PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

* 2 5 8 8 7 2 0 2 2 2 0 1 0 0 1 0 3 *

QUARTERLY STATEMENT

AS OF SEPTEMBER 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
19th day of October, 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	3,209,227,843	0	3,209,227,843	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 ($ (521,344)), cash equivalents ($ 48,088,632) and short-term investments ($ 0)	47,567,288	0	47,567,288	25,271,657
6.	Contract loans (including $ 0 premium notes)	0	0	0	0
7.	Derivatives	0	0	0	0
8.	Other invested assets	93,539	93,538	1	1
9.	Receivables for securities	0	0	0	0
10.	Securities lending reinvested collateral assets	25,733,190	0	25,733,190	21,328,911
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	3,282,621,860	93,538	3,282,528,322	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	22,722,895	0	22,722,895	24,828,537
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	185,583,035	6,424,905	179,158,130	154,952,222
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 3,307,500 earned but unbilled premiums)	266,164,105	987,122	265,176,984	233,345,113
	15.3 Accrued retrospective premiums ($ 2,890,578) and contracts subject to redetermination ($ 0)	2,890,578	203,336	2,687,243	2,636,874
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	5,836,769	0	5,836,769	13,587,344
	16.2 Funds held by or deposited with reinsured companies	48,003	0	48,003	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	1,461,646	0	1,461,646	0
18.2	Net deferred tax asset	36,791,253	292,034	36,499,219	32,720,909
19.	Guaranty funds receivable or on deposit	83,583	0	83,583	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	11,587,122	269,067	11,318,054	11,204,722
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	3,815,870,248	8,349,399	3,807,520,849	3,586,489,412
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28.	Total (Lines 26 and 27)	3,815,870,248	8,349,399	3,807,520,849	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.	Equities and deposits in pools and associations	6,968,636	0	6,968,636	6,759,548
2502.	Amounts receivable under high deductible policies	2,677,822	269,067	2,408,755	2,689,024
2503.	State surcharges receivable	1,815,374	0	1,815,374	1,661,323
2598.	Summary of remaining write-ins for Line 25 from overflow page	125,290	0	125,290	94,826
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	11,587,122	269,067	11,318,054	11,204,722

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 367,635,856)	1,644,991,226	1,584,790,474
2.	Reinsurance payable on paid losses and loss adjustment expenses	77,149,501	70,521,167
3.	Loss adjustment expenses	353,007,486	342,072,667
4.	Commissions payable, contingent commissions and other similar charges	29,522,562	37,612,606
5.	Other expenses (excluding taxes, licenses and fees)	26,127,251	25,193,364
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	13,240,730	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 $ 187,073 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)	644,042,348	577,906,595
10.	Advance premium	0	0
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	2,439,873	2,433,302
12.	Ceded reinsurance premiums payable (net of ceding commissions)	22,585,429	12,346,634
13.	Funds held by company under reinsurance treaties	0	0
14.	Amounts withheld or retained by company for account of others	2,208,566	1,832,430
15.	Remittances and items not allocated	74,575	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	8,033,747	2,835,100
20.	Derivatives	0	0
21.	Payable for securities	12,065,950	0
22.	Payable for securities lending	25,733,190	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	6,833,698	7,797,426
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	2,868,056,130	2,704,443,827
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	2,868,056,130	2,704,443,827
29.	Aggregate write-ins for special surplus funds	1,810,310	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)	665,635,072	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)	939,464,719	882,045,585
38.	Totals (Page 2, Line 28, Col. 3)	3,807,520,849	3,586,489,412
	DETAILS OF WRITE-INS		
2501.	Investment real estate liability	8,424,567	9,509,693
2502.	Retroactive reinsurance reserve assumed	52,004	52,007
2503.	Retroactive reinsurance reserve ceded	(1,642,874)	(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)	6,833,698	7,797,426
2901.	Special surplus from retroactive reinsurance	1,810,310	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)	1,810,310	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 $ 270,429)	452,798	430,551	487,010
	1.2 Assumed (written $ 1,026,070,406)	963,239,186	874,084,950	1,183,079,711
	1.3 Ceded (written $ 270,284)	452,653	391,333	447,067
	1.4 Net (written $ 1,026,070,552)	963,239,331	874,124,168	1,183,119,654
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 594,631,481):			
	2.1 Direct	5,068,024	5,410,038	16,269,618
	2.2 Assumed	584,358,161	520,765,806	679,669,023
	2.3 Ceded	5,819,971	3,061,073	12,708,238
	2.4 Net	583,606,214	523,114,771	683,230,402
3.	Loss adjustment expenses incurred	95,353,752	93,298,285	121,646,982
4.	Other underwriting expenses incurred	279,511,482	258,557,988	343,172,416
5.	Aggregate write-ins for underwriting deductions	0	0	0
6.	Total underwriting deductions (Lines 2 through 5)	958,471,448	874,971,044	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)	4,767,883	(846,877)	35,069,854
	INVESTMENT INCOME			
9.	Net investment income earned	63,740,628	62,650,783	83,796,617
10.	Net realized capital gains (losses) less capital gains tax of $ (425,087)	(1,850,439)	(649,645)	(734,274)
11.	Net investment gain (loss) (Lines 9 + 10)	61,890,189	62,001,138	83,062,343
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ 271,838 amount charged off $ 3,278,830)	(3,006,992)	(2,075,725)	(2,619,105)
13.	Finance and service charges not included in premiums	3,028,617	3,000,895	3,995,111
14.	Aggregate write-ins for miscellaneous income	(85,759)	(87,344)	(216,064)
15.	Total other income (Lines 12 through 14)	(64,134)	837,826	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)	66,593,938	61,992,087	119,292,139
17.	Dividends to policyholders	1,069,710	1,137,588	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)	65,524,228	60,854,499	117,754,962
19.	Federal and foreign income taxes incurred	12,919,948	11,819,779	21,397,388
20.	Net income (Line 18 minus Line 19)(to Line 22)	52,604,280	49,034,720	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)	52,604,280	49,034,720	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 $ (34,979)	(131,991)	9,058	13,887
25.	Change in net unrealized foreign exchange capital gain (loss)	(9,440)	(846)	(3,017)
26.	Change in net deferred income tax	3,830,015	4,219,238	3,721,877
27.	Change in nonadmitted assets	1,126,270	681,436	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)	57,419,134	53,943,606	(8,958,781)
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	939,464,719	944,947,972	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.	Fines and penalties of regulatory authorities	(10,771)	(10,572)	(13,780)
1402.	Profit and loss, miscellaneous	(14,992)	(6,468)	(6,517)
1403.	Retroactive reinsurance gain/loss	(59,997)	(70,304)	(195,767)
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)	(85,759)	(87,344)	(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	984,695,516	894,384,877	1,208,807,822
2.	Net investment income	72,826,448	73,773,928	95,711,658
3.	Miscellaneous income	(64,134)	837,826	1,159,942
4.	Total (Lines 1 to 3)	1,057,457,830	968,996,631	1,305,679,422
5.	Benefit and loss related payments	509,019,861	447,737,945	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	372,070,729	342,661,495	447,877,696
8.	Dividends paid to policyholders	1,063,139	1,045,663	1,598,015
9.	Federal and foreign income taxes paid (recovered) net of $ 3,486 tax on capital gains (losses)	17,425,075	15,341,256	20,399,011
10.	Total (Lines 5 through 9)	899,578,804	806,786,360	1,084,397,192
11.	Net cash from operations (Line 4 minus Line 10)	157,879,026	162,210,271	221,282,230
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	307,770,137	241,491,334	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	12,065,950	33,274,656	0
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	319,836,087	274,765,990	344,781,735
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	459,993,869	535,874,219	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	4,404,279	9,223,422	10,095,813
	13.7 Total investments acquired (Lines 13.1 to 13.6)	464,398,148	545,097,641	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)	(144,562,061)	(270,331,651)	(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)	8,978,666	8,820,047	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)	8,978,666	8,820,047	(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)	22,295,631	(99,301,333)	(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)	47,567,288	138,354,887	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 #	September 30, 2022	December 31, 2021
1. United States Fidelity and Guaranty Company state basis	XXX	XXX	XXX	$ 52,604,280	$ 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	$ 52,604,280	$ 96,357,574
Surplus					
5. United States Fidelity and Guaranty Company state basis	XXX	XXX	XXX	$ 939,464,719	$ 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	$ 939,464,719	$ 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 September 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	$	13,689,723
2. 12 Months or Longer	$	—

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

1. Less than 12 Months	$	128,882,311
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	1.5 %
(2)	Cash equivalents	62.2 %
(3)	Short-term investments	36.3 %
(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

The Inflation Reduction Act was enacted on August 16, 2022, and includes a new corporate alternative minimum tax (CAMT). The Company is included in a consolidated federal income tax return with its ultimate parent company, The Travelers Companies, Inc. The Company has determined that it does not expect to be liable for CAMT in 2023.

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.

NOTES TO FINANCIAL STATEMENTS

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

A. Transfers of Receivables Reported as Sales:

No significant change.

B. Transfer and Servicing of Financial Assets:

No significant change.

2. Not applicable.

4. Not applicable.

C. Wash Sales:

Not applicable.

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 September 30, 2022:

Description	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Bonds					
Industrial and miscellaneous	$ —	$ 2,552,503	$ —	$ —	$ 2,552,503
Total securities at fair value	$ —	$ 2,552,503	$ —	$ —	$ 2,552,503

The Company did not have any activity in Level 3 of the fair value hierarchy during the quarter.

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 September 30, 2022)

Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Cash equivalents	$ 48,088,632	$ 48,088,632	$ 6,479,850	$ 41,608,782	$ —	$ —	$ —
Long-term bonds	2,868,115,802	3,209,227,843	266,162,805	2,601,952,997	—	—	—

(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	—	—	—

NOTES TO FINANCIAL STATEMENTS

D. Not applicable.

E. Not applicable.

21. OTHER ITEMS

No significant change.

22. EVENTS SUBSEQUENT

The Company had no material subsequent events through November 10, 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 $9,540,000, resulting from better than expected loss and defense and cost containment experience across multiple Schedule P lines, primarily workers' compensation, commercial multiple peril, special property, other liability – claims-made and auto physical damage lines of business. This favorable development was partially offset by worse than expected loss experience in other liability – occurrence. The unfavorable development included funding of asbestos and environmental reserves in the other liability – occurrence, products liability – occurrence, and commercial multiple peril lines.

The improvement in workers' compensation was driven primarily by better than expected loss experience across multiple accident years. Lower estimates for adjusting and other expenses also contributed to the workers' compensation improvement. The improvement in commercial multiple peril was driven primarily by better than expected loss experience in accident year 2021. The improvement in special property was driven primarily by better than expected loss experience in multiple accident years. The improvement in other liability – claims-made was driven primarily by better than expected loss experience in multiple accident years. 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.

NOTES TO FINANCIAL STATEMENTS

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 [X] No [ ]

3.3 If the response to 3.2 is yes, provide a brief description of those changes.
Discover Specialty Insurance Company's name changed to Travelers Specialty Insurance Company.

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	$ 93,538
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 93,941	$ 93,538
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. ..... $ 25,733,190

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 25,733,190

16.3 Total payable for securities lending reported on the liability page. ..... $ 25,733,190

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	4,781,190	4,781,190	0	0	37,573	37,573
TOTAL			0	0	4,781,190	4,781,190	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	11,914	16,082	1,213,949	632,836	18,135,097	20,400,353
2. Alaska AK	L	0	0	0	87	1,112,034	1,153,959
3. Arizona AZ	L	6,342	14,293	188,129	312,107	7,625,123	6,923,111
4. Arkansas AR	L	400	100	730,626	484,994	13,503,414	14,169,207
5. California CA	L	66,306	4,192	3,030,043	3,319,549	95,894,812	100,681,995
6. Colorado CO	L	4,708	4,208	39,172	1,619,776	4,093,006	3,889,584
7. Connecticut CT	L	1,657	6,140	243,736	311,066	6,167,259	6,745,296
8. Delaware DE	L	300	0	106,906	282,708	1,965,335	1,898,898
9. District of Columbia DC	L	21,113	19,800	(21,815)	1,504	324,102	339,543
10. Florida FL	L	2,247	1,958	1,708,311	1,154,475	24,725,681	29,175,481
11. Georgia GA	L	5,672	6,495	160,936	390,947	10,571,138	11,294,404
12. Hawaii HI	L	(847)	1,290	(103)	380	474,842	556,597
13. Idaho ID	L	175	0	3,111	18,644	1,708,769	1,786,136
14. Illinois IL	L	15,710	22,282	11,925,752	133,062	15,064,973	17,482,390
15. Indiana IN	L	1,320	1,487	947,927	97,023	8,233,257	10,328,255
16. Iowa IA	L	210	100	409,160	56,058	7,650,632	7,912,964
17. Kansas KS	L	3,020	3,020	167,333	817,997	3,308,332	3,934,811
18. Kentucky KY	L	5,806	7,056	184,537	145,772	12,311,905	13,434,763
19. Louisiana LA	L	250	250	866,358	720,838	10,295,226	9,735,353
20. Maine ME	L	200	200	170,285	182,856	3,650,432	3,584,895
21. Maryland MD	L	2,938	3,616	173,844	427,404	3,899,685	4,700,299
22. Massachusetts MA	L	722	(494)	399,340	325,496	13,620,284	14,233,731
23. Michigan MI	L	800	608	829,910	1,247,442	60,704,281	65,320,856
24. Minnesota MN	L	(460)	460	114,469	304,940	4,863,780	5,787,082
25. Mississippi MS	L	0	500	2,152,746	1,901,182	28,584,126	20,833,192
26. Missouri MO	L	360	360	1,341,522	2,167,007	13,600,265	14,436,728
27. Montana MT	L	850	1,500	73,531	54,330	2,790,996	3,103,611
28. Nebraska NE	L	300	0	53,344	52,256	2,726,638	2,888,432
29. Nevada NV	L	4,013	4,013	28,146	17,354	2,607,314	2,832,707
30. New Hampshire NH	L	100	100	10,663	191,214	1,167,135	1,264,078
31. New Jersey NJ	L	2,078	2,078	1,046,041	1,039,281	36,851,079	41,451,758
32. New Mexico NM	L	2,177	3,268	348,881	275,046	10,485,953	9,863,591
33. New York NY	L	41,493	44,101	615,450	826,388	21,515,126	22,607,153
34. North Carolina NC	L	8,009	8,360	574,039	2,093,866	8,844,038	9,136,468
35. North Dakota ND	L	800	1,300	0	127,155	292,714	357,216
36. Ohio OH	L	13,455	11,811	297,535	104,914	8,668,026	10,784,603
37. Oklahoma OK	L	0	205	494,430	326,032	14,849,322	12,915,807
38. Oregon OR	L	3,238	6,110	106,071	10,672	4,775,080	5,161,854
39. Pennsylvania PA	L	5,194	7,716	710,525	787,532	28,720,758	34,453,287
40. Rhode Island RI	L	0	0	(94,587)	28,576	838,066	2,575,483
41. South Carolina SC	L	1,323	3,465	5,663,375	5,636,948	13,706,006	13,446,682
42. South Dakota SD	L	0	0	36,451	35,447	1,259,972	1,333,212
43. Tennessee TN	L	2,570	2,195	192,613	495,090	14,260,499	15,527,621
44. Texas TX	L	308	3,185	225,081	695,970	20,834,533	29,887,829
45. Utah UT	L	2,523	2,420	16,307	16,004	3,205,875	2,519,462
46. Vermont VT	L	0	0	183,063	30,856	2,154,611	2,295,746
47. Virginia VA	L	8,874	10,482	293,511	610,964	14,245,466	14,438,545
48. Washington WA	L	494	200	223,831	1,710,452	2,446,707	2,834,746
49. West Virginia WV	L	12,183	12,118	459,122	427,132	2,945,194	2,769,640
50. Wisconsin WI	L	5,880	9,016	600,101	904,065	16,340,674	15,589,931
51. Wyoming WY	L	3,704	3,554	(150)	0	493,718	491,729
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	N	0	0	(302)	(30,182)	7,561	10,696
55. U.S. Virgin Islands VI	L	0	0	0	0	1,465	88
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	7,431	10,351
59. Totals	XXX	270,429	251,200	39,243,260	33,523,510	609,129,746	651,292,209
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX	0	0	0	0	7,431	10,351
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	7,431	10,351

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG 52

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

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

R - Registered - Non-domiciled RRGs 0

Q - Qualified - Qualified or accredited reinsurer 0

N - None of the above - Not allowed to write business in the state 5

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	
… … Travelers 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	
… … … … Travelers Casualty Insurance Company of America (19046) *	Connecticut	06-0876835	
… … … … Travelers Casualty Company of Connecticut (36170) *	Connecticut	06-1286266	
… … … … Travelers Casualty UK Investments LLC	Delaware	06-6033504	
… … … … Travelers Commercial Insurance Company (36137) *	Connecticut	06-1286268	
… … … … Travelers Excess and Surplus Lines Company (29696) *	Connecticut	06-1203698	
… … … … Travelers Lloyds of Texas Insurance Company (41564) *	Texas	75-1732040	
… … … … The Family Business Institute LLC	Delaware	06-6033504	
… … … … 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	
… … … … The Travelers Lloyds Insurance Company (41262) *	Texas	76-0002592	
… … … … Travelers Marine, LLC	Delaware	06-0566050	

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
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		Travelers 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.	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-6033509	0	0		Standard Fire Properties, LLC	DE	NIA	The Standard Fire Insurance Company	0/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		94-3097171	0	0		Bayhill Restaurant II Associates	CA	NIA	Standard Fire Properties, LLC	0	50.000	The Travelers Companies, Inc.	NO	105
3548	The Travelers Companies, Inc.		06-6033509	0	0		Standard Fire UK Investments, LLC	DE	NIA	The Standard Fire Insurance Company	0/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	19062	06-0848755	0	0		The Automobile Insurance Company of Hartford, Connecticut	CT	IA	The Standard Fire Insurance Company	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0848755	0	0		Auto Hartford Investments, LLC	DE	NIA	The Automobile Insurance Company of Hartford, Connecticut	0/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	36145	06-1286264	0	0		Travelers Personal Security Insurance Company	CT	IA	The Standard Fire Insurance Company	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	36161	06-1286274	0	0		Travelers Property Casualty Insurance Company	CT	IA	The Standard Fire Insurance Company	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	38130	36-3703200	0	0		Travelers Personal Insurance Company	CT	IA	The Standard Fire Insurance Company	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		27-4469564	0	0		Travelers Texas MGA, Inc.	TX	NIA	The Standard Fire Insurance Company	0/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		06-6033509	0	0		Oregon Evergreen Investor I, LLC	DE	NIA	The Standard Fire Insurance Company	0/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		AA-3194119	0	0		Travelers (Bermuda) Limited	BMU	IA	Travelers Insurance Group Holdings, Inc.	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		20-4312440	0	0		Travelers Lloyds Management Company	TX	NIA	Travelers Insurance Group Holdings, Inc.	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-1534005	0	0		TPC Investments Inc.	CT	NIA	Travelers Insurance Group Holdings, Inc.	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	19038	06-6033504	0	0		Travelers Casualty and Surety Company	CT	IA	Travelers Insurance Group Holdings, Inc.	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	41483	06-1067463	0	0		Farmington Casualty Company	CT	IA	Travelers Casualty and Surety Company	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		75-2676034	0	0		Travelers MGA, Inc.	TX	NIA	Farmington Casualty Company	0/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.			0	0		8527512 Canada Inc.	CAN	NIA	Travelers Casualty and Surety Company	0/B/M	77.520	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		AA-1560270	0	0		The Dominion of Canada General Insurance Company	CAN	IA	8527512 Canada Inc.	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		AA-1560039	0	0		Travelers Insurance Company of Canada	CAN	IA	Travelers Casualty and Surety Company	0/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.	31194	06-0907370	0	0		Travelers Casualty and Surety Company of America	CT	IA	Travelers Casualty and Surety Company	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		47-2215437	0	0		Travelers Global, Inc.	DE	NIA	Travelers Casualty and Surety Company of America	0/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		47-2215437	0	0		Travelers Brazil Holding LLC	DE	NIA	Travelers Global, Inc.	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		47-2215437	0	0		Travelers Brazil Acquisition LLC	DE	NIA	Travelers Brazil Holding LLC	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Junto Holding Brasil S.A.	BRA	NIA	Travelers Brazil Acquisition LLC	0/B	49.500	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.		AA-2230021	0	0		Junto Resseguros S.A.	BRA	IA	Junto Holding Brasil S.A.	0/B	100.000	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.			0	0		Junto Controle de Riscos Ltda.	BRA	NIA	Junto Resseguros S.A.	0/B	0.010	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.		AA-2230002	0	0		Junto Seguros S.A.	BRA	IA	Junto Holding Brasil S.A.	0/B	100.000	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.			0	0		Junto Controle de Riscos Ltda.	BRA	NIA	Junto Seguros S.A.	0/B	99.990	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.			0	0		Junto Holding Latam S.A.	BRA	NIA	Travelers Brazil Acquisition LLC	0/B	49.500	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.		AA-2330036	0	0		JMalucelli Travelers Seguros S.A.	COL	IA	Junto Holding Latam S.A.	0/B/M	51.000	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.	19046	06-0876835	0	0		Travelers Casualty Insurance Company of America	CT	IA	Travelers Casualty and Surety Company	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	36170	06-1286266	0	0		Travelers Casualty Company of Connecticut	CT	IA	Travelers Casualty and Surety Company	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-6033504	0	0		Travelers Casualty UK Investments LLC	DE	NIA	Travelers Casualty and Surety Company	0/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	36137	06-1286268	0	0		Travelers Commercial Insurance Company	CT	IA	Travelers Casualty and Surety Company	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	29696	06-1203698	0	0		Travelers Excess and Surplus Lines Company	CT	IA	Travelers Casualty and Surety Company	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	41564	75-1732040	0	0		Travelers Lloyds of Texas Insurance Company	TX	IA	Travelers Casualty and Surety Company	0/M/A	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-6033504	0	0		The Family Business Institute LLC	DE	NIA	Travelers Casualty and Surety Company	0/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		30-0956205	0	0		Simply Business, LLC	MA	NIA	Travelers Casualty and Surety Company	0/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	0/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	0	97.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25658	06-0566050	0	0		The Travelers Indemnity Company	CT	IA	Travelers Insurance Group Holdings Inc.	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Arch Street North LLC	DE	NIA	The Travelers Indemnity Company	0/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25615	06-0291290	0	0		The Charter Oak Fire Insurance Company	CT	IA	The Travelers Indemnity Company	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Travelers Real Estate, LLC	DE	NIA	The Travelers Indemnity Company	0/B/M	100.000	The Travelers Companies, Inc.	NO	0

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
3548	The Travelers Companies, Inc.	10647	59-3372141	0	0		First Floridian Auto and Home Insurance Company	FL	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	42811	56-1371361	0	0		Gulf Underwriters Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	22233	75-6013697	0	0		Select Insurance Company	TX	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Crystal Brook, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Durham Holding, LLC	DE	NIA	Crystal Brook, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Sutton Holdco, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Cadet Limited, LLC	DE	NIA	Sutton Holdco, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Arrowhead Company, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Eastern Asset, LLC	DE	NIA	Arrowhead Company, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	43117	86-0703220	0	0		American Equity Insurance Company	AZ	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	10819	86-0868106	0	0		American Equity Specialty Insurance Company	CT	IA	American Equity Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	24015	41-6009967	0	0		Northland Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	27987	41-0983992	0	0		Northfield Insurance Company	IA	IA	Northland Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	24031	94-6051964	0	0		Northland Casualty Company	CT	IA	Northland Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Travelers Indemnity U.K. Investments LLC	CT	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		TPC U.K. Investments LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25623	06-0303275	0	0		The Phoenix Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25666	58-6020487	0	0		The Travelers Indemnity Company of America	CT	IA	The Phoenix Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25682	06-0336212	0	0		The Travelers Indemnity Company of Connecticut	CT	IA	The Phoenix Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25674	36-2719165	0	0		Travelers Property Casualty Company of America	CT	IA	The Phoenix Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-1501229	0	0		Constitution State Services LLC	DE	NIA	The Phoenix Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0303275	0	0		Phoenix UK Investments LLC	DE	NIA	The Phoenix Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	28188	35-1838077	0	0		TravCo Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		20-4403403	0	0		TINDY Foreign, Inc.	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.	40282	95-3634110	0	0		Travelers Commercial Casualty Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		62-1657094	0	0		Travelers Distribution Alliance, Inc.	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Travelers TLD, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Towers Foundry, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Travelers Marketplace Holdings, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		04-3508349	0	0		InsuraMatch, LLC	DE	NIA	Travelers Marketplace Holdings, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Travelers Australia Pty Ltd	AUS	NIA	Travelers Marketplace Holdings, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Tiercel, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Redstart, LLC	DE	NIA	Tiercel, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		QuantumSubro, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	27998	35-1838079	0	0		The Travelers Home and Marine Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	41262	76-0002592	0	0		The Travelers Lloyds Insurance Company	TX	IA	The Travelers Indemnity Company	O/M/A	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Travelers Marine, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
												0.000			
												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	(137)	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	81,170	0.0	0.0
6.	Mortgage guaranty	0	0	0.0	0.0
8.	Ocean marine	0	(28,155)	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	(28,982)	0.0	0.0
16.	Workers' compensation	12,690	(4,667,211)	(36,777.8)	(24,855.3)
17.1	Other liability - occurrence	0	12,226,586	0.0	0.0
17.2	Other liability - claims-made	0	(613,698)	0.0	0.0
17.3	Excess workers' compensation	0	(10,961,618)	0.0	0.0
18.1	Products liability - occurrence	0	13,782,537	0.0	0.0
18.2	Products liability - claims-made	0	(26)	0.0	0.0
19.1	Private passenger auto no-fault (personal injury protection)	0	(4,881,022)	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)	466,406	(1,013,926.3)	131,537.0
19.4	Other commercial auto liability	(226)	228,003	(100,886.1)	(34,566.1)
21.1	Private passenger auto physical damage	0	0	0.0	0.0
21.2	Commercial auto physical damage	(315)	(19,723)	6,261.2	(2,000.8)
22.	Aircraft (all perils)	0	(136,466)	0.0	0.0
23.	Fidelity	1,074	(95,341)	(8,875.4)	(1,453.9)
24.	Surety	439,621	(281,541)	(64.0)	(15.7)
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	452,798	5,068,024	1,119.3	1,256.5
	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	3,503	12,690	35,762
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)	103
19.4	Other commercial auto liability	10	(345)	446
21.1	Private passenger auto physical damage	0	0	0
21.2	Commercial auto physical damage	0	(470)	724
22.	Aircraft (all perils)	0	0	0
23.	Fidelity	200	1,240	1,090
24.	Surety	84,553	257,384	213,075
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	88,266	270,429	251,200
	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	132,577	10,633	143,211	445,929	7,996	563,166	1,017,090	60,309	(58,546)	1,763
2. 2020	93,986	202,951	296,937	44,723	4,047	48,770	84,305	4,364	150,285	238,954	35,043	(44,256)	(9,213)
3. Subtotals 2020 + Prior	612,182	843,292	1,455,475	177,301	14,680	191,981	530,234	12,359	713,451	1,256,044	95,352	(102,802)	(7,450)
4. 2021	138,544	332,845	471,388	125,735	28,536	154,271	93,545	12,744	208,739	315,028	80,736	(82,826)	(2,090)
5. Subtotals 2021 + Prior	750,726	1,176,137	1,926,863	303,035	43,217	346,252	623,779	25,103	922,189	1,571,072	176,088	(185,627)	(9,540)
6. 2022	XXX	XXX	XXX	XXX	261,573	261,573	XXX	117,061	309,867	426,927	XXX	XXX	XXX
7. Totals	750,726	1,176,137	1,926,863	303,035	304,789	607,824	623,779	142,164	1,232,056	1,997,999	176,088	(185,627)	(9,540)
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. 23.5	2. (15.8)	3. (0.5)
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. (1.1)

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.	N/A

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.	Other assets	132,868	0	132,868	119,193
2505.	Assumed reinsurance receivable and payable	(7,578)	0	(7,578)	(24,367)
2597.	Summary of remaining write-ins for Line 25 from overflow page	125,290	0	125,290	94,826

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)	(403)	(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)	93,539	93,942
12.	Deduct total nonadmitted amounts	93,538	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	459,993,869	662,156,662
3.	Accrual of discount	1,937,788	2,196,468
4.	Unrealized valuation increase (decrease)	(166,567)	18,746
5.	Total gain (loss) on disposals	(1,528,566)	(335,468)
6.	Deduct consideration for bonds and stocks disposed of	308,021,697	347,178,727
7.	Deduct amortization of premium	8,967,552	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	740,311	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)	3,209,227,843	3,066,469,318
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	3,209,227,843	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)	2,753,364,310	188,684,760	111,635,916	(1,767,568)	2,731,074,370	2,753,364,310	2,828,645,586	2,697,678,568
2. NAIC 2 (a)	359,946,173	29,110,350	11,002,765	(24,003)	371,894,538	359,946,173	378,029,755	366,009,924
3. NAIC 3 (a)	1,885,840	0	0	(32,310)	1,998,200	1,885,840	1,853,530	2,024,139
4. NAIC 4 (a)	0	0	0	0	0	0	0	0
5. NAIC 5 (a)	814,708	0	0	(115,735)	828,867	814,708	698,973	756,688
6. NAIC 6 (a)	0	0	0	0	0	0	0	0
7. Total Bonds	3,116,011,031	217,795,110	122,638,681	(1,939,617)	3,105,795,976	3,116,011,031	3,209,227,843	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	3,116,011,031	217,795,110	122,638,681	(1,939,617)	3,105,795,976	3,116,011,031	3,209,227,843	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	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
7709999999 Totals		XXX			

NONE

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1	2
		Year To Date	Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	0	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	745,174,682	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	723,318,187	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)	48,088,632	26,232,136
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	48,088,632	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									
91282C-BT-7	U S TREASURY NOTES .750 2026 03		07/08/2022	BAS-MERRILL LYNCH		13,733,839	15,000,000	31,352	1.A
91282C-EU-1	U S TREASURY NOTES 2.875 2025 06		08/09/2022	NOMURA SECURITIES INTL		15,851,304	16,000,000	70,383	1.A FE
912828-4R-8	U S TREASURY NOTES 2.875 2025 05		07/14/2022	BAS-MERRILL LYNCH		9,916,440	10,000,000	35,348	1.A
912828-6F-2	U S TREASURY NOTES 2.500 2026 02		08/03/2022	MORGAN STANLEY		9,809,799	10,000,000	106,658	1.A
0109999999. Subtotal - Bonds - U.S. Governments						49,311,382	51,000,000	243,741	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
118601-LR-2	BUCKS CO CMNTY CLG AUTH 4.000 2042 06		08/11/2022	STIFEL NICOLAUS & CO INC		2,664,055	2,605,000	0	1.A FE
212204-MK-4	CONTRA COSTA CCD GO TAXA 4.703 2033 08		09/16/2022	MORGAN STANLEY		2,500,000	2,500,000	0	1.B FE
212204-ML-2	CONTRA COSTA CCD GO TAXA 4.803 2034 08		09/16/2022	MORGAN STANLEY		2,500,000	2,500,000	0	1.B FE
212204-MM-0	CONTRA COSTA CCD GO TAXA 4.853 2035 08		09/16/2022	MORGAN STANLEY		380,000	380,000	0	1.B FE
232769-LK-3	CYPRESS-FAIRBANKS ISD GO 4.250 2038 02		09/29/2022	MESIROW FINANCIAL		2,959,950	3,000,000	0	1.A FE
232769-LL-1	CYPRESS-FAIRBANKS ISD GO 4.375 2039 02		09/29/2022	MESIROW FINANCIAL		3,726,000	3,750,000	0	1.A FE
403720-GZ-2	GWINNETT CO DEV AUTH TAX 4.130 2042 09		09/26/2022	PIPER JAFFRAY		4,080,091	4,640,000	14,372	1.A FE
495242-N3-9	KING CO SD #412 SHORELIN 4.000 2035 12		09/21/2022	RBC CAPITAL MARKETS		5,465,694	5,505,000	68,507	1.B FE
639557-XV-4	NEBO SCHOOL DISTRICT GEN 3.125 2036 07		08/10/2022	RAYMOND JAMES & ASSOC		7,581,011	7,645,000	0	1.A FE
639557-XW-2	NEBO SCHOOL DISTRICT GEN 3.250 2037 07		08/10/2022	RAYMOND JAMES & ASSOC		8,166,778	8,215,000	0	1.A FE
642526-G7-6	NEW BRAUNFELS GENERAL OB 3.875 2041 02		08/18/2022	UMB BANK		1,098,180	1,125,000	1,453	1.C FE
642526-G8-4	NEW BRAUNFELS GENERAL OB 3.875 2042 02		08/18/2022	UMB BANK		1,128,617	1,165,000	1,505	1.C FE
661334-GL-0	NORTH ORANGE CO CCD GO S 4.000 2043 08		08/31/2022	PIPER JAFFRAY		2,079,378	2,100,000	0	1.B FE
661334-GM-8	NORTH ORANGE CO CCD GO S 4.000 2044 08		08/31/2022	PIPER JAFFRAY		2,587,226	2,625,000	0	1.B FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						46,916,981	47,755,000	85,837	XXX
Bonds - U.S. Special Revenues									
84059Q-EK-8	SOUTH VALLEY SEWER DIST 3.250 2036 01		07/29/2022	RBC CAPITAL MARKETS		1,412,731	1,425,000	0	1.B FE
89658H-YU-8	TRINITY RIVER AUTH REG W 3.750 2041 08		07/13/2022	CITIGROUP GLOBAL MARKETS		9,269,366	9,370,000	0	1.A FE
89658H-YV-6	TRINITY RIVER AUTH REG W 3.875 2042 08		07/13/2022	CITIGROUP GLOBAL MARKETS		9,720,000	9,720,000	0	1.A FE
3133AX-L5-9	FHLMC PASS THR #QD1248 4.000 2051 11		09/01/2022	WELLS FARGO SECURITIES		13,144,209	13,448,911	19,426	1.A
0909999999. Subtotal - Bonds - U.S. Special Revenues						33,546,306	33,963,911	19,426	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)									
02361D-AY-6	AMEREN ILLINOIS 3.850 2032 09		08/15/2022	MIZUHO INTERNATIONAL PLC		3,993,080	4,000,000	0	1.F FE
025816-DA-4	AMERICAN EXPRESS 4.420 2033 08		07/25/2022	CREDIT SUISSE FIRST BOSTON		5,000,000	5,000,000	0	1.F FE
075887-CP-2	BECTON DICKINSON 4.298 2032 08		08/16/2022	MORGAN STANLEY		5,021,150	5,000,000	0	2.B FE
141781-BS-2	CARGILL INC (144A) 2.125 2031 11		08/10/2022	VARIOUS		5,107,480	6,000,000	25,264	1.F FE
15189X-AZ-1	CENTERPOINT ENERGY HOUST 4.450 2032 10		09/28/2022	VARIOUS		7,833,960	8,000,000	5,563	1.F FE
172967-NX-5	CITIGROUP INC 5.610 2026 09		09/22/2022	CITIGROUP GLOBAL MARKETS		5,000,000	5,000,000	0	1.G FE
278062-AH-7	EATON CORP 4.150 2033 03		08/18/2022	TRUIST SECURITIES		4,986,750	5,000,000	0	2.A FE
548661-EA-1	LOWES COMPANIES 2.625 2031 04		08/17/2022	BAS-MERRILL LYNCH		4,413,100	5,000,000	50,313	2.A FE
58013M-FS-8	MCDONALDS CORP 4.600 2032 09		09/13/2022	BAS-MERRILL LYNCH		4,961,250	5,000,000	3,833	2.A FE
66815L-2K-4	NORTHWESTERN MUTUAL GLOB 4.350 2027 09		09/08/2022	CITIGROUP GLOBAL MARKETS		2,998,800	3,000,000	0	1.A FE
87612E-BP-0	TARGET CORP 4.500 2032 09		09/06/2022	DEUTSCHE BANC		3,992,960	4,000,000	0	1.F FE
882508-BP-8	TEXAS INSTRUMENTS INC 3.650 2032 08		08/11/2022	BAS-MERRILL LYNCH		3,009,150	3,000,000	0	1.E FE
98138H-AG-6	WORKDAY INC 3.500 2027 04		08/29/2022	CREDIT SUISSE FIRST BOSTON		4,802,650	5,000,000	72,917	2.B FE
06368L-AQ-9	BANK OF MONTREAL 4.700 2027 09	A	09/07/2022	BMO CAPITAL MARKETS		4,997,800	5,000,000	0	1.F FE
136375-DC-3	CANADIAN NATIONAL RAILWA 3.850 2032 08	A	08/02/2022	BAS-MERRILL LYNCH		1,992,120	2,000,000	0	1.F FE
31429K-AH-6	FEDERATION DES CAISSES (4.550 2027 08	A	08/16/2022	BMO CAPITAL MARKETS		6,999,090	7,000,000	0	1.E FE
47837R-AE-0	JOHNSON CONTROLS/TYCO FI 4.900 2032 12	D	09/06/2022	MORGAN STANLEY		4,925,450	5,000,000	0	2.B FE
65558R-AC-3	NORDEA BANK ABP (144A) 4.750 2025 09	D	09/15/2022	BAS-MERRILL LYNCH		4,985,650	5,000,000	0	1.D FE
902613-AT-5	UBS GROUP AG (144A) 4.988 2033 08	D	08/01/2022	UBS AG		3,000,000	3,000,000	0	1.G FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						88,020,440	90,000,000	157,889	XXX
2509999997. Total - Bonds - Part 3						217,795,110	222,718,911	506,893	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						217,795,110	222,718,911	506,893	XXX
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
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						217,795,110	XXX	506,893	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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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		09/20/2022	VARIOUS		106,171	106,171	103,915	103,489	0	2,683	0	2,683	0	106,171	0	0	0	2,126	07/20/2047	1.A
36179T-LR-4	GNMA II PASS #MA4836 3.000		09/20/2022	VARIOUS		131,205	131,205	128,498	127,962	0	3,243	0	3,243	0	131,205	0	0	0	2,603	11/20/2047	1.A
36202F-4Q-6	GNMA II PASS #00005331 3.500		09/20/2022	VARIOUS		41,759	41,759	43,683	43,362	0	(1,603)	0	(1,603)	0	41,759	0	0	0	966	03/20/2042	1.A
36202D-HK-0	GNMA II PASS #2934 7.500		09/20/2022	VARIOUS		7,553	7,553	7,306	7,209	0	344	0	344	0	7,553	0	0	0	346	06/20/2030	1.A
36202D-KX-8	GNMA II PASS #3010 7.000		09/20/2022	VARIOUS		511	511	515	517	0	(6)	0	(6)	0	511	0	0	0	24	12/20/2030	1.A
36202D-SA-0	GNMA II PASS #3213 5.500		09/20/2022	VARIOUS		775	775	774	774	0	1	0	1	0	775	0	0	0	28	03/20/2032	1.A
36202D-T5-0	GNMA II PASS #3272 5.500		09/20/2022	VARIOUS		2,521	2,521	2,516	2,516	0	5	0	5	0	2,521	0	0	0	95	08/20/2032	1.A
36202D-UH-2	GNMA II PASS #3284 5.500		09/20/2022	VARIOUS		958	958	956	956	0	2	0	2	0	958	0	0	0	35	09/20/2032	1.A
36202D-UU-3	GNMA II PASS #3295 5.500		09/20/2022	VARIOUS		2,152	2,152	2,148	2,148	0	4	0	4	0	2,152	0	0	0	83	10/20/2032	1.A
36202E-F2-0	GNMA II PASS #3785 5.000		09/20/2022	VARIOUS		43,173	43,173	42,282	42,468	0	704	0	704	0	43,173	0	0	0	1,395	11/20/2035	1.A
36202E-UR-8	GNMA II PASS #4192 4.500		09/20/2022	VARIOUS		3,535	3,535	3,198	3,254	0	281	0	281	0	3,535	0	0	0	106	07/20/2038	1.A
36208H-NC-6	GNMA PASS TH #451387 7.500		09/15/2022	VARIOUS		782	782	781	781	0	1	0	1	0	782	0	0	0	39	08/15/2027	1.A
36211Q-7F-2	GNMA PASS TH #520294 5.000		09/15/2022	VARIOUS		4,228	4,228	4,227	4,223	0	4	0	4	0	4,228	0	0	0	143	12/15/2034	1.A
36213Y-P3-0	GNMA PASS TH #568442 6.000		09/15/2022	VARIOUS		2,600	2,600	2,530	2,539	0	61	0	61	0	2,600	0	0	0	104	01/15/2032	1.A
36200K-T4-9	GNMA PASS TH #603671 5.000		09/15/2022	VARIOUS		11,021	11,021	10,918	10,941	0	80	0	80	0	11,021	0	0	0	367	05/15/2033	1.A
36200M-UD-3	GNMA PASS TH #604580 5.000		09/15/2022	VARIOUS		5,358	5,358	5,307	5,315	0	42	0	42	0	5,358	0	0	0	177	08/15/2033	1.A
36200M-VP-5	GNMA PASS TH #604622 5.000		09/15/2022	VARIOUS		3,689	3,689	3,654	3,658	0	31	0	31	0	3,689	0	0	0	121	09/15/2033	1.A
36241K-BV-9	GNMA PASS TH #781852 7.000		09/15/2022	VARIOUS		7,119	7,119	7,575	7,175	0	(55)	0	(55)	0	7,119	0	0	0	331	08/15/2024	1.A
36241K-BW-7	GNMA PASS TH #781853 7.000		09/15/2022	VARIOUS		37,260	37,260	39,619	38,640	0	(1,380)	0	(1,380)	0	37,260	0	0	0	1,716	09/15/2028	1.A
36241K-BX-5	GNMA PASS TH #781854 7.000		09/15/2022	VARIOUS		106,940	106,940	113,669	112,449	0	(5,509)	0	(5,509)	0	106,940	0	0	0	5,031	08/15/2032	1.A
0109999999. Subtotal - Bonds - U.S. Governments						519,308	519,308	524,071	520,376	0	(1,068)	0	(1,068)	0	519,308	0	0	0	15,839	XXX	XXX
Bonds - All Other Governments																					
563469-TX-3	MANITOBA (PROVINCE OF) 2.100	A	09/06/2022	MATURED		1,000,000	1,000,000	993,400	999,490	0	510	0	510	0	1,000,000	0	0	0	21,000	09/06/2022	1.E FE
0309999999. Subtotal - Bonds - All Other Governments						1,000,000	1,000,000	993,400	999,490	0	510	0	510	0	1,000,000	0	0	0	21,000	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
68608U-3T-1	OREGON GENERAL OBLIGAT 5.000		09/07/2022	VARIOUS		6,740,258	6,320,000	7,782,258	6,864,989	0	(95,427)	0	(95,427)	0	6,769,562	0	(29,304)	(29,304)	337,272	08/01/2033	1.B FE
68609B-JW-8	OREGON GENERAL OBLIGAT 5.000		09/15/2022	PIPER JAFFRAY		1,381,791	1,295,000	1,556,292	1,394,672	0	(19,186)	0	(19,186)	0	1,375,487	0	6,304	6,304	73,383	08/01/2031	1.B FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						8,122,049	7,615,000	9,338,551	8,259,661	0	(114,613)	0	(114,613)	0	8,145,049	0	(23,000)	(23,000)	410,656	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
165573-E8-5	CHESTER CO GENERAL OBL 5.000		07/18/2022	J P MORGAN CHASE SECURITIES INC		1,102,750	1,000,000	1,232,040	1,109,352	0	(12,677)	0	(12,677)	0	1,096,675	0	6,075	6,075	50,694	07/15/2033	1.A FE
184540-6Y-3	CLEAR CREEK ISD GO REF 5.000		09/16/2022	HILLTOP SECURITIES		5,238,900	5,000,000	5,959,050	5,332,693	0	(74,167)	0	(74,167)	0	5,258,526	0	(19,626)	(19,626)	274,306	02/15/2031	1.A FE
248775-2Y-3	DENTON CO GO LTD REF S 4.000		08/09/2022	LOOP CAPITAL MARKETS		3,279,869	3,120,000	3,484,728	3,269,977	0	(24,965)	0	(24,965)	0	3,245,011	0	34,858	34,858	133,813	07/15/2029	1.A FE
304243-Z4-3	FAIRFIELD GENERAL OBLI 3.000		07/18/2022	STIFEL NICOLAUS & CO INC		1,495,451	1,480,000	1,526,043	1,495,171	0	(3,215)	0	(3,215)	0	1,491,956	0	3,495	3,495	45,017	07/15/2029	1.A FE
414005-UN-6	HARRIS CO ROAD GO REF 5.000		08/09/2022	RAYMOND JAMES & ASSOC		5,408,150	5,000,000	6,017,050	5,429,656	0	(67,224)	0	(67,224)	0	5,362,432	0	45,718	45,718	215,278	10/01/2031	1.A FE
419722-L9-2	HAWAII CO GENERAL OBLI 5.000		08/03/2022	BNY MELLON CAPITAL MARKETS INC		1,286,989	1,175,000	1,444,839	1,294,919	0	(16,373)	0	(16,373)	0	1,278,545	0	8,444	8,444	54,507	09/01/2032	1.C FE
498531-HJ-4	KLEIN ISD GENERAL OBLI 4.000		08/08/2022	BARCLAYS CAPITAL INC		2,203,705	2,110,000	2,372,020	2,219,283	0	(17,861)	0	(17,861)	0	2,201,422	0	2,283	2,283	86,510	08/01/2031	1.A FE
591852-SF-6	MET COUNCIL MPS-ST PAU 4.500		09/01/2022	REDEEMED		2,575,000	2,575,000	2,960,323	2,603,624	0	(28,624)	0	(28,624)	0	2,575,000	0	0	0	115,875	09/01/2031	1.A FE
591852-SG-4	MET COUNCIL MPS-ST PAU 4.500		09/01/2022	REDEEMED		1,875,000	1,875,000	2,144,850	1,895,097	0	(20,097)	0	(20,097)	0	1,875,000	0	0	0	84,375	09/01/2032	1.A FE
591852-XH-6	MET COUNCIL MPS-ST PAU 3.500		09/01/2022	REDEEMED		3,405,000	3,405,000	3,440,174	3,408,006	0	(3,006)	0	(3,006)	0	3,405,000	0	0	0	119,175	09/01/2028	1.A FE
591852-XJ-2	MET COUNCIL MPS-ST PAU 3.750		09/01/2022	REDEEMED		3,540,000	3,540,000	3,615,473	3,546,582	0	(6,582)	0	(6,582)	0	3,540,000	0	0	0	132,750	09/01/2029	1.A FE
66285T-FW-8	NORTH THURSTON PUBLIC 4.000		07/14/2022	KEYBANC CAPITAL MARK		421,988	400,000	417,712	429,791	0	(3,432)	8,868	(12,300)	0	417,491	0	4,497	4,497	10,089	12/01/2030	1.B FE
727177-RK-5	PLANO GEN OBLIG LTD RE 5.000		07/21/2022	CITIGROUP GLOBAL MARKETS		816,630	750,000	926,670	830,311	0	(10,476)	0	(10,476)	0	819,835	0	(3,205)	(3,205)	33,750	09/01/2031	1.A FE
752147-GQ-5	RANCHO SANTIAGO CCD GO 5.000		09/01/2022	REDEEMED		3,695,000	3,695,000	4,450,184	3,749,655	0	(54,655)	0	(54,655)	0	3,695,000	0	0	0	184,750	09/01/2027	1.C FE
799055-QJ-0	SAN MATEO FOSTER CSD G 4.000		09/19/2022	RBC CAPITAL MARKETS		415,536	400,000	439,736	416,388	0	(3,178)	0	(3,178)	0	413,210	0	2,326	2,326	18,222	08/01/2034	1.B FE
810453-4K-3	SCOTTSDALE GO PROJS OF 3.500		07/01/2022	REDEEMED		800,000	800,000	842,048	802,366	0	(2,366)	0	(2,366)	0	800,000	0	0	0	28,000	07/01/2026	1.A FE
869257-MC-6	SUSSEX CO GENERAL OBLI 5.000		09/15/2022	REDEEMED		1,690,000	1,690,000	1,971,199	1,711,686	0	(21,686)	0	(21,686)	0	1,690,000	0	0	0	84,500	09/15/2033	1.A FE
869257-MD-4	SUSSEX CO GENERAL OBLI 5.000		09/15/2022	REDEEMED		1,435,000	1,435,000	1,659,764	1,452,408	0	(17,408)	0	(17,408)	0	1,435,000	0	0	0	71,750	09/15/2034	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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
95640H-CP-1	WEST VALLEY-MISSION CC 4.500		08/01/2022	REDEEMED		3,930,000	3,930,000	4,300,520	3,955,338	0	(25,338)	0	(25,338)	0	3,930,000	0	0	0	176,850	08/01/2031	1.A FE
968661-HC-5	WILL CO FOREST PRES DI 5.000		06/29/2022	BNY MELLON CAPITAL MARKETS INC		0	0	0	0	0	(222)	0	(222)	0	(222)	0	222	222	0	12/15/2023	1.B FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						44,614,968	43,380,000	49,204,422	44,952,303	0	(413,555)	8,868	(422,423)	0	44,529,881	0	85,088	85,088	1,920,211	XXX	XXX
Bonds - U.S. Special Revenues																					
13034A-JU-5	CALIFORNIA INFRAS & EC 5.000		07/08/2022	BAS-MERRILL LYNCH		1,676,390	1,530,000	1,659,209	1,710,775	0	(21,418)	31,224	(52,641)	0	1,658,134	0	18,256	18,256	59,713	10/01/2032	1.A FE
246428-ZM-1	DELAWARE TRANS AUTH TR 5.000		07/01/2022	MATURED		2,000,000	2,000,000	2,308,640	2,019,406	0	(19,406)	0	(19,406)	0	2,000,000	0	0	0	100,000	07/01/2022	1.B FE
46246K-2H-4	IOWA FINANCE AUTH ST G 5.000		07/15/2022	SUMRIDGE PARTNERS LLC		3,227,760	3,000,000	3,654,180	3,244,764	0	(36,085)	0	(36,085)	0	3,208,679	0	19,081	19,081	145,000	08/01/2033	1.A FE
534272-ZV-4	LINCOLN ELECTRIC SYSTE 3.125		09/01/2022	REDEEMED		4,400,000	4,400,000	4,350,500	4,388,456	0	11,544	0	11,544	0	4,400,000	0	0	0	137,500	09/01/2029	1.C FE
585395-2E-5	MELBOURNE WATER & SEWE 5.000		08/03/2022	STONEX FINANCIAL		548,995	500,000	613,495	551,571	0	(6,899)	0	(6,899)	0	544,673	0	4,322	4,322	21,111	10/01/2029	1.C FE
585395-2S-4	MELBOURNE WATER & SEWE 5.000		09/07/2022	RAYMOND JAMES & ASSOC		1,075,810	1,000,000	1,083,050	1,115,563	0	(17,017)	19,523	(36,541)	0	1,079,023	0	(3,213)	(3,213)	46,944	10/01/2030	1.C FE
60636U-JM-2	MISSOURI ENV IMP & ENE .381		07/01/2022	MATURED		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	9,525	07/01/2022	1.A FE
646066-HN-3	NEW JERSEY EDL FACS (P 5.000		06/29/2022	BARCLAYS CAPITAL INC		0	0	0	0	0	(120)	0	(120)	0	(120)	0	120	120	0	07/01/2032	1.A FE
662835-VV-6	NORTH TEXAS WATER REGL 5.000		07/08/2022	BNY MELLON CAPITAL MARKETS INC		1,726,641	1,575,000	1,718,199	1,777,316	0	(23,076)	37,195	(60,271)	0	1,717,045	0	9,596	9,596	48,344	06/01/2030	1.C FE
662842-LU-5	NORTH TEXAS WATER UPPE 5.000		07/08/2022	RBC CAPITAL MARKETS		802,708	735,000	800,966	824,447	0	(10,195)	13,817	(24,012)	0	800,435	0	2,274	2,274	22,560	06/01/2033	1.B FE
70917S-VX-8	PENNSYLVANIA HIGHER ED 4.000		07/08/2022	BNY MELLON CAPITAL MARKETS INC		4,423,453	4,170,000	4,391,093	4,484,776	0	(33,908)	61,366	(95,274)	0	4,389,502	0	33,951	33,951	151,510	08/15/2028	1.B FE
709235-WZ-4	PENNSYLVANIA STATE UNI 5.000		07/11/2022	GOLDMAN SACHS & CO		1,099,250	1,000,000	1,089,750	1,122,564	0	(13,194)	20,345	(33,539)	0	1,089,025	0	10,225	10,225	43,333	09/01/2031	1.C FE
876448-AX-9	TARRANT REG WTR DIST (4.000		09/01/2022	REDEEMED		1,525,000	1,525,000	1,592,558	1,531,255	0	(6,255)	0	(6,255)	0	1,525,000	0	0	0	61,000	09/01/2034	1.C FE
876443-PK-2	TARRANT REGIONAL WATER 5.000		08/02/2022	STONEX FINANCIAL		1,095,850	1,000,000	1,229,910	1,104,148	0	(14,167)	0	(14,167)	0	1,089,982	0	5,868	5,868	46,250	03/01/2032	1.B FE
91802R-CX-5	UTILITY DEBT SECURITIZ 5.000		07/14/2022	STIFEL NICOLAUS & CO INC		3,274,380	3,000,000	3,208,470	3,384,532	0	(43,803)	134,802	(178,605)	0	3,205,927	0	68,453	68,453	88,750	12/15/2033	1.A FE
924214-XE-4	VERMONT MUNI BOND BANK 5.000		07/11/2022	SUMRIDGE PARTNERS LLC		1,605,861	1,450,000	1,591,346	1,654,898	0	(20,960)	43,715	(64,675)	0	1,590,223	0	15,637	15,637	44,708	12/01/2031	1.C FE
92817S-C6-3	VIRGINIA PUBLIC SCH AU 4.500		08/01/2022	REDEEMED		3,745,000	3,745,000	4,236,344	3,777,157	0	(32,157)	0	(32,157)	0	3,745,000	0	0	0	168,525	08/01/2030	1.B FE
92817S-C7-1	VIRGINIA PUBLIC SCH AU 4.500		08/01/2022	REDEEMED		3,875,000	3,875,000	4,365,188	3,907,151	0	(32,151)	0	(32,151)	0	3,875,000	0	0	0	174,375	08/01/2031	1.B FE
92817S-F7-8	VIRGINIA PUBLIC SCH AU 3.000		08/01/2022	REDEEMED		2,540,000	2,540,000	2,563,444	2,541,567	0	(1,567)	0	(1,567)	0	2,540,000	0	0	0	76,200	08/01/2029	1.B FE
92817S-K7-2	VIRGINIA PUBLIC SCH AU 3.000		08/01/2022	REDEEMED		4,295,000	4,295,000	4,327,127	4,297,155	0	(2,155)	0	(2,155)	0	4,295,000	0	0	0	128,850	08/01/2032	1.B FE
31294M-GB-1	FHLMC GOLD P #E02894 3.500		09/15/2022	VARIOUS		51,128	51,128	51,256	51,168	0	(40)	0	(40)	0	51,128	0	0	0	1,149	05/15/2026	1.A
3128M4-WX-7	FHLMC GOLD P #G03062 5.500		09/15/2022	VARIOUS		216	216	214	215	0	1	0	1	0	216	0	0	0	8	06/15/2037	1.A
31335C-GR-9	FHLMC GOLD P #G62008 3.000		09/15/2022	VARIOUS		189,014	189,014	192,026	191,925	0	(2,911)	0	(2,911)	0	189,014	0	0	0	3,739	05/15/2047	1.A
3132XC-R6-4	FHLMC GOLD P #G67709 3.500		09/15/2022	VARIOUS		233,381	233,381	232,925	232,941	0	440	0	440	0	233,381	0	0	0	5,337	03/15/2048	1.A
3128MJ-TB-6	FHLMC GOLD P #08545 3.500		09/15/2022	VARIOUS		80,296	80,296	79,079	79,336	0	959	0	959	0	80,296	0	0	0	1,859	09/15/2043	1.A
3133KY-SD-2	FHLMC PASS T #RB5016 2.500		09/25/2022	VARIOUS		99,544	99,544	100,244	100,835	0	(1,291)	0	(1,291)	0	99,544	0	0	0	1,740	09/25/2039	1.A
3132DM-BB-0	FHLMC PASS T #SD0034 3.000		09/25/2022	VARIOUS		121,551	121,551	123,194	123,728	0	(2,178)	0	(2,178)	0	121,551	0	0	0	2,401	09/25/2047	1.A
3132A5-F9-1	FHLMC PASS T #ZS4692 2.500		09/25/2022	VARIOUS		67,727	67,727	66,711	67,033	0	694	0	694	0	67,727	0	0	0	1,140	12/25/2046	1.A
3132AD-5W-4	FHLMC PASS T #ZT1761 3.000		09/25/2022	VARIOUS		161,323	161,323	163,743	163,740	0	(2,417)	0	(2,417)	0	161,323	0	0	0	3,168	02/25/2047	1.A
3137FC-HE-7	FHR 4736 CD CMO 3.000		09/15/2022	VARIOUS		305,850	305,850	300,525	301,945	0	3,905	0	3,905	0	305,850	0	0	0	6,084	08/15/2046	1.A
31402Q-5P-2	FN (10/1 ARM #735354 2.372		09/25/2022	VARIOUS		3,929	3,929	3,948	3,921	0	8	0	8	0	3,929	0	0	0	62	03/25/2035	1.A
31406U-DS-4	FN (10/1 ARM #820113 3.048		09/25/2022	VARIOUS		3,732	3,732	3,682	3,719	0	13	0	13	0	3,732	0	0	0	55	11/25/2034	1.A
3138ER-6E-5	FNMA PASS TH #AL9868 2.500		09/25/2022	VARIOUS		114,872	114,872	113,616	113,390	0	1,483	0	1,483	0	114,872	0	0	0	1,918	02/25/2047	1.A
3138WV-PH-8	FNMA PASS TH #AT7623 3.000		09/25/2022	VARIOUS		118,325	118,325	116,328	116,068	0	2,256	0	2,256	0	118,325	0	0	0	2,525	06/25/2043	1.A
3140J8-DM-2	FNMA PASS TH #BM3707 2.500		09/25/2022	VARIOUS		63,436	63,436	62,482	62,375	0	1,060	0	1,060	0	63,436	0	0	0	1,057	04/25/2047	1.A
3140J8-PK-3	FNMA PASS TH #BM4025 3.500		09/25/2022	VARIOUS		283,636	283,636	281,642	281,768	0	1,868	0	1,868	0	283,636	0	0	0	6,539	04/25/2044	1.A
3140J8-PS-6	FNMA PASS TH #BM4032 3.500		09/25/2022	VARIOUS		216,303	216,303	214,909	214,871	0	1,432	0	1,432	0	216,303	0	0	0	5,021	04/25/2047	1.A
3140J8-RN-5	FNMA PASS TH #BM4092 2.500		09/25/2022	VARIOUS		57,583	57,583	58,392	58,463	0	(880)	0	(880)	0	57,583	0	0	0	961	08/25/2043	1.A
3140J9-EJ-6	FNMA PASS TH #BM4636 2.500		09/25/2022	VARIOUS		61,683	61,683	61,066	60,978	0	704	0	704	0	61,683	0	0	0	1,027	11/25/2047	1.A
3140JA-CC-0	FNMA PASS TH #BM5466 2.500		09/25/2022	VARIOUS		51,767	51,767	51,509	51,491	0	276	0	276	0	51,767	0	0	0	864	10/25/2043	1.A
31418C-E4-2	FNMA PASS TH #MA2854 2.500		09/25/2022	VARIOUS		81,504	81,504	81,364	81,363	0	141	0	141	0	81,504	0	0	0	1,322	12/25/2046	1.A
31418C-UB-8	FNMA PASS TH #MA3277 4.000		09/25/2022	VARIOUS		79,506	79,506	80,850	80,962	0	(1,457)	0	(1,457)	0	79,506	0	0	0	2,077	02/25/2048	1.A
31418D-FE-7	FNMA PASS TH #MA3764 2.500		09/25/2022	VARIOUS		74,818	74,818	75,832	76,318	0	(1,500)	0	(1,500)	0	74,818	0	0	0	1,221	09/25/2034	1.A
31418D-HG-0	FNMA PASS TH #MA3830 2.500		09/25/2022	VARIOUS		83,672	83,672	84,300	84,729	0	(1,057)	0	(1,057)	0	83,672	0	0	0	1,407	11/25/2039	1.A
31418D-KY-7	FNMA PASS TH #MA3910 2.000		09/25/2022	VARIOUS		159,332	159,332	159,008	159,007	0	325	0	325	0	159,332	0	0	0	2,170	01/25/2035	1.A
3136B6-QM-8	FNR 19-57 LA CMO 2.500		09/25/2022	VARIOUS		161,349	161,349	161,387	161,262	0	87	0	87	0	161,349	0	0	0	2,651	05/25/2046	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
313685-NL-5	FNR 2019-31 EG CMO 2.500		09/25/2022	VARIOUS		254,929	254,929	254,112	254,230	0	699	0	699	0	254,929	0	0	0	4,216	10/25/2048	1.A
31392C-MS-0	FNW 2002-W1 2A CMO 4.949		09/25/2022	VARIOUS		8,532	8,532	8,967	8,232	0	300	0	300	0	8,532	0	0	0	275	02/25/2042	1.B FE
3133TR-7A-7	FSPC T-31 A5 7.993		09/25/2022	VARIOUS		20,123	20,123	20,122	18,687	0	1,436	0	1,436	0	20,123	0	0	0	678	05/25/2031	1.A FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						48,646,157	47,049,059	50,486,900	49,142,204	0	(318,632)	361,987	(680,619)	0	48,461,585	0	184,572	184,572	1,636,872	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
075887-CL-1	BECTON DICKINSON 1.957		08/16/2022	MORGAN STANLEY		4,214,750	5,000,000	5,014,650	5,013,392	0	(847)	0	(847)	0	5,012,546	0	(797,796)	(797,796)	99,753	02/11/2031	2.B FE
15189X-AL-2	CENTERPOINT ENERGY HOU 2.250		08/01/2022	MATURED		1,040,000	1,040,000	1,027,801	1,038,960	0	1,040	0	1,040	0	1,040,000	0	0	0	23,400	08/01/2022	1.F FE
166764-AB-6	CHEVRON CORP 2.355		09/05/2022	REDEEMED		1,000,000	1,000,000	987,440	998,669	0	934	0	934	0	999,603	0	397	397	17,663	12/05/2022	1.D FE
26444G-AC-7	DUKE ENERGY FLORIDA PR 2.538		09/01/2022	REDEEMED		10,351	10,351	10,351	10,351	0	0	0	0	0	10,351	0	0	0	263	09/01/2031	1.A FE
29736R-AE-0	ESTEE LAUDER CO 2.350		08/15/2022	MATURED		1,000,000	1,000,000	917,910	993,370	0	6,630	0	6,630	0	1,000,000	0	0	0	23,500	08/15/2022	1.E FE
46625H-JE-1	JP MORGAN CHASE 3.250		09/23/2022	MATURED		1,000,000	1,000,000	993,920	999,453	0	547	0	547	0	1,000,000	0	0	0	32,500	09/23/2022	1.F FE
49327M-2T-0	KEY BANK NA 2.300		09/14/2022	MATURED		1,000,000	1,000,000	999,770	999,949	0	51	0	51	0	1,000,000	0	0	0	23,000	09/14/2022	1.G FE
548661-ED-5	LOWES COMPANIES 1.700		08/17/2022	BAS-MERRILL LYNCH		4,390,100	5,000,000	4,988,850	4,989,242	0	978	0	978	0	4,990,219	0	(600,119)	(600,119)	77,681	09/15/2028	2.A FE
589331-AT-4	MERCK & CO INC 2.400		09/15/2022	MATURED		1,000,000	1,000,000	1,012,230	1,000,627	0	(627)	0	(627)	0	1,000,000	0	0	0	24,000	09/15/2022	1.E FE
254687-CM-6	WALT DISNEY COMPANY 3.000		09/15/2022	MATURED		1,000,000	1,000,000	1,007,760	1,001,606	0	(1,606)	0	(1,606)	0	1,000,000	0	0	0	30,000	09/15/2022	1.G FE
893526-DM-2	TRANSCANADA PIPELINES 2.500	A	08/01/2022	MATURED		1,000,000	1,000,000	999,210	999,937	0	63	0	63	0	1,000,000	0	0	0	25,000	08/01/2022	2.A FE
2027A0-JR-1	COMMONWEALTH BANK OF A 2.500	D	09/18/2022	MATURED		500,000	500,000	499,605	499,930	0	70	0	70	0	500,000	0	0	0	12,500	09/18/2022	1.D FE
07386Y-AE-4	BSARM 2007-5 3A1 CMO 3.573		09/25/2022	RECOVERY OF PAR WRITE-OFF		0	(18,024)	(14,164)	(7,999)	0	256	0	256	0	(7,743)	0	7,743	7,743	0	08/25/2047	1.A FM
07386Y-AE-4	BSARM 2007-5 3A1 CMO 3.573		09/25/2022	VARIOUS		177,027	177,027	139,120	78,571	0	98,456	0	98,456	0	177,027	0	0	0	3,721	08/25/2047	1.A FM
07386Y-AE-4	BSARM 2007-5 3A1 CMO 3.573		08/25/2022	WRITTEN OFF		0	131	103	58	0	(1)	0	(1)	0	57	0	(57)	(57)	3	08/25/2047	1.A FM
12544W-AG-2	CWHL 2007-HY3 4A1 CMO 3.642		09/25/2022	VARIOUS		6,948	6,948	5,916	2,374	0	4,575	0	4,575	0	6,948	0	0	0	157	06/25/2047	1.D FM
29977J-AB-2	EVER 2013-1 A2 CMO 2.500		09/25/2022	VARIOUS		28,464	28,464	25,653	27,500	0	963	0	963	0	28,464	0	0	0	494	03/25/2043	1.A
46651G-AC-3	JPMMT 2019-7 A3 CMO (1 3.500		09/25/2022	VARIOUS		25,368	25,368	25,686	25,485	0	(116)	0	(116)	0	25,368	0	0	0	585	02/25/2050	1.A
46592X-AC-8	JPMMT 2021-13 A3 CMO 2.500		09/25/2022	VARIOUS		174,910	174,910	175,757	175,760	0	(850)	0	(850)	0	174,910	0	0	0	2,777	04/25/2052	1.A Z
74958T-AJ-2	RFMSI 2007-SA3 3A4 CMO 5.036		09/25/2022	VARIOUS		173,365	173,365	139,032	81,042	0	92,323	0	92,323	0	173,365	0	0	0	6,246	07/27/2037	1.D FM
81746L-AA-0	SEMT 2015-3 A1 CMO 3.500		09/25/2022	VARIOUS		82,471	82,471	85,023	83,784	0	(1,313)	0	(1,313)	0	82,471	0	0	0	2,031	07/25/2045	1.A
81748B-AB-8	SEMT 2019-3 A2 CMO (14 3.500		09/25/2022	VARIOUS		101,508	101,508	103,300	102,042	0	(534)	0	(534)	0	101,508	0	0	0	2,347	09/25/2049	1.A
12630D-AW-4	COMM 2014-CR14 ASB 3.743		09/10/2022	VARIOUS		253,640	253,640	256,850	254,588	0	(947)	0	(947)	0	253,640	0	0	0	6,336	02/10/2047	1.A
61763M-AE-0	MSBAM 2014-C16 A4 3.600		09/15/2022	PAID ON PRINCIPAL		229,176	229,176	231,455	229,471	0	(295)	0	(295)	0	229,176	0	0	0	7,877	06/15/2047	1.A
94989A-AT-2	WFCM 2014-LC18 A4 3.147		09/15/2022	VARIOUS		184,949	184,949	184,154	184,426	0	523	0	523	0	184,949	0	0	0	3,880	12/15/2047	1.A
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						18,593,027	19,970,284	19,817,381	19,782,588	0	200,271	0	200,271	0	19,982,859	0	(1,389,832)	(1,389,832)	425,712	XXX	XXX
2509999997. Total - Bonds - Part 4						121,495,508	119,533,651	130,364,726	123,656,622	0	(647,087)	370,854	(1,017,941)	0	122,638,681	0	(1,143,172)	(1,143,172)	4,430,289	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						121,495,508	119,533,651	130,364,726	123,656,622	0	(647,087)	370,854	(1,017,941)	0	122,638,681	0	(1,143,172)	(1,143,172)	4,430,289	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						121,495,508	XXX	130,364,726	123,656,622	0	(647,087)	370,854	(1,017,941)	0	122,638,681	0	(1,143,172)	(1,143,172)	4,430,289	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
U.S. Governments - Issuer Obligations						
000000-00-0	REPO - BNP A TREASURY		1.A	1,284,854	1,284,854	10/03/2022
000000-00-0	REPO - CITI A TREASURY		1.A	6,112,084	6,112,084	10/03/2022
000000-00-0	REPO - CREDIT A TREASURY		1.A	6,112,084	6,112,084	10/03/2022
000000-00-0	REPO - JP A TREASURY		1.A	6,112,084	6,112,084	10/03/2022
000000-00-0	REPO - MIZUHO A TREASURY		1.A	6,112,084	6,112,084	10/03/2022
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				25,733,190	25,733,190	XXX
0109999999. Total - U.S. Government Bonds				25,733,190	25,733,190	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				25,733,190	25,733,190	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				25,733,190	25,733,190	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				25,733,190	25,733,190	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 4,404,279 Book/Adjusted Carrying Value $ 4,404,279
2. Average balance for the year Fair Value $ 23,268,127 Book/Adjusted Carrying Value $ 23,268,127
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 25,733,190 NAIC 2 $ 0 NAIC 3 $ 0 NAIC 4 $ 0 NAIC 5 $ 0 NAIC 6 $ 0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1 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	145,411	145,415	150,937	XXX
JP Morgan Chase Bank, N.A. .... New York,NY		0.000	0	0	(2,271,535)	(1,685,486)	(672,281)	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	(2,126,125)	(1,540,072)	(521,344)	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	(2,126,125)	(1,540,072)	(521,344)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash	XXX	XXX	0	0	(2,126,125)	(1,540,072)	(521,344)	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		09/30/2022	3.025		48,088,632	0	44,510
8409999999. Subtotal - Qualified Cash Pools Under SSAP No. 2R						48,088,632	0	44,510
8609999999 - Total Cash Equivalents						48,088,632	0	44,510