.....	BRA.....	DS.....	Travelers Brazil Acquisition LLC.....	O/B.....	49.500	The Travelers Companies, Inc.....	.....N.....	0106.
3548	The Travelers Companies, Inc...	00000.....	AA-2330036..	.....	.....	.....	JMalucelli Travelers Seguros S.A.....	COL.....	DS.....	Junto Holding Latam S.A.....	O/B/M.....	51.000	The Travelers Companies, Inc.....	.....N.....	0106.
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers Participações em Seguros Brasil S.A.....	BRA.....	DS.....	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.....	DS.....	Travelers Participações em Seguros Brasil S.A.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	0106.
3548	The Travelers Companies, Inc...	19046.....	06-0876835..	.....	.....	.....	Travelers Casualty Insurance Company of America.....	CT.....	DS.....	Travelers Casualty and Surety Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	36170.....	06-1286266..	Travelers Casualty Company of Connecticut.....	CT.....	DS.....	Travelers Casualty and Surety Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....N.....

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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.....	06-6033504..	.....	.....	.....	Travelers Casualty UK Investments LLC.....	DE.....	DS.....	Travelers Casualty and Surety Company.....	O/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	36137.....	06-1286268..	.....	.....	.....	Travelers Commercial Insurance Company.....	CT.....	DS.....	Travelers Casualty and Surety Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	29696.....	06-1203698..	.....	.....	.....	Travelers Excess and Surplus Lines Company.....	CT.....	DS.....	Travelers Casualty and Surety Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	41564.....	75-1732040..	.....	.....	.....	Travelers Lloyds of Texas Insurance Company.....	TX.....	DS.....	Travelers Casualty and Surety Company.....	O/M/A.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-6033504..	.....	.....	.....	The Family Business Institute LLC.....	DE.....	DS.....	Travelers Casualty and Surety Company.....	O/B.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	82-0925474..	.....	.....	.....	IHP Capital Partners Fund VIII, L.P.....	DE.....	DS.....	Travelers Casualty and Surety Company.....	O.....	97.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	25658.....	06-0566050..	.....	.....	.....	The Travelers Indemnity Company.....	CT.....	IA.....	Travelers Insurance Group Holdings Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Arch Street North LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	25615.....	06-0291290..	.....	.....	.....	The Charter Oak Fire Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Travelers Real Estate, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	10647.....	59-3372141..	.....	.....	.....	First Floridian Auto and Home Insurance Company.....	FL.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	42811.....	56-1371361..	.....	.....	.....	Gulf Underwriters Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	22233.....	75-6013697..	.....	.....	.....	Select Insurance Company.....	TX.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	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.....	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.....

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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.....	06-0566050..	.....	.....	.....	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.....	.....

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.	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

Q12.4

TRAVELERS CASUALTY AND SURETY COMPANY

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	744,322	297,803	40.010	78.824
2. Allied lines.....	466,287	163,119	34.982	28.781
3. Farmowners multiple peril.....	.0	.0	0.000	0.000
4. Homeowners multiple peril.....	6,404,164	2,172,080	33.917	67.919
5. Commercial multiple peril.....	9,615	804,114	8,362.812	(3,348.825)
6. Mortgage guaranty.....	.0	.0	0.000	0.000
8. Ocean marine.....	289	103	35.706	(5.865)
9. Inland marine.....	33,952	384	1.132	(11.740)
10. Financial guaranty.....	.0	.0	0.000	0.000
11.1. Medical professional liability - occurrence.....	.0	(188)	0.000	0.000
11.2. Medical professional liability - claims-made.....	.0	195	0.000	0.000
12. Earthquake.....	7,055	80	1.137	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.....	62,977,812	73,535,595	116.764	53.228
17.1. Other liability-occurrence.....	105,829	(1,061,070)	(1,002.626)	7,721.199
17.2. Other liability-claims made.....	55,487	(25,365)	(45.714)	(19.175)
17.3. Excess workers' compensation.....	.0	306,922	0.000	0.000
18.1. Products liability-occurrence.....	(402,563)	5,667,302	(1,407.805)	(211.744)
18.2. Products liability-claims made.....	.0	(29,650)	0.000	0.000
19.1, 19.2. Private passenger auto liability.....	.0	(5,231)	0.000	0.000
19.3, 19.4. Commercial auto liability.....	.0	16,076	0.000	0.000
21. Auto physical damage.....	.0	(1,187)	0.000	0.000
22. Aircraft (all perils).....	.0	215,793	0.000	0.000
23. Fidelity.....	(24,469)	(10,069)	41.150	(39.626)
24. Surety.....	16,029,964	1,238,051	7.723	18.342
26. Burglary and theft.....	1,678	488	29.097	0.346
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.....	86,409,422	83,285,347	96.385	69.179
DETAILS OF WRITE-INS				
3401.....	.0	.0	0.000	0.000
3402.....	.0	.0	0.000	0.000
3403.....	.0	.0	0.000	0.000
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	.0	.0	0.000	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	.0	.0	0.000	0.000

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....	1,784,016	1,784,016	1,311,517
2. Allied lines.....	597,980	597,980	469,290
3. Farmowners multiple peril.....	.0	.0	.0
4. Homeowners multiple peril.....	5,689,732	5,689,732	5,925,249
5. Commercial multiple peril.....	9,939	9,939	11,686
6. Mortgage guaranty.....	.0	.0	.0
8. Ocean marine.....	(1)	(1)	.50
9. Inland marine.....	31,846	31,846	34,878
10. Financial guaranty.....	.0	.0	.0
11.1. Medical professional liability - occurrence.....	.0	.0	.0
11.2. Medical professional liability - claims made.....	.0	.0	.0
12. Earthquake.....	6,811	6,811	6,827
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.....	77,843,287	77,843,287	86,334,280
17.1. Other liability-occurrence.....	104,716	104,716	172,879
17.2. Other liability-claims made.....	25,712	25,712	.0
17.3. Excess workers' compensation.....	.0	.0	.0
18.1. Products liability-occurrence.....	(402,563)	(402,563)	331,507
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.....	(25,129)	(25,129)	21,472
24. Surety.....	22,073,407	22,073,407	26,805,206
26. Burglary and theft.....	1,667	1,667	1,687
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.....	107,741,420	107,741,420	121,426,528
DETAILS OF WRITE-INS			
3401.....	.0	.0	.0
3402.....	.0	.0	.0
3403.....	.0	.0	.0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	.0	.0	.0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	.0	.0	.0

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2020 Loss and LAE Payments on Claims Reported as of Prior Year-End	2020 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2020 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. 2017 + Prior.....	2,173,774	2,627,401	4,801,175	197,161	12,676	209,837	2,060,370	11,040	2,478,525	4,549,935	83,757	(125,160)	(41,403)
2. 2018.....	505,076	780,876	1,285,952	98,188	6,046	104,234	467,205	6,065	715,493	1,188,762	60,318	(53,273)	7,045
3. Subtotals 2018 + Prior.....	2,678,850	3,408,277	6,087,127	295,349	18,722	314,071	2,527,576	17,105	3,194,017	5,738,698	144,075	(178,433)	(34,358)
4. 2019.....	644,583	1,351,105	1,995,688	258,953	51,011	309,964	599,126	31,339	1,086,811	1,717,276	213,497	(181,944)	31,552
5. Subtotals 2019 + Prior.....	3,323,433	4,759,382	8,082,815	554,302	69,733	624,036	3,126,702	48,444	4,280,828	7,455,974	357,571	(360,377)	(2,806)
6. 2020.....	XXX	XXX	XXX	XXX	172,858	172,858	XXX	125,855	563,010	688,865	XXX	XXX	XXX
7. Totals.....	3,323,433	4,759,382	8,082,815	554,302	242,592	796,894	3,126,702	174,299	4,843,838	8,144,839	357,571	(360,377)	(2,806)
8. Prior Year-End's Surplus As Regards Policyholders	6,890,367												
											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. ....10.8 %	2. ....(7.6)%	3. ....(0.0)%
													Col. 13, Line 7 Line 8
													4. ....(0.0)%

Q14

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

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

Bar Code:



TRAVELERS CASUALTY AND SURETY COMPANY
Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. State surcharges receivable.....	9,336,447	0	9,336,447	8,922,287
2505. Other assets.....	1,624,325	0	1,624,325	1,211,414
2506. Other assets tri-party/tax credit bonds.....	115,851	0	115,851	113,841
2507. Assumed reinsurance receivable and payable.....	(31,762)	0	(31,762)	(34,987)
2597. Summary of remaining write-ins for Line 25.....	11,044,860	0	11,044,860	10,212,555

Additional Write-ins for Statement of Income:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404. Retroactive reinsurance gain/loss.....	(462,900)	125,610	(1,108,026)
1497. Summary of remaining write-ins for Line 14.....	(462,900)	125,610	(1,108,026)

TRAVELERS CASUALTY AND SURETY COMPANY SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	1,332,688,645	1,212,384,473
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	9,459,299
2.2 Additional investment made after acquisition.....	58,091,385	288,282,724
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	18,751,102	11,776,253
6. Total gain (loss) on disposals.....	(3,494)	(1,808,682)
7. Deduct amounts received on disposals.....	14,053,735	172,784,091
8. Deduct amortization of premium and depreciation.....	0	0
9. Total foreign exchange change in book/adjusted carrying value.....	(3,632,951)	442,454
10. Deduct current year's other-than-temporary impairment recognized.....	0	15,063,784
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	1,391,840,951	1,332,688,645
12. Deduct total nonadmitted amounts.....	6,069,832	5,204,520
13. Statement value at end of current period (Line 11 minus Line 12).....	1,385,771,119	1,327,484,125

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	13,951,731,237	13,695,895,257
2. Cost of bonds and stocks acquired.....	564,190,707	2,037,304,764
3. Accrual of discount.....	2,199,309	9,561,938
4. Unrealized valuation increase (decrease).....	2,580,746	131,797,297
5. Total gain (loss) on disposals.....	2,368,810	14,529,420
6. Deduct consideration for bonds and stocks disposed of.....	314,452,705	1,890,263,508
7. Deduct amortization of premium.....	11,014,077	48,433,874
8. Total foreign exchange change in book/adjusted carrying value.....	0	0
9. Deduct current year's other-than-temporary impairment recognized.....	1,394,168	1,151,577
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....	885,391	2,491,521
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	14,197,095,250	13,951,731,237
12. Deduct total nonadmitted amounts.....	0	0
13. Statement value at end of current period (Line 11 minus Line 12).....	14,197,095,250	13,951,731,237

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a).....	8,595,016,234	1,349,596,321	1,710,134,998	(103,229,008)	8,131,248,549			8,595,016,234
2. NAIC 2 (a).....	1,913,754,760	73,099,200	66,984,086	66,177,302	1,986,047,177			1,913,754,760
3. NAIC 3 (a).....	51,632,198	1,999,240	7,766,593	15,989,935	61,854,779			51,632,198
4. NAIC 4 (a).....	26,380,541	0	0	1,121,915	27,502,456			26,380,541
5. NAIC 5 (a).....	2,993,634	0	16,966	(1,109,212)	1,867,457			2,993,634
6. NAIC 6 (a).....	8,987,959	0	96	(203,664)	8,784,200			8,987,959
7. Total Bonds.....	10,598,765,327	1,424,694,761	1,784,902,739	(21,252,732)	10,217,304,618	0	0	10,598,765,327
PREFERRED STOCK								
8. NAIC 1.....	0	0	0	0	0			0
9. NAIC 2.....	27,275,625	0	0	(968,125)	26,307,500			27,275,625
10. NAIC 3.....	0	0	0	0	0			0
11. NAIC 4.....	0	0	0	0	0			0
12. NAIC 5.....	0	0	0	0	0			0
13. NAIC 6.....	0	0	0	0	0			0
14. Total Preferred Stock.....	27,275,625	0	0	(968,125)	26,307,500	0	0	27,275,625
15. Total Bonds and Preferred Stock.....	10,626,040,952	1,424,694,761	1,784,902,739	(22,220,857)	10,243,612,118	0	0	10,626,040,952

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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 \$.....146,530,652; 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.....	146,530,652	XXX.....	146,530,652	114,510	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.....	759,048,172	504,696,106
2. Cost of short-term investments acquired.....	861,186,714	4,428,673,738
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.....	1,473,704,234	4,174,320,055
7. Deduct amortization of premium.....	0	1,617
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).....	146,530,652	759,048,172
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	146,530,652	759,048,172

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1. Book/adjusted carrying value, December 31, prior year (Line 10, prior year).....	0
2. Cost paid/(consideration received) on additions.....	0
3. Unrealized valuation increase/(decrease).....	0
4. SSAP No. 108 adjustments.....	0
5. Total gain (loss) on termination recognized.....	0
6. Considerations received/(paid) on terminations.....	0
7. Amortization.....	0
8. Adjustment to the book/adjusted carrying value of hedge item.....	0
9. Total foreign exchange change in book/adjusted carrying value.....	0
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 + 7 + 8 + 9).....	0
11. Deduct nonadmitted assets.....	0
12. Statement value at end of current period (Line 10 minus Line 11).....	0

NONE

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1. Book/adjusted carrying value, December 31, prior year (Line 6, prior year).....	0
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column).....	0
3.1 Add:	
Change in variation margin on open contracts - Highly Effective Hedges:	
3.11 Section 1, Column 15, current year to date minus.....	0
3.12 Section 1, Column 15, prior year.....	0
Change in variation margin on open contracts - All Other:	
3.13 Section 1, Column 18, current year to date minus.....	0
3.14 Section 1, Column 18, prior year.....	0
3.2 Add:	
Change in adjustment to basis of hedged item:	
3.21 Section 1, Column 17, current year to date minus.....	0
3.22 Section 1, Column 17, prior year.....	0
Change in amount recognized:	
3.23 Section 1, Column 19, current year to date minus.....	0
3.24 Section 1, Column 19, prior year.....	0
3.25 SSAP No. 108 adjustments.....	0
3.3 Subtotal (Line 3.1 minus Line 3.2).....	0
4.1 Cumulative variation margin on terminated contracts during the year.....	(6,987,896)
4.2 Less:	
4.21 Amount used to adjust basis of hedged item.....	0
4.22 Amount recognized.....	(6,987,896)
4.23 SSAP No. 108 adjustments.....	0
4.3 Subtotal (Line 4.1 minus Line 4.2).....	0
5. Dispositions gains (losses) on contracts terminated in prior year:	
5.1 Total gain (loss) recognized for terminations in prior year.....	0
5.2 Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year.....	0
6. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....	0
7. Deduct nonadmitted assets.....	0
8. Statement value at end of current period (Line 6 minus Line 7).....	0

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

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

**Sch. DB - Verification
NONE**

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

**Sch. A Pt. 2
NONE**

**Sch. A Pt. 3
NONE**

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

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

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Vendor or General Partner	6 NAIC Designation and Administrative Symbol/Market Indicator	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made after Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		City	State									
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
	American Securities Partners V, L.P.....	New York.....	NY....	American Securities Partners.....		01/01/2010.....	.....3	.....0	.....125,837	.....0	.....3,778,697	.....0.710
	Atlas Merchant Capital Fund LP.....	New York.....	NY....	Atlas Merchant Capital.....		03/10/2016.....	.....3	.....0	.....161,363	.....0	.....300,877	.....3.580
	BBH Capital Partners V, L.P.....	New York.....	NY....	BBH Capital Partners.....		09/01/2015.....	.....3	.....0	.....2,132,590	.....0	.....4,959,724	.....1.750
	Blackstone Capital Partners VII L.P.....	New York.....	NY....	Blackstone Group.....		05/13/2015.....	.....3	.....0	.....1,719,931	.....0	.....4,269,752	.....0.100
	Capital Partners Private Equity Income Fund III, L.P.....	Norwalk.....	CT....	Capital Partners.....		11/09/2017.....	.....3	.....0	.....526,834	.....0	.....6,363,933	.....1.667
	CapitalWorks Fund IV, L.P.....	Cleveland.....	OH....	CapitalWorks.....		11/15/2017.....	.....3	.....0	.....213,220	.....0	.....5,309,136	.....7.960
	Century Focused Fund IV, L.P.....	Boston.....	MA....	Century Capital Partners.....		10/02/2015.....	.....3	.....0	.....149,134	.....0	.....4,869,236	.....3.310
	DFW Capital Partners V, L.P.....	Teaneck.....	NJ....	DFW Capital Partners.....		04/02/2016.....	.....3	.....0	.....32,005	.....0	.....1,358,162	.....2.780
	Excellere Capital Fund III, L.P.....	Denver.....	CO....	Excellere Partners.....		07/31/2015.....	.....3	.....0	.....2,347,063	.....0	.....8,442,027	.....2.990
	FPE Fund II LP.....	London.....	GBR..	FPE Capital LLP.....		10/20/2017.....	.....3	.....0	.....49,839	.....0	.....2,562,047	.....5.010
	Further Global Capital Partners, L.P.....	New York.....	NY....	Further Global Capital Management.....		01/31/2018.....	.....3	.....0	.....2,180,514	.....0	.....12,075,752	.....5.360
	GGV Capital VII L.P.....	Menlo Park.....	CA....	Granite Global Ventures.....		08/15/2018.....	.....1	.....0	.....240,000	.....0	.....5,040,000	.....0.781
	GGV Capital VII Plus L.P.....	Menlo Park.....	CA....	Granite Global Ventures.....		08/15/2018.....	.....1	.....0	.....20,000	.....0	.....1,330,000	.....0.781
	Green Equity Investors VII, L.P.....	Los Angeles.....	CA....	Leonard Green & Partners.....		02/29/2016.....	.....3	.....0	.....1,566,509	.....0	.....4,657,325	.....0.440
	HCI Equity Partners V, L.P.....	Washington.....	DC....	HCI Equity Partners.....		04/14/2017.....	.....3	.....0	.....860,301	.....0	.....5,903,035	.....2.390
	Inverness Graham Investments III, L.P.....	Newtown Square.....	PA....	Inverness Graham.....		05/19/2015.....	.....3	.....0	.....1,034,366	.....0	.....3,234,659	.....6.830
	JFL Equity Investors IV, L.P.....	New York.....	NY....	J.F. Lehman & Company.....		10/23/2015.....	.....3	.....0	.....605,097	.....0	.....2,907,195	.....2.150
	JLL Partners Fund VII, L.P.....	New York.....	NY....	JLL Partners Inc.....		08/20/2014.....	.....3	.....0	.....778,674	.....0	.....2,646,403	.....1.860
	Liberty Hall Capital Partners Fund I, L.P.....	New York.....	NY....	Liberty Hall Capital Partners.....		12/21/2017.....	.....3	.....0	.....368,367	.....0	.....4,571,296	.....6.300
	NorthEdge Capital Fund II, L.P.....	Manchester.....	GBR..	NorthEdge Capital LLP.....		12/18/2015.....	.....3	.....0	.....1,578,245	.....0	.....3,097,723	.....3.040
	One Rock Capital Partners II, LP.....	New York.....	NY....	One Rock Capital Partners.....		03/31/2017.....	.....3	.....0	.....48,561	.....0	.....4,178,313	.....1.510
	Pitango Venture Capital Fund VII, L.P.....	Herzliya.....	ISR..	Pitango Venture Capital.....		12/14/2016.....	.....1	.....0	.....1,200,000	.....0	.....4,500,000	.....8.290
	Public Pension Capital, LLC.....	New York.....	NY....	PPC Enterprises LLC.....		05/16/2014.....	.....3	.....0	.....296,422	.....0	.....19,052,241	.....7.850
	Rally Ventures Fund III, L.P.....	Menlo Park.....	CA....	Rally Ventures.....		04/24/2018.....	.....1	.....0	.....800,000	.....0	.....7,100,000	.....8.260
	Sentinel Capital Partners IV, L.P.....	New York.....	NY....	Sentinel Capital Partners.....		05/23/2008.....	.....3	.....0	.....301	.....0	.....142,539	.....2.280
	Sentinel Junior Capital I, L.P.....	New York.....	NY....	Sentinel Capital Partners.....		01/18/2018.....	.....3	.....0	.....42,142	.....0	.....3,328,670	.....1.060
	Shamrock Capital Growth Fund IV, L.P.....	Los Angeles.....	CA....	Shamrock Capital.....		12/11/2015.....	.....3	.....0	.....713,967	.....0	.....4,877,223	.....1.430
	Silverfleet Capital Partners II LP.....	London.....	GBR..	Silverfleet Capital Partners.....		10/31/2014.....	.....3	.....0	.....1,299,776	.....0	.....1,263,005	.....2.480
	Silverfleet European Development Fund SCSp.....	London.....	GBR..	Silverfleet Capital Partners.....		08/22/2018.....	.....3	.....0	.....(95,419)	.....0	.....9,616,880	.....6.940
	Snow Phipps III, L.P.....	New York.....	NY....	Snow Phipps Group LLC.....		12/18/2015.....	.....3	.....0	.....641,593	.....0	.....7,549,059	.....2.100
	Spire Capital Partners III, L.P.....	New York.....	NY....	Spire Capital Management.....		03/29/2013.....	.....3	.....0	.....531,891	.....0	.....703,758	.....4.350
	Thompson Street Capital Partners IV, L.P.....	St. Louis.....	MO....	Thompson Street Capital Partners.....		12/10/2015.....	.....3	.....0	.....183,727	.....0	.....562,731	.....2.140
	Thompson Street Capital Partners V, L.P.....	St. Louis.....	MO....	Thompson Street Capital Partners.....		05/04/2018.....	.....3	.....0	.....3,447,999	.....0	.....9,433,242	.....1.270
	Trident VII, L.P.....	Greenwich.....	CT....	Stone Point Capital LLC.....		11/23/2016.....	.....3	.....0	.....55,481	.....0	.....5,268,886	.....0.530
	Viola FinTech I, L.P.....	Luxembourg.....	LUX..	Viola Group.....		12/05/2017.....	.....1	.....0	.....450,000	.....0	.....10,329,658	.....12.230
	VMG Partners III, L.P.....	San Francisco.....	CA....	VMG Equity Partners.....		07/10/2015.....	.....3	.....0	.....471,940	.....0	.....2,150,892	.....4.370
	VMG Partners IV, L.P.....	San Francisco.....	CA....	VMG Equity Partners.....		07/11/2017.....	.....3	.....0	.....242,527	.....0	.....13,096,139	.....4.100
	WindRose Health Investors V, L.P.....	New York.....	NY....	WindRose Health Investors.....		11/21/2018.....	.....3	.....0	.....187,287	.....0	.....26,003,603	.....5.990

QE03

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol/Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....0.....27,208,086.....0.....216,833,818.....XXX.....												
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
	Amstar Partners Office Fund-I, L.P.....	Thousand Oaks.....	CA.....	Amstar.....		10/13/2006.....	.....0	.....0	.....63,504	.....0	.....14,370,514	.....49.000
	Blackstone Real Estate Partners IX L.P.....	Wilmington.....	DE.....	Blackstone Group.....		12/21/2018.....	.....0	.....0	.....184,056	.....0	.....18,622,651	.....0.110
	Dermody Properties Industrial Fund II L.P.....	Wilmington.....	DE.....	Dermody GP, LLC.....		07/19/2018.....	.....0	.....0	.....6,862,609	.....0	.....8,022,455	.....4.020
	HighBrook Property Fund III, LP.....	Wilmington.....	DE.....	HighBrook Income Property Fund.....		10/05/2018.....	.....0	.....0	.....1,984,638	.....0	.....7,869,419	.....3.410
	Prime Finance Short Duration VI, L.P.....	Wilmington.....	DE.....	Prime Finance Partners.....		09/13/2018.....	.....0	.....0	.....1,960,000	.....0	.....12,098,000	.....3.120
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....0.....11,054,807.....0.....60,983,039.....XXX.....												
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated												
	IHP Capital Partners Fund VIII, L.P.....	Wilmington.....	DE.....	Travelers Casualty and Surety Company.....		04/11/2017.....	.....0	.....0	.....436,500	.....0	.....0	.....97.000
2299999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated.....0.....436,500.....0.....0.....XXX.....												
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated												
	A&M Capital Partners II, LP.....	Greenwich.....	CT.....	A&M Capital Partners.....		05/25/2018.....	.....0	.....0	.....2,194,648	.....0	.....14,277,080	.....1.730
	Blue Water Energy Fund II, L.P.....	London.....	GBR.....	Blue Water Energy.....		02/24/2017.....	.....0	.....0	.....985,042	.....0	.....5,340,693	.....1.000
	Cowen Healthcare Investments II LP.....	New York.....	NY.....	Cowen Group, Inc.....		01/24/2018.....	.....0	.....0	.....491,597	.....0	.....1,108,964	.....3.910
	Dyal II US Investors LP.....	New York.....	NY.....	Neuberger Berman Investment Management.....		09/30/2014.....	.....0	.....0	.....454,778	.....0	.....3,826,646	.....1.940
	Five Elms III Q, L.P.....	Kansas City.....	KS.....	Five Elms Capital Management.....		06/21/2017.....	.....0	.....0	.....1,314,466	.....0	.....1,906,671	.....6.200
	Global Infrastructure Partners Capital Solutions Fund, L.P.....	New York.....	NY.....	Global Infrastructure Partners.....		12/15/2014.....	.....2	.....0	.....51,299	.....0	.....5,068,618	.....2.720
	Global Infrastructure Partners III-A/B, L.P.....	New York.....	NY.....	Global Infrastructure Partners.....		04/15/2016.....	.....0	.....0	.....204,035	.....0	.....6,352,360	.....0.440
	GoldenTree Distressed Fund III LP.....	New York.....	NY.....	Goldentree Asset Management.....		04/27/2018.....	.....0	.....0	.....5,000,000	.....0	.....9,200,000	.....5.470
	K2 Private Investors, L.P.....	El Segundo.....	CA.....	K1 Capital Advisors.....		06/16/2014.....	.....0	.....0	.....550,405	.....0	.....1,676,431	.....5.900
	Level Equity Growth Partners III, L.P.....	New York.....	NY.....	Level Equity Management LLC.....		03/18/2016.....	.....0	.....0	.....171,464	.....0	.....4,000,606	.....4.010
	Level Equity Growth Partners IV, L.P.....	New York.....	NY.....	Level Equity Management LLC.....		08/10/2018.....	.....0	.....0	.....758,995	.....0	.....9,704,595	.....2.790
	Madison Dearborn Capital Partners V-B, L.P.....	Chicago.....	IL.....	Madison Dearborn Partners.....		01/01/2010.....	.....3	.....0	.....(449)	.....0	.....0	.....0.390
	NB Secondary Opportunities Fund IV LP.....	New York.....	NY.....	Neuberger Berman Investment Management.....		10/25/2016.....	.....0	.....0	.....750,000	.....0	.....8,285,957	.....0.670
	NGP Natural Resources XI, L.P.....	Irving.....	TX.....	Natural Gas Partners.....		06/30/2014.....	.....0	.....0	.....845,669	.....0	.....1,111,472	.....0.470
	NVM Private Equity Vintage III L.P.....	Reading.....	GBR.....	NVM Private Equity.....		06/27/2017.....	.....0	.....0	.....74,732	.....0	.....7,879,005	.....7.040
	OpenGate Capital Partners I, LP.....	Los Angeles.....	CA.....	OpenGate Capital Partners.....		07/15/2016.....	.....0	.....0	.....7,445	.....0	.....1,369,383	.....4.570
	Riverwood Capital Partners III LP.....	Menlo Park.....	CA.....	Riverwood Capital Management.....		12/20/2018.....	.....0	.....0	.....1,061,187	.....0	.....12,436,330	.....2.550
	Shamrock Capital Content Fund I, L.P.....	Los Angeles.....	CA.....	Shamrock Capital.....		12/11/2015.....	.....0	.....0	.....70,825	.....0	.....6,965,890	.....5.800
	Solamere Capital Fund III, LP.....	New York.....	NY.....	Solamere Capital.....		03/05/2018.....	.....0	.....0	.....1,114,317	.....0	.....11,680,418	.....2.200
	Sonoma Brands II, L.P.....	Sonoma.....	CA.....	Sonoma Brands.....		12/28/2017.....	.....0	.....0	.....121,431	.....0	.....596,295	.....8.340
	Tiger Infrastructure Partners Fund II LP.....	New York.....	NY.....	Tiger Infrastructure Partners.....		06/26/2017.....	.....0	.....0	.....295,887	.....0	.....3,047,500	.....4.170
	Transom Capital Fund III, LP.....	Los Angeles.....	CA.....	Transom Capital Group.....		12/14/2017.....	.....0	.....0	.....2,135,167	.....0	.....11,351,917	.....5.460
	W Capital Partners IV, L.P.....	New York.....	NY.....	W Capital Partners.....		05/07/2018.....	.....0	.....0	.....(1,072,963)	.....0	.....7,974,914	.....4.300
	White Deer Energy LP III.....	New York.....	NY.....	White Deer Management.....		11/28/2018.....	.....0	.....0	.....412,015	.....0	.....10,472,056	.....3.060
2599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....0.....17,991,993.....0.....145,633,801.....XXX.....												
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated												
	The Family Business Institute LLC.....	Raleigh.....	NC.....	Travelers Casualty and Surety Company.....		01/09/2017.....	.....0	.....0	.....1,400,000	.....0	.....0	.....100.000

QE03.1

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol/Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
2699999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated							0	1,400,000	0	0	XXX
4899999	Subtotal - Unaffiliated							0	56,254,885	0	423,450,658	XXX
4999999	Subtotal - Affiliated							0	1,836,500	0	0	XXX
5099999	Totals							0	58,091,385	0	423,450,658	XXX

SCHEDULE BA - PART 3

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

QE03.2

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
	Ironwood Mezzanine Fund IV LP	Avon	CT	Distribution	04/11/2017	01/17/2020	166,175	0	0	0	0	0	0	166,175	166,175	0	0	0	0
1799999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated						166,175	0	0	0	0	0	0	166,175	166,175	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	American Securities Partners V, L.P.	New York	NY	Distribution	01/01/2010	03/17/2020	125,837	0	0	0	0	0	0	125,837	125,837	0	0	0	0
	Atlas Merchant Capital Fund LP	New York	NY	Distribution	03/10/2016	03/10/2020	257,433	0	0	0	0	0	0	257,433	257,433	0	0	0	0
	Brencourt Multi-Strategy, L.P.	New York	NY	Distribution	04/03/2006	02/05/2020	50,109	0	0	0	0	0	0	50,109	50,109	0	0	0	0
	Capital Partners Private Equity Income Fund III, L.P.	Norwalk	CT	Distribution	11/09/2017	03/13/2020	80,583	0	0	0	0	0	0	80,583	80,583	0	0	0	0
	Carlyle Partners VII, L.P.	Washington	DC	Distribution	01/11/2018	01/20/2020	7,162	0	0	0	0	0	0	7,162	7,162	0	0	0	0
	Century Focused Fund IV, L.P.	Boston	MA	Distribution	10/02/2015	01/13/2020	1,924,361	0	0	0	0	0	0	1,924,361	1,924,361	0	0	0	0
	Crestview Partners II, L.P.	New York	NY	Distribution	08/29/2008	03/27/2020	1,407	0	0	0	0	0	0	1,407	1,407	0	0	0	0
	Crestview Partners III, L.P.	New York	NY	Distribution	11/08/2013	03/27/2020	13,155	0	0	0	0	0	0	13,155	13,155	0	0	0	0
	EQT V (No. 2) Limited Partnership	Stockholm	SWE	Distribution	01/01/2010	03/30/2020	67,245	0	0	0	0	0	0	67,245	67,245	0	0	0	0
	HCI Equity Partners V, L.P.	Washington	DC	Distribution	04/14/2017	02/12/2020	(6,173)	0	0	0	0	0	0	(6,173)	(6,173)	0	0	0	0
	JFL Equity Investors IV, L.P.	New York	NY	Distribution	10/23/2015	01/07/2020	(110)	0	0	0	0	0	0	(110)	(110)	0	0	0	0
	Liberty Hall Capital Partners Fund I, L.P.	New York	NY	Distribution	12/21/2017	01/08/2020	1,773,195	0	0	0	0	0	0	1,773,195	1,773,195	0	0	0	0
	NorthEdge Capital Fund II, L.P.	Manchester	GBR	Distribution	12/18/2015	01/28/2020	134,431	0	0	0	0	0	0	134,431	134,431	0	0	0	0
	Shamrock Capital Growth Fund IV, L.P.	Los Angeles	CA	Distribution	12/11/2015	01/15/2020	31,434	0	0	0	0	0	0	31,434	31,434	0	0	0	0
	Trident VII, L.P.	Greenwich	CT	Distribution	11/23/2016	03/25/2020	(100)	0	0	0	0	0	0	(100)	(100)	0	0	0	0
	Trilantic Capital Partners VI (North America) L.P.	New York	NY	Distribution	03/29/2018	03/20/2020	(18)	0	0	0	0	0	0	(18)	(18)	0	0	0	0
1999999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated						4,459,950	0	0	0	0	0	0	4,459,950	4,459,950	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
	Amstar Partners Office Fund-I, L.P.	Thousand Oaks	CA	Distribution	10/13/2006	01/06/2020	308,700	0	0	0	0	0	0	308,700	308,700	0	0	0	0
	Blackstone Real Estate Partners VI	New York	NY	Distribution	03/29/2007	03/04/2020	95,329	0	0	0	0	0	0	95,329	95,329	0	0	0	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20	
		3	4					9	10	11	12	13	14							
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income	
	HighBrook Property Fund III, LP.....	Wilmington.....	DE..	Distribution.....	10/05/2018	03/10/2020	.....873,930	.....0	.....0	.....0	.....0	.....0	.....0	.....873,930	.....873,930	.....0	.....0	.....0	.....0
	PCCP CREDIT IX, LP.....	Los Angeles.....	CA..	Distribution.....	03/14/2017	01/29/2020	.....685,691	.....0	.....0	.....0	.....0	.....0	.....0	.....685,691	.....685,691	.....0	.....0	.....0	.....0
	PCCP Credit VI, LP.....	Los Angeles.....	CA..	Distribution.....	01/14/2015	01/30/2020	.....24,748	.....0	.....0	.....0	.....0	.....0	.....0	.....24,748	.....24,748	.....0	.....0	.....0	.....0
	Prime Finance Partners IV, LP.....	Wilmington.....	DE..	Distribution.....	10/03/2014	01/06/2020	.....266,899	.....0	.....0	.....0	.....0	.....0	.....0	.....266,899	.....266,899	.....0	.....0	.....0	.....0
	Prime Finance Partners V, LP.....	San Francisco.....	CA..	Distribution.....	08/02/2016	01/06/2020	.....1,206,000	.....0	.....0	.....0	.....0	.....0	.....0	.....1,206,000	.....1,206,000	.....0	.....0	.....0	.....0
	Rialto Real Estate Fund III - Debt, LP.....	Miami.....	FL..	Distribution.....	03/28/2017	02/28/2020	.....425,788	.....0	.....0	.....0	.....0	.....0	.....0	.....425,788	.....425,788	.....0	.....0	.....0	.....0
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....							.....3,887,085	.....0	.....0	.....0	.....0	.....0	.....0	.....3,887,085	.....3,887,085	.....0	.....0	.....0	.....0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated																				
	IHP Capital Partners Fund VIII, L.P.....	Wilmington.....	DE..	Return of Capital.....	04/11/2017	03/31/2020	.....1,746,000	.....0	.....0	.....0	.....0	.....0	.....0	.....1,746,000	.....1,746,000	.....0	.....0	.....0	.....0
2299999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated.....						1,746,0000000001,746,0001,746,00000000
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																				
QE03.3	ArcLight Energy Partners Fund VI, L.P.....	Boston.....	MA..	Distribution.....	04/15/2015	02/21/2020	.....726,644	.....0	.....0	.....0	.....0	.....0	.....0	.....726,644	.....726,644	.....0	.....0	.....0	.....0
	CVC European Equity Partners V (B) L.P.....	London.....	GBR	Distribution.....	01/01/2010	01/31/2020	.....480,011	.....0	.....0	.....0	.....0	.....0	.....0	.....480,011	.....480,011	.....0	.....0	.....0	.....0
	Dyal II US Investors LP.....	New York.....	NY..	Distribution.....	09/30/2014	01/30/2020	.....340,333	.....0	.....0	.....0	.....0	.....0	.....0	.....340,333	.....340,333	.....0	.....0	.....0	.....0
	Global Infrastructure Partners III-A/B, L.P.....	New York.....	NY..	Distribution.....	04/15/2016	03/31/2020	.....(2,225)	.....0	.....0	.....0	.....0	.....0	.....0	.....(2,225)	.....(2,225)	.....0	.....0	.....0	.....0
	Goldentree Distressed Fund 2014 LP.....	New York.....	NY..	Distribution.....	07/15/2014	01/06/2020	.....1,759,010	.....0	.....0	.....0	.....0	.....0	.....0	.....1,759,010	.....1,759,010	.....0	.....0	.....0	.....0
	Madison Dearborn Capital Partners V-B, L.P.....	Chicago.....	IL..	Distribution.....	01/01/2010	02/28/2020	.....(449)	.....0	.....0	.....0	.....0	.....0	.....0	.....(449)	.....(449)	.....0	.....0	.....0	.....0
	Monarch Capital Partners III LP.....	New York.....	NY..	Distribution.....	01/01/2015	02/14/2020	.....266,293	.....0	.....0	.....0	.....0	.....0	.....0	.....266,293	.....266,293	.....0	.....0	.....0	.....0
	NB Secondary Opportunities Fund IV LP.....	New York.....	NY..	Distribution.....	10/25/2016	03/20/2020	.....300,000	.....0	.....0	.....0	.....0	.....0	.....0	.....300,000	.....300,000	.....0	.....0	.....0	.....0
	NGP Natural Resources XI, L.P.....	Irving.....	TX..	Distribution.....	06/30/2014	02/24/2020	.....90,753	.....0	.....0	.....0	.....0	.....0	.....0	.....90,753	.....90,753	.....0	.....0	.....0	.....0
	NVM Private Equity Vintage III L.P.....	Reading.....	GBR	Distribution.....	06/27/2017	03/30/2020	.....340,014	.....0	.....0	.....0	.....0	.....0	.....0	.....340,014	.....340,014	.....0	.....0	.....0	.....0
	Reservoir Capital Partners, L.P.....	New York.....	NY..	Distribution.....	10/01/1999	02/28/2020	.....4,994	.....0	.....0	.....0	.....0	.....0	.....0	.....4,994	.....4,994	.....0	.....0	.....0	.....0
	Riverwood Capital Partners III L.P.....	Menlo Park.....	CA..	Distribution.....	12/20/2018	03/27/2020	.....(99,851)	.....0	.....0	.....0	.....0	.....0	.....0	.....(99,851)	.....(99,851)	.....0	.....0	.....0	.....0
	Shamrock Capital Content Fund I, L.P.....	Los Angeles.....	CA..	Distribution.....	12/11/2015	01/31/2020	.....98,006	.....0	.....0	.....0	.....0	.....0	.....0	.....98,006	.....98,006	.....0	.....0	.....0	.....0
	W Capital Partners IV, L.P.....	New York.....	NY..	Distribution.....	05/07/2018	01/28/2020	.....(434,393)	.....0	.....0	.....0	.....0	.....0	.....0	.....(434,393)	.....(434,393)	.....0	.....0	.....0	.....0
	White Deer Energy LP III.....	New York.....	NY..	Distribution.....	11/28/2018	02/11/2020	.....(74,614)	.....0	.....0	.....0	.....0	.....0	.....0	.....(74,614)	.....(74,614)	.....0	.....0	.....0	.....0
Celero Energy Company, LP.....	Ft Worth.....	TX..	Liquidation.....	01/01/2010	01/30/2020	.....3,494	.....0	.....0	.....0	.....0	.....0	.....0	.....3,494	.....0	.....0	.....(3,494)	.....(3,494)	.....0	
2599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....							.....3,798,019	.....0	.....0	.....0	.....0	.....0	.....0	.....3,798,019	.....3,794,525	.....0	.....(3,494)	.....(3,494)	.....0
4899999. Subtotal - Unaffiliated.....							.....12,311,229	.....0	.....0	.....0	.....0	.....0	.....0	.....12,311,229	.....12,307,735	.....0	.....(3,494)	.....(3,494)	.....0
4999999. Subtotal - Affiliated.....						1,746,0000000001,746,0001,746,00000000
5099999. Totals.....							.....14,057,229	.....0	.....0	.....0	.....0	.....0	.....0	.....14,057,229	.....14,053,735	.....0	.....(3,494)	.....(3,494)	.....0

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
Bonds - U.S. Government									
38375B SH 6	GNR 2012-H11 CA CMO 1.750 2062 04.....		03/20/2020.....	PAR WRITE-UP.....		2,582	2,582	0	1
38375B B7 6	GNR 2012-H30 VA CMO 1.750 2062 12.....		03/20/2020.....	PAR WRITE-UP.....		26,128	26,128	0	1
38376R 8F 6	GNR 2017-H18 HC CMO 2.000 2066 04.....		03/20/2020.....	PAR WRITE-UP.....		60,110	60,110	0	1
0599999	Total - Bonds - U.S. Government.....					88,820	88,820	0	.XXX
Bonds - U.S. Political Subdivisions of States									
044033 RL 4	ASHEVILLE GENERAL OBLIGA 2.000 2035 06.....		02/28/2020.....	BAS-MERRILL LYNCH.....		1,044,633	1,020,000	0	1FE
044033 RM 2	ASHEVILLE GENERAL OBLIGA 2.000 2036 06.....		02/28/2020.....	BAS-MERRILL LYNCH.....		1,056,338	1,040,000	0	1FE
05914F 6A 3	BALTIMORE CO GENERAL OBL 4.000 2038 03.....		02/26/2020.....	MORGAN STANLEY.....		2,622,871	2,150,000	0	1FE
05914F 6B 1	BALTIMORE CO GENERAL OBL 4.000 2039 03.....		02/26/2020.....	MORGAN STANLEY.....		22,450,486	18,465,000	0	1FE
178882 PP 5	CLACKAMAS CO SD #3 GO TX 2.144 2029 06.....		02/13/2020.....	PIPER JAFFRAY.....		3,500,000	3,500,000	0	1FE
178882 PQ 3	CLACKAMAS CO SD #3 GO TX 2.194 2030 06.....		02/13/2020.....	PIPER JAFFRAY.....		4,750,000	4,750,000	0	1FE
178882 PR 1	CLACKAMAS CO SD #3 GO TX 2.294 2031 06.....		02/13/2020.....	PIPER JAFFRAY.....		2,775,000	2,775,000	0	1FE
178882 PS 9	CLACKAMAS CO SD #3 GO TX 2.374 2032 06.....		02/13/2020.....	PIPER JAFFRAY.....		1,650,000	1,650,000	0	1FE
178882 PU 4	CLACKAMAS CO SD #3 GO TX 2.474 2033 06.....		02/13/2020.....	PIPER JAFFRAY.....		1,500,000	1,500,000	0	1FE
208418 S2 0	CONROE ISD GO S2020 (PSF 2.625 2041 02.....		01/10/2020.....	CITIGROUP GLOBAL MARKETS.....		7,243,872	7,320,000	0	1FE
347550 PQ 2	FORT LAUDERDALE GENERAL 2.625 2041 07.....		01/29/2020.....	J P MORGAN CHASE SECURITIES INC.....		3,733,801	3,720,000	0	1FE
395460 5Z 7	GREENSBORO GENERAL OBLIG 2.125 2039 04.....		02/28/2020.....	RBC CAPITAL MARKETS.....		685,236	680,000	0	1FE
438670 ZQ 7	HONOLULU CITY & CO GO RE 5.000 2027 08.....		03/17/2020.....	J P MORGAN CHASE SECURITIES INC.....		1,567,590	1,500,000	10,000	1FE
445047 HJ 5	HUMBLE ISD GO S2020 (PSF 2.500 2037 02.....		01/23/2020.....	PIPER JAFFRAY.....		5,399,433	5,390,000	0	1FE
535205 MB 1	LINDBERGH SCHOOL DIST GO 2.250 2039 03.....		02/20/2020.....	MORGAN STANLEY.....		5,320,650	5,370,000	0	1FE
60422A BT 7	MINNETONKA GENERAL OBLIG 2.375 2042 02.....		02/28/2020.....	RBC CAPITAL MARKETS.....		354,358	350,000	139	1FE
817409 N8 4	SEQUOIA UHSD GO (TXBL) S 2.163 2030 07.....		01/31/2020.....	CITIGROUP GLOBAL MARKETS.....		2,750,000	2,750,000	0	1FE
817409 P4 1	SEQUOIA UHSD GO (TXBL) S 2.563 2034 07.....		01/31/2020.....	CITIGROUP GLOBAL MARKETS.....		3,750,000	3,750,000	0	1FE
969887 6P 8	WILLIAMSON CO GENERAL OB 2.375 2036 02.....		01/23/2020.....	UBS AG.....		16,551,099	16,650,000	0	1FE
2499999	Total - Bonds - U.S. Political Subdivisions of States.....					88,705,366	84,330,000	10,139	.XXX
Bonds - U.S. Special Revenue and Special Assessment									
45203H YZ 9	ILLINOIS FIN AUTH (NORTH 4.800 2034 12.....		03/25/2020.....	BAS-MERRILL LYNCH.....		47,890,000	47,890,000	84,135	1FE
45200F EG 0	ILLINOIS FIN AUTH (UNIV 4.450 2038 07.....		03/26/2020.....	GOLDMAN SACHS & CO.....		26,303,000	26,303,000	42,398	1FE
644614 FP 9	NEW HAMPSHIRE H&E (DARTM 4.500 2023 06.....		03/24/2020.....	U S BANCORP.....		6,460,000	6,460,000	8,236	1FE
64465Q AV 8	NEW HAMPSHIRE MUNI BOND 2.375 2040 02.....		02/28/2020.....	MUNI CENTER.....		96,731	95,000	125	1FE
771902 FC 2	ROCHESTER HLTH CARE FAC 3.700 2038 11.....		03/31/2020.....	WELLS FARGO SECURITIES.....		8,245,000	8,245,000	5,379	1FE
914455 LP 3	UNIV OF MICHIGAN REV S20 4.400 2036 04.....		03/26/2020.....	CITIGROUP GLOBAL MARKETS.....		3,000,000	3,000,000	4,582	1FE
915137 U3 5	UNIV OF TEXAS FING SYS R 3.650 2039 08.....		03/26/2020.....	WELLS FARGO SECURITIES.....		78,855,000	78,855,000	61,245	1FE
915115 3V 9	UNIV OF TEXAS PERM UNIV 3.650 2038 07.....		03/24/2020.....	WELLS FARGO SECURITIES.....		37,290,000	37,290,000	46,266	1FE
914455 HE 3	UNIVERSITY OF MICHIGAN R 4.690 2028 04.....		03/25/2020.....	BAS-MERRILL LYNCH.....		21,860,000	21,860,000	39,217	1FE
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....					229,999,731	229,998,000	291,582	.XXX
Bonds - Industrial and Miscellaneous									
00724P AC 3	ADOBE INC 2.150 2027 02.....		01/22/2020.....	BAS-MERRILL LYNCH.....		1,998,700	2,000,000	0	1
00724P AD 1	ADOBE INC 2.300 2030 02.....		01/22/2020.....	WELLS FARGO SECURITIES.....		1,994,500	2,000,000	0	1FE
03027X BA 7	AMERICAN TOWER CORP 2.900 2030 01.....		01/07/2020.....	J P MORGAN CHASE SECURITIES INC.....		1,991,200	2,000,000	0	2FE
032095 AJ 0	AMPHENOL CORP 2.800 2030 02.....		01/30/2020.....	MIZUHO INTERNATIONAL PLC.....		5,037,220	5,000,000	52,811	2FE
032095 AK 7	AMPHENOL CORP 2.050 2025 03.....		02/13/2020.....	BAS-MERRILL LYNCH.....		2,994,870	3,000,000	0	1
052769 AG 1	AUTODESK INC 2.850 2030 01.....		01/28/2020.....	J P MORGAN CHASE SECURITIES INC.....		2,037,500	2,000,000	2,533	2FE
06051G HZ 5	BANK OF AMERICA CORP 2.496 2031 02.....		02/10/2020.....	BAS-MERRILL LYNCH.....		5,000,000	5,000,000	0	1FE
09247X AQ 4	BLACKROCK INC 2.400 2030 04.....		01/17/2020.....	CREDIT SUISSE FIRST BOSTON.....		2,998,440	3,000,000	0	1FE
14448C AF 1	CARRIER GLOBAL CORP (144 2.242 2025 02.....		02/14/2020.....	VARIOUS.....		5,010,360	5,000,000	0	2FE

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SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9	10
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
14448C	AH	7		02/14/2020	J P MORGAN CHASE SECURITIES INC		5,014,280	5,000,000	0	2FE
23338V	AK	2		02/11/2020	J P MORGAN CHASE SECURITIES INC		4,994,200	5,000,000	0	1FE
26442C	BA	1		01/06/2020	BAS-MERRILL LYNCH		4,984,000	5,000,000	0	1FE
29278N	AP	8		01/07/2020	DEUTSCHE BANC		1,998,480	2,000,000	0	2FE
29379V	BX	0		01/14/2020	GOLDMAN SACHS & CO		1,994,240	2,000,000	156	2FE
29736R	AP	5		01/15/2020	FIFTH THIRD SECURITIES		5,033,900	5,000,000	18,472	1FE
31620M	BJ	4		01/22/2020	WELLS FARGO SECURITIES		5,514,450	5,000,000	32,813	2FE
35137L	AC	9		01/15/2020	BARCLAYS CAPITAL INC		2,290,180	2,000,000	44,997	2FE
38141G	XG	4		02/05/2020	GOLDMAN SACHS & CO		2,998,950	3,000,000	0	1FE
49456B	AP	6		01/15/2020	HSBC		3,273,870	3,000,000	48,733	2FE
637417	AN	6		02/18/2020	WELLS FARGO SECURITIES		2,990,340	3,000,000	0	2FE
666807	BS	0		03/19/2020	J P MORGAN CHASE SECURITIES INC		2,987,970	3,000,000	0	2FE
66989H	AR	9	C	02/11/2020	CITIGROUP GLOBAL MARKETS		4,993,450	5,000,000	0	1FE
68902V	AF	4		02/20/2020	BAS-MERRILL LYNCH		3,016,530	3,000,000	0	2FE
760759	AV	2		02/18/2020	BAS-MERRILL LYNCH		6,979,490	7,000,000	0	2FE
854502	AL	5		02/06/2020	CREDIT SUISSE FIRST BOSTON		1,976,640	2,000,000	0	1FE
871829	BK	2		02/11/2020	BAS-MERRILL LYNCH		1,992,940	2,000,000	0	2FE
880451	AZ	2		02/19/2020	CITIGROUP GLOBAL MARKETS		4,990,050	5,000,000	0	2FE
883556	CG	5		03/23/2020	J P MORGAN CHASE SECURITIES INC		2,000,000	2,000,000	0	2FE
89788K	AA	4		03/04/2020	SUNTRUST		2,995,200	3,000,000	0	1FE
906548	CR	1		03/17/2020	MUFG SECURITIES AMERICAS INC		1,998,280	2,000,000	0	1FE
907818	FH	6		01/29/2020	J P MORGAN CHASE SECURITIES INC		6,980,730	7,000,000	0	2FE
94106B	AA	9		01/21/2020	BAS-MERRILL LYNCH		6,999,370	7,000,000	0	2FE
95000U	2J	1		02/04/2020	WELLS FARGO SECURITIES		3,000,000	3,000,000	0	1FE
958667	AB	3		01/09/2020	BARCLAYS CAPITAL INC		1,999,240	2,000,000	0	3FE
191241	AH	1	D	01/08/2020	CITIGROUP GLOBAL MARKETS		9,897,200	10,000,000	0	1FE
21987B	BB	3	D	01/07/2020	J P MORGAN CHASE SECURITIES INC		2,993,610	3,000,000	0	1
743874	AC	3		02/14/2020	AMHERST PIERPONT SEC		8,113,750	8,000,000	16,667	1FE
14315X	AA	6		01/14/2020	BAS-MERRILL LYNCH		31,500,000	31,500,000	0	1FE
14043M	AA	9		02/11/2020	RBC CAPITAL MARKETS		53,150,000	53,150,000	0	1FE
36258N	AA	0		01/08/2020	WELLS FARGO SECURITIES		16,000,000	16,000,000	0	1FE
3899999	Total - Bonds - Industrial and Miscellaneous						244,714,130	243,650,000	217,182	.XXX
8399997	Total - Bonds - Part 3						563,508,047	558,066,820	518,902	.XXX
8399999	Total - Bonds						563,508,047	558,066,820	518,902	.XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded										
91734M	10	3		03/05/2020	DIST FROM PARTNERSHIP	13,667,000	682,660	XXX	0	
9099999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						682,660	XXX	0	.XXX
9799997	Total - Common Stocks - Part 3						682,660	XXX	0	.XXX
9799999	Total - Common Stocks						682,660	XXX	0	.XXX
9899999	Total - Preferred and Common Stocks						682,660	XXX	0	.XXX
9999999	Total - Bonds, Preferred and Common Stocks						564,190,707	558,066,820	518,902	.XXX

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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	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
Bonds - U.S. Government																					
797224	AA 0 SAN CLEMENTE 3.585		02/27/2020	REDEEMED		78,296	78,296	78,296	78,994	0	(698)	0	(698)	0	78,296	0	0	0	702	08/27/2021	1
36179S	LQ 8 GNMA II PASS #MA3935 2.500		03/20/2020	PAID ON PRINCIPAL		129,824	129,824	127,450	127,388	0	2,436	0	2,436	0	129,824	0	0	0	532	09/20/2046	1
36179S	QU 4 GNMA II PASS #MA4067 2.500		03/20/2020	PAID ON PRINCIPAL		1,552,145	1,552,145	1,528,238	1,528,883	0	23,262	0	23,262	0	1,552,145	0	0	0	6,355	11/20/2046	1
36179S	UT 2 GNMA II PASS #MA4194 2.500		03/20/2020	PAID ON PRINCIPAL		1,150,247	1,150,247	1,132,588	1,133,106	0	17,141	0	17,141	0	1,150,247	0	0	0	4,851	01/20/2047	1
36202F	2L 9 GNMA II PASS #00005279 3.500		03/20/2020	PAID ON PRINCIPAL		261,147	261,147	271,715	270,388	0	(9,241)	0	(9,241)	0	261,147	0	0	0	1,487	01/20/2042	1
36202F	3M 6 GNMA II PASS #00005304 3.500		03/20/2020	PAID ON PRINCIPAL		262,648	262,648	276,889	275,480	0	(12,832)	0	(12,832)	0	262,648	0	0	0	1,513	02/20/2042	1
36202F	4Q 6 GNMA II PASS #00005331 3.500		03/20/2020	PAID ON PRINCIPAL		241,548	241,548	253,550	252,439	0	(10,892)	0	(10,892)	0	241,548	0	0	0	1,358	03/20/2042	1
36202D	6D 8 GNMA II PASS #3568 5.000		03/20/2020	PAID ON PRINCIPAL		78,032	78,032	74,894	75,764	0	2,268	0	2,268	0	78,032	0	0	0	675	06/20/2034	1
36202E	CM 9 GNMA II PASS #3676 4.500		03/20/2020	PAID ON PRINCIPAL		115,778	115,778	109,899	111,261	0	4,517	0	4,517	0	115,778	0	0	0	496	02/20/2035	1
36202E	EU 9 GNMA II PASS #3747 5.000		03/20/2020	PAID ON PRINCIPAL		60,846	60,846	59,135	59,519	0	1,328	0	1,328	0	60,846	0	0	0	468	08/20/2035	1
36202E	FM 6 GNMA II PASS #3772 5.000		03/20/2020	PAID ON PRINCIPAL		25,250	25,250	24,693	24,815	0	434	0	434	0	25,250	0	0	0	468	10/20/2035	1
36213C	YY 0 GNMA PASS TH #550727 5.000		03/15/2020	PAID ON PRINCIPAL		39,078	39,078	38,467	38,596	0	481	0	481	0	39,078	0	0	0	250	11/15/2035	1
36290R	U6 8 GNMA PASS TH #615405 4.500		03/15/2020	PAID ON PRINCIPAL		9,743	9,743	9,448	9,505	0	238	0	238	0	9,743	0	0	0	73	08/15/2033	1
36291A	DH 9 GNMA PASS TH #622104 4.500		03/15/2020	PAID ON PRINCIPAL		12,741	12,741	12,355	12,452	0	289	0	289	0	12,741	0	0	0	97	09/15/2033	1
36292F	H6 7 GNMA PASS TH #647453 5.000		03/15/2020	PAID ON PRINCIPAL		16,807	16,807	16,545	16,613	0	194	0	194	0	16,807	0	0	0	121	10/15/2035	1
36225A	ER 7 GNMA PASS TH #780144 7.000		03/15/2020	PAID ON PRINCIPAL		7,394	7,394	7,055	7,256	0	138	0	138	0	7,394	0	0	0	85	07/15/2024	1
38375B	SH 6 GNR 2012-H11 CA CMO 1.750		03/20/2020	PAID ON PRINCIPAL		230,105	230,105	235,319	232,010	0	(1,905)	0	(1,905)	0	230,105	0	0	0	692	04/20/2062	1
38375B	B7 6 GNR 2012-H30 VA CMO 1.750		03/20/2020	PAID ON PRINCIPAL		1,831	1,831	1,817	1,824	0	7	0	7	0	1,831	0	0	0	6	12/20/2062	1
38379L	U4 6 GNR 2015-62 CG CMO 2.250		03/20/2020	PAID ON PRINCIPAL		543,406	543,406	541,538	541,552	0	1,854	0	1,854	0	543,406	0	0	0	1,869	03/20/2045	1
38376R	8F 6 GNR 2017-H18 HC CMO 2.000		03/20/2020	PAID ON PRINCIPAL		180,753	180,753	174,511	175,477	0	5,275	0	5,275	0	180,753	0	0	0	555	04/20/2066	1
38380X	S3 2 GNR 2018-115 GB CMO 3.500		03/20/2020	PAID ON PRINCIPAL		562,162	562,162	559,461	560,008	0	2,154	0	2,154	0	562,162	0	0	0	3,157	10/20/2046	1
38381A	S6 4 GNR 2018-152 KA CMO 4.000		03/20/2020	PAID ON PRINCIPAL		561,564	561,564	565,425	564,207	0	(2,644)	0	(2,644)	0	561,564	0	0	0	3,282	01/20/2047	1
36225C	BX 3 G2 (ARM) #80053 4.000		03/20/2020	PAID ON PRINCIPAL		24	24	24	24	0	0	0	0	0	24	0	0	0	0	03/20/2027	1
36225C	CN 4 G2 (ARM) #80076 3.875		03/20/2020	PAID ON PRINCIPAL		319	319	323	317	0	3	0	3	0	319	0	0	0	2	05/20/2027	1
38378X	P6 2 GNR 2014-166 PL (PROJE 2.500		03/16/2020	PAID ON PRINCIPAL		50,314	50,314	50,282	50,273	0	41	0	41	0	50,314	0	0	0	200	05/16/2055	1
38380J	EJ 3 GNR 2017-169 AH (PROJE 2.600		03/16/2020	PAID ON PRINCIPAL		360,423	360,423	355,863	357,057	0	3,366	0	3,366	0	360,423	0	0	0	1,668	04/16/2054	1
38379R	TG 8 GNR 2017-62 AE (PROJEC 2.600		03/16/2020	PAID ON PRINCIPAL		75,771	75,771	75,877	75,874	0	(103)	0	(103)	0	75,771	0	0	0	328	11/16/2057	1
38379R	VW 0 GNR 2017-76 AD (PROJEC 2.400		03/16/2020	PAID ON PRINCIPAL		47,581	47,581	46,895	47,129	0	452	0	452	0	47,581	0	0	0	191	02/16/2050	1
38380J	YW 2 GNR 2018-56 A (PROJECT 2.500		03/16/2020	PAID ON PRINCIPAL		80,664	80,664	80,885	80,887	0	(223)	0	(223)	0	80,664	0	0	0	337	10/16/2050	1
83162C	UP 6 SBAP 2012-20B 1 2.630		02/01/2020	PAID ON PRINCIPAL		195,136	195,136	195,587	194,829	0	307	0	307	0	195,136	0	0	0	2,632	02/01/2032	1
83162C	WA 7 SBAP 2014-20A 1 3.460		01/01/2020	PAID ON PRINCIPAL		477,107	477,107	477,107	475,542	0	1,565	0	1,565	0	477,107	0	0	0	8,741	01/01/2034	1
83162C	YG 2 SBAP 2017-20A 1 2.800		01/01/2020	PAID ON PRINCIPAL		441,110	441,110	441,110	440,967	0	143	0	143	0	441,110	0	0	0	6,699	01/01/2037	1
83162C	ZG 1 SBAP 2018-10B 1 3.000		03/01/2020	PAID ON PRINCIPAL		630,824	630,824	630,824	630,712	0	112	0	112	0	630,824	0	0	0	10,060	03/01/2028	1
83162C	A6 0 SBAP 2019-20A 1 3.370		01/01/2020	PAID ON PRINCIPAL		320,709	320,709	320,709	320,769	0	(59)	0	(59)	0	320,709	0	0	0	5,859	01/01/2039	1
83162C	A7 8 SBAP 2019-25A 1 3.560		01/01/2020	PAID ON PRINCIPAL		44,954	44,954	44,954	44,954	0	(1)	0	(1)	0	44,954	0	0	0	810	01/01/2044	1
0599999	Total - Bonds - U.S. Government					8,846,280	8,846,280	8,819,726	8,816,870	0	29,409	0	29,409	0	8,846,280	0	0	0	66,352	XXX	XXX
Bonds - All Other Government																					
91086Q	BA 5 UNITED MEXICAN STATES 3.625	D	01/07/2020	GOLDMAN SACHS & CO		2,075,200	2,000,000	1,986,440	1,996,561	0	54	0	54	0	1,996,615	0	78,585	78,585	23,764	03/15/2022	2FE
1099999	Total - Bonds - All Other Government					2,075,200	2,000,000	1,986,440	1,996,561	0	54	0	54	0	1,996,615	0	78,585	78,585	23,764	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
93974C	QJ 2 WASHINGTON GENERAL OBL 5.000		02/01/2020	REDEEMED		8,000,000	8,000,000	8,661,440	8,006,159	0	(6,159)	0	(6,159)	0	8,000,000	0	0	0	200,000	02/01/2029	1FE

QE05

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
1799999	Total - Bonds - U.S. States, Territories & Possessions					8,000,000	8,000,000	8,661,440	8,006,159	0	(6,159)	0	(6,159)	0	8,000,000	0	0	0	200,000	XXX	XXX
Bonds - U.S. Political Subdivisions of States																					
041826	YN 2 ARLINGTON ISD GENERAL 5.000		02/15/2020	REDEEMED		1,705,000	1,705,000	1,825,117	1,706,854	0	(1,854)	0	(1,854)	0	1,705,000	0	0	0	42,625	02/15/2028	1FE
041826	YP 7 ARLINGTON ISD GENERAL 5.000		02/15/2020	REDEEMED		1,635,000	1,635,000	1,737,858	1,636,575	0	(1,575)	0	(1,575)	0	1,635,000	0	0	0	40,875	02/15/2029	1FE
041826	YR 3 ARLINGTON ISD GENERAL 5.000		02/15/2020	REDEEMED		1,985,000	1,985,000	2,080,320	1,986,420	0	(1,420)	0	(1,420)	0	1,985,000	0	0	0	49,625	02/15/2031	1FE
159808	DP 6 CHARLES CO GENERAL OBL 3.000		01/17/2020	MUNI CENTER		683,544	625,000	642,688	634,735	0	(99)	0	(99)	0	634,636	0	48,908	48,908	8,906	02/01/2028	1FE
208418	C5 0 CONROE ISD GENERAL OBL 5.000		02/15/2020	REDEEMED		1,010,000	1,010,000	1,128,625	1,011,875	0	(1,875)	0	(1,875)	0	1,010,000	0	0	0	25,250	02/15/2024	1FE
208418	C6 8 CONROE ISD GENERAL OBL 5.000		02/15/2020	REDEEMED		620,000	620,000	690,463	621,105	0	(1,105)	0	(1,105)	0	620,000	0	0	0	15,500	02/15/2025	1FE
208418	C7 6 CONROE ISD GENERAL OBL 5.000		02/15/2020	REDEEMED		615,000	615,000	678,597	615,997	0	(997)	0	(997)	0	615,000	0	0	0	15,375	02/15/2026	1FE
208418	D2 6 CONROE ISD GENERAL OBL 5.000		02/15/2020	REDEEMED		3,875,000	3,875,000	4,356,999	3,882,568	0	(7,568)	0	(7,568)	0	3,875,000	0	0	0	96,875	02/15/2024	1FE
208418	D3 4 CONROE ISD GO S2011 RE 5.000		02/15/2020	REDEEMED		2,380,000	2,380,000	2,650,487	2,384,242	0	(4,242)	0	(4,242)	0	2,380,000	0	0	0	59,500	02/15/2025	1FE
208418	D4 2 CONROE ISD GO S2011 RE 5.000		02/15/2020	REDEEMED		2,385,000	2,385,000	2,631,633	2,388,866	0	(3,866)	0	(3,866)	0	2,385,000	0	0	0	59,625	02/15/2026	1FE
407324	3E 0 HAMILTON CO GENERAL OB 4.000		01/01/2020	REDEEMED		4,880,000	4,880,000	5,423,827	4,880,000	0	0	0	0	0	4,880,000	0	0	0	97,600	01/01/2024	1FE
407324	3F 7 HAMILTON CO GENERAL OB 4.000		01/01/2020	REDEEMED		4,075,000	4,075,000	4,253,444	4,075,000	0	0	0	0	0	4,075,000	0	0	0	81,500	01/01/2025	1FE
454272	JQ 9 INDIAN HILL EXEMPT SD 2.500		01/23/2020	RBC CAPITAL MARKETS		107,630	100,000	104,541	102,803	0	(40)	0	(40)	0	102,763	0	4,867	4,867	389	12/01/2026	1FE
478700	S6 5 JOHNSON CO USD #229 GO 3.000		02/24/2020	MUNI CENTER		266,558	250,000	256,145	252,101	0	(111)	0	(111)	0	251,990	0	14,567	14,567	3,021	10/01/2023	1FE
765820	F6 7 RIDGEFIELD GENERAL OBL 3.250		01/13/2020	MUNI CENTER		558,122	525,000	538,167	531,063	0	(67)	0	(67)	0	530,996	0	27,126	27,126	7,087	02/15/2032	1FE
2499999	Total - Bonds - U.S. Political Subdivisions of States					26,780,853	26,665,000	28,998,910	26,710,203	0	(24,818)	0	(24,818)	0	26,685,385	0	95,468	95,468	603,753	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
05053*	AA 3 AUBURN HSG DEV CORP S7 7.400		03/15/2020	REDEEMED		16,966	16,966	16,966	16,966	0	0	0	0	0	16,966	0	0	0	210	04/15/2021	5GI
052414	MT 3 AUSTIN ELEC UTIL SYS R 4.000		01/13/2020	MUNI CENTER		325,440	300,000	314,028	309,937	0	(131)	0	(131)	0	309,806	0	15,634	15,634	2,000	11/15/2028	1FE
491313	5C 2 KENTUCKY INFRAS WASTE 5.000		02/01/2020	REDEEMED		2,480,000	2,480,000	2,855,819	2,487,754	0	(7,754)	0	(7,754)	0	2,480,000	0	0	0	62,000	02/01/2024	1FE
491313	5E 8 KENTUCKY INFRAS WASTE 5.000		02/01/2020	REDEEMED		3,000,000	3,000,000	3,454,620	3,009,379	0	(9,379)	0	(9,379)	0	3,000,000	0	0	0	75,000	02/01/2026	1FE
67919P	ME 0 OKLAHOMA WATER RES BRD 5.000		01/13/2020	MUNI CENTER		311,698	260,000	312,616	291,241	0	(216)	0	(216)	0	291,025	0	20,674	20,674	3,756	04/01/2030	1FE
89658H	WZ 9 TRINITY RIVER AUTH REG 2.500		02/20/2020	VARIOUS		963,693	935,000	931,541	931,587	0	25	0	25	0	931,612	0	32,081	32,081	6,324	08/01/2034	1FE
977123	R7 5 WISCONSIN TRANSPORTATI 5.000		01/17/2020	MUNI CENTER		357,164	305,000	346,575	332,377	0	(339)	0	(339)	0	332,038	0	25,126	25,126	8,515	07/01/2037	1FE
3128QG	CC 4 FH (3/1 ARM) #1N0067 4.076		03/15/2020	PAID ON PRINCIPAL		3,269	3,269	3,281	3,254	0	15	0	15	0	3,269	0	0	0	25	12/15/2035	1
3128JR	G4 2 FH (3/1 ARM) #847419 4.539		03/15/2020	PAID ON PRINCIPAL		30,899	30,899	30,764	30,682	0	217	0	217	0	30,899	0	0	0	237	03/15/2035	1
3128JR	KQ 8 FH (5/1 ARM) #847503 4.244		03/15/2020	PAID ON PRINCIPAL		37,997	37,997	37,317	37,332	0	665	0	665	0	37,997	0	0	0	246	12/15/2035	1
3128MJ	ZY 0 FHLMC GOLD PASS THROUG 3.000		03/15/2020	PAID ON PRINCIPAL		126,303	126,303	125,090	125,090	0	1,214	0	1,214	0	126,303	0	0	0	631	01/15/2047	1
31296S	DF 9 FHLMC GOLD PASSTHRU 5.000		03/15/2020	PAID ON PRINCIPAL		11,061	11,061	11,026	11,029	0	31	0	31	0	11,061	0	0	0	131	01/15/2034	1
31292H	AK 0 FHLMC GOLD PASSTHRU 7.500		03/15/2020	PAID ON PRINCIPAL		235	235	246	260	0	(25)	0	(25)	0	235	0	0	0	3	01/15/2030	1
31292H	NH 3 FHLMC GOLD PASSTHRU 6.000		03/15/2020	PAID ON PRINCIPAL		476	476	488	494	0	(18)	0	(18)	0	476	0	0	0	4	02/15/2032	1
31292M	FD 0 FHLMC GOLD PASSTHRU 3.000		03/15/2020	PAID ON PRINCIPAL		814,149	814,149	827,060	826,099	0	(11,950)	0	(11,950)	0	814,149	0	0	0	4,101	03/15/2043	1
31293J	ZX 0 FHLMC GOLD PASSTHRU 6.000		03/15/2020	PAID ON PRINCIPAL		1,219	1,219	1,246	1,260	0	(41)	0	(41)	0	1,219	0	0	0	12	04/15/2029	1
31298S	UJ 1 FHLMC GOLD PASSTHRU 7.500		03/15/2020	PAID ON PRINCIPAL		196	196	205	210	0	(14)	0	(14)	0	196	0	0	0	2	08/15/2031	1
31298V	FC 6 FHLMC GOLD PASSTHRU 7.500		03/15/2020	PAID ON PRINCIPAL		598	598	626	642	0	(44)	0	(44)	0	598	0	0	0	7	09/15/2031	1
31287S	GA 9 FHLMC GOLD PASSTHRU 6.000		03/15/2020	PAID ON PRINCIPAL		409	409	418	426	0	(17)	0	(17)	0	409	0	0	0	4	04/15/2032	1
31287X	PZ 3 FHLMC GOLD PASSTHRU 6.000		03/15/2020	PAID ON PRINCIPAL		1,971	1,971	2,023	2,043	0	(72)	0	(72)	0	1,971	0	0	0	20	09/15/2032	1
31288A	K7 9 FHLMC GOLD PASSTHRU 6.000		03/15/2020	PAID ON PRINCIPAL		324	324	333	344	0	(19)	0	(19)	0	324	0	0	0	3	10/15/2032	1
31288E	6E 2 FHLMC GOLD PASSTHRU 6.000		03/15/2020	PAID ON PRINCIPAL		223	223	229	233	0	(10)	0	(10)	0	223	0	0	0	2	02/15/2033	1
31288H	RC 6 FHLMC GOLD PASSTHRU 6.000		03/15/2020	PAID ON PRINCIPAL		125	125	128	129	0	(4)	0	(4)	0	125	0	0	0	1	03/15/2033	1

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SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		For rei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol
31335H	TT	0	FHLMC GOLD PASSTHRU	6.000	03/15/2020	PAID ON PRINCIPAL	1,985	1,985	2,034	2,006	0	(21)	0	(21)	0	1,985	0	0	0	19	07/15/2022	1
31283H	WY	7	FHLMC GOLD PASSTHRU	5.500	03/15/2020	PAID ON PRINCIPAL	145,536	145,536	145,189	145,175	0	360	0	360	0	145,536	0	0	0	1,322	06/15/2033	1
31283H	WZ	4	FHLMC GOLD PASSTHRU	6.000	03/15/2020	PAID ON PRINCIPAL	16,733	16,733	17,164	17,220	0	(487)	0	(487)	0	16,733	0	0	0	159	04/15/2033	1
31283H	W9	2	FHLMC GOLD PASSTHRU	6.000	03/15/2020	PAID ON PRINCIPAL	1,877	1,877	1,919	1,936	0	(59)	0	(59)	0	1,877	0	0	0	19	05/15/2033	1
31283H	Z2	4	FHLMC GOLD PASSTHRU	6.000	03/15/2020	PAID ON PRINCIPAL	26,347	26,347	26,992	27,066	0	(719)	0	(719)	0	26,347	0	0	0	250	11/15/2033	1
31283H	Z5	7	FHLMC GOLD PASSTHRU	6.000	03/15/2020	PAID ON PRINCIPAL	65,355	65,355	66,955	67,259	0	(1,904)	0	(1,904)	0	65,355	0	0	0	697	02/15/2034	1
3128MJ	SY	7	FHLMC GOLD PASSTHRU	3.000	03/15/2020	PAID ON PRINCIPAL	315,058	315,058	310,960	311,688	0	3,370	0	3,370	0	315,058	0	0	0	1,540	06/15/2043	1
3128MJ	S3	5	FHLMC GOLD PASSTHRU	3.000	03/15/2020	PAID ON PRINCIPAL	82,836	82,836	79,461	80,194	0	2,641	0	2,641	0	82,836	0	0	0	404	07/15/2043	1
3128MJ	S6	8	FHLMC GOLD PASSTHRU	3.000	03/15/2020	PAID ON PRINCIPAL	270,520	270,520	256,822	259,789	0	10,732	0	10,732	0	270,520	0	0	0	1,340	08/15/2043	1
3132J4	MM	8	FHLMC GOLD PASSTHRU	3.500	03/15/2020	PAID ON PRINCIPAL	504,895	504,895	500,832	501,180	0	3,715	0	3,715	0	504,895	0	0	0	2,970	11/15/2037	1
31335A	YU	6	FHLMC GOLD PASSTHRU	3.000	03/15/2020	PAID ON PRINCIPAL	135,775	135,775	138,002	137,995	0	(2,221)	0	(2,221)	0	135,775	0	0	0	610	10/15/2046	1
31335C	GR	9	FHLMC GOLD PASSTHRU	3.000	03/15/2020	PAID ON PRINCIPAL	155,854	155,854	158,825	158,784	0	(2,930)	0	(2,930)	0	155,854	0	0	0	754	05/15/2047	1
3133D3	BG	9	FHLMC PASS T #QK0039	2.500	03/25/2020	PAID ON PRINCIPAL	386,796	386,796	389,757	389,643	0	(2,847)	0	(2,847)	0	386,796	0	0	0	2,038	09/25/2039	1
3132A4	E9	5	FHLMC PASS T #ZS3760	2.500	03/25/2020	PAID ON PRINCIPAL	179,254	179,254	178,834	179,080	0	174	0	174	0	179,254	0	0	0	753	06/25/2043	1
3132A5	FW	0	FHLMC PASS T #ZS4681	2.500	03/25/2020	PAID ON PRINCIPAL	346,521	346,521	344,626	344,631	0	1,890	0	1,890	0	346,521	0	0	0	1,399	10/25/2046	1
3132AE	KL	9	FHLMC PASS T #ZT2099	3.000	03/25/2020	PAID ON PRINCIPAL	292,159	292,159	296,416	296,386	0	(4,226)	0	(4,226)	0	292,159	0	0	0	1,335	11/25/2046	1
3133TG	SU	9	FHR 2093 Z CMO	6.000	03/15/2020	PAID ON PRINCIPAL	49,429	49,429	45,223	47,701	0	1,728	0	1,728	0	49,429	0	0	0	477	11/15/2028	1
3133TK	SJ	0	FHR 2151 JZ CMO	6.000	03/15/2020	PAID ON PRINCIPAL	44,174	44,174	40,385	42,869	0	1,305	0	1,305	0	44,174	0	0	0	428	05/15/2029	1
3133TM	7G	5	FHR 2182 ZC CMO	7.500	03/15/2020	PAID ON PRINCIPAL	34,130	34,130	35,103	34,036	0	94	0	94	0	34,130	0	0	0	388	09/15/2029	1
3133TN	JY	1	FHR 2223 Z CMO	8.000	03/15/2020	PAID ON PRINCIPAL	4,030	4,030	3,937	3,979	0	51	0	51	0	4,030	0	0	0	60	03/15/2030	1
3133TQ	ZU	4	FHR 2274 KC CMO	6.500	03/15/2020	PAID ON PRINCIPAL	18,491	18,491	18,451	18,448	0	43	0	43	0	18,491	0	0	0	200	01/15/2031	1
3133TR	LB	9	FHR 2284 Z CMO	6.500	03/15/2020	PAID ON PRINCIPAL	35,521	35,521	33,580	34,709	0	812	0	812	0	35,521	0	0	0	396	02/15/2031	1
3133TR	GX	7	FHR 2288 Z CMO	6.500	03/15/2020	PAID ON PRINCIPAL	69,104	69,104	64,898	67,436	0	1,668	0	1,668	0	69,104	0	0	0	756	02/15/2031	1
3133TR	SR	7	FHR 2297 KZ CMO	6.000	03/15/2020	PAID ON PRINCIPAL	65,547	65,547	59,101	63,630	0	1,917	0	1,917	0	65,547	0	0	0	634	03/15/2031	1
31339W	Q2	5	FHR 2433 NH CMO	6.500	03/15/2020	PAID ON PRINCIPAL	103,085	103,085	103,664	103,208	0	(123)	0	(123)	0	103,085	0	0	0	1,230	04/15/2032	1
31392K	FP	6	FHR 2451 JH CMO	6.500	03/15/2020	PAID ON PRINCIPAL	28,807	28,807	28,598	28,656	0	151	0	151	0	28,807	0	0	0	280	05/15/2032	1
31392K	AA	4	FHR 2454 BK CMO	6.500	03/15/2020	PAID ON PRINCIPAL	56,298	56,298	56,729	56,390	0	(92)	0	(92)	0	56,298	0	0	0	647	05/15/2032	1
31394K	NK	6	FHR 2686 NY CMO	5.000	03/15/2020	PAID ON PRINCIPAL	159,554	159,554	154,194	158,406	0	1,148	0	1,148	0	159,554	0	0	0	1,311	10/15/2023	1
31394M	SG	6	FHR 2719 WC CMO	4.500	03/15/2020	PAID ON PRINCIPAL	57,761	57,761	53,221	56,868	0	893	0	893	0	57,761	0	0	0	480	12/15/2023	1
31394N	L3	0	FHR 2729 CE CMO	4.500	03/15/2020	PAID ON PRINCIPAL	206,404	206,404	192,073	203,604	0	2,800	0	2,800	0	206,404	0	0	0	1,518	01/15/2024	1
3137AM	ER	4	FHR 4022 AH CMO	1.500	03/15/2020	PAID ON PRINCIPAL	293,917	293,917	290,519	291,967	0	1,950	0	1,950	0	293,917	0	0	0	663	12/15/2025	1
3137B8	DA	2	FHR 4302 CA CMO	3.000	03/15/2020	PAID ON PRINCIPAL	107,455	107,455	108,361	107,934	0	(480)	0	(480)	0	107,455	0	0	0	516	06/15/2040	1
3137BB	QB	9	FHR 4351 LC CMO	3.000	03/15/2020	PAID ON PRINCIPAL	297,635	297,635	301,414	299,797	0	(2,161)	0	(2,161)	0	297,635	0	0	0	1,568	11/15/2040	1
3137BT	JW	2	FHR 4635 EG CMO	2.500	03/15/2020	PAID ON PRINCIPAL	147,720	147,720	147,997	147,953	0	(233)	0	(233)	0	147,720	0	0	0	586	12/15/2046	1
3137FN	ZQ	6	FHR 4922 NG CMO	2.500	03/25/2020	PAID ON PRINCIPAL	199,209	199,209	199,396	199,376	0	(166)	0	(166)	0	199,209	0	0	0	845	04/25/2049	1
3137FP	LJ	2	FHR 4926 BN CMO	2.500	03/25/2020	PAID ON PRINCIPAL	164,615	164,615	165,059	165,045	0	(430)	0	(430)	0	164,615	0	0	0	731	10/25/2049	1
31282X	A8	4	FHS 146 75 CMO	7.500	03/15/2020	PAID ON PRINCIPAL	3,356	3,356	3,384	3,357	0	(1)	0	(1)	0	3,356	0	0	0	45	01/15/2023	1
31403D	AC	3	FN (5/1 ARM) #745303	3.876	03/25/2020	PAID ON PRINCIPAL	50,007	50,007	49,511	49,886	0	121	0	121	0	50,007	0	0	0	265	01/25/2036	1
3138A1	V5	7	FNMA PASS TH #AH0635	3.500	03/25/2020	PAID ON PRINCIPAL	28,098	28,098	28,007	28,014	0	85	0	85	0	28,098	0	0	0	180	01/25/2026	1
3138A6	ZA	1	FNMA PASS TH #AH5236	3.500	03/25/2020	PAID ON PRINCIPAL	43,859	43,859	43,717	43,734	0	125	0	125	0	43,859	0	0	0	253	01/25/2026	1
3138X5	PC	5	FNMA PASS TH #AU5818	2.500	03/25/2020	PAID ON PRINCIPAL	108,389	108,389	107,534	107,816	0	572	0	572	0	108,389	0	0	0	421	08/25/2028	1
3140EV	S3	2	FNMA PASS TH #BC1437	3.000	03/25/2020	PAID ON PRINCIPAL	59,924	59,924	58,519	58,573	0	1,350	0	1,350	0	59,924	0	0	0	391	07/25/2046	1

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For 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
3140FX JW 3	FNMA PASS TH #BF0276 3.000		03/25/2020	PAID ON PRINCIPAL		531,207	531,207	526,941	526,798	0	4,409	0	4,409	0	531,207	0	0	0	2,596	10/25/2042	1
3140FX LB 6	FNMA PASS TH #BF0321 2.500		03/25/2020	PAID ON PRINCIPAL		276,703	276,703	275,665	275,663	0	1,039	0	1,039	0	276,703	0	0	0	1,015	07/25/2048	1
3140FX L9 1	FNMA PASS TH #BF0351 2.500		03/25/2020	PAID ON PRINCIPAL		173,327	173,327	173,449	173,446	0	(119)	0	(119)	0	173,327	0	0	0	538	05/25/2053	1
3140J7 LQ 6	FNMA PASS TH #BM3034 3.000		03/25/2020	PAID ON PRINCIPAL		944,574	944,574	949,070	948,753	0	(4,179)	0	(4,179)	0	944,574	0	0	0	4,368	02/25/2047	1
3140J7 WR 2	FNMA PASS TH #BM3355 3.500		03/25/2020	PAID ON PRINCIPAL		220,134	220,134	220,461	220,461	0	(327)	0	(327)	0	220,134	0	0	0	1,322	02/25/2048	1
3140JA M7 0	FNMA PASS TH #BM5781 3.000		03/25/2020	PAID ON PRINCIPAL		292,863	292,863	296,981	296,947	0	(4,085)	0	(4,085)	0	292,863	0	0	0	1,349	01/25/2045	1
3140QB GN 2	FNMA PASS TH #CA3804 2.500		03/25/2020	PAID ON PRINCIPAL		160,527	160,527	160,627	160,617	0	(90)	0	(90)	0	160,527	0	0	0	605	07/25/2049	1
31418C 3D 4	FNMA PASS TH #MA3495 4.000		03/25/2020	PAID ON PRINCIPAL		741,169	741,169	741,372	741,382	0	(213)	0	(213)	0	741,169	0	0	0	4,832	10/25/2048	1
31417A P8 6	FNMA PASS TH #00AB4046 3.500		03/25/2020	PAID ON PRINCIPAL		254,868	254,868	262,933	261,338	0	(6,470)	0	(6,470)	0	254,868	0	0	0	1,113	12/25/2041	1
3140X4 VS 2	FNMA PASS TH #1524 2.500		03/25/2020	PAID ON PRINCIPAL		511,894	511,894	513,254	513,241	0	(1,347)	0	(1,347)	0	511,894	0	0	0	2,065	02/25/2047	1
31371K RC 7	FNMA PASS TH #254383 7.500		03/25/2020	PAID ON PRINCIPAL		3,077	3,077	3,216	3,352	0	(276)	0	(276)	0	3,077	0	0	0	22	06/25/2032	1
31371K 2V 2	FNMA PASS TH #254688 5.500		03/25/2020	PAID ON PRINCIPAL		16,404	16,404	16,822	16,507	0	(103)	0	(103)	0	16,404	0	0	0	150	03/25/2023	1
31371K 2X 8	FNMA PASS TH #254690 5.500		03/25/2020	PAID ON PRINCIPAL		25,087	25,087	25,624	25,212	0	(125)	0	(125)	0	25,087	0	0	0	235	04/25/2023	1
31371K 5X 5	FNMA PASS TH #254762 5.000		03/25/2020	PAID ON PRINCIPAL		8,045	8,045	8,027	8,021	0	24	0	24	0	8,045	0	0	0	68	05/25/2023	1
31371L A8 2	FNMA PASS TH #254831 5.000		03/25/2020	PAID ON PRINCIPAL		7,042	7,042	7,027	7,021	0	21	0	21	0	7,042	0	0	0	59	08/25/2023	1
31371L A9 0	FNMA PASS TH #254832 5.500		03/25/2020	PAID ON PRINCIPAL		62,351	62,351	63,753	62,711	0	(360)	0	(360)	0	62,351	0	0	0	587	08/25/2023	1
31371L DM 8	FNMA PASS TH #254908 5.000		03/25/2020	PAID ON PRINCIPAL		22,514	22,514	22,662	22,509	0	5	0	5	0	22,514	0	0	0	189	09/25/2023	1
31371L F3 8	FNMA PASS TH #254986 5.500		03/25/2020	PAID ON PRINCIPAL		23,664	23,664	24,167	23,798	0	(134)	0	(134)	0	23,664	0	0	0	213	11/25/2023	1
31371L HY 8	FNMA PASS TH #255047 5.500		03/25/2020	PAID ON PRINCIPAL		16,742	16,742	17,097	16,836	0	(94)	0	(94)	0	16,742	0	0	0	156	01/25/2024	1
31371L JU 4	FNMA PASS TH #255075 5.500		03/25/2020	PAID ON PRINCIPAL		44,321	44,321	45,449	44,646	0	(325)	0	(325)	0	44,321	0	0	0	417	02/25/2024	1
31372Q CQ 8	FNMA PASS TH #279179 7.000		03/25/2020	PAID ON PRINCIPAL		2,174	2,174	2,046	2,130	0	44	0	44	0	2,174	0	0	0	25	05/25/2024	1
31373U F3 6	FNMA PASS TH #303586 6.500		03/25/2020	PAID ON PRINCIPAL		869	869	814	839	0	30	0	30	0	869	0	0	0	10	09/25/2025	1
31375F 4Z 8	FNMA PASS TH #333940 6.500		03/25/2020	PAID ON PRINCIPAL		1,909	1,909	1,828	1,874	0	35	0	35	0	1,909	0	0	0	21	06/25/2024	1
31376R 6H 9	FNMA PASS TH #363672 7.500		03/25/2020	PAID ON PRINCIPAL		2,776	2,776	2,679	2,686	0	90	0	90	0	2,776	0	0	0	35	11/25/2026	1
31376U MV 3	FNMA PASS TH #365872 7.500		03/25/2020	PAID ON PRINCIPAL		671	671	648	650	0	21	0	21	0	671	0	0	0	8	12/25/2026	1
31378R S5 9	FNMA PASS TH #406540 6.500		03/25/2020	PAID ON PRINCIPAL		94	94	94	94	0	(0)	0	(0)	0	94	0	0	0	1	12/25/2027	1
31379F J3 9	FNMA PASS TH #417982 7.000		03/25/2020	PAID ON PRINCIPAL		1,023	1,023	1,039	1,036	0	(12)	0	(12)	0	1,023	0	0	0	12	03/25/2028	1
31379T G5 7	FNMA PASS TH #428720 6.500		03/25/2020	PAID ON PRINCIPAL		1,291	1,291	1,285	1,285	0	6	0	6	0	1,291	0	0	0	14	06/25/2028	1
313615 L4 6	FNMA PASS TH #50747 7.000		03/25/2020	PAID ON PRINCIPAL		642	642	599	626	0	16	0	16	0	642	0	0	0	8	06/25/2023	1
31384V L7 6	FNMA PASS TH #535050 7.500		03/25/2020	PAID ON PRINCIPAL		2,422	2,422	2,528	2,634	0	(212)	0	(212)	0	2,422	0	0	0	29	12/25/2029	1
31385H 5H 1	FNMA PASS TH #545448 7.500		03/25/2020	PAID ON PRINCIPAL		338	338	352	370	0	(32)	0	(32)	0	338	0	0	0	4	02/25/2032	1
31385X M8 7	FNMA PASS TH #555783 4.500		03/25/2020	PAID ON PRINCIPAL		43,028	43,028	42,442	42,607	0	421	0	421	0	43,028	0	0	0	306	10/25/2033	1
31389Y M7 3	FNMA PASS TH #639482 7.500		03/25/2020	PAID ON PRINCIPAL		422	422	441	465	0	(43)	0	(43)	0	422	0	0	0	5	01/25/2032	1
31390K RG 5	FNMA PASS TH #648587 7.500		03/25/2020	PAID ON PRINCIPAL		63	63	66	70	0	(7)	0	(7)	0	63	0	0	0	1	05/25/2032	1
31401M BR 1	FNMA PASS TH #712048 5.500		03/25/2020	PAID ON PRINCIPAL		1,167	1,167	1,192	1,190	0	(23)	0	(23)	0	1,167	0	0	0	6	07/25/2033	1
31402C QM 7	FNMA PASS TH #725060 6.000		03/25/2020	PAID ON PRINCIPAL		158	158	161	163	0	(5)	0	(5)	0	158	0	0	0	1	01/25/2034	1
31402J ER 4	FNMA PASS TH #730144 5.000		03/25/2020	PAID ON PRINCIPAL		9,995	9,995	9,936	9,947	0	48	0	48	0	9,995	0	0	0	81	07/25/2033	1
31402Q LF 6	FNMA PASS TH #734826 4.500		03/25/2020	PAID ON PRINCIPAL		11,057	11,057	10,656	10,797	0	260	0	260	0	11,057	0	0	0	95	08/25/2033	1
31403F Q6 4	FNMA PASS TH #747577 5.000		03/25/2020	PAID ON PRINCIPAL		11,754	11,754	11,693	11,699	0	54	0	54	0	11,754	0	0	0	65	11/25/2033	1
31403G RL 8	FNMA PASS TH #748491 5.000		03/25/2020	PAID ON PRINCIPAL		3,926	3,926	3,906	3,908	0	18	0	18	0	3,926	0	0	0	32	10/25/2033	1
31403L LR 0	FNMA PASS TH #751936 5.500		03/25/2020	PAID ON PRINCIPAL		6,921	6,921	7,069	6,955	0	(35)	0	(35)	0	6,921	0	0	0	64	11/25/2023	1
31404B SY 9	FNMA PASS TH #763835 5.000		03/25/2020	PAID ON PRINCIPAL		230	230	228	229	0	1	0	1	0	230	0	0	0	2	01/25/2034	1

QE053

SCHEDULE D - PART 4

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

QE05.4

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
31404J	MA 0 FNMA PASS TH #769953 5.000		03/25/2020	PAID ON PRINCIPAL		2,479	2,479	2,477	2,475	0	3	0	3	0	2,479	0	0	0	21	03/25/2034	1
31404J	YQ 2 FNMA PASS TH #770319 5.000		03/25/2020	PAID ON PRINCIPAL		7,020	7,020	6,979	6,984	0	36	0	36	0	7,020	0	0	0	59	04/25/2034	1
31404N	2P 0 FNMA PASS TH #773982 5.000		03/25/2020	PAID ON PRINCIPAL		7,991	7,991	7,944	7,953	0	38	0	38	0	7,991	0	0	0	66	03/25/2034	1
31404N	2S 4 FNMA PASS TH #773985 5.000		03/25/2020	PAID ON PRINCIPAL		1,267	1,267	1,259	1,261	0	6	0	6	0	1,267	0	0	0	11	03/25/2034	1
31404W	GW 0 FNMA PASS TH #780613 5.000		03/25/2020	PAID ON PRINCIPAL		473	473	452	455	0	18	0	18	0	473	0	0	0	4	05/25/2034	1
31404W	R9 9 FNMA PASS TH #780912 5.000		03/25/2020	PAID ON PRINCIPAL		11,064	11,064	10,611	10,777	0	287	0	287	0	11,064	0	0	0	92	06/25/2029	1
31406V	2P 0 FNMA PASS TH #821682 5.000		03/25/2020	PAID ON PRINCIPAL		32,897	32,897	32,715	32,731	0	167	0	167	0	32,897	0	0	0	353	06/25/2035	1
31407X	A8 4 FNMA PASS TH #843431 5.000		03/25/2020	PAID ON PRINCIPAL		39,236	39,236	37,531	38,059	0	1,177	0	1,177	0	39,236	0	0	0	233	07/25/2035	1
31358F	3N 7 FNR G-5 Z CMO 8.250		03/25/2020	PAID ON PRINCIPAL		815	815	827	811	0	4	0	4	0	815	0	0	0	10	03/25/2021	1
31358T	3G 2 FNR G93-10 J CMO 5.000		03/25/2020	PAID ON PRINCIPAL		15,693	15,693	13,683	15,337	0	356	0	356	0	15,693	0	0	0	131	03/25/2023	1
31359U	2Q 7 FNR 1998-64 ZB CMO 6.500		03/25/2020	PAID ON PRINCIPAL		53,670	53,670	51,278	52,727	0	943	0	943	0	53,670	0	0	0	543	09/25/2028	1
31359W	AW 1 FNR 1999-28 ZB CMO 6.500		03/25/2020	PAID ON PRINCIPAL		20,363	20,363	19,316	19,922	0	440	0	440	0	20,363	0	0	0	231	06/25/2029	1
31359V	S5 3 FNR 1999-29 ZB CMO 6.500		03/25/2020	PAID ON PRINCIPAL		10,866	10,866	10,334	10,548	0	318	0	318	0	10,866	0	0	0	99	06/25/2029	1
31392D	NT 5 FNR 2002-40 MG CMO 6.500		03/25/2020	PAID ON PRINCIPAL		35,332	35,332	35,018	35,105	0	227	0	227	0	35,332	0	0	0	377	06/25/2032	1
31392G	EK 7 FNR 2002-90 A1 CMO 6.500		03/25/2020	PAID ON PRINCIPAL		8,784	8,784	9,139	8,938	0	(155)	0	(155)	0	8,784	0	0	0	102	06/25/2042	1
31393U	LU 5 FNR 2003-122 TG CMO 5.000		03/25/2020	PAID ON PRINCIPAL		124,229	124,229	119,473	123,188	0	1,041	0	1,041	0	124,229	0	0	0	1,011	12/25/2023	1
3136AJ	G4 2 FNR 2014-26 W CMO 3.000		03/25/2020	PAID ON PRINCIPAL		236,209	236,209	239,014	237,614	0	(1,404)	0	(1,404)	0	236,209	0	0	0	1,082	04/25/2040	1
3136AJ	6A 9 FNR 2014-27 NA CMO 3.000		03/25/2020	PAID ON PRINCIPAL		238,561	238,561	242,064	240,330	0	(1,769)	0	(1,769)	0	238,561	0	0	0	1,110	04/25/2040	1
3136AL	NR 8 FNR 2014-76 BC CMO 3.000		03/25/2020	PAID ON PRINCIPAL		3,329,384	3,329,384	3,391,810	3,340,967	0	(11,583)	0	(11,583)	0	3,329,384	0	0	0	17,375	05/25/2037	1
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments					22,464,206	22,306,210	23,268,235	22,399,882	0	(29,192)	0	(29,192)	0	22,370,691	0	93,515	93,515	239,749	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00724P	AC 3 ADOBE INC 2.150		01/22/2020	U S BANCORP		2,000,260	2,000,000	1,998,700	1,998,700	0	9	0	9	0	1,998,709	0	1,551	1,551	0	02/01/2027	1
00724F	AB 7 ADOBE SYSTEMS INC 4.750		02/01/2020	MATURED		3,000,000	3,000,000	3,317,230	3,006,061	0	(6,061)	0	(6,061)	0	3,000,000	0	0	0	71,250	02/01/2020	1FE
02209S	AT 0 ALTRIA GROUP INC 2.625		01/14/2020	MATURED		1,000,000	1,000,000	999,190	999,983	0	17	0	17	0	1,000,000	0	0	0	13,125	01/14/2020	2FE
029912	BE 1 AMERICAN TOWER CORP 5.900		01/15/2020	MAKE WHOLE CALL		2,134,180	2,000,000	1,997,160	1,999,192	0	(5)	0	(5)	0	1,999,187	0	813	813	158,436	11/01/2021	2FE
03027X	AX 8 AMERICAN TOWER CORP 2.750		01/08/2020	MARKET AXESS		2,007,360	2,000,000	1,996,760	1,996,822	0	11	0	11	0	1,996,833	0	10,527	10,527	14,819	01/15/2027	2FE
031162	BG 4 AMGEN INC 4.100		03/22/2020	MAKE WHOLE CALL		613,594	596,000	632,028	604,385	0	(1,555)	0	(1,555)	0	602,830	0	(6,830)	(6,830)	24,178	06/15/2021	2FE
032095	AK 7 AMPHENOL CORP 2.050		02/13/2020	BAS-MERRILL LYNCH		2,997,720	3,000,000	2,994,870	2,994,870	0	(13)	0	(13)	0	2,994,857	0	2,863	2,863	0	03/01/2025	1
038522	AK 4 ARAMARK SERVICES INC 5.125		01/15/2020	REDEEMED		1,282,038	1,250,000	1,257,500	1,252,775	0	(28)	0	(28)	0	1,252,747	0	29,291	29,291	0	01/15/2024	3FE
040555	CR 3 ARIZONA PUBLIC SERVICE 2.200		01/15/2020	MATURED		600,000	600,000	601,872	600,005	0	(5)	0	(5)	0	600,000	0	0	0	6,600	01/15/2020	1FE
05329W	AK 8 AUTONATION INC 5.500		02/01/2020	MATURED		3,000,000	3,000,000	3,150,000	3,002,198	0	(2,198)	0	(2,198)	0	3,000,000	0	0	0	82,500	02/01/2020	2FE
06406H	BP 3 BANK OF NEW YORK MELLO 4.600		01/15/2020	MATURED		1,000,000	1,000,000	1,157,770	1,000,934	0	(934)	0	(934)	0	1,000,000	0	0	0	23,000	01/15/2020	1FE
097023	AZ 8 BOEING CO 4.875		02/15/2020	MATURED		1,000,000	1,000,000	989,580	999,733	0	267	0	267	0	1,000,000	0	0	0	24,375	02/15/2020	1FE
10922N	AC 7 BRIGHTHOUSE FINANCIAL 3.700		02/18/2020	ROBERT W BAIRD & CO		1,029,310	1,000,000	999,170	999,344	0	(19)	0	(19)	0	999,326	0	29,984	29,984	5,961	06/22/2027	2FE
11134L	AB 5 BROADCOM CORP / CAYMAN 2.375		01/15/2020	MATURED		1,000,000	1,000,000	997,740	999,959	0	41	0	41	0	1,000,000	0	0	0	11,875	01/15/2020	2FE
134429	AW 9 CAMPBELL SOUP CO 4.250		01/22/2020	MAKE WHOLE CALL		1,545,323	1,500,000	1,639,620	1,521,115	0	(941)	0	(941)	0	1,520,174	0	(20,174)	(20,174)	62,501	04/15/2021	2FE
125523	AN 0 CIGNA CORP (144A) 4.000		03/19/2020	TENDERED		2,100,680	2,000,000	2,067,240	2,060,260	0	(6,831)	0	(6,831)	0	2,053,430	0	47,250	47,250	47,556	02/15/2022	2FE
125523	BN 9 CIGNA CORP (144A) 4.750		03/31/2020	MAKE WHOLE CALL		3,116,315	3,000,000	3,149,700	3,134,139	0	(17,590)	0	(17,590)	0	3,116,549	0	(116,549)	(116,549)	170,148	11/15/2021	2FE
125523	AF 7 CIGNA HOLDING CO 3.750		03/19/2020	TENDERED		2,537,390	2,348,000	2,343,774	2,344,733	0	121	0	121	0	2,344,854	0	192,536	192,536	59,678	07/15/2023	2FE
17275R	AH 5 CISCO SYSTEMS 4.450		01/15/2020	MATURED		3,000,000	3,000,000	3,322,390	3,001,853	0	(1,853)	0	(1,853)	0	3,000,000	0	0	0	66,750	01/15/2020	1FE
172967	JJ 1 CITIGROUP INC 2.400		02/18/2020	MATURED		1,000,000	1,000,000	997,800	999,911	0	89	0	89	0	1,000,000	0	0	0	12,000	02/18/2020	1FE
126650	BC 3 CVS LEASE PASS THRU CE 5.880		03/10/2020	REDEEMED		68,466	68,466	61,209	64,039	0	4,427	0	4,427	0	68,466	0	0	0	672	01/10/2028	2FE

SCHEDULE D - PART 4

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

QE055

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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
126650	BQ 2 CVS LEASE PASS THRU CE 6.943.....		03/10/2020	REDEEMED.....		27,809	27,809	26,075	26,714	0	1,094	0	1,094	0	27,809	0	0	0	322	01/10/2030	2FE.....
12665U	AA 2 CVS LEASE PASS THRU CE 4.704.....		03/10/2020	REDEEMED.....		25,847	25,847	25,847	25,847	0	(0)	0	(0)	0	25,847	0	0	0	203	01/10/2036	2FE.....
260543	CH 4 DOW CHEMICAL CO 3.000.....		03/26/2020	MAKE WHOLE CALL.....		2,125,020	2,000,000	1,965,320	1,988,844	0	874	0	874	0	1,989,717	0	10,283	10,283	146,853	11/15/2022	2FE.....
278865	AR 1 ECOLAB INC 2.250.....		01/12/2020	MATURED.....		1,000,000	1,000,000	999,530	999,990	0	10	0	10	0	1,000,000	0	0	0	11,250	01/12/2020	1FE.....
28932M	AG 0 ELM RD GENERATING STAT 4.673.....		01/19/2020	REDEEMED.....		93,815	93,815	94,245	94,080	0	(265)	0	(265)	0	93,815	0	0	0	2,192	01/19/2031	1FE.....
26884L	AB 5 EQT CORP 4.875.....		03/04/2020	TENDERED.....		785,400	770,000	762,955	768,365	0	131	0	131	0	768,496	0	16,904	16,904	11,366	11/15/2021	3FE.....
31428X	AS 5 FEDEX CORP 2.625.....		02/25/2020	BNP PARIBAS.....		2,043,180	2,000,000	1,998,940	1,999,679	0	20	0	20	0	1,999,699	0	43,481	43,481	30,042	08/01/2022	2FE.....
345397	XF 5 FORD MOTOR CREDIT CO L 2.459.....		03/27/2020	MATURED.....		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	12,295	03/27/2020	2FE.....
35671D	AU 9 FREEPORT-MCMORAN 3.550.....		03/05/2020	TENDERED.....		3,517,605	3,436,000	3,427,307	3,433,749	0	277	0	277	0	3,434,026	0	83,579	83,579	62,344	03/01/2022	3FE.....
361448	AV 5 GATX CORP 2.600.....		03/30/2020	MATURED.....		1,000,000	1,000,000	995,000	999,708	0	292	0	292	0	1,000,000	0	0	0	13,000	03/30/2020	2FE.....
382388	AW 6 GOODRICH CORP 4.875.....		03/01/2020	MATURED.....		1,000,000	1,000,000	1,014,590	1,000,178	0	(178)	0	(178)	0	1,000,000	0	0	0	24,375	03/01/2020	2FE.....
406216	BD 2 HALLIBURTON COMPANY 3.500.....		03/05/2020	TENDERED.....		4,092,915	3,791,000	3,782,129	3,787,375	0	158	0	158	0	3,787,533	0	305,382	305,382	78,874	08/01/2023	2FE.....
406216	BG 5 HALLIBURTON COMPANY 3.800.....		03/05/2020	TENDERED.....		1,063,092	938,000	935,364	936,305	0	37	0	37	0	936,342	0	126,750	126,750	10,891	11/15/2025	2FE.....
41283L	AF 2 HARLEY-DAVIDSON FINANC 2.150.....		02/26/2020	MATURED.....		1,000,000	1,000,000	1,003,670	1,000,048	0	(48)	0	(48)	0	1,000,000	0	0	0	10,750	02/26/2020	2FE.....
446438	RM 7 HUNTINGTON NATIONAL BA 2.400.....		03/01/2020	REDEEMED.....		1,000,000	1,000,000	998,740	999,899	0	59	0	59	0	999,958	0	42	42	10,000	04/01/2020	1FE.....
459200	HA 2 IBM CORP 2.900.....		03/06/2020	MAKE WHOLE CALL.....		3,387,460	3,300,000	3,333,095	3,306,777	0	(658)	0	(658)	0	3,306,119	0	(6,119)	(6,119)	120,689	11/01/2021	1FE.....
24422E	RY 7 JOHN DEERE CAPITAL COR 1.700.....		01/15/2020	MATURED.....		1,000,000	1,000,000	996,610	999,975	0	25	0	25	0	1,000,000	0	0	0	8,500	01/15/2020	1FE.....
46625H	HQ 6 JP MORGAN CHASE 4.950.....		03/25/2020	MATURED.....		1,000,000	1,000,000	1,041,840	1,001,211	0	(1,211)	0	(1,211)	0	1,000,000	0	0	0	24,750	03/25/2020	1FE.....
26138E	AQ 2 KEURIG DR PEPPER INC 2.000.....		01/15/2020	MATURED.....		1,000,000	1,000,000	945,620	999,633	0	367	0	367	0	1,000,000	0	0	0	10,000	01/15/2020	2FE.....
500255	AU 8 KOHLS CORP 4.250.....		01/15/2020	MORGAN STANLEY.....		1,061,180	1,000,000	999,760	999,835	0	19	0	19	0	999,854	0	61,326	61,326	21,250	07/17/2025	2FE.....
50076Q	AU 0 KRAFT HEINZ FOODS CO 5.375.....		02/10/2020	MATURED.....		2,000,000	2,000,000	2,316,160	2,005,245	0	(5,245)	0	(5,245)	0	2,000,000	0	0	0	53,750	02/10/2020	2FE.....
501044	CH 2 KROGER CO 6.150.....		01/15/2020	MATURED.....		2,000,000	2,000,000	2,327,650	2,001,629	0	(1,629)	0	(1,629)	0	2,000,000	0	0	0	61,500	01/15/2020	2FE.....
513075	BH 3 LAMAR MEDIA CORP 5.375.....		02/20/2020	REDEEMED.....		2,290,320	2,250,000	2,297,500	2,273,210	0	12,630	0	12,630	0	2,285,840	0	4,480	4,480	72,227	01/15/2024	3FE.....
521615	AP 2 LEA POWER PARTNERS (14 6.595.....		03/15/2020	REDEEMED.....		25,484	25,484	25,484	25,364	120	0	0	0	0	25,484	0	0	0	420	06/15/2033	3FE.....
60871R	AP 5 MOLSON COORS BREVERAGE 2.250.....		03/15/2020	MATURED.....		1,000,000	1,000,000	999,160	999,910	0	90	0	90	0	1,000,000	0	0	0	11,250	03/15/2020	2FE.....
61747Y	DW 2 MORGAN STANLEY 2.650.....		01/27/2020	MATURED.....		1,000,000	1,000,000	999,120	999,964	0	36	0	36	0	1,000,000	0	0	0	13,250	01/27/2020	1FE.....
63946B	AE 0 NBC UNIVERSAL 4.375.....		03/06/2020	MAKE WHOLE CALL.....		4,112,257	3,975,000	4,225,961	4,014,817	0	(5,584)	0	(5,584)	0	4,009,233	0	(34,233)	(34,233)	212,133	04/01/2021	1FE.....
651639	AN 6 NEWMONT GOLDCORP CORP 3.500.....		03/19/2020	TENDERED.....		5,273,900	5,000,000	4,961,950	4,990,246	0	1,079	0	1,079	0	4,991,324	0	282,576	282,576	89,444	03/15/2022	2FE.....
688239	AE 2 OSHKOSH CORP 5.375.....		03/12/2020	REDEEMED.....		1,026,880	1,000,000	1,045,000	1,028,323	0	(1,443)	0	(1,443)	0	1,026,880	0	0	0	28,517	03/01/2025	2FE.....
723787	AJ 6 PIONEER NATURAL RESOUR 7.500.....		01/15/2020	MATURED.....		2,110,000	2,110,000	2,639,209	2,113,117	0	(3,117)	0	(3,117)	0	2,110,000	0	0	0	79,125	01/15/2020	2FE.....
742741	AA 9 PROCTER & GAMBLE CO 9.360.....		01/01/2020	REDEEMED.....		166,770	166,770	208,938	170,496	0	(3,726)	0	(3,726)	0	166,770	0	0	0	7,805	01/01/2021	1FE.....
74834L	AP 5 QUEST DIAGNOSTICS 4.750.....		01/15/2020	MAKE WHOLE CALL.....		2,002,490	2,000,000	1,974,960	1,999,579	0	202	0	202	0	1,999,781	0	219	219	46,032	01/30/2020	2FE.....
755111	BR 1 RAYTHEON CO 4.400.....		02/15/2020	MATURED.....		3,230,000	3,230,000	3,406,905	3,232,738	0	(2,738)	0	(2,738)	0	3,230,000	0	0	0	71,060	02/15/2020	1FE.....
913017	DB 2 RAYTHEON TECHNOLOGIES 3.650.....		02/28/2020	TENDERED.....		1,908,644	1,768,000	1,774,824	1,772,999	0	(175)	0	(175)	0	1,772,824	0	135,821	135,821	34,417	08/16/2023	2FE.....
78355H	JY 6 RYDER SYSTEM INC 2.650.....		02/10/2020	MAKE WHOLE CALL.....		1,000,000	1,000,000	999,340	999,937	0	36	0	36	0	999,973	0	27	27	11,631	03/02/2020	2FE.....
85208N	AA 8 SPRINT SPECTRUM / SPEC 3.360.....		03/20/2020	REDEEMED.....		125,000	125,000	125,702	125,273	0	(273)	0	(273)	0	125,000	0	0	0	1,050	03/20/2023	2FE.....
863667	AB 7 STRYKER CORP 4.375.....		01/15/2020	MATURED.....		1,000,000	1,000,000	993,280	999,932	0	68	0	68	0	1,000,000	0	0	0	21,875	01/15/2020	1FE.....
88732J	AW 8 TIME WARNER CABLE 5.000.....		02/01/2020	MATURED.....		1,000,000	1,000,000	979,200	999,687	0	313	0	313	0	1,000,000	0	0	0	25,000	02/01/2020	2FE.....
89407#	AF 5 TRANSWESTERN PIPELINE 5.360.....		02/18/2020	MAKE WHOLE CALL.....		5,133,307	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	184,674	12/09/2020	2.....
867914	BK 8 TRUIST FINANCIAL CORP 2.900.....		03/05/2020	BARCLAYS CAPITAL INC.....		1,014,540	1,000,000	1,035,540	1,009,381	0	(1,600)	0	(1,600)	0	1,007,781	0	6,759	6,759	14,983	03/03/2021	1FE.....
90261X	HK 1 UBS AG STAMFORD 2.350.....	C	03/26/2020	MATURED.....		1,000,000	1,000,000	999,770	999,954	0	46	0	46	0	1,000,000	0	0	0	11,750	03/26/2020	1FE.....

SCHEDULE D - PART 4

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

QE056

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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
90783W AA 1	UNION PACIFIC PASS THR 5.866		01/02/2020	REDEEMED		204,750	204,750	204,750	206,800	0	(2,050)	0	(2,050)	0	204,750	0	0	0	6,005	07/02/2030	1FE
913017 BV 0	UNITED TECHNOLOGIES CO 3.100		02/28/2020	TENDERED		1,039,870	1,000,000	999,230	999,775	0	(0)	0	(0)	0	999,775	0	40,095	40,095	7,492	06/01/2022	2FE
913017 CH 0	UNITED TECHNOLOGIES CO 2.650		02/28/2020	TENDERED		2,146,220	2,000,000	1,997,380	1,998,098	0	38	0	38	0	1,998,137	0	148,083	148,083	17,225	11/01/2026	2FE
918204 AV 0	VF CORP 3.500		03/04/2020	MAKE WHOLE CALL		2,636,445	2,550,000	2,635,157	2,565,930	0	(1,881)	0	(1,881)	0	2,564,049	0	(14,049)	(14,049)	131,814	09/01/2021	1FE
67077M AB 4	NUTRIEN LTD 4.875	A	03/30/2020	MATURED		1,000,000	1,000,000	1,029,650	1,003,783	0	(3,783)	0	(3,783)	0	1,000,000	0	0	0	24,375	03/30/2020	2FE
02315Q AA 6	AMBAC LSN1 LLC (144A) 6.450	D	03/31/2020	PAID ON PRINCIPAL		96	96	0	0	96	0	0	96	0	96	0	0	0	2	02/12/2023	6*
05252A AN 1	ANZ BANKING GROUP (144) 5.100	D	01/13/2020	MATURED		2,000,000	2,000,000	2,114,400	2,000,484	0	(484)	0	(484)	0	2,000,000	0	0	0	51,000	01/13/2020	1FE
191241 AD 0	COCA-COLA FEMSA SAB CV 4.625	D	02/15/2020	MATURED		2,000,000	2,000,000	2,206,800	2,003,522	0	(3,522)	0	(3,522)	0	2,000,000	0	0	0	46,250	02/15/2020	1FE
191241 AE 8	COCA-COLA FEMSA SAB CV 3.875	D	01/22/2020	TENDERED		8,606,960	8,000,000	7,894,300	7,953,384	0	576	0	576	0	7,953,960	0	653,000	653,000	48,222	11/26/2023	1FE
21987B BB 3	CODELCO (144A) 3.150	D	01/08/2020	CITIGROUP GLOBAL MARKETS		2,995,410	3,000,000	2,993,610	2,993,610	0	7	0	7	0	2,993,617	0	1,793	1,793	0	01/14/2030	1
44987C AC 2	ING BANK NV (144A) 2.450	D	03/16/2020	MATURED		1,000,000	1,000,000	998,130	999,880	0	120	0	120	0	1,000,000	0	0	0	12,250	03/16/2020	1FE
478375 AD 0	JOHNSON CONTROLS INTER 5.000	D	03/30/2020	MATURED		1,000,000	1,000,000	1,072,440	1,005,726	0	(5,726)	0	(5,726)	0	1,000,000	0	0	0	25,000	03/30/2020	2FE
53944V AE 9	LLOYDS BANK PLC 2.400	D	03/17/2020	MATURED		1,000,000	1,000,000	998,360	999,891	0	109	0	109	0	1,000,000	0	0	0	12,000	03/17/2020	1FE
71654Q BV 3	PETROLEOS MEXICANOS 4.250	D	01/22/2020	CITIGROUP GLOBAL MARKETS		1,555,950	1,500,000	1,491,345	1,495,266	0	62	0	62	0	1,495,328	0	60,622	60,622	33,469	01/15/2025	2FE
80283L AN 3	SANTANDER UK PLC 2.375	D	03/16/2020	MATURED		1,000,000	1,000,000	997,850	999,870	0	130	0	130	0	1,000,000	0	0	0	11,875	03/16/2020	1FE
822582 AM 4	SHELL INTERNATIONAL FI 4.375	D	03/25/2020	MATURED		1,114,000	1,114,000	1,312,637	1,120,111	0	(6,111)	0	(6,111)	0	1,114,000	0	0	0	24,369	03/25/2020	1FE
87020P AE 7	SWEDBANK AB (144A) 2.200	D	03/04/2020	MATURED		1,000,000	1,000,000	999,340	999,948	0	52	0	52	0	1,000,000	0	0	0	11,000	03/04/2020	1FE
04541G AS 1	ABSLB 2000-LB1 AF6 7.615		03/21/2020	PAID ON PRINCIPAL		135,530	135,530	141,459	135,081	0	448	0	448	0	135,530	0	0	0	1,510	03/21/2020	1FM
05949Q AW 5	BAFC 2006-2 2A15 CMO 5.750		03/25/2020	PAID ON PRINCIPAL		7,015	7,015	6,975	5,863	0	1,153	0	1,153	0	7,015	0	0	0	70	03/25/2036	1FM
07386H NQ 0	BALTA 2004-12 1A1 CMO 1.646		03/25/2020	PAID ON PRINCIPAL		60,997	60,997	47,577	51,737	0	9,260	0	9,260	0	60,997	0	0	0	252	01/25/2035	1FM
05948X BV 2	BOAMS 2003-D 2A4 CMO 5.213		03/25/2020	PAID ON PRINCIPAL		11,540	11,540	11,198	11,215	0	325	0	325	0	11,540	0	0	0	144	05/25/2033	1FM
161546 EF 9	CFAB 2003-1 2A2 1.606		03/25/2020	PAID ON PRINCIPAL		3,785	3,785	3,788	3,793	0	(8)	0	(8)	0	3,785	0	0	0	16	11/25/2032	1FM
22541Q 4A 7	CSFB 2003-29 4A1 CMO 6.000		03/25/2020	PAID ON PRINCIPAL		166,249	166,249	172,462	165,744	0	505	0	505	0	166,249	0	0	0	1,658	12/25/2033	1FM
12646X AJ 1	CSMC 2013-IVR3 A2 CMO 3.000		03/25/2020	PAID ON PRINCIPAL		367,329	367,329	346,667	353,418	0	13,911	0	13,911	0	367,329	0	0	0	1,789	05/25/2043	1FM
12647M AM 7	CSMC 2013-6 1A1 CMO 2.500		03/25/2020	PAID ON PRINCIPAL		144,887	144,887	141,491	142,885	0	2,002	0	2,002	0	144,887	0	0	0	629	07/25/2028	1FM
12667F A4 7	CWALT 2004-33 3A1 CMO 3.679		03/25/2020	PAID ON PRINCIPAL		69,853	69,853	50,119	31,607	0	38,246	0	38,246	0	69,853	0	0	0	575	12/25/2034	1FM
33850R AE 2	FSMT 2017-2 A5 CMO 3.500		03/25/2020	PAID ON PRINCIPAL		1,819,181	1,819,181	1,834,765	1,828,418	0	(9,238)	0	(9,238)	0	1,819,181	0	0	0	11,631	10/25/2047	1FM
33852B AC 9	FSMT 2019-2 A3 CMO (14) 3.500		03/25/2020	PAID ON PRINCIPAL		509,501	509,501	514,914	514,832	0	(5,331)	0	(5,331)	0	509,501	0	0	0	3,316	12/25/2049	1FE
46640M AX 8	JPMMT 2013-3 A10 CMO (3.391		03/25/2020	PAID ON PRINCIPAL		470,973	470,973	459,640	458,652	0	12,320	0	12,320	0	470,973	0	0	0	2,931	07/25/2043	1FM
46648R AC 5	JPMMT 2018-1 A3 CMO 3.500		03/25/2020	PAID ON PRINCIPAL		459,737	459,737	461,246	460,894	0	(1,157)	0	(1,157)	0	459,737	0	0	0	2,903	06/25/2048	1FM
46648R AE 1	JPMMT 2018-1 A5 CMO 3.500		03/25/2020	PAID ON PRINCIPAL		287,336	287,336	289,715	288,891	0	(1,556)	0	(1,556)	0	287,336	0	0	0	1,814	06/25/2048	1FM
55275R AD 4	MABS 2006-NC3 A4 1.106		03/25/2020	PAID ON PRINCIPAL		132,764	132,764	59,106	38,296	0	94,468	0	94,468	0	132,764	0	0	0	428	10/25/2036	1FM
585499 AD 8	MELLO 2018-MTG2 A4 CMO 4.000		03/25/2020	PAID ON PRINCIPAL		791,898	791,898	790,166	789,989	0	1,909	0	1,909	0	791,898	0	0	0	5,580	10/25/2048	1FM
61744C BD 7	MSAC 2004-SD1 A 1.746		03/25/2020	PAID ON PRINCIPAL		60,530	60,530	54,335	58,065	(0)	2,465	0	2,465	0	60,530	0	0	0	259	08/25/2034	1FM
743874 AC 3	PFMT 2020-1 A2 CMO (14) 3.000		03/25/2020	PAID ON PRINCIPAL		57,788	57,788	58,609	58,609	0	(822)	0	(822)	0	57,788	0	0	0	144	02/25/2050	1FE
81377N AA 2	SABR 2007-BR3 A2A 1.016		03/25/2020	PAID ON PRINCIPAL		51,415	51,415	17,601	7,809	0	43,606	0	43,606	0	51,415	0	0	0	235	04/25/2037	1FM
81375F CX 9	SASI 1993-7 B1 CMO 6.250		03/25/2020	PAID ON PRINCIPAL		1,070	1,070	1,034	1,061	0	9	0	9	0	1,070	0	0	0	11	12/25/2023	1FM
81745A AB 3	SEMT 2013-5 A2 CMO (14) 3.000		03/25/2020	PAID ON PRINCIPAL		203,621	203,621	206,007	203,974	2,009	(2,362)	0	(353)	0	203,621	0	0	0	1,145	05/25/2043	1FM
81745E AA 7	SEMT 2013-8 A1 CMO 3.000		03/25/2020	PAID ON PRINCIPAL		342,031	342,031	334,177	335,285	0	6,745	0	6,745	0	342,031	0	0	0	1,445	06/25/2043	1FM
81746R AD 1	SEMT 2016-2 A4 CMO (14) 3.500		03/25/2020	PAID ON PRINCIPAL		1,718,643	1,718,643	1,704,947	1,708,085	(0)	10,558	0	10,558	0	1,718,643	0	0	0	9,232	08/25/2046	1FM
81746Q AA 9	SEMT 2018-2 A1 CMO (14) 3.500		03/25/2020	PAID ON PRINCIPAL		854,122	854,122	860,128	858,848	0	(4,726)	0	(4,726)	0	854,122	0	0	0	5,310	02/25/2048	1FM
81746Q AD 3	SEMT 2018-2 A4 CMO (14) 3.500		03/25/2020	PAID ON PRINCIPAL		538,129	538,129	544,856	542,421	0	(4,291)	0	(4,291)	0	538,129	0	0	0	3,345	02/25/2048	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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
81743A AD 1	SEMT 2019-5 A4 CMO (14 3.500.....		03/25/2020	PAID ON PRINCIPAL.....		258,108	258,108	262,141	261,982	0	(3,873)	0	(3,873)	0	258,108	0	0	0	1,486	12/25/2049	1FE.....
939336 PC 1	WAMU 2003-AR1 A6 CMO 3.533.....		03/25/2020	PAID ON PRINCIPAL.....		3,438	3,438	3,103	3,166	0	272	0	272	0	3,438	0	0	0	25	03/25/2033	1FM.....
95001T AC 9	WFMBS 2019-1 A3 CMO (1 4.000.....		03/25/2020	PAID ON PRINCIPAL.....		1,316,174	1,316,174	1,327,485	1,323,096	0	(6,922)	0	(6,922)	0	1,316,174	0	0	0	8,000	11/25/2048	1FM.....
97652P AA 9	WIN 2014-1 A1 CMO (144 4.000.....		03/20/2020	PAID ON PRINCIPAL.....		79,533	79,533	82,218	81,318	0	(1,784)	0	(1,784)	0	79,533	0	0	0	490	06/20/2044	1FM.....
92977Y BR 1	WMLT 2005-B 4A1 CMO 4.260.....		03/20/2020	PAID ON PRINCIPAL.....		6,605	6,605	5,853	4,045	0	2,560	0	2,560	0	6,605	0	0	0	47	10/20/2035	1FM.....
126281 AY 0	CSAIL 2015-C1 A3 3.236.....		02/15/2020	PAID ON PRINCIPAL.....		63,254	63,254	64,238	64,101	0	(847)	0	(847)	0	63,254	0	0	0	341	04/15/2050	1FM.....
46361T AA 0	ICOT 2013-IRV A1 2.068.....		03/15/2020	PAID ON PRINCIPAL.....		159,829	159,829	161,420	160,251	0	(422)	0	(422)	0	159,829	0	0	0	558	05/15/2048	1FM.....
96221Q AF 0	WFRBS 2013-C18 ASB 3.676.....		03/15/2020	PAID ON PRINCIPAL.....		404,988	404,988	417,121	408,046	0	(3,058)	0	(3,058)	0	404,988	0	0	0	2,548	12/15/2046	1FM.....
02007J AB 3	ALLYA 2018-3 A2 2.720.....		02/15/2020	PAID ON PRINCIPAL.....		1,768,063	1,768,063	1,765,237	1,767,883	0	180	0	180	0	1,768,063	0	0	0	4,265	05/17/2021	1FE.....
14315X AA 6	CARMX 2020-1 A1 1.776.....		01/27/2020	TRAVELERS MMLP.....		31,503,150	31,500,000	31,500,000	31,500,000	0	(5)	0	(5)	0	31,499,995	0	3,155	3,155	7,771	01/15/2021	1FE.....
14043M AA 9	COPAR 2020-1 A1 1.637.....		02/21/2020	TRAVELERS MMLP.....		53,150,000	53,150,000	53,150,000	53,150,000	0	(3)	0	(3)	0	53,149,997	0	3	3	4,834	02/16/2021	1FE.....
36258N AA 0	GMCAR 2020-1 A1 1.765.....		01/27/2020	TRAVELERS MMLP.....		16,000,000	16,000,000	16,000,000	16,000,000	0	(4)	0	(4)	0	15,999,996	0	4	4	9,417	01/19/2021	1FE.....
95168W AQ 0	WSTC 2014-2A A1AR (144 2.712.....		01/16/2020	PAID ON PRINCIPAL.....		331,852	331,852	331,852	332,089	0	(237)	0	(237)	0	331,852	0	0	0	2,435	01/16/2027	1FE.....
3899999	Total - Bonds - Industrial and Miscellaneous.....					246,286,167	243,071,803	246,482,622	243,168,551	2,225	128,758	0	130,984	0	243,299,534	0	2,101,242	2,101,242	3,110,230	XXX	XXX
8399997	Total - Bonds - Part 4.....					314,452,705	310,889,292	318,217,373	311,098,226	2,225	98,054	0	100,279	0	311,198,505	0	2,368,810	2,368,810	4,243,848	XXX	XXX
8399999	Total - Bonds.....					314,452,705	310,889,292	318,217,373	311,098,226	2,225	98,054	0	100,279	0	311,198,505	0	2,368,810	2,368,810	4,243,848	XXX	XXX
9999999	Total - Bonds, Preferred and Common Stocks.....					314,452,705	XXX	318,217,373	311,098,226	2,225	98,054	0	100,279	0	311,198,505	0	2,368,810	2,368,810	4,243,848	XXX	XXX

QE05.7

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

Sch. DB - Pt. E
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	Fair Value	Book/Adjusted Carrying Value	Maturity Date
U.S. Government - Issuer Obligations						
	REPO - CITI A TREASURY.....		1.....	8,009,389	8,009,389	04/01/2020.....
	REPO - HSBC A TREASURY.....		1.....	59,176	59,176	04/01/2020.....
	REPO - JP A TREASURY.....		1.....	8,009,389	8,009,389	04/01/2020.....
	REPO - MIZUHO A TREASURY.....		1.....	8,009,389	8,009,389	04/01/2020.....
0199999.	U.S. Government - Issuer Obligations.....			24,087,343	24,087,343	XXX
0599999.	Total - U.S. Government.....			24,087,343	24,087,343	XXX
Totals						
6399999.	Total - Issuer Obligations.....			24,087,343	24,087,343	XXX
7099999.	Subtotal - Bonds.....			24,087,343	24,087,343	XXX
9999999.	Totals.....			24,087,343	24,087,343	XXX

General Interrogatories:

- The activity for the year: Fair Value \$.....(31,014,497) Book/Adjusted Carrying Value \$.....(31,014,497)
- Average balance for the year: Fair Value \$.....24,761,937 Book/Adjusted Carrying Value \$.....24,761,937
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1: \$.....24,087,343 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 Lien 10 of the Assets page)

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

General Interrogatories:

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

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount or interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories								
Bank of America, N.A..... Hartford,CT.....		.....0.000	.....0	.....0	.....(474,724)	.....(597,092)	.....(519,551)	XXX
Citibank, N.A. - China..... Shanghai,CH.....		.....0.000	.....0	.....0	.....90,726	.....302,598	.....11,605	XXX
0199999. Total Open Depositories.....	XXX	XXX	.....0	.....0	.....(383,999)	.....(294,494)	.....(507,946)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	.....0	.....0	.....(383,999)	.....(294,494)	.....(507,946)	XXX
0599999. Total Cash.....	XXX	XXX	.....0	.....0	.....(383,999)	.....(294,494)	.....(507,946)	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



SUPPLEMENT "A" TO SCHEDULE T

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

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

Physicians - Including Surgeons and Osteopaths

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	0	0	0	0
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	0	0	0	0
4. Arkansas.....AR	0	0	0	0	0	0	0	0
5. California.....CA	0	0	0	0	0	0	0	0
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	0	0	0	0	0	0	0	90
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	0	0	0	0
10. Florida.....FL	0	0	0	0	0	0	0	0
11. Georgia.....GA	0	0	0	0	0	0	0	0
12. Hawaii.....HI	0	0	0	0	0	0	0	0
13. Idaho.....ID	0	0	0	0	0	0	0	0
14. Illinois.....IL	0	0	0	0	0	0	0	0
15. Indiana.....IN	0	0	0	0	0	0	0	0
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	0	0	0	0	0	0	0	0
19. Louisiana.....LA	0	0	0	0	0	0	0	0
20. Maine.....ME	0	0	0	0	0	0	0	0
21. Maryland.....MD	0	0	0	0	0	0	0	0
22. Massachusetts.....MA	0	0	0	0	0	0	0	0
23. Michigan.....MI	0	0	0	0	0	0	0	0
24. Minnesota.....MN	0	0	0	0	0	0	0	0
25. Mississippi.....MS	0	0	0	0	0	0	0	0
26. Missouri.....MO	0	0	0	0	0	0	0	0
27. Montana.....MT	0	0	0	0	0	0	0	0
28. Nebraska.....NE	0	0	0	0	0	0	0	0
29. Nevada.....NV	0	0	0	0	0	0	0	0
30. New Hampshire.....NH	0	0	0	0	0	0	0	0
31. New Jersey.....NJ	0	0	0	0	0	0	0	0
32. New Mexico.....NM	0	0	0	0	0	0	0	0
33. New York.....NY	0	0	0	0	0	0	0	0
34. North Carolina.....NC	0	0	0	0	0	0	0	0
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	0	0	0	0
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	0	0	0	0
39. Pennsylvania.....PA	0	0	0	0	0	0	0	0
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	0	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	0	0	0
44. Texas.....TX	0	0	0	0	0	0	0	0
45. Utah.....UT	0	0	0	0	0	0	0	0
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	0	0	0	0
48. Washington.....WA	0	0	0	0	0	0	0	0
49. West Virginia.....WV	0	0	0	0	0	0	0	0
50. Wisconsin.....WI	0	0	0	0	0	0	0	0
51. Wyoming.....WY	0	0	0	0	0	0	0	0
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CAN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	0	0	0	0	90

DETAILS OF WRITE-INS

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



SUPPLEMENT "A" TO SCHEDULE T

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

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

Hospitals

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	0	0	0	0
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	0	0	0	0
4. Arkansas.....AR	0	0	0	0	0	0	0	0
5. California.....CA	0	0	0	0	0	0	0	0
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	0	0	0	0	0	0	0	64
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	0	0	0	0
10. Florida.....FL	0	0	0	0	0	0	0	0
11. Georgia.....GA	0	0	0	0	0	0	0	0
12. Hawaii.....HI	0	0	0	0	0	0	0	0
13. Idaho.....ID	0	0	0	0	0	0	0	0
14. Illinois.....IL	0	0	0	0	0	0	0	0
15. Indiana.....IN	0	0	0	0	0	0	0	0
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	0	0	0	0	0	0	0	0
19. Louisiana.....LA	0	0	0	0	0	0	0	0
20. Maine.....ME	0	0	0	0	0	0	0	0
21. Maryland.....MD	0	0	0	0	0	0	0	0
22. Massachusetts.....MA	0	0	0	0	0	0	0	0
23. Michigan.....MI	0	0	0	0	0	0	0	0
24. Minnesota.....MN	0	0	0	0	0	0	0	0
25. Mississippi.....MS	0	0	0	0	0	0	0	0
26. Missouri.....MO	0	0	0	0	0	0	0	0
27. Montana.....MT	0	0	0	0	0	0	0	0
28. Nebraska.....NE	0	0	0	0	0	0	0	0
29. Nevada.....NV	0	0	0	0	0	0	0	0
30. New Hampshire.....NH	0	0	0	0	0	0	0	0
31. New Jersey.....NJ	0	0	0	0	0	0	0	0
32. New Mexico.....NM	0	0	0	0	0	0	0	0
33. New York.....NY	0	0	0	0	0	0	0	0
34. North Carolina.....NC	0	0	0	0	0	0	0	0
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	0	0	0	0
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	0	0	0	0
39. Pennsylvania.....PA	0	0	0	0	0	0	0	0
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	0	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	0	0	0
44. Texas.....TX	0	0	0	0	0	0	0	0
45. Utah.....UT	0	0	0	0	0	0	0	0
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	6	0	0	1,695
48. Washington.....WA	0	0	0	0	0	0	0	0
49. West Virginia.....WV	0	0	0	0	0	0	0	0
50. Wisconsin.....WI	0	0	0	0	0	0	0	0
51. Wyoming.....WY	0	0	0	0	0	0	0	0
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CAN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	0	6	0	0	1,759

DETAILS OF WRITE-INS

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



SUPPLEMENT "A" TO SCHEDULE T

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

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

Other Health Care Professionals, Including Dentists, Chiropractors and Podiatrists

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

DETAILS OF WRITE-INS

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

Supp. A to Sch. T
NONE

Overflow Page
NONE



DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended March 31, 2020

NAIC Group Code.....3548

NAIC Company Code.....19038

Company Name: TRAVELERS CASUALTY AND SURETY COMPANY

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

1. Monoline Policies

1 Direct Written Premiums	2 Direct Earned Premiums	3 Direct Losses Incurred
.....25,712	.....55,487	.....(9,497)

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