

QUARTERLY STATEMENT

AS OF JUNE 30, 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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Annual.Statement.Contact@travelers.com (844) 816-9447
(E-Mail Address) (Fax Number)

OFFICERS

Table with 4 columns: Name, Title, Name, Title. Lists officers including Nicholas Seminara, William Herbert Heyman, Avrohom Yaakov Kess, Andy Francis Besette, Daniel Stephen Frey, Bruce Richard Jones, Christine Kucera Kalla, Mojgan Mehdian Lefebvre, David Donnay Rowland, Daniel Tei-Hwa Yin, Douglas Keith Bell, Douglas Kenneth Russell, Scott William Rynda, Julie Marie Joyce, and Wendy Constance Skjerven.

DIRECTORS

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

STATE OF CONNECTICUT }
COUNTY OF HARTFORD } ss:

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

Nicholas Seminara signature

Nicholas Seminara
President

Wendy C. Skjerven signature

Wendy C. Skjerven
Secretary

Douglas K. Russell signature

Douglas K. Russell
Controller

Subscribed and sworn to before me this

23rd day of July, 2020

Sandra M. Bachman Notary Public

My Commission Expires September 30, 2022



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

## ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	9,958,949,559	0	9,958,949,559	9,839,717,155
2. Stocks:				
2.1 Preferred stocks.....	1,572,520	0	1,572,520	27,275,625
2.2 Common stocks.....	4,158,310,904	0	4,158,310,904	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 (\$.....(1,031,664)), cash equivalents (\$.....0) and short-term investments (\$.....445,196,930).....	444,165,265	0	444,165,265	758,729,907
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	1,347,130,705	5,801,393	1,341,329,312	1,327,484,125
9. Receivables for securities.....	93,264	0	93,264	0
10. Securities lending reinvested collateral assets.....	22,186,600	0	22,186,600	55,101,840
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	15,932,408,817	5,801,393	15,926,607,424	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.....	88,473,032	0	88,473,032	88,303,158
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	711,697,230	41,983,649	669,713,581	605,865,671
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....5,102,078 earned but unbilled premiums).....	1,132,970,162	5,127,739	1,127,842,423	1,069,962,704
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....	16,084,284	929,723	15,154,561	16,725,429
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	22,970,233	0	22,970,233	38,291,441
16.2 Funds held by or deposited with reinsured companies.....	832,585	0	832,585	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.....	173,740,587	28,532,363	145,208,224	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.....	67,734,922	0	67,734,922	72,004,179
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	60,460,166	974,013	59,486,152	86,262,514
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	18,207,832,659	83,348,880	18,124,483,779	18,204,607,336
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	18,207,832,659	83,348,880	18,124,483,779	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. Equities and deposits in pools and associations.....	20,274,692	0	20,274,692	29,702,193
2502. Suspense, undistributed payments.....	19,558,824	0	19,558,824	33,195,789
2503. State surcharges receivable.....	9,332,577	0	9,332,577	8,922,287
2598. Summary of remaining write-ins for Line 25 from overflow page.....	11,294,072	974,013	10,320,059	14,442,245
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	60,460,166	974,013	59,486,152	86,262,514

## LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$....1,102,751,724).....	6,906,658,449	6,584,022,434
2. Reinsurance payable on paid losses and loss adjustment expenses.....	260,930,862	293,618,910
3. Loss adjustment expenses.....	1,432,158,578	1,498,792,977
4. Commissions payable, contingent commissions and other similar charges.....	120,730,524	160,957,684
5. Other expenses (excluding taxes, licenses and fees).....	98,193,037	126,620,583
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	53,467,778	61,062,633
7.1 Current federal and foreign income taxes (including \$....(87,013,460) on realized capital gains (losses)).....	48,257,847	12,777,459
7.2 Net deferred tax liability.....	0	0
8. Borrowed money \$.....0 and interest thereon \$....9,078.....	9,078	8,759
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$....220,895,984 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).....	2,450,834,939	2,378,477,435
10. Advance premium.....	1,750	1,100
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	12,083,272	12,105,810
12. Ceded reinsurance premiums payable (net of ceding commissions).....	89,385,427	52,751,443
13. Funds held by company under reinsurance treaties.....	0	0
14. Amounts withheld or retained by company for account of others.....	7,229,924	8,051,259
15. Remittances and items not allocated.....	936,101	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.....	44,110,518	77,552,500
22. Payable for securities lending.....	22,186,600	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.....	(8,342,759)	(8,579,237)
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	11,538,831,925	11,314,240,684
27. Protected cell liabilities.....	0	0
28. Total liabilities (Lines 26 and 27).....	11,538,831,925	11,314,240,684
29. Aggregate write-ins for special surplus funds.....	9,655,162	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).....	3,921,172,107	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).....	6,585,651,854	6,890,366,651
38. Totals (Page 2, Line 28, Col. 3).....	18,124,483,779	18,204,607,336

## DETAILS OF WRITE-INS

2501. Retroactive reinsurance reserve assumed.....	240,170	240,187
2502. Escheat liability.....	67,983	75,124
2503. Retroactive reinsurance reserve ceded.....	(8,650,911)	(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).....	(8,342,759)	(8,579,237)
2901. Special surplus from retroactive reinsurance.....	9,655,162	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).....	9,655,162	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

**STATEMENT OF INCOME**

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
<b>UNDERWRITING INCOME</b>			
1. Premiums earned:			
1.1 Direct..... (written \$....195,296,761).....	169,911,644	174,025,125	353,143,664
1.2 Assumed..... (written \$....2,614,684,118).....	2,517,752,660	2,461,311,820	5,023,519,018
1.3 Ceded..... (written \$....199,323,736).....	173,859,760	178,528,955	361,377,744
1.4 Net..... (written \$....2,610,657,143).....	2,513,804,543	2,456,807,990	5,015,284,938
DEDUCTIONS:			
2. Losses incurred (current accident year \$....1,515,291,531):			
2.1 Direct.....	117,787,093	113,690,012	200,479,479
2.2 Assumed.....	1,610,813,477	1,384,625,501	2,908,741,428
2.3 Ceded.....	120,829,242	101,244,830	191,208,778
2.4 Net.....	1,607,771,329	1,397,070,683	2,918,012,129
3. Loss adjustment expenses incurred.....	172,596,301	263,883,665	525,229,151
4. Other underwriting expenses incurred.....	753,830,788	736,723,732	1,462,144,398
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	2,534,198,417	2,397,678,080	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).....	(20,393,874)	59,129,910	109,899,260
<b>INVESTMENT INCOME</b>			
9. Net investment income earned.....	185,783,126	261,019,305	1,023,372,977
10. Net realized capital gains (losses) less capital gains tax of \$....219,908.....	(17,256,234)	2,212,782	(5,326,473)
11. Net investment gain (loss) (Lines 9 + 10).....	168,526,892	263,232,088	1,018,046,505
<b>OTHER INCOME</b>			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$....700,259 amount charged off \$....5,298,619).....	(4,598,360)	(5,567,292)	(11,243,273)
13. Finance and service charges not included in premiums.....	7,501,510	9,199,288	18,563,880
14. Aggregate write-ins for miscellaneous income.....	(944,398)	1,540,622	1,355,014
15. Total other income (Lines 12 through 14).....	1,958,753	5,172,618	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).....	150,091,770	327,534,616	1,136,621,386
17. Dividends to policyholders.....	3,438,110	4,061,989	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).....	146,653,660	323,472,626	1,128,188,729
19. Federal and foreign income taxes incurred.....	35,260,479	57,745,728	99,899,716
20. Net income (Line 18 minus Line 19) (to Line 22).....	111,393,181	265,726,898	1,028,289,013
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
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).....	111,393,181	265,726,898	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 \$....(17,125,464).....	15,570,015	309,381,442	130,403,102
25. Change in net unrealized foreign exchange capital gain (loss).....	(2,765,840)	(378,426)	504,219
26. Change in net deferred income tax.....	14,560,679	361,000	(6,603,965)
27. Change in nonadmitted assets.....	(23,472,832)	6,514,577	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.....	(420,000,000)	(472,000,000)	(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).....	(304,714,797)	109,605,491	242,519,586
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	6,585,651,854	6,757,452,557	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. Other assets tri-party/tax credit bond income.....	(42)	(52)	9,351
1402. Fines and penalties of regulatory authorities.....	(41,297)	(59,948)	(121,804)
1403. Profit and loss, miscellaneous.....	(216,103)	1,569,062	2,575,492
1498. Summary of remaining write-ins for Line 14 from overflow page.....	(686,956)	31,559	(1,108,026)
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	(944,398)	1,540,622	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
<b>CASH FROM OPERATIONS</b>			
1. Premiums collected net of reinsurance.....	2,498,155,412	2,477,445,695	5,080,713,922
2. Net investment income.....	201,533,606	282,471,790	1,066,580,302
3. Miscellaneous income.....	1,958,753	5,172,618	8,675,621
4. Total (Lines 1 through 3).....	2,701,647,771	2,765,090,102	6,155,969,846
5. Benefit and loss related payments.....	1,302,339,467	1,351,122,079	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.....	1,067,578,906	1,059,432,817	1,950,996,625
8. Dividends paid to policyholders.....	3,460,648	3,799,800	8,822,732
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses).....	0	51,124,152	80,842,816
10. Total (Lines 5 through 9).....	2,373,379,021	2,465,478,847	4,759,682,796
11. Net cash from operations (Line 4 minus Line 10).....	328,268,750	299,611,255	1,396,287,049
<b>CASH FROM INVESTMENTS</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	794,085,334	835,453,024	1,804,371,849
12.2 Stocks.....	25,107,564	10,233,701	15,033,504
12.3 Mortgage loans.....	0	0	0
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	21,970,681	111,095,185	171,296,106
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	0	0	0
12.7 Miscellaneous proceeds.....	25,927,349	43,253,704	77,955,551
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	867,090,928	1,000,035,614	2,068,657,010
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	932,444,760	838,305,756	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.....	122,002,240	161,147,711	297,742,023
13.6 Miscellaneous applications.....	33,535,247	7,023,310	289,749
13.7 Total investments acquired (Lines 13.1 to 13.6).....	1,087,982,247	1,006,476,777	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).....	(220,891,318)	(6,441,163)	(196,432,603)
<b>CASH FROM FINANCING AND MISCELLANEOUS SOURCES</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0	0
16.3 Borrowed funds.....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0	0
16.5 Dividends to stockholders.....	420,000,000	472,000,000	929,000,000
16.6 Other cash provided (applied).....	(1,942,073)	(33,628,228)	(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).....	(421,942,073)	(505,628,228)	(945,505,738)
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	(314,564,641)	(212,458,136)	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).....	444,165,265	291,923,062	758,729,907
<b>Note: Supplemental disclosures of cash flow information for non-cash transactions:</b>			
20.0001 Exchange of bonds.....	24,313,265	36,541,013	60,577,744
20.0002 Stock distribution from limited partnership.....	903,745	773,413	1,487,985
20.0003 Income payment received in securities.....	176,209	208,703	392,303
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 Page</u>	<u>F/S Line #</u>	<u>June 30, 2020</u>	<u>December 31, 2019</u>
1. Travelers Casualty and Surety Company state basis	XXX	XXX	XXX	\$ 111,393,181	\$ 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>\$ 111,393,181</u>	<u>\$ 1,028,289,013</u>
<u>Surplus</u>					
5. Travelers Casualty and Surety Company state basis	XXX	XXX	XXX	\$ 6,585,651,854	\$ 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>\$ 6,585,651,854</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.

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## NOTES TO FINANCIAL STATEMENTS

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

a. The aggregate amount of unrealized losses:				
	1. Less than 12 Months	\$	123,328	
	2. 12 Months or Longer	\$	2,951	
b. The aggregate related fair value of securities with unrealized losses:				
	1. Less than 12 Months	\$	9,943,215	
	2. 12 Months or Longer	\$	275,104	

(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.

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## NOTES TO FINANCIAL STATEMENTS

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**Note 9 – Income Taxes**

No significant change.

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

Through June 30, 2020, the Company sold \$117.7 million of securities to the Travelers Money Market Liquidity Pool as follows:

(in millions)	<u>Proceeds</u>
January 27, 2020	\$ 47.5
February 21, 2020	53.2
May 21, 2020	17.0

**Note 11 – Debt**

- A. No significant change.
- B. Not applicable.

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

## A – D. Defined Benefit Plans:

No significant change.

A(4). Not applicable.

## E. Defined Contribution Plans:

No significant change.

## F. Multiemployer Plans:

No significant change.

## G. Consolidated/Holding Company Plans:

No significant change.

## H. Postemployment Benefits and Compensated Absences:

No significant change.

## I. Impact of Medicare Modernization Act on Postretirement Benefits:

No significant change.

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

Through June 30, 2020, the Company paid ordinary dividends totaling \$420 million to its parent company, Travelers Insurance Group Holdings Inc., as follows:

(in millions)	<u>Ordinary</u>	<u>Extraordinary</u>	<u>Total</u>
March 20, 2020	\$ 320	\$ -	\$ 320
June 24, 2020	100	-	100

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

No significant change.

**Note 15 – Leases**

No significant change.

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

No significant change.

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

## A. Transfers of Receivables Reported as Sales:

No significant change.

## B. Transfer and Servicing of Financial Assets:

No significant change.

(2) Not applicable.

(4) Not applicable.



**NOTES TO FINANCIAL STATEMENTS**

## C. Wash Sales:

Not applicable.

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

No significant change.

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

No significant change.

**Note 20 – Fair Value Measurements**

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

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

## A. Securities measured and reported at fair value as of June 30, 2020:

Description	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Bonds					
Industrial and miscellaneous	\$ -	\$ 47,009,318	\$ -	\$ -	\$ 47,009,318
Preferred stock					
Perpetual	-	1,572,520	-	-	1,572,520
Common stock					
Industrial and miscellaneous	1,094,052	-	-	-	1,094,052
Total securities at fair value	\$ 1,094,052	\$ 48,581,838	\$ -	\$ -	\$ 49,675,890

At June 30, 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 June 30, 2020)	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Short-term bonds	\$ 445,208,789	\$ 445,196,930	\$ 154,942,138	\$ 290,266,651	\$ -	\$ -	\$ -
Long-term bonds	10,735,847,218	9,958,949,559	316,923,367	10,406,271,786	12,652,065	-	-
Preferred stock	1,572,520	1,572,520	-	1,572,520	-	-	-
Common stock	1,094,052	1,094,052	1,094,052	-	-	-	-

  

(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.

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## NOTES TO FINANCIAL STATEMENTS

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**Note 21 – Other Items**

## A. Unusual or Infrequent Items:

The Company has provided \$42,059,423 of voluntary premium refunds to policyholders related to COVID-19 through June 30, 2020. The Company accounted for these premium refunds as a reduction of premium.

## B. Troubled Debt Restructuring – Debtors:

No significant change.

## C. Other Disclosures:

No significant change.

## D. Business Interruption Insurance Recoveries:

No significant change.

## E. State Transferable and Non-transferable Tax Credits:

No significant change.

## F. Subprime Mortgage-Related Risk Exposure:

No significant change.

## G. Insurance-Linked Securities (ILS) Contracts:

No significant change.

## H. The Amount that Could Be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or Has Otherwise Obtained Rights to Control the Policy:

No significant change.

**Note 22 – Events Subsequent**

PG&E Corporation and Pacific Gas and Electric Company (together, PG&E) emerged from bankruptcy on July 1, 2020, the date the Debtors' and Shareholder Proponents' Joint Chapter 11 Plan of Reorganization Dated June 19, 2020 (the Plan) became effective. In accordance with terms of the Plan, PG&E funded a trust from which The Travelers Companies, Inc. (Travelers) and other subrogation claimants will receive payments related to the 2017 and 2018 California wildfires beginning in the third quarter of 2020. Travelers expects to recognize a subrogation benefit related to these claims of approximately \$402.8 million pre-tax, net of expenses and amounts that would inure to the benefit of Travelers' reinsurers, in the third quarter of 2020. The Company's allocable share of this subrogation benefit, based on its pool participation percentage, is \$82.0 million.

The Company had no additional material subsequent events through August 10, 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 \$2,089,000, resulting from better than expected loss and defense and cost containment (DCC) experience across multiple Schedule P lines, primarily workers' compensation, products liability - occurrence, and auto physical damage lines of business. This favorable development was partially offset by worse than expected loss experience in the other liability - occurrence, commercial auto liability, and other liability - claims made lines.

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 products liability - occurrence was driven primarily by better than expected loss experience across multiple accident years. Additional favorable loss and DCC development was spread across multiple lines and accident years and not concentrated in any particular line or accident year.

The deterioration in other liability - occurrence was driven primarily by worse than expected loss experience across multiple accident years. Higher than expected loss experience in commercial auto liability was across multiple accident years. The deterioration in other liability - claims made was driven primarily by worse than expected loss experience across multiple accident years. 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.

**NOTES TO FINANCIAL STATEMENTS****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:

<u>TRV Pool Participant</u>	<u>NAIC Company Code</u>	<u>Pool Participation %</u>
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
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.

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## NOTES TO FINANCIAL STATEMENTS

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**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).

## 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: \$ 27,146,131
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	4,157,216,852
14.24 Short-Term Investments	0	0
14.25 Mortgage Loans on Real Estate	0	0
14.26 All Other	42,618,203	43,192,353
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 4,124,436,660	\$ 4,200,409,205
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: \$ 22,186,600
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 22,186,600
- 16.3 Total payable for securities lending reported on the liability page: \$ 22,186,600

17. Excluding items in Schedule E-Part 3-Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC *Financial Condition Examiners Handbook*? Yes  No

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

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

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

1 Name(s)	2 Location(s)	3 Complete Explanation(s)
Citibank Futures	1 South Wacker, 10th Floor, Chicago, IL 60606	Futures account
Citigroup Global Markets Inc.	Special Equity Transactions Group 390 Greenwich Street, 1st Floor New York, NY 10013	Brokerage Account

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

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

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

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

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") manage more than 10% of the reporting entity's 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

## GENERAL INTERROGATORIES

## PART 1 - COMMON INTERROGATORIES

- 18.1 Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* been followed? Yes  No
- 18.2 If no, list exceptions:
19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
- Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
  - Issuer or obligor is current on all contracted interest and principal payments.
  - The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
- Has the reporting entity self-designated 5GI securities? Yes  No
20. By self-designating PLGI securities, the reporting entity is certifying the following elements for each self-designated PLGI security:
- The security was purchased prior to January 1, 2018.
  - The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
  - The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
  - The reporting entity is not permitted to share this credit rating of the PL security with the SVO.
- Has the reporting entity self-designated PLGI securities? Yes  No
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:
- The security was purchased prior to January 1, 2019.
  - The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
  - 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.
  - The fund only or predominantly holds bonds in its portfolio.
  - 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.
  - 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

**GENERAL INTERROGATORIES (continued)****PART 2 – PROPERTY & CASUALTY INTERROGATORIES**

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

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

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

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

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

- 4.2 If yes, complete the following schedule:

1 Line of Business	2 Maximum Interest	3 Disc. Rate	Total Discount				Discount Taken During Period			
			4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 Total	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 Total
Other liability-occurrence	0.000	5.000%	0	0	28,526,396	28,526,396	0	0	176,928	176,928
Total	XXX	XXX	0	0	28,526,396	28,526,396	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 [ ]



**SCHEDULE F - CEDED REINSURANCE**

Showing All New Reinsurers - Current Year to Date

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

**TRAVELERS CASUALTY AND SURETY COMPANY**

**SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN**

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status (a)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1. Alabama.....AL.....L.....		4,988,721	5,867,924	1,283,030	2,219,788	50,023,421	46,170,945
2. Alaska.....AK.....L.....		150,279	231,222	17,910	8,952	589,528	479,598
3. Arizona.....AZ.....L.....		6,218,321	3,726,894	1,427,347	929,305	12,193,267	12,393,724
4. Arkansas.....AR.....L.....		1,479,303	1,171,808	473,428	338,728	6,999,534	7,712,827
5. California.....CA.....L.....		14,858,741	8,721,024	2,895,458	6,291,034	69,987,317	77,303,209
6. Colorado.....CO.....L.....		4,411,597	22,202	181,447	306,971	7,661,754	8,232,259
7. Connecticut.....CT.....L.....		4,578,670	6,602,736	5,913,386	5,423,581	117,250,766	128,916,212
8. Delaware.....DE.....L.....		477,860	48,831	213,586	196,655	10,158,474	10,641,105
9. District of Columbia.....DC.....L.....		2,803,391	3,764,498	620,912	837,771	19,959,659	18,566,769
10. Florida.....FL.....L.....		11,643,058	12,580,654	6,029,394	6,882,756	115,726,503	109,928,289
11. Georgia.....GA.....L.....		9,196,967	4,843,038	1,331,882	2,697,784	32,713,812	31,152,010
12. Hawaii.....HI.....L.....		268,805	454,163	30,062	38,598	7,419,902	7,527,835
13. Idaho.....ID.....L.....		345,232	340,600	195,017	283,212	4,349,024	4,325,209
14. Illinois.....IL.....L.....		6,477,867	13,729,110	3,919,278	5,366,169	49,478,223	50,633,625
15. Indiana.....IN.....L.....		1,186,551	1,624,817	1,185,947	875,493	10,283,007	9,534,844
16. Iowa.....IA.....L.....		1,348,741	2,944,475	879,129	1,212,230	12,815,677	13,729,271
17. Kansas.....KS.....L.....		1,424,148	2,974,618	1,506,730	2,255,285	20,755,008	24,143,009
18. Kentucky.....KY.....L.....		1,378,894	1,457,350	481,370	1,184,200	19,648,248	19,114,122
19. Louisiana.....LA.....L.....		5,605,641	4,139,347	2,402,367	1,913,814	40,764,393	38,930,258
20. Maine.....ME.....L.....		490,611	284,198	355,096	260,949	11,262,799	11,810,413
21. Maryland.....MD.....L.....		4,705,371	6,428,068	1,919,365	1,691,422	52,194,537	54,340,339
22. Massachusetts.....MA.....L.....		6,384,231	6,137,502	6,862,580	4,370,310	82,220,485	82,326,085
23. Michigan.....MI.....L.....		2,761,979	2,861,243	4,061,195	4,522,453	212,797,284	223,841,813
24. Minnesota.....MN.....L.....		3,948,732	4,383,918	2,472,220	2,164,748	31,911,251	30,280,863
25. Mississippi.....MS.....L.....		2,686,522	2,527,679	729,494	881,358	16,277,392	15,938,852
26. Missouri.....MO.....L.....		2,996,464	3,590,806	2,135,322	1,579,623	26,626,987	26,213,613
27. Montana.....MT.....L.....		727,843	742,382	45,997	87,572	1,450,625	1,461,397
28. Nebraska.....NE.....L.....		1,170,252	936,299	736,752	441,791	9,916,246	10,105,765
29. Nevada.....NV.....L.....		759,392	688,152	261,849	638,323	4,468,952	3,263,252
30. New Hampshire.....NH.....L.....		137,136	84,312	1,046,524	616,108	14,835,840	14,208,395
31. New Jersey.....NJ.....L.....		5,205,171	1,298,565	9,353,664	21,561,412	179,700,241	185,177,050
32. New Mexico.....NM.....L.....		1,288,551	1,088,457	168,773	241,167	4,171,492	4,172,473
33. New York.....NY.....L.....		17,518,055	21,111,407	25,059,072	22,064,895	206,673,521	212,860,378
34. North Carolina.....NC.....L.....		3,755,244	4,166,474	2,545,094	1,518,668	28,777,256	28,340,501
35. North Dakota.....ND.....L.....		37,400	76,208	0	0	128,327	145,087
36. Ohio.....OH.....L.....		234,781	313,552	1,152,217	1,976,802	45,458,809	51,879,792
37. Oklahoma.....OK.....L.....		1,259,340	790,742	448,664	351,345	6,642,529	7,058,949
38. Oregon.....OR.....L.....		2,665,160	3,400,986	1,319,642	1,944,208	9,958,126	10,420,275
39. Pennsylvania.....PA.....L.....		5,354,755	7,630,630	7,873,744	11,771,587	159,323,959	159,223,291
40. Rhode Island.....RI.....L.....		1,359,929	1,418,691	428,720	737,809	18,263,918	20,601,618
41. South Carolina.....SC.....L.....		2,330,485	5,577,487	1,264,384	995,553	19,131,800	16,834,364
42. South Dakota.....SD.....L.....		452,101	1,152,994	355,838	149,814	2,248,709	1,703,545
43. Tennessee.....TN.....L.....		6,810,120	7,150,248	1,979,230	2,735,733	51,721,409	52,567,010
44. Texas.....TX.....L.....		27,031,215	35,244,363	4,116,978	3,375,633	119,020,882	115,111,511
45. Utah.....UT.....L.....		896,082	691,654	182,017	487,438	6,228,401	4,936,985
46. Vermont.....VT.....L.....		563,685	811,221	262,317	181,549	3,419,036	3,971,702
47. Virginia.....VA.....L.....		10,532,995	10,627,872	3,806,760	4,691,954	35,913,300	36,698,290
48. Washington.....WA.....L.....		278,126	205,106	431,605	527,812	9,605,828	12,244,037
49. West Virginia.....WV.....L.....		942,886	1,675,721	918,985	849,627	7,562,065	7,460,037
50. Wisconsin.....WI.....L.....		412,207	1,003,555	1,457,595	2,346,150	26,167,791	29,157,858
51. Wyoming.....WY.....L.....		351	8,742	3,724	3,724	126,940	146,857
52. American Samoa.....AS.....N.....		0	0	0	0	0	0
53. Guam.....GU.....L.....		35,337	27,534	0	0	29,342	28,163
54. Puerto Rico.....PR.....L.....		65,642	103,067	27,627	6,071	13,903	339,067
55. US Virgin Islands.....VI.....L.....		655,088	20,525	0	0	256,056	157,476
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	571,977	0	0	0
59. Totals.....XXX.....		195,296,761	209,505,791	115,342,702	135,035,930	2,013,283,553	2,054,462,228

**DETAILS OF WRITE-INS**

58001. BEL Belgium.....XXX.....		590	(25)	0	0	0	0
58002. BMU Bermuda.....XXX.....		145	145	571,977	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	571,977	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)	*
<b>Members</b>															
3548	The Travelers Companies, Inc...	00000	41-0518860		86312	NYSE	The Travelers Companies, Inc.....	MN	UIP			0.000		N	
3548	The Travelers Companies, Inc...	24767	41-0406690				St. Paul Fire and Marine Insurance Company.....	CT	IA	The Travelers Companies, Inc.....	O/B/M	100.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	24791	41-0881659				St. Paul Mercury Insurance Company.....	CT	IA	St. Paul Fire and Marine Insurance Company.....	O/B/M	100.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	24775	41-0963301				St. Paul Guardian Insurance Company.....	CT	IA	St. Paul Fire and Marine Insurance Company.....	O/B/M	100.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	30481	41-1230819				St. Paul Surplus Lines Insurance Company.....	DE	IA	St. Paul Fire and Marine Insurance Company.....	O/B/M	100.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	41769	41-1435765				The Travelers Casualty Company.....	CT	IA	St. Paul Fire and Marine Insurance Company.....	O/B/M	100.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	41750	41-1435766				Travelers Constitution State Insurance Company.....	CT	IA	St. Paul Fire and Marine Insurance Company.....	O/B/M	100.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	00000	51-0375653				Northbrook Holdings, Inc.....	DE	NIA	St. Paul Fire and Marine Insurance Company.....	O/B/M	100.000	The Travelers Companies, Inc.....	Y	
3548	The Travelers Companies, Inc...	36463	36-2999370				Discover Property & Casualty Insurance Company.....	CT	IA	Northbrook Holdings, Inc.....	O/B/M	100.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	19224	36-2542404				St. Paul Protective Insurance Company.....	CT	IA	Northbrook Holdings, Inc.....	O/B/M	100.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	10213	52-1925132				Discover Specialty Insurance Company.....	CT	IA	St. Paul Fire and Marine Insurance Company.....	O/B/M	100.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	25887	52-0515280				United States Fidelity and Guaranty Company.....	CT	IA	St. Paul Fire and Marine Insurance Company.....	O/B/M	100.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	00000	52-1551225				Laurel Village Fidelity Realty, Inc.....	MD	NIA	United States Fidelity and Guaranty Company.....	O/B/M	100.000	The Travelers Companies, Inc.....	Y	
3548	The Travelers Companies, Inc...	00000	41-1616702				Laurel Village Joint Venture Partnership.....	MN	NIA	Laurel Village Fidelity Realty, Inc.....	O/M	50.000	The Travelers Companies, Inc.....	N	0100
3548	The Travelers Companies, Inc...	00000	41-1542260				Laurel Village I Limited Partnership.....	MN	NIA	Laurel Village Joint Venture Partnership.....	O/M	99.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	00000	41-1542261				Laurel Village II Limited Partnership.....	MN	NIA	Laurel Village Joint Venture Partnership.....	O/M	99.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	00000	41-1542263				Laurel Village III Limited Partnership.....	MN	NIA	Laurel Village Joint Venture Partnership.....	O/M	99.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	00000	41-1542264				Laurel Village IV Limited Partnership.....	MN	NIA	Laurel Village Joint Venture Partnership.....	O/M	99.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	00000	41-1542266				Laurel Village Tower A Limited Partnership.....	MN	NIA	Laurel Village Joint Venture Partnership.....	O/M	99.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	00000	41-1593312				Laurel Village Tower B Limited Partnership.....	MN	NIA	Laurel Village Joint Venture Partnership.....	O/M	99.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	00000	41-1542267				Laurel Village Tower C Limited Partnership.....	MN	NIA	Laurel Village Joint Venture Partnership.....	O/M	99.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	00000	41-1542255				Laurel Village Swinford Limited Partnership.....	MN	NIA	Laurel Village Joint Venture Partnership.....	O/M	99.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	00000	52-1704255				USF&G Retail Associates GP, Inc.....	MD	NIA	United States Fidelity and Guaranty Company.....	O/B/M	100.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	00000	52-1704256				USF&G/Fidelity Retail Associates Limited Partnership.....	MD	NIA	USF&G Retail Associates GP, Inc.....	O/M	1.000	The Travelers Companies, Inc.....	N	0101
3548	The Travelers Companies, Inc...	00000	52-1704256				USF&G/Fidelity Retail Associates Limited Partnership.....	MD	NIA	United States Fidelity and Guaranty Company.....	O	83.950	The Travelers Companies, Inc.....	N	0101
3548	The Travelers Companies, Inc...	00000	52-1852190				BMR Sports Properties, Inc.....	MD	NIA	United States Fidelity and Guaranty Company.....	O/B/M	100.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	00000	52-1573778				Black Mountain Ranch Limited Partnership.....	MD	NIA	BMR Sports Properties, Inc.....	O/M	1.000	The Travelers Companies, Inc.....	N	0102
3548	The Travelers Companies, Inc...	25879	52-0616768				Fidelity and Guaranty Insurance Underwriters, Inc.....	WI	IA	St. Paul Fire and Marine Insurance Company.....	O/B/M	100.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	35386	42-1091525				Fidelity and Guaranty Insurance Company.....	IA	IA	St. Paul Fire and Marine Insurance Company.....	O/B/M	100.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	00000	52-1573778				Black Mountain Ranch Limited Partnership.....	MD	NIA	St. Paul Fire and Marine Insurance Company.....	O	85.000	The Travelers Companies, Inc.....	N	0102
3548	The Travelers Companies, Inc...	00000	52-2073764				MMI Capital Trust I.....	DE	NIA	St. Paul Fire and Marine Insurance Company.....	O/M	100.000	The Travelers Companies, Inc.....	Y	
3548	The Travelers Companies, Inc...	00000	41-0406690				Promenade Partners, L.L.C.....	DE	NIA	St. Paul Fire and Marine Insurance Company.....	O/M	100.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	00000	52-1953822				USF&G Capital I.....	DE	NIA	St. Paul Fire and Marine Insurance Company.....	O/M	100.000	The Travelers Companies, Inc.....	Y	
3548	The Travelers Companies, Inc...	00000	52-2044075				USF&G Capital III.....	DE	NIA	St. Paul Fire and Marine Insurance Company.....	O/M	100.000	The Travelers Companies, Inc.....	Y	
3548	The Travelers Companies, Inc...	00000	38-4046010				350 Market Street, LLC.....	DE	NIA	St. Paul Fire and Marine Insurance Company.....	O/M	100.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	00000					Travelers Special Services Limited.....	GBR	NIA	St. Paul Fire and Marine Insurance Company.....	O/B	100.000	The Travelers Companies, Inc.....	Y	

Q12

**SCHEDULE Y**

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

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

Q12.1

**SCHEDULE Y**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
3548	The Travelers Companies, Inc...	00000.....	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.....	.....

Q12.2

**SCHEDULE Y**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
3548	The Travelers Companies, Inc...	00000.....	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.....	.....

Q12.3



## SCHEDULE Y

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
3548	The Travelers Companies, Inc..	00000.....	06-0566050..	.....	.....	.....	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.....	2,382,623	774,755	32.517	27.975
2. Allied lines.....	873,798	286,930	32.837	49.950
3. Farmowners multiple peril.....	.0	.0	0.000	0.000
4. Homeowners multiple peril.....	12,773,985	4,979,724	38.983	58.400
5. Commercial multiple peril.....	14,140	1,832,196	12,957.455	3,810.019
6. Mortgage guaranty.....	.0	.0	0.000	0.000
8. Ocean marine.....	550	112	20.277	(6.609)
9. Inland marine.....	66,987	14,196	21.192	(4.727)
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.....	14,053	107	0.762	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.....	120,704,946	106,320,215	88.083	49.084
17.1. Other liability-occurrence.....	243,637	(7,789,805)	(3,197.306)	11,311.514
17.2. Other liability-claims made.....	86,700	690,827	796.806	(7.635)
17.3. Excess workers' compensation.....	.0	847,760	0.000	0.000
18.1. Products liability-occurrence.....	(621,601)	4,678,462	(752.647)	(284.467)
18.2. Products liability-claims made.....	.0	(25,210)	0.000	0.000
19.1, 19.2. Private passenger auto liability.....	.0	1,186,913	0.000	0.000
19.3, 19.4. Commercial auto liability.....	.0	(57,619)	0.000	0.000
21. Auto physical damage.....	.0	(1,562)	0.000	0.000
22. Aircraft (all perils).....	.0	259,779	0.000	0.000
23. Fidelity.....	(23,414)	(24,560)	104.895	(52.691)
24. Surety.....	33,391,860	3,812,988	11.419	10.171
26. Burglary and theft.....	3,380	878	25.989	4.788
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.....	169,911,644	117,787,093	69.323	65.330
<b>DETAILS OF WRITE-INS</b>				
3401.....	.0	.0	0.000	0.000
3402.....	.0	.0	0.000	0.000
3403.....	.0	.0	0.000	0.000
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	.0	.0	0.000	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	.0	.0	0.000	0.000

## PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....	1,761,411	3,545,427	2,337,715
2. Allied lines.....	447,874	1,045,854	869,528
3. Farmowners multiple peril.....	.0	.0	.0
4. Homeowners multiple peril.....	6,367,883	12,057,614	12,554,455
5. Commercial multiple peril.....	3,455	13,393	15,576
6. Mortgage guaranty.....	.0	.0	.0
8. Ocean marine.....	250	249	472
9. Inland marine.....	30,662	62,508	69,779
10. Financial guaranty.....	.0	.0	.0
11.1. Medical professional liability - occurrence.....	.0	.0	.0
11.2. Medical professional liability - claims made.....	.0	.0	.0
12. Earthquake.....	7,255	14,066	14,460
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.....	59,880,164	137,723,451	147,930,574
17.1. Other liability-occurrence.....	145,938	250,655	346,655
17.2. Other liability-claims made.....	1,438	27,150	1,438
17.3. Excess workers' compensation.....	.0	.0	.0
18.1. Products liability-occurrence.....	(219,038)	(621,601)	702,593
18.2. Products liability-claims made.....	.0	.0	.0
19.1 19.2. Private passenger auto liability.....	.0	.0	.0
19.3 19.4. Commercial auto liability.....	.0	.0	.0
21. Auto physical damage.....	.0	.0	.0
22. Aircraft (all perils).....	.0	.0	.0
23. Fidelity.....	1,551	(23,578)	22,788
24. Surety.....	19,125,091	41,198,498	44,636,489
26. Burglary and theft.....	1,408	3,075	3,270
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.....	87,555,341	195,296,761	209,505,791
<b>DETAILS OF WRITE-INS</b>			
3401.....	.0	.0	.0
3402.....	.0	.0	.0
3403.....	.0	.0	.0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	.0	.0	.0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	.0	.0	.0

**PART 3 (000 omitted)**

**LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE**

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	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	329,717	26,672	356,389	1,989,720	22,328	2,367,708	4,379,756	145,663	(210,693)	(65,031)
2. 2018.....	505,076	780,876	1,285,952	177,142	10,620	187,763	440,471	15,672	648,262	1,104,404	112,538	(106,323)	6,215
3. Subtotals 2018 + Prior.....	2,678,850	3,408,277	6,087,127	506,859	37,293	544,152	2,430,192	37,999	3,015,969	5,484,160	258,201	(317,016)	(58,815)
4. 2019.....	644,583	1,351,105	1,995,688	400,810	82,538	483,348	542,066	45,302	981,698	1,569,066	298,293	(241,567)	56,726
5. Subtotals 2019 + Prior.....	3,323,433	4,759,382	8,082,815	907,669	119,831	1,027,500	2,972,257	83,301	3,997,667	7,053,226	556,494	(558,583)	(2,089)
6. 2020.....	XXX	XXX	XXX	XXX	496,866	496,866	XXX	274,990	1,010,601	1,285,591	XXX	XXX	XXX
7. Totals.....	3,323,433	4,759,382	8,082,815	907,669	616,697	1,524,366	2,972,257	358,291	5,008,269	8,338,817	556,494	(558,583)	(2,089)
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. ....16.7 %	2. ....(11.7)%	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.

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

**Explanation:**

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

**Bar Code:**



**TRAVELERS CASUALTY AND SURETY COMPANY**  
**Overflow Page for Write-Ins**

**Additional Write-ins for Assets:**

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Amounts receivable under high deductible policies.....	9,681,027	974,013	8,707,014	13,151,977
2505. Other assets.....	1,858,100	0	1,858,100	1,211,414
2506. Other assets tri-party/tax credit bonds.....	113,799	0	113,799	113,841
2507. Assumed reinsurance receivable and payable.....	(358,854)	0	(358,854)	(34,987)
2597. Summary of remaining write-ins for Line 25.....	11,294,072	974,013	10,320,059	14,442,245

**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.....	(686,956)	31,559	(1,108,026)
1497. Summary of remaining write-ins for Line 14.....	(686,956)	31,559	(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

**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

**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.....	122,002,240	288,282,724
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	(70,360,587)	11,776,253
6. Total gain (loss) on disposals.....	(3,494)	(1,808,682)
7. Deduct amounts received on disposals.....	22,874,425	172,784,091
8. Deduct amortization of premium and depreciation.....	0	0
9. Total foreign exchange change in book/adjusted carrying value.....	(2,740,817)	442,454
10. Deduct current year's other-than-temporary impairment recognized.....	11,580,857	15,063,784
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	1,347,130,705	1,332,688,645
12. Deduct total nonadmitted amounts.....	5,801,393	5,204,520
13. Statement value at end of current period (Line 11 minus Line 12).....	1,341,329,312	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.....	957,837,979	2,037,304,764
3. Accrual of discount.....	4,377,278	9,561,938
4. Unrealized valuation increase (decrease).....	68,805,138	131,797,297
5. Total gain (loss) on disposals.....	4,520,481	14,529,420
6. Deduct consideration for bonds and stocks disposed of.....	845,167,860	1,890,263,508
7. Deduct amortization of premium.....	21,952,583	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.....	2,980,386	1,151,577
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....	1,661,697	2,491,521
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	14,118,832,982	13,951,731,237
12. Deduct total nonadmitted amounts.....	0	0
13. Statement value at end of current period (Line 11 minus Line 12).....	14,118,832,982	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
<b>BONDS</b>								
1. NAIC 1 (a).....	8,131,248,549	1,362,521,391	1,137,908,186	(65,841,131)	8,131,248,549	8,290,020,623		8,595,016,234
2. NAIC 2 (a).....	1,986,047,177	24,313,265	55,105,154	37,967,203	1,986,047,177	1,993,222,491		1,913,754,760
3. NAIC 3 (a).....	61,854,779	0	2,144,814	18,319,072	61,854,779	78,029,037		51,632,198
4. NAIC 4 (a).....	27,502,456	0	1,000,000	(968,946)	27,502,456	25,533,509		26,380,541
5. NAIC 5 (a).....	1,867,457	0	1,275,598	9,704,932	1,867,457	10,296,791		2,993,634
6. NAIC 6 (a).....	8,784,200	0	32	(1,740,131)	8,784,200	7,044,037		8,987,959
7. Total Bonds.....	10,217,304,618	1,386,834,656	1,197,433,783	(2,559,002)	10,217,304,618	10,404,146,488	0	10,598,765,327
<b>PREFERRED STOCK</b>								
8. NAIC 1.....	0	0	0	0	0	0		0
9. NAIC 2.....	26,307,500	0	24,995,374	260,394	26,307,500	1,572,520		27,275,625
10. NAIC 3.....	0	0	0	0	0	0		0
11. NAIC 4.....	0	0	0	0	0	0		0
12. NAIC 5.....	0	0	0	0	0	0		0
13. NAIC 6.....	0	0	0	0	0	0		0
14. Total Preferred Stock.....	26,307,500	0	24,995,374	260,394	26,307,500	1,572,520	0	27,275,625
15. Total Bonds and Preferred Stock.....	10,243,612,118	1,386,834,656	1,222,429,157	(2,298,608)	10,243,612,118	10,405,719,008	0	10,626,040,952

QS102

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:  
NAIC 1 \$.....442,225,168; NAIC 2 \$.....2,971,762; 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.....	445,196,930	XXX.....	445,201,138	240,261	16,400

**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.....	1,854,595,183	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.....	2,168,442,216	4,174,320,055
7. Deduct amortization of premium.....	4,209	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).....	445,196,930	759,048,172
11. Deduct total nonadmitted amounts.....	.0	.0
12. Statement value at end of current period (Line 10 minus Line 11).....	445,196,930	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.....	(6,987,891)
4.2 Less:	
4.21 Amount used to adjust basis of hedged item.....	0
4.22 Amount recognized.....	0
4.23 SSAP No. 108 adjustments.....	(6,987,891)
4.3 Subtotal (Line 4.1 minus Line 4.2).....	0
5. Dispositions gains (losses) on contracts terminated in prior year:	
5.1 Total gain (loss) recognized for terminations in prior year.....	0
5.2 Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year.....	0
6. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....	0
7. Deduct nonadmitted assets.....	0
8. Statement value at end of current period (Line 6 minus Line 7).....	0

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

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

**Sch. DB - Verification  
NONE**

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

**Sch. A Pt. 2  
NONE**

**Sch. A Pt. 3  
NONE**

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

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

**SCHEDULE BA - PART 2**

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol/Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated</b>												
	Ironwood Mezzanine Fund IV LP.....	Avon.....	CT.....	Ironwood Capital Advisors.....		04/11/2017....	.....2	.....0	.....909,700	.....0	.....5,973,542	.....5.880
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated.....												
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated</b>												
QE03	Aquiline Financial Services Fund III L.P.....	New York.....	NY.....	Aquiline Capital Partners.....		12/22/2014....	.....3	.....0	.....358,460	.....0	.....740,933	.....0.860
	Atlas Merchant Capital Fund LP.....	New York.....	NY.....	Atlas Merchant Capital.....		03/10/2016....	.....3	.....0	.....(129,318)	.....0	.....238,364	.....3.580
	BCM Fund I, LP.....	Miami.....	FL.....	Boyne Capital Management, LLC.....		05/06/2017....	.....3	.....0	.....2,058,515	.....0	.....3,321,928	.....7.220
	Blackstone Capital Partners VII L.P.....	New York.....	NY.....	Blackstone Group.....		05/13/2015....	.....3	.....0	.....1,082,927	.....0	.....3,238,469	.....0.100
	Bridgepoint Europe IV 'B' L.P.....	London.....	GBR.....	Bridgepoint Capital.....		01/01/2010....	.....3	.....0	.....338,670	.....0	.....1,395,203	.....1.850
	Capital Partners Private Equity Income Fund III, L.P.....	Norwalk.....	CT.....	Capital Partners.....		11/09/2017....	.....3	.....0	.....50,000	.....0	.....6,313,933	.....1.667
	Carlyle Partners VII, L.P.....	Washington.....	DC.....	The Carlyle Group.....		01/11/2018....	.....3	.....0	.....1,444,303	.....0	.....6,011,261	.....0.050
	Century Focused Fund IV, L.P.....	Boston.....	MA.....	Century Capital Partners.....		10/02/2015....	.....3	.....0	.....584,838	.....0	.....4,284,398	.....3.160
	Crestview Partners II, L.P.....	New York.....	NY.....	Crestview Partners.....		08/29/2008....	.....3	.....0	.....312,903	.....0	.....3,379,988	.....0.910
	Crestview Partners III, L.P.....	New York.....	NY.....	Crestview Partners.....		11/08/2013....	.....3	.....0	.....2,292,661	.....0	.....9,374,003	.....0.740
	DFW Capital Partners V, L.P.....	Teaneck.....	NJ.....	DFW Capital Partners.....		04/02/2016....	.....3	.....0	.....75,459	.....0	.....1,282,703	.....2.780
	Further Global Capital Partners, L.P.....	New York.....	NY.....	Further Global Capital Management.....		01/31/2018....	.....3	.....0	.....1,653,332	.....0	.....9,880,546	.....4.910
	GGV Capital VII L.P.....	Menlo Park.....	CA.....	Granite Global Ventures.....		08/15/2018....	.....1	.....0	.....560,000	.....0	.....4,480,000	.....0.781
	GGV Capital VII Plus L.P.....	Menlo Park.....	CA.....	Granite Global Ventures.....		08/15/2018....	.....1	.....0	.....410,000	.....0	.....920,000	.....0.781
	Green Equity Investors VII, L.P.....	Los Angeles.....	CA.....	Leonard Green & Partners.....		02/29/2016....	.....3	.....0	.....1,498,561	.....0	.....3,158,764	.....0.450
	HealthEdge Investment Fund III (Parallel Fund), L.P.....	Tampa.....	FL.....	HealthEdge Investment Partners.....		12/21/2016....	.....3	.....0	.....1,150,000	.....0	.....4,000,000	.....6.550
	Herkules Private Equity IV (Jersey-II) L.P.....	Oslo.....	NOR.....	Herkules Capital.....		09/30/2014....	.....3	.....0	.....299,721	.....0	.....1,552,976	.....3.070
	Inverness Graham Investments III, L.P.....	Newtown Square.....	PA.....	Inverness Graham.....		05/19/2015....	.....3	.....0	.....192,799	.....0	.....3,041,860	.....6.810
	JFL Equity Investors IV, L.P.....	New York.....	NY.....	J.F. Lehman & Company.....		10/23/2015....	.....3	.....0	.....7,726	.....0	.....2,899,469	.....2.150
	JLL Partners Fund VII, L.P.....	New York.....	NY.....	JLL Partners Inc.....		08/20/2014....	.....3	.....0	.....127,057	.....0	.....2,519,346	.....1.970
	Liberty Hall Capital Partners Fund I, L.P.....	New York.....	NY.....	Liberty Hall Capital Partners.....		12/21/2017....	.....3	.....0	.....113,413	.....0	.....4,457,883	.....6.440
	Mason Wells Buyout Fund IV, LP.....	Milwaukee.....	WI.....	Mason Wells, Inc.....		11/24/2015....	.....3	.....0	.....1,618,841	.....0	.....1,664,319	.....2.550
	One Rock Capital Partners II, LP.....	New York.....	NY.....	One Rock Capital Partners.....		03/31/2017....	.....3	.....0	.....2,219,435	.....0	.....1,958,878	.....1.560
	Public Pension Capital, LLC.....	New York.....	NY.....	PPC Enterprises LLC.....		05/16/2014....	.....3	.....0	.....140,996	.....0	.....19,052,241	.....7.860
	Rally Ventures Fund II, L.P.....	Menlo Park.....	CA.....	Rally Ventures.....		09/01/2015....	.....1	.....0	.....300,000	.....0	.....2,200,000	.....11.460
	Sentinel Capital Partners IV, L.P.....	New York.....	NY.....	Sentinel Capital Partners.....		05/23/2008....	.....3	.....0	.....18,716	.....0	.....123,522	.....2.320
	Sentinel Capital Partners VI, L.P.....	New York.....	NY.....	Sentinel Capital Partners.....		01/18/2018....	.....3	.....0	.....3,211,170	.....0	.....18,681,483	.....1.280
	Sentinel Junior Capital I, L.P.....	New York.....	NY.....	Sentinel Capital Partners.....		01/18/2018....	.....3	.....0	.....421,790	.....0	.....2,864,738	.....1.060
	Shamrock Capital Growth Fund IV, L.P.....	Los Angeles.....	CA.....	Shamrock Capital.....		12/11/2015....	.....3	.....0	.....778,605	.....0	.....4,098,618	.....1.430
	Silverfleet Capital Partners II LP.....	London.....	GBR.....	Silverfleet Capital Partners.....		10/31/2014....	.....3	.....0	.....105,380	.....0	.....1,233,725	.....2.480
Silverfleet European Development Fund SCSp.....	London.....	GBR.....	Silverfleet Capital Partners.....		08/22/2018....	.....3	.....0	.....1,581,021	.....0	.....8,558,271	.....6.070	
Synova Capital Fund III LP.....	London.....	GBR.....	Synova Capital.....		12/18/2015....	.....3	.....0	.....123,400	.....0	.....1,316,308	.....4.000	
Thompson Street Capital Partners IV, L.P.....	St. Louis.....	MO.....	Thompson Street Capital Partners.....		12/10/2015....	.....3	.....0	.....51,471	.....0	.....511,260	.....2.140	
Thompson Street Capital Partners V, L.P.....	St. Louis.....	MO.....	Thompson Street Capital Partners.....		05/04/2018....	.....3	.....0	.....86,585	.....0	.....9,346,657	.....1.270	
Trident VII, L.P.....	Greenwich.....	CT.....	Stone Point Capital LLC.....		11/23/2016....	.....3	.....0	.....(55,481)	.....0	.....5,324,367	.....0.540	
Viola FinTech I, L.P.....	Luxembourg.....	LUX.....	Viola Group.....		12/05/2017....	.....1	.....0	.....450,000	.....0	.....9,879,658	.....12.230	

**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									
	VMG Partners III, L.P.....	San Francisco.....	CA...	VMG Equity Partners.....		07/10/2015.....	.....3	.....0	.....175,426	.....0	.....1,975,466	.....4.400
	VMG Partners IV, L.P.....	San Francisco.....	CA...	VMG Equity Partners.....		07/11/2017.....	.....3	.....0	.....36,180	.....0	.....13,059,959	.....4.100
	WindRose Health Investors IV, L.P.....	New York.....	NY...	WindRose Health Investors.....		02/12/2016.....	.....3	.....0	.....350,553	.....0	.....4,423,417	.....6.210
	WindRose Health Investors V, L.P.....	New York.....	NY...	WindRose Health Investors.....		11/21/2018.....	.....3	.....0	.....79,553	.....0	.....25,924,050	.....5.990
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								.....0	.....26,175,668	.....0	.....208,688,964	.....XXX.....
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated</b>												
	Amstar Partners Office Fund-I, L.P.....	Thousand Oaks.....	CA...	Amstar.....		10/13/2006.....	.....0	.....0	.....26,901	.....0	.....14,343,613	.....49.000
	Blackstone Real Estate Partners IX L.P.....	Wilmington.....	DE...	Blackstone Group.....		12/21/2018.....	.....0	.....0	.....3,040,897	.....0	.....16,277,065	.....0.110
	Dermody Properties Industrial Fund II L.P.....	Wilmington.....	DE...	Dermody GP, LLC.....		07/19/2018.....	.....0	.....0	.....5,046,036	.....0	.....2,976,419	.....4.020
	HighBrook Property Fund III, LP.....	Wilmington.....	DE...	HighBrook Income Property Fund.....		10/05/2018.....	.....0	.....0	.....351,192	.....0	.....7,518,227	.....3.300
	PCCP Credit IX, LP.....	Los Angeles.....	CA...	PCCP, LLC.....		03/14/2017.....	.....0	.....0	.....1,500,000	.....0	.....16,250,000	.....2.520
	PCCP Credit VI, LP.....	Los Angeles.....	CA...	PCCP, LLC.....		01/14/2015.....	.....0	.....0	.....549,964	.....0	.....2,104,699	.....3.740
	Prime Finance Short Duration VI, L.P.....	Wilmington.....	DE...	Prime Finance Partners.....		09/13/2018.....	.....0	.....0	.....4,300,000	.....0	.....7,798,000	.....3.120
	Silverpeak Legacy Partners II LP.....	New York.....	NY...	Lehman Brothers Real Estate Partners.....		08/25/2005.....	.....0	.....0	.....(3,339)	.....0	.....1,465,730	.....0.550
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....								.....0	.....14,811,651	.....0	.....68,733,753	.....XXX.....
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated</b>												
	IHP Capital Partners Fund VIII, L.P.....	Wilmington.....	DE...	Travelers Casualty and Surety Company.....		04/11/2017.....	.....0	.....0	.....388,000	.....0	.....5,200,652	.....97.000
2299999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated.....								.....0	.....388,000	.....0	.....5,200,652	.....XXX.....
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated</b>												
	Acorn Growth Capital Fund IV, L.P.....	Oklahoma City.....	OK...	Acorn Growth Companies.....		04/09/2018.....	.....0	.....0	.....106,780	.....0	.....2,188,465	.....10.270
	Cowen Healthcare Investments II LP.....	New York.....	NY...	Cowen Group, Inc.....		01/24/2018.....	.....0	.....0	.....656,262	.....0	.....452,701	.....3.910
	Dyal II US Investors LP.....	New York.....	NY...	Neuberger Berman Investment Management.....		09/30/2014.....	.....0	.....0	.....316,500	.....0	.....3,510,146	.....1.940
	Global Infrastructure Partners Capital Solutions Fund, L.P.....	New York.....	NY...	Global Infrastructure Partners.....		12/15/2014.....	.....2	.....0	.....96,317	.....0	.....5,165,672	.....2.810
	Global Infrastructure Partners III-A/B, L.P.....	New York.....	NY...	Global Infrastructure Partners.....		04/15/2016.....	.....0	.....0	.....114,959	.....0	.....6,346,524	.....0.450
	Goldentree Distressed Fund 2014 LP.....	New York.....	NY...	Goldentree Asset Management.....		07/15/2014.....	.....0	.....0	.....3,000,000	.....0	.....5,150,000	.....11.290
	GoldenTree Distressed Fund III LP.....	New York.....	NY...	Goldentree Asset Management.....		04/27/2018.....	.....0	.....0	.....4,500,000	.....0	.....4,700,000	.....4.260
	K2 Private Investors, L.P.....	El Segundo.....	CA...	K1 Capital Advisors.....		06/16/2014.....	.....0	.....0	.....308,569	.....0	.....1,807,961	.....5.900
	K3 Private Investors, L.P.....	El Segundo.....	CA...	K1 Capital Advisors.....		04/14/2016.....	.....0	.....0	.....1,133,037	.....0	.....5,080,823	.....2.310
	Level Equity Growth Partners III, L.P.....	New York.....	NY...	Level Equity Management LLC.....		03/18/2016.....	.....0	.....0	.....382,174	.....0	.....3,618,432	.....4.100
	Level Equity Growth Partners IV, L.P.....	New York.....	NY...	Level Equity Management LLC.....		08/10/2018.....	.....0	.....0	.....839,107	.....0	.....8,865,488	.....2.790
	Moelis Capital Partners Opportunity Fund I, LP.....	Los Angeles.....	CA...	NexPhase Capital.....		08/10/2007.....	.....3	.....0	.....223,858	.....0	.....1,240,539	.....7.240
	Monarch Capital Partners IV LP.....	New York.....	NY...	Monarch Alternative Capital.....		01/03/2018.....	.....0	.....0	.....1,500,000	.....0	.....1,500,000	.....4.180
	NB Secondary Opportunities Fund IV LP.....	New York.....	NY...	Neuberger Berman Investment Management.....		10/25/2016.....	.....0	.....0	.....525,000	.....0	.....7,926,944	.....0.650
	NVM Private Equity Vintage III L.P.....	Reading.....	GBR...	NVM Private Equity.....		06/27/2017.....	.....0	.....0	.....285,569	.....0	.....7,583,135	.....7.040
	Oaktree Opportunities Fund Xb, L.P.....	Los Angeles.....	CA...	Oaktree Capital Management.....		02/11/2015.....	.....0	.....0	.....1,800,000	.....0	.....7,200,000	.....0.170
	OpenGate Capital Partners I, LP.....	Los Angeles.....	CA...	OpenGate Capital Partners.....		07/15/2016.....	.....0	.....0	.....25,223	.....0	.....1,344,160	.....4.840
	Pitango Growth Fund I, L.P.....	Herzliya.....	ISR...	Pitango Venture Capital.....		10/19/2015.....	.....0	.....0	.....500,000	.....0	.....1,100,000	.....4.810
	Riverwood Capital Partners II L.P.....	Menlo Park.....	CA...	Riverwood Capital Managment.....		08/13/2014.....	.....0	.....0	.....462,869	.....0	.....1,324,428	.....1.380
	Shamrock Capital Content Fund I, L.P.....	Los Angeles.....	CA...	Shamrock Capital.....		12/11/2015.....	.....0	.....0	.....991,804	.....0	.....6,462,256	.....5.760
	Solamere Capital Fund III, LP.....	New York.....	NY...	Solamere Capital.....		03/05/2018.....	.....0	.....0	.....823,948	.....0	.....10,856,470	.....2.250

QE03.1

### SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Vendor or General Partner	6 NAIC Designation and Administrative Symbol/Market Indicator	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made after Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		City	State									
	Sonoma Brands II, L.P.....	Sonoma.....	CA.....	Sonoma Brands.....		12/28/2017.....	.....0	.....0	.....23,333	.....0	.....572,962	.....8.350
	Staple Street Capital II, L.P.....	New York.....	NY.....	Staple Street Capital Partners.....		12/22/2014.....	.....0	.....0	.....462,256	.....0	.....9,105,436	.....5.280
	Transom Capital Fund II, LP.....	Los Angeles.....	CA.....	Transom Capital Group.....		07/30/2015.....	.....0	.....0	.....409,571	.....0	.....1,985,931	.....7.040
	Viola Growth III L.P.....	Herzliya.....	ISR.....	Viola Group.....		08/14/2018.....	.....0	.....0	.....375,000	.....0	.....7,366,848	.....3.460
	W Capital Partners IV, L.P.....	New York.....	NY.....	W Capital Partners.....		05/07/2018.....	.....0	.....0	.....1,486,770	.....0	.....6,474,914	.....3.250
	White Deer Energy LP III.....	New York.....	NY.....	White Deer Management.....		11/28/2018.....	.....0	.....0	.....276,929	.....0	.....10,195,127	.....3.260
2599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....								.....0	.....21,625,836	.....0	.....129,125,363	.....XXX.....
4899999. Subtotal - Unaffiliated.....								.....0	.....63,522,855	.....0	.....412,521,621	.....XXX.....
4999999. Subtotal - Affiliated.....								.....0	.....388,000	.....0	.....5,200,652	.....XXX.....
5099999. Totals.....								.....0	.....63,910,855	.....0	.....417,722,273	.....XXX.....

QE03 2

### SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	9-14 Changes in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		City	State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization) / Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.						
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated</b>																			
	Ironwood Mezzanine Fund IV LP.....	Avon.....	CT.....	Distribution.....	04/11/2017	06/29/2020	.....289,249	.....0	.....0	.....0	.....0	.....0	.....0	.....289,249	.....289,249	.....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.....								.....289,249	.....0	.....0	.....0	.....0	.....0	.....289,249	.....289,249	.....0	.....0	.....0	.....0
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated</b>																			
	Atlas Merchant Capital Fund LP.....	New York.....	NY.....	Distribution.....	03/10/2016	04/15/2020	.....(191,831)	.....0	.....0	.....0	.....0	.....0	.....(191,831)	.....(191,831)	.....0	.....0	.....0	.....0	.....0
	Crestview Partners II, L.P.....	New York.....	NY.....	Distribution.....	08/29/2008	06/25/2020	.....507,071	.....0	.....0	.....0	.....0	.....0	.....507,071	.....507,071	.....0	.....0	.....0	.....0	.....0
	Further Global Capital Partners, L.P.....	New York.....	NY.....	Distribution.....	01/31/2018	05/27/2020	.....(541,874)	.....0	.....0	.....0	.....0	.....0	.....(541,874)	.....(541,874)	.....0	.....0	.....0	.....0	.....0
	Herkules Private Equity IV (Jersey-II) L.P.....	Oslo.....	NOR.....	Distribution.....	09/30/2014	06/17/2020	.....3,328	.....0	.....0	.....0	.....0	.....0	.....3,328	.....3,328	.....0	.....0	.....0	.....0	.....0
	Inverness Graham Investments III, L.P.....	Newtown Square.....	PA.....	Distribution.....	05/19/2015	06/04/2020	.....1,486,786	.....0	.....0	.....0	.....0	.....0	.....1,486,786	.....1,486,786	.....0	.....0	.....0	.....0	.....0
	Liberty Hall Capital Partners Fund I, L.P.....	New York.....	NY.....	Distribution.....	12/21/2017	06/03/2020	.....92,855	.....0	.....0	.....0	.....0	.....0	.....92,855	.....92,855	.....0	.....0	.....0	.....0	.....0
	Mesirow Financial Capital Partners IX, L.P.....	St. Louis.....	MO.....	Distribution.....	06/13/2006	06/15/2020	.....155,000	.....0	.....0	.....0	.....0	.....0	.....155,000	.....155,000	.....0	.....0	.....0	.....0	.....0
	Sentinel Capital Partners VI, L.P.....	New York.....	NY.....	Distribution.....	01/18/2018	05/28/2020	.....31,108	.....0	.....0	.....0	.....0	.....0	.....31,108	.....31,108	.....0	.....0	.....0	.....0	.....0
	Sentinel Junior Capital I, L.P.....	New York.....	NY.....	Distribution.....	01/18/2018	05/28/2020	.....24,715	.....0	.....0	.....0	.....0	.....0	.....24,715	.....24,715	.....0	.....0	.....0	.....0	.....0
	Taconic Opportunity Fund L.P.....	New York.....	NY.....	Distribution.....	04/28/2006	06/30/2020	.....36,312	.....0	.....0	.....0	.....0	.....0	.....36,312	.....36,312	.....0	.....0	.....0	.....0	.....0
	Trident VII, L.P.....	Greenwich.....	CT.....	Distribution.....	11/23/2016	06/30/2020	.....(55,481)	.....0	.....0	.....0	.....0	.....0	.....(55,481)	.....(55,481)	.....0	.....0	.....0	.....0	.....0
	VMG Partners III, L.P.....	San Francisco.....	CA.....	Distribution.....	07/10/2015	05/29/2020	.....57,486	.....0	.....0	.....0	.....0	.....0	.....57,486	.....57,486	.....0	.....0	.....0	.....0	.....0
	Waud Capital Partners, L.P.....	Lake Forest.....	IL.....	Distribution.....	01/15/1999	05/11/2020	.....(185)	.....0	.....0	.....0	.....0	.....0	.....(185)	.....(185)	.....0	.....0	.....0	.....0	.....0
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								.....1,605,290	.....0	.....0	.....0	.....0	.....0	.....1,605,290	.....1,605,290	.....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	
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated</b>																				
	Amstar Partners Office Fund-I, L.P.	Thousand Oaks	CA	Distribution	10/13/2006	06/08/2020	361,620	0	0	0	0	0	0	361,620	361,620	0	0	0	0	
	Blackstone Real Estate Partners IX L.P.	Wilmington	DE	Distribution	12/21/2018	06/24/2020	862,216	0	0	0	0	0	0	862,216	862,216	0	0	0	0	
	Blackstone Real Estate Partners VI	New York	NY	Distribution	03/29/2007	06/03/2020	14,877	0	0	0	0	0	0	14,877	14,877	0	0	0	0	
	PCCP Credit IX, LP	Los Angeles	CA	Distribution	03/14/2017	06/29/2020	66,845	0	0	0	0	0	0	66,845	66,845	0	0	0	0	
	Prime Finance Partners IV, LP	Wilmington	DE	Distribution	10/03/2014	04/03/2020	(4,088)	0	0	0	0	0	0	(4,088)	(4,088)	0	0	0	0	
	Prime Finance Partners V, LP	San Francisco	CA	Distribution	08/02/2016	04/03/2020	(10,501)	0	0	0	0	0	0	(10,501)	(10,501)	0	0	0	0	
	Prime Finance Short Duration VI, L.P.	Wilmington	DE	Distribution	09/13/2018	04/02/2020	(39,781)	0	0	0	0	0	0	(39,781)	(39,781)	0	0	0	0	
	Rialto Mezzanine Partners Fund, LP	Miami	FL	Distribution	09/17/2014	04/22/2020	585,994	0	0	0	0	0	0	585,994	585,994	0	0	0	0	
	Rialto Real Estate Fund III - Debt, LP	Miami	FL	Distribution	03/28/2017	05/29/2020	524,212	0	0	0	0	0	0	524,212	524,212	0	0	0	0	
	Silverpeak Legacy Partners II LP	New York	NY	Distribution	08/25/2005	05/19/2020	65,033	0	0	0	0	0	0	65,033	65,033	0	0	0	0	
2199999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							2,426,425	0	0	0	0	0	2,426,425	2,426,425	0	0	0	0	0
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated</b>																				
	IHP Capital Partners Fund VIII, L.P.	Wilmington	DE	Return of Capital	04/11/2017	06/30/2020	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							1,746,000	0	0	0	0	0	1,746,000	1,746,000	0	0	0	0	0
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated</b>																				
QE03.3	Cross Ocean USD ESS Fund II L.P.	London	GBR	Distribution	04/07/2017	06/23/2020	450,000	0	0	0	0	0	0	450,000	450,000	0	0	0	0	
	Global Infrastructure Partners Capital Solutions Fund, L.P.	New York	NY	Distribution	12/15/2014	06/10/2020	235,143	0	0	0	0	0	0	235,143	235,143	0	0	0	0	
	Global Infrastructure Partners III-A/B, L.P.	New York	NY	Distribution	04/15/2016	04/15/2020	109,744	0	0	0	0	0	0	109,744	109,744	0	0	0	0	
	Goldentree Distressed Fund 2014 LP	New York	NY	Distribution	07/15/2014	06/08/2020	1,028,827	0	0	0	0	0	0	1,028,827	1,028,827	0	0	0	0	
	Herkules Private Equity III (Jersey-II) L.P.	Oslo	NOR	Distribution	01/01/2010	06/30/2020	19,573	0	0	0	0	0	0	19,573	19,573	0	0	0	0	
	Monarch Capital Partners III LP	New York	NY	Distribution	01/01/2015	04/21/2020	490,522	0	0	0	0	0	0	490,522	490,522	0	0	0	0	
	OCM Opportunities Fund VII, L.P.	Los Angeles	CA	Distribution	01/01/2010	06/22/2020	283,461	0	0	0	0	0	0	283,461	283,461	0	0	0	0	
	OCM Opportunities Fund VIIB, L.P.	Los Angeles	CA	Distribution	01/01/2010	06/24/2020	158,014	0	0	0	0	0	0	158,014	158,014	0	0	0	0	
	Riverwood Capital Partners III L.P.	Menlo Park	CA	Distribution	12/20/2018	05/14/2020	(8,328)	0	0	0	0	0	0	(8,328)	(8,328)	0	0	0	0	
	W Capital Partners IV, L.P.	New York	NY	Distribution	05/07/2018	05/29/2020	(13,230)	0	0	0	0	0	0	(13,230)	(13,230)	0	0	0	0	
2599999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated							2,753,726	0	0	0	0	0	2,753,726	2,753,726	0	0	0	0	
4899999	Subtotal - Unaffiliated							7,074,690	0	0	0	0	0	7,074,690	7,074,690	0	0	0	0	
4999999	Subtotal - Affiliated							1,746,000	0	0	0	0	0	1,746,000	1,746,000	0	0	0	0	
5099999	Totals							8,820,690	0	0	0	0	0	8,820,690	8,820,690	0	0	0	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
<b>Bonds - U.S. Government</b>										
38375B SH 6	GNR 2012-H11 CA CMO	1.750 2062 04		06/20/2020	PAR WRITE-UP		1,484	1,484	0	1
38375B B7 6	GNR 2012-H30 VA CMO	1.750 2062 12		06/20/2020	PAR WRITE-UP		26,233	26,233	0	1
38376R 8F 6	GNR 2017-H18 HC CMO	2.000 2066 04		06/20/2020	PAR WRITE-UP		59,672	59,672	0	1
0599999	Total - Bonds - U.S. Government						87,389	87,389	0	.XXX
<b>Bonds - U.S. States, Territories and Possessions</b>										
882721 RM 7	TEXAS MULTI-MODE-MOBILIT	.120 2036 04		06/24/2020	GOLDMAN SACHS & CO		5,210,000	5,210,000	458	1FE
1799999	Total - Bonds - U.S. States, Territories & Possessions						5,210,000	5,210,000	458	.XXX
<b>Bonds - U.S. Political Subdivisions of States</b>										
079212 6H 4	BELLEVUE GENERAL OBLIG R	3.000 2032 09		04/30/2020	DA DAVIDSON		1,236,588	1,200,000	0	1FE
079212 6J 0	BELLEVUE GENERAL OBLIG R	3.000 2032 09		04/30/2020	DA DAVIDSON		1,025,730	1,000,000	0	1FE
121638 HJ 2	BURLINGTON CNTY GO S2020	2.000 2032 05		06/18/2020	MORGAN STANLEY		1,184,494	1,175,000	0	1FE
121638 HK 9	BURLINGTON CNTY GO S2020	2.000 2033 05		06/18/2020	MORGAN STANLEY		1,198,632	1,200,000	0	1FE
121638 HL 7	BURLINGTON CNTY GO S2020	2.000 2034 05		06/18/2020	MORGAN STANLEY		1,224,626	1,235,000	0	1FE
121638 HM 5	BURLINGTON CNTY GO S2020	2.000 2035 05		06/18/2020	MORGAN STANLEY		1,244,153	1,265,000	0	1FE
121638 HN 3	BURLINGTON CNTY GO S2020	2.000 2036 05		06/18/2020	MORGAN STANLEY		1,273,667	1,305,000	0	1FE
514224 PU 2	LANCASTER CENTRAL SCH DI	1.750 2031 06		05/21/2020	CITIGROUP GLOBAL MARKETS		2,873,518	2,885,000	0	1FE
514224 PV 0	LANCASTER CENTRAL SCH DI	1.875 2032 06		05/21/2020	CITIGROUP GLOBAL MARKETS		2,920,912	2,935,000	0	1FE
514224 PX 6	LANCASTER CENTRAL SCH DI	2.000 2034 06		05/21/2020	CITIGROUP GLOBAL MARKETS		3,013,217	3,050,000	0	1FE
52882P ER 5	LEWISVILLE ISD GO REF S2	2.125 2039 08		06/24/2020	CITIGROUP GLOBAL MARKETS		11,841,840	12,000,000	0	1FE
733794 JT 9	PORT CHESTER-RYE UNION F	2.250 2038 06		06/02/2020	J P MORGAN CHASE SECURITIES INC		5,077,343	5,145,000	0	1FE
975673 FA 7	WINSTON SALEM GENERAL OB	2.000 2037 06		06/09/2020	J P MORGAN CHASE SECURITIES INC		3,681,447	3,745,000	0	1FE
975673 FB 5	WINSTON SALEM GENERAL OB	2.125 2038 06		06/09/2020	J P MORGAN CHASE SECURITIES INC		3,789,630	3,815,000	0	1FE
2499999	Total - Bonds - U.S. Political Subdivisions of States						41,585,797	41,955,000	0	.XXX
<b>Bonds - U.S. Special Revenue and Special Assessment</b>										
083536 BE 1	BEREA EDUCNTL FACS (BERE	.090 2029 06		06/29/2020	MORGAN STANLEY		1,700,000	1,700,000	125	1FE
083536 AB 8	BEREA EDUCNTL FACS (BERE	.090 2032 06		06/29/2020	MORGAN STANLEY		2,245,000	2,245,000	166	1FE
196632 BK 8	COLORADO SPRINGS UTILITI	.090 2037 11		06/24/2020	BARCLAYS CAPITAL INC		10,810,000	10,810,000	856	1FE
24916P JA 6	DENVER CITY & CO WTR COM	2.625 2039 09		05/06/2020	J P MORGAN CHASE SECURITIES INC		7,319,287	7,325,000	0	1FE
546398 C4 8	LOUISIANA PUB FAC (AIR P	.140 2049 08		06/25/2020	GOLDMAN SACHS & CO		20,000,000	20,000,000	1,962	1FE
546398 EM 6	LOUISIANA PUB FAC (AIR P	.160 2037 12		06/24/2020	GOLDMAN SACHS & CO		14,000,000	14,000,000	1,316	1FE
546848 AA 0	LOUISVILLE REGL ARPT AUT	.220 2036 11		06/29/2020	BAS-MERRILL LYNCH		4,900,000	4,900,000	743	1FE
60528A BL 7	MISSISSIPPI BUS FIN COM	.050 2030 12		06/30/2020	BAS-MERRILL LYNCH		5,000,000	5,000,000	350	1
610532 BZ 5	MONROE CO DEV AUTH GULF	.200 2049 10		06/29/2020	MORGAN STANLEY		9,230,000	9,230,000	1,372	1FE
733508 AA 3	PORT ARTHUR IDC AIR PROD	.160 2035 04		06/25/2020	GOLDMAN SACHS & CO		4,000,000	4,000,000	393	1FE
733508 AB 1	PORT ARTHUR IDC AIR PROD	.160 2036 04		06/25/2020	GOLDMAN SACHS & CO		17,400,000	17,400,000	1,711	1FE
733508 AC 9	PORT ARTHUR IDC AIR PROD	.160 2037 04		06/24/2020	GOLDMAN SACHS & CO		22,500,000	22,500,000	2,115	1FE
88283L KV 7	TEXAS TRANS COMM HIGHWAY	4.000 2033 10		06/11/2020	PIPER JAFFRAY		24,797,600	20,000,000	0	1FE
915137 U3 5	UNIV OF TEXAS FING SYS R	.050 2039 08		06/24/2020	WELLS FARGO SECURITIES		10,855,000	10,855,000	575	1FE
915137 T8 6	UNIV OF TEXAS FING SYS R	.050 2025 08		06/24/2020	J P MORGAN CHASE SECURITIES INC		32,955,000	32,955,000	1,486	1FE
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments						187,711,887	182,920,000	13,170	.XXX
<b>Bonds - Industrial and Miscellaneous</b>										
00287Y CH 0	ABBVIE INC (144A)	2.800 2023 03		05/14/2020	EXCHANGED		2,043,240	2,000,000	9,178	2FE
59217G EG 0	MET LIFE GLOBAL FUNDING	2.950 2030 04		04/03/2020	BAS-MERRILL LYNCH		2,993,820	3,000,000	0	1FE
75513E AT 8	RAYTHEON TECHNOLOGIES CO	2.500 2022 12		06/10/2020	EXCHANGED		5,164,200	5,000,000	60,764	2FE
75513E AU 5	RAYTHEON TECHNOLOGIES CO	3.150 2024 12		06/10/2020	EXCHANGED		7,696,495	7,157,000	109,592	2FE
75513E BA 8	RAYTHEON TECHNOLOGIES CO	3.100 2021 11		06/10/2020	EXCHANGED		1,024,360	1,000,000	2,153	2FE

QE04

### SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9	10
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
75513E BC 4	RAYTHEON TECHNOLOGIES CO 3.700 2023 12.....			06/10/2020.....	EXCHANGED.....		2,153,400	2,000,000	35,972	2FE.....
75513E BE 0	RAYTHEON TECHNOLOGIES CO 3.500 2027 03.....			06/10/2020.....	EXCHANGED.....		3,255,600	3,000,000	24,792	2FE.....
85440K AC 8	STANFORD UNIVERSITY (TAX 1.289 2027 06.....			05/28/2020.....	GOLDMAN SACHS & CO.....		25,000,000	25,000,000	0	1FE.....
98459L AB 9	YALE UNIVERSITY REV (TAX 1.482 2030 04.....			06/02/2020.....	BARCLAYS CAPITAL INC.....		20,000,000	20,000,000	0	1FE.....
34533G AA 7	FORDO 2020-B A1 .262 2021 07.....			06/16/2020.....	CITIGROUP GLOBAL MARKETS.....		48,000,000	48,000,000	0	1Z.....
58769V AA 8	MBART 2020-1 A1 .262 2021 07.....			06/16/2020.....	J P MORGAN CHASE SECURITIES INC.....		24,500,000	24,500,000	0	1Z.....
92868J AA 4	VALET 2020-1 A1 .299 2021 05.....			05/12/2020.....	BARCLAYS CAPITAL INC.....		17,000,000	17,000,000	0	1FE.....
3899999. Total - Bonds - Industrial and Miscellaneous.....							158,831,115	157,657,000	242,450	XXX.....
8399997. Total - Bonds - Part 3.....							393,426,188	387,829,389	256,078	XXX.....
8399999. Total - Bonds.....							393,426,188	387,829,389	256,078	XXX.....
<b>Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded</b>										
91734M 10 3	US ECOLOGY INC.....			05/04/2020.....	DIST FROM PARTNERSHIP.....	6,835,000	221,085	XXX	0	XXX.....
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....							221,085	XXX	0	XXX.....
9799997. Total - Common Stocks - Part 3.....							221,085	XXX	0	XXX.....
9799999. Total - Common Stocks.....							221,085	XXX	0	XXX.....
9899999. Total - Preferred and Common Stocks.....							221,085	XXX	0	XXX.....
9999999. Total - Bonds, Preferred and Common Stocks.....							393,647,273	XXX	256,078	XXX.....

QE04.1









**SCHEDULE D - PART 4**

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

QE05.3

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
3138A1	V5 7 FNMA PASS TH #AH0635		06/25/2020	PAID ON PRINCIPAL	3.500	29,427	29,427	29,332	29,339	0	89	0	89	0	29,427	0	0	0	468	01/25/2026	1
3138A6	ZA 1 FNMA PASS TH #AH5236		06/25/2020	PAID ON PRINCIPAL	3.500	45,394	45,394	45,246	45,264	0	129	0	129	0	45,394	0	0	0	648	01/25/2026	1
3138X5	PC 5 FNMA PASS TH #AU5818		06/25/2020	PAID ON PRINCIPAL	2.500	102,447	102,447	101,638	101,906	0	541	0	541	0	102,447	0	0	0	1,105	08/25/2028	1
3140EV	S3 2 FNMA PASS TH #BC1437		06/25/2020	PAID ON PRINCIPAL	3.000	24,055	24,055	23,491	23,513	0	542	0	542	0	24,055	0	0	0	303	07/25/2046	1
3140FX	JW 3 FNMA PASS TH #BF0276		06/25/2020	PAID ON PRINCIPAL	3.000	865,832	865,832	858,878	858,645	0	7,187	0	7,187	0	865,832	0	0	0	10,822	10/25/2042	1
3140FX	LB 6 FNMA PASS TH #BF0321		06/25/2020	PAID ON PRINCIPAL	2.500	223,896	223,896	223,056	223,055	0	841	0	841	0	223,896	0	0	0	2,330	07/25/2048	1
3140FX	L9 1 FNMA PASS TH #BF0351		06/25/2020	PAID ON PRINCIPAL	2.500	291,135	291,135	291,340	291,334	0	(199)	0	(199)	0	291,135	0	0	0	2,875	05/25/2053	1
3140J7	LQ 6 FNMA PASS TH #BM3034		06/25/2020	PAID ON PRINCIPAL	3.000	1,279,959	1,279,959	1,286,052	1,285,622	0	(5,663)	0	(5,663)	0	1,279,959	0	0	0	16,522	02/25/2047	1
3140J7	WR 2 FNMA PASS TH #BM3355		06/25/2020	PAID ON PRINCIPAL	3.500	498,410	498,410	499,150	499,150	0	(740)	0	(740)	0	498,410	0	0	0	7,366	02/25/2048	1
3140JA	M7 0 FNMA PASS TH #BM5781		06/25/2020	PAID ON PRINCIPAL	3.000	450,687	450,687	457,025	456,973	0	(6,286)	0	(6,286)	0	450,687	0	0	0	5,754	01/25/2045	1
3140QB	GN 2 FNMA PASS TH #CA3804		06/25/2020	PAID ON PRINCIPAL	2.500	301,457	301,457	301,646	301,627	0	(170)	0	(170)	0	301,457	0	0	0	3,089	07/25/2049	1
31418C	3D 4 FNMA PASS TH #MA3495		06/25/2020	PAID ON PRINCIPAL	4.000	1,230,286	1,230,286	1,230,623	1,230,639	0	(353)	0	(353)	0	1,230,286	0	0	0	20,763	10/25/2048	1
31417A	PD 6 FNMA PASS TH #00AB4046		06/25/2020	PAID ON PRINCIPAL	3.500	170,313	170,313	175,702	174,636	0	(4,323)	0	(4,323)	0	170,313	0	0	0	2,634	12/25/2041	1
3140X4	VS 2 FNMA PASS TH #1524		06/25/2020	PAID ON PRINCIPAL	2.500	718,220	718,220	720,128	720,110	0	(1,889)	0	(1,889)	0	718,220	0	0	0	7,545	02/25/2047	1
31371K	RC 7 FNMA PASS TH #254383		06/25/2020	PAID ON PRINCIPAL	7.500	2,363	2,363	2,470	2,574	0	(212)	0	(212)	0	2,363	0	0	0	62	06/25/2032	1
31371K	2V 2 FNMA PASS TH #254688		06/25/2020	PAID ON PRINCIPAL	5.500	16,929	16,929	17,361	17,036	0	(106)	0	(106)	0	16,929	0	0	0	388	03/25/2023	1
31371K	2X 8 FNMA PASS TH #254690		06/25/2020	PAID ON PRINCIPAL	5.500	24,763	24,763	25,293	24,887	0	(124)	0	(124)	0	24,763	0	0	0	564	04/25/2023	1
31371K	5X 5 FNMA PASS TH #254762		06/25/2020	PAID ON PRINCIPAL	5.000	7,961	7,961	7,943	7,937	0	24	0	24	0	7,961	0	0	0	165	05/25/2023	1
31371L	A8 2 FNMA PASS TH #254831		06/25/2020	PAID ON PRINCIPAL	5.000	6,398	6,398	6,384	6,379	0	19	0	19	0	6,398	0	0	0	134	08/25/2023	1
31371L	A9 0 FNMA PASS TH #254832		06/25/2020	PAID ON PRINCIPAL	5.500	61,102	61,102	62,477	61,455	0	(353)	0	(353)	0	61,102	0	0	0	1,402	08/25/2023	1
31371L	DM 8 FNMA PASS TH #254908		06/25/2020	PAID ON PRINCIPAL	5.000	21,122	21,122	21,261	21,117	0	5	0	5	0	21,122	0	0	0	439	09/25/2023	1
31371L	F3 8 FNMA PASS TH #254986		06/25/2020	PAID ON PRINCIPAL	5.500	24,474	24,474	24,994	24,612	0	(139)	0	(139)	0	24,474	0	0	0	555	11/25/2023	1
31371L	HY 8 FNMA PASS TH #255047		06/25/2020	PAID ON PRINCIPAL	5.500	16,449	16,449	16,798	16,541	0	(92)	0	(92)	0	16,449	0	0	0	383	01/25/2024	1
31371L	JU 4 FNMA PASS TH #255075		06/25/2020	PAID ON PRINCIPAL	5.500	46,795	46,795	47,987	47,139	0	(343)	0	(343)	0	46,795	0	0	0	1,070	02/25/2024	1
31372Q	CQ 8 FNMA PASS TH #279179		06/25/2020	PAID ON PRINCIPAL	7.000	2,214	2,214	2,084	2,170	0	45	0	45	0	2,214	0	0	0	65	05/25/2024	1
31373U	F3 6 FNMA PASS TH #303586		06/25/2020	PAID ON PRINCIPAL	6.500	962	962	902	929	0	33	0	33	0	962	0	0	0	27	09/25/2025	1
31375F	4Z 8 FNMA PASS TH #333940		06/25/2020	PAID ON PRINCIPAL	6.500	4,766	4,766	4,563	4,679	0	87	0	87	0	4,766	0	0	0	144	06/25/2024	1
31376R	6H 9 FNMA PASS TH #363672		06/25/2020	PAID ON PRINCIPAL	7.500	2,847	2,847	2,747	2,754	0	92	0	92	0	2,847	0	0	0	89	11/25/2026	1
31376U	MV 3 FNMA PASS TH #365872		06/25/2020	PAID ON PRINCIPAL	7.500	685	685	661	663	0	22	0	22	0	685	0	0	0	21	12/25/2026	1
31378R	S5 9 FNMA PASS TH #406540		06/25/2020	PAID ON PRINCIPAL	6.500	96	96	96	96	0	(0)	0	(0)	0	96	0	0	0	3	12/25/2027	1
31379F	J3 9 FNMA PASS TH #417982		06/25/2020	PAID ON PRINCIPAL	7.000	1,045	1,045	1,062	1,058	0	(13)	0	(13)	0	1,045	0	0	0	31	03/25/2028	1
31379T	G5 7 FNMA PASS TH #428720		06/25/2020	PAID ON PRINCIPAL	6.500	1,314	1,314	1,309	1,308	0	6	0	6	0	1,314	0	0	0	36	06/25/2028	1
313615	L4 6 FNMA PASS TH #50747		06/25/2020	PAID ON PRINCIPAL	7.000	770	770	720	752	0	19	0	19	0	770	0	0	0	22	06/25/2023	1
31384V	L7 5 FNMA PASS TH #535050		06/25/2020	PAID ON PRINCIPAL	7.500	2,149	2,149	2,243	2,336	0	(188)	0	(188)	0	2,149	0	0	0	67	12/25/2029	1
31385H	5H 1 FNMA PASS TH #545448		06/25/2020	PAID ON PRINCIPAL	7.500	317	317	330	347	0	(30)	0	(30)	0	317	0	0	0	10	02/25/2032	1
31385X	M8 7 FNMA PASS TH #555783		06/25/2020	PAID ON PRINCIPAL	4.500	40,784	40,784	40,228	40,385	0	399	0	399	0	40,784	0	0	0	790	10/25/2033	1
31389Y	M7 3 FNMA PASS TH #639482		06/25/2020	PAID ON PRINCIPAL	7.500	434	434	453	478	0	(44)	0	(44)	0	434	0	0	0	14	01/25/2032	1
31390K	RG 5 FNMA PASS TH #648587		06/25/2020	PAID ON PRINCIPAL	7.500	64	64	67	72	0	(7)	0	(7)	0	64	0	0	0	2	05/25/2032	1
31401M	BR 1 FNMA PASS TH #712048		06/25/2020	PAID ON PRINCIPAL	5.500	398	398	407	406	0	(8)	0	(8)	0	398	0	0	0	9	07/25/2033	1
31402C	QM 7 FNMA PASS TH #725060		06/25/2020	PAID ON PRINCIPAL	6.000	173	173	177	178	0	(5)	0	(5)	0	173	0	0	0	4	01/25/2034	1
31402J	ER 4 FNMA PASS TH #730144		06/25/2020	PAID ON PRINCIPAL	5.000	11,288	11,288	11,222	11,233	0	55	0	55	0	11,288	0	0	0	235	07/25/2033	1
31402Q	LF 6 FNMA PASS TH #734826		06/25/2020	PAID ON PRINCIPAL	4.500	14,364	14,364	13,843	14,027	0	337	0	337	0	14,364	0	0	0	276	08/25/2033	1







### SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
939336 PC 1	WAMU 2003-AR1 A6 CMO 3.528		06/25/2020	PAID ON PRINCIPAL		4,995	4,995	4,509	4,600	0	396	0	396	0	4,995	0	0	0	77	03/25/2033	1FM
95001T AC 9	WFMB 2019-1 A3 CMO (1 4.000		06/25/2020	PAID ON PRINCIPAL		1,589,105	1,589,105	1,602,761	1,597,462	0	(8,357)	0	(8,357)	0	1,589,105	0	0	0	27,272	11/25/2048	1FM
97652P AA 9	WIN 2014-1 A1 CMO (144 4.000		06/20/2020	PAID ON PRINCIPAL		125,326	125,326	129,556	128,138	0	(2,812)	0	(2,812)	0	125,326	0	0	0	2,117	06/20/2044	1FM
92977Y BR 1	WMLT 2005-B 4A1 CMO 4.213		06/20/2020	PAID ON PRINCIPAL		6,717	6,717	5,953	4,114	0	2,603	0	2,603	0	6,717	0	0	0	120	10/20/2035	1FM
36246M AT 6	AMT 2015-1 (144A) 2.350		06/15/2020	PAID ON PRINCIPAL		5,000,000	5,000,000	5,000,000	4,995,252	0	4,748	0	4,748	0	5,000,000	0	0	0	59,076	06/15/2045	1FE
46361T AA 0	ICOT 2013-IRV A1 2.068		06/15/2020	PAID ON PRINCIPAL		159,153	159,153	160,738	159,573	0	(420)	0	(420)	0	159,153	0	0	0	1,372	05/15/2048	1FM
96221Q AF 0	WFRBS 2013-C18 ASB 3.676		06/15/2020	PAID ON PRINCIPAL		400,195	400,195	412,184	403,216	0	(3,021)	0	(3,021)	0	400,195	0	0	0	6,133	12/15/2046	1FM
92868J AA 4	VALET 2020-1 A1 .299		05/21/2020	TRAVELERS MMLP		17,001,700	17,000,000	17,000,000	17,000,000	0	3	0	3	0	17,000,003	0	1,697	1,697	283	05/20/2021	1FE
95168W AQ 0	WSTC 2014-2A A1AR (144 2.046		04/16/2020	PAID ON PRINCIPAL		353,912	353,912	353,912	354,165	0	(253)	0	(253)	0	353,912	0	0	0	5,023	01/16/2027	1FE
3899999	Total - Bonds - Industrial and Miscellaneous					139,647,523	136,661,136	138,630,333	136,607,747	6,609	122,821	0	129,431	0	136,737,178	0	2,134,039	2,134,039	3,215,996	XXX	XXX
8399997	Total - Bonds - Part 4					505,607,591	502,621,205	510,070,535	502,545,332	6,609	143,860	0	150,469	0	502,695,801	0	2,135,484	2,135,484	6,442,880	XXX	XXX
8399999	Total - Bonds					505,607,591	502,621,205	510,070,535	502,545,332	6,609	143,860	0	150,469	0	502,695,801	0	2,135,484	2,135,484	6,442,880	XXX	XXX
<b>Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred</b>																					
151327 20 2	CENTAUR FDG CORP PFD 9.08% SER B 144A	D	04/21/2020	ISSUE CALLED at 1000.000		25,000,000	25,000,000	25,162,500	25,515,625	(520,251)	0	0	(520,251)	0	24,995,374	0	4,626	4,626	901,694	XXX	2FE
8499999	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred					25,000,000	XXX	25,162,500	25,515,625	(520,251)	0	0	(520,251)	0	24,995,374	0	4,626	4,626	901,694	XXX	XXX
8999997	Total - Preferred Stocks - Part 4					25,000,000	XXX	25,162,500	25,515,625	(520,251)	0	0	(520,251)	0	24,995,374	0	4,626	4,626	901,694	XXX	XXX
8999999	Total - Preferred Stocks					25,000,000	XXX	25,162,500	25,515,625	(520,251)	0	0	(520,251)	0	24,995,374	0	4,626	4,626	901,694	XXX	XXX
<b>Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded</b>																					
91734M 10 3	US ECOLOGY INC		06/03/2020	CITIGROUP GLOBAL MKTS		2,968,000	107,564	96,003	0	0	0	0	0	96,003	0	11,561	11,561	0	XXX	XXX	
9099999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					107,564	XXX	96,003	0	0	0	0	0	96,003	0	11,561	11,561	0	XXX	XXX	
9799997	Total - Common Stocks - Part 4					107,564	XXX	96,003	0	0	0	0	0	96,003	0	11,561	11,561	0	XXX	XXX	
9799999	Total - Common Stocks					107,564	XXX	96,003	0	0	0	0	0	96,003	0	11,561	11,561	0	XXX	XXX	
9899999	Total - Preferred and Common Stocks					25,107,564	XXX	25,258,503	25,515,625	(520,251)	0	0	(520,251)	0	25,091,377	0	16,187	16,187	901,694	XXX	XXX
9999999	Total - Bonds, Preferred and Common Stocks					530,715,155	XXX	535,329,038	528,060,957	(513,642)	143,860	0	(369,782)	0	527,787,178	0	2,151,671	2,151,671	7,344,574	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
<b>U.S. Government - Issuer Obligations</b>						
	REPO - CITIBANK A TREASURY.....		1.....	53,833	53,833	07/01/2020.....
	REPO - CREDIT A TREASURY.....		1.....	7,377,589	7,377,589	07/01/2020.....
	REPO - JP A TREASURY.....		1.....	7,377,589	7,377,589	07/01/2020.....
	REPO - NOMURA A TREASURY.....		1.....	7,377,589	7,377,589	07/01/2020.....
0199999.	U.S. Government - Issuer Obligations.....			22,186,600	22,186,600	XXX
0599999.	Total - U.S. Government.....			22,186,600	22,186,600	XXX
<b>Totals</b>						
6399999.	Total - Issuer Obligations.....			22,186,600	22,186,600	XXX
7099999.	Subtotal - Bonds.....			22,186,600	22,186,600	XXX
9999999.	Totals.....			22,186,600	22,186,600	XXX

General Interrogatories:

- The activity for the year: Fair Value \$.....(32,915,240) Book/Adjusted Carrying Value \$.....(32,915,240)
- Average balance for the year: Fair Value \$.....27,012,479 Book/Adjusted Carrying Value \$.....27,012,479
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:  
NAIC 1: \$.....22,186,600 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

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

Reinvested Collateral Assets Owned Current Statement Date

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

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

General Interrogatories:

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

**NONE**

**SCHEDULE E - PART 1 - CASH**

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount or interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
<b>Open Depositories</b>								
Bank of America, N.A..... Hartford,CT.....		.....0.000	.....0	.....0	.....(684,726)	.....(745,980)	.....(1,042,166)	XXX
Citibank, N.A. - China..... Shanghai,CH.....		.....0.000	.....0	.....0	.....11,561	.....10,459	.....10,502	XXX
0199999. Total Open Depositories.....	XXX	XXX	.....0	.....0	.....(673,165)	.....(735,521)	.....(1,031,664)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	.....0	.....0	.....(673,165)	.....(735,521)	.....(1,031,664)	XXX
0599999. Total Cash.....	XXX	XXX	.....0	.....0	.....(673,165)	.....(735,521)	.....(1,031,664)	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 June 30, 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  .....25,712	2 Direct Earned Premiums  .....85,262	3 Direct Losses Incurred  .....138,382
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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