QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2023

OF THE CONDITION AND AFFAIRS OF THE

TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

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

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

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

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

OFFICERS

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

	Name	Title
	DAVID DONNAY ROWLAND	Executive Vice President & Co-Chief Investment Officer
	DANIEL TEI-HWA YIN	Executive Vice President & Co-Chief Investment Officer
	DOUGLAS KEITH BELL	Senior Vice President, Accounting Standards
	JULIE MARIE JOYCE	Senior Vice President & Chief Corporate Actuary
#	PAUL EDWARD MUNSON	Senior Vice President, Finance & Corporate Controller
	SCOTT WILLIAM RYNDA	Senior Vice President, Corporate Tax
#	LARRY JAY MILLS, JR.	Vice President, Finance & Treasurer
	WENDY CONSTANCE SKJERVEN	Vice President, Corporate Secretary & Group General Counsel

DIRECTORS

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

STATE OF CONNECTICUT
COUNTY OF HARTFORD } ss:

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

Jeffrey P. Klenk	Wendy C. Skjerven	Paul E. Munson
President	Secretary	Controller

Subscribed and sworn to before me this

18th day of October, 2023

Sandra M Bachman *Notary Public*

My Commission Expires September 30, 2027

SANDRA M. BACHMAN NOTARY PUBLIC CONNECTICUT

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

ASSETS

		Current Statement Date			4
		1	2	3	December 31
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Prior Year Net Admitted Assets
1.	Bonds	5,346,739,083	0	5,346,739,083	4,788,996,790
2.	Stocks:				
	2.1 Preferred stocks	0	0	0	0
	2.2 Common stocks	117,933,042	4,284,447	113,648,595	102,639,111
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 ($ (17,857,421)), cash equivalents ($ 186,918,883) and short-term investments ($ 0)	169,061,462	0	169,061,462	20,110,068
6.	Contract loans (including $ 0 premium notes)	0	0	0	0
7.	Derivatives	0	0	0	0
8.	Other invested assets	7,401,619	710,000	6,691,619	5,661,540
9.	Receivables for securities	1,904,198	0	1,904,198	89,249
10.	Securities lending reinvested collateral assets	23,669,767	0	23,669,767	25,805,872
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	5,666,709,171	4,994,447	5,661,714,725	4,943,302,629
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	39,027,290	0	39,027,290	42,265,766
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	199,194,581	46,226,173	152,968,408	122,885,149
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 57,537,014 earned but unbilled premiums)	215,562,399	10,374,579	205,187,820	185,540,305
	15.3 Accrued retrospective premiums ($ 0) and contracts subject to redetermination ($ 0)	0	0	0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	29,789,407	0	29,789,407	57,954,515
	16.2 Funds held by or deposited with reinsured companies	348,794	0	348,794	392,023
	16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17.	Amounts receivable relating to uninsured plans	0	0	0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	0	0	0	3,250,318
18.2	Net deferred tax asset	87,411,658	14,205,850	73,205,808	68,131,600
19.	Guaranty funds receivable or on deposit	1,368,423	0	1,368,423	1,059,482
20.	Electronic data processing equipment and software	0	0	0	0
21.	Furniture and equipment, including health care delivery assets ($ 0)	0	0	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	43,178,036	0	43,178,036	14,866,600
24.	Health care ($ 0) and other amounts receivable	0	0	0	0
25.	Aggregate write-ins for other than invested assets	1,021,399	0	1,021,399	482,102
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	6,283,611,160	75,801,049	6,207,810,111	5,440,130,489
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28.	Total (Lines 26 and 27)	6,283,611,160	75,801,049	6,207,810,111	5,440,130,489
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.	Other assets	786,318	0	786,318	181,227
2502.	State surcharges receivable	227,453	0	227,453	285,600
2503.	Other assets - Reliance acquisition	7,628	0	7,628	15,275
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,021,399	0	1,021,399	482,102

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 512,002,861)	1,515,112,625	1,385,257,132
2.	Reinsurance payable on paid losses and loss adjustment expenses	197,562	(1,738,793)
3.	Loss adjustment expenses	139,229,656	133,864,803
4.	Commissions payable, contingent commissions and other similar charges	47,212,564	55,456,724
5.	Other expenses (excluding taxes, licenses and fees)	50,867,956	49,033,047
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	13,148,012	16,807,425
7.1	Current federal and foreign income taxes (including $ (3,517,717) on realized capital gains (losses))	43,921,656	0
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 $ 592,983,265 and including warranty reserves of $ 0 and accrued accident and health experience rating refunds including $ 0 for medical loss ratio rebate per the Public Health Service Act)	1,517,037,451	1,394,161,189
10.	Advance premium	2,239,688	3,880,400
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	20,000,737	18,122,229
12.	Ceded reinsurance premiums payable (net of ceding commissions)	74,372,391	73,928,911
13.	Funds held by company under reinsurance treaties	0	0
14.	Amounts withheld or retained by company for account of others	20,819,321	23,586,276
15.	Remittances and items not allocated	23,023,876	5,082,055
16.	Provision for reinsurance (including $ 0 certified)	6,464,384	6,464,384
17.	Net adjustments in assets and liabilities due to foreign exchange rates	0	0
18.	Drafts outstanding	0	0
19.	Payable to parent, subsidiaries and affiliates	0	0
20.	Derivatives	0	0
21.	Payable for securities	0	0
22.	Payable for securities lending	23,669,767	25,805,872
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	299,554	974,055
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	3,497,617,199	3,190,685,707
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	3,497,617,199	3,190,685,707
29.	Aggregate write-ins for special surplus funds	0	7,581,725
30.	Common capital stock	6,480,000	6,480,000
31.	Preferred capital stock	0	0
32.	Aggregate write-ins for other than special surplus funds	0	0
33.	Surplus notes	0	0
34.	Gross paid in and contributed surplus	433,803,760	433,803,760
35.	Unassigned funds (surplus)	2,269,909,152	1,801,579,297
36.	Less treasury stock, at cost:		
	36.1 0 shares common (value included in Line 30 $ 0)	0	0
	36.2 0 shares preferred (value included in Line 31 $ 0)	0	0
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	2,710,192,912	2,249,444,782
38.	Totals (Page 2, Line 28, Col. 3)	6,207,810,111	5,440,130,489
	DETAILS OF WRITE-INS		
2501.	Escheat liability	290,587	178,727
2502.	Federal excise tax-reinsurance contracts	8,967	9,887
2503.	Retroactive reinsurance reserve assumed	0	785,441
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)	299,554	974,055
2901.	Special surplus from retroactive reinsurance	0	7,581,725
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)	0	7,581,725
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 $ 2,383,656,744)	2,250,185,909	2,089,395,125	2,811,123,241
	1.2 Assumed (written $ 114,948,719)	110,639,685	86,304,753	118,433,947
	1.3 Ceded (written $ 747,766,314)	732,862,707	674,706,816	913,226,692
	1.4 Net (written $ 1,750,839,149)	1,627,962,886	1,500,993,062	2,016,330,495
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 602,332,650):			
	2.1 Direct	637,185,659	810,590,632	1,051,517,710
	2.2 Assumed	56,198,131	(4,032,506)	(3,269,396)
	2.3 Ceded	252,959,121	382,318,125	478,462,989
	2.4 Net	440,424,668	424,240,001	569,785,326
3.	Loss adjustment expenses incurred	56,784,045	14,837,836	39,716,755
4.	Other underwriting expenses incurred	681,416,003	618,881,787	818,775,672
5.	Aggregate write-ins for underwriting deductions	0	0	0
6.	Total underwriting deductions (Lines 2 through 5)	1,178,624,717	1,057,959,624	1,428,277,753
7.	Net income of protected cells	0	0	0
8.	Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	449,338,170	443,033,438	588,052,743
	INVESTMENT INCOME			
9.	Net investment income earned	126,410,430	99,258,171	137,758,415
10.	Net realized capital gains (losses) less capital gains tax of $ (7,715)	1,350,352	(2,125,808)	(8,569,949)
11.	Net investment gain (loss) (Lines 9 + 10)	127,760,782	97,132,363	129,188,466
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ 1,168,551 amount charged off $ 2,475,346)	(1,306,795)	(1,113,711)	(1,713,012)
13.	Finance and service charges not included in premiums	439,214	446,948	579,317
14.	Aggregate write-ins for miscellaneous income	(210,559)	(868,953)	(1,435,351)
15.	Total other income (Lines 12 through 14)	(1,078,139)	(1,535,717)	(2,569,047)
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	576,020,813	538,630,083	714,672,162
17.	Dividends to policyholders	7,351,413	7,122,048	9,419,234
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)	568,669,400	531,508,035	705,252,928
19.	Federal and foreign income taxes incurred	118,587,074	110,923,851	146,630,062
20.	Net income (Line 18 minus Line 19)(to Line 22)	450,082,326	420,584,184	558,622,866
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	2,249,444,782	2,118,461,638	2,118,461,638
22.	Net income (from Line 20)	450,082,326	420,584,184	558,622,866
23.	Net transfers (to) from Protected Cell accounts	0	0	0
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ (603,480)	9,454,209	7,799,202	12,350,999
25.	Change in net unrealized foreign exchange capital gain (loss)	125,204	(3,254)	(25,529)
26.	Change in net deferred income tax	6,463,336	11,012,150	10,050,527
27.	Change in nonadmitted assets	(5,376,946)	(14,149,119)	(8,924,468)
28.	Change in provision for reinsurance	0	0	408,749
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	(441,500,000)
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)	460,748,130	425,243,163	130,983,144
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	2,710,192,912	2,543,704,800	2,249,444,782
	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	(300)	0	0
1402.	Profit and loss, miscellaneous	(72,768)	(898,175)	(1,454,458)
1403.	Retroactive reinsurance gain/loss	(137,491)	29,221	19,106
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)	(210,559)	(868,953)	(1,435,351)
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	1,697,486,971	1,661,833,499	2,205,488,919
2.	Net investment income	131,456,347	108,914,732	143,098,050
3.	Miscellaneous income	(1,078,139)	(1,535,717)	(2,569,047)
4.	Total (Lines 1 to 3)	1,827,865,179	1,769,212,515	2,346,017,922
5.	Benefit and loss related payments	280,424,484	340,494,833	398,024,019
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	743,557,905	672,752,216	873,830,923
8.	Dividends paid to policyholders	5,472,905	3,964,061	5,553,057
9.	Federal and foreign income taxes paid (recovered) net of $ (29,956) tax on capital gains (losses)	71,407,384	107,355,209	149,797,454
10.	Total (Lines 5 through 9)	1,100,862,678	1,124,566,320	1,427,205,452
11.	Net cash from operations (Line 4 minus Line 10)	727,002,500	644,646,195	918,812,470
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	506,532,781	641,209,053	837,938,886
	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	(10,918)	(10,918)
	12.7 Miscellaneous proceeds	2,136,105	14,668,488	0
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	508,668,886	655,866,624	837,927,968
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	1,066,641,963	1,176,453,764	1,219,842,212
	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	1,776,605	551,174	1,888,064
	13.6 Miscellaneous applications	1,814,949	20,517,665	18,462,035
	13.7 Total investments acquired (Lines 13.1 to 13.6)	1,070,233,518	1,197,522,603	1,240,192,311
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)	(561,564,631)	(541,655,979)	(402,264,343)
	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	441,500,000
	16.6 Other cash provided (applied)	(16,486,474)	(331,839)	(58,914,439)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(16,486,474)	(331,839)	(500,414,439)
	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)	148,951,395	102,658,377	16,133,688
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	20,110,068	3,976,380	3,976,380
	19.2 End of period (Line 18 plus Line 19.1)	169,061,462	106,634,757	20,110,068

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

20.0001. Tax credits from certified capital company (CAPCO)	177,564	439,721	463,762
20.0002. Exchange of bonds	0	1,060,680	2,897,480
20.0003. Income payment received in securities other assets tri-party/tax credit bonds	0	49	49

NOTES TO FINANCIAL STATEMENTS

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES AND GOING CONCERN

   A. Accounting Practices:

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

Net Income	SSAP #	F/S Page	F/S Line #	September 30, 2023	December 31, 2022
1. Travelers Casualty and Surety Company of America state basis	XXX	XXX	XXX	$ 450,082,326	$ 558,622,866
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	$ 450,082,326	$ 558,622,866
Surplus					
5. Travelers Casualty and Surety Company of America state basis	XXX	XXX	XXX	$ 2,710,192,912	$ 2,249,444,782
6. State Prescribed Practices that are an increase/(decrease) from NAIC SAP				—	—
7. State Permitted Practices that are an increase/(decrease) from NAIC SAP				—	—
8. NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 2,710,192,912	$ 2,249,444,782

   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

   In accordance with SSAP No. 102, *Pensions* (SSAP No. 102), the Company is allocated a portion of the required contributions to the qualified and non-qualified pension plans sponsored by the Company's ultimate holding company (The Travelers Companies, Inc., or TRV) for which the Company has no legal liability. The Company historically was allocated a portion of TRV's GAAP pension expense, as determined in accordance with ASC 715, *Retirement Benefits*. The amount allocated to the Company should have been the Company's allocated portion of the required plan contributions to the respective plans, as required by SSAP No. 102.

   Beginning with the quarter ended March 31, 2023, the Company changed its accounting for pension expense and is allocated its share of the required contributions to the respective plans. Please refer to Note 12G, *Consolidated/Holding Company Plans: Employee Retirement Plans* for more information.

   The Company had no material corrections of errors through September 30, 2023.

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.

NOTES TO FINANCIAL STATEMENTS

D. Loan-Backed Securities:

1. The Company applies the retrospective method of revaluing loan-backed securities. The Company's loan-backed securities are revalued quarterly using the constant effective yield method which includes an adjustment for estimated principal prepayments, if any. The effective yield used to determine amortization for these securities is recalculated and adjusted periodically based upon actual historical and/or projected future cash flows. The Company changes from the retrospective to prospective method for valuing the securities when an other-than-temporary impairment has been recorded.

   For collateralized mortgage obligations, asset-backed securities and pass-through certificates prepayment assumptions are adjusted periodically.

   Fair value amounts disclosed are generally provided by the Securities Valuation Office (SVO) or, if not available from the SVO, by third party pricing services.

2. The Company had no loan-backed or structured securities with other-than-temporary impairments recognized in 2023.

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	$	22,284,739
2. 12 Months or Longer	$	33,589,875

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

1. Less than 12 Months	$	625,398,323
2. 12 Months or Longer	$	204,435,977

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.

NOTES TO FINANCIAL STATEMENTS

O. 5GI Securities:

No significant change.

P. Short Sales:

No significant change.

Q. Prepayment Penalty and Acceleration Fees:

No significant change.

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

	Asset Type	Percent Share
(1)	Cash	1.0 %
(2)	Cash equivalents	63.6 %
(3)	Short-term investments	35.4 %
(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). Based on the projected "adjusted financial statement income" for 2023, The Travelers Companies, Inc. and its subsidiaries (TRV) has determined it is an "applicable corporation" and its adjusted financial statement income is above the thresholds for the 2023 tax year. However, 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:

Employee Retirement Plans:

The Company participates in a qualified noncontributory defined benefit pension plan (“the qualified plan”) sponsored by TRV that provides benefits, primarily under a cash balance formula, for substantially all employees of the Company and its property-casualty affiliates. In addition the Company participates in nonqualified defined benefit pension plans (“the nonqualified plans”) sponsored by TRV which cover certain highly-compensated employees of the Company and its property-casualty affiliates. The Company has no legal obligation for benefits under these plans. Beginning with the quarter ended March 31, 2023, the Company changed its accounting for pension expense for these plans and recognizes pension expense equal to its allocable share of the required contribution for the qualified plan and the benefits paid for the nonqualified plans. See Note 2, *Accounting Changes and Corrections of Errors* for more information.

H. Postemployment Benefits and Compensated Absences:

No significant change.

NOTES TO FINANCIAL STATEMENTS

I. Impact of Medicare Modernization Act on Postretirement Benefits:

No significant change.

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

The special surplus from retroactive reinsurance has been fully earned and reclassified to unassigned surplus, as the related retroactive reinsurance has been fully developed. See Note 23F for additional detail.

14. LIABILITIES, CONTINGENCIES AND ASSESSMENTS

No significant change.

15. LEASES

No significant change.

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

No significant change.

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

A. Transfers of Receivables Reported as Sales:

No significant change.

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, 2023:

Description	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Bonds					
Industrial and miscellaneous	$ —	$ 4,877,075	$ —	$ —	$ 4,877,075
Total securities at fair value	$ —	$ 4,877,075	$ —	$ —	$ 4,877,075

At September 30, 2023 the Company also holds Level 3 industrial and miscellaneous bonds measured and reported at their fair value of zero.

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.

NOTES TO FINANCIAL STATEMENTS

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, 2023)

Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Cash equivalents	$ 186,918,883	$ 186,918,883	$ 36,365,744	$ 150,553,139	$ —	$ —	$ —
Long-term bonds	4,785,370,741	5,346,739,083	289,087,673	4,494,901,301	1,381,767	—	—

(At December 31, 2022)

Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Cash equivalents	$ 42,298,790	$ 42,298,790	$ 9,768,813	$ 32,529,977	$ —	$ —	$ —
Long-term bonds	4,388,648,798	4,788,996,790	268,620,995	4,118,376,264	1,651,539	—	—

D. Not applicable.

E. Not applicable.

21. OTHER ITEMS

No significant change.

22. EVENTS SUBSEQUENT

The Company had no material subsequent events through November 8, 2023, the date the Company's statutory statement was available to be issued.

23. REINSURANCE

A-E. No significant change.

F. Retroactive Reinsurance:

During the quarter ended June 30, 2023, remaining amounts related to the Reliance retroactive reinsurance contract have been fully earned. As a result, the remaining special surplus of $7,587,979 has been reclassified to unassigned surplus.

G-K. 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 2023, the prior year-end total loss and LAE reserves developed favorably by $161,321,000, resulting primarily from better than expected loss experience in fidelity/surety in recent accident years as well as better than expected loss experience in other liability – claims-made in accident years 2020 and 2021. The remaining changes are generally the result of ongoing analyses of recent loss data and trends. There are no material additional premiums or return premiums as a result of these prior year effects.

26. INTERCOMPANY POOLING ARRANGEMENTS

No significant change.

27. STRUCTURED SETTLEMENTS

No significant change.

28. HEALTH CARE RECEIVABLES

No significant change.

29. PARTICIPATING POLICIES

No significant change.

30. PREMIUM DEFICIENCY RESERVES

No significant change.

31. HIGH DEDUCTIBLES

No significant change.

NOTES TO FINANCIAL STATEMENTS

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

No significant change.

33. ASBESTOS/ENVIRONMENTAL RESERVES

No significant change.

34. SUBSCRIBER SAVINGS ACCOUNTS

No significant change.

35. MULTIPLE PERIL CROP INSURANCE

No significant change.

36. FINANCIAL GUARANTY INSURANCE

A. No significant change.

B. Not applicable.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? ..... Yes [X] No [ ]

1.2 If yes, has the report been filed with the domiciliary state? ..... Yes [X] No [ ]

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? ..... Yes [ ] No [X]

2.2 If yes, date of change: .....

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? ..... Yes [X] No [ ]
If yes, complete Schedule Y, Parts 1 and 1A.

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? ..... Yes [X] No [ ]

3.3 If the response to 3.2 is yes, provide a brief description of those changes.
Discover Property & Casualty Insurance Company's name changed to TravCo Personal 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 [ ] N/A [X]
If yes, attach an explanation.
.....

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

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

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 06/15/2021

6.4 By what department or departments?
Insurance Department of Connecticut .....

6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? ..... Yes [ ] No [ ] N/A [X]

6.6 Have all of the recommendations within the latest financial examination report been complied with? ..... Yes [ ] No [ ] N/A [X]

7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? ..... Yes [ ] No [X]

7.2 If yes, give full information:
.....

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? ..... Yes [ ] No [X]

8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
.....

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

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

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

GENERAL INTERROGATORIES

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

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

.....

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

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

On May 24, 2023, the Board of Directors of the Travelers Companies, Inc. (“Travelers”) adopted amendments to the Travelers Code of Business Conduct and Ethics (the “Code”). The purpose of the amendments was to provide additional guidance and greater detail with respect to various matters, including with respect to ethical decision-making, conflicts of interest, economic and trade sanctions and confidential information. Additional changes were also made to improve readability. This summary of the amendments to the Code is qualified in its entirety by reference to the full text of the Code, as amended, which can be found in the Code dated May 31, 2023. .....

9.3 Have any provisions of the code of ethics been waived for any of the specified officers? ..... Yes [ ] No [X]

9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

.....

FINANCIAL

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

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

INVESTMENT

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

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

.....

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

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	$ 0	$ 0
14.23	Common Stock	$ 106,208,596	$ 117,933,042
14.24	Short-Term Investments	$ 0	$ 0
14.25	Mortgage Loans on Real Estate	$ 0	$ 0
14.26	All Other	$ 0	$ 0
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 106,208,596	$ 117,933,042
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. ..... $ 23,669,767

16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 23,669,767

16.3 Total payable for securities lending reported on the liability page. ..... $ 23,669,767

GENERAL INTERROGATORIES

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

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

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

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

1 Name(s)	2 Location(s)	3 Complete Explanation(s)
N/A		

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

17.4 If yes, give full information relating thereto:

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

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

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

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

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

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

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

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

18.2 If no, list exceptions:

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

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

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

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

3.2 If yes, give full and complete information thereto.
   .....

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

4.2 If yes, complete the following schedule:

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

5. Operating Percentages:

   5.1 A&H loss percent ..... 0.000 %

   5.2 A&H cost containment percent ..... 0.000 %

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

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

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

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
		U.S. Insurers				
42307	13-3138390	Navigators Insurance Company	NY	Authorized		
		All Other Insurers				
00000	AA-1126006	Lloyds Syndicate 4472	GBR	Reciprocal Jurisdiction		
00000	AA-1340004	R+V Versicherung AG	DEU	Unauthorized		

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, etc.	1 Active Status (a)	Direct Premiums Written 2 Current Year To Date	Direct Premiums Written 3 Prior Year To Date	Direct Losses Paid (Deducting Salvage) 4 Current Year To Date	Direct Losses Paid (Deducting Salvage) 5 Prior Year To Date	Direct Losses Unpaid 6 Current Year To Date	Direct Losses Unpaid 7 Prior Year To Date
1. Alabama AL	L	34,725,888	25,571,093	14,145,127	2,813,453	26,418,510	22,620,432
2. Alaska AK	L	7,908,146	6,298,884	174,937	584,785	4,467,303	4,429,125
3. Arizona AZ	L	32,070,545	33,405,084	3,889,551	13,588,626	33,177,949	33,928,985
4. Arkansas AR	L	21,891,749	21,237,384	8,290,674	24,044,344	45,675,663	42,563,411
5. California CA	L	304,063,227	283,440,131	65,639,213	61,424,375	357,219,885	328,921,791
6. Colorado CO	L	50,438,553	53,522,390	9,195,031	4,351,445	64,306,887	62,360,245
7. Connecticut CT	L	44,107,510	36,725,444	4,983,626	5,280,650	56,466,963	54,760,428
8. Delaware DE	L	6,992,226	6,908,404	168,061	363,120	7,823,473	6,820,142
9. District of Columbia DC	L	18,968,902	31,558,131	2,457,026	4,850,562	23,814,697	24,052,678
10. Florida FL	L	139,963,551	138,693,494	47,723,224	26,766,430	146,818,482	127,186,603
11. Georgia GA	L	68,381,442	62,824,358	30,727,376	6,935,855	77,316,435	102,535,667
12. Hawaii HI	L	16,200,555	11,721,007	1,429,261	765,046	14,158,691	15,554,329
13. Idaho ID	L	9,551,139	8,598,795	1,005,709	651,334	8,838,367	7,732,764
14. Illinois IL	L	94,891,248	97,624,051	44,804,205	42,123,150	126,461,329	130,258,022
15. Indiana IN	L	35,692,851	38,638,581	3,933,238	8,640,372	51,502,989	52,510,111
16. Iowa IA	L	28,261,831	26,463,744	4,122,065	3,995,372	40,755,763	31,996,580
17. Kansas KS	L	23,424,352	25,099,133	3,560,775	8,158,859	28,888,164	29,247,347
18. Kentucky KY	L	25,093,558	23,869,121	2,250,385	3,968,222	23,770,679	22,580,893
19. Louisiana LA	L	54,190,981	39,281,186	7,831,293	10,871,812	40,952,412	41,291,162
20. Maine ME	L	9,863,136	9,789,927	2,284,948	841,179	10,823,781	10,317,770
21. Maryland MD	L	41,826,778	43,477,079	6,271,532	21,974,099	50,019,884	49,122,863
22. Massachusetts MA	L	84,281,716	77,953,195	12,149,703	32,746,906	111,463,049	110,614,485
23. Michigan MI	L	48,070,470	47,706,845	8,499,412	9,678,025	54,906,250	47,968,166
24. Minnesota MN	L	40,214,209	36,739,007	7,739,412	8,224,749	48,081,322	47,209,597
25. Mississippi MS	L	21,155,531	21,295,178	1,643,756	3,676,208	23,845,880	22,887,914
26. Missouri MO	L	55,731,165	46,373,985	23,173,259	15,427,589	57,934,418	53,616,829
27. Montana MT	L	14,479,810	14,974,860	4,029,680	6,683,994	16,415,702	17,812,029
28. Nebraska NE	L	18,561,825	14,727,099	3,492,402	1,111,693	18,129,319	17,842,317
29. Nevada NV	L	23,405,174	13,975,496	1,625,189	677,110	20,753,050	19,782,585
30. New Hampshire NH	L	9,157,690	10,061,962	2,052,445	1,808,838	10,185,508	10,606,175
31. New Jersey NJ	L	50,535,666	51,915,495	36,904,818	30,353,357	92,557,563	126,639,273
32. New Mexico NM	L	8,442,283	8,097,628	2,264,394	419,981	6,927,029	6,439,074
33. New York NY	L	155,514,921	168,546,568	71,506,667	34,841,299	241,584,913	252,966,346
34. North Carolina NC	L	74,024,822	68,509,276	10,180,125	21,266,981	70,539,821	61,252,971
35. North Dakota ND	L	10,619,926	10,704,177	1,018,658	3,744,037	15,486,994	10,604,811
36. Ohio OH	L	78,402,816	74,795,018	28,928,292	12,427,976	96,619,285	108,832,372
37. Oklahoma OK	L	24,586,292	23,697,263	13,293,270	4,320,043	30,315,936	35,265,699
38. Oregon OR	L	29,477,840	31,917,179	6,066,209	3,778,399	27,918,770	25,268,308
39. Pennsylvania PA	L	95,107,583	98,042,988	27,699,827	34,453,438	144,639,515	164,181,964
40. Rhode Island RI	L	11,932,864	11,310,564	1,392,145	787,261	16,642,810	16,002,023
41. South Carolina SC	L	31,959,829	29,355,961	5,614,357	16,681,249	38,607,783	37,426,060
42. South Dakota SD	L	8,601,499	8,483,378	617,923	468,828	7,592,340	6,828,260
43. Tennessee TN	L	41,302,098	42,347,788	5,822,252	6,495,018	40,155,997	43,945,015
44. Texas TX	L	156,628,130	149,875,211	40,260,137	33,057,983	197,518,006	166,844,066
45. Utah UT	L	26,718,874	23,395,489	6,482,629	11,378,153	18,060,149	24,750,683
46. Vermont VT	L	1,559,919	1,527,948	37,632	163,214	885,801	982,476
47. Virginia VA	L	64,740,254	60,907,641	11,273,261	15,071,449	71,577,155	63,480,533
48. Washington WA	L	58,185,330	53,747,914	11,144,825	17,239,742	65,267,896	60,252,623
49. West Virginia WV	L	9,303,770	9,938,100	1,541,137	3,740,893	9,149,563	15,631,901
50. Wisconsin WI	L	38,271,505	37,902,909	3,925,945	5,063,201	45,462,223	43,330,379
51. Wyoming WY	L	9,339,291	9,144,531	1,314,940	4,348,295	6,643,644	9,278,048
52. American Samoa AS	L	1,075	1,225	0	0	0	0
53. Guam GU	L	510,741	1,233,128	0	0	337,183	255,707
54. Puerto Rico PR	L	9,227,668	8,487,953	(66,667)	(23,333)	2,656,840	2,382,613
55. U.S. Virgin Islands VI	L	814,638	2,011,615	149,910	80,177	6,964,403	1,102,009
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	4,281,354	3,455,480	17,654	983,676	360,265	404,033
59. Totals	XXX	2,383,656,744	2,297,907,474	616,682,855	594,169,516	2,855,864,688	2,833,478,689
DETAILS OF WRITE-INS							
58001. BMU Bermuda	XXX	2,047,428	1,884,447	23,150	983,676	0	0
58002. KOR Korea, Republic of	XXX	1,239,389	91,486	0	0	0	0
58003. CYM Cayman Islands	XXX	644,069	604,243	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	350,468	875,304	(5,496)	0	360,265	404,033
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	4,281,354	3,455,480	17,654	983,676	360,265	404,033

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG..... 55
2. R - Registered - Non-domiciled RRGs..... 0
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - see DSLI)..... 0
4. Q - Qualified - Qualified or accredited reinsurer..... 0
5. D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile..... 0
6. N - None of the above - Not allowed to write business in the state... 2

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

The Travelers Companies, Inc.	Minnesota	41-0518860	… … Windamere III, LLC (99%)	Minnesota	41-2007089
… St. Paul Fire and Marine Insurance Company (24767) *	Connecticut	41-0406690	… Camperdown Corporation	Delaware	41-1762781
… … St. Paul Mercury Insurance Company (24791) *	Connecticut	41-0881659	… SPC Insurance Agency, Inc.	Minnesota	41-1888760
… … St. Paul Guardian Insurance Company (24775) *	Connecticut	41-0963301	… Aprilgrange Limited	United Kingdom	
… … St. Paul Surplus Lines Insurance Company (30481) *	Delaware	41-1230819	… F&G UK Underwriters Limited	United Kingdom	
… … The Travelers Casualty Company (41769) *	Connecticut	41-1435765	… Travelers Underwriting Agency Limited	United Kingdom	
… … Travelers Constitution State Insurance Company (41750) *	Connecticut	41-1435766	… Travelers Syndicate Management Limited	United Kingdom	
… … Northbrook Holdings, Inc.	Delaware	51-0375653	… Travelers Corporate Trustee Limited	United Kingdom	
… … … TravCo Personal Insurance Company (36463) *	Connecticut	36-2999370	… Travelers London Limited	United Kingdom	
… … … St. Paul Protective Insurance Company (19224) *	Connecticut	36-2542404	… TCI Global Services, Inc.	Delaware	52-1965525
… … Travelers Specialty Insurance Company (10213) *	Connecticut	52-1925132	… Travelers Management Limited	United Kingdom	
… … United States Fidelity and Guaranty Company (25887) *	Connecticut	52-0515280	… Travelers Insurance Company Limited *	United Kingdom	AA-1121375
… … … Laurel Village Fidelity Realty, Inc.	Maryland	52-1551225	… … Travelers Insurance Designated Activity Company *	Ireland	
… … … … Laurel Village Joint Venture Partnership (50%)	Minnesota	41-1616702	… Xbridge Limited	United Kingdom	
… … … … … Laurel Village I Limited Partnership (99%)	Minnesota	41-1542260	… 10762962 Canada Inc.	Canada	
… … … … … Laurel Village II Limited Partnership (99%)	Minnesota	41-1542261	… … Zensurance Inc.	Canada	
… … … … … Laurel Village III Limited Partnership (99%)	Minnesota	41-1542263	… … … Zensurance Brokers Inc.	Canada	
… … … … … Laurel Village IV Limited Partnership (99%)	Minnesota	41-1542264	… … … ClearCover Underwriting 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
… … … Shelf Holdco Ltd. (22%)	Bermuda		… … … TPC Investments Inc.	Connecticut	06-1534005
… … USF&G Capital I	Delaware	52-1953822	… … … Travelers Group Captive Insurance Company *	Connecticut	93-2131852
… … 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	

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

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

… … … … … … … … … Junto Holding Latam S.A. (49.5%)	Brazil		… … … … The Travelers Home and Marine Insurance Company (27998) *	Connecticut	35-1838079
… … … … … … … … … … JMalucelli Travelers Seguros S.A. (51%) *	Colombia	AA-2330036	… … … … The Travelers Lloyds Insurance Company (41262) *	Texas	76-0002592
… … … … Travelers Casualty Insurance Company of America (19046) *	Connecticut	06-0876835	… … … … Travelers Marine, LLC	Delaware	06-0566050
… … … … Travelers Casualty Company of Connecticut (36170) *	Connecticut	06-1286266			
… … … … Travelers Casualty UK Investments LLC	Delaware	06-6033504			
… … … … Travelers Commercial Insurance Company (36137) *	Connecticut	06-1286268			
… … … … Travelers Excess and Surplus Lines Company (29696) *	Connecticut	06-1203698			
… … … … Travelers Lloyds of Texas Insurance Company (41564) *	Texas	75-1732040			
… … … … The Family Business Institute LLC	Delaware	06-6033504			
… … … … Simply Business, LLC	Massachusetts	30-0956205			
… … … … … Harborway Insurance Agency, LLC	Massachusetts	85-4220959			
… … … … IHP Capital Partners Fund VIII, L.P. (97%)	Delaware	82-0925474			
… … … The Travelers Indemnity Company (25658) *	Connecticut	06-0566050			
… … … … Arch Street North LLC	Delaware	06-0566050			
… … … … The Charter Oak Fire Insurance Company (25615) *	Connecticut	06-0291290			
… … … … Travelers Real Estate, LLC	Delaware	06-0566050			
… … … … First Floridian Auto and Home Insurance Company (10647) *	Florida	59-3372141			
… … … … Gulf Underwriters Insurance Company (42811) *	Connecticut	56-1371361			
… … … … Select Insurance Company (22233) *	Texas	75-6013697			
… … … … Crystal Brook, LLC	Delaware	06-0566050			
… … … … … Durham Holding, LLC	Delaware	06-0566050			
… … … … Sutton Holdco, LLC	Delaware	06-0566050			
… … … … … Cadet Limited, LLC	Delaware	06-0566050			
… … … … Arrowhead Company, LLC	Delaware	06-0566050			
… … … … … Eastern Asset, LLC	Delaware	06-0566050			
… … … … American Equity Insurance Company (43117) *	Arizona	86-0703220			
… … … … … American Equity Specialty Insurance Company (10819) *	Connecticut	86-0868106			
… … … … Northland Insurance Company (24015) *	Connecticut	41-6009967			
… … … … … Northfield Insurance Company (27987) *	Iowa	41-0983992			
… … … … … Northland Casualty Company (24031) *	Connecticut	94-6051964			
… … … … Travelers Indemnity U.K. Investments LLC	Connecticut	06-0566050			
… … … … TPC U.K. Investments LLC	Delaware	06-0566050			
… … … … The Phoenix Insurance Company (25623) *	Connecticut	06-0303275			
… … … … … The Travelers Indemnity Company of America (25666) *	Connecticut	58-6020487			
… … … … … The Travelers Indemnity Company of Connecticut (25682) *	Connecticut	06-0336212			
… … … … … Travelers Property Casualty Company of America (25674) *	Connecticut	36-2719165			
… … … … … Constitution State Services LLC	Delaware	06-1501229			
… … … … … Phoenix UK Investments LLC	Delaware	06-0303275			
… … … … TravCo Insurance Company (28188) *	Connecticut	35-1838077			
… … … … TINDY Foreign, Inc.	Delaware	20-4403403			
… … … … Travelers Commercial Casualty Company (40282) *	Connecticut	95-3634110			
… … … … Travelers Distribution Alliance, Inc.	Delaware	62-1657094			
… … … … Travelers TLD, LLC	Delaware	06-0566050			
… … … … Towers Foundry, LLC	Delaware	06-0566050			
… … … … Travelers Marketplace Holdings, LLC	Delaware	06-0566050			
… … … … … InsuraMatch, LLC	Delaware	04-3508349			
… … … … … Travelers Australia Pty Ltd	Australia				
… … … … Tiercel, LLC	Delaware	06-0566050			
… … … … … Redstart, LLC	Delaware	06-0566050			
… … … … QuantumSubro, LLC	Delaware	06-0566050			

Notes:
* Denotes affiliated insurer
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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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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
3548	The Travelers Companies, Inc.			0	0		Shelf Holdco Ltd.	BMU	NIA	SPFM Holdings, LLC	B	22.000	The Travelers Companies, Inc.	NO	106
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.		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/M	100.000	The Travelers Companies, Inc.	NO	0

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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3548	The Travelers Companies, Inc.			0	0		Zensurance Brokers Inc.	CAN	NIA	Zensurance Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		ClearCover Underwriting Inc.	CAN	NIA	Zensurance Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-1008174	0	0		Travelers Property Casualty Corp.	CT	UIP	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	UIP	Travelers Property Casualty Corp.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	19070	06-6033509	0	0		The Standard Fire Insurance Company	CT	IA	Travelers Insurance Group Holdings Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-6033509	0	0		Standard Fire Properties, LLC	DE	NIA	The Standard Fire Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		94-3097171	0	0		Bayhill Restaurant II Associates	CA	NIA	Standard Fire Properties, LLC	O	50.000	The Travelers Companies, Inc.	NO	105
3548	The Travelers Companies, Inc.		06-6033509	0	0		Standard Fire UK Investments, LLC	DE	NIA	The Standard Fire Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	19062	06-0848755	0	0		The Automobile Insurance Company of Hartford, Connecticut	CT	IA	The Standard Fire Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0848755	0	0		Auto Hartford Investments, LLC	DE	NIA	The Automobile Insurance Company of Hartford, Connecticut	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	36145	06-1286264	0	0		Travelers Personal Security Insurance Company	CT	IA	The Standard Fire Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	36161	06-1286274	0	0		Travelers Property Casualty Insurance Company	CT	IA	The Standard Fire Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	38130	36-3703200	0	0		Travelers Personal Insurance Company	CT	IA	The Standard Fire Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		27-4469564	0	0		Travelers Texas MGA, Inc.	TX	NIA	The Standard Fire Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		06-6033509	0	0		Oregon Evergreen Investor I, LLC	DE	NIA	The Standard Fire Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		AA-3194119	0	0		Travelers (Bermuda) Limited	BMU	IA	Travelers Insurance Group Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		20-4312440	0	0		Travelers Lloyds Management Company	TX	NIA	Travelers Insurance Group Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-1534005	0	0		TPC Investments Inc.	CT	NIA	Travelers Insurance Group Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		93-2131852	0	0		Travelers Group Captive Insurance Company	CT	IA	Travelers Insurance Group Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	19038	06-6033504	0	0		Travelers Casualty and Surety Company	CT	UDP	Travelers Insurance Group Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	41483	06-1067463	0	0		Farmington Casualty Company	CT	IA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		75-2676034	0	0		Travelers MGA, Inc.	TX	NIA	Farmington Casualty Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.			0	0		8527512 Canada Inc.	CAN	NIA	Travelers Casualty and Surety Company	O/B/M	77.520	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		AA-1560270	0	0		The Dominion of Canada General Insurance Company	CAN	IA	8527512 Canada Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		AA-1560039	0	0		Travelers Insurance Company of Canada	CAN	IA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.	31194	06-0907370	0	0		Travelers Casualty and Surety Company of America	CT	RE	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		47-2215437	0	0		Travelers Global, Inc.	DE	DS	Travelers Casualty and Surety Company of America	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		47-2215437	0	0		Travelers Brazil Holding LLC	DE	DS	Travelers Global, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		47-2215437	0	0		Travelers Brazil Acquisition LLC	DE	DS	Travelers Brazil Holding LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Junto Holding Brasil S.A.	BRA	DS	Travelers Brazil Acquisition LLC	O/B	49.500	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.		AA-2230021	0	0		Junto Resseguros S.A.	BRA	DS	Junto Holding Brasil S.A.	O/B	100.000	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.			0	0		Junto Controle de Riscos Ltda.	BRA	DS	Junto Resseguros S.A.	O/B	0.010	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.		AA-2230002	0	0		Junto Seguros S.A.	BRA	DS	Junto Holding Brasil S.A.	O/B	100.000	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.			0	0		Junto Controle de Riscos Ltda.	BRA	DS	Junto Seguros S.A.	O/B	99.990	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.			0	0		Junto Holding Latam S.A.	BRA	DS	Travelers Brazil Acquisition LLC	O/B	49.500	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.		AA-2330036	0	0		JMalucelli Travelers Seguros S.A.	COL	DS	Junto Holding Latam S.A.	O/B/M	51.000	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.	19046	06-0876835	0	0		Travelers Casualty Insurance Company of America	CT	IA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	36170	06-1286266	0	0		Travelers Casualty Company of Connecticut	CT	IA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-6033504	0	0		Travelers Casualty UK Investments LLC	DE	NIA	Travelers Casualty and Surety Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	36137	06-1286268	0	0		Travelers Commercial Insurance Company	CT	IA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	29696	06-1203698	0	0		Travelers Excess and Surplus Lines Company	CT	IA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	41564	75-1732040	0	0		Travelers Lloyds of Texas Insurance Company	TX	IA	Travelers Casualty and Surety Company	O/M/A	100.000	The Travelers Companies, Inc.	NO	0

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3548	The Travelers Companies, Inc.		06-6033504	0	0		The Family Business Institute LLC	DE	NIA	Travelers Casualty and Surety Company	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		30-0956205	0	0		Simply Business, LLC	MA	NIA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		85-4220959	0	0		Harborway Insurance Agency, LLC	MA	NIA	Simply Business, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		82-0925474	0	0		IHP Capital Partners Fund VIII, L.P.	DE	NIA	Travelers Casualty and Surety Company	O	97.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25658	06-0566050	0	0		The Travelers Indemnity Company	CT	IA	Travelers Insurance Group Holdings Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Arch Street North LLC	DE	NIA	The Travelers Indemnity Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25615	06-0291290	0	0		The Charter Oak Fire Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Travelers Real Estate, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
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			

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 *
												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	0	0.0	0.0
2.1	Allied Lines	0	(2)	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
5.1	Commercial multiple peril (non-liability portion)	0	(8,999,988)	0.0	0.0
5.2	Commercial multiple peril (liability portion)	0	(10,537)	0.0	0.0
6.	Mortgage guaranty	0	0	0.0	0.0
8.	Ocean marine	0	0	0.0	0.0
9.	Inland marine	0	0	0.0	0.0
10.	Financial guaranty	0	0	0.0	0.0
11.1	Medical professional liability - occurrence	0	0	0.0	0.0
11.2	Medical professional liability - claims-made	0	0	0.0	0.0
12.	Earthquake	0	0	0.0	0.0
13.1	Comprehensive (hospital and medical) individual	0	0	0.0	0.0
13.2	Comprehensive (hospital and medical) group	0	0	0.0	0.0
14.	Credit accident and health	0	0	0.0	0.0
15.1	Vision only	0	0	0.0	0.0
15.2	Dental only	0	0	0.0	0.0
15.3	Disability income	0	0	0.0	0.0
15.4	Medicare supplement	0	0	0.0	0.0
15.5	Medicaid Title XIX	0	0	0.0	0.0
15.6	Medicare Title XVIII	0	0	0.0	0.0
15.7	Long-term care	0	0	0.0	0.0
15.8	Federal employees health benefits plan	0	0	0.0	0.0
15.9	Other health	0	0	0.0	0.0
16.	Workers' compensation	0	311,317	0.0	0.0
17.1	Other liability - occurrence	828,505	1,271,251	153.4	196.8
17.2	Other liability - claims-made	1,263,505,406	493,787,779	39.1	57.3
17.3	Excess workers' compensation	0	0	0.0	0.0
18.1	Products liability - occurrence	0	(73,787)	0.0	0.0
18.2	Products liability - claims-made	0	73	0.0	0.0
19.1	Private passenger auto no-fault (personal injury protection)	0	0	0.0	0.0
19.2	Other private passenger auto liability	0	0	0.0	0.0
19.3	Commercial auto no-fault (personal injury protection)	0	4,290	0.0	0.0
19.4	Other commercial auto liability	0	10	0.0	0.0
21.1	Private passenger auto physical damage	0	0	0.0	0.0
21.2	Commercial auto physical damage	0	0	0.0	0.0
22.	Aircraft (all perils)	0	0	0.0	0.0
23.	Fidelity	174,112,819	53,937,998	31.0	26.4
24.	Surety	756,863,011	75,741,040	10.0	8.4
26.	Burglary and theft	54,876,167	21,216,217	38.7	42.2
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	2,250,185,909	637,185,659	28.3	38.8
	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
5.1	Commercial multiple peril (non-liability portion)	0	0	0
5.2	Commercial multiple peril (liability portion)	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	Disability income	0	0	0
15.4	Medicare supplement	0	0	0
15.5	Medicaid Title XIX	0	0	0
15.6	Medicare Title XVIII	0	0	0
15.7	Long-term care	0	0	0
15.8	Federal employees health benefits plan	0	0	0
15.9	Other health	0	0	0
16.	Workers' compensation	0	0	0
17.1	Other liability - occurrence	147,330	828,505	632,409
17.2	Other liability - claims-made	443,212,173	1,298,643,101	1,260,578,305
17.3	Excess workers' compensation	0	0	0
18.1	Products liability - occurrence	0	0	0
18.2	Products liability - claims-made	0	0	0
19.1	Private passenger auto no-fault (personal injury protection)	0	0	0
19.2	Other private passenger auto liability	0	0	0
19.3	Commercial auto no-fault (personal injury protection)	0	0	0
19.4	Other commercial auto liability	0	0	0
21.1	Private passenger auto physical damage	0	0	0
21.2	Commercial auto physical damage	0	0	0
22.	Aircraft (all perils)	0	0	0
23.	Fidelity	61,496,497	176,801,401	180,135,767
24.	Surety	302,780,725	850,557,281	800,671,493
26.	Burglary and theft	20,207,646	56,826,456	55,889,499
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	827,844,371	2,383,656,744	2,297,907,474
	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 2023 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2023 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2023 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. 2020 + Prior	191,728	278,372	470,100	59,429	6,917	66,346	171,885	0	195,229	367,114	39,585	(76,225)	(36,640)
2. 2021	95,194	299,949	395,143	59,033	4,556	63,589	64,501	0	163,561	228,062	28,340	(131,832)	(103,492)
3. Subtotals 2021 + Prior	286,923	578,320	865,243	118,462	11,473	129,935	236,386	0	358,790	595,176	67,925	(208,057)	(140,132)
4. 2022	120,529	533,349	653,879	107,189	14,056	121,246	120,588	0	390,857	511,444	107,248	(128,436)	(21,189)
5. Subtotals 2022 + Prior	407,452	1,111,670	1,519,122	225,651	25,530	251,181	356,973	0	749,647	1,106,620	175,173	(336,493)	(161,321)
6. 2023	XXX	XXX	XXX	XXX	110,807	110,807	XXX	144,061	403,661	547,722	XXX	XXX	XXX
7. Totals	407,452	1,111,670	1,519,122	225,651	136,337	361,988	356,973	144,061	1,153,308	1,654,342	175,173	(336,493)	(161,321)
8. Prior Year-End Surplus As Regards Policyholders	2,249,445										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. 43.0	2. (30.3)	3. (10.6)
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. (7.2)

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

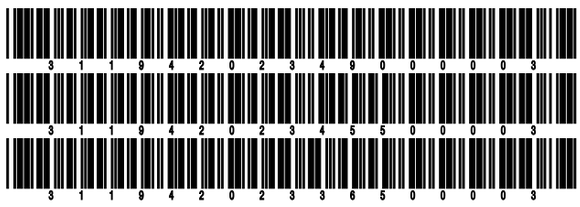
		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	NO
3.	Will the Medicare Part D Coverage Supplement be filed with the state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

Explanations:

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

Bar Codes:

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



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Schedule T Line 58

States, etc.	1 Active Status	Direct Premiums Written 2 Current Year To Date	 3 Prior Year To Date	Direct Losses Paid (Deducting Salvage) 4 Current Year To Date	 5 Prior Year To Date	Direct Losses Unpaid 6 Current Year To Date	 7 Prior Year To Date
58004. GBR United Kingdom	XXX	289,772	847,804	0	0	360,298	404,052
58005. HKG Hong Kong, Special Administrative Region of China	XXX	32,046	25,000	0	0	0	0
58006. JAM Jamaica	XXX	26,250	0	0	0	0	0
58007. BEL Belgium	XXX	2,500	2,500	0	0	0	0
58008. NLD Netherlands	XXX	0	0	(5,496)	0	0	0
58009. SGP Singapore	XXX	0	0	0	0	(33)	(19)
58010. WSM Samoa	XXX	(100)	0	0	0	0	0
58997. Summary of remaining write-ins for Line 58 from overflow page	XXX	350,468	875,304	(5,496)	0	360,265	404,033

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	6,251,540	5,159,133
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	1,216,965
	2.2 Additional investment made after acquisition	1,776,605	671,099
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase (decrease)	0	0
6.	Total gain (loss) on disposals	0	0
7.	Deduct amounts received on disposals	0	0
8.	Deduct amortization of premium and depreciation	626,526	795,658
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)	7,401,619	6,251,540
12.	Deduct total nonadmitted amounts	710,000	590,000
13.	Statement value at end of current period (Line 11 minus Line 12)	6,691,619	5,661,540

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	4,895,205,386	4,521,394,663
2.	Cost of bonds and stocks acquired	1,066,641,963	1,222,739,692
3.	Accrual of discount	6,927,210	5,084,244
4.	Unrealized valuation increase (decrease)	8,850,729	12,475,455
5.	Total gain (loss) on disposals	1,481,111	(8,804,114)
6.	Deduct consideration for bonds and stocks disposed of	507,901,610	841,038,476
7.	Deduct amortization of premium	7,588,943	14,573,913
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	134,986	1,810,513
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	1,191,265	(261,651)
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	5,464,672,124	4,895,205,386
12.	Deduct total nonadmitted amounts	4,284,447	3,569,485
13.	Statement value at end of current period (Line 11 minus Line 12)	5,460,387,678	4,891,635,901

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)	4,322,674,057	346,553,912	169,494,531	18,514,122	4,160,871,654	4,322,674,057	4,518,247,560	3,992,861,108
2.	NAIC 2 (a)	823,100,877	37,534,186	15,539,964	(21,480,651)	831,282,400	823,100,877	823,614,447	788,380,611
3.	NAIC 3 (a)	4,886,998	0	0	(9,924)	4,934,580	4,886,998	4,877,075	6,697,422
4.	NAIC 4 (a)	0	0	0	0	0	0	0	0
5.	NAIC 5 (a)	0	0	0	0	907,801	0	0	1,057,649
6.	NAIC 6 (a)	0	0	0	0	0	0	0	0
7.	Total Bonds	5,150,661,932	384,088,098	185,034,495	(2,976,453)	4,997,996,436	5,150,661,932	5,346,739,081	4,788,996,790
	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	5,150,661,932	384,088,098	185,034,495	(2,976,453)	4,997,996,436	5,150,661,932	5,346,739,081	4,788,996,790

(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	0
2.	Cost of short-term investments acquired	0	35,000,000
3.	Accrual of discount	0	(3)
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	0	(10,917)
6.	Deduct consideration received on disposals	0	34,989,080
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	42,298,790	25,419,929
2.	Cost of cash equivalents acquired	1,887,180,261	2,561,042,786
3.	Accrual of discount	0	0
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	0	0
6.	Deduct consideration received on disposals	1,742,560,168	2,544,163,926
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)	186,918,883	42,298,790
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	186,918,883	42,298,790

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

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4		NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated												
	Capital Partners Series T-GA VI, LLC	Columbia	MO	Affordable Equity Partners		12/15/2022		0	334,674	0	527,820	13.100
4199999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated								0	334,674	0	527,820	XXX
6099999. Total - Unaffiliated								0	334,674	0	527,820	XXX
6199999. Total - Affiliated								0	0	0	0	XXX
6299999 - Totals								0	334,674	0	527,820	XXX

E03

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
6299999 - Totals																			

NONE

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-FP-1	U S TREASURY NOTES 4.250 2025 10		08/25/2023	NOMURA		18,722,486	19,000,000	297,848	1.A
91282C-HB-0	U S TREASURY NOTES 3.625 2026 05		07/11/2023	NOMURA SECURITIES INTL		4,873,259	5,000,000	28,567	1.A
36179Y-AR-5	GNMA II PASS T #MA9016 5.000 2053 07		07/25/2023	GOLDMAN SACHS & CO		19,623,438	20,000,000	72,222	1.A
36179Y-AS-3	GNMA II PASS T #MA9017 5.500 2053 07		07/12/2023	CITIGROUP GLOBAL MARKETS		24,923,828	25,000,000	49,653	1.A
3622AC-PD-6	GNMA II PASS T #786820 5.000 2053 07		09/13/2023	J P MORGAN		29,110,337	29,926,296	58,190	1.A
38383C-GW-4	GNR 2021-177 EA CMO 2.000 2049 09		08/29/2023	CITIGROUP GLOBAL MARKETS		10,885,470	13,030,395	0	1.A
831641-FW-0	SBIC 2023-10B 1 5.688 2033 09		09/14/2023	J P MORGAN		5,000,000	5,000,000	0	1.A
0109999999. Subtotal - Bonds - U.S. Governments						113,138,817	116,956,691	506,480	XXX
Bonds - U.S. Special Revenues									
546398-KB-3	LOUISIANA PUB FAC (AIR P 4.000 2039 12		08/28/2023	GOLDMAN SACHS & CO		9,700,000	9,700,000	25,204	1.F FE
3133KP-ME-5	FHLMC PASS THR #RA7557 4.500 2052 06		07/18/2023	J P MORGAN CHASE SECURITIES INC		18,330,567	18,993,868	45,110	1.A
3132DQ-G9-1	FHLMC PASS THR #SD2924 4.000 2053 01		08/08/2023	CITIGROUP GLOBAL MARKETS		10,946,771	11,766,768	11,767	1.A
3132DQ-YW-0	FHLMC PASS THR #SD3425 5.500 2053 07		08/03/2023	WELLS FARGO SECURITIES		19,684,747	19,830,376	18,178	1.A
3132E0-DC-3	FHLMC PASS THR #SD3699 6.000 2053 08		08/21/2023	MIZUHO INTERNATIONAL PLC		18,064,688	18,000,000	66,000	1.A
3140QP-PS-0	FNMA PASS THRU #CB4032 4.500 2052 07		07/18/2023	GOLDMAN SACHS & CO		13,632,045	14,113,902	33,521	1.A
3140QQ-U6-0	FNMA PASS THRU #CB5104 4.500 2052 11		08/25/2023	CITIGROUP GLOBAL MARKETS		19,559,125	20,823,156	72,881	1.A
3140XL-AW-8	FNMA PASS THRU #FS4520 3.000 2052 04		09/26/2023	WELLS FARGO SECURITIES		20,691,857	24,601,130	55,353	1.A
3140XL-XJ-2	FNMA PASS THRU #FS5180 5.000 2052 09		09/20/2023	J P MORGAN CHASE SECURITIES INC		14,076,246	14,686,660	42,836	1.A
3140XM-H9-0	FNMA PASS THRU #FS5655 5.000 2053 09		08/30/2023	CITIGROUP GLOBAL MARKETS		29,047,154	29,940,697	0	1.A
0909999999. Subtotal - Bonds - U.S. Special Revenues						173,733,199	182,456,558	370,849	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)									
00846U-AN-1	AGILENT TECHNOLOGIES INC 2.300 2031 03		08/15/2023	HSBC		4,051,300	5,000,000	49,514	2.A FE
09951L-AC-7	BOOZ ALLEN HAMILTON INC 5.950 2033 08		08/02/2023	BAS-MERRILL LYNCH		994,060	1,000,000	0	2.C FE
24422E-XB-0	JOHN DEERE CAPITAL CORP 4.950 2028 07		07/11/2023	CITIGROUP GLOBAL MARKETS		4,992,550	5,000,000	0	1.F FE
526107-AG-2	LENNOX INTERNATIONAL INC 5.500 2028 09		09/08/2023	BAS-MERRILL LYNCH		5,009,100	5,000,000	0	2.B FE
502431-AP-4	L3HARRIS TECH INC 5.400 2027 01		07/31/2023	VARIOUS		6,002,130	6,000,000	900	2.B FE
655663-AA-0	NORDSON CORP 5.600 2028 09		09/08/2023	J P MORGAN CHASE SECURITIES INC		2,006,460	2,000,000	0	2.B FE
666807-CH-3	NORTHROP GRUMMAN CORP 4.700 2033 03		09/21/2023	J P MORGAN CHASE SECURITIES INC		4,721,400	5,000,000	6,528	2.A FE
744538-AF-6	PUBLIC SERVICE CO OF NEW 5.350 2033 10		09/20/2023	BNP PARIBAS		5,007,250	5,000,000	0	1.E FE
928668-BU-5	VOLKSWAGEN GROUP AMERICA 5.800 2025 09	C	09/05/2023	MORGAN STANLEY		4,999,450	5,000,000	0	2.A FE
05523R-AD-9	BAE SYSTEMS PLC (144A) 3.400 2030 04	D	07/12/2023	GOLDMAN SACHS & CO		4,777,276	5,259,000	44,205	2.A FE
45687V-AA-4	INGERSOLL RAND 5.400 2028 08	D	08/08/2023	GOLDMAN SACHS & CO		2,988,330	3,000,000	0	2.C FE
45687V-AB-2	INGERSOLL RAND 5.700 2033 08	D	08/08/2023	J P MORGAN CHASE SECURITIES INC		1,984,680	2,000,000	0	2.C FE
58769J-AL-1	MERCEDES-BENZ FINANCE (1 5.100 2028 08	D	07/31/2023	CITIGROUP GLOBAL MARKETS		6,991,740	7,000,000	0	1.F FE
822582-BD-3	SHELL INTERNATIONAL FIN 3.250 2025 05	D	07/31/2023	U S BANCORP		10,055,417	10,377,000	75,882	1.D FE
46657C-AD-4	JPMMT 2023-8 A4 CMO (144 6.000 2054 02		09/21/2023	J P MORGAN CHASE SECURITIES INC		11,801,465	12,000,000	56,000	1.A FE
816943-BJ-2	SEMT 2023-3 A4 (144A) 6.000 2053 09		08/08/2023	J P MORGAN CHASE SECURITIES INC		20,833,474	21,000,000	77,000	1.A FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						97,216,081	99,636,000	310,028	XXX
2509999997. Total - Bonds - Part 3						384,088,098	399,049,249	1,187,358	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						384,088,098	399,049,249	1,187,358	XXX
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						0	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						0	XXX	0	XXX

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
5999999999. Total - Preferred and Common Stocks						0	XXX	0	XXX
6009999999 - Totals						384,088,098	XXX	1,187,358	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																					
..912828-VM-9	U S TREASURY INFL IX N .375		07/15/2023	MATURED		15,660,600	12,000,000	12,200,821	15,359,429	(3,078,600)	5,371	0	(3,073,229)	0	12,286,200	0	3,374,400	3,374,400	58,162	07/15/2023	1.A
..36179Y-AR-5	GNMA II PASS #MA9016 5.000		09/20/2023	PAID ON PRINCIPAL		93,582	93,582	91,820	91,820	0	1,762	0	1,762	0	93,582	0	0	0	613	07/20/2053	1.A
..36179Y-AS-3	GNMA II PASS #MA9017 5.500		09/20/2023	PAID ON PRINCIPAL		111,440	111,440	111,101	111,101	0	340	0	340	0	111,440	0	0	0	797	07/20/2053	1.A
..36202D-QY-0	GNMA II PASS #3171 5.500		09/20/2023	PAID ON PRINCIPAL		929	929	887	890	0	39	0	39	0	929	0	0	0	36	12/20/2031	1.A
..36202D-6D-8	GNMA II PASS #3568 5.000		09/20/2023	PAID ON PRINCIPAL		3,038	3,038	2,917	2,946	0	92	0	92	0	3,038	0	0	0	102	06/20/2034	1.A
..36202E-UR-8	GNMA II PASS #4192 4.500		09/20/2023	PAID ON PRINCIPAL		5,664	5,664	5,172	5,201	0	463	0	463	0	5,664	0	0	0	170	07/20/2038	1.A
..36202E-XT-1	GNMA II PASS #4290 5.500		09/20/2023	PAID ON PRINCIPAL		4,281	4,281	4,265	4,263	0	18	0	18	0	4,281	0	0	0	156	11/20/2038	1.A
..38382D-MM-8	GNR 2020-21 CD CMO 2.250		09/20/2023	PAID ON PRINCIPAL		164,282	164,282	165,860	166,098	0	(1,816)	0	(1,816)	0	164,282	0	0	0	2,438	02/20/2050	1.A
..38383V-HD-3	GNR 2023-7 AG CMO 4.500		09/20/2023	PAID ON PRINCIPAL		325,472	325,472	325,167	325,167	0	305	0	305	0	325,472	0	0	0	8,935	01/20/2051	1.A
..38380M-7A-3	GNR 2019-55 AE (PROJEC 3.000		09/16/2023	PAID ON PRINCIPAL		6,229	6,229	6,295	6,346	0	(117)	0	(117)	0	6,229	0	0	0	125	12/16/2059	1.A
..831641-FL-4	SBIC 2018-10B 1 3.548		09/11/2023	PAID ON PRINCIPAL		60,452	60,452	60,452	60,456	0	(4)	0	(4)	0	60,452	0	0	0	2,145	09/10/2028	1.A
0109999999. Subtotal - Bonds - U.S. Governments						16,435,968	12,775,368	12,974,756	16,133,716	(3,078,600)	6,452	0	(3,072,148)	0	13,061,568	0	3,374,400	3,374,400	73,677	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
..052397-AR-7	AUSTIN GENERAL OBLIG L 4.000		07/11/2023	BAS-MERRILL LYNCH		8,423,418	8,320,000	8,729,344	8,443,805	0	(23,777)	0	(23,777)	0	8,420,028	0	3,389	3,389	287,502	09/01/2031	1.B FE
..134159-ZH-8	CAMPBELL UHSD GO TAXAB .359		08/01/2023	MATURED		250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	898	08/01/2023	1.A FE
..147051-UV-6	CARY GENERAL OBLIGATIO 4.000		09/28/2023	SIEBERT WILLIAMS SHANK & CO MUNI		3,607,091	3,605,000	3,697,649	3,617,501	0	(8,027)	0	(8,027)	0	3,609,474	0	(2,383)	(2,383)	155,416	03/01/2034	1.A FE
..194475-RM-3	COLLEGE STATION ISD GO 4.000		07/06/2023	BARCLAYS CAPITAL INC		3,261,408	3,250,000	3,325,563	3,263,578	0	(4,260)	0	(4,260)	0	3,259,318	0	2,090	2,090	116,278	08/15/2031	1.A FE
..194475-RN-1	COLLEGE STATION ISD GO 4.000		07/06/2023	BARCLAYS CAPITAL INC		3,392,236	3,380,000	3,432,120	3,389,364	0	(2,946)	0	(2,946)	0	3,386,419	0	5,817	5,817	120,929	08/15/2032	1.A FE
..231237-K2-3	CUPERTINO USD GO REF S 3.250		07/27/2023	MORGAN STANLEY		1,936,645	1,935,000	2,029,060	1,970,424	0	(5,435)	0	(5,435)	0	1,964,989	0	(28,344)	(28,344)	62,363	08/01/2031	1.B FE
..355748-UA-0	FREDERICK GENERAL OBLI 3.250		08/15/2023	INSPEREX LLC		504,830	500,000	521,515	508,976	0	(1,280)	0	(1,280)	0	507,696	0	(2,866)	(2,866)	15,618	03/01/2031	1.B FE
..355748-UA-0	FREDERICK GENERAL OBLI 3.250		08/29/2023	MUNI CENTER		100,341	100,000	104,303	101,795	0	(271)	0	(271)	0	101,524	0	(1,183)	(1,183)	3,250	03/01/2031	1.B FE
..363651-NH-9	GALLATIN CO GENERAL OB 3.000		07/20/2023	STIFEL NICOLAUS & CO INC		745,988	750,000	716,250	717,593	0	2,961	0	2,961	0	720,554	0	25,434	25,434	23,750	07/01/2028	1.B FE
..385064-RG-7	GRANBURY ISD GO S2014 4.500		08/01/2023	REDEEMED		5,850,000	5,850,000	6,158,120	5,872,225	0	(22,225)	0	(22,225)	0	5,850,000	0	0	0	263,250	08/01/2034	1.A FE
..395460-3X-4	GREENSBORO GENERAL OBL 3.000		09/14/2023	MUNI CENTER		99,043	100,000	106,007	102,359	0	(455)	0	(455)	0	101,903	0	(2,860)	(2,860)	3,392	02/01/2030	1.A FE
..414004-3W-9	HARRIS CO GO REF S2007 5.250		09/15/2023	MUNI CENTER		270,230	250,000	283,730	261,446	0	(1,635)	0	(1,635)	0	259,811	0	10,419	10,419	14,365	08/15/2027	1.A FE
..414005-TC-2	HARRIS CO GO REF S2014 5.000		08/22/2023	J P MORGAN CHASE SECURITIES INC		5,064,050	5,000,000	5,862,600	5,169,020	0	(61,227)	0	(61,227)	0	5,107,793	0	(43,743)	(43,743)	223,611	10/01/2034	1.A FE
..472736-P3-5	JEFFERSON CO SD R-001 5.000		09/19/2023	WELLS FARGO SECURITIES		10,030,300	10,000,000	11,554,400	10,133,938	0	(101,321)	0	(101,321)	0	10,032,617	0	(2,317)	(2,317)	381,944	12/15/2023	1.C FE
..478700-T7-2	JOHNSON CO USD #229 BL 4.000		07/14/2023	REDEEMED		3,150,000	3,150,000	3,203,015	3,150,096	0	(96)	0	(96)	0	3,150,000	0	0	0	99,050	10/01/2032	1.B FE
..494619-CV-9	KING & PIERCE CO SD #4 5.000		09/21/2023	MORGAN STANLEY		2,580,717	2,575,000	2,974,434	2,617,643	0	(33,805)	0	(33,805)	0	2,583,837	0	(3,121)	(3,121)	104,073	12/01/2026	1.A FE
..494619-CW-7	KING & PIERCE CO SD #4 5.000		09/21/2023	MORGAN STANLEY		1,849,096	1,845,000	2,112,746	1,873,710	0	(22,772)	0	(22,772)	0	1,850,938	0	(1,842)	(1,842)	74,569	12/01/2027	1.A FE
..517624-NV-0	LAS LOMITAS ELEM SCH D 4.000		08/07/2023	CITIGROUP GLOBAL MARKETS		260,940	250,000	268,348	261,040	0	(1,127)	0	(1,127)	0	259,913	0	1,027	1,027	11,028	07/01/2034	1.A FE
..549220-2S-9	LUBBOCK ISD GEN OBLIG 4.000		07/26/2023	STIFEL NICOLAUS & CO INC		1,339,286	1,300,000	1,442,584	1,388,014	0	(9,256)	0	(9,256)	0	1,378,758	0	(39,472)	(39,472)	49,400	02/15/2035	1.A FE
..566795-LQ-1	MARICOPA CO CCD GO S20 3.500		09/26/2023	AMERICAN VETERANS GROUP		945,706	950,000	975,137	951,449	0	(1,450)	0	(1,450)	0	950,000	0	(4,294)	(4,294)	41,285	07/01/2026	1.A FE
..566897-XX-7	MARICOPA CO SCH DIST # 5.000		08/03/2023	HUNTINGTON SECURITIES		1,165,160	1,000,000	1,220,690	1,207,422	0	(11,546)	0	(11,546)	0	1,195,876	0	(30,716)	(30,716)	64,306	07/01/2032	1.D FE
..581664-DY-2	MCKINNEY ISD GEN OBLIG 3.750		08/23/2023	HEADLANDS (TD SEC AUTOMATED)		386,078	385,000	403,095	389,380	0	(1,300)	0	(1,300)	0	388,080	0	(2,002)	(2,002)	14,798	02/15/2030	1.A FE
..581664-DY-2	MCKINNEY ISD GEN OBLIG 3.750		08/09/2023	MUNI CENTER		1,114,586	1,100,000	1,151,700	1,112,514	0	(3,500)	0	(3,500)	0	1,109,014	0	5,572	5,572	40,792	02/15/2030	1.A FE
..581664-EV-7	MCKINNEY ISD GEN OBLIG 5.000		08/14/2023	WELLS FARGO SECURITIES		913,133	895,000	1,030,888	928,888	0	(9,682)	0	(9,682)	0	919,206	0	(6,074)	(6,074)	44,750	02/15/2034	1.A FE
..605792-SM-3	MISSOULA CO GENERAL OB 4.000		08/07/2023	HEADLANDS (TD SEC AUTOMATED)		515,050	500,000	536,895	522,080	0	(2,253)	0	(2,253)	0	519,827	0	(4,777)	(4,777)	22,056	07/01/2033	1.C 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
..787758-WL-1	SAINT CHARLES GENERAL 5.000		07/06/2023	FHN FINANCIAL		761,468	725,000	762,316	760,236	0	(4,446)	0	(4,446)	0	755,790	0	5,678	5,678	22,052	12/01/2030	1.B FE
..795168-KP-7	SALINE CO USD #305 SAL 4.000		09/01/2023	REDEEMED		120,000	120,000	128,369	120,687	0	(687)	0	(687)	0	120,000	0	0	0	4,800	09/01/2029	1.A
..795168-KZ-5	SALINE CO USD #305 SAL 4.000		09/01/2023	REDEEMED		880,000	880,000	941,371	885,040	0	(5,040)	0	(5,040)	0	880,000	0	0	0	35,200	09/01/2029	1.D FE
..797661-VR-3	SAN FRANCISCO BAY AREA 4.000		07/26/2023	BAS-MERRILL LYNCH		5,075,800	5,000,000	5,304,100	5,089,605	0	(19,135)	0	(19,135)	0	5,070,470	0	5,330	5,330	197,778	08/01/2034	1.E FE
..797661-VS-1	SAN FRANCISCO BAY AREA 4.000		07/20/2023	BREAN CAPITAL		4,957,085	4,900,000	5,193,804	4,986,595	0	(17,967)	0	(17,967)	0	4,968,628	0	(11,543)	(11,543)	190,556	08/01/2035	1.E FE
..833209-LC-1	SNOHOMISH CO SD #103 G 5.000		08/15/2023	J P MORGAN CHASE SECURITIES INC		1,116,182	1,090,000	1,248,344	1,133,446	0	(10,942)	0	(10,942)	0	1,122,503	0	(6,322)	(6,322)	38,604	12/01/2032	1.A FE
..879709-2R-3	TEMPE GENERAL OBLIGATI 3.750		07/05/2023	J P MORGAN CHASE SECURITIES INC		1,492,066	1,475,000	1,499,795	1,481,998	0	(1,395)	0	(1,395)	0	1,480,603	0	11,463	11,463	56,081	07/01/2031	1.A FE
..90634P-RB-7	UNION COUNTY GENERAL O 3.125		09/07/2023	MUNI CENTER		99,914	100,000	99,861	99,868	0	10	0	10	0	99,877	0	37	37	3,872	03/01/2033	1.A FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						72,257,843	71,530,000	77,268,151	72,761,736	0	(386,289)	0	(386,289)	0	72,375,447	0	(117,604)	(117,604)	2,787,613	XXX	XXX
Bonds - U.S. Special Revenues																					
..495289-4Q-0	KING CO SEWER REV REF 5.000		07/24/2023	STIFEL NICOLAUS & CO INC		6,267,459	5,980,000	7,361,320	6,513,674	0	(83,596)	0	(83,596)	0	6,430,078	0	(162,620)	(162,620)	318,933	07/01/2036	1.B FE
..546398-KB-3	LOUISIANA PUB FAC (AIR 4.000		08/30/2023	GOLDMAN SACHS & CO		9,700,000	9,700,000	9,700,000	9,700,000	0	0	0	0	0	9,700,000	0	0	0	35,946	12/01/2039	1.F FE
..557363-DA-3	MADISON CO CAP RES COR 4.000		07/10/2023	STIFEL NICOLAUS & CO INC		1,555,707	1,545,000	1,574,309	1,553,403	0	(1,724)	0	(1,724)	0	1,551,678	0	4,028	4,028	63,517	07/01/2034	1.D FE
..57584Y-J6-7	MASSACHUSETTS DEV FIN 5.000		09/08/2023	BAS-MERRILL LYNCH		365,171	320,000	430,915	412,608	0	(7,202)	0	(7,202)	0	405,406	0	(40,235)	(40,235)	19,156	07/01/2032	1.B FE
..57584Y-J7-5	MASSACHUSETTS DEV FIN 5.000		09/08/2023	BAS-MERRILL LYNCH		375,840	330,000	442,131	423,672	0	(7,268)	0	(7,268)	0	416,404	0	(40,564)	(40,564)	19,754	07/01/2033	1.B FE
..57584Y-J8-3	MASSACHUSETTS DEV FIN 5.000		08/30/2023	MUNI CENTER		396,419	345,000	460,278	441,343	0	(7,132)	0	(7,132)	0	434,211	0	(37,792)	(37,792)	20,125	07/01/2034	1.B FE
..57586C-BP-9	MASSACHUSETTS H/E MAS 5.250		08/03/2023	SIEBERT WILLIAMS SHANK & CO MUNI		2,333,940	2,000,000	2,546,800	2,290,109	0	(20,616)	0	(20,616)	0	2,269,494	0	64,446	64,446	114,625	07/01/2030	1.A FE
..64579S-AF-2	NEW JERSEY ENVR INFRA 4.000		07/27/2023	BAS-MERRILL LYNCH		198,881	195,000	206,265	198,300	0	(686)	0	(686)	0	197,614	0	1,267	1,267	7,085	09/01/2034	1.A
..64579S-AH-8	NEW JERSEY ENVR INFRA 4.000		09/21/2023	MUNI CENTER		507,736	500,000	528,885	508,462	0	(2,152)	0	(2,152)	0	506,311	0	1,425	1,425	20,700	09/01/2034	1.A FE
..64579S-EM-3	NEW JERSEY ENVR INFRA 4.500		09/26/2023	MUNI CENTER		1,208,689	1,100,000	1,419,187	1,283,477	0	(15,725)	0	(15,725)	0	1,267,752	0	(59,063)	(59,063)	51,588	09/01/2030	1.A FE
..70917S-C9-2	PENNSYLVANIA HIGHER ED 5.000		08/07/2023	CITIGROUP GLOBAL MARKETS		3,613,692	3,405,000	3,948,166	3,647,977	0	(33,531)	0	(33,531)	0	3,614,446	0	(754)	(754)	166,940	08/15/2034	1.B FE
..771902-HB-2	ROCHESTER HLTH CARE FA 5.000		08/03/2023	MESIROW FINANCIAL		2,338,200	2,000,000	2,675,280	2,462,652	0	(22,054)	0	(22,054)	0	2,440,598	0	(102,398)	(102,398)	71,944	11/15/2033	1.C FE
..882117-M9-2	TEXAS A & M PERM UNIV 5.000		08/31/2023	MUNI CENTER		103,398	100,000	109,550	101,951	0	(515)	0	(515)	0	101,436	0	1,962	1,962	5,889	07/01/2027	1.A FE
..882117-N2-6	TEXAS A & M PERM UNIV 5.250		09/28/2023	MUNI CENTER		205,825	200,000	222,638	204,649	0	(1,350)	0	(1,350)	0	203,299	0	2,526	2,526	11,783	07/01/2028	1.A FE
..915137-3W-1	UNIV OF TEXAS FING SYS 5.375		08/15/2023	MATURED		6,600,000	6,600,000	7,893,798	6,674,416	0	(74,416)	0	(74,416)	0	6,600,000	0	0	0	354,750	08/15/2023	1.A FE
..914455-NJ-0	UNIVERSITY OF MICHIGAN 4.500		09/21/2023	SIEBERT WILLIAMS SHANK & CO MUNI		2,853,490	2,840,000	2,990,690	2,861,822	0	(12,493)	0	(12,493)	0	2,849,328	0	4,162	4,162	124,605	04/01/2036	1.A FE
..927749-JK-8	VIRGINIA BEACH WATER & 3.000		07/25/2023	STIFEL NICOLAUS & CO INC		1,979,020	2,000,000	2,082,960	2,032,663	0	(4,766)	0	(4,766)	0	2,027,897	0	(48,877)	(48,877)	49,167	10/01/2031	1.A FE
..92818N-V6-2	VIRGINIA RESOURCES AUT 3.750		08/23/2023	PIPER JAFFRAY		750,518	750,000	784,343	756,997	0	(2,433)	0	(2,433)	0	754,563	0	(4,046)	(4,046)	22,891	11/01/2031	1.A
..31296R-CX-4	FHLMC GOLD P #A16386 5.000		09/15/2023	PAID ON PRINCIPAL		7,459	7,459	7,435	7,437	0	21	0	21	0	7,459	0	0	0	247	12/15/2033	1.A
..31292H-SQ-8	FHLMC GOLD P #C01427 6.000		09/15/2023	PAID ON PRINCIPAL		1,119	1,119	1,145	1,153	0	(34)	0	(34)	0	1,119	0	0	0	44	11/15/2032	1.A
..31292H-ZM-9	FHLMC GOLD P #C01648 5.000		09/15/2023	PAID ON PRINCIPAL		27,238	27,238	27,152	27,163	0	75	0	75	0	27,238	0	0	0	931	10/15/2033	1.A
..31292H-4J-0	FHLMC GOLD P #C01725 5.500		09/15/2023	PAID ON PRINCIPAL		12,114	12,114	11,751	11,818	0	297	0	297	0	12,114	0	0	0	456	12/15/2033	1.A
..31288B-3C-5	FHLMC GOLD P #C73495 6.000		09/15/2023	PAID ON PRINCIPAL		447	447	457	463	0	(16)	0	(16)	0	447	0	0	0	18	11/15/2032	1.A
..313982-VA-5	FHLMC GOLD P #D42409 7.000		07/15/2023	PAID ON PRINCIPAL		381	381	369	379	0	2	0	2	0	381	0	0	0	16	10/15/2023	1.A
..31283H-WZ-4	FHLMC GOLD P #G01564 6.000		09/15/2023	PAID ON PRINCIPAL		10,756	10,756	11,003	11,012	0	(257)	0	(257)	0	10,756	0	0	0	425	04/15/2033	1.A
..3128LX-DE-7	FHLMC GOLD P #G01901 4.000		09/15/2023	PAID ON PRINCIPAL		27,808	27,808	24,761	25,792	0	2,016	0	2,016	0	27,808	0	0	0	742	05/15/2034	1.A
..31283Y-4Z-8	FHLMC GOLD P #P20041 6.500		09/15/2023	PAID ON PRINCIPAL		265	265	264	264	0	1	0	1	0	265	0	0	0	12	05/15/2028	1.A
..3133BH-HG-4	FHLMC PASS T #QE7431 4.500		09/25/2023	PAID ON PRINCIPAL		282,136	282,136	273,672	273,672	0	8,464	0	8,464	0	282,136	0	0	0	5,962	08/25/2052	1.A
..3133BH-2D-7	FHLMC PASS T #QE7972 4.500		09/25/2023	PAID ON PRINCIPAL		348,809	348,809	345,048	345,048	0	3,761	0	3,761	0	348,809	0	0	0	7,836	08/25/2052	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 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
3133BK-M5-5	FHLMC PASS T #QE9380 5.000		09/25/2023	PAID ON PRINCIPAL		580,384	580,384	575,714	575,714	0	4,670	0	4,670	0	580,384	0	0	0	9,459	09/25/2052	1.A
3133BM-Q5-7	FHLMC PASS T #QF0476 5.000		09/25/2023	PAID ON PRINCIPAL		357,361	357,361	351,275	351,368	0	5,993	0	5,993	0	357,361	0	0	0	11,602	09/25/2052	1.A
3133KP-ME-5	FHLMC PASS T #RA7557 4.500		09/25/2023	PAID ON PRINCIPAL		84,224	84,224	81,282	81,282	0	2,941	0	2,941	0	84,224	0	0	0	412	06/25/2052	1.A
3133KP-UU-0	FHLMC PASS T #RA7795 5.000		09/25/2023	PAID ON PRINCIPAL		183,210	183,210	182,401	182,401	0	809	0	809	0	183,210	0	0	0	3,878	08/25/2052	1.A
3133KQ-TC-0	FHLMC PASS T #RA8647 4.500		09/25/2023	PAID ON PRINCIPAL		496,500	496,500	484,010	484,010	0	12,490	0	12,490	0	496,500	0	0	0	4,790	05/25/2053	1.A
3133KQ-WS-1	FHLMC PASS T #RA8757 5.500		09/25/2023	PAID ON PRINCIPAL		172,842	172,842	174,084	174,084	0	(1,242)	0	(1,242)	0	172,842	0	0	0	4,285	03/25/2053	1.A
3132CW-HR-8	FHLMC PASS T #SB0240 2.500		09/25/2023	PAID ON PRINCIPAL		163,934	163,934	166,341	166,983	0	(3,049)	0	(3,049)	0	163,934	0	0	0	2,868	01/25/2035	1.A
3132DN-QA-4	FHLMC PASS T #SD1349 3.500		09/25/2023	PAID ON PRINCIPAL		384,060	384,060	340,373	340,473	0	43,586	0	43,586	0	384,060	0	0	0	8,965	03/25/2048	1.A
3132DP-YJ-1	FHLMC PASS T #SD2513 4.500		09/25/2023	PAID ON PRINCIPAL		165,510	165,510	161,747	161,747	0	3,763	0	3,763	0	165,510	0	0	0	1,859	08/25/2052	1.A
3132DQ-G9-1	FHLMC PASS T #SD2924 4.000		09/25/2023	PAID ON PRINCIPAL		35,795	35,795	33,300	33,300	0	2,494	0	2,494	0	35,795	0	0	0	119	01/25/2053	1.A
3132DQ-YW-0	FHLMC PASS T #SD3425 5.500		09/25/2023	PAID ON PRINCIPAL		138,279	138,279	137,263	137,263	0	1,015	0	1,015	0	138,279	0	0	0	634	07/25/2053	1.A
3132E0-DC-3	FHLMC PASS T #SD3699 6.000		09/25/2023	PAID ON PRINCIPAL		47,792	47,792	47,964	47,964	0	(172)	0	(172)	0	47,792	0	0	0	239	08/25/2053	1.A
3132DW-FR-9	FHLMC PASS T #SD8276 5.000		09/25/2023	PAID ON PRINCIPAL		155,904	155,904	154,686	154,686	0	1,218	0	1,218	0	155,904	0	0	0	2,600	12/25/2052	1.A
3133TL-AK-4	FHR 2160 ZA CMO 6.000		09/15/2023	PAID ON PRINCIPAL		16,728	16,728	15,225	16,292	0	437	0	437	0	16,728	0	0	0	658	06/15/2029	1.A
3133TP-VV-8	FHR 2248 ZA CMO 7.000		09/15/2023	PAID ON PRINCIPAL		6,278	6,278	6,157	6,204	0	73	0	73	0	6,278	0	0	0	296	09/15/2030	1.A
313398-NM-7	FHR 2334 SO CMO 6.766		09/15/2023	PAID ON PRINCIPAL		1,394	1,394	1,364	1,233	0	161	0	161	0	1,394	0	0	0	86	07/15/2031	1.A
313398-NM-7	FHR 2334 SO CMO 7.090		08/15/2023	PAID ON PRINCIPAL		1,281	1,281	1,254	1,134	0	148	0	148	0	1,281	0	0	0	72	07/15/2031	1.A
313398-NM-7	FHR 2334 SO CMO 7.404		07/15/2023	PAID ON PRINCIPAL		1,354	1,354	1,325	1,198	0	156	0	156	0	1,354	0	0	0	67	07/15/2031	1.A
3133TU-VD-7	FHR 2357 OH CMO 6.500		09/15/2023	PAID ON PRINCIPAL		18,975	18,975	18,800	18,888	0	87	0	87	0	18,975	0	0	0	825	09/15/2031	1.A
3133TV-5V-4	FHR 2359 ZA CMO 6.000		09/15/2023	PAID ON PRINCIPAL		19,452	19,452	17,468	18,669	0	783	0	783	0	19,452	0	0	0	809	09/15/2031	1.A
31392B-6U-5	FNGT 2002-T4 A2 CMO 7.000		07/25/2023	PAID ON PRINCIPAL		514	514	532	512	0	2	0	2	0	514	0	0	0	21	12/25/2041	1.A
3140FK-QU-7	FNMA PASS TH #BE0466 3.000		09/25/2023	PAID ON PRINCIPAL		81,891	81,891	81,699	81,692	0	199	0	199	0	81,891	0	0	0	1,634	10/25/2046	1.A
3140J5-MF-3	FNMA PASS TH #BM1257 2.500		09/25/2023	PAID ON PRINCIPAL		150,684	150,684	145,645	144,483	0	6,201	0	6,201	0	150,684	0	0	0	2,515	04/25/2037	1.A
3140J9-3G-4	FNMA PASS TH #BM5298 3.000		09/25/2023	PAID ON PRINCIPAL		53,691	53,691	53,737	53,791	0	(100)	0	(100)	0	53,691	0	0	0	1,047	09/25/2043	1.A
3140JA-CC-0	FNMA PASS TH #BM5466 2.500		09/25/2023	PAID ON PRINCIPAL		50,118	50,118	49,868	49,824	0	295	0	295	0	50,118	0	0	0	821	10/25/2043	1.A
3140JA-T9-9	FNMA PASS TH #BM5975 3.000		09/25/2023	PAID ON PRINCIPAL		57,245	57,245	58,099	58,319	0	(1,074)	0	(1,074)	0	57,245	0	0	0	1,150	12/25/2045	1.A
3140MM-ZZ-4	FNMA PASS TH #BV7959 5.000		09/25/2023	PAID ON PRINCIPAL		403,865	403,865	401,751	401,751	0	2,114	0	2,114	0	403,865	0	0	0	8,391	08/25/2052	1.A
31400C-SP-2	FNMA PASS TH #CA5025 2.500		09/25/2023	PAID ON PRINCIPAL		163,513	163,513	165,902	166,041	0	(2,528)	0	(2,528)	0	163,513	0	0	0	2,800	01/25/2035	1.A
31400P-PS-0	FNMA PASS TH #CB4032 4.500		09/25/2023	PAID ON PRINCIPAL		233,603	233,603	225,627	225,627	0	7,975	0	7,975	0	233,603	0	0	0	1,294	07/25/2052	1.A
31400Q-U6-0	FNMA PASS TH #CB5104 4.500		09/25/2023	PAID ON PRINCIPAL		39,795	39,795	37,380	37,380	0	2,416	0	2,416	0	39,795	0	0	0	149	11/25/2052	1.A
31400R-W6-6	FNMA PASS TH #CB6068 5.000		09/25/2023	PAID ON PRINCIPAL		616,035	616,035	615,818	615,818	0	217	0	217	0	616,035	0	0	0	9,377	04/25/2053	1.A
3140XK-EU-0	FNMA PASS TH #FS3746 5.500		09/25/2023	PAID ON PRINCIPAL		195,522	195,522	197,118	197,118	0	(1,596)	0	(1,596)	0	195,522	0	0	0	3,657	12/25/2052	1.A
3140XK-LJ-7	FNMA PASS TH #FS3928 5.500		09/25/2023	PAID ON PRINCIPAL		416,407	416,407	421,092	421,092	0	(4,685)	0	(4,685)	0	416,407	0	0	0	2,840	02/25/2053	1.A
31418C-E4-2	FNMA PASS TH #MA2854 2.500		09/25/2023	PAID ON PRINCIPAL		40,716	40,716	40,372	40,268	0	447	0	447	0	40,716	0	0	0	677	12/25/2046	1.A
31418E-JF-8	FNMA PASS TH #MA4761 5.000		09/25/2023	PAID ON PRINCIPAL		282,374	282,374	277,410	277,410	0	4,964	0	4,964	0	282,374	0	0	0	2,360	09/25/2052	1.A
31418E-LW-8	FNMA PASS TH #MA4840 4.500		09/25/2023	PAID ON PRINCIPAL		247,884	247,884	242,830	242,830	0	5,055	0	5,055	0	247,884	0	0	0	2,790	12/25/2052	1.A
31418E-MT-4	FNMA PASS TH #MA4869 5.500		09/25/2023	PAID ON PRINCIPAL		387,846	387,846	390,922	390,922	0	(3,076)	0	(3,076)	0	387,846	0	0	0	5,354	01/25/2053	1.A
31371K-D9-9	FNMA PASS TH #254028 6.500		09/25/2023	PAID ON PRINCIPAL		442	442	451	448	0	(6)	0	(6)	0	442	0	0	0	19	09/25/2031	1.A
31376K-B2-1	FNMA PASS TH #357457 5.500		09/25/2023	PAID ON PRINCIPAL		7,171	7,171	7,155	7,153	0	18	0	18	0	7,171	0	0	0	263	11/25/2033	1.A
31378R-S5-9	FNMA PASS TH #406540 6.500		09/25/2023	PAID ON PRINCIPAL		72	72	72	72	0	0	0	0	0	72	0	0	0	3	12/25/2027	1.A
31379K-RZ-8	FNMA PASS TH #421804 6.500		09/25/2023	PAID ON PRINCIPAL		1,591	1,591	1,583	1,583	0	7	0	7	0	1,591	0	0	0	69	04/25/2028	1.A
31384V-L7-5	FNMA PASS TH #535050 7.500		09/25/2023	PAID ON PRINCIPAL		1,391	1,391	1,454	1,487	0	(96)	0	(96)	0	1,391	0	0	0	68	12/25/2029	1.A
31387W-2L-0	FNMA PASS TH #596679 6.500		09/25/2023	PAID ON PRINCIPAL		735	735	752	750	0	(16)	0	(16)	0	735	0	0	0	29	09/25/2031	1.A
31387W-2P-1	FNMA PASS TH #596682 6.500		09/25/2023	PAID ON PRINCIPAL		2,469	2,469	2,521	2,506	0	(38)	0	(38)	0	2,469	0	0	0	118	10/25/2031	1.A
31390K-RG-5	FNMA PASS TH #648587 7.500		09/25/2023	PAID ON PRINCIPAL		149	149	156	164	0	(15)	0	(15)	0	149	0	0	0	7	05/25/2032	1.A
31402C-QM-7	FNMA PASS TH #725060 6.000		09/25/2023	PAID ON PRINCIPAL		474	474	485	489	0	(15)	0	(15)	0	474	0	0	0	19	01/25/2034	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 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
..31402E-S3-3	FNMA PASS TH #726938 4.500		09/25/2023	PAID ON PRINCIPAL		71	71	68	69	0	2	0	2	0	71	0	0	0	2	08/25/2033	1.A
..31402J-ZY-6	FNMA PASS TH #730759 4.500		09/25/2023	PAID ON PRINCIPAL		67	67	64	65	0	2	0	2	0	67	0	0	0	2	08/25/2033	1.A
..31402Q-LF-6	FNMA PASS TH #734826 4.500		09/25/2023	PAID ON PRINCIPAL		3,415	3,415	3,291	3,330	0	85	0	85	0	3,415	0	0	0	96	08/25/2033	1.A
..31406L-F9-4	FNMA PASS TH #812992 5.500		09/25/2023	PAID ON PRINCIPAL		2,073	2,073	2,068	2,068	0	5	0	5	0	2,073	0	0	0	76	02/25/2035	1.A
..3136B6-QM-8	FNR 19-57 LA CMO 2.500		09/25/2023	PAID ON PRINCIPAL		121,917	121,917	121,841	121,848	0	68	0	68	0	121,917	0	0	0	2,025	05/25/2046	1.A
..31359W-KH-3	FNR 1999-33 Z CMO 6.000		09/25/2023	PAID ON PRINCIPAL		19,781	19,781	18,030	19,238	0	543	0	543	0	19,781	0	0	0	762	07/25/2029	1.A
..31359S-BJ-8	FNR 2001-6 Z CMO 6.000		09/25/2023	PAID ON PRINCIPAL		22,971	22,971	20,273	22,302	0	669	0	669	0	22,971	0	0	0	921	03/25/2031	1.A
..31392B-PT-7	FNR 2001-81 QG CMO 6.500		09/25/2023	PAID ON PRINCIPAL		8,130	8,130	8,132	8,113	0	17	0	17	0	8,130	0	0	0	351	01/25/2032	1.A
..31393U-XM-0	FNR 2003-128 DG CMO 4.500		09/25/2023	PAID ON PRINCIPAL		14,176	14,176	13,502	14,106	0	70	0	70	0	14,176	0	0	0	417	01/25/2024	1.A
..3133TL-4S-4	FSPC T-17 A5 7.160		09/25/2023	PAID ON PRINCIPAL		24,720	24,720	24,716	24,602	0	117	0	117	0	24,720	0	0	0	1,110	07/25/2029	1.A FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						48,757,283	47,313,299	52,665,024	49,362,540	0	(188,724)	0	(188,724)	0	49,173,815	0	(416,532)	(416,532)	1,603,842	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
..00795@-AD-9	ADVANTAGE CAPITAL 2017 .000		09/15/2023	TAX CREDIT - STATE		15,033	15,033	15,033	13,564	0	1,469	0	1,469	0	15,033	0	0	0	1,305	03/01/2025	1.D
..00795@-AH-0	ADVANTAGE CAPITAL 2017 .000		09/15/2023	TAX CREDIT - STATE		3,777	3,777	3,777	3,773	0	4	0	4	0	3,777	0	0	0	323	03/01/2025	1.D
..031162-CH-1	AMGEN INC 2.250		08/19/2023	MATURED		1,000,000	1,000,000	997,490	999,744	0	256	0	256	0	1,000,000	0	0	0	22,500	08/19/2023	2.A FE
..05526D-BB-0	BAT CAPITAL CORP 3.557		08/16/2023	TENDERED 93.56		2,067,654	2,210,000	2,210,000	2,210,000	0	0	0	0	0	2,210,000	0	(142,346)	(142,346)	78,828	08/15/2027	2.B FE
..05565E-AM-7	BMW US CAPITAL LLC (14 2.250		09/15/2023	MATURED		1,000,000	1,000,000	996,910	999,650	0	350	0	350	0	1,000,000	0	0	0	22,500	09/15/2023	1.F FE
..210518-CV-6	CONSUMERS ENERGY COMPA 3.375		08/15/2023	MATURED		1,000,000	1,000,000	999,490	999,937	0	63	0	63	0	1,000,000	0	0	0	33,750	08/15/2023	1.F FE
..26442E-AD-2	DUKE ENERGY OHIO 3.800		09/01/2023	MATURED		1,000,000	1,000,000	999,670	999,934	0	66	0	66	0	1,000,000	0	0	0	38,000	09/01/2023	1.F FE
..29364W-AS-7	ENTERGY LOUISIANA LLC 4.050		09/01/2023	MATURED		1,000,000	1,000,000	996,890	999,707	0	293	0	293	0	1,000,000	0	0	0	40,500	09/01/2023	1.F FE
..34964C-AC-0	FORTUNE BRANDS INNOVAT 4.000		09/21/2023	MATURED		3,000,000	3,000,000	2,999,070	2,999,705	0	295	0	295	0	3,000,000	0	0	0	120,000	09/21/2023	2.B FE
..37331N-AD-3	GEORGIA-PACIFIC CORP (3.734		07/15/2023	MATURED		2,000,000	2,000,000	2,034,200	2,001,527	0	(1,527)	0	(1,527)	0	2,000,000	0	0	0	74,680	07/15/2023	1.G FE
..505588-BJ-1	LACLEDE GAS CO 3.400		08/15/2023	MATURED		2,710,000	2,710,000	2,729,117	2,711,144	0	(1,144)	0	(1,144)	0	2,710,000	0	0	0	92,140	08/15/2023	1.F FE
..548661-CZ-8	LOWES COMPANIES 3.875		09/15/2023	MATURED		1,000,000	1,000,000	994,010	999,451	0	549	0	549	0	1,000,000	0	0	0	38,750	09/15/2023	2.A FE
..579780-AJ-6	MCCORMICK & COMPANY IN 3.500		09/01/2023	MATURED		2,000,000	2,000,000	1,982,760	1,998,585	0	1,415	0	1,415	0	2,000,000	0	0	0	70,000	09/01/2023	2.B FE
..641062-AD-6	NESTLE HOLDINGS INC (1 3.350		09/24/2023	MATURED		3,000,000	3,000,000	2,999,460	2,999,810	0	190	0	190	0	3,000,000	0	0	0	100,500	09/24/2023	1.D FE
..666807-BG-6	NORTHROP GRUMMAN CORP 3.250		08/01/2023	MATURED		2,000,000	2,000,000	1,917,640	1,993,973	0	6,027	0	6,027	0	2,000,000	0	0	0	65,000	08/01/2023	2.A FE
..66765R-CA-2	NORTHWEST NATURAL GAS 3.542		08/19/2023	MATURED		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	70,840	08/19/2023	1.F FE
..68389X-AS-4	ORACLE CORP 3.625		07/15/2023	MATURED		1,200,000	1,200,000	1,195,528	1,199,696	0	304	0	304	0	1,200,000	0	0	0	43,500	07/15/2023	2.B FE
..71678#-AB-4	PETROS CONNECTICUT FUN .000		09/15/2023	TAX CREDIT - STATE		24,408	24,408	24,408	24,473	0	(64)	0	(64)	0	24,408	0	0	0	1,385	12/15/2026	1.C FE
..71684@-AA-0	PETROS CONNECTICUT FUN 5.910		06/30/2023	REDEEMED		0	0	0	0	0	0	0	0	0	0	0	0	0	4,760	12/15/2030	1.C FE
..69349L-AM-0	PNC BANK NA 3.800		07/25/2023	MATURED		1,000,000	1,000,000	997,200	999,790	0	210	0	210	0	1,000,000	0	0	0	38,000	07/25/2023	1.G FE
..742718-EB-1	PROCTER & GAMBLE CO 3.100		08/15/2023	MATURED		2,000,000	2,000,000	1,987,060	1,999,026	0	974	0	974	0	2,000,000	0	0	0	62,000	08/15/2023	1.D FE
..74456Q-BW-5	PUBLIC SERVICE ELECTRI 3.250		09/01/2023	MATURED		2,000,000	2,000,000	1,996,460	1,999,431	0	569	0	569	0	2,000,000	0	0	0	65,000	09/01/2023	1.F FE
..761713-AY-2	REYNOLDS AMERICAN 4.850		09/15/2023	MATURED		1,000,000	1,000,000	999,220	999,861	0	139	0	139	0	1,000,000	0	0	0	48,500	09/15/2023	2.B FE
..771196-BN-1	ROCHE HOLDINGS INC (14 3.250		09/17/2023	MATURED		2,000,000	2,000,000	1,999,460	1,999,852	0	148	0	148	0	2,000,000	0	0	0	65,000	09/17/2023	1.C FE
..797440-BR-4	SAN DIEGO G & E 3.600		09/01/2023	MATURED		2,000,000	2,000,000	1,999,680	1,999,902	0	98	0	98	0	2,000,000	0	0	0	72,000	09/01/2023	1.F FE
..89236T-FN-0	TOYOTA MOTOR CREDIT 3.450		09/20/2023	MATURED		1,000,000	1,000,000	998,040	999,660	0	340	0	340	0	1,000,000	0	0	0	34,500	09/20/2023	1.E FE
..055451-AU-2	BHP BILLITON FINANCE U 3.850		09/30/2023	MATURED		1,800,000	1,800,000	1,862,682	1,807,658	0	(7,658)	0	(7,658)	0	1,800,000	0	0	0	34,650	09/30/2023	1.F FE
..25156P-AV-5	DEUTSCHE TELEKOM INT F 2.485		07/19/2023	REDEEMED		1,000,000	1,000,000	999,940	999,974	0	(10)	0	(10)	0	999,964	0	36	36	20,708	09/19/2023	2.A FE
..50247V-AA-7	LYB INTERNATIONAL FINA 4.000		07/15/2023	MATURED		1,130,000	1,130,000	1,161,533	1,132,159	0	(2,159)	0	(2,159)	0	1,130,000	0	0	0	45,200	07/15/2023	2.B FE
..75625Q-AB-5	RECKITT BENCKISER TSY 3.625		09/21/2023	MATURED		2,000,000	2,000,000	1,993,100	1,999,224	0	776	0	776	0	2,000,000	0	0	0	72,500	09/21/2023	1.G FE
..892331-AC-3	TOYOTA MOTOR CORP 3.419		07/20/2023	MATURED		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	102,570	07/20/2023	1.E FE
..02660T-BM-4	AHM 2004-3 3A CMO 3.760		09/25/2023	PAID ON PRINCIPAL		18,787	18,787	16,744	16,483	0	2,304	0	2,304	0	18,787	0	0	0	433	10/25/2034	1.A FM
..17329M-CL-1	CMLTI 2021-J2 A7A CMO 2.500		09/25/2023	PAID ON PRINCIPAL		31,542	31,542	28,605	28,698	0	2,844	0	2,844	0	31,542	0	0	0	503	07/25/2051	1.A
..362925-BK-4	GSMBS 2022-PJ5 A24 (14 3.000		09/25/2023	PAID ON PRINCIPAL		228,175	228,175	217,444	218,868	0	9,307	0	9,307	0	228,175	0	0	0	4,638	10/25/2052	1.A
..362938-AZ-5	GSMBS 2023-PJ2 A15 (14 5.000		09/25/2023	PAID ON PRINCIPAL		638,280	638,280	621,771	621,771	0	16,509	0	16,509	0	638,280	0	0	0	16,577	05/25/2053	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
..46655D-AB-8	JPMMT 2022-2 A2 CMO (1 3.000		09/25/2023	PAID ON PRINCIPAL		228,588	228,588	223,516	223,557	0	5,031	0	5,031	0	228,588	0	0	0	4,471	08/25/2052	1.A
..46655D-AD-4	JPMMT 2022-2 A4 CMO (1 3.000		09/25/2023	PAID ON PRINCIPAL		82,209	82,209	81,695	81,704	0	504	0	504	0	82,209	0	0	0	1,608	08/25/2052	1.A
..46655K-AE-6	JPMMT 2022-6 A4 CMO (1 3.000		09/25/2023	PAID ON PRINCIPAL		201,262	201,262	191,639	192,941	0	8,321	0	8,321	0	201,262	0	0	0	4,157	11/25/2052	1.A
..61772L-AQ-4	MSRM 2021-2 A4 CMO (14 2.500		09/25/2023	PAID ON PRINCIPAL		188,748	188,748	166,571	166,571	0	22,178	0	22,178	0	188,748	0	0	0	1,121	05/25/2051	1.A FE
..66987X-CD-5	NHEL 2003-1 A1 6.194		09/25/2023	PAID ON PRINCIPAL		1,050	1,050	919	706	0	344	0	344	0	1,050	0	0	0	28	05/25/2033	1.A FM
..69376D-AA-0	PSMC 2021-3 A1 CMO (14 2.500		09/25/2023	PAID ON PRINCIPAL		80,131	80,131	69,376	69,677	0	10,454	0	10,454	0	80,131	0	0	0	1,316	08/25/2051	1.A
..74938X-AD-1	RCKT 2022-3 A5 CMO (14 3.000		09/25/2023	PAID ON PRINCIPAL		99,638	99,638	93,753	94,711	0	4,928	0	4,928	0	99,638	0	0	0	1,892	05/25/2052	1.A
..81748W-AK-2	SEMT 2021-4 A10 CMO (1 2.500		09/25/2023	PAID ON PRINCIPAL		131,148	131,148	122,091	122,667	0	8,481	0	8,481	0	131,148	0	0	0	2,150	06/25/2051	1.A
..81748W-AD-8	SEMT 2021-4 A4 CMO (14 2.500		09/25/2023	PAID ON PRINCIPAL		421,811	421,811	370,947	370,947	0	50,864	0	50,864	0	421,811	0	0	0	3,401	06/25/2051	1.A
..81749C-AA-7	SEMT 2022-1 A1 CMO (14 2.500		09/25/2023	PAID ON PRINCIPAL		182,659	182,659	178,036	178,091	0	4,568	0	4,568	0	182,659	0	0	0	3,015	02/25/2052	1.A
..81749B-AD-3	SEMT 2023-1 A4 CMO (14 5.000		09/25/2023	PAID ON PRINCIPAL		485,794	485,794	482,400	482,400	0	3,394	0	3,394	0	485,794	0	0	0	14,109	01/25/2053	1.A FE
..816943-BJ-2	SEMT 2023-3 A4 (144A) 6.000		09/25/2023	PAID ON PRINCIPAL		700,261	700,261	694,709	694,709	0	5,553	0	5,553	0	700,261	0	0	0	3,501	09/25/2053	1.A Z
..949930-AD-3	WFMBS 2022-2 A4 CMO (1 2.500		09/25/2023	PAID ON PRINCIPAL		610,397	610,397	562,233	563,833	0	46,564	0	46,564	0	610,397	0	0	0	10,239	12/25/2051	1.A
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						50,281,354	50,423,701	50,212,275	50,219,544	0	204,120	0	204,120	0	50,423,665	0	(142,310)	(142,310)	1,653,048	XXX	XXX
2509999997. Total - Bonds - Part 4						187,732,449	182,042,368	193,120,205	188,477,536	(3,078,600)	(364,441)	0	(3,443,041)	0	185,034,495	0	2,697,954	2,697,954	6,118,181	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						187,732,449	182,042,368	193,120,205	188,477,536	(3,078,600)	(364,441)	0	(3,443,041)	0	185,034,495	0	2,697,954	2,697,954	6,118,181	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						187,732,449	XXX	193,120,205	188,477,536	(3,078,600)	(364,441)	0	(3,443,041)	0	185,034,495	0	2,697,954	2,697,954	6,118,181	XXX	XXX

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
Bonds - U.S. Governments - Issuer Obligations						
000000-00-0	REPO - BNP A TREASURY		1.A	1,187,535	1,187,535	10/02/2023
000000-00-0	REPO - DAIWA A TREASURY		1.A	8,284,418	8,284,418	10/02/2023
000000-00-0	REPO - DEUS A TREASURY		1.A	5,913,396	5,913,396	10/02/2023
000000-00-0	REPO - ING A TREASURY		1.A	8,284,418	8,284,418	10/02/2023
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				23,669,767	23,669,767	XXX
0109999999. Total - U.S. Government Bonds				23,669,767	23,669,767	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				23,669,767	23,669,767	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				23,669,767	23,669,767	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				23,669,767	23,669,767	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ (2,136,105) Book/Adjusted Carrying Value $ (2,136,105)
2. Average balance for the year Fair Value $ 29,801,546 Book/Adjusted Carrying Value $ 29,801,546
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:

NAIC 1 $ 23,669,767 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								
Bank of America, N.A. ..... Hartford,CT	.....	...0.000	 0	 0	..... (20,979,400)	..... (22,159,984)	..... (16,609,760)	..XXX.
JP Morgan Chase Bank, N.A. ... New York,NY	.....	...0.000	 0	 0	..... (8,444)	..... (2,999)	..... (1,297,921)	..XXX.
Territorial Bank American Samoa ..... Pago Pago,AS	... SD...	...0.000	 0	 0	50,260	50,260	50,260	..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	(20,937,584)	(22,112,723)	(17,857,421)	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	(20,937,584)	(22,112,723)	(17,857,421)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	0	0	XXX
....	.....	.....	.....	.....	.....	.....	.....	.....
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....	.....	.....	.....	.....	.....	.....	.....	.....
0599999. Total - Cash	XXX	XXX	0	0	(20,937,584)	(22,112,723)	(17,857,421)	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		09/30/2023	5.410		186,918,883	0	436,202
8409999999. Subtotal - Qualified Cash Pools Under SSAP No. 2R						186,918,883	0	436,202
8609999999 - Total Cash Equivalents						186,918,883	0	436,202