TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

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QUARTERLY STATEMENT

AS OF MARCH 31, 2022

OF THE CONDITION AND AFFAIRS OF THE

TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

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

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

INCORPORATED/ORGANIZED, JULY 18, 1974 COMMENCED BUSINESS, JULY 24, 1974

Statutory Home Office: **One Tower Square, Hartford, CT, US 06183**
Main Administrative Office: **One Tower Square, Hartford, CT, US 06183 (860) 277-0111**
Mail Address: **One Tower Square, Hartford, CT, US 06183**
Primary Location of Books and Records: **One Tower Square, Hartford, CT, US 06183 (860) 277-0111**
Internet Website Address: **www.travelers.com**
Statutory Statement Contact: **Michael J. Doody (833) 903-2382 Ext. 2**
Annual.Statement.Contact@travelers.com (844) 816-9447
(E-Mail Address) (Fax Number)

OFFICERS

	Name	Title
1.	JEFFREY PETER KLENK	President
2.	WILLIAM HERBERT HEYMAN	Vice Chairman
3.	AVROHOM YAAKOV KESS	Vice Chairman & Chief Legal Officer
4.	ANDY FRANCIS BESSETTE	Executive Vice President & Chief Administrative Officer
5.	DANIEL STEPHEN FREY	Executive Vice President & Chief Financial Officer
6.	BRUCE RICHARD JONES	Executive Vice President, Enterprise Risk Management & Chief Risk Officer
7.	CHRISTINE KUCERA KALLA	Executive Vice President & General Counsel
8.	MOJGAN MEHDIAN LEFEBVRE	Executive Vice President & Chief Technology & Operations Officer

Name	Title
DAVID DONNAY ROWLAND	Executive Vice President & Co-Chief Investment Officer
DANIEL TEI-HWA YIN	Executive Vice President & Co-Chief Investment Officer
DOUGLAS KEITH BELL	Senior Vice President, Accounting Standards
JULIE MARIE JOYCE	Senior Vice President & Chief Corporate Actuary
DOUGLAS KENNETH RUSSELL	Senior Vice President, Treasurer & Corporate Controller
SCOTT WILLIAM RYNDA	Senior Vice President, Corporate Tax
WENDY CONSTANCE SKJERVEN	Vice President, Corporate Secretary & Group General Counsel

DIRECTORS

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

STATE OF CONNECTICUT
COUNTY OF HARTFORD } ss:

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

Jeffrey P. Klenk	Wendy C. Skjerven	Douglas K. Russell
President	Secretary	Controller

Subscribed and sworn to before me this
19th day of April, 2022

Notary Public
My Commission Expires September 30, 2022

SANDRA M. BACHMAN NOTARY PUBLIC CONNECTICUT

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

ASSETS

		Current Statement Date			4
		1	2	3	December 31
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Prior Year Net Admitted Assets
1.	Bonds	4,545,967,377	0	4,545,967,377	4,427,068,873
2.	Stocks:				
	2.1 Preferred stocks	0	0	0	0
	2.2 Common stocks	109,671,744	3,962,999	105,708,745	90,892,083
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 ($ (16,217,426)), cash equivalents ($ 77,429,645) and short-term investments ($ 0)	61,212,219	0	61,212,219	3,976,380
6.	Contract loans (including $ 0 premium notes)	0	0	0	0
7.	Derivatives	0	0	0	0
8.	Other invested assets	4,945,612	550,000	4,395,612	4,609,133
9.	Receivables for securities	0	0	0	0
10.	Securities lending reinvested collateral assets	16,015,610	0	16,015,610	7,433,086
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	4,737,812,562	4,512,999	4,733,299,563	4,533,979,554
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	33,255,656	0	33,255,656	37,877,324
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	164,292,376	37,477,637	126,814,739	113,198,050
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 62,481,693 earned but unbilled premiums)	209,660,280	9,867,064	199,793,216	180,883,678
	15.3 Accrued retrospective premiums ($ 0) and contracts subject to redetermination ($ 0)	0	0	0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	22,178,631	0	22,178,631	70,677,646
	16.2 Funds held by or deposited with reinsured companies	414,315	0	414,315	414,315
	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	73,662,222	11,735,706	61,926,516	60,156,960
19.	Guaranty funds receivable or on deposit	50,753	0	50,753	44,704
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	121,387,379	0	121,387,379	0
24.	Health care ($ 0) and other amounts receivable	0	0	0	0
25.	Aggregate write-ins for other than invested assets	1,824,442	0	1,824,442	2,827,685
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	5,364,538,616	63,593,406	5,300,945,210	5,000,059,915
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28.	Total (Lines 26 and 27)	5,364,538,616	63,593,406	5,300,945,210	5,000,059,915
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.	Other assets	1,600,603	0	1,600,603	1,485,671
2502.	State surcharges receivable	210,643	0	210,643	165,003
2503.	Other assets - Reliance acquisition	13,196	0	13,196	13,088
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0	1,163,923
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,824,442	0	1,824,442	2,827,685

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 169,663,501)	1,293,617,342	1,224,258,147
2.	Reinsurance payable on paid losses and loss adjustment expenses	63,415	244,307
3.	Loss adjustment expenses	121,221,364	157,266,812
4.	Commissions payable, contingent commissions and other similar charges	31,097,580	49,977,644
5.	Other expenses (excluding taxes, licenses and fees)	25,396,964	46,607,590
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	16,264,925	16,655,025
7.1	Current federal and foreign income taxes (including $ (1,348,146) on realized capital gains (losses))	33,432,733	1,972,277
7.2	Net deferred tax liability	0	0
8.	Borrowed money $ 0 and interest thereon $ 0	0	0
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $ 528,038,530 and including warranty reserves of $ 0 and accrued accident and health experience rating refunds including $ 0 for medical loss ratio rebate per the Public Health Service Act)	1,273,401,861	1,212,347,629
10.	Advance premium	1,667,453	1,824,313
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	15,019,405	14,256,052
12.	Ceded reinsurance premiums payable (net of ceding commissions)	76,144,916	47,473,619
13.	Funds held by company under reinsurance treaties	0	0
14.	Amounts withheld or retained by company for account of others	38,556,561	42,097,038
15.	Remittances and items not allocated	7,605,729	10,579,448
16.	Provision for reinsurance (including $ 72,736 certified)	6,873,132	6,873,132
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	40,373,235
20.	Derivatives	0	0
21.	Payable for securities	82,240,311	0
22.	Payable for securities lending	16,015,610	7,433,086
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	1,204,009	1,358,922
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	3,039,823,312	2,881,598,277
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	3,039,823,312	2,881,598,277
29.	Aggregate write-ins for special surplus funds	7,579,880	7,557,028
30.	Common capital stock	6,480,000	6,480,000
31.	Preferred capital stock	0	0
32.	Aggregate write-ins for other than special surplus funds	0	0
33.	Surplus notes	0	0
34.	Gross paid in and contributed surplus	433,803,760	433,803,760
35.	Unassigned funds (surplus)	1,813,258,258	1,670,620,850
36.	Less treasury stock, at cost:		
	36.1 0 shares common (value included in Line 30 $ 0)	0	0
	36.2 0 shares preferred (value included in Line 31 $ 0)	0	0
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	2,261,121,899	2,118,461,638
38.	Totals (Page 2, Line 28, Col. 3)	5,300,945,210	5,000,059,915
	DETAILS OF WRITE-INS		
2501.	Retroactive reinsurance reserve assumed	793,222	816,092
2502.	Escheat liability	405,568	537,132
2503.	Federal excise tax-reinsurance contracts	5,220	5,699
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,204,009	1,358,922
2901.	Special surplus from retroactive reinsurance	7,579,880	7,557,028
2902.			
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0
2999.	Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	7,579,880	7,557,028
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page	0	0
3299.	Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)	0	0

STATEMENT OF INCOME

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
	UNDERWRITING INCOME			
1.	Premiums earned:			
	1.1 Direct (written $ 738,944,993)	667,975,253	620,324,808	2,587,072,548
	1.2 Assumed (written $ 31,077,186)	25,589,679	26,608,912	109,021,356
	1.3 Ceded (written $ 231,930,381)	216,527,367	201,824,196	840,937,650
	1.4 Net (written $ 538,091,798)	477,037,565	445,109,524	1,855,156,254
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 174,799,688):			
	2.1 Direct	351,952,966	288,997,147	1,146,208,995
	2.2 Assumed	2,007,837	2,537,013	7,742,845
	2.3 Ceded	192,102,655	136,593,797	538,418,910
	2.4 Net	161,858,148	154,940,363	615,532,929
3.	Loss adjustment expenses incurred	(18,942,034)	20,247,347	55,686,023
4.	Other underwriting expenses incurred	204,871,893	178,135,670	738,114,520
5.	Aggregate write-ins for underwriting deductions	0	0	0
6.	Total underwriting deductions (Lines 2 through 5)	347,788,007	353,323,380	1,409,333,472
7.	Net income of protected cells	0	0	0
8.	Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	129,249,558	91,786,144	445,822,782
	INVESTMENT INCOME			
9.	Net investment income earned	30,373,957	29,465,069	121,657,959
10.	Net realized capital gains (losses) less capital gains tax of $ (1,706)	(3,289)	(405,006)	(1,004,561)
11.	Net investment gain (loss) (Lines 9 + 10)	30,370,668	29,060,063	120,653,398
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ 342,085 amount charged off $ 479,778)	(137,693)	(561,048)	(1,865,023)
13.	Finance and service charges not included in premiums	155,582	176,241	625,921
14.	Aggregate write-ins for miscellaneous income	(499,532)	(411,526)	(1,851,654)
15.	Total other income (Lines 12 through 14)	(481,643)	(796,333)	(3,090,755)
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	159,138,583	120,049,874	563,385,425
17.	Dividends to policyholders	1,557,381	2,005,494	6,591,084
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)	157,581,202	118,044,380	556,794,340
19.	Federal and foreign income taxes incurred	31,525,060	24,556,139	115,215,330
20.	Net income (Line 18 minus Line 19)(to Line 22)	126,056,142	93,488,241	441,579,011
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	2,118,461,638	2,091,034,607	2,091,034,607
22.	Net income (from Line 20)	126,056,142	93,488,241	441,579,011
23.	Net transfers (to) from Protected Cell accounts	0	0	0
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ 21,977	15,428,633	(6,136,044)	(2,905,609)
25.	Change in net unrealized foreign exchange capital gain (loss)	3,829	772	(3,706)
26.	Change in net deferred income tax	3,265,428	3,357,835	8,290,685
27.	Change in nonadmitted assets	(2,093,771)	(7,759,253)	(8,590,496)
28.	Change in provision for reinsurance	0	0	1,057,147
29.	Change in surplus notes	0	0	0
30.	Surplus (contributed to) withdrawn from protected cells	0	0	0
31.	Cumulative effect of changes in accounting principles	0	0	0
32.	Capital changes:			
	32.1 Paid in	0	0	0
	32.2 Transferred from surplus (Stock Dividend)	0	0	0
	32.3 Transferred to surplus	0	0	0
33.	Surplus adjustments:			
	33.1 Paid in	0	0	0
	33.2 Transferred to capital (Stock Dividend)	0	0	0
	33.3 Transferred from capital	0	0	0
34.	Net remittances from or (to) Home Office	0	0	0
35.	Dividends to stockholders	0	0	(412,000,000)
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)	142,660,261	82,951,551	27,427,031
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	2,261,121,899	2,173,986,158	2,118,461,638
	DETAILS OF WRITE-INS			
0501.				
0502.				
0503.				
0598.	Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599.	Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)	0	0	0
1401.	Retroactive reinsurance gain/loss	20,989	465	(36,063)
1402.	Other assets tri-party/tax credit bond income	0	20,323	97,887
1403.	Profit and loss, miscellaneous	(520,521)	(432,314)	(1,913,478)
1498.	Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	(499,532)	(411,526)	(1,851,654)
3701.				
3702.				
3703.				
3798.	Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799.	Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	0	0	0

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	533,993,251	437,083,256	1,909,047,725
2.	Net investment income	38,069,898	37,206,941	136,553,517
3.	Miscellaneous income	(481,643)	(796,333)	(3,090,755)
4.	Total (Lines 1 to 3)	571,581,506	473,493,864	2,042,510,486
5.	Benefit and loss related payments	44,180,830	114,957,637	432,676,900
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	261,849,146	234,344,422	790,644,946
8.	Dividends paid to policyholders	794,028	1,318,870	4,688,336
9.	Federal and foreign income taxes paid (recovered) net of $ 0 tax on capital gains (losses)	62,897	93,108	118,794,966
10.	Total (Lines 5 through 9)	306,886,902	350,714,036	1,346,805,148
11.	Net cash from operations (Line 4 minus Line 10)	264,694,604	122,779,827	695,705,339
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	227,045,789	91,772,024	421,324,929
	12.2 Stocks	0	0	15,000,000
	12.3 Mortgage loans	0	0	0
	12.4 Real estate	0	0	0
	12.5 Other invested assets	0	0	0
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(10,917)	0	0
	12.7 Miscellaneous proceeds	82,240,311	11,225,476	0
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	309,275,182	102,997,500	436,324,929
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	349,307,518	279,767,475	1,031,759,807
	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	0	0	1,054,602
	13.6 Miscellaneous applications	8,582,524	10,348,818	7,433,086
	13.7 Total investments acquired (Lines 13.1 to 13.6)	357,890,042	290,116,293	1,040,247,495
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)	(48,614,860)	(187,118,793)	(603,922,566)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	0
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
	16.5 Dividends to stockholders	0	0	412,000,000
	16.6 Other cash provided (applied)	(158,843,906)	10,474,137	84,790,259
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(158,843,906)	10,474,137	(327,209,741)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	57,235,839	(53,864,829)	(235,426,968)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	3,976,380	239,403,348	239,403,348
	19.2 End of period (Line 18 plus Line 19.1)	61,212,219	185,538,519	3,976,380

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

20.0001. Exchange of bonds	1,060,680	0	0
20.0002. Tax credits from certified capital company (CAPCO)	51,940	13,282	44,534
20.0003. Income payment received in securities other assets tri-party/tax credit bonds	49	30,357	30,357
20.0004. Other assets tri-party/tax credit bonds	0	405,929	903,401

NOTES TO FINANCIAL STATEMENTS

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES AND GOING CONCERN

   A. Accounting Practices:

   Travelers Casualty and Surety Company of America (the Company) prepares its statutory financial statements in conformity with the accounting practices prescribed or permitted by the State of Connecticut 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.

Net Income	SSAP #	F/S Page	F/S Line #	March 31, 2022	December 31, 2021
1. Travelers Casualty and Surety Company of America state basis	XXX	XXX	XXX	$ 126,056,142	$ 441,579,011
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	$ 126,056,142	$ 441,579,011
Surplus					
5. Travelers Casualty and Surety Company of America state basis	XXX	XXX	XXX	$ 2,261,121,899	$ 2,118,461,638
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	$ 2,261,121,899	$ 2,118,461,638

   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, see Note 5D.

   D. Going Concern:

   Not applicable.

2. ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

   The Company had no material changes in accounting principles or material corrections of errors through March 31, 2022.

3. BUSINESS COMBINATIONS AND GOODWILL

   No significant change.

4. DISCONTINUED OPERATIONS

   No significant change.

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.

NOTES TO FINANCIAL STATEMENTS

2. The Company had no loan-backed or structured securities with other-than-temporary-impairments recognized in 2022.

3. Not applicable.

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	$	5,366,420
2. 12 Months or Longer	$	772

   b. The aggregate related fair value of securities with unrealized losses:

1. Less than 12 Months	$	120,039,294
2. 12 Months or Longer	$	8,297

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.

NOTES TO FINANCIAL STATEMENTS

R. Reporting Entity's Share of Cash Pool by Asset Type:

	Asset Type	Percent Share
(1)	Cash	1.6 %
(2)	Cash equivalents	65.8 %
(3)	Short-term investments	32.6 %
(4)	Total	100.0 %

6. JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

No significant change.

7. INVESTMENT INCOME

No significant change.

8. DERIVATIVE INSTRUMENTS

Not applicable.

9. INCOME TAXES

No significant change.

10. INFORMATION CONCERNING PARENT, SUBSIDIARIES, AFFILIATES AND OTHER RELATED PARTIES

In March 2022, the Company sold $35.0 million of securities to the Travelers Money Market Liquidity Pool.

11. DEBT

A. No significant change.

B. Not applicable.

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.

13. CAPITAL AND SURPLUS, DIVIDEND RESTRICTIONS AND QUASI-REORGANIZATIONS

No significant change.

14. LIABILITIES, CONTINGENCIES AND ASSESSMENTS

No significant change.

15. LEASES

No significant change.

16. INFORMATION ABOUT FINANCIAL INSTRUMENTS WITH OFF-BALANCE-SHEET RISK AND FINANCIAL INSTRUMENTS WITH CONCENTRATIONS OF CREDIT RISK

No significant change.

17. SALE, TRANSFER AND SERVICING OF FINANCIAL ASSETS AND EXTINGUISHMENTS OF LIABILITIES

A. Transfers of Receivables Reported as Sales:

No significant change.

NOTES TO FINANCIAL STATEMENTS

B. Transfer and Servicing of Financial Assets:

No significant change.

2. Not applicable.

4. Not applicable.

C. Wash Sales:

Not applicable.

18. GAIN OR LOSS TO THE REPORTING ENTITY FROM UNINSURED PLANS AND THE UNINSURED PORTION OF PARTIALLY INSURED PLANS

No significant change.

19. DIRECT PREMIUM WRITTEN/PRODUCED BY MANAGING GENERAL AGENTS/THIRD PARTY ADMINISTRATORS

No significant change.

20. FAIR VALUE MEASUREMENTS

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

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

A. Securities measured and reported at fair value as of March 31, 2022:

Description	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Bonds					
U.S. political subdivisions	$ —	$ 770,895	$ —	$ —	$ 770,895
Industrial and miscellaneous	—	4,083,060	—	—	4,083,060
Total securities at fair value	$ —	$ 4,853,955	$ —	$ —	$ 4,853,955

At March 31, 2022, the Company also holds Level 3 industrial and miscellaneous bonds measured and reported at their fair value of zero.

Reconciliation of Level 3 securities during the reporting period:

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

Level 2 and Level 3 valuation techniques:

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

B. Not applicable.

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

(At March 31, 2022)

Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Cash equivalents	$ 77,429,645	$ 77,429,645	$ 7,675,476	$ 69,754,169	$ —	$ —	$ —
Long-term bonds	4,443,199,123	4,545,967,377	115,989,589	4,325,145,018	2,064,516	—	—

(At December 31, 2021)

Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Cash equivalents	$ 25,419,929	$ 25,419,929	$ 7,525,906	$ 17,894,023	$ —	$ —	$ —
Long-term bonds	4,616,150,399	4,427,068,873	122,470,071	4,492,569,539	1,110,789	—	—

NOTES TO FINANCIAL STATEMENTS

D. Not applicable.

E. Not applicable.

21. OTHER ITEMS

No significant change.

22. EVENTS SUBSEQUENT

The Company had no material subsequent events through May 9, 2022, the date the Company's statutory statement was available to be issued.

23. REINSURANCE

No significant change.

24. RETROSPECTIVELY RATED CONTRACTS AND CONTRACTS SUBJECT TO REDETERMINATION

A-E. Retrospective Premiums:

No significant change.

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

Not applicable.

25. CHANGES IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

In 2022, the prior year-end total loss and LAE reserves developed favorably by $48,203,000, resulting primarily from better than expected loss experience in fidelity/surety for multiple accident years as well as other liability – claims-made for multiple accident years. The remaining changes are generally the result of ongoing analyses of recent loss data and trends. There are no material additional premiums or return premiums as a result of these prior year effects.

26. INTERCOMPANY POOLING ARRANGEMENTS

No significant change.

27. STRUCTURED SETTLEMENTS

No significant change.

28. HEALTH CARE RECEIVABLES

No significant change.

29. PARTICIPATING POLICIES

No significant change.

30. PREMIUM DEFICIENCY RESERVES

No significant change.

31. HIGH DEDUCTIBLES

No significant change.

32. DISCOUNTING OF LIABILITIES FOR UNPAID LOSSES OR UNPAID LOSS ADJUSTMENT EXPENSES

No significant change.

33. ASBESTOS/ENVIRONMENTAL RESERVES

No significant change.

34. SUBSCRIBER SAVINGS ACCOUNTS

No significant change.

35. MULTIPLE PERIL CROP INSURANCE

No significant change.

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 [X] No [ ]

1.2 If yes, has the report been filed with the domiciliary state? ..... Yes [X] 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. 0000086312

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? ..... Yes [ ] No [X]

4.2 If yes, provide the name of the 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

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2019

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. 12/31/2019

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). 06/15/2021

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 by 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 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

GENERAL INTERROGATORIES

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).

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? ..... Yes [X] No [ ]

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... $ 0

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) ..... Yes [ ] No [X]

11.2 If yes, give full and complete information relating thereto:

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... $ 0

13. Amount of real estate and mortgages held in short-term investments: ..... $ 0

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? ..... Yes [X] No [ ]

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	$ 0	$ 0
14.23	Common Stock	$ 94,325,790	$ 109,671,744
14.24	Short-Term Investments	$ 0	$ 0
14.25	Mortgage Loans on Real Estate	$ 0	$ 0
14.26	All Other	$ 0	$ 0
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 94,325,790	$ 109,671,744
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 [X]

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? ..... Yes [ ] No [ ] N/A [X]
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 the current statement date:

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. ..... $ 16,015,610

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 16,015,610

16.3 Total payable for securities lending reported on the liability page. ..... $ 16,015,610

GENERAL INTERROGATORIES

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 [X] 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 Bank, N.A.	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)
N/A		

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? ..... Yes [ ] No [X]

17.4 If yes, give full 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 [X]

17.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets? ..... Yes [ ] No [X]

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

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

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

18.2 If no, list exceptions:

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
    a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
    b. Issuer or obligor is current on all contracted interest and principal payments.
    c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

    Has the reporting entity self-designated 5GI securities? ..... Yes [X] No [ ]

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

    Has the reporting entity self-designated PLGI securities? ..... Yes [X] No [ ]

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
    a. The shares were purchased prior to January 1, 2019.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
    d. The fund only or predominantly holds bonds in its portfolio.
    e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
    f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

    Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? ..... Yes [ ] No [X]

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

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

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

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

3.2 If yes, give full and complete information thereto.

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

4.2 If yes, complete the following schedule:

			TOTAL DISCOUNT				DISCOUNT TAKEN DURING PERIOD			
1 Line of Business	2 Maximum Interest	3 Discount Rate	4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 TOTAL	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 TOTAL
TOTAL			0	0	0	0	0	0	0	0

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 balance of the 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
		U.S. Insurers				
10677	31-0542366	CINCINNATI INSURANCE COMPANY	OH	Authorized		
22039	12-2673100	GENERAL REINSURANCE CORPORATION	DE	Authorized		
10357	52-1952955	RENAISSANCE REINSURANCE US INC	MD	Authorized		
14633	20-1963972	VALUEPATH INSURANCE COMPANY	KY	Unauthorized		

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, etc.	1 Active Status (a)	Direct Premiums Written 2 Current Year To Date	Direct Premiums Written 3 Prior Year To Date	Direct Losses Paid (Deducting Salvage) 4 Current Year To Date	Direct Losses Paid (Deducting Salvage) 5 Prior Year To Date	Direct Losses Unpaid 6 Current Year To Date	Direct Losses Unpaid 7 Prior Year To Date
1. Alabama AL	L	8,764,799	6,816,455	1,037,478	1,091,977	21,456,146	20,300,793
2. Alaska AK	L	1,567,997	1,346,722	399,778	719,918	4,151,500	3,289,029
3. Arizona AZ	L	10,239,817	8,607,655	1,224,618	3,685,291	38,371,808	33,023,172
4. Arkansas AR	L	5,388,489	6,110,540	731,156	5,266,239	37,459,147	33,044,189
5. California CA	L	94,159,361	72,945,087	17,448,137	20,546,688	304,077,439	244,541,275
6. Colorado CO	L	18,904,321	15,563,764	2,067,085	1,794,458	59,329,026	51,527,964
7. Connecticut CT	L	12,823,132	9,317,098	1,449,703	2,919,656	52,197,908	47,507,080
8. Delaware DE	L	2,057,225	2,514,572	57,159	1,338,004	6,258,785	4,983,527
9. District of Columbia DC	L	6,887,839	6,113,986	440,700	1,640,342	25,155,278	23,366,305
10. Florida FL	L	46,761,360	33,907,115	7,132,535	10,334,497	120,904,782	109,000,802
11. Georgia GA	L	18,399,602	16,264,897	2,572,466	3,712,358	86,953,524	75,294,524
12. Hawaii HI	L	4,546,788	4,014,430	(832,375)	756,952	17,254,486	15,080,206
13. Idaho ID	L	2,227,663	2,172,625	404,076	60,168	7,382,064	5,530,867
14. Illinois IL	L	26,865,037	27,906,774	8,716,751	8,835,224	144,460,791	144,591,914
15. Indiana IN	L	14,651,470	10,886,977	2,590,860	1,026,673	51,421,685	36,491,110
16. Iowa IA	L	7,614,504	7,923,433	1,570,495	2,083,804	30,352,983	27,636,847
17. Kansas KS	L	7,708,984	9,279,946	3,698,619	1,113,384	28,639,774	25,656,846
18. Kentucky KY	L	9,566,451	7,265,642	1,604,588	468,498	21,517,358	18,146,873
19. Louisiana LA	L	11,560,114	10,269,935	2,976,175	2,312,312	40,196,593	31,612,361
20. Maine ME	L	3,304,152	2,729,248	253,374	510,871	9,979,932	8,396,720
21. Maryland MD	L	13,595,259	15,503,975	1,411,993	2,286,399	61,702,077	63,135,032
22. Massachusetts MA	L	24,961,380	20,895,018	4,319,283	7,608,646	129,386,739	112,686,733
23. Michigan MI	L	14,317,671	15,232,459	2,202,044	1,877,201	49,916,232	37,307,496
24. Minnesota MN	L	12,492,022	10,340,004	3,859,934	5,661,900	47,288,205	66,718,715
25. Mississippi MS	L	7,080,954	6,173,719	1,035,165	999,082	21,159,299	18,458,215
26. Missouri MO	L	14,164,143	13,721,942	7,299,741	2,852,360	52,639,014	47,313,008
27. Montana MT	L	5,719,195	6,816,383	2,429,512	1,721,253	19,690,618	18,883,896
28. Nebraska NE	L	5,547,530	3,580,660	331,605	6,382,479	16,888,871	15,108,139
29. Nevada NV	L	4,300,624	3,277,250	227,073	739,011	18,932,729	15,629,728
30. New Hampshire NH	L	2,110,973	1,773,471	915,758	313,833	9,248,955	8,618,892
31. New Jersey NJ	L	18,659,094	15,468,517	7,921,096	7,245,396	119,086,335	95,249,837
32. New Mexico NM	L	1,876,612	2,107,340	(32,957)	72,947	6,645,437	6,549,861
33. New York NY	L	65,329,438	43,048,598	12,193,780	9,850,182	243,326,817	205,322,853
34. North Carolina NC	L	23,363,604	19,360,076	9,519,300	231,636	61,373,813	49,276,665
35. North Dakota ND	L	3,639,371	1,993,439	299,672	1,128,762	8,604,217	7,976,345
36. Ohio OH	L	21,766,549	20,940,048	4,624,664	4,161,286	103,526,305	71,874,746
37. Oklahoma OK	L	8,679,064	7,317,952	1,287,122	798,273	34,335,919	28,776,891
38. Oregon OR	L	9,206,052	8,452,996	1,427,355	589,083	24,200,704	19,657,792
39. Pennsylvania PA	L	33,857,944	25,264,487	5,108,745	26,321,354	169,469,200	134,690,690
40. Rhode Island RI	L	2,918,483	4,867,060	379,348	206,082	14,852,655	11,507,927
41. South Carolina SC	L	9,453,539	8,532,932	1,594,220	802,484	41,376,916	35,841,048
42. South Dakota SD	L	2,033,142	1,594,746	220,528	246,537	6,451,786	5,709,378
43. Tennessee TN	L	13,686,850	10,779,298	929,118	2,316,266	43,042,064	33,701,594
44. Texas TX	L	42,460,045	39,885,069	8,728,424	13,104,221	166,588,843	161,339,676
45. Utah UT	L	7,032,797	5,519,272	8,684,691	679,502	24,798,509	23,029,496
46. Vermont VT	L	481,689	442,247	167,398	(700)	944,832	795,866
47. Virginia VA	L	17,617,893	18,621,443	1,886,743	7,981,923	72,788,482	64,146,166
48. Washington WA	L	15,950,750	15,666,925	3,706,677	1,614,103	66,556,838	51,672,359
49. West Virginia WV	L	2,826,130	3,086,437	1,615,381	1,739,780	17,094,272	19,829,073
50. Wisconsin WI	L	11,959,081	11,443,039	1,690,883	1,345,975	42,003,025	34,796,707
51. Wyoming WY	L	2,416,071	2,424,044	163,300	320,248	11,241,692	10,744,739
52. American Samoa AS	L	0	0	0	0	0	0
53. Guam GU	L	65,323	21,133	0	0	230,035	201,718
54. Puerto Rico PR	L	4,095,159	998,121	(6,667)	6,250	2,150,759	1,525,468
55. U.S. Virgin Islands VI	L	936,189	736,253	8,142	1,044	863,393	570,800
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	345,269	439,074	409,915	4,000	981,575	153,806
59. Totals	XXX	738,944,993	628,282,328	152,102,367	181,426,111	2,816,908,174	2,437,823,758
DETAILS OF WRITE-INS							
58001. CYM Cayman Islands	XXX	255,225	209,127	0	0	0	0
58002. BMU Bermuda	XXX	80,644	229,672	409,915	0	575,000	0
58003. GBR United Kingdom	XXX	9,400	275	0	0	340,687	68,552
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	4,000	65,889	85,254
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	345,269	439,074	409,915	4,000	981,575	153,806

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG 55

E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - see DSLI) 0

D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile 0

R - Registered - Non-domiciled RRGs 0

Q - Qualified - Qualified or accredited reinsurer 0

N - None of the above - Not allowed to write business in the state 2

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 II, LLC (99%)	Minnesota	41-1963936
… St. Paul Fire and Marine Insurance Company (24767) *	Connecticut	41-0406690	… … Windamere III, LLC (99%)	Minnesota	41-2007089
… … St. Paul Mercury Insurance Company (24791) *	Connecticut	41-0881659	… Camperdown Corporation	Delaware	41-1762781
… … St. Paul Guardian Insurance Company (24775) *	Connecticut	41-0963301	… SPC Insurance Agency, Inc.	Minnesota	41-1888760
… … St. Paul Surplus Lines Insurance Company (30481) *	Delaware	41-1230819	… Aprilgrange Limited	United Kingdom	
… … The Travelers Casualty Company (41769) *	Connecticut	41-1435765	… F&G UK Underwriters Limited	United Kingdom	
… … Travelers Constitution State Insurance Company (41750) *	Connecticut	41-1435766	… Travelers Underwriting Agency Limited	United Kingdom	
… … Northbrook Holdings, Inc.	Delaware	51-0375653	… Travelers Syndicate Management Limited	United Kingdom	
… … … Discover Property & Casualty Insurance Company (36463) *	Connecticut	36-2999370	… Travelers Corporate Trustee Limited	United Kingdom	
… … … St. Paul Protective Insurance Company (19224) *	Connecticut	36-2542404	… Travelers London Limited	United Kingdom	
… … Discover Specialty Insurance Company (10213) *	Connecticut	52-1925132	… TCI Global Services, Inc.	Delaware	52-1965525
… … United States Fidelity and Guaranty Company (25887) *	Connecticut	52-0515280	… Travelers Management Limited	United Kingdom	
… … … Laurel Village Fidelity Realty, Inc.	Maryland	52-1551225	… Travelers Insurance Company Limited *	United Kingdom	AA-1121375
… … … … Laurel Village Joint Venture Partnership (50%)	Minnesota	41-1616702	… … Travelers Insurance Designated Activity Company *	Ireland	
… … … … … Laurel Village I Limited Partnership (99%)	Minnesota	41-1542260	… Simply Business, Inc.	Massachusetts	30-0956205
… … … … … Laurel Village II Limited Partnership (99%)	Minnesota	41-1542261	… … Harborway Insurance Agency, LLC	Massachusetts	85-4220959
… … … … … Laurel Village III Limited Partnership (99%)	Minnesota	41-1542263	… Xbridge Limited	United Kingdom	
… … … … … Laurel Village IV Limited Partnership (99%)	Minnesota	41-1542264	… 10762962 Canada Inc.	Canada	
… … … … … Laurel Village Tower A Limited Partnership (99%)	Minnesota	41-1542266	… … Zensurance Inc. (89.36%)	Canada	
… … … … … Laurel Village Tower B Limited Partnership (99%)	Minnesota	41-1593312	… … … Zensurance Brokers Inc.	Canada	
… … … … … Laurel Village Tower C Limited Partnership (99%)	Minnesota	41-1542267	… Travelers Property Casualty Corp.	Connecticut	06-1008174
… … … … … Laurel Village Swinford Limited Partnership (99%)	Minnesota	41-1542255	… … Travelers Insurance Group Holdings Inc.	Delaware	06-1445591
… … … USF&G Retail Associates GP, Inc.	Maryland	52-1704255	… … … The Standard Fire Insurance Company (19070) *	Connecticut	06-6033509
… … … … USF&G/Fidelity Retail Associates Limited Partnership (1%)	Maryland	52-1704256	… … … … Standard Fire Properties, LLC	Delaware	06-6033509
… … … USF&G/Fidelity Retail Associates Limited Partnership (83.95%)	Maryland	52-1704256	… … … … … Bayhill Restaurant II Associates (50%)	California	94-3097171
… … … BMR Sports Properties, Inc.	Maryland	52-1852190	… … … … Standard Fire UK Investments, LLC	Delaware	06-6033509
… … … … Black Mountain Ranch Limited Partnership (1%)	Maryland	52-1573778	… … … … The Automobile Insurance Company of Hartford, Connecticut (19062) *	Connecticut	06-0848755
… … Fidelity and Guaranty Insurance Underwriters, Inc. (25879) *	Wisconsin	52-0616768	… … … … … Auto Hartford Investments, LLC	Delaware	06-0848755
… … Fidelity and Guaranty Insurance Company (35386) *	Iowa	42-1091525	… … … … Travelers Personal Security Insurance Company (36145) *	Connecticut	06-1286264
… … Black Mountain Ranch Limited Partnership (85%)	Maryland	52-1573778	… … … … Travelers Property Casualty Insurance Company (36161) *	Connecticut	06-1286274
… … MMI Capital Trust I	Delaware	52-2073764	… … … … Travelers Personal Insurance Company (38130) *	Connecticut	36-3703200
… … Promenade Partners, L.L.C.	Delaware	41-0406690	… … … … Travelers Texas MGA, Inc.	Texas	27-4469564
… … SPFM Holdings, LLC	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

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 Controle de Riscos Ltda. (99.99%)	Brazil	
… … … … … … … … … … Junto Holding Latam S.A. (49.5%)	Brazil	
… … … … … … … … … … … JMalucelli Travelers Seguros S.A. (51%) *	Colombia	AA-2330036
… … … … Travelers 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
… … … … Towers Foundry, LLC	Delaware	06-0566050
… … … … Travelers Marketplace Holdings, LLC	Delaware	06-0566050
… … … … … InsuraMatch, LLC	Delaware	04-3508349
… … … … … Travelers Australia Pty Ltd	Australia	
… … … … Tiercel, LLC	Delaware	06-0566050
… … … … … Redstart, LLC	Delaware	06-0566050
… … … … QuantumSubro, 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

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 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
3548	The Travelers Companies, Inc.		41-0518860	0	0000086312	NYSE	The Travelers Companies, Inc.	MN	UIP			0.000		NO	0
3548	The Travelers Companies, Inc.	24767	41-0406690	0	0		St. Paul Fire and Marine Insurance Company	CT	IA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	24791	41-0881659	0	0		St. Paul Mercury Insurance Company	CT	IA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	24775	41-0963301	0	0		St. Paul Guardian Insurance Company	CT	IA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	30481	41-1230819	0	0		St. Paul Surplus Lines Insurance Company	DE	IA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	41769	41-1435765	0	0		The Travelers Casualty Company	CT	IA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	41750	41-1435766	0	0		Travelers Constitution State Insurance Company	CT	IA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		51-0375653	0	0		Northbrook Holdings, Inc.	DE	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.	36463	36-2999370	0	0		Discover Property & Casualty Insurance Company	CT	IA	Northbrook Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	19224	36-2542404	0	0		St. Paul Protective Insurance Company	CT	IA	Northbrook Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	10213	52-1925132	0	0		Discover Specialty Insurance Company	CT	IA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25887	52-0515280	0	0		United States Fidelity and Guaranty Company	CT	IA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		52-1551225	0	0		Laurel Village Fidelity Realty, Inc.	MD	NIA	United States Fidelity and Guaranty Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		41-1616702	0	0		Laurel Village Joint Venture Partnership	MN	NIA	Laurel Village Fidelity Realty, Inc.	O/M	50.000	The Travelers Companies, Inc.	NO	100
3548	The Travelers Companies, Inc.		41-1542260	0	0		Laurel Village I Limited Partnership	MN	NIA	Laurel Village Joint Venture Partnership	O/M	99.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-1542261	0	0		Laurel Village II Limited Partnership	MN	NIA	Laurel Village Joint Venture Partnership	O/M	99.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-1542263	0	0		Laurel Village III Limited Partnership	MN	NIA	Laurel Village Joint Venture Partnership	O/M	99.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-1542264	0	0		Laurel Village IV Limited Partnership	MN	NIA	Laurel Village Joint Venture Partnership	O/M	99.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-1542266	0	0		Laurel Village Tower A Limited Partnership	MN	NIA	Laurel Village Joint Venture Partnership	O/M	99.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-1593312	0	0		Laurel Village Tower B Limited Partnership	MN	NIA	Laurel Village Joint Venture Partnership	O/M	99.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-1542267	0	0		Laurel Village Tower C Limited Partnership	MN	NIA	Laurel Village Joint Venture Partnership	O/M	99.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-1542255	0	0		Laurel Village Swinford Limited Partnership	MN	NIA	Laurel Village Joint Venture Partnership	O/M	99.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		52-1704255	0	0		USF&G Retail Associates GP, Inc.	MD	NIA	United States Fidelity and Guaranty Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		52-1704256	0	0		USF&G/Fidelity Retail Associates Limited Partnership	MD	NIA	USF&G Retail Associates GP, Inc.	O/M	1.000	The Travelers Companies, Inc.	NO	101
3548	The Travelers Companies, Inc.		52-1704256	0	0		USF&G/Fidelity Retail Associates Limited Partnership	MD	NIA	United States Fidelity and Guaranty Company	O	83.950	The Travelers Companies, Inc.	NO	101
3548	The Travelers Companies, Inc.		52-1852190	0	0		BMR Sports Properties, Inc.	MD	NIA	United States Fidelity and Guaranty Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		52-1573778	0	0		Black Mountain Ranch Limited Partnership	MD	NIA	BMR Sports Properties, Inc.	O/M	1.000	The Travelers Companies, Inc.	NO	102
3548	The Travelers Companies, Inc.	25879	52-0616768	0	0		Fidelity and Guaranty Insurance Underwriters, Inc.	WI	IA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	35386	42-1091525	0	0		Fidelity and Guaranty Insurance Company	IA	IA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		52-1573778	0	0		Black Mountain Ranch Limited Partnership	MD	NIA	St. Paul Fire and Marine Insurance Company	O	85.000	The Travelers Companies, Inc.	NO	102
3548	The Travelers Companies, Inc.		52-2073764	0	0		MMI Capital Trust I	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		41-0406690	0	0		Promenade Partners, L.L.C.	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-0406690	0	0		SPFM Holdings, LLC	DE	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
3548	The Travelers Companies, Inc.		52-1953822	0	0		USF&G Capital I	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		52-2044075	0	0		USF&G Capital III	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		38-4046010	0	0		350 Market Street, LLC	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Travelers Special Services Limited	GBR	NIA	St. Paul Fire and Marine Insurance Company	O/B	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		20-3033027	0	0		Yonkers Financing Corp.	DE	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		52-1466734	0	0		English Turn Fidelity Realty, Inc.	MN	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		59-2635727	0	0		English Turn LLC	MN	NIA	English Turn Fidelity Realty, Inc.	O/M	99.000	The Travelers Companies, Inc.	NO	103
3548	The Travelers Companies, Inc.		59-2709441	0	0		Fidelity English Turn Club LLC	MN	NIA	English Turn Fidelity Realty, Inc.	O/M	99.000	The Travelers Companies, Inc.	NO	104
3548	The Travelers Companies, Inc.		59-2635727	0	0		English Turn LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	1.000	The Travelers Companies, Inc.	NO	103
3548	The Travelers Companies, Inc.		52-1715225	0	0		English Turn Realty Management, Inc.	MN	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		59-2709441	0	0		Fidelity English Turn Club LLC	MN	NIA	English Turn Realty Management, Inc.	O/B/M	1.000	The Travelers Companies, Inc.	NO	104
3548	The Travelers Companies, Inc.			0	0		8527512 Canada Inc.	CAN	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	22.480	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		AA-1560270	0	0		The Dominion of Canada General Insurance Company	CAN	IA	8527512 Canada Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-1985480	0	0		Fog City Fund, LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	99.000	The Travelers Companies, Inc.	NO	107
3548	The Travelers Companies, Inc.		76-0753165	0	0		Symmetry Growth Capital II, LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	100.000	The Travelers Companies, Inc.	NO	107
3548	The Travelers Companies, Inc.		41-1927945	0	0		Upper Lake Growth Capital, LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	99.000	The Travelers Companies, Inc.	NO	107
3548	The Travelers Companies, Inc.		20-1222630	0	0		Vesbridge Partners, LP	MN	NIA	St. Paul Fire and Marine Insurance Company	O	85.000	The Travelers Companies, Inc.	NO	107
3548	The Travelers Companies, Inc.		41-1963936	0	0		Windamere II, LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	99.000	The Travelers Companies, Inc.	NO	107
3548	The Travelers Companies, Inc.		41-2007089	0	0		Windamere III, LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	99.000	The Travelers Companies, Inc.	NO	107
3548	The Travelers Companies, Inc.		41-1762781	0	0		Camperdown Corporation	DE	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-1888760	0	0		SPC Insurance Agency, Inc.	MN	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Aprilgrange Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		F&G UK Underwriters Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Travelers Underwriting Agency Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Travelers Syndicate Management Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Travelers Corporate Trustee Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Travelers London Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		52-1965525	0	0		TCI Global Services, Inc.	DE	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Travelers Management Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		AA-1121375	0	0		Travelers Insurance Company Limited	GBR	IA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Travelers Insurance Designated Activity Company	IRL	IA	Travelers Insurance Company Limited	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		30-0956205	0	0		Simply Business, Inc.	MA	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		85-4220959	0	0		Harborway Insurance Agency, LLC	MA	NIA	Simply Business, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Xbridge Limited	GBR	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		10762962 Canada Inc.	CAN	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Zensurance Inc.	CAN	NIA	10762962 Canada Inc.	O/B	89.360	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Zensurance Brokers Inc.	CAN	NIA	Zensurance Inc.	O	100.000	The Travelers Companies, Inc.	NO	0

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
3548	The Travelers Companies, Inc.		06-1008174	0	0		Travelers Property Casualty Corp.	CT	UIP	The Travelers Companies, Inc.	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-1445591	0	0		Travelers Insurance Group Holdings Inc.	DE	UIP	Travelers Property Casualty Corp.	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	19070	06-6033509	0	0		The Standard Fire Insurance Company	CT	IA	Travelers Insurance Group Holdings Inc.	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-6033509	0	0		Standard Fire Properties, LLC	DE	NIA	The Standard Fire Insurance Company	0/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		94-3097171	0	0		Bayhill Restaurant II Associates	CA	NIA	Standard Fire Properties, LLC	0	50.000	The Travelers Companies, Inc.	NO	105
3548	The Travelers Companies, Inc.		06-6033509	0	0		Standard Fire UK Investments, LLC	DE	NIA	The Standard Fire Insurance Company	0/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	19062	06-0848755	0	0		The Automobile Insurance Company of Hartford, Connecticut	CT	IA	The Standard Fire Insurance Company	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0848755	0	0		Auto Hartford Investments, LLC	DE	NIA	The Automobile Insurance Company of Hartford, Connecticut	0/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	36145	06-1286264	0	0		Travelers Personal Security Insurance Company	CT	IA	The Standard Fire Insurance Company	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	36161	06-1286274	0	0		Travelers Property Casualty Insurance Company	CT	IA	The Standard Fire Insurance Company	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	38130	36-3703200	0	0		Travelers Personal Insurance Company	CT	IA	The Standard Fire Insurance Company	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		27-4469564	0	0		Travelers Texas MGA, Inc.	TX	NIA	The Standard Fire Insurance Company	0/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		06-6033509	0	0		Oregon Evergreen Investor I, LLC	DE	NIA	The Standard Fire Insurance Company	0/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		AA-3194119	0	0		Travelers (Bermuda) Limited	BMU	IA	Travelers Insurance Group Holdings, Inc.	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		20-4312440	0	0		Travelers Lloyds Management Company	TX	NIA	Travelers Insurance Group Holdings, Inc.	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-1534005	0	0		TPC Investments Inc.	CT	NIA	Travelers Insurance Group Holdings, Inc.	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	19038	06-6033504	0	0		Travelers Casualty and Surety Company	CT	UDP	Travelers Insurance Group Holdings, Inc.	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	41483	06-1067463	0	0		Farmington Casualty Company	CT	IA	Travelers Casualty and Surety Company	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		75-2676034	0	0		Travelers MGA, Inc.	TX	NIA	Farmington Casualty Company	0/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.			0	0		8527512 Canada Inc.	CAN	NIA	Travelers Casualty and Surety Company	0/B/M	77.520	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		AA-1560270	0	0		The Dominion of Canada General Insurance Company	CAN	IA	8527512 Canada Inc.	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		AA-1560039	0	0		Travelers Insurance Company of Canada	CAN	IA	Travelers Casualty and Surety Company	0/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.	31194	06-0907370	0	0		Travelers Casualty and Surety Company of America	CT	RE	Travelers Casualty and Surety Company	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		47-2215437	0	0		Travelers Global, Inc.	DE	DS	Travelers Casualty and Surety Company of America	0/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		47-2215437	0	0		Travelers Brazil Holding LLC	DE	DS	Travelers Global, Inc.	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		47-2215437	0	0		Travelers Brazil Acquisition LLC	DE	DS	Travelers Brazil Holding LLC	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Junto Holding Brasil S.A.	BRA	DS	Travelers Brazil Acquisition LLC	0/B	49.500	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.		AA-2230021	0	0		Junto Resseguros S.A.	BRA	DS	Junto Holding Brasil S.A.	0/B	100.000	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.			0	0		Junto Controle de Riscos Ltda.	BRA	DS	Junto Resseguros S.A.	0/B	0.010	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.		AA-2230002	0	0		Junto Seguros S.A.	BRA	DS	Junto Holding Brasil S.A.	0/B	100.000	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.			0	0		Junto Controle de Riscos Ltda.	BRA	DS	Junto Seguros S.A.	0/B	99.990	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.			0	0		Junto Holding Latam S.A.	BRA	DS	Travelers Brazil Acquisition LLC	0/B	49.500	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.		AA-2330036	0	0		JMalucelli Travelers Seguros S.A.	COL	DS	Junto Holding Latam S.A.	0/B/M	51.000	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.	19046	06-0876835	0	0		Travelers Casualty Insurance Company of America	CT	IA	Travelers Casualty and Surety Company	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	36170	06-1286266	0	0		Travelers Casualty Company of Connecticut	CT	IA	Travelers Casualty and Surety Company	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-6033504	0	0		Travelers Casualty UK Investments LLC	DE	NIA	Travelers Casualty and Surety Company	0/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	36137	06-1286268	0	0		Travelers Commercial Insurance Company	CT	IA	Travelers Casualty and Surety Company	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	29696	06-1203698	0	0		Travelers Excess and Surplus Lines Company	CT	IA	Travelers Casualty and Surety Company	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	41564	75-1732040	0	0		Travelers Lloyds of Texas Insurance Company	TX	IA	Travelers Casualty and Surety Company	0/M/A	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-6033504	0	0		The Family Business Institute LLC	DE	NIA	Travelers Casualty and Surety Company	0/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		82-0925474	0	0		IHP Capital Partners Fund VIII, L.P.	DE	NIA	Travelers Casualty and Surety Company	0	97.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25658	06-0566050	0	0		The Travelers Indemnity Company	CT	IA	Travelers Insurance Group Holdings Inc.	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Arch Street North LLC	DE	NIA	The Travelers Indemnity Company	0/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25615	06-0291290	0	0		The Charter Oak Fire Insurance Company	CT	IA	The Travelers Indemnity Company	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Travelers Real Estate, LLC	DE	NIA	The Travelers Indemnity Company	0/B/M	100.000	The Travelers Companies, Inc.	NO	0

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
3548	The Travelers Companies, Inc.	10647	59-3372141	0	0		First Floridian Auto and Home Insurance Company	FL	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	42811	56-1371361	0	0		Gulf Underwriters Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	22233	75-6013697	0	0		Select Insurance Company	TX	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Crystal Brook, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Durham Holding, LLC	DE	NIA	Crystal Brook, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Sutton Holdco, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Cadet Limited, LLC	DE	NIA	Sutton Holdco, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Arrowhead Company, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Eastern Asset, LLC	DE	NIA	Arrowhead Company, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	43117	86-0703220	0	0		American Equity Insurance Company	AZ	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	10819	86-0868106	0	0		American Equity Specialty Insurance Company	CT	IA	American Equity Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	24015	41-6009967	0	0		Northland Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	27987	41-0983992	0	0		Northfield Insurance Company	IA	IA	Northland Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	24031	94-6051964	0	0		Northland Casualty Company	CT	IA	Northland Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Travelers Indemnity U.K. Investments LLC	CT	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		TPC U.K. Investments LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25623	06-0303275	0	0		The Phoenix Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25666	58-6020487	0	0		The Travelers Indemnity Company of America	CT	IA	The Phoenix Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25682	06-0336212	0	0		The Travelers Indemnity Company of Connecticut	CT	IA	The Phoenix Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25674	36-2719165	0	0		Travelers Property Casualty Company of America	CT	IA	The Phoenix Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-1501229	0	0		Constitution State Services LLC	DE	NIA	The Phoenix Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0303275	0	0		Phoenix UK Investments LLC	DE	NIA	The Phoenix Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	28188	35-1838077	0	0		TravCo Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		20-4403403	0	0		TINDY Foreign, Inc.	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.	40282	95-3634110	0	0		Travelers Commercial Casualty Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		62-1657094	0	0		Travelers Distribution Alliance, Inc.	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Travelers TLD, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Towers Foundry, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Travelers Marketplace Holdings, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		04-3508349	0	0		InsuraMatch, LLC	DE	NIA	Travelers Marketplace Holdings, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Travelers Australia Pty Ltd	AUS	NIA	Travelers Marketplace Holdings, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Tiercel, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Redstart, LLC	DE	NIA	Tiercel, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		QuantumSubro, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	27998	35-1838079	0	0		The Travelers Home and Marine Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	41262	76-0002592	0	0		The Travelers Lloyds Insurance Company	TX	IA	The Travelers Indemnity Company	O/M/A	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Travelers Marine, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
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Asterisk	Explanation
100	Laurel Village Joint Venture Partnership is 50% owned by an unrelated party with no current economic interest.
101	USF&G/Fidelity Retail Associates Limited Partnership is 83.95% owned by United State Fidelity and Guaranty Company and 1% owned by USF&G Retail Associates GP, Inc.
102	Black Mountain Ranch Limited Partnership is 85% owned by St. Paul Fire and Marine Insurance Company and 1% owned by BMR Sports Properties, Inc.
103	English Turn LLC is 99% owned by English Turn Fidelity Realty, Inc. and 1% owned by St. Paul Fire and Marine Insurance Company.
104	Fidelity English Turn Club LLC is 99% owned by English Turn Fidelity Realty, Inc. and 1% owned by English Turn Realty Management, Inc.
105	Bayhill Restaurant II Associates is 50% owned by an unrelated party, which is the manager.
106	Control determination is based upon application of the last sentence of SSAP 25 paragraph 4.
107	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.

PART 1 - LOSS EXPERIENCE

	Line of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1.	Fire	0	0	0.0	0.0
2.1	Allied Lines	0	(3,724)	0.0	0.0
2.2	Multiple peril crop	0	0	0.0	0.0
2.3	Federal flood	0	0	0.0	0.0
2.4	Private crop	0	0	0.0	0.0
2.5	Private flood	0	0	0.0	0.0
3.	Farmowners multiple peril	0	0	0.0	0.0
4.	Homeowners multiple peril	0	0	0.0	0.0
5.	Commercial multiple peril	0	(96,723)	0.0	0.0
6.	Mortgage guaranty	0	0	0.0	0.0
8.	Ocean marine	0	0	0.0	0.0
9.	Inland marine	0	0	0.0	0.0
10.	Financial guaranty	0	0	0.0	0.0
11.1	Medical professional liability - occurrence	0	0	0.0	0.0
11.2	Medical professional liability - claims-made	0	0	0.0	0.0
12.	Earthquake	0	0	0.0	0.0
13.1	Comprehensive (hospital and medical) individual	0	0	0.0	0.0
13.2	Comprehensive (hospital and medical) group	0	0	0.0	0.0
14.	Credit accident and health	0	0	0.0	0.0
15.1	Vision only	0	0	0.0	0.0
15.2	Dental only	0	0	0.0	0.0
15.3	Disablity income	0	0	0.0	0.0
15.4	Medicare supplement	0	0	0.0	0.0
15.5	Medicaid Title XIX	0	0	0.0	0.0
15.6	Medicare Title XVIII	0	0	0.0	0.0
15.7	Long-term care	0	0	0.0	0.0
15.8	Federal employees health benefits plan	0	0	0.0	0.0
15.9	Other health	0	0	0.0	0.0
16.	Workers' compensation	0	416,719	0.0	0.0
17.1	Other liability - occurrence	345,162	133,431	38.7	969.7
17.2	Other liability - claims-made	380,654,336	312,083,851	82.0	70.7
17.3	Excess workers' compensation	0	0	0.0	0.0
18.1	Products liability - occurrence	0	(15,394)	0.0	0.0
18.2	Products liability - claims-made	0	64	0.0	0.0
19.1	Private passenger auto no-fault (personal injury protection)	0	0	0.0	0.0
19.2	Other private passenger auto liability	0	0	0.0	0.0
19.3	Commercial auto no-fault (personal injury protection)	0	(1,297)	0.0	0.0
19.4	Other commercial auto liability	0	(30)	0.0	0.0
21.1	Private passenger auto physical damage	0	0	0.0	0.0
21.2	Commercial auto physical damage	0	0	0.0	0.0
22.	Aircraft (all perils)	0	0	0.0	0.0
23.	Fidelity	56,000,717	18,939,417	33.8	42.8
24.	Surety	213,917,882	9,435,267	4.4	7.3
26.	Burglary and theft	17,057,155	11,061,385	64.8	52.3
27.	Boiler and machinery	0	0	0.0	0.0
28.	Credit	0	0	0.0	0.0
29.	International	0	0	0.0	0.0
30.	Warranty	0	0	0.0	0.0
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	0.0	0.0
35.	Totals	667,975,253	351,952,966	52.7	46.6
	DETAILS OF WRITE-INS				
3401.					
3402.					
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0.0	0.0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	0	0	0
2.1	Allied Lines	0	0	0
2.2	Multiple peril crop	0	0	0
2.3	Federal flood	0	0	0
2.4	Private crop	0	0	0
2.5	Private flood	0	0	0
3.	Farmowners multiple peril	0	0	0
4.	Homeowners multiple peril	0	0	0
5.	Commercial multiple peril	0	0	0
6.	Mortgage guaranty	0	0	0
8.	Ocean marine	0	0	0
9.	Inland marine	0	0	0
10.	Financial guaranty	0	0	0
11.1	Medical professional liability - occurrence	0	0	0
11.2	Medical professional liability - claims-made	0	0	0
12.	Earthquake	0	0	0
13.1	Comprehensive (hospital and medical) individual	0	0	0
13.2	Comprehensive (hospital and medical) group	0	0	0
14.	Credit accident and health	0	0	0
15.1	Vision only	0	0	0
15.2	Dental only	0	0	0
15.3	Disablity income	0	0	0
15.4	Medicare supplement	0	0	0
15.5	Medicaid Title XIX	0	0	0
15.6	Medicare Title XVIII	0	0	0
15.7	Long-term care	0	0	0
15.8	Federal employees health benefits plan	0	0	0
15.9	Other health	0	0	0
16.	Workers' compensation	0	0	0
17.1	Other liability - occurrence	345,162	345,162	(47,385)
17.2	Other liability - claims-made	390,786,322	390,786,322	339,683,533
17.3	Excess workers' compensation	0	0	0
18.1	Products liability - occurrence	0	0	0
18.2	Products liability - claims-made	0	0	0
19.1	Private passenger auto no-fault (personal injury protection)	0	0	0
19.2	Other private passenger auto liability	0	0	0
19.3	Commercial auto no-fault (personal injury protection)	0	0	0
19.4	Other commercial auto liability	0	0	0
21.1	Private passenger auto physical damage	0	0	0
21.2	Commercial auto physical damage	0	0	0
22.	Aircraft (all perils)	0	0	0
23.	Fidelity	58,487,102	58,487,102	53,472,650
24.	Surety	271,768,438	271,768,438	219,107,998
26.	Burglary and theft	17,557,969	17,557,969	16,065,532
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	738,944,993	738,944,993	628,282,328
	DETAILS OF WRITE-INS			
3401.				
3402.				
3403.				
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	4 2022 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2022 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2022 Loss and LAE Payments (Cols. 4+5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2019 + Prior	199,391	141,984	341,376	24,390	2,783	27,173	173,087	0	125,627	298,713	(1,915)	(13,574)	(15,489)
2. 2020	128,233	254,226	382,460	27,463	2,450	29,913	111,275	0	227,157	338,432	10,505	(24,619)	(14,114)
3. Subtotals 2020 + Prior	327,625	396,211	723,835	51,853	5,234	57,087	284,362	0	352,784	637,145	8,590	(38,193)	(29,603)
4. 2021	103,229	554,460	657,690	36,999	7,229	44,228	114,139	0	480,723	594,862	47,909	(66,508)	(18,600)
5. Subtotals 2021 + Prior	430,854	950,671	1,381,525	88,852	12,463	101,315	398,501	0	833,507	1,232,007	56,499	(104,702)	(48,203)
6. 2022	XXX	XXX	XXX	XXX	8,287	8,287	XXX	8,379	174,452	182,831	XXX	XXX	XXX
7. Totals	430,854	950,671	1,381,525	88,852	20,750	109,602	398,501	8,379	1,007,959	1,414,839	56,499	(104,702)	(48,203)
8. Prior Year-End Surplus As Regards Policyholders	2,118,462										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. 13.1	2. (11.0)	3. (3.5)
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. (2.3)

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

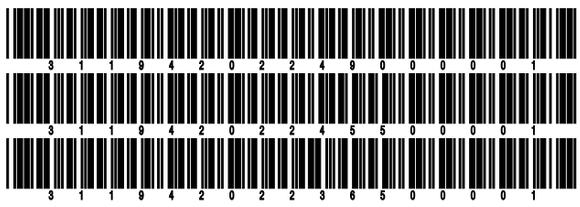
		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	NO
3.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
4.	Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	YES
	AUGUST FILING	
5.	Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	N/A

Explanations:

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

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490]
2. Supplement A to Schedule T [Document Identifier 455]
3. Medicare Part D Coverage Supplement [Document Identifier 365]



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504. Other assets tri-party/tax credit bonds	0	0	0	1,163,923
2597. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	1,163,923

Additional Write-ins for Schedule T Line 58

States, etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date
58004. NLD Netherlands	XXX	0	0	0	0	65,856	65,856
58005. SGP Singapore	XXX	0	0	0	0	33	430
58006. KOR Korea, Republic of	XXX	0	0	0	4,000	0	18,969
58997. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	4,000	65,889	85,254

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	5,159,133	4,970,512
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	0
	2.2 Additional investment made after acquisition	0	1,054,602
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase (decrease)	0	0
6.	Total gain (loss) on disposals	0	0
7.	Deduct amounts received on disposals	0	0
8.	Deduct amortization of premium and depreciation	213,521	865,981
9.	Total foreign exchange change in book/adjusted carrying value	0	0
10.	Deduct current year's other than temporary impairment recognized	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	4,945,612	5,159,133
12.	Deduct total nonadmitted amounts	550,000	550,000
13.	Statement value at end of current period (Line 11 minus Line 12)	4,395,612	4,609,133

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	4,521,394,663	3,944,051,755
2.	Cost of bonds and stocks acquired	350,368,198	1,031,759,807
3.	Accrual of discount	631,622	2,171,664
4.	Unrealized valuation increase (decrease)	15,450,610	(2,729,237)
5.	Total gain (loss) on disposals	23,740	(314,565)
6.	Deduct consideration for bonds and stocks disposed of	228,288,594	440,253,390
7.	Deduct amortization of premium	4,071,302	17,175,296
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.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	130,185	3,883,926
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	4,655,639,121	4,521,394,663
12.	Deduct total nonadmitted amounts	3,962,999	3,433,708
13.	Statement value at end of current period (Line 11 minus Line 12)	4,651,676,123	4,517,960,955

SCHEDULE D - PART 1B

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

	NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
	BONDS								
1.	NAIC 1 (a)	3,569,862,631	346,833,164	191,085,543	5,920,475	3,731,530,728	0	0	3,569,862,631
2.	NAIC 2 (a)	840,977,807	38,535,034	71,026,817	(8,196,786)	800,289,238	0	0	840,977,807
3.	NAIC 3 (a)	15,451,883	0	1,022,307	(1,053,060)	13,376,516	0	0	15,451,883
4.	NAIC 4 (a)	0	0	0	0	0	0	0	0
5.	NAIC 5 (a)	776,551	0	0	(5,656)	770,895	0	0	776,551
6.	NAIC 6 (a)	0	0	0	0	0	0	0	0
7.	Total Bonds	4,427,068,872	385,368,198	263,134,667	(3,335,027)	4,545,967,377	0	0	4,427,068,872
	PREFERRED STOCK								
8.	NAIC 1	0	0	0	0	0	0	0	0
9.	NAIC 2	0	0	0	0	0	0	0	0
10.	NAIC 3	0	0	0	0	0	0	0	0
11.	NAIC 4	0	0	0	0	0	0	0	0
12.	NAIC 5	0	0	0	0	0	0	0	0
13.	NAIC 6	0	0	0	0	0	0	0	0
14.	Total Preferred Stock	0	0	0	0	0	0	0	0
15.	Total Bonds and Preferred Stock	4,427,068,872	385,368,198	263,134,667	(3,335,027)	4,545,967,377	0	0	4,427,068,872

(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 $ 0 ; NAIC 2 $ 0 ; NAIC 3 $ 0 NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
7709999999 Totals		XXX			

NONE

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1	2
		Year To Date	Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	0	263,266,882
2.	Cost of short-term investments acquired	35,000,000	0
3.	Accrual of discount	(3)	0
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	(10,917)	0
6.	Deduct consideration received on disposals	34,989,080	263,266,882
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	0	0

Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

N O N E

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

N O N E

Schedule DB - Verification - Book/Adjusted Carrying Value, Fair Value and Potential Exposure of Derivatives

N O N E

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	25,419,929	0
2.	Cost of cash equivalents acquired	538,688,062	2,255,024,926
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	486,678,346	2,229,604,997
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	77,429,645	25,419,929
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	77,429,645	25,419,929

Schedule A - Part 2 - Real Estate Acquired and Additions Made

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made

N O N E

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid

N O N E

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made

N O N E

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid

N O N E

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the 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, NAIC Designation Modifier and SVO Administrative Symbol
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
088023-PM-2	BEVERLY HILLS USD GO ELE 2.800 2027 08		03/24/2022	MORGAN STANLEY		3,413,240	3,410,000	0	1.B FE
088023-PN-0	BEVERLY HILLS USD GO ELE 2.900 2028 08		03/24/2022	MORGAN STANLEY		2,265,108	2,260,000	0	1.B FE
088023-PP-5	BEVERLY HILLS USD GO ELE 2.950 2029 08		03/24/2022	MORGAN STANLEY		2,566,605	2,560,000	0	1.B FE
088023-PQ-3	BEVERLY HILLS USD GO ELE 3.000 2030 08		03/24/2022	MORGAN STANLEY		2,886,221	2,880,000	0	1.B FE
088023-PR-1	BEVERLY HILLS USD GO ELE 3.050 2031 08		03/24/2022	MORGAN STANLEY		3,222,652	3,215,000	0	1.B FE
088023-PS-9	BEVERLY HILLS USD GO ELE 3.150 2032 08		03/24/2022	MORGAN STANLEY		3,584,259	3,575,000	0	1.B FE
15722T-JF-9	CHABOT-LAS POSITAS CCD S 3.000 2037 08		03/15/2022	MORGAN STANLEY		2,472,575	2,500,000	9,583	1.C FE
179090-PS-8	CLACKAMAS CO SD #7J LAKE 3.375 2043 06		03/31/2022	BAS-MERRILL LYNCH		10,081,746	10,120,000	0	1.B FE
199820-5T-4	COMAL ISD GO REF S2022 (2.625 2047 02		01/14/2022	RAYMOND JAMES & ASSOC		19,909,000	20,000,000	35,000	1.A FE
235308-H2-2	DALLAS ISD GENERAL OBLIG 2.375 2039 02		01/21/2022	HILLTOP SECURITIES		11,360,000	11,360,000	0	1.A FE
235308-H3-0	DALLAS ISD GENERAL OBLIG 2.375 2040 02		01/21/2022	HILLTOP SECURITIES		8,432,170	8,500,000	0	1.A FE
346766-B9-8	FORT BEND CO GENERAL OBL 4.000 2047 03		03/03/2022	HILLTOP SECURITIES		5,684,300	5,000,000	0	1.B FE
804328-KC-5	SAUK CO GENERAL OBLIGATI 3.125 2036 04		03/16/2022	J P MORGAN CHASE SECURITIES INC		2,630,521	2,635,000	0	1.B FE
829596-YD-1	SIOUX FALLS SCH DIST #49 3.000 2045 08		02/23/2022	MORGAN STANLEY		5,563,973	5,515,000	0	1.B FE
829596-YE-9	SIOUX FALLS SCH DIST #49 3.000 2046 08		02/23/2022	MORGAN STANLEY		8,068,880	8,005,000	0	1.B FE
787642-6G-7	ST CHARLES CO FRANCIS HO 5.000 2038 03		03/18/2022	STIFEL NICOLAUS & CO INC		2,386,780	2,000,000	0	1.C FE
787642-6H-5	ST CHARLES CO FRANCIS HO 5.000 2039 03		03/18/2022	STIFEL NICOLAUS & CO INC		3,272,170	2,750,000	0	1.C FE
915556-AK-0	UPPER BRUSHY CREEK WC & 2.500 2032 08		02/18/2022	CITIGROUP GLOBAL MARKETS		1,859,771	1,870,000	0	1.C FE
915556-AL-8	UPPER BRUSHY CREEK WC & 2.625 2033 08		02/18/2022	CITIGROUP GLOBAL MARKETS		1,934,013	1,935,000	0	1.C FE
915556-AM-6	UPPER BRUSHY CREEK WC & 2.625 2034 08		02/18/2022	CITIGROUP GLOBAL MARKETS		1,990,500	2,000,000	0	1.C FE
915556-AN-4	UPPER BRUSHY CREEK WC & 2.625 2035 08		02/18/2022	CITIGROUP GLOBAL MARKETS		2,038,082	2,060,000	0	1.C FE
915556-AP-9	UPPER BRUSHY CREEK WC & 2.750 2036 08		02/18/2022	CITIGROUP GLOBAL MARKETS		2,119,943	2,125,000	0	1.C FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						107,742,507	106,275,000	44,583	XXX
Bonds - U.S. Special Revenues									
45528U-2U-4	INDIANAPOLIS LOC PUB STR 4.000 2038 01		02/16/2022	WELLS FARGO SECURITIES		1,975,481	1,705,000	0	1.A FE
45528U-2V-2	INDIANAPOLIS LOC PUB STR 4.000 2039 01		02/16/2022	WELLS FARGO SECURITIES		2,051,474	1,775,000	0	1.A FE
45528U-2W-0	INDIANAPOLIS LOC PUB STR 4.000 2040 01		02/16/2022	WELLS FARGO SECURITIES		2,127,082	1,845,000	0	1.A FE
45528U-2X-8	INDIANAPOLIS LOC PUB STR 4.000 2041 01		02/16/2022	WELLS FARGO SECURITIES		2,209,901	1,920,000	0	1.A FE
45528U-2Y-6	INDIANAPOLIS LOC PUB STR 4.000 2042 01		02/16/2022	WELLS FARGO SECURITIES		1,659,048	1,445,000	0	1.A FE
45528U-2Z-3	INDIANAPOLIS LOC PUB STR 4.000 2043 01		02/16/2022	WELLS FARGO SECURITIES		2,374,506	2,075,000	0	1.A FE
594695-2U-1	MICHIGAN TRUNK LINE S202 4.000 2037 11		03/15/2022	HILLTOP SECURITIES		5,576,350	5,000,000	67,778	1.C FE
594695-2W-7	MICHIGAN TRUNK LINE S202 4.000 2039 11		03/15/2022	HILLTOP SECURITIES		8,330,775	7,500,000	101,667	1.C FE
771902-HK-2	ROCHESTER HLTH CARE FAC 3.250 2040 11		03/25/2022	BAS-MERRILL LYNCH		24,655,500	25,000,000	0	1.C FE
3133TL-4S-4	FSPC T-17 A5 7.160 2029 07		01/01/2022	PAR WRITE-UP		49	49	0	1.A FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						50,960,166	48,265,049	169,444	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)									
031162-DD-9	AMGEN INC 3.000 2029 02		02/17/2022	CITIGROUP GLOBAL MARKETS		3,987,480	4,000,000	0	2.A FE
031162-DE-7	AMGEN INC 3.350 2032 02		02/18/2022	CITIGROUP GLOBAL MARKETS		4,027,600	4,000,000	372	2.A FE
06406R-BB-2	BANK OF NEW YORK MELLON 2.500 2032 01		01/19/2022	GOLDMAN SACHS & CO		4,985,050	5,000,000	0	1.E FE
110122-DU-9	BRISTOL-MYERS SQUIBB 2.950 2032 03		03/29/2022	VARIOUS		11,857,740	12,000,000	11,882	1.F FE
26442U-AN-4	DUKE ENERGY PROGRESS 3.400 2032 04		03/14/2022	MUFG SECURITIES AMERICAS INC		2,992,110	3,000,000	0	1.F FE
36264F-AC-5	GSK CONSUMER HEALTHCARE 3.375 2029 03	C	03/21/2022	BAS-MERRILL LYNCH		6,949,110	7,000,000	0	2.A FE
36264F-AD-3	GSK CONSUMER HEALTHCARE 3.625 2032 03	C	03/22/2022	GOLDMAN SACHS & CO		2,986,050	3,000,000	0	2.A FE
437076-CP-5	HOME DEPOT INC 3.250 2032 04		03/24/2022	MORGAN STANLEY		6,963,670	7,000,000	0	1.F FE
46647P-CU-8	JPMORGAN CHASE & CO 2.963 2033 01		01/18/2022	J P MORGAN CHASE SECURITIES INC		10,000,000	10,000,000	0	1.F FE
61747Y-EL-5	MORGAN STANLEY 2.943 2033 01		01/19/2022	MORGAN STANLEY		6,000,000	6,000,000	0	1.F FE
655844-CM-8	NORFOLK SOUTHERN CORP 3.000 2032 03		03/29/2022	VARIOUS		5,126,364	5,200,000	6,600	2.A FE
666807-BS-0	NORTHROP GRUMMAN CORP 4.400 2030 05		03/28/2022	CITIGROUP GLOBAL MARKETS		3,188,970	3,000,000	54,633	2.A FE
78409V-AW-4	S&P GLOBAL INC (144A) 4.750 2025 02		03/02/2022	EXCHANGED		1,060,680	1,000,000	2,243	1.G FE
854502-AQ-4	STANLEY BLACK & DECKER 3.000 2032 05		02/23/2022	WELLS FARGO SECURITIES		3,977,800	4,000,000	333	1.G FE
857477-BT-9	STATE STREET CORP 2.623 2033 02		02/14/2022	CITIGROUP GLOBAL MARKETS		4,868,450	5,000,000	3,279	1.E FE
91159H-JD-3	US BANCORP 2.677 2033 01		01/20/2022	U S BANCORP		5,000,000	5,000,000	0	1.E FE
95000U-2V-4	WELLS FARGO & CO 3.526 2028 03		03/17/2022	WELLS FARGO SECURITIES		2,000,000	2,000,000	0	1.E FE
98138H-AG-6	WORKDAY INC 3.500 2027 04		03/30/2022	MORGAN STANLEY		4,997,050	5,000,000	0	2.B FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
98978V-AS-2	ZOETIS INC 2.000 2030 05		01/25/2022	CITIGROUP GLOBAL MARKETS		1,917,720	2,000,000	8,000	2.A FE
13607H-R5-3	CANADIAN IMPERIAL BANK 3.600 2032 04	A	03/30/2022	CIBC WORLD MARKETS		14,946,300	15,000,000	0	1.F FE
13607H-R6-1	CANADIAN IMPERIAL BANK 3.450 2027 04	A	03/30/2022	CIBC WORLD MARKETS		6,991,110	7,000,000	0	1.F FE
56501R-AN-6	MANULIFE FINANCIAL CORP 3.703 2032 03	A	03/14/2022	CITIGROUP GLOBAL MARKETS		5,000,000	5,000,000	0	1.G FE
034863-BB-5	ANGLO AMERICAN CAPITAL (3.875 2029 03	D	03/15/2022	BNP PARIBAS		2,000,240	2,000,000	215	2.B FE
067316-AF-6	BACARDI LTD (144A) 4.700 2028 05	D	01/24/2022	BAS-MERRILL LYNCH		3,354,450	3,000,000	27,808	2.C FE
902613-AK-4	UBS GROUP AG (144A) 2.746 2033 02	D	02/22/2022	CITIGROUP GLOBAL MARKETS		2,833,770	3,000,000	9,840	1.G FE
46655D-AB-8	JPMMT 2022-2 A2 CMO 3.000 2052 08		02/24/2022	J P MORGAN CHASE SECURITIES INC		15,406,922	15,756,520	35,452	1.A FE
46655D-AD-4	JPMMT 2022-2 A4 (144A) 3.000 2052 08		02/24/2022	J P MORGAN CHASE SECURITIES INC		4,223,408	4,249,970	9,562	1.A Z
81749C-AA-7	SEMT 2022-1 A1 CMO 2.500 2052 02		01/19/2022	MORGAN STANLEY		9,844,344	10,100,000	17,535	1.A FE
06539V-AD-0	BANK 2022-BNK39 A3 2.675 2055 02		01/26/2022	BAS-MERRILL LYNCH		5,049,735	5,000,000	3,344	1.A FE
08163N-BH-7	BMARK 2022-B32 A4 2.742 2055 01		02/01/2022	J P MORGAN CHASE SECURITIES INC		12,119,947	12,000,000	13,711	1.A FE
05606F-AA-1	BX 2019-OC11 A 3.202 2041 12		02/17/2022	WELLS FARGO SECURITIES		5,013,477	5,000,000	9,339	1.A
12528Y-AE-3	CF 2019-CF2 A4 2.623 2052 11		01/14/2022	CREDIT SUISSE FIRST BOSTON		5,944,245	5,892,000	7,729	1.A
12655Q-AA-3	CSMC 2020-WEST A 3.040 2035 02		02/16/2022	BAS-MERRILL LYNCH		4,894,141	5,000,000	7,178	1.A FE
007958-AD-9	ADVANTAGE CAPITAL 2017 .000		12/31/2021	PRIOR PERIOD ADJUSTMENT		129,437	129,437	0	1.E FE
007958-AH-0	ADVANTAGE CAPITAL 2017 .000		12/31/2021	PRIOR PERIOD ADJUSTMENT		92,212	92,212	0	1.E FE
000000-00-0	PETROS CONNECTICUT FUN .000		12/31/2021	PRIOR PERIOD ADJUSTMENT		666,152	666,152	0	1.C FE
716768-AA-0	PETROS PACESETTER OREGON FUND I S2016-1		12/31/2021	PRIOR PERIOD ADJUSTMENT		269,792	269,792	0	1.C FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						191,665,525	192,356,083	229,056	XXX
2509999997. Total - Bonds - Part 3						350,368,198	346,896,132	443,084	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						350,368,198	346,896,132	443,084	XXX
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						0	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						0	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						0	XXX	0	XXX
6009999999 - Totals						350,368,198	XXX	443,084	XXX

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
Bonds - U.S. Governments																					
876780-AA-5	TAYARRA LTD 3.628	D	02/15/2022	MATURED		25,787	25,787	25,787	25,787	0	0	0	0	0	25,787	0	0	0	234	02/15/2022	1.A
36202D-QY-0	GNMA II PASS #3171 5.500		03/20/2022	VARIOUS		739	739	706	709	0	31	0	31	0	739	0	0	0	7	12/20/2031	1.A
36202D-6D-8	GNMA II PASS #3568 5.000		03/20/2022	VARIOUS		6,347	6,347	6,094	6,163	0	184	0	184	0	6,347	0	0	0	50	06/20/2034	1.A
36202E-UR-8	GNMA II PASS #4192 4.500		03/20/2022	VARIOUS		12,820	12,820	11,706	11,892	0	928	0	928	0	12,820	0	0	0	106	07/20/2038	1.A
36202E-XT-1	GNMA II PASS #4290 5.500		03/20/2022	VARIOUS		5,570	5,570	5,549	5,547	0	23	0	23	0	5,570	0	0	0	47	11/20/2038	1.A
38382D-MM-8	GNR 2020-21 CD CMO 2.250		03/20/2022	VARIOUS		826,484	826,484	834,426	832,588	0	(6,104)	0	(6,104)	0	826,484	0	0	0	2,847	02/20/2050	1.A
38380M-7A-3	GNR 2019-55 AE (PROJEC 3.000		03/16/2022	VARIOUS		34,927	34,927	35,298	35,046	0	(119)	0	(119)	0	34,927	0	0	0	169	12/16/2059	1.A
831641-FL-4	SBIC 2018-10B 1 3.548		03/10/2022	PAID ON PRINCIPAL		467,786	467,786	467,786	467,703	0	83	0	83	0	467,786	0	0	0	8,230	09/10/2028	1.A
0109999999. Subtotal - Bonds - U.S. Governments						1,380,460	1,380,460	1,387,352	1,385,434	0	(4,974)	0	(4,974)	0	1,380,460	0	0	0	11,691	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
041431-NS-2	ARLINGTON CO GENERAL O 3.750		02/15/2022	REDEEMED		2,295,000	2,295,000	2,350,355	2,295,871	0	(871)	0	(871)	0	2,295,000	0	0	0	43,031	02/15/2033	1.A FE
147051-TR-7	CARY GENERAL OBLIGATIO 4.000		03/01/2022	MATURED		1,115,000	1,115,000	1,185,067	1,115,000	0	0	0	0	0	1,115,000	0	0	0	22,300	03/01/2022	1.A FE
184540-3N-0	CLEAR CREEK ISD GO REF 5.000		02/15/2022	REDEEMED		6,515,000	6,515,000	7,701,447	6,531,714	0	(16,714)	0	(16,714)	0	6,515,000	0	0	0	162,875	02/15/2027	1.C FE
194738-8S-2	COLLIN CO GENERAL OBLI 5.000		02/15/2022	REDEEMED		1,315,000	1,315,000	1,568,361	1,318,570	0	(3,570)	0	(3,570)	0	1,315,000	0	0	0	32,875	02/15/2029	1.A FE
198036-7A-7	COLUMBIA SCHOOL DISTRI 4.375		03/01/2022	REDEEMED		1,265,000	1,265,000	1,365,770	1,266,897	0	(1,897)	0	(1,897)	0	1,265,000	0	0	0	27,672	03/01/2030	1.B FE
198036-7B-5	COLUMBIA SCHOOL DISTRI 4.500		03/01/2022	REDEEMED		1,485,000	1,485,000	1,616,170	1,487,482	0	(2,482)	0	(2,482)	0	1,485,000	0	0	0	33,413	03/01/2031	1.B FE
198036-7C-3	COLUMBIA SCHOOL DISTRI 4.500		03/01/2022	REDEEMED		1,335,000	1,335,000	1,445,925	1,337,096	0	(2,096)	0	(2,096)	0	1,335,000	0	0	0	30,038	03/01/2032	1.B FE
426056-XD-4	HENRICO CO PUB IMPT GO 5.000		03/01/2022	MATURED		1,075,000	1,075,000	1,256,492	1,077,822	0	(2,822)	0	(2,822)	0	1,075,000	0	0	0	26,875	03/01/2022	1.A FE
442565-8B-6	HOWARD CO GENERAL OBLI 4.000		02/15/2022	REDEEMED		6,225,000	6,225,000	6,524,547	6,229,927	0	(4,927)	0	(4,927)	0	6,225,000	0	0	0	124,500	02/15/2030	1.A FE
442565-8C-4	HOWARD CO GENERAL OBLI 4.000		02/15/2022	REDEEMED		6,470,000	6,470,000	6,740,252	6,474,400	0	(4,400)	0	(4,400)	0	6,470,000	0	0	0	129,400	02/15/2031	1.A FE
442565-8D-2	HOWARD CO GENERAL OBLI 4.000		02/15/2022	REDEEMED		6,730,000	6,730,000	6,973,491	6,733,912	0	(3,912)	0	(3,912)	0	6,730,000	0	0	0	134,600	02/15/2032	1.A FE
486063-NZ-9	KATY ISD GO REF S2012A 5.000		02/15/2022	REDEEMED		4,670,000	4,670,000	5,409,541	4,680,529	0	(10,529)	0	(10,529)	0	4,670,000	0	0	0	116,750	02/15/2033	1.A FE
725769-HW-6	PITTSYLVANIA CO GEN OB 5.000		03/01/2022	MATURED		310,000	310,000	340,067	309,957	0	43	0	43	0	310,000	0	0	0	7,750	03/01/2022	1.D FE
930863-3A-1	WAKE CO GENERAL OBLIGA 4.000		03/10/2022	REDEEMED		2,395,000	2,395,000	2,641,517	2,397,276	0	(2,276)	0	(2,276)	0	2,395,000	0	0	0	58,278	02/01/2029	1.A FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						43,200,000	43,200,000	47,119,003	43,256,454	0	(56,454)	0	(56,454)	0	43,200,000	0	0	0	950,356	XXX	XXX
Bonds - U.S. Special Revenues																					
235035-BJ-0	DALLAS-FORT WORTH INTL .040		01/13/2022	CITIGROUP GLOBAL MARKETS		5,050,000	5,050,000	5,050,000	5,050,000	0	0	0	0	0	5,050,000	0	0	0	552	05/01/2032	1.G FE
374791-AA-9	GIBSON CO PCR TOYOTA M .550		03/24/2022	GOLDMAN SACHS & CO		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	5,444	10/01/2027	1.E FE
374791-AB-7	GIBSON CO PCR TOYOTA M .550		03/24/2022	GOLDMAN SACHS & CO		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	5,444	01/01/2028	1.E FE
374791-AC-5	GIBSON CO PCR TOYOTA M .550		03/24/2022	GOLDMAN SACHS & CO		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	2,178	01/01/2029	1.E FE
374791-AD-3	GIBSON CO PCR TOYOTA M .550		03/24/2022	GOLDMAN SACHS & CO		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	5,444	01/01/2030	1.E FE
374791-AE-1	GIBSON CO PCR TOYOTA M .550		03/24/2022	GOLDMAN SACHS & CO		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	5,444	02/01/2031	1.E FE
374791-AF-8	GIBSON CO PCR TOYOTA M .550		03/24/2022	GOLDMAN SACHS & CO		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	5,444	09/01/2031	1.E FE
491313-6R-8	KENTUCKY INFRAS WASTEW 5.000		02/01/2022	REDEEMED		1,000,000	1,000,000	1,168,430	1,001,611	0	(1,611)	0	(1,611)	0	1,000,000	0	0	0	25,000	02/01/2027	1.A FE
583022-AB-4	MEADE CO IBR NUCOR STE .170		03/02/2022	BAS-MERRILL LYNCH		14,000,000	14,000,000	14,000,000	14,000,000	0	0	0	0	0	14,000,000	0	0	0	3,993	07/01/2060	2.A FE
583022-AC-2	MEADE CO IBR NUCOR STE .170		03/02/2022	BAS-MERRILL LYNCH		18,000,000	18,000,000	18,000,000	18,000,000	0	0	0	0	0	18,000,000	0	0	0	5,133	07/01/2060	2.A FE
583022-AD-0	MEADE CO IBR NUCOR STE .170		03/02/2022	BAS-MERRILL LYNCH		30,000,000	30,000,000	30,000,000	30,000,000	0	0	0	0	0	30,000,000	0	0	0	8,556	08/01/2061	2.A FE
65887P-HZ-1	NORTH DAKOTA PUB FIN A 5.000		02/25/2022	REDEEMED		4,500,000	4,500,000	4,895,460	4,500,091	0	(91)	0	(91)	0	4,500,000	0	0	0	90,000	10/01/2029	1.A FE
65887P-JA-4	NORTH DAKOTA PUB FIN A 5.000		02/25/2022	REDEEMED		3,500,000	3,500,000	3,789,310	3,500,059	0	(59)	0	(59)	0	3,500,000	0	0	0	70,000	10/01/2030	1.A FE
65887P-JJ-5	NORTH DAKOTA PUB FIN A 5.000		02/25/2022	REDEEMED		2,000,000	2,000,000	2,151,500	2,000,025	0	(25)	0	(25)	0	2,000,000	0	0	0	40,000	10/01/2031	1.A FE
919061-ET-4	VALDEZ ALASKA MARINE T .650		03/24/2022	GOLDMAN SACHS & CO		18,000,000	18,000,000	18,000,000	18,000,000	0	0	0	0	0	18,000,000	0	0	0	10,470	05/01/2031	1.G FE
31296R-CX-4	FHLMC GOLD P #A16386 5.000		03/15/2022	VARIOUS		7,173	7,173	7,150	7,153	0	20	0	20	0	7,173	0	0	0	60	12/15/2033	1.A
31292H-SQ-8	FHLMC GOLD P #C01427 6.000		03/15/2022	VARIOUS		1,176	1,176	1,203	1,214	0	(38)	0	(38)	0	1,176	0	0	0	10	11/15/2032	1.A
31292H-ZM-9	FHLMC GOLD P #C01648 5.000		03/15/2022	VARIOUS		63,742	63,742	63,542	63,570	0	172	0	172	0	63,742	0	0	0	541	10/15/2033	1.A
31292H-4J-0	FHLMC GOLD P #C01725 5.500		03/15/2022	VARIOUS		22,755	22,755	22,072	22,210	0	544	0	544	0	22,755	0	0	0	201	12/15/2033	1.A
31288B-3C-5	FHLMC GOLD P #C73495 6.000		03/15/2022	VARIOUS		531	531	543	550	0	(19)	0	(19)	0	531	0	0	0	5	11/15/2032	1.A
313982-VA-5	FHLMC GOLD P #D42409 7.000		03/15/2022	VARIOUS		695	695	674	690	0	5	0	5	0	695	0	0	0	8	10/15/2023	1.A
31283H-WZ-4	FHLMC GOLD P #G01564 6.000		03/15/2022	VARIOUS		17,364	17,364	17,764	17,799	0	(436)	0	(436)	0	17,364	0	0	0	182	04/15/2033	1.A
3128LX-DE-7	FHLMC GOLD P #G01901 4.000		03/15/2022	VARIOUS		103,070	103,070	91,775	96,630	0	6,440	0	6,440	0	103,070	0	0	0	932	05/15/2034	1.A
31283Y-4Z-8	FHLMC GOLD P #P20041 6.500		03/15/2022	VARIOUS		238	238	237	237	0	1	0	1	0	238	0	0	0	3	05/15/2028	1.A
3132CW-HR-8	FHLMC PASS T #SB0240 2.500		03/25/2022	VARIOUS		476,079	476,079	483,072	484,075	0	(7,996)	0	(7,996)	0	476,079	0	0	0	1,890	01/25/2035	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31371K-D9-9	FNMA PASS TH #254028 6.500		03/25/2022	VARIOUS		5,281	5,281	5,392	5,372	0	(91)	0	(91)	0	5,281	0	0	0	57	09/25/2031	1.A
31376K-B2-1	FNMA PASS TH #357457 5.500		03/25/2022	VARIOUS		18,544	18,544	18,503	18,497	0	47	0	47	0	18,544	0	0	0	171	11/25/2033	1.A
31378R-S5-9	FNMA PASS TH #406540 6.500		03/25/2022	VARIOUS		67	67	67	67	0	0	0	0	0	67	0	0	0	1	12/25/2027	1.A
31379K-RZ-8	FNMA PASS TH #421804 6.500		03/25/2022	VARIOUS		1,434	1,434	1,426	1,427	0	7	0	7	0	1,434	0	0	0	16	04/25/2028	1.A
31384V-L7-5	FNMA PASS TH #535050 7.500		03/25/2022	VARIOUS		1,797	1,797	1,879	1,931	0	(134)	0	(134)	0	1,797	0	0	0	23	12/25/2029	1.A
31387W-2L-0	FNMA PASS TH #596679 6.500		03/25/2022	VARIOUS		642	642	658	657	0	(14)	0	(14)	0	642	0	0	0	6	09/25/2031	1.A
31387W-2P-1	FNMA PASS TH #596682 6.500		03/25/2022	VARIOUS		5,217	5,217	5,327	5,309	0	(91)	0	(91)	0	5,217	0	0	0	33	10/25/2031	1.A
31390K-RG-5	FNMA PASS TH #648587 7.500		03/25/2022	VARIOUS		131	131	136	144	0	(13)	0	(13)	0	131	0	0	0	2	05/25/2032	1.A
31402C-QM-7	FNMA PASS TH #725060 6.000		03/25/2022	VARIOUS		1,236	1,236	1,265	1,273	0	(37)	0	(37)	0	1,236	0	0	0	12	01/25/2034	1.A
31402E-S3-3	FNMA PASS TH #726938 4.500		03/25/2022	VARIOUS		80	80	77	78	0	2	0	2	0	80	0	0	0	1	08/25/2033	1.A
31402J-ZY-6	FNMA PASS TH #730759 4.500		03/25/2022	VARIOUS		671	671	647	657	0	14	0	14	0	671	0	0	0	3	08/25/2033	1.A
31402Q-LF-6	FNMA PASS TH #734826 4.500		03/25/2022	VARIOUS		8,810	8,810	8,490	8,624	0	186	0	186	0	8,810	0	0	0	40	08/25/2033	1.A
31406L-F9-4	FNMA PASS TH #812992 5.500		03/25/2022	VARIOUS		1,899	1,899	1,895	1,894	0	5	0	5	0	1,899	0	0	0	17	02/25/2035	1.A
31407G-6H-6	FNMA PASS TH #830772 5.000		03/25/2022	VARIOUS		516	516	516	515	0	1	0	1	0	516	0	0	0	4	08/25/2035	1.A
3136B6-QM-8	FNR 19-57 LA CMO 2.500		03/25/2022	VARIOUS		497,627	497,627	497,316	497,105	0	522	0	522	0	497,627	0	0	0	1,937	05/25/2046	1.A
31359W-KH-3	FNR 1999-33 Z CMO 6.000		03/25/2022	VARIOUS		17,815	17,815	16,238	17,297	0	518	0	518	0	17,815	0	0	0	165	07/25/2029	1.A
31359S-BJ-8	FNR 2001-6 Z CMO 6.000		03/25/2022	VARIOUS		50,236	50,236	44,337	48,656	0	1,580	0	1,580	0	50,236	0	0	0	471	03/25/2031	1.A
31392B-PT-7	FNR 2001-81 QG CMO 6.500		03/25/2022	VARIOUS		19,410	19,410	19,416	19,369	0	40	0	40	0	19,410	0	0	0	223	01/25/2032	1.A
31393U-XM-0	FNR 2003-128 DG CMO 4.500		03/25/2022	VARIOUS		41,564	41,564	39,589	41,278	0	286	0	286	0	41,564	0	0	0	309	01/25/2024	1.A
3136AK-MU-4	FNR 2014-39 BA CMO 3.000		03/25/2022	VARIOUS		285,272	285,272	290,265	285,346	0	(74)	0	(74)	0	285,272	0	0	0	1,308	07/25/2040	1.A
31333TL-4S-4	FSPC T-17 A5 7.160		03/25/2022	VARIOUS		47,770	47,770	47,763	47,543	0	226	0	226	0	47,770	0	0	0	604	07/25/2029	1.A FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						153,499,134	153,499,134	154,485,457	153,491,289	0	7,845	0	7,845	0	153,499,134	0	0	0	300,172	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
007958-AD-9	ADVANTAGE CAPITAL 2017 .000		03/01/2022	TAX CREDIT - STATE		6,919	6,919	6,919	6,347	0	572	0	572	0	6,919	0	0	0	277	03/01/2025	1.E FE
007958-AH-0	ADVANTAGE CAPITAL 2017 .000		03/01/2022	TAX CREDIT - STATE		5,041	5,041	5,041	5,030	0	10	0	10	0	5,041	0	0	0	199	03/01/2025	1.E FE
06050T-MJ-8	BANK OF AMERICA NA 3.335		01/25/2022	REDEEMED		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	16,675	01/25/2023	1.D FE
101137-AR-8	BOSTON SCIENTIFIC 3.850		03/31/2022	MAKE WHOLE CALL		1,028,920	1,000,000	1,028,070	1,013,715	0	(965)	0	(965)	0	1,012,749	0	(12,749)	(12,749)	43,464	05/15/2025	2.B FE
101137-AV-9	BOSTON SCIENTIFIC 3.450		03/17/2022	TENDERED		2,869,899	2,812,000	2,810,313	2,811,151	0	130	0	130	0	2,811,281	0	719	719	110,718	03/01/2024	2.B FE
149130-2T-5	CATERPILLAR FINANCIAL 2.950		02/26/2022	MATURED		3,000,000	3,000,000	2,998,560	2,999,784	0	216	0	216	0	3,000,000	0	0	0	44,250	02/26/2022	1.F FE
172967-LV-1	CITIGROUP INC 3.142		01/24/2022	REDEEMED		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	15,710	01/24/2023	1.G FE
250847-EJ-5	DETROIT EDISON COMPANY 2.650		03/18/2022	REDEEMED		1,000,000	1,000,000	998,440	999,905	0	8	0	8	0	999,913	0	87	87	6,846	06/15/2022	1.F FE
29338#-AA-8	ENHANCED CAPITAL PARTN 7.500		03/15/2022	TAX CREDIT - STATE		14,109	14,109	14,109	14,147	0	(38)	0	(38)	0	14,109	0	0	0	262	12/15/2022	1.A FE
373334-JX-0	GEORGIA POWER CO 2.850		01/06/2022	MAKE WHOLE CALL		1,009,196	1,000,000	998,270	999,888	0	0	0	0	0	999,888	0	112	112	13,233	05/15/2022	2.A FE
46849L-TE-1	JACKSON NATIONAL LIFE 3.300		02/01/2022	MATURED		2,000,000	2,000,000	1,998,180	1,999,871	0	129	0	129	0	2,000,000	0	0	0	33,000	02/01/2022	1.F FE
58013M-EM-2	MCDONALDS CORP 2.625		01/15/2022	MATURED		1,000,000	1,000,000	985,880	999,926	0	74	0	74	0	1,000,000	0	0	0	13,125	01/15/2022	2.A FE
594918-BA-1	MICROSOFT CORP 2.375		01/12/2022	REDEEMED		1,000,000	1,000,000	996,750	999,912	0	22	0	22	0	999,934	0	66	66	9,896	02/12/2022	1.A FE
000000-00-0	PETROS CONNECTICUT FUN .000		03/15/2022	TAX CREDIT - STATE		25,871	25,871	25,871	25,943	0	(72)	0	(72)	0	25,871	0	0	0	482	12/15/2026	1.C FE
69353R-FB-9	PNC BANK NA 2.625		01/18/2022	REDEEMED		1,000,000	1,000,000	999,530	999,954	0	14	0	14	0	999,969	0	31	31	11,010	02/17/2022	1.F FE
693476-BN-2	PNC FUNDING CORP 3.300		02/07/2022	REDEEMED		2,000,000	2,000,000	2,131,340	2,001,484	0	(1,484)	0	(1,484)	0	2,000,000	0	0	0	27,317	03/08/2022	1.G FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
87612E-AZ-9	TARGET CORP 2.900		01/15/2022	MATURED		1,000,000	1,000,000	1,007,980	1,000,040	0	(40)	0	(40)	0	1,000,000	0	0	0	14,500	01/15/2022	1.F FE
91324P-BV-3	UNITEDHEALTH GROUP INC 2.875		03/15/2022	MATURED		1,000,000	1,000,000	998,950	999,926	0	74	0	74	0	1,000,000	0	0	0	14,375	03/15/2022	1.G FE
91159H-HC-7	US BANCORP 3.000		02/15/2022	REDEEMED		1,000,000	1,000,000	1,007,440	1,000,076	0	(76)	0	(76)	0	1,000,000	0	0	0	12,500	03/15/2022	1.F FE
928563-AB-1	VMWARE INC 2.950		01/18/2022	MAKE WHOLE CALL		1,012,790	1,000,000	997,920	999,695	0	26	0	26	0	999,722	0	278	278	24,836	08/21/2022	2.C FE
772739-AQ-1	WESTROCK RKT CO 4.000		03/22/2022	MAKE WHOLE CALL		1,021,380	1,000,000	1,034,220	1,004,206	0	(998)	0	(998)	0	1,003,209	0	(3,209)	(3,209)	43,713	03/01/2023	2.B FE
98956P-AL-6	ZIMMER BIOMET HOLDINGS 3.150		03/18/2022	REDEEMED		1,000,000	1,000,000	997,490	999,838	0	130	0	130	0	999,969	0	31	31	14,613	04/01/2022	2.B FE
055451-AQ-1	BHP BILLITON FINANCE U 2.875	D	02/24/2022	MATURED		1,782,000	1,782,000	1,817,622	1,782,810	0	(810)	0	(810)	0	1,782,000	0	0	0	25,616	02/24/2022	1.F FE
05579H-AE-2	BNZ INTL FUNDING (144A 2.900	D	02/21/2022	MATURED		1,000,000	1,000,000	998,240	999,905	0	95	0	95	0	1,000,000	0	0	0	14,500	02/21/2022	1.E FE
40052V-AB-0	GRUPO BIMBO SAB (144A) 4.500	D	01/25/2022	MATURED		200,000	200,000	202,314	200,008	0	(8)	0	(8)	0	200,000	0	0	0	4,500	01/25/2022	2.B FE
44962L-AB-3	IHS MARKIT LTD (144A) 4.750	D	03/02/2022	EXCHANGED		1,060,680	1,000,000	1,055,000	1,023,626	0	(1,319)	0	(1,319)	0	1,022,307	0	38,373	38,373	26,993	02/15/2025	3.A FE
830505-AW-3	SKANDINAVISKA ENSKILDA 2.800	D	03/11/2022	MATURED		1,000,000	1,000,000	997,830	999,862	0	138	0	138	0	1,000,000	0	0	0	14,000	03/11/2022	1.E FE
02660T-BM-4	AHM 2004-3 3A CMO 2.448		03/25/2022	VARIOUS		40,260	40,260	35,881	34,826	0	5,434	0	5,434	0	40,260	0	0	0	106	10/25/2034	1.A FM
46655D-AB-8	JPMMT 2022-2 A2 CMO 3.000		03/25/2022	PAID ON PRINCIPAL		227,778	227,778	222,724	222,724	0	5,054	0	5,054	0	227,778	0	0	0	569	08/25/2052	1.A FE
46655D-AD-4	JPMMT 2022-2 A4 (144A) 3.000		03/25/2022	PAID ON PRINCIPAL		81,917	81,917	81,405	81,405	0	512	0	512	0	81,917	0	0	0	205	08/25/2052	1.A Z
66987X-CD-5	NHEL 2003-1 A1 1.217		03/25/2022	VARIOUS		978	978	856	664	0	314	0	314	0	978	0	0	0	2	05/25/2033	1.A FM
81749C-AA-7	SEMT 2022-1 A1 CMO 2.500		03/25/2022	VARIOUS		164,434	164,434	160,272	160,272	0	4,162	0	4,162	0	164,434	0	0	0	470	02/25/2052	1.A FE
92936Y-AC-5	WFRBS 2012-C8 A3 3.001		03/15/2022	VARIOUS		656,828	656,828	650,516	655,700	0	1,128	0	1,128	0	656,828	0	0	0	4,243	08/15/2045	1.A FM
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						30,209,001	30,018,136	30,263,933	30,042,640	0	12,436	0	12,436	0	30,055,075	0	23,740	23,740	562,204	XXX	XXX
2509999997. Total - Bonds - Part 3						228,288,594	228,097,729	233,255,745	228,175,816	0	(41,147)	0	(41,147)	0	228,134,669	0	23,740	23,740	1,824,424	XXX	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999. Total - Bonds						228,288,594	228,097,729	233,255,745	228,175,816	0	(41,147)	0	(41,147)	0	228,134,669	0	23,740	23,740	1,824,424	XXX	XXX
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999997. Total - Common Stocks - Part 3						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5999999999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
6009999999 - Totals						228,288,594	XXX	233,255,745	228,175,816	0	(41,147)	0	(41,147)	0	228,134,669	0	23,740	23,740	1,824,424	XXX	XXX

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open

N O N E

Schedule DB - Part B - Section 1 - Futures Contracts Open

N O N E

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

N O N E

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To

N O N E

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
Bonds - U.S. Governments - Issuer Obligations						
000000-00-0	REPO - CITI A TREASURY		1.A	5,325,222	5,325,222	04/01/2022
000000-00-0	REPO - CREDIT A TREASURY		1.A	5,325,222	5,325,222	04/01/2022
000000-00-0	REPO - HSBC A TREASURY		1.A	39,944	39,944	04/01/2022
000000-00-0	REPO - JP A TREASURY		1.A	5,325,222	5,325,222	04/01/2022
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				16,015,610	16,015,610	XXX
0109999999. Total - U.S. Government Bonds				16,015,610	16,015,610	XXX
0309999999. Total - All Other Government Bonds				0	0	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
0709999999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
0909999999. Total - U.S. Special Revenues Bonds				0	0	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
1309999999. Total - Hybrid Securities				0	0	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
1909999999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
2419999999. Total - Issuer Obligations				16,015,610	16,015,610	XXX
2429999999. Total - Residential Mortgage-Backed Securities				0	0	XXX
2439999999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
2449999999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
2459999999. Total - SVO Identified Funds				0	0	XXX
2469999999. Total - Affiliated Bank Loans				0	0	XXX
2479999999. Total - Unaffiliated Bank Loans				0	0	XXX
2489999999. Total - Unaffiliated Certificates of Deposit				0	0	XXX
2509999999. Total Bonds				16,015,610	16,015,610	XXX
4109999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
4409999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
4509999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
5109999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
5409999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Mutual Funds				0	0	XXX
5609999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Unit Investment Trusts				0	0	XXX
5809999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Closed-End Funds				0	0	XXX
5979999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
5989999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
5999999999. Total - Preferred and Common Stocks				0	0	XXX
9999999999 - Totals				16,015,610	16,015,610	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 8,582,524 Book/Adjusted Carrying Value $ 8,582,524
2. Average balance for the year Fair Value $ 7,368,630 Book/Adjusted Carrying Value $ 7,368,630
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 16,015,610 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, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
9999999999 - Totals						XXX

NONE

General Interrogatories:

1. Total activity for the year — Fair Value $ ..... Book/Adjusted Carrying Value $ .....
2. Average balance for the year — Fair Value $ ..... Book/Adjusted Carrying Value $ .....

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
Bank of America, N.A. ..... Hartford,CT		0.000	0	0	(21,458,653)	(21,593,839)	(15,360,531)	XXX
JP Morgan Chase Bank, N.A. .... New York,NY		0.000	0	0	(250,061)	(134,263)	(906,901)	XXX
Territorial Bank American Samoa ..... Pago Pago,AS	SD	0.000	0	0	50,000	50,000	50,005	XXX
0199998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX	0	0	0	0	0	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	(21,658,713)	(21,678,102)	(16,217,426)	XXX
0299998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	(21,658,713)	(21,678,102)	(16,217,426)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash	XXX	XXX	0	0	(21,658,713)	(21,678,102)	(16,217,426)	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 and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds						0	0	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						0	0	0
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						0	0	0
Qualified Cash Pools Under SSAP No. 2R								
	TRAVELERS M MKT LIQUIDITY POOL		03/31/2022	0.529		77,429,645	0	9,173
8409999999. Subtotal - Qualified Cash Pools Under SSAP No. 2R						77,429,645	0	9,173