PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

* 2 5 8 8 7 2 0 2 2 2 0 1 0 0 1 0 2 *

QUARTERLY STATEMENT

AS OF JUNE 30, 2022

OF THE CONDITION AND AFFAIRS OF THE

UNITED STATES FIDELITY AND GUARANTY COMPANY

NAIC Group Code 3548 3548 NAIC Company Code 25887 Employer's ID Number 52-0515280
(Current Period) (Prior Period)

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

INCORPORATED/ORGANIZED, MARCH 19, 1896 COMMENCED BUSINESS, AUGUST 1, 1896

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: **385 Washington Street, St. Paul, MN, US 55102 (651) 310-7911**
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.	NICHOLAS SEMINARA	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 MINNESOTA
COUNTY OF RAMSEY } ss:

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

Nicholas Seminara	Wendy C. Skjerven	Douglas K. Russell
President	Secretary	Controller

Subscribed and sworn to before me this
21st day of July, 2022

Notary Public

My Commission Expires January 31, 2026

RENEE KAY RANTA
NOTARY PUBLIC
Minnesota
My Commission Expires January 31, 2026

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	3,116,011,031	0	3,116,011,031	3,066,469,319
2.	Stocks:				
	2.1 Preferred stocks	0	0	0	0
	2.2 Common stocks	0	0	0	0
3.	Mortgage loans on real estate:				
	3.1 First liens	0	0	0	0
	3.2 Other than first liens	0	0	0	0
4.	Real estate:				
	4.1 Properties occupied by the company (less $ 0 encumbrances)	0	0	0	0
	4.2 Properties held for the production of income (less $ 0 encumbrances)	0	0	0	0
	4.3 Properties held for sale (less $ 0 encumbrances)	0	0	0	0
5.	Cash ($ (1,966,116)), cash equivalents ($ 56,110,642) and short-term investments ($ 0)	54,144,526	0	54,144,526	25,271,657
6.	Contract loans (including $ 0 premium notes)	0	0	0	0
7.	Derivatives	0	0	0	0
8.	Other invested assets	93,544	93,543	1	1
9.	Receivables for securities	5,650,886	0	5,650,886	0
10.	Securities lending reinvested collateral assets	34,888,121	0	34,888,121	21,328,911
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	3,210,788,108	93,543	3,210,694,565	3,113,069,888
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	24,540,540	0	24,540,540	24,828,537
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	177,872,139	6,143,089	171,729,050	154,952,222
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 1,323,000 earned but unbilled premiums)	266,765,941	750,645	266,015,296	233,345,113
	15.3 Accrued retrospective premiums ($ 3,209,915) and contracts subject to redetermination ($ 0)	3,209,915	203,336	3,006,579	2,636,874
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	740,643	0	740,643	13,587,344
	16.2 Funds held by or deposited with reinsured companies	50,463	0	50,463	54,693
	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	4,523,818	0	4,523,818	0
18.2	Net deferred tax asset	35,216,502	286,167	34,930,335	32,720,909
19.	Guaranty funds receivable or on deposit	85,473	0	85,473	89,111
20.	Electronic data processing equipment and software	0	0	0	0
21.	Furniture and equipment, including health care delivery assets ($ 0)	79,397	79,397	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	0	0	0	0
24.	Health care ($ 0) and other amounts receivable	0	0	0	0
25.	Aggregate write-ins for other than invested assets	20,981,146	265,787	20,715,359	11,204,722
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	3,744,854,085	7,821,965	3,737,032,121	3,586,489,412
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28.	Total (Lines 26 and 27)	3,744,854,085	7,821,965	3,737,032,121	3,586,489,412
	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	9,371,791	0	9,371,791	119,193
2502.	Equities and deposits in pools and associations	7,171,071	0	7,171,071	6,759,548
2503.	Amounts receivable under high deductible policies	2,645,055	265,787	2,379,268	2,689,024
2598.	Summary of remaining write-ins for Line 25 from overflow page	1,793,228	0	1,793,228	1,636,957
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	20,981,146	265,787	20,715,359	11,204,722

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 264,255,284)	1,627,252,910	1,584,790,474
2.	Reinsurance payable on paid losses and loss adjustment expenses	69,615,814	70,521,167
3.	Loss adjustment expenses	346,043,886	342,072,667
4.	Commissions payable, contingent commissions and other similar charges	27,588,851	37,612,606
5.	Other expenses (excluding taxes, licenses and fees)	24,122,055	25,193,364
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	12,593,584	14,273,348
7.1	Current federal and foreign income taxes (including $ 0 on realized capital gains (losses))	0	3,468,568
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 $ 231,114 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)	617,971,440	577,906,595
10.	Advance premium	0	0
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	2,435,856	2,433,302
12.	Ceded reinsurance premiums payable (net of ceding commissions)	21,339,365	12,346,634
13.	Funds held by company under reinsurance treaties	0	0
14.	Amounts withheld or retained by company for account of others	1,786,608	1,832,430
15.	Remittances and items not allocated	535,167	31,236
16.	Provision for reinsurance (including $ 0 certified)	0	0
17.	Net adjustments in assets and liabilities due to foreign exchange rates	0	0
18.	Drafts outstanding	0	0
19.	Payable to parent, subsidiaries and affiliates	14,493,812	2,835,100
20.	Derivatives	0	0
21.	Payable for securities	2,820,480	0
22.	Payable for securities lending	34,888,121	21,328,911
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	6,935,672	7,797,426
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	2,810,423,623	2,704,443,827
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	2,810,423,623	2,704,443,827
29.	Aggregate write-ins for special surplus funds	1,820,008	1,862,618
30.	Common capital stock	35,214,075	35,214,075
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	236,805,261	236,805,261
35.	Unassigned funds (surplus)	652,769,153	608,163,630
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)	926,608,498	882,045,585
38.	Totals (Page 2, Line 28, Col. 3)	3,737,032,121	3,586,489,412
	DETAILS OF WRITE-INS		
2501.	Investment real estate liability	8,605,676	9,509,693
2502.	Retroactive reinsurance reserve assumed	52,004	52,007
2503.	Retroactive reinsurance reserve ceded	(1,722,009)	(1,764,275)
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)	6,935,672	7,797,426
2901.	Special surplus from retroactive reinsurance	1,820,008	1,862,618
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)	1,820,008	1,862,618
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 $ 182,163)	320,492	286,921	487,010
	1.2 Assumed (written $ 668,213,263)	629,783,394	573,629,094	1,183,079,711
	1.3 Ceded (written $ 182,260)	320,589	247,589	447,067
	1.4 Net (written $ 668,213,167)	629,783,297	573,668,426	1,183,119,654
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 383,739,058):			
	2.1 Direct	1,784,705	(3,289,850)	16,269,618
	2.2 Assumed	375,568,806	336,653,524	679,669,023
	2.3 Ceded	2,374,696	(5,559,059)	12,708,238
	2.4 Net	374,978,814	338,922,733	683,230,402
3.	Loss adjustment expenses incurred	59,455,154	58,887,031	121,646,982
4.	Other underwriting expenses incurred	184,898,385	170,428,863	343,172,416
5.	Aggregate write-ins for underwriting deductions	0	0	0
6.	Total underwriting deductions (Lines 2 through 5)	619,332,354	568,238,627	1,148,049,800
7.	Net income of protected cells	0	0	0
8.	Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	10,450,943	5,429,799	35,069,854
	INVESTMENT INCOME			
9.	Net investment income earned	41,740,929	42,261,080	83,796,617
10.	Net realized capital gains (losses) less capital gains tax of $ (55,763)	(862,554)	(598,400)	(734,274)
11.	Net investment gain (loss) (Lines 9 + 10)	40,878,375	41,662,680	83,062,343
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ 179,567 amount charged off $ 2,464,681)	(2,285,114)	(1,306,702)	(2,619,105)
13.	Finance and service charges not included in premiums	1,996,366	2,002,667	3,995,111
14.	Aggregate write-ins for miscellaneous income	(14,757)	(37,193)	(216,064)
15.	Total other income (Lines 12 through 14)	(303,505)	658,771	1,159,942
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	51,025,814	47,751,250	119,292,139
17.	Dividends to policyholders	623,384	762,245	1,537,177
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)	50,402,429	46,989,005	117,754,962
19.	Federal and foreign income taxes incurred	9,638,598	8,608,804	21,397,388
20.	Net income (Line 18 minus Line 19)(to Line 22)	40,763,831	38,380,201	96,357,574
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	882,045,585	891,004,366	891,004,366
22.	Net income (from Line 20)	40,763,831	38,380,201	96,357,574
23.	Net transfers (to) from Protected Cell accounts	0	0	0
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ (28,475)	(107,519)	8,287	13,887
25.	Change in net unrealized foreign exchange capital gain (loss)	(8,872)	1,053	(3,017)
26.	Change in net deferred income tax	2,261,768	2,267,471	3,721,877
27.	Change in nonadmitted assets	1,653,704	499,190	550,898
28.	Change in provision for reinsurance	0	0	0
29.	Change in surplus notes	0	0	0
30.	Surplus (contributed to) withdrawn from protected cells	0	0	0
31.	Cumulative effect of changes in accounting principles	0	0	0
32.	Capital changes:			
	32.1 Paid in	0	0	0
	32.2 Transferred from surplus (Stock Dividend)	0	0	0
	32.3 Transferred to surplus	0	0	0
33.	Surplus adjustments:			
	33.1 Paid in	0	0	0
	33.2 Transferred to capital (Stock Dividend)	0	0	0
	33.3 Transferred from capital	0	0	0
34.	Net remittances from or (to) Home Office	0	0	0
35.	Dividends to stockholders	0	0	(109,600,000)
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)	44,562,913	41,156,202	(8,958,781)
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	926,608,498	932,160,569	882,045,585
	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	6,753	(23,960)	(195,767)
1402.	Fines and penalties of regulatory authorities	(7,501)	(8,093)	(13,780)
1403.	Profit and loss, miscellaneous	(14,009)	(5,140)	(6,517)
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)	(14,757)	(37,193)	(216,064)
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	630,712,801	575,201,866	1,208,807,822
2.	Net investment income	47,186,707	48,323,827	95,711,658
3.	Miscellaneous income	(303,505)	658,771	1,159,942
4.	Total (Lines 1 to 3)	677,596,004	624,184,464	1,305,679,422
5.	Benefit and loss related payments	320,570,799	294,212,667	614,522,469
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	252,982,786	237,431,706	447,877,696
8.	Dividends paid to policyholders	620,830	648,436	1,598,015
9.	Federal and foreign income taxes paid (recovered) net of $ 48,479 tax on capital gains (losses)	17,575,220	8,624,491	20,399,011
10.	Total (Lines 5 through 9)	591,749,635	540,917,299	1,084,397,192
11.	Net cash from operations (Line 4 minus Line 10)	85,846,369	83,267,165	221,282,230
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	186,274,629	163,515,613	344,781,735
	12.2 Stocks	0	0	0
	12.3 Mortgage loans	0	0	0
	12.4 Real estate	0	0	0
	12.5 Other invested assets	0	0	0
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
	12.7 Miscellaneous proceeds	2,820,480	1,999,640	0
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	189,095,109	165,515,253	344,781,735
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	242,198,760	343,282,620	662,156,662
	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	0
	13.6 Miscellaneous applications	19,210,096	8,046,701	10,095,813
	13.7 Total investments acquired (Lines 13.1 to 13.6)	261,408,856	351,329,321	672,252,475
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)	(72,313,747)	(185,814,068)	(327,470,740)
	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	109,600,000
	16.6 Other cash provided (applied)	15,340,246	11,672,267	3,403,947
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	15,340,246	11,672,267	(106,196,053)
	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)	28,872,869	(90,874,636)	(212,384,562)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	25,271,657	237,656,219	237,656,219
	19.2 End of period (Line 18 plus Line 19.1)	54,144,526	146,781,583	25,271,657

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

NOTES TO FINANCIAL STATEMENTS

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES AND GOING CONCERN

   A. Accounting Practices:

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

Net Income	SSAP #	F/S Page	F/S Line #	June 30, 2022	December 31, 2021
1. United States Fidelity and Guaranty Company state basis	XXX	XXX	XXX	$ 40,763,831	$ 96,357,574
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	$ 40,763,831	$ 96,357,574
Surplus					
5. United States Fidelity and Guaranty Company state basis	XXX	XXX	XXX	$ 926,608,498	$ 882,045,585
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	$ 926,608,498	$ 882,045,585

   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 June 30, 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	$	6,640,800
2. 12 Months or Longer	$	—

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

1. Less than 12 Months	$	125,017,565
2. 12 Months or Longer	$	—

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	2.4 %
(2)	Cash equivalents	46.1 %
(3)	Short-term investments	51.5 %
(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

No significant change.

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 June 30, 2022:

Description	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Bonds					
U.S. political subdivisions	$ —	$ 734,708	$ —	$ —	$ 734,708
Industrial and miscellaneous	—	1,885,840	—	—	1,885,840
Total securities at fair value	$ —	$ 2,620,548	$ —	$ —	$ 2,620,548

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 June 30, 2022)

Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Cash equivalents	$ 56,110,642	$ 56,110,642	$ 6,045,503	$ 50,065,139	$ —	$ —	$ —
Long-term bonds	2,918,508,237	3,116,011,031	228,485,875	2,690,022,362	—	—	—

(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	$ 26,232,136	$ 26,232,136	$ 7,766,370	$ 18,465,766	$ —	$ —	$ —
Long-term bonds	3,200,133,350	3,066,469,319	194,141,580	3,005,991,770	—	—	—

D. Not applicable.

E. Not applicable.

21. OTHER ITEMS

No significant change.

NOTES TO FINANCIAL STATEMENTS

22. EVENTS SUBSEQUENT

The Company had no material subsequent events through August 8, 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 $11,306,000, resulting from better than expected loss and defense and cost containment experience across multiple Schedule P lines, primarily workers' compensation, commercial multiple peril, and auto physical damage lines of business. This favorable development was partially offset by worse than expected loss experience in other liability – occurrence.

The improvement in workers' compensation was driven primarily by better than expected loss experience across multiple accident years. Lower estimates for adjusting and other expenses also contributed to the workers' compensation improvement. The improvement in commercial multiple peril was driven primarily by better than expected loss experience in accident year 2021. The improvement in auto physical damage was driven primarily by better than expected loss experience in accident year 2021 and partially offset by higher estimates for adjusting and other expenses.

The deterioration in other liability – occurrence was driven primarily by higher than expected loss experience as well as adjusting and other expenses across multiple accident years.

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

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

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

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2019

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 [ ] No [X]

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	$ 0	$ 0
14.24	Short-Term Investments	$ 0	$ 0
14.25	Mortgage Loans on Real Estate	$ 0	$ 0
14.26	All Other	$ 93,941	$ 93,543
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 93,941	$ 93,543
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. ..... $ 34,888,121

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 34,888,121

16.3 Total payable for securities lending reported on the liability page. ..... $ 34,888,121

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
The Bank of New York Mellon	240 Greenwich Street, New York, NY 10286
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 [ ] No [X]

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
    a. The 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 [X] N/A [ ]
   If yes, attach an explanation.

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

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

3.2 If yes, give full and complete information thereto.

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

4.2 If yes, complete the following schedule:

			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
Other liability-occurance	0.0	5.000	0	0	4,818,763	4,818,763	0	0	37,573	37,573
		TOTAL	0	0	4,818,763	4,818,763	0	0	37,573	37,573

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

NONE

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	7,526	11,294	907,444	341,970	19,087,927	19,979,006
2. Alaska AK	L	0	0	0	87	1,097,871	1,155,301
3. Arizona AZ	L	2,341	7,123	108,757	210,641	7,640,898	7,198,153
4. Arkansas AR	L	400	313	263,201	305,889	13,433,443	14,286,265
5. California CA	L	63,326	847	2,132,470	2,119,084	94,728,416	102,049,524
6. Colorado CO	L	219	219	30,187	1,590,932	4,053,180	3,894,511
7. Connecticut CT	L	2,800	6,040	282,130	142,311	5,869,028	6,631,108
8. Delaware DE	L	300	0	106,852	281,141	1,945,178	1,907,734
9. District of Columbia DC	L	20,663	19,350	479	938	311,096	336,604
10. Florida FL	L	1,702	1,983	1,351,737	749,828	26,285,772	29,403,732
11. Georgia GA	L	4,680	5,133	90,242	301,669	10,588,923	11,339,951
12. Hawaii HI	L	(847)	1,182	(103)	320	481,670	561,723
13. Idaho ID	L	175	0	2,391	1,892	1,683,763	1,817,307
14. Illinois IL	L	12,820	15,686	11,850,564	92,724	15,152,065	17,259,509
15. Indiana IN	L	1,320	1,630	816,780	68,450	7,918,364	8,601,889
16. Iowa IA	L	210	100	358,413	19,492	7,599,579	7,923,982
17. Kansas KS	L	3,020	3,020	167,431	410,430	3,151,645	3,328,570
18. Kentucky KY	L	1,446	2,546	154,779	111,471	12,639,440	13,551,273
19. Louisiana LA	L	0	0	568,924	656,675	9,490,496	9,710,008
20. Maine ME	L	200	200	154,007	78,136	3,513,351	3,673,256
21. Maryland MD	L	1,827	1,762	164,204	397,693	3,817,056	4,680,542
22. Massachusetts MA	L	622	(594)	239,085	186,127	13,743,205	14,079,256
23. Michigan MI	L	600	700	487,700	888,178	61,822,506	65,876,032
24. Minnesota MN	L	(460)	0	86,664	287,716	4,844,883	6,096,322
25. Mississippi MS	L	0	0	1,622,315	1,515,193	29,067,940	20,256,779
26. Missouri MO	L	360	360	517,019	1,327,337	14,107,881	14,515,672
27. Montana MT	L	550	1,200	62,611	36,031	2,780,529	3,106,037
28. Nebraska NE	L	0	0	47,411	45,187	2,732,061	2,921,606
29. Nevada NV	L	750	750	28,146	17,354	2,658,542	2,878,533
30. New Hampshire NH	L	100	100	8,149	23,558	1,146,925	1,423,049
31. New Jersey NJ	L	1,618	1,618	711,287	680,271	39,637,954	41,700,054
32. New Mexico NM	L	1,827	2,920	272,184	219,166	10,533,790	9,909,041
33. New York NY	L	8,615	15,789	380,504	554,831	21,387,586	22,431,725
34. North Carolina NC	L	5,941	5,878	561,699	1,814,700	8,499,705	9,377,075
35. North Dakota ND	L	300	800	0	4,646	314,466	344,592
36. Ohio OH	L	5,389	5,743	1,603	77,128	9,536,605	11,532,877
37. Oklahoma OK	L	0	205	364,001	166,945	14,823,100	13,246,011
38. Oregon OR	L	3,238	3,218	98,850	7,446	5,015,475	5,370,326
39. Pennsylvania PA	L	5,094	7,516	530,976	712,216	29,131,468	34,707,486
40. Rhode Island RI	L	0	0	(104,887)	19,081	1,834,026	2,557,089
41. South Carolina SC	L	1,323	3,290	2,718,980	2,381,053	13,399,916	13,804,037
42. South Dakota SD	L	0	0	26,432	24,728	1,273,954	1,008,697
43. Tennessee TN	L	2,370	2,095	95,847	410,438	14,707,302	15,790,324
44. Texas TX	L	200	2,857	137,562	500,505	21,017,423	29,550,463
45. Utah UT	L	2,823	2,170	13,027	9,319	3,200,016	2,521,825
46. Vermont VT	L	0	0	175,126	23,777	2,070,521	2,318,666
47. Virginia VA	L	1,974	3,762	219,607	244,834	14,129,569	15,397,496
48. Washington WA	L	394	100	67,036	1,710,248	2,347,682	2,803,896
49. West Virginia WV	L	6,920	7,473	398,903	266,136	2,447,221	2,475,113
50. Wisconsin WI	L	4,137	5,692	294,688	421,967	16,337,564	15,872,762
51. Wyoming WY	L	3,350	3,200	(150)	0	462,735	504,581
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	N	0	0	0	0	0	0
54. Puerto Rico PR	L	0	0	(302)	(30,052)	6,277	10,131
55. U.S. Virgin Islands VI	L	0	0	0	0	664	84
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	0	0	0	0	8,072	10,412
59. Totals	XXX	182,163	155,270	29,572,963	22,427,836	615,516,724	653,687,994
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX	0	0	0	0	8,072	10,412
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	0	0	0	0	8,072	10,412

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG 53

R - Registered - Non-domiciled RRGs 0

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

Q - Qualified - Qualified or accredited reinsurer 0

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

N - None of the above - Not allowed to write business in the state 4

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	… Xbridge Limited	United Kingdom	
… … … … … Laurel Village II Limited Partnership (99%)	Minnesota	41-1542261	… 10762962 Canada Inc.	Canada	
… … … … … Laurel Village III Limited Partnership (99%)	Minnesota	41-1542263	… … Zensurance Inc. (89.36%)	Canada	
… … … … … Laurel Village IV Limited Partnership (99%)	Minnesota	41-1542264	… … … Zensurance Brokers Inc.	Canada	
… … … … … Laurel Village Tower A Limited Partnership (99%)	Minnesota	41-1542266	… Travelers Property Casualty Corp.	Connecticut	06-1008174
… … … … … Laurel Village Tower B Limited Partnership (99%)	Minnesota	41-1593312	… … Travelers Insurance Group Holdings Inc.	Delaware	06-1445591
… … … … … Laurel Village Tower C Limited Partnership (99%)	Minnesota	41-1542267	… … … The Standard Fire Insurance Company (19070) *	Connecticut	06-6033509
… … … … … Laurel Village Swinford Limited Partnership (99%)	Minnesota	41-1542255	… … … … Standard Fire Properties, LLC	Delaware	06-6033509
… … … USF&G Retail Associates GP, Inc.	Maryland	52-1704255	… … … … … Bayhill Restaurant II Associates (50%)	California	94-3097171
… … … … USF&G/Fidelity Retail Associates Limited Partnership (1%)	Maryland	52-1704256	… … … … Standard Fire UK Investments, LLC	Delaware	06-6033509
… … … USF&G/Fidelity Retail Associates Limited Partnership (83.95%)	Maryland	52-1704256	… … … … The Automobile Insurance Company of Hartford, Connecticut (19062) *	Connecticut	06-0848755
… … … BMR Sports Properties, Inc.	Maryland	52-1852190	… … … … … Auto Hartford Investments, LLC	Delaware	06-0848755
… … … … Black Mountain Ranch Limited Partnership (1%)	Maryland	52-1573778	… … … … Travelers Personal Security Insurance Company (36145) *	Connecticut	06-1286264
… … Fidelity and Guaranty Insurance Underwriters, Inc. (25879) *	Wisconsin	52-0616768	… … … … Travelers Property Casualty Insurance Company (36161) *	Connecticut	06-1286274
… … Fidelity and Guaranty Insurance Company (35386) *	Iowa	42-1091525	… … … … Travelers Personal Insurance Company (38130) *	Connecticut	36-3703200
… … Black Mountain Ranch Limited Partnership (85%)	Maryland	52-1573778	… … … … Travelers Texas MGA, Inc.	Texas	27-4469564
… … MMI Capital Trust I	Delaware	52-2073764	… … … … Oregon Evergreen Investor I, LLC	Delaware	06-6033509
… … Promenade Partners, L.L.C.	Delaware	41-0406690	… … … Travelers (Bermuda) Limited *	Bermuda	AA-3194119
… … SPFM Holdings, LLC	Delaware	41-0406690	… … … Travelers Lloyds Management Company	Texas	20-4312440
… … USF&G Capital I	Delaware	52-1953822	… … … TPC Investments Inc.	Connecticut	06-1534005
… … USF&G Capital III	Delaware	52-2044075	… … … Travelers Casualty and Surety Company (19038) *	Connecticut	06-6033504
… … 350 Market Street, LLC	Delaware	38-4046010	… … … … Farmington Casualty Company (41483) *	Connecticut	06-1067463
… … Travelers Special Services Limited	United Kingdom		… … … … … Travelers MGA, Inc.	Texas	75-2676034
… … Yonkers Financing Corp.	Delaware	20-3033027	… … … … 8527512 Canada Inc. (77.52%)	Canada	
… … English Turn Fidelity Realty, Inc.	Minnesota	52-1466734	… … … … … The Dominion of Canada General Insurance Company *	Canada	AA-1560270
… … … English Turn LLC (99%)	Minnesota	59-2635727	… … … … Travelers Insurance Company of Canada *	Canada	AA-1560039
… … … Fidelity English Turn Club LLC (99%)	Minnesota	59-2709441	… … … … Travelers Casualty and Surety Company of America (31194) *	Connecticut	06-0907370
… … English Turn LLC (1%)	Minnesota	59-2635727	… … … … … Travelers Global, Inc.	Delaware	47-2215437
… … English Turn Realty Management, Inc.	Minnesota	52-1715225	… … … … … … Travelers Brazil Holding LLC	Delaware	47-2215437
… … … Fidelity English Turn Club LLC (1%)	Minnesota	59-2709441	… … … … … … … Travelers Brazil Acquisition LLC	Delaware	47-2215437
… … 8527512 Canada Inc. (22.48%)	Canada		… … … … … … … … Junto Holding Brasil S.A. (49.5%)	Brazil	
… … … The Dominion of Canada General Insurance Company *	Canada	AA-1560270	… … … … … … … … … Junto Resseguros S.A. *	Brazil	AA-2230021
… … Fog City Fund, LLC (99%)	Minnesota	41-1985480	… … … … … … … … … … Junto Controle de Riscos Ltda. (0.01%)	Brazil	
… … Symmetry Growth Capital II, LLC	Minnesota	76-0753165	… … … … … … … … … Junto Seguros S.A. *	Brazil	AA-2230002
… … Upper Lake Growth Capital, LLC (99%)	Minnesota	41-1927945	… … … … … … … … … … Junto Controle de Riscos Ltda. (99.99%)	Brazil	
… … Vesbridge Partners, LP (85%)	Minnesota	20-1222630	… … … … … … … … Junto Holding Latam S.A. (49.5%)	Brazil	

Notes:
* Denotes affiliated insurer
Unless otherwise stated, subsidiaries listed above are 100% owned by respective parent

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

… … … … … … … … … … JMalucelli Travelers Seguros S.A. (51%) *	Colombia	AA-2330036	… … … … The Travelers Lloyds Insurance Company (41262) *	Texas	76-0002592
… … … … Travelers Casualty Insurance Company of America (19046) *	Connecticut	06-0876835	… … … … Travelers Marine, LLC	Delaware	06-0566050
… … … … 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			
… … … … Simply Business, LLC	Massachusetts	30-0956205			
… … … … … Harborway Insurance Agency, LLC	Massachusetts	85-4220959			
… … … … 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			

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	UDP	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	RE	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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.			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
3548	The Travelers Companies, Inc.		06-1008174	0	0		Travelers Property Casualty Corp.	CT	NIA	The Travelers Companies, Inc.	O/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	NIA	Travelers Property Casualty Corp.	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.	19070	06-6033509	0	0		The Standard Fire Insurance Company	CT	IA	Travelers Insurance Group Holdings Inc.	O/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	O/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	O	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	O/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	O/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	O/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	O/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	O/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	O/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	O/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	O/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.	O/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.	O/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.	O/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	IA	Travelers Insurance Group Holdings, Inc.	O/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	O/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	O/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	O/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.	O/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	O/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	IA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		47-2215437	0	0		Travelers Global, Inc.	DE	NIA	Travelers Casualty and Surety Company of America	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		47-2215437	0	0		Travelers Brazil Holding LLC	DE	NIA	Travelers Global, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		47-2215437	0	0		Travelers Brazil Acquisition LLC	DE	NIA	Travelers Brazil Holding LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Junto Holding Brasil S.A.	BRA	NIA	Travelers Brazil Acquisition LLC	O/B	49.500	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.		AA-2230021	0	0		Junto Resseguros S.A.	BRA	IA	Junto Holding Brasil S.A.	O/B	100.000	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.			0	0		Junto Controle de Riscos Ltda.	BRA	NIA	Junto Resseguros S.A.	O/B	0.010	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.		AA-2230002	0	0		Junto Seguros S.A.	BRA	IA	Junto Holding Brasil S.A.	O/B	100.000	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.			0	0		Junto Controle de Riscos Ltda.	BRA	NIA	Junto Seguros S.A.	O/B	99.990	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.			0	0		Junto Holding Latam S.A.	BRA	NIA	Travelers Brazil Acquisition LLC	O/B	49.500	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.		AA-2330036	0	0		JMalucelli Travelers Seguros S.A.	COL	IA	Junto Holding Latam S.A.	O/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	O/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	O/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	O/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	O/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	O/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	O/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	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		30-0956205	0	0		Simply Business, LLC	MA	NIA	Travelers Casualty and Surety Company	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, LLC	O/B/M	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	O	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.	O/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	O/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	O/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	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.	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
												0.000			
												0.000			
												0.000			
												0.000			
												0.000			
												0.000			
												0.000			
												0.000			
												0.000			

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	(107)	0.0	0.0
2.1	Allied Lines	0	112	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	(1,195,881)	0.0	0.0
6.	Mortgage guaranty	0	0	0.0	0.0
8.	Ocean marine	0	(34,682)	0.0	0.0
9.	Inland marine	0	(2,875)	0.0	0.0
10.	Financial guaranty	0	0	0.0	0.0
11.1	Medical professional liability - occurrence	0	5	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	(26,030)	0.0	0.0
16.	Workers' compensation	9,187	(6,048,741)	(65,838.0)	(36,381.9)
17.1	Other liability - occurrence	0	5,503,753	0.0	0.0
17.2	Other liability - claims-made	0	(616,297)	0.0	0.0
17.3	Excess workers' compensation	0	(2,546,143)	0.0	0.0
18.1	Products liability - occurrence	0	7,095,811	0.0	0.0
18.2	Products liability - claims-made	0	(42)	0.0	0.0
19.1	Private passenger auto no-fault (personal injury protection)	0	10,065	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)	(46)	5,952	(12,939.6)	136,111.4
19.4	Other commercial auto liability	(229)	(69,886)	30,518.0	(35,514.1)
21.1	Private passenger auto physical damage	0	0	0.0	0.0
21.2	Commercial auto physical damage	(315)	(19,593)	6,220.1	(2,340.9)
22.	Aircraft (all perils)	0	(8,542)	0.0	0.0
23.	Fidelity	728	(6,007)	(825.4)	(1,696.3)
24.	Surety	311,167	(256,169)	(82.3)	(38.6)
26.	Burglary and theft	0	0	0.0	0.0
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	320,492	1,784,705	556.9	(1,146.6)
	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	3,250	9,187	25,194
17.1	Other liability - occurrence	0	0	0
17.2	Other liability - claims-made	0	0	0
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	(70)	95
19.4	Other commercial auto liability	0	(355)	408
21.1	Private passenger auto physical damage	0	0	0
21.2	Commercial auto physical damage	0	(470)	662
22.	Aircraft (all perils)	0	0	0
23.	Fidelity	690	1,040	790
24.	Surety	125,727	172,831	128,121
26.	Burglary and theft	0	0	0
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	129,667	182,163	155,270
	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	518,197	640,341	1,158,537	89,775	6,057	95,832	471,338	5,131	580,796	1,057,265	42,916	(48,357)	(5,441)
2. 2020	93,986	202,951	296,937	29,498	2,395	31,893	89,092	3,068	167,039	259,199	24,604	(30,449)	(5,845)
3. Subtotals 2020 + Prior	612,182	843,292	1,455,475	119,273	8,452	127,725	560,430	8,199	747,835	1,316,464	67,520	(78,806)	(11,286)
4. 2021	138,544	332,845	471,388	99,189	21,928	121,116	107,091	11,146	232,014	350,251	67,736	(67,757)	(21)
5. Subtotals 2021 + Prior	750,726	1,176,137	1,926,863	218,461	30,380	248,841	667,521	19,345	979,849	1,666,715	135,256	(146,563)	(11,306)
6. 2022	XXX	XXX	XXX	XXX	139,159	139,159	XXX	78,991	227,591	306,582	XXX	XXX	XXX
7. Totals	750,726	1,176,137	1,926,863	218,461	169,539	388,000	667,521	98,335	1,207,440	1,973,297	135,256	(146,563)	(11,306)
8. Prior Year-End Surplus As Regards Policyholders	882,046										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. 18.0	2. (12.5)	3. (0.6)
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. (1.3)

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?	YES
3.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
4.	Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO

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.	YES

Explanations:

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

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

4. The data for this supplement is not required to be filed.

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490]



3. Medicare Part D Coverage Supplement [Document Identifier 365]



4. Director and Officer Supplement [Document Identifier 505]



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.	State surcharges receivable	1,802,529	0	1,802,529	1,661,323
2505.	Suspense, undistributed payments	(1,723)	0	(1,723)	0
2506.	Assumed reinsurance receivable and payable	(7,578)	0	(7,578)	(24,367)
2597.	Summary of remaining write-ins for Line 25 from overflow page	1,793,228	0	1,793,228	1,636,957

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	93,942	94,864
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	0
	2.2 Additional investment made after acquisition	0	0
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase (decrease)	(398)	(922)
6.	Total gain (loss) on disposals	0	0
7.	Deduct amounts received on disposals	0	0
8.	Deduct amortization of premium and depreciation	0	0
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)	93,544	93,942
12.	Deduct total nonadmitted amounts	93,543	93,941
13.	Statement value at end of current period (Line 11 minus Line 12)	1	1

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	3,066,469,318	2,761,144,106
2.	Cost of bonds and stocks acquired	242,198,760	662,156,662
3.	Accrual of discount	996,504	2,196,468
4.	Unrealized valuation increase (decrease)	(135,596)	18,746
5.	Total gain (loss) on disposals	(385,393)	(335,468)
6.	Deduct consideration for bonds and stocks disposed of	186,526,189	347,178,727
7.	Deduct amortization of premium	6,329,238	13,929,461
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	528,694	0
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	251,560	2,396,991
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	3,116,011,031	3,066,469,318
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	3,116,011,031	3,066,469,318

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)	2,731,074,370	127,074,551	109,634,960	4,850,349	2,731,074,370	2,753,364,310	0	2,697,678,568
2.	NAIC 2 (a)	371,894,538	6,891,450	10,853,063	(7,986,752)	371,894,538	359,946,173	0	366,009,924
3.	NAIC 3 (a)	1,998,200	0	0	(112,360)	1,998,200	1,885,840	0	2,024,139
4.	NAIC 4 (a)	0	0	0	0	0	0	0	0
5.	NAIC 5 (a)	828,867	0	0	(14,159)	828,867	814,708	0	756,688
6.	NAIC 6 (a)	0	0	0	0	0	0	0	0
7.	Total Bonds	3,105,795,976	133,966,001	120,488,023	(3,262,923)	3,105,795,976	3,116,011,031	0	3,066,469,319
	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	3,105,795,976	133,966,001	120,488,023	(3,262,923)	3,105,795,976	3,116,011,031	0	3,066,469,319

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

NONE

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	0	237,501,315
2.	Cost of short-term investments acquired	0	0
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	0	237,501,315
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	26,232,136	0
2.	Cost of cash equivalents acquired	449,615,527	1,171,519,321
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	419,737,022	1,145,287,185
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)	56,110,642	26,232,136
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	56,110,642	26,232,136

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. Governments									
912828-R3-6	U S TREASURY BONDS 1.625 2026 05		06/21/2022	VARIOUS		28,279,397	30,000,000	39,742	1.A
91282C-BC-4	U S TREASURY NOTES .375 2025 12		06/28/2022	WELLS FARGO SECURITIES		9,053,940	10,000,000	18,646	1.A
912828-6L-9	U S TREASURY NOTES 2.250 2026 03		06/15/2022	VARIOUS		14,316,457	15,000,000	70,697	1.A
0109999999. Subtotal - Bonds - U.S. Governments						51,649,794	55,000,000	129,085	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
035339-7P-9	ANKENY GENERAL OBLIGATIO 2.875 2031 06		04/19/2022	PIPER JAFFRAY		1,465,928	1,470,000	0	1.B FE
375280-MQ-4	GILBERT GENERAL OBLIGATI 3.625 2040 07		04/28/2022	WELLS FARGO SECURITIES		4,989,900	5,000,000	0	1.A FE
486063-N6-3	KATY ISD GO S2022 (PSF) 5.000 2035 02		05/25/2022	SIEBERT WILLIAMS SHANK & CO LLC		568,690	500,000	0	1.A FE
486063-N7-1	KATY ISD GO S2022 (PSF) 5.000 2036 02		05/25/2022	SIEBERT WILLIAMS SHANK & CO LLC		736,671	650,000	0	1.A FE
545522-RS-5	LOS GATOS USD GO REF 202 3.250 2035 08		04/13/2022	CITIGROUP GLOBAL MARKETS		643,600	645,000	0	1.A FE
61366A-JD-0	MONTGOMERY CNTY GO REF S 3.000 2035 04		04/01/2022	PIPER JAFFRAY		4,528,439	4,525,000	0	1.C FE
654064-HD-9	NICOLET WI HIGH SCH DIST 3.500 2034 03		05/24/2022	PIPER JAFFRAY		4,088,151	4,100,000	0	1.A FE
763227-R6-4	RICHARDSON GO LTD S2022 3.750 2041 02		04/25/2022	MORGAN STANLEY		1,233,296	1,235,000	0	1.A FE
763227-R7-2	RICHARDSON GO LTD S2022 3.750 2042 02		04/25/2022	MORGAN STANLEY		1,271,117	1,280,000	0	1.A FE
789228-KR-3	SAINT CROIX CO GENERAL O 3.125 2036 03		04/05/2022	J P MORGAN CHASE SECURITIES INC		3,982,649	3,985,000	0	1.B FE
802385-SW-5	SANTA MONICA CCD GO TAXA 4.511 2036 08		04/27/2022	RBC CAPITAL MARKETS		3,400,000	3,400,000	0	1.C FE
890346-QH-5	TOOELE CO SCH DIST GO S2 4.000 2041 06		05/19/2022	MORGAN STANLEY		3,211,467	3,220,000	0	1.A FE
938429-X2-8	WASHINGTON CO SD#48J BEA —— 2039 06		06/29/2022	PIPER JAFFRAY		2,820,480	6,000,000	0	1.B FE
961301-T2-4	WESTPORT GENERAL OBLIGAT 3.625 2040 05		05/03/2022	J P MORGAN CHASE SECURITIES INC		547,408	555,000	0	1.A FE
961301-T3-2	WESTPORT GENERAL OBLIGAT 3.750 2041 05		05/03/2022	J P MORGAN CHASE SECURITIES INC		554,245	555,000	0	1.A FE
961301-T4-0	WESTPORT GENERAL OBLIGAT 3.750 2042 05		05/03/2022	J P MORGAN CHASE SECURITIES INC		551,132	555,000	0	1.A FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						34,593,172	37,675,000	0	XXX
Bonds - U.S. Special Revenues									
395468-NG-2	GREENSBORO ENTERPRISE SY 3.750 2043 06		06/10/2022	PNC CAPITAL MARKETS		2,978,731	3,035,000	0	1.A FE
74823Y-FC-4	QUEEN CREEK EXCISE TAX R 3.750 2038 08		05/11/2022	BAS-MERRILL LYNCH		4,668,556	4,765,000	0	1.B FE
896564-YP-0	TRINITY RIVER AUTH DENTO 3.625 2040 02		04/22/2022	MORGAN STANLEY		2,602,642	2,635,000	0	1.B FE
896572-FD-1	TRINITY RIVER AUTH MOUNT 3.500 2041 08		06/08/2022	CITIGROUP GLOBAL MARKETS		4,341,236	4,420,000	0	1.A FE
92818F-CX-1	VIRGINIA PSA MONTGOMERY 3.500 2039 02		04/12/2022	MORGAN STANLEY		6,215,000	6,215,000	0	1.B FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						20,806,165	21,070,000	0	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)									
023135-CG-9	AMAZON.COM INC 3.450 2029 04		04/11/2022	J P MORGAN CHASE SECURITIES INC		4,989,200	5,000,000	0	1.D FE
17252M-AQ-3	CINTAS CORPORATION NO 2 4.000 2032 05		04/26/2022	WELLS FARGO SECURITIES		1,998,860	2,000,000	0	1.G FE
316773-DF-4	FIFTH THIRD BANCORP 4.337 2033 04		04/20/2022	GOLDMAN SACHS & CO		2,000,000	2,000,000	0	2.A FE
49306S-AA-4	KEY BANK NA 4.390 2027 12		06/07/2022	CREDIT SUISSE FIRST BOSTON		7,038,500	7,000,000	0	1.G FE
61747Y-ER-2	MORGAN STANLEY 4.210 2028 04		04/18/2022	MORGAN STANLEY		4,000,000	4,000,000	0	1.F FE
701094-AR-5	PARKER-HANNIFIN CORP 4.250 2027 09		06/14/2022	RBC CAPITAL MARKETS		4,891,450	5,000,000	590	2.A FE
78016E-ZD-2	ROYAL BANK OF CANADA 3.625 2027 05	A	04/07/2022	RBC CAPITAL MARKETS		1,998,860	2,000,000	0	1.E FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						26,916,870	27,000,000	590	XXX
2509999997. Total - Bonds - Part 3						133,966,001	140,745,000	129,675	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						133,966,001	140,745,000	129,675	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						133,966,001	XXX	129,675	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 Identification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Bonds - U.S. Governments																					
36179T-CW-3	GNMA II PASS #MA4585 3.000		06/20/2022	VARIOUS		145,136	145,136	142,051	141,469	0	3,667	0	3,667	0	145,136	0	0	0	1,751	07/20/2047	1.A
36179T-LR-4	GNMA II PASS #MA4836 3.000		06/20/2022	VARIOUS		194,504	194,504	190,492	189,696	0	4,807	0	4,807	0	194,504	0	0	0	2,365	11/20/2047	1.A
36202F-4Q-6	GNMA II PASS #00005331 3.500		06/20/2022	VARIOUS		59,109	59,109	61,834	61,379	0	(2,270)	0	(2,270)	0	59,109	0	0	0	828	03/20/2042	1.A
36202D-HK-0	GNMA II PASS #2934 7.500		06/20/2022	VARIOUS		4,690	4,690	4,537	4,477	0	213	0	213	0	4,690	0	0	0	155	06/20/2030	1.A
36202D-KX-8	GNMA II PASS #3010 7.000		06/20/2022	VARIOUS		511	511	515	517	0	(6)	0	(6)	0	511	0	0	0	15	12/20/2030	1.A
36202D-SA-0	GNMA II PASS #3213 5.500		06/20/2022	VARIOUS		832	832	831	831	0	2	0	2	0	832	0	0	0	19	03/20/2032	1.A
36202D-T5-0	GNMA II PASS #3272 5.500		06/20/2022	VARIOUS		10,794	10,794	10,774	10,774	0	20	0	20	0	10,794	0	0	0	247	08/20/2032	1.A
36202D-UH-2	GNMA II PASS #3284 5.500		06/20/2022	VARIOUS		4,091	4,091	4,083	4,083	0	8	0	8	0	4,091	0	0	0	84	09/20/2032	1.A
36202D-UU-3	GNMA II PASS #3295 5.500		06/20/2022	VARIOUS		2,259	2,259	2,255	2,255	0	4	0	4	0	2,259	0	0	0	49	10/20/2032	1.A
36202E-F2-0	GNMA II PASS #3785 5.000		06/20/2022	VARIOUS		75,154	75,154	73,604	73,928	0	1,226	0	1,226	0	75,154	0	0	0	1,569	11/20/2035	1.A
36202E-UR-8	GNMA II PASS #4192 4.500		06/20/2022	VARIOUS		26,408	26,408	23,891	24,309	0	2,098	0	2,098	0	26,408	0	0	0	451	07/20/2038	1.A
36208H-NC-6	GNMA PASS TH #451387 7.500		06/15/2022	VARIOUS		747	747	746	746	0	1	0	1	0	747	0	0	0	23	08/15/2027	1.A
36211Q-7F-2	GNMA PASS TH #520294 5.000		06/15/2022	VARIOUS		49,296	49,296	49,287	49,245	0	51	0	51	0	49,296	0	0	0	1,213	12/15/2034	1.A
36213Y-P3-0	GNMA PASS TH #568442 6.000		06/15/2022	VARIOUS		2,558	2,558	2,489	2,498	0	60	0	60	0	2,558	0	0	0	64	01/15/2032	1.A
36200K-T4-9	GNMA PASS TH #603671 5.000		06/15/2022	VARIOUS		9,839	9,839	9,747	9,768	0	71	0	71	0	9,839	0	0	0	205	05/15/2033	1.A
36200M-UD-3	GNMA PASS TH #604580 5.000		06/15/2022	VARIOUS		5,180	5,180	5,131	5,139	0	41	0	41	0	5,180	0	0	0	103	08/15/2033	1.A
36200M-VP-5	GNMA PASS TH #604622 5.000		06/15/2022	VARIOUS		4,651	4,651	4,607	4,612	0	39	0	39	0	4,651	0	0	0	93	09/15/2033	1.A
36241K-BV-9	GNMA PASS TH #781852 7.000		06/15/2022	VARIOUS		8,335	8,335	8,868	8,399	0	(65)	0	(65)	0	8,335	0	0	0	241	08/15/2024	1.A
36241K-BW-7	GNMA PASS TH #781853 7.000		06/15/2022	VARIOUS		35,758	35,758	38,022	37,082	0	(1,325)	0	(1,325)	0	35,758	0	0	0	1,036	09/15/2028	1.A
36241K-BX-5	GNMA PASS TH #781854 7.000		06/15/2022	VARIOUS		128,917	128,917	137,028	135,557	0	(6,641)	0	(6,641)	0	128,917	0	0	0	3,630	08/15/2032	1.A
83162C-VX-8	SBAP 2013-20K 1 3.380		05/01/2022	PAID ON PRINCIPAL		572,328	572,328	573,983	570,294	0	2,035	0	2,035	0	572,328	0	0	0	10,181	11/01/2033	1.A
83162C-C3-5	SBAP 2019-25F 1 2.770		06/01/2022	PAID ON PRINCIPAL		345,598	345,598	345,760	345,146	0	452	0	452	0	345,598	0	0	0	5,107	06/01/2044	1.A
0109999999. Subtotal - Bonds - U.S. Governments						1,686,693	1,686,693	1,690,534	1,682,204	0	4,489	0	4,489	0	1,686,693	0	0	0	29,431	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
074347-F8-3	BEAUFORT CO GENERAL OB 3.000		06/14/2022	VARIOUS		2,078,879	2,040,000	2,205,403	2,123,313	0	(7,026)	0	(7,026)	0	2,116,287	0	(37,409)	(37,409)	48,438	03/01/2027	1.B FE
259327-J2-1	DOUGLAS CO SD #17 GO R 4.000		06/15/2022	MATURED		1,365,000	1,365,000	1,471,607	1,371,102	0	(6,102)	0	(6,102)	0	1,365,000	0	0	0	27,300	06/15/2022	1.C FE
388640-3V-4	GRAPEVINE-COLLEYVILLE 5.000		06/13/2022	MUNI CENTER		217,337	200,000	244,842	219,313	0	(2,340)	0	(2,340)	0	216,974	0	363	363	8,319	08/15/2037	1.A FE
425507-DK-3	HENNEPIN CO GENERAL OB 5.000		06/09/2022	J P MORGAN CHASE SECURITIES INC		5,123,247	4,605,000	5,939,345	5,269,671	0	(58,249)	0	(58,249)	0	5,211,421	0	(88,175)	(88,175)	122,800	12/01/2031	1.A FE
426056-B4-8	HENRICO CO GENERAL OBL 5.000		06/15/2022	STIFEL NICOLAUS & CO INC		2,024,888	1,875,000	2,429,700	2,046,790	0	(21,335)	0	(21,335)	0	2,025,454	0	(567)	(567)	82,292	08/01/2025	1.A FE
426056-B5-5	HENRICO CO GENERAL OBL 5.000		06/24/2022	SUMRIDGE PARTNERS LLC		1,742,108	1,575,000	2,056,556	1,752,423	0	(18,127)	0	(18,127)	0	1,734,296	0	7,811	7,811	71,531	08/01/2026	1.A FE
440673-J3-6	HORRY CO SCHOOL DISTRI 3.000		06/27/2022	VARIOUS		2,302,530	2,265,000	2,367,944	2,300,611	0	(5,344)	0	(5,344)	0	2,295,267	0	7,262	7,262	55,981	03/01/2026	1.C FE
495080-SU-8	KING CO SD#403 RENTON 4.000		06/16/2022	REDEEMED		7,650,000	7,650,000	8,305,070	7,681,801	0	(31,801)	0	(31,801)	0	7,650,000	0	0	0	165,750	12/01/2029	1.B FE
587839-F2-2	MERCER CO GENERAL OBLI 2.000		06/06/2022	WELLS FARGO SECURITIES		4,818,601	4,830,000	4,890,665	4,859,286	0	(2,730)	0	(2,730)	0	4,856,556	0	(37,954)	(37,954)	86,672	07/15/2026	1.B FE
64327T-DV-7	NEW CASTLE CO GENERAL 5.000		06/17/2022	CITIGROUP GLOBAL MARKETS		7,492,848	6,900,000	8,545,719	7,529,079	0	(76,584)	0	(76,584)	0	7,452,495	0	40,353	40,353	250,125	10/01/2034	1.A FE
687136-LK-5	ORONO ISD #278 GEN OBL 2.250		06/08/2022	PIPER JAFFRAY		3,512,422	3,510,000	3,650,330	3,573,281	0	(6,639)	0	(6,639)	0	3,566,642	0	(54,220)	(54,220)	67,787	02/01/2027	1.C FE
751091-SG-5	RALEIGH GENERAL OBLIGA 5.000		06/09/2022	J P MORGAN CHASE SECURITIES INC		2,948,636	2,665,000	3,404,111	3,013,106	0	(32,157)	0	(32,157)	0	2,980,949	0	(32,313)	(32,313)	104,379	09/01/2030	1.A FE
779240-KG-4	ROUND ROCK ISD GO S201 5.000		06/24/2022	MORGAN STANLEY		3,533,628	3,255,000	3,962,051	3,541,522	0	(37,881)	0	(37,881)	0	3,503,641	0	29,987	29,987	147,831	08/01/2031	1.A FE
968861-HC-5	WILL CO FOREST PRES DI 5.000		06/29/2022	BNY MELLON CAPITAL MARKETS INC		3,550,257	3,405,000	3,805,428	3,561,650	0	(39,099)	0	(39,099)	0	3,522,550	0	27,707	27,707	92,692	12/15/2023	1.B FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						48,360,379	46,140,000	53,278,770	48,842,946	0	(345,415)	0	(345,415)	0	48,497,532	0	(137,152)	(137,152)	1,331,896	XXX	XXX
Bonds - U.S. Special Revenues																					
13034A-JU-5	CALIFORNIA INFRAS & EC 5.000		06/23/2022	MUNI CENTER		1,696,570	1,535,000	1,935,036	1,716,366	0	(20,043)	0	(20,043)	0	1,696,323	0	247	247	56,668	10/01/2032	1.A FE
426170-NA-0	HENRICO CO WTR & SWR R 5.000		06/06/2022	J P MORGAN CHASE SECURITIES INC		1,675,351	1,505,000	1,876,690	1,678,220	0	(16,692)	0	(16,692)	0	1,661,529	0	13,822	13,822	45,359	05/01/2035	1.A FE
45506D-VX-0	INDIANA FINANCE AUTH R 5.000		06/24/2022	MORGAN STANLEY		4,125,397	3,760,000	4,636,268	4,148,806	0	(44,906)	0	(44,906)	0	4,103,900	0	21,496	21,496	170,767	02/01/2029	1.A FE
59164G-DQ-2	METRO WASTEWATER RECLA 5.000		04/01/2022	REDEEMED		9,735,000	9,735,000	11,758,030	9,792,001	0	(57,001)	0	(57,001)	0	9,735,000	0	0	0	243,375	04/01/2026	1.B FE
646066-HN-3	NEW JERSEY EDL FACS (P 5.000		06/29/2022	BARCLAYS CAPITAL INC		2,093,062	1,955,000	2,378,121	2,113,727	0	(21,699)	0	(21,699)	0	2,092,028	0	1,034	1,034	48,875	07/01/2032	1.A 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
646066-RL-6	NEW JERSEY EDL FACS (P 5.000		06/15/2022	SIEBERT WILLIAMS SHANK & CO LLC		6,913,643	6,340,000	7,992,394	7,111,069	0	(75,703)	0	(75,703)	0	7,035,366	0	(121,723)	(121,723)	304,672	07/01/2029	1.A FE
67919P-HN-6	OKLAHOMA WATER RES BRD 5.000		04/01/2022	REDEEMED		3,575,000	3,575,000	4,221,467	3,593,583	0	(18,583)	0	(18,583)	0	3,575,000	0	0	0	89,375	04/01/2031	1.A FE
686507-GV-0	ORLANDO UTILITIES COMM 5.000		06/06/2022	INSPEREX LLC		2,342,361	2,100,000	2,710,134	2,399,419	0	(26,413)	0	(26,413)	0	2,373,006	0	(30,645)	(30,645)	72,042	10/01/2028	1.C FE
914402-W5-7	UNIVERSITY SYSTEM OF M 3.000		04/01/2022	REDEEMED		6,700,000	6,700,000	6,810,349	6,702,977	0	(2,977)	0	(2,977)	0	6,700,000	0	0	0	100,500	04/01/2029	1.B FE
31294M-GB-1	FHLMC GOLD P #E02894 3.500		06/15/2022	VARIOUS		44,833	44,833	44,945	44,868	0	(35)	0	(35)	0	44,833	0	0	0	643	05/15/2026	1.A
3128M4-WX-7	FHLMC GOLD P #G03062 5.500		06/15/2022	VARIOUS		778	778	771	774	0	5	0	5	0	778	0	0	0	20	06/15/2037	1.A
31335C-GR-9	FHLMC GOLD P #G62008 3.000		06/15/2022	VARIOUS		215,989	215,989	219,431	219,315	0	(3,327)	0	(3,327)	0	215,989	0	0	0	2,669	05/15/2047	1.A
3132XC-R6-4	FHLMC GOLD P #G67709 3.500		06/15/2022	VARIOUS		362,758	362,758	362,049	362,074	0	684	0	684	0	362,758	0	0	0	5,184	03/15/2048	1.A
3128MJ-TB-6	FHLMC GOLD P #08545 3.500		06/15/2022	VARIOUS		96,807	96,807	95,340	95,651	0	1,157	0	1,157	0	96,807	0	0	0	1,382	09/15/2043	1.A
3133KY-SD-2	FHLMC PASS T #RB5016 2.500		06/25/2022	VARIOUS		146,926	146,926	147,959	148,832	0	(1,906)	0	(1,906)	0	146,926	0	0	0	1,531	09/25/2039	1.A
3132DM-BB-0	FHLMC PASS T #SD0034 3.000		06/25/2022	VARIOUS		180,057	180,057	182,491	183,283	0	(3,226)	0	(3,226)	0	180,057	0	0	0	2,177	09/25/2047	1.A
3132A5-F9-1	FHLMC PASS T #ZS4692 2.500		06/25/2022	VARIOUS		97,702	97,702	96,237	96,701	0	1,001	0	1,001	0	97,702	0	0	0	1,003	12/25/2046	1.A
3132AD-5W-4	FHLMC PASS T #ZT1761 3.000		06/25/2022	VARIOUS		236,947	236,947	240,501	240,497	0	(3,550)	0	(3,550)	0	236,947	0	0	0	2,616	02/25/2047	1.A
3137FC-HE-7	FHR 4736 CD CMO 3.000		06/15/2022	VARIOUS		420,146	420,146	412,831	414,782	0	5,364	0	5,364	0	420,146	0	0	0	5,146	08/15/2046	1.A
31402Q-5P-2	FN (10/1 ARM #735354 2.372		06/25/2022	VARIOUS		3,901	3,901	3,920	3,893	0	8	0	8	0	3,901	0	0	0	39	03/25/2035	1.A
31406U-DS-4	FN (10/1 ARM #820113 2.365		06/25/2022	VARIOUS		4,578	4,578	4,518	4,563	0	16	0	16	0	4,578	0	0	0	44	11/25/2034	1.A
3138ER-6E-5	FNMA PASS TH #AL9868 2.500		06/25/2022	VARIOUS		154,944	154,944	153,250	152,944	0	2,000	0	2,000	0	154,944	0	0	0	1,591	02/25/2047	1.A
3138WV-PH-8	FNMA PASS TH #AT7623 3.000		06/25/2022	VARIOUS		133,807	133,807	131,549	131,255	0	2,552	0	2,552	0	133,807	0	0	0	1,629	06/25/2043	1.A
3140J8-DM-2	FNMA PASS TH #BM3707 2.500		06/25/2022	VARIOUS		85,572	85,572	84,285	84,142	0	1,430	0	1,430	0	85,572	0	0	0	874	04/25/2047	1.A
3140J8-PK-3	FNMA PASS TH #BM4025 3.500		06/25/2022	VARIOUS		477,411	477,411	474,054	474,267	0	3,144	0	3,144	0	477,411	0	0	0	6,783	04/25/2044	1.A
3140J8-PS-6	FNMA PASS TH #BM4032 3.500		06/25/2022	VARIOUS		362,056	362,056	359,722	359,660	0	2,396	0	2,396	0	362,056	0	0	0	5,075	04/25/2047	1.A
3140J8-RN-5	FNMA PASS TH #BM4092 2.500		06/25/2022	VARIOUS		80,501	80,501	81,633	81,731	0	(1,231)	0	(1,231)	0	80,501	0	0	0	859	08/25/2043	1.A
3140J9-EJ-6	FNMA PASS TH #BM4636 2.500		06/25/2022	VARIOUS		90,911	90,911	90,002	89,873	0	1,038	0	1,038	0	90,911	0	0	0	948	11/25/2047	1.A
3140JA-CC-0	FNMA PASS TH #BM5466 2.500		06/25/2022	VARIOUS		81,314	81,314	80,907	80,880	0	434	0	434	0	81,314	0	0	0	884	10/25/2043	1.A
31418C-E4-2	FNMA PASS TH #MA2854 2.500		06/25/2022	VARIOUS		117,427	117,427	117,225	117,224	0	203	0	203	0	117,427	0	0	0	1,246	12/25/2046	1.A
31418C-UB-8	FNMA PASS TH #MA3277 4.000		06/25/2022	VARIOUS		165,197	165,197	167,992	168,224	0	(3,027)	0	(3,027)	0	165,197	0	0	0	2,665	02/25/2048	1.A
31418D-FE-7	FNMA PASS TH #MA3764 2.500		06/25/2022	VARIOUS		90,573	90,573	91,801	92,389	0	(1,816)	0	(1,816)	0	90,573	0	0	0	915	09/25/2034	1.A
31418D-HG-0	FNMA PASS TH #MA3830 2.500		06/25/2022	VARIOUS		160,735	160,735	161,940	162,765	0	(2,030)	0	(2,030)	0	160,735	0	0	0	1,708	11/25/2039	1.A
31418D-KY-7	FNMA PASS TH #MA3910 2.000		06/25/2022	VARIOUS		136,960	136,960	136,682	136,681	0	279	0	279	0	136,960	0	0	0	1,149	01/25/2035	1.A
3136B6-QM-8	FNR 19-57 LA CMO 2.500		06/25/2022	VARIOUS		171,611	171,611	171,651	171,518	0	93	0	93	0	171,611	0	0	0	1,766	05/25/2046	1.A
3136B5-NL-5	FNR 2019-31 EG CMO 2.500		06/25/2022	VARIOUS		487,440	487,440	485,878	486,103	0	1,336	0	1,336	0	487,440	0	0	0	4,947	10/25/2048	1.A
31392C-MS-0	FNW 2002-W1 2A CMO 4.996		06/25/2022	VARIOUS		9,390	9,390	9,868	9,060	0	330	0	330	0	9,390	0	0	0	188	02/25/2042	1.B FE
3133TR-7A-7	FSPC T-31 A5 7.993		06/25/2022	VARIOUS		40,991	40,991	40,990	38,066	0	2,926	0	2,926	0	40,991	0	0	0	955	05/25/2031	1.A FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						43,514,646	41,863,262	48,968,911	43,908,183	0	(277,769)	0	(277,769)	0	43,630,414	0	(115,768)	(115,768)	1,188,270	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
00037B-AB-8	ABB FINANCE USA 2.875	C	05/08/2022	MATURED		1,000,000	1,000,000	1,027,880	1,001,113	0	(1,113)	0	(1,113)	0	1,000,000	0	0	0	14,375	05/08/2022	1.G FE
00846U-AJ-0	AGILENT TECHNOLOGIES I 3.875		05/04/2022	MAKE WHOLE CALL		1,014,460	1,000,000	995,440	999,173	0	145	0	145	0	999,318	0	682	682	45,568	07/15/2023	2.A FE
012725-AC-1	ALBEMARLE CORP 4.150		06/12/2022	MAKE WHOLE CALL		1,022,980	1,000,000	1,033,960	1,014,900	0	(2,384)	0	(2,384)	0	1,012,516	0	(12,516)	(12,516)	44,998	12/01/2024	2.C FE
00206R-HR-6	AT&T INC 3.550		04/26/2022	MAKE WHOLE CALL		1,012,807	1,000,000	1,028,300	1,013,420	0	(1,927)	0	(1,927)	0	1,011,494	0	(11,494)	(11,494)	27,106	06/01/2024	2.B FE
06406R-AC-1	BANK OF NEW YORK MELLO 2.661		05/16/2022	REDEEMED		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	13,305	05/16/2023	1.F FE
189054-AU-3	CLOROX CO 3.500		06/12/2022	MAKE WHOLE CALL		1,009,917	1,000,000	999,070	999,681	0	54	0	54	0	999,736	0	264	264	27,125	12/15/2024	2.A FE
20826F-AQ-9	CONOCOPHILLIPS 4.950		05/11/2022	MAKE WHOLE CALL		2,110,705	2,000,000	2,179,880	2,098,784	0	(8,439)	0	(8,439)	0	2,090,346	0	(90,346)	(90,346)	175,605	03/15/2026	1.G FE
244199-BE-4	DEERE & CO 2.600		06/08/2022	MATURED		1,000,000	1,000,000	997,460	999,856	0	144	0	144	0	1,000,000	0	0	0	13,000	06/08/2022	1.F FE
539830-BE-8	LOCKHEED MARTIN CORP 2.900		05/11/2022	MAKE WHOLE CALL		1,000,000	1,000,000	997,140	998,986	0	107	0	107	0	999,092	0	908	908	20,139	03/01/2025	1.G FE
539830-BH-1	LOCKHEED MARTIN CORP 3.550		05/11/2022	MAKE WHOLE CALL		505,171	500,000	491,445	495,207	0	386	0	386	0	495,593	0	4,407	4,407	19,765	01/15/2026	1.G FE
585055-BS-4	MEDTRONIC INC 3.500		06/01/2022	MAKE WHOLE CALL		632,400	622,000	616,365	619,140	0	350	0	350	0	619,491	0	2,509	2,509	25,881	03/15/2025	1.G FE
60871R-AC-4	MOLSON COORS BEVERAGE 3.500		05/01/2022	MATURED		1,000,000	1,000,000	1,034,890	1,001,400	0	(1,400)	0	(1,400)	0	1,000,000	0	0	0	17,500	05/01/2022	2.C FE
665772-CH-0	NORTHERN STATES POWER 2.150		05/20/2022	REDEEMED		2,000,000	2,000,000	1,984,980	1,998,933	0	608	0	608	0	1,999,541	0	459	459	32,847	08/15/2022	1.F FE
718546-AC-8	PHILLIPS 66 4.300		04/01/2022	MATURED		500,000	500,000	538,595	501,374	0	(1,374)	0	(1,374)	0	500,000	0	0	0	10,750	04/01/2022	2.A FE
844895-AV-4	SOUTHWEST GAS CORP 3.875		04/01/2022	MATURED		1,000,000	1,000,000	1,093,450	1,000,460	0	(460)	0	(460)	0	1,000,000	0	0	0	19,375	04/01/2022	2.A FE
94973V-AX-5	WELLPOINT INC 3.125		05/15/2022	MATURED		1,000,000	1,000,000	994,880	999,733	0	268	0	268	0	1,000,000	0	0	0	15,625	05/15/2022	2.B FE
88579Y-AF-8	3M COMPANY 2.000		06/26/2022	MATURED		2,100,000	2,100,000	2,068,815	2,098,317	0	1,683	0	1,683	0	2,100,000	0	0	0	21,000	06/26/2022	1.E FE
046353-AQ-1	ASTRAZENECA PLC 2.375	D	06/12/2022	MATURED		1,000,000	1,000,000	996,820	999,686	0	314	0	314	0	1,000,000	0	0	0	11,875	06/12/2022	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
05530Q-AF-7	BAT INTL FINANCE (144A 3.250	D	06/07/2022	MATURED		1,000,000	1,000,000	990,640	999,495	0	505	0	505	0	1,000,000	0	0	0	16,250	06/07/2022	2.B FE
23636T-AA-8	DANONE SA (144A) 3.000	D	06/15/2022	MATURED		1,330,000	1,330,000	1,327,444	1,329,916	0	84	0	84	0	1,330,000	0	0	0	19,950	06/15/2022	2.A FE
377373-AD-7	GLAXOSMITHKLINE CAPITA 2.850	D	05/08/2022	MATURED		2,000,000	2,000,000	2,012,920	2,000,440	0	(440)	0	(440)	0	2,000,000	0	0	0	28,500	05/08/2022	1.F FE
423012-AA-1	HEINEKEN NV (144A) 3.400	D	04/01/2022	MATURED		1,000,000	1,000,000	997,310	999,848	0	152	0	152	0	1,000,000	0	0	0	17,000	04/01/2022	2.A FE
07386Y-AE-4	BSARM 2007-5 3A1 CMO 3.086		06/25/2022	VARIOUS		12,057	12,057	9,475	5,351	0	6,706	0	6,706	0	12,057	0	0	0	155	08/25/2047	1.A FM
07386Y-AE-4	BSARM 2007-5 3A1 CMO 3.086		06/25/2022	WRITTEN OFF		0	146	114	65	0	(1)	0	(1)	0	64	0	(64)	(64)	2	08/25/2047	1.A FM
12544W-AG-2	CWHL 2007-HY3 4A1 CMO 3.642		06/25/2022	VARIOUS		38,453	38,453	32,741	13,136	0	25,316	0	25,316	0	38,453	0	0	0	450	06/25/2047	1.D FM
29977J-AB-2	EVER 2013-1 A2 CMO 2.500		06/25/2022	VARIOUS		125,881	125,881	113,450	121,622	0	4,260	0	4,260	0	125,881	0	0	0	1,195	03/25/2043	1.A
46651G-AC-3	JPMMT 2019-7 A3 CMO (1 3.500		06/25/2022	VARIOUS		158,617	158,617	160,600	159,345	0	(727)	0	(727)	0	158,617	0	0	0	2,277	02/25/2050	1.A
46592X-AC-8	JPMMT 2021-13 A3 CMO 2.500		06/25/2022	VARIOUS		310,981	310,981	312,488	312,493	0	(1,511)	0	(1,511)	0	310,981	0	0	0	3,072	04/25/2052	1.A Z
74958T-AJ-2	RFMSI 2007-SA3 3A4 CMO 4.900		06/25/2022	VARIOUS		8,100	8,100	6,496	3,786	0	4,314	0	4,314	0	8,100	0	0	0	161	07/27/2037	1.D FM
81746L-AA-0	SEMT 2015-3 A1 CMO 3.500		06/25/2022	VARIOUS		221,980	221,980	228,847	225,514	0	(3,534)	0	(3,534)	0	221,980	0	0	0	3,310	07/25/2045	1.A
81748B-AB-8	SEMT 2019-3 A2 CMO (14 3.500		06/25/2022	VARIOUS		205,873	205,873	209,508	206,955	0	(1,082)	0	(1,082)	0	205,873	0	0	0	2,585	09/25/2049	1.A
17291E-AV-3	CGCMT 2016-P6 A4 3.458		06/10/2022	PAID ON PRINCIPAL		104,296	104,296	109,894	108,226	0	(3,930)	0	(3,930)	0	104,296	0	0	0	1,803	12/10/2049	1.A
12630D-AW-4	COMM 2014-CR14 ASB 3.743		06/10/2022	VARIOUS		329,956	329,956	334,132	331,189	0	(1,232)	0	(1,232)	0	329,956	0	0	0	5,394	02/10/2047	1.A
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						26,754,635	26,568,341	26,925,431	26,657,543	0	15,841	0	15,841	0	26,673,384	0	(105,189)	(105,189)	657,943	XXX	XXX
2509999997. Total - Bonds - Part 4						120,316,353	116,258,296	130,863,646	121,090,877	0	(602,854)	0	(602,854)	0	120,488,023	0	(358,109)	(358,109)	3,207,541	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						120,316,353	116,258,296	130,863,646	121,090,877	0	(602,854)	0	(602,854)	0	120,488,023	0	(358,109)	(358,109)	3,207,541	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4						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 4						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						120,316,353	XXX	130,863,646	121,090,877	0	(602,854)	0	(602,854)	0	120,488,023	0	(358,109)	(358,109)	3,207,541	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	8,286,612	8,286,612	07/01/2022
000000-00-0	REPO - CREDIT A TREASURY		1.A	8,286,612	8,286,612	07/01/2022
000000-00-0	REPO - DAIWA A TREASURY		1.A	1,741,673	1,741,673	07/01/2022
000000-00-0	REPO - JP A TREASURY		1.A	8,286,612	8,286,612	07/01/2022
000000-00-0	REPO - MIZUHO A TREASURY		1.A	8,286,612	8,286,612	07/01/2022
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				34,888,121	34,888,121	XXX
0109999999. Total - U.S. Government Bonds				34,888,121	34,888,121	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				34,888,121	34,888,121	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				34,888,121	34,888,121	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				34,888,121	34,888,121	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 13,559,210 Book/Adjusted Carrying Value $ 13,559,210
2. Average balance for the year Fair Value $ 20,614,043 Book/Adjusted Carrying Value $ 20,614,043
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 34,888,121 NAIC 2 $ 0 NAIC 3 $ 0 NAIC 4 $ 0 NAIC 5 $ 0 NAIC 6 $ 0

SCHEDULE DL - PART 2
SECURITIES LENGING 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 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
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								
Citibank, N.A. ..... New Castle,DE		0.000	0	0	145,410	145,411	145,411	XXX
JP Morgan Chase Bank, N.A. .... New York,NY		0.000	0	0	(2,023,435)	(2,130,089)	(2,111,526)	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	(1,878,025)	(1,984,679)	(1,966,116)	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	(1,878,025)	(1,984,679)	(1,966,116)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash	XXX	XXX	0	0	(1,878,025)	(1,984,679)	(1,966,116)	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		06/30/2022	1.435		56,110,642	0	21,299
8409999999. Subtotal - Qualified Cash Pools Under SSAP No. 2R						56,110,642	0	21,299
8609999999 - Total Cash Equivalents						56,110,642	0	21,299