PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

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QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2023

OF THE CONDITION AND AFFAIRS OF THE

UNITED STATES FIDELITY AND GUARANTY COMPANY

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

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

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

Statutory Home Office: **One Tower Square, Hartford, CT, US 06183**
Main Administrative Office: **One Tower Square, Hartford, CT, US 06183 (860) 277-0111**
Mail Address: **One Tower Square, Hartford, CT, US 06183**
Primary Location of Books and Records: **385 Washington Street, St. Paul, MN, US 55102 (651) 310-7911**
Internet Website Address: **www.travelers.com**
Statutory Statement Contact: **Michael J. Doody (833) 903-2382 Ext. 2**
Annual.Statement.Contact@travelers.com (844) 816-9447
(E-Mail Address) (Fax Number)

OFFICERS

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

	Name	Title
	DAVID DONNAY ROWLAND	Executive Vice President & Co-Chief Investment Officer
	DANIEL TEI-HWA YIN	Executive Vice President & Co-Chief Investment Officer
	DOUGLAS KEITH BELL	Senior Vice President, Accounting Standards
	JULIE MARIE JOYCE	Senior Vice President & Chief Corporate Actuary
#	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 MINNESOTA
COUNTY OF RAMSEY } ss:

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

Nicholas Seminara	Wendy C. Skjerven	Paul E. Munson
President	Secretary	Controller

Subscribed and sworn to before me this
18th day of October, 2023

Notary Public

My Commission Expires January 31, 2026

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

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

ASSETS

		Current Statement Date			4
		1	2	3	December 31
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Prior Year Net Admitted Assets
1.	Bonds	3,312,931,694	0	3,312,931,694	3,175,063,602
2.	Stocks:				
	2.1 Preferred stocks	0	0	0	0
	2.2 Common stocks	0	0	0	0
3.	Mortgage loans on real estate:				
	3.1 First liens	0	0	0	0
	3.2 Other than first liens	0	0	0	0
4.	Real estate:				
	4.1 Properties occupied by the company (less $ 0 encumbrances)	0	0	0	0
	4.2 Properties held for the production of income (less $ 0 encumbrances)	0	0	0	0
	4.3 Properties held for sale (less $ 0 encumbrances)	0	0	0	0
5.	Cash ($ (15,059)), cash equivalents ($ 29,420,032) and short-term investments ($ 0)	29,404,973	0	29,404,973	36,088,336
6.	Contract loans (including $ 0 premium notes)	0	0	0	0
7.	Derivatives	0	0	0	0
8.	Other invested assets	93,539	93,538	1	1
9.	Receivables for securities	0	0	0	104,646
10.	Securities lending reinvested collateral assets	28,942,367	0	28,942,367	22,414,676
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	3,371,372,573	93,538	3,371,279,035	3,233,671,261
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	23,537,981	0	23,537,981	25,888,381
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	221,326,866	6,638,779	214,688,087	169,152,532
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 5,512,500 earned but unbilled premiums)	299,470,812	1,280,014	298,190,798	258,804,913
	15.3 Accrued retrospective premiums ($ 2,282,946) and contracts subject to redetermination ($ 0)	2,282,946	211,949	2,070,997	2,702,595
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	7,225,429	0	7,225,429	5,212,469
	16.2 Funds held by or deposited with reinsured companies	(5,174)	0	(5,174)	(5,174)
	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	5,847,679	0	5,847,679	0
18.2	Net deferred tax asset	42,255,239	913,629	41,341,610	35,374,056
19.	Guaranty funds receivable or on deposit	83,570	0	83,570	83,583
20.	Electronic data processing equipment and software	0	0	0	0
21.	Furniture and equipment, including health care delivery assets ($ 0)	79,397	79,397	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	0	0	0	0
24.	Health care ($ 0) and other amounts receivable	0	0	0	0
25.	Aggregate write-ins for other than invested assets	12,035,098	227,752	11,807,347	12,254,938
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	3,985,512,417	9,445,058	3,976,067,359	3,743,139,555
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28.	Total (Lines 26 and 27)	3,985,512,417	9,445,058	3,976,067,359	3,743,139,555
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.	Equities and deposits in pools and associations	7,983,655	0	7,983,655	8,043,035
2502.	Amounts receivable under high deductible policies	2,266,117	227,752	2,038,366	2,358,142
2503.	State surcharges receivable	1,781,789	0	1,781,789	1,730,991
2598.	Summary of remaining write-ins for Line 25 from overflow page	3,537	0	3,537	122,770
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	12,035,098	227,752	11,807,347	12,254,938

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 445,843,226)	1,766,876,698	1,665,406,501
2.	Reinsurance payable on paid losses and loss adjustment expenses	75,801,981	77,518,503
3.	Loss adjustment expenses	366,951,997	353,556,134
4.	Commissions payable, contingent commissions and other similar charges	30,351,762	33,447,389
5.	Other expenses (excluding taxes, licenses and fees)	26,486,018	26,889,246
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	14,147,567	15,834,364
7.1	Current federal and foreign income taxes (including $ 0 on realized capital gains (losses))	0	1,043,729
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 $ 152,254 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)	742,018,821	642,791,202
10.	Advance premium	0	0
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	2,518,779	2,240,696
12.	Ceded reinsurance premiums payable (net of ceding commissions)	27,654,611	12,966,689
13.	Funds held by company under reinsurance treaties	0	0
14.	Amounts withheld or retained by company for account of others	2,068,188	1,668,502
15.	Remittances and items not allocated	(5,325)	(5,325)
16.	Provision for reinsurance (including $ 0 certified)	0	0
17.	Net adjustments in assets and liabilities due to foreign exchange rates	0	0
18.	Drafts outstanding	0	0
19.	Payable to parent, subsidiaries and affiliates	12,239,437	8,398,831
20.	Derivatives	0	0
21.	Payable for securities	0	0
22.	Payable for securities lending	28,942,367	22,414,676
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	5,722,918	6,506,137
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	3,101,775,819	2,870,677,274
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	3,101,775,819	2,870,677,274
29.	Aggregate write-ins for special surplus funds	1,754,808	1,809,753
30.	Common capital stock	35,214,075	35,214,075
31.	Preferred capital stock	0	0
32.	Aggregate write-ins for other than special surplus funds	0	0
33.	Surplus notes	0	0
34.	Gross paid in and contributed surplus	236,805,261	236,805,261
35.	Unassigned funds (surplus)	600,517,396	598,633,191
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)	874,291,540	872,462,281
38.	Totals (Page 2, Line 28, Col. 3)	3,976,067,359	3,743,139,555
	DETAILS OF WRITE-INS		
2501.	Investment real estate liability	7,229,659	8,080,914
2502.	Retroactive reinsurance reserve assumed	51,999	52,004
2503.	Retroactive reinsurance reserve ceded	(1,558,739)	(1,626,781)
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)	5,722,918	6,506,137
2901.	Special surplus from retroactive reinsurance	1,754,808	1,809,753
2902.			
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0
2999.	Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	1,754,808	1,809,753
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 $ 185,061)	194,650	452,798	(175,428)
	1.2 Assumed (written $ 1,180,038,779)	1,082,231,948	963,239,186	1,305,770,389
	1.3 Ceded (written $ 215,664)	225,253	452,653	(171,971)
	1.4 Net (written $ 1,180,008,177)	1,082,201,345	963,239,331	1,305,766,932
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 712,013,061):			
	2.1 Direct	16,024,040	5,068,024	10,694,660
	2.2 Assumed	715,773,412	584,358,161	792,416,196
	2.3 Ceded	15,062,740	5,819,971	10,643,941
	2.4 Net	716,734,711	583,606,214	792,466,915
3.	Loss adjustment expenses incurred	107,045,435	95,353,752	125,886,850
4.	Other underwriting expenses incurred	316,392,144	279,511,482	370,615,498
5.	Aggregate write-ins for underwriting deductions	0	0	0
6.	Total underwriting deductions (Lines 2 through 5)	1,140,172,291	958,471,448	1,288,969,264
7.	Net income of protected cells	0	0	0
8.	Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	(57,970,946)	4,767,883	16,797,669
	INVESTMENT INCOME			
9.	Net investment income earned	74,020,293	63,740,628	87,557,576
10.	Net realized capital gains (losses) less capital gains tax of $ (455,064)	(1,733,995)	(1,850,439)	(1,741,901)
11.	Net investment gain (loss) (Lines 9 + 10)	72,286,297	61,890,189	85,815,675
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ 235,956 amount charged off $ 1,906,941)	(1,670,984)	(3,006,992)	(3,580,822)
13.	Finance and service charges not included in premiums	3,097,579	3,028,617	4,043,042
14.	Aggregate write-ins for miscellaneous income	(308,010)	(85,759)	(249,378)
15.	Total other income (Lines 12 through 14)	1,118,585	(64,134)	212,843
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	15,433,936	66,593,938	102,826,186
17.	Dividends to policyholders	1,277,782	1,069,710	1,360,042
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)	14,156,154	65,524,228	101,466,144
19.	Federal and foreign income taxes incurred	17,877,244	12,919,948	18,444,551
20.	Net income (Line 18 minus Line 19)(to Line 22)	(3,721,090)	52,604,280	83,021,593
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	872,462,281	882,045,585	882,045,585
22.	Net income (from Line 20)	(3,721,090)	52,604,280	83,021,593
23.	Net transfers (to) from Protected Cell accounts	0	0	0
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ 3,657	13,760	(131,991)	(89,659)
25.	Change in net unrealized foreign exchange capital gain (loss)	(10,448)	(9,440)	(7,723)
26.	Change in net deferred income tax	5,977,952	3,830,015	3,330,959
27.	Change in nonadmitted assets	(430,915)	1,126,270	461,525
28.	Change in provision for reinsurance	0	0	0
29.	Change in surplus notes	0	0	0
30.	Surplus (contributed to) withdrawn from protected cells	0	0	0
31.	Cumulative effect of changes in accounting principles	0	0	0
32.	Capital changes:			
	32.1 Paid in	0	0	0
	32.2 Transferred from surplus (Stock Dividend)	0	0	0
	32.3 Transferred to surplus	0	0	0
33.	Surplus adjustments:			
	33.1 Paid in	0	0	0
	33.2 Transferred to capital (Stock Dividend)	0	0	0
	33.3 Transferred from capital	0	0	0
34.	Net remittances from or (to) Home Office	0	0	0
35.	Dividends to stockholders	0	0	(96,300,000)
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)	1,829,259	57,419,134	(9,583,304)
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	874,291,540	939,464,719	872,462,281
	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	(13,070)	(10,771)	(14,741)
1402.	Retroactive reinsurance gain/loss	(60,903)	(59,997)	(60,719)
1403.	Profit and loss, miscellaneous	(234,037)	(14,992)	(173,917)
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)	(308,010)	(85,759)	(249,378)
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	1,111,356,816	984,695,516	1,332,661,665
2.	Net investment income	78,640,345	72,826,448	94,952,999
3.	Miscellaneous income	1,118,585	(64,134)	212,843
4.	Total (Lines 1 to 3)	1,191,115,746	1,057,457,830	1,427,827,507
5.	Benefit and loss related payments	618,993,996	509,019,861	696,418,810
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	415,121,982	372,070,729	485,971,811
8.	Dividends paid to policyholders	999,699	1,063,139	1,552,648
9.	Federal and foreign income taxes paid (recovered) net of $ (20,682) tax on capital gains (losses)	24,313,587	17,425,075	20,260,654
10.	Total (Lines 5 through 9)	1,059,429,264	899,578,804	1,204,203,923
11.	Net cash from operations (Line 4 minus Line 10)	131,686,481	157,879,026	223,623,584
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	388,278,817	307,770,137	376,257,781
	12.2 Stocks	0	0	0
	12.3 Mortgage loans	0	0	0
	12.4 Real estate	0	0	0
	12.5 Other invested assets	0	0	0
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
	12.7 Miscellaneous proceeds	104,646	12,065,950	0
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	388,383,463	319,836,087	376,257,781
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	530,693,576	459,993,869	495,720,814
	13.2 Stocks	0	0	0
	13.3 Mortgage loans	0	0	0
	13.4 Real estate	0	0	0
	13.5 Other invested assets	0	0	0
	13.6 Miscellaneous applications	6,527,691	4,404,279	1,190,411
	13.7 Total investments acquired (Lines 13.1 to 13.6)	537,221,267	464,398,148	496,911,225
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)	(148,837,804)	(144,562,061)	(120,653,444)
	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	96,300,000
	16.6 Other cash provided (applied)	10,467,960	8,978,666	4,146,539
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	10,467,960	8,978,666	(92,153,461)
	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)	(6,683,363)	22,295,631	10,816,679
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	36,088,336	25,271,657	25,271,657
	19.2 End of period (Line 18 plus Line 19.1)	29,404,973	47,567,288	36,088,336

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

20.0001. Exchange of bonds	0	0	918,400

NOTES TO FINANCIAL STATEMENTS

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES AND GOING CONCERN

   A. Accounting Practices:

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

Net Income	SSAP #	F/S Page	F/S Line #	September 30, 2023	December 31, 2022
1. United States Fidelity and Guaranty Company state basis	XXX	XXX	XXX	$ (3,721,090)	$ 83,021,593
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	$ (3,721,090)	$ 83,021,593
Surplus					
5. United States Fidelity and Guaranty Company state basis	XXX	XXX	XXX	$ 874,291,540	$ 872,462,281
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	$ 874,291,540	$ 872,462,281

   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	$	7,496,314
2. 12 Months or Longer	$	15,193,458

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

1. Less than 12 Months	$	264,165,237
2. 12 Months or Longer	$	96,572,633

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.

The Company recognized a one-time tax expense of $13,023,888 in the first quarter of 2023 due to the expiration of the statute of limitations with respect to a tax item impacted by the repeal of Internal Revenue Code Section 847, which related to the discounting of property-casualty loss reserves.

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.

NOTES TO FINANCIAL STATEMENTS

H. Postemployment Benefits and Compensated Absences:

No significant change.

I. Impact of Medicare Modernization Act on Postretirement Benefits:

No significant change.

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

No significant change.

14. LIABILITIES, CONTINGENCIES AND ASSESSMENTS

No significant change.

15. LEASES

No significant change.

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

No significant change.

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

A. Transfers of Receivables Reported as Sales:

No significant change.

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	$ —	$ 1,918,950	$ —	$ —	$ 1,918,950
Total securities at fair value	$ —	$ 1,918,950	$ —	$ —	$ 1,918,950

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

NOTES TO FINANCIAL STATEMENTS

Level 2 and Level 3 valuation techniques:

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

B. Not applicable.

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

(At September 30, 2023)

Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Cash equivalents	$ 29,420,032	$ 29,420,032	$ 5,723,773	$ 23,696,259	$ —	$ —	$ —
Long-term bonds	2,961,391,744	3,312,931,694	303,842,460	2,657,549,284	—	—	—

(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	$ 37,754,948	$ 37,754,948	$ 8,719,423	$ 29,035,525	$ —	$ —	$ —
Long-term bonds	2,914,259,753	3,175,063,602	281,595,055	2,632,664,698	—	—	—

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

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 unfavorably by $9,115,000, resulting from worse than expected loss and defense and cost containment experience across multiple Schedule P lines, primarily other liability – occurrence, commercial auto liability and products liability – occurrence lines of business. The unfavorable development included funding of asbestos and environmental reserves in the other liability – occurrence, products liability – occurrence and commercial multiple peril lines. This unfavorable development was partially offset by better than expected loss experience in workers' compensation, homeowners and other liability – claims-made lines of business.

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

The improvement in workers' compensation was driven primarily by better than expected loss experience across multiple accident years. Lower estimates for adjusting and other expenses also contributed to the workers' compensation improvement. The improvement in homeowners was driven primarily by better than expected loss experience in recent accident years. Higher estimates for adjusting and other expenses partially offset the homeowners improvement. The improvement in other liability – claims-made was driven primarily by better than expected loss experience in accident years 2020 and 2021.

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

26. INTERCOMPANY POOLING ARRANGEMENTS

No significant change.

27. STRUCTURED SETTLEMENTS

No significant change.

28. HEALTH CARE RECEIVABLES

No significant change.

NOTES TO FINANCIAL STATEMENTS

29. PARTICIPATING POLICIES

No significant change.

30. PREMIUM DEFICIENCY RESERVES

No significant change.

31. HIGH DEDUCTIBLES

No significant change.

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

No significant change.

33. ASBESTOS/ENVIRONMENTAL RESERVES

No significant change.

34. SUBSCRIBER SAVINGS ACCOUNTS

No significant change.

35. MULTIPLE PERIL CROP INSURANCE

No significant change.

36. FINANCIAL GUARANTY INSURANCE

A. No significant change.

B. Not applicable.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? ..... Yes [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 [X] N/A [ ]
If yes, attach an explanation.
.....

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

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

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

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

.....

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

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

INVESTMENT

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

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

.....

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

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	$ 0	$ 0
14.23	Common Stock	$ 0	$ 0
14.24	Short-Term Investments	$ 0	$ 0
14.25	Mortgage Loans on Real Estate	$ 0	$ 0
14.26	All Other	$ 93,538	$ 93,538
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 93,538	$ 93,538
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? ..... Yes [ ] No [X]

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

.....

16. For the reporting entity’s security lending program, state the amount of the following as of the current statement date:

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. ..... $ 28,942,367

16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 28,942,367

16.3 Total payable for securities lending reported on the liability page. ..... $ 28,942,367

GENERAL INTERROGATORIES

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

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

1 Name of Custodian(s)	2 Custodian Address
The Bank of New York Mellon	240 Greenwich Street, New York, NY 10286
JPMorgan Chase Bank, N.A.	270 Park Avenue, New York, NY 10017-2070

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

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

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

17.4 If yes, give full information relating thereto:

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

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

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

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

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

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

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

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

18.2 If no, list exceptions:

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

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

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

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

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

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

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

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

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

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

4.2 If yes, complete the following schedule:

			TOTAL DISCOUNT				DISCOUNT TAKEN DURING PERIOD			
1 Line of Business	2 Maximum Interest	3 Discount Rate	4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 TOTAL	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 TOTAL
Other liability-occurance	0.0	5.000	0	0	4,655,020	4,655,020	0	0	37,397	37,397
		TOTAL	0	0	4,655,020	4,655,020	0	0	37,397	37,397

5. Operating Percentages:

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

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

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

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

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

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating

NONE

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, etc.	1 Active Status (a)	Direct Premiums Written 2 Current Year To Date	Direct Premiums Written 3 Prior Year To Date	Direct Losses Paid (Deducting Salvage) 4 Current Year To Date	Direct Losses Paid (Deducting Salvage) 5 Prior Year To Date	Direct Losses Unpaid 6 Current Year To Date	Direct Losses Unpaid 7 Prior Year To Date
1. Alabama AL	L	9,894	11,914	573,780	1,213,949	15,822,784	18,135,097
2. Alaska AK	L	0	0	47	0	1,068,306	1,112,034
3. Arizona AZ	L	3,349	6,342	176,553	188,129	7,105,085	7,625,123
4. Arkansas AR	L	400	400	395,817	730,626	13,545,687	13,503,414
5. California CA	L	1,255	66,306	4,230,801	3,030,043	89,458,136	95,894,812
6. Colorado CO	L	4,213	4,708	61,483	39,172	4,042,870	4,093,006
7. Connecticut CT	L	200	1,657	368,777	243,736	6,473,437	6,167,259
8. Delaware DE	L	0	300	13,871	106,906	1,960,284	1,965,335
9. District of Columbia DC	L	24,510	21,113	(1,633)	(21,815)	300,877	324,102
10. Florida FL	L	1,939	2,247	969,468	1,708,311	22,592,993	24,725,681
11. Georgia GA	L	2,342	5,672	85,605	160,936	10,439,004	10,571,138
12. Hawaii HI	L	0	(847)	34	(103)	475,800	474,842
13. Idaho ID	L	0	175	17,999	3,111	1,655,607	1,708,769
14. Illinois IL	L	12,395	15,710	898,463	11,925,752	15,213,148	15,064,973
15. Indiana IN	L	(160)	1,320	797,945	947,927	8,332,815	8,233,257
16. Iowa IA	L	210	210	561,824	409,160	7,420,841	7,650,632
17. Kansas KS	L	3,020	3,020	1,974	167,333	3,476,595	3,308,332
18. Kentucky KY	L	5,506	5,806	121,647	184,537	11,922,503	12,311,905
19. Louisiana LA	L	250	250	4,173,502	866,358	8,438,114	10,295,226
20. Maine ME	L	200	200	342,422	170,285	3,409,222	3,650,432
21. Maryland MD	L	7,244	2,938	359,057	173,844	4,436,857	3,899,685
22. Massachusetts MA	L	722	722	247,413	399,340	14,048,132	13,620,284
23. Michigan MI	L	700	800	1,392,780	829,910	57,889,737	60,704,281
24. Minnesota MN	L	0	(460)	142,957	114,469	4,343,523	4,863,780
25. Mississippi MS	L	0	0	1,035,159	2,152,746	27,575,004	28,584,126
26. Missouri MO	L	360	360	3,572,606	1,341,522	13,308,024	13,600,265
27. Montana MT	L	450	850	18,138	73,531	2,705,993	2,790,996
28. Nebraska NE	L	0	300	24,199	53,344	2,662,540	2,726,638
29. Nevada NV	L	4,013	4,013	9,568	28,146	2,489,039	2,607,314
30. New Hampshire NH	L	100	100	20,082	10,663	1,169,562	1,167,135
31. New Jersey NJ	L	2,078	2,078	831,445	1,046,041	35,675,423	36,851,079
32. New Mexico NM	L	1,500	2,177	464,208	348,881	9,184,249	10,485,953
33. New York NY	L	30,049	41,493	688,365	615,450	20,845,104	21,515,126
34. North Carolina NC	L	7,466	8,009	251,978	574,039	9,575,428	8,844,038
35. North Dakota ND	L	2,800	800	606	0	475,311	292,714
36. Ohio OH	L	14,488	13,455	563,994	297,535	8,526,614	8,668,026
37. Oklahoma OK	L	0	0	412,120	494,430	14,401,336	14,849,322
38. Oregon OR	L	4,002	3,238	30,405	106,071	4,170,658	4,775,080
39. Pennsylvania PA	L	5,670	5,194	1,389,805	710,525	27,573,719	28,720,758
40. Rhode Island RI	L	0	0	29,972	(94,587)	927,862	838,066
41. South Carolina SC	L	1,498	1,323	7,696,348	5,663,375	15,429,833	13,706,006
42. South Dakota SD	L	0	0	46,673	36,451	1,049,726	1,259,972
43. Tennessee TN	L	1,920	2,570	225,499	192,613	13,725,493	14,260,499
44. Texas TX	L	108	308	499,563	225,081	18,689,133	20,834,533
45. Utah UT	L	2,523	2,523	30,283	16,307	3,129,967	3,205,875
46. Vermont VT	L	0	0	26,886	183,063	2,066,053	2,154,611
47. Virginia VA	L	8,565	8,874	346,537	293,511	13,826,405	14,245,466
48. Washington WA	L	200	494	399,320	223,831	2,592,999	2,446,707
49. West Virginia WV	L	14,486	12,183	1,545,540	459,122	2,963,045	2,945,194
50. Wisconsin WI	L	642	5,880	842,573	600,101	15,705,659	16,340,674
51. Wyoming WY	L	3,954	3,704	0	(150)	514,836	493,718
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	N	0	0	0	0	0	0
54. Puerto Rico PR	N	0	0	0	(302)	0	7,561
55. U.S. Virgin Islands VI	L	0	0	0	0	1,409	1,465
56. Northern Mariana Islands MP	N	0	0	0	0	0	0
57. Canada CAN	N	0	0	0	0	0	0
58. Aggregate Other Alien OT	XXX	0	0	0	0	6,616	7,431
59. Totals	XXX	185,061	270,429	36,934,459	39,243,260	584,839,399	609,129,746
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX	0	0	0	0	6,616	7,431
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	0	0	0	0	6,616	7,431

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG..... 52
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... 5

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

The Travelers Companies, Inc.	Minnesota	41-0518860
… St. Paul Fire and Marine Insurance Company (24767) *	Connecticut	41-0406690
… … St. Paul Mercury Insurance Company (24791) *	Connecticut	41-0881659
… … St. Paul Guardian Insurance Company (24775) *	Connecticut	41-0963301
… … St. Paul Surplus Lines Insurance Company (30481) *	Delaware	41-1230819
… … The Travelers Casualty Company (41769) *	Connecticut	41-1435765
… … Travelers Constitution State Insurance Company (41750) *	Connecticut	41-1435766
… … Northbrook Holdings, Inc.	Delaware	51-0375653
… … … TravCo Personal Insurance Company (36463) *	Connecticut	36-2999370
… … … St. Paul Protective Insurance Company (19224) *	Connecticut	36-2542404
… … Travelers Specialty Insurance Company (10213) *	Connecticut	52-1925132
… … United States Fidelity and Guaranty Company (25887) *	Connecticut	52-0515280
… … … Laurel Village Fidelity Realty, Inc.	Maryland	52-1551225
… … … … Laurel Village Joint Venture Partnership (50%)	Minnesota	41-1616702
… … … … … Laurel Village I Limited Partnership (99%)	Minnesota	41-1542260
… … … … … Laurel Village II Limited Partnership (99%)	Minnesota	41-1542261
… … … … … Laurel Village III Limited Partnership (99%)	Minnesota	41-1542263
… … … … … Laurel Village IV Limited Partnership (99%)	Minnesota	41-1542264
… … … … … Laurel Village Tower A Limited Partnership (99%)	Minnesota	41-1542266
… … … … … Laurel Village Tower B Limited Partnership (99%)	Minnesota	41-1593312
… … … … … Laurel Village Tower C Limited Partnership (99%)	Minnesota	41-1542267
… … … … … Laurel Village Swinford Limited Partnership (99%)	Minnesota	41-1542255
… … … USF&G Retail Associates GP, Inc.	Maryland	52-1704255
… … … … USF&G/Fidelity Retail Associates Limited Partnership (1%)	Maryland	52-1704256
… … … USF&G/Fidelity Retail Associates Limited Partnership (83.95%)	Maryland	52-1704256
… … … BMR Sports Properties, Inc.	Maryland	52-1852190
… … … … Black Mountain Ranch Limited Partnership (1%)	Maryland	52-1573778
… … Fidelity and Guaranty Insurance Underwriters, Inc. (25879) *	Wisconsin	52-0616768
… … Fidelity and Guaranty Insurance Company (35386) *	Iowa	42-1091525
… … Black Mountain Ranch Limited Partnership (85%)	Maryland	52-1573778
… … MMI Capital Trust I	Delaware	52-2073764
… … Promenade Partners, L.L.C.	Delaware	41-0406690
… … SPFM Holdings, LLC	Delaware	41-0406690
… … … Shelf Holdco Ltd. (22%)	Bermuda	
… … USF&G Capital I	Delaware	52-1953822
… … USF&G Capital III	Delaware	52-2044075
… … 350 Market Street, LLC	Delaware	38-4046010
… … Travelers Special Services Limited	United Kingdom	
… … Yonkers Financing Corp.	Delaware	20-3033027
… … English Turn Fidelity Realty, Inc.	Minnesota	52-1466734
… … … English Turn LLC (99%)	Minnesota	59-2635727
… … … Fidelity English Turn Club LLC (99%)	Minnesota	59-2709441
… … English Turn LLC (1%)	Minnesota	59-2635727
… … English Turn Realty Management, Inc.	Minnesota	52-1715225
… … … Fidelity English Turn Club LLC (1%)	Minnesota	59-2709441
… … 8527512 Canada Inc. (22.48%)	Canada	
… … … The Dominion of Canada General Insurance Company *	Canada	AA-1560270
… … Fog City Fund, LLC (99%)	Minnesota	41-1985480
… … Symmetry Growth Capital II, LLC	Minnesota	76-0753165
… … Upper Lake Growth Capital, LLC (99%)	Minnesota	41-1927945
… … … Windamere III, LLC (99%)	Minnesota	41-2007089
… Camperdown Corporation	Delaware	41-1762781
… SPC Insurance Agency, Inc.	Minnesota	41-1888760
… Aprilgrange Limited	United Kingdom	
… F&G UK Underwriters Limited	United Kingdom	
… Travelers Underwriting Agency Limited	United Kingdom	
… Travelers Syndicate Management Limited	United Kingdom	
… Travelers Corporate Trustee Limited	United Kingdom	
… Travelers London Limited	United Kingdom	
… TCI Global Services, Inc.	Delaware	52-1965525
… Travelers Management Limited	United Kingdom	
… Travelers Insurance Company Limited *	United Kingdom	AA-1121375
… … Travelers Insurance Designated Activity Company *	Ireland	
… Xbridge Limited	United Kingdom	
… 10762962 Canada Inc.	Canada	
… … Zensurance Inc.	Canada	
… … … Zensurance Brokers Inc.	Canada	
… … … ClearCover Underwriting Inc.	Canada	
… Travelers Property Casualty Corp.	Connecticut	06-1008174
… … Travelers Insurance Group Holdings Inc.	Delaware	06-1445591
… … … The Standard Fire Insurance Company (19070) *	Connecticut	06-6033509
… … … … Standard Fire Properties, LLC	Delaware	06-6033509
… … … … … Bayhill Restaurant II Associates (50%)	California	94-3097171
… … … … Standard Fire UK Investments, LLC	Delaware	06-6033509
… … … … The Automobile Insurance Company of Hartford, Connecticut (19062) *	Connecticut	06-0848755
… … … … … Auto Hartford Investments, LLC	Delaware	06-0848755
… … … … Travelers Personal Security Insurance Company (36145) *	Connecticut	06-1286264
… … … … Travelers Property Casualty Insurance Company (36161) *	Connecticut	06-1286274
… … … … Travelers Personal Insurance Company (38130) *	Connecticut	36-3703200
… … … … Travelers Texas MGA, Inc.	Texas	27-4469564
… … … … Oregon Evergreen Investor I, LLC	Delaware	06-6033509
… … … Travelers (Bermuda) Limited *	Bermuda	AA-3194119
… … … Travelers Lloyds Management Company	Texas	20-4312440
… … … TPC Investments Inc.	Connecticut	06-1534005
… … … Travelers Group Captive Insurance Company *	Connecticut	93-2131852
… … … Travelers Casualty and Surety Company (19038) *	Connecticut	06-6033504
… … … … Farmington Casualty Company (41483) *	Connecticut	06-1067463
… … … … … Travelers MGA, Inc.	Texas	75-2676034
… … … … 8527512 Canada Inc. (77.52%)	Canada	
… … … … … The Dominion of Canada General Insurance Company *	Canada	AA-1560270
… … … … Travelers Insurance Company of Canada *	Canada	AA-1560039
… … … … Travelers Casualty and Surety Company of America (31194) *	Connecticut	06-0907370
… … … … … Travelers Global, Inc.	Delaware	47-2215437
… … … … … … Travelers Brazil Holding LLC	Delaware	47-2215437
… … … … … … … Travelers Brazil Acquisition LLC	Delaware	47-2215437
… … … … … … … … Junto Holding Brasil S.A. (49.5%)	Brazil	
… … … … … … … … … Junto Resseguros S.A. *	Brazil	AA-2230021
… … … … … … … … … … Junto Controle de Riscos Ltda. (0.01%)	Brazil	
… … … … … … … … … Junto Seguros S.A. *	Brazil	AA-2230002
… … … … … … … … … … 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		
… … … … … … … … … … JMalucelli Travelers Seguros S.A. (51%) *	Colombia	AA-2330036	
… … … … Travelers Casualty Insurance Company of America (19046) *	Connecticut	06-0876835	
… … … … Travelers Casualty Company of Connecticut (36170) *	Connecticut	06-1286266	
… … … … Travelers Casualty UK Investments LLC	Delaware	06-6033504	
… … … … Travelers Commercial Insurance Company (36137) *	Connecticut	06-1286268	
… … … … Travelers Excess and Surplus Lines Company (29696) *	Connecticut	06-1203698	
… … … … Travelers Lloyds of Texas Insurance Company (41564) *	Texas	75-1732040	
… … … … The Family Business Institute LLC	Delaware	06-6033504	
… … … … Simply Business, LLC	Massachusetts	30-0956205	
… … … … … Harborway Insurance Agency, LLC	Massachusetts	85-4220959	
… … … … IHP Capital Partners Fund VIII, L.P. (97%)	Delaware	82-0925474	
… … … The Travelers Indemnity Company (25658) *	Connecticut	06-0566050	
… … … … Arch Street North LLC	Delaware	06-0566050	
… … … … The Charter Oak Fire Insurance Company (25615) *	Connecticut	06-0291290	
… … … … Travelers Real Estate, LLC	Delaware	06-0566050	
… … … … First Floridian Auto and Home Insurance Company (10647) *	Florida	59-3372141	
… … … … Gulf Underwriters Insurance Company (42811) *	Connecticut	56-1371361	
… … … … Select Insurance Company (22233) *	Texas	75-6013697	
… … … … Crystal Brook, LLC	Delaware	06-0566050	
… … … … … Durham Holding, LLC	Delaware	06-0566050	
… … … … Sutton Holdco, LLC	Delaware	06-0566050	
… … … … … Cadet Limited, LLC	Delaware	06-0566050	
… … … … Arrowhead Company, LLC	Delaware	06-0566050	
… … … … … Eastern Asset, LLC	Delaware	06-0566050	
… … … … American Equity Insurance Company (43117) *	Arizona	86-0703220	
… … … … … American Equity Specialty Insurance Company (10819) *	Connecticut	86-0868106	
… … … … Northland Insurance Company (24015) *	Connecticut	41-6009967	
… … … … … Northfield Insurance Company (27987) *	Iowa	41-0983992	
… … … … … Northland Casualty Company (24031) *	Connecticut	94-6051964	
… … … … Travelers Indemnity U.K. Investments LLC	Connecticut	06-0566050	
… … … … TPC U.K. Investments LLC	Delaware	06-0566050	
… … … … The Phoenix Insurance Company (25623) *	Connecticut	06-0303275	
… … … … … The Travelers Indemnity Company of America (25666) *	Connecticut	58-6020487	
… … … … … The Travelers Indemnity Company of Connecticut (25682) *	Connecticut	06-0336212	
… … … … … Travelers Property Casualty Company of America (25674) *	Connecticut	36-2719165	
… … … … … Constitution State Services LLC	Delaware	06-1501229	
… … … … … Phoenix UK Investments LLC	Delaware	06-0303275	
… … … … TravCo Insurance Company (28188) *	Connecticut	35-1838077	
… … … … TINDY Foreign, Inc.	Delaware	20-4403403	
… … … … Travelers Commercial Casualty Company (40282) *	Connecticut	95-3634110	
… … … … Travelers Distribution Alliance, Inc.	Delaware	62-1657094	
… … … … Travelers TLD, LLC	Delaware	06-0566050	
… … … … Towers Foundry, LLC	Delaware	06-0566050	
… … … … Travelers Marketplace Holdings, LLC	Delaware	06-0566050	
… … … … … InsuraMatch, LLC	Delaware	04-3508349	
… … … … … Travelers Australia Pty Ltd	Australia		
… … … … Tiercel, LLC	Delaware	06-0566050	
… … … … … Redstart, LLC	Delaware	06-0566050	
… … … … QuantumSubro, LLC	Delaware	06-0566050	
… … … … The Travelers Home and Marine Insurance Company (27998) *	Connecticut	35-1838079	
… … … … The Travelers Lloyds Insurance Company (41262) *	Texas	76-0002592	
… … … … Travelers Marine, LLC	Delaware	06-0566050	

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

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.		41-0406690	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	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-1445591	0	0		Travelers Insurance Group Holdings Inc.	DE	NIA	Travelers Property Casualty Corp.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
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	IA	Travelers Insurance Group Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	41483	06-1067463	0	0		Farmington Casualty Company	CT	IA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		75-2676034	0	0		Travelers MGA, Inc.	TX	NIA	Farmington Casualty Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.			0	0		8527512 Canada Inc.	CAN	NIA	Travelers Casualty and Surety Company	O/B/M	77.520	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		AA-1560270	0	0		The Dominion of Canada General Insurance Company	CAN	IA	8527512 Canada Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		AA-1560039	0	0		Travelers Insurance Company of Canada	CAN	IA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.	31194	06-0907370	0	0		Travelers Casualty and Surety Company of America	CT	IA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		47-2215437	0	0		Travelers Global, Inc.	DE	NIA	Travelers Casualty and Surety Company of America	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		47-2215437	0	0		Travelers Brazil Holding LLC	DE	NIA	Travelers Global, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		47-2215437	0	0		Travelers Brazil Acquisition LLC	DE	NIA	Travelers Brazil Holding LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Junto Holding Brasil S.A.	BRA	NIA	Travelers Brazil Acquisition LLC	O/B	49.500	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.		AA-2230021	0	0		Junto Resseguros S.A.	BRA	IA	Junto Holding Brasil S.A.	O/B	100.000	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.			0	0		Junto Controle de Riscos Ltda.	BRA	NIA	Junto Resseguros S.A.	O/B	0.010	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.		AA-2230002	0	0		Junto Seguros S.A.	BRA	IA	Junto Holding Brasil S.A.	O/B	100.000	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.			0	0		Junto Controle de Riscos Ltda.	BRA	NIA	Junto Seguros S.A.	O/B	99.990	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.			0	0		Junto Holding Latam S.A.	BRA	NIA	Travelers Brazil Acquisition LLC	O/B	49.500	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.		AA-2330036	0	0		JMalucelli Travelers Seguros S.A.	COL	IA	Junto Holding Latam S.A.	O/B/M	51.000	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.	19046	06-0876835	0	0		Travelers Casualty Insurance Company of America	CT	IA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	36170	06-1286266	0	0		Travelers Casualty Company of Connecticut	CT	IA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-6033504	0	0		Travelers Casualty UK Investments LLC	DE	NIA	Travelers Casualty and Surety Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	36137	06-1286268	0	0		Travelers Commercial Insurance Company	CT	IA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	29696	06-1203698	0	0		Travelers Excess and Surplus Lines Company	CT	IA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	41564	75-1732040	0	0		Travelers Lloyds of Texas Insurance Company	TX	IA	Travelers Casualty and Surety Company	O/M/A	100.000	The Travelers Companies, Inc.	NO	0

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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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	(10,954)	0.0	0.0
2.1	Allied Lines	0	(410)	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	(5,249)	0.0	0.0
5.2	Commercial multiple peril (liability portion)	0	2,019,023	0.0	0.0
6.	Mortgage guaranty	0	0	0.0	0.0
8.	Ocean marine	0	(2,546)	0.0	0.0
9.	Inland marine	0	186,189	0.0	0.0
10.	Financial guaranty	0	0	0.0	0.0
11.1	Medical professional liability - occurrence	0	461	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	(137,363)	0.0	0.0
16.	Workers' compensation	4,856	(15,446,860)	(318,098.4)	(36,777.8)
17.1	Other liability - occurrence	0	22,091,501	0.0	0.0
17.2	Other liability - claims-made	0	(107,834)	0.0	0.0
17.3	Excess workers' compensation	0	(2,906,114)	0.0	0.0
18.1	Products liability - occurrence	0	10,743,987	0.0	0.0
18.2	Products liability - claims-made	0	581	0.0	0.0
19.1	Private passenger auto no-fault (personal injury protection)	0	(79,436)	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	69,535	0.0	(1,013,926.3)
19.4	Other commercial auto liability	(8)	53,448	(668,100.6)	(100,886.1)
21.1	Private passenger auto physical damage	0	0	0.0	0.0
21.2	Commercial auto physical damage	0	(348)	0.0	6,261.2
22.	Aircraft (all perils)	0	(81,752)	0.0	0.0
23.	Fidelity	971	(46,721)	(4,813.9)	(8,875.4)
24.	Surety	188,832	(313,257)	(165.9)	(64.0)
26.	Burglary and theft	0	(1,841)	0.0	0.0
27.	Boiler and machinery	0	0	0.0	0.0
28.	Credit	0	0	0.0	0.0
29.	International	0	0	0.0	0.0
30.	Warranty	0	0	0.0	0.0
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0.0	0.0
35.	Totals	194,650	16,024,040	8,232.2	1,119.3
	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	4,856	12,690
17.1	Other liability - occurrence	0	0	0
17.2	Other liability - claims-made	0	0	0
17.3	Excess workers' compensation	0	0	0
18.1	Products liability - occurrence	0	0	0
18.2	Products liability - claims-made	0	0	0
19.1	Private passenger auto no-fault (personal injury protection)	0	0	0
19.2	Other private passenger auto liability	0	0	0
19.3	Commercial auto no-fault (personal injury protection)	0	0	(70)
19.4	Other commercial auto liability	0	(11)	(345)
21.1	Private passenger auto physical damage	0	0	0
21.2	Commercial auto physical damage	0	0	(470)
22.	Aircraft (all perils)	0	0	0
23.	Fidelity	200	990	1,240
24.	Surety	86,039	179,226	257,384
26.	Burglary and theft	0	0	0
27.	Boiler and machinery	0	0	0
28.	Credit	0	0	0
29.	International	0	0	0
30.	Warranty	0	0	0
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0
35.	Totals	86,239	185,061	270,429
	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	510,931	674,680	1,185,611	136,920	14,495	151,415	431,296	12,170	588,098	1,031,565	57,286	(59,917)	(2,631)
2. 2021	100,014	189,313	289,327	53,013	4,797	57,811	85,426	5,658	140,163	231,247	38,425	(38,695)	(270)
3. Subtotals 2021 + Prior	610,945	863,993	1,474,937	189,934	19,292	209,226	516,722	17,828	728,261	1,262,811	95,711	(98,612)	(2,900)
4. 2022	151,610	392,415	544,025	159,342	37,032	196,374	115,956	17,169	226,540	359,666	123,688	(111,674)	12,015
5. Subtotals 2022 + Prior	762,554	1,256,408	2,018,963	349,276	56,324	405,600	632,679	34,997	954,802	1,622,477	219,400	(210,285)	9,115
6. 2023	XXX	XXX	XXX	XXX	303,314	303,314	XXX	132,324	379,027	511,351	XXX	XXX	XXX
7. Totals	762,554	1,256,408	2,018,963	349,276	359,638	708,914	632,679	167,321	1,333,829	2,133,829	219,400	(210,285)	9,115
8. Prior Year-End Surplus As Regards Policyholders	872,462										Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
											1. 28.8	2. (16.7)	3. 0.5
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. 1.0

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

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

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

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

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490]



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



4. Director and Officer Supplement [Document Identifier 505]



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504.	Other assets	2,662	0	2,662	133,170
2505.	Assumed reinsurance receivable and payable	875	0	875	(7,005)
2506.	Suspense, undistributed payments	0	0	0	(3,395)
2597.	Summary of remaining write-ins for Line 25 from overflow page	3,537	0	3,537	122,770

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition		
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals		
5.	Deduct amounts received on disposals		
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized		
8.	Deduct current year's depreciation		
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	93,539	93,942
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	0
	2.2 Additional investment made after acquisition	0	0
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase (decrease)	0	(403)
6.	Total gain (loss) on disposals	0	0
7.	Deduct amounts received on disposals	0	0
8.	Deduct amortization of premium and depreciation	0	0
9.	Total foreign exchange change in book/adjusted carrying value	0	0
10.	Deduct current year's other than temporary impairment recognized	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	93,539	93,539
12.	Deduct total nonadmitted amounts	93,538	93,538
13.	Statement value at end of current period (Line 11 minus Line 12)	1	1

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	3,175,063,602	3,066,469,318
2.	Cost of bonds and stocks acquired	530,693,576	496,639,214
3.	Accrual of discount	3,892,813	2,980,560
4.	Unrealized valuation increase (decrease)	17,417	(112,982)
5.	Total gain (loss) on disposals	(2,119,693)	(1,596,398)
6.	Deduct consideration for bonds and stocks disposed of	388,278,817	377,427,741
7.	Deduct amortization of premium	6,264,447	11,399,619
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	72,757	740,311
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	0	251,560
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	3,312,931,694	3,175,063,602
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	3,312,931,694	3,175,063,602

SCHEDULE D - PART 1B

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

	NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
	BONDS								
1.	NAIC 1 (a)	2,838,055,740	211,604,003	134,180,945	7,441,281	2,818,514,707	2,838,055,740	2,922,920,079	2,795,313,991
2.	NAIC 2 (a)	382,387,498	20,495,730	6,736,000	(8,054,563)	382,805,763	382,387,498	388,092,665	377,143,677
3.	NAIC 3 (a)	1,919,440	0	0	(490)	1,926,400	1,919,440	1,918,950	1,905,680
4.	NAIC 4 (a)	0	0	0	0	0	0	0	0
5.	NAIC 5 (a)	0	0	0	0	701,495	0	0	700,255
6.	NAIC 6 (a)	0	0	0	0	0	0	0	0
7.	Total Bonds	3,222,362,678	232,099,733	140,916,945	(613,772)	3,203,948,365	3,222,362,678	3,312,931,694	3,175,063,602
	PREFERRED STOCK								
8.	NAIC 1	0	0	0	0	0	0	0	0
9.	NAIC 2	0	0	0	0	0	0	0	0
10.	NAIC 3	0	0	0	0	0	0	0	0
11.	NAIC 4	0	0	0	0	0	0	0	0
12.	NAIC 5	0	0	0	0	0	0	0	0
13.	NAIC 6	0	0	0	0	0	0	0	0
14.	Total Preferred Stock	0	0	0	0	0	0	0	0
15.	Total Bonds and Preferred Stock	3,222,362,678	232,099,733	140,916,945	(613,772)	3,203,948,365	3,222,362,678	3,312,931,694	3,175,063,602

(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

N O N E

Schedule DA - Verification - Short-Term Investments

N O N E

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	37,754,948	26,232,136
2.	Cost of cash equivalents acquired	870,322,240	1,075,284,946
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	878,657,156	1,063,762,134
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)	29,420,032	37,754,948
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	29,420,032	37,754,948

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE D - PART 3

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

1 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
Bonds - U.S. Governments									
36179X-5H-5	GNMA II PASS T #MA8948 5.500 2053 06		07/14/2023	MUFG SECURITIES AMERICAS INC		14,943,214	14,966,600	38,872	1.A
3622AC-JA-9	GNMA II PASS T #786657 5.000 2053 04		09/25/2023	J P MORGAN		14,035,718	14,711,529	53,125	1.A
3622AC-J9-2	GNMA II PASS T #786688 5.000 2053 05		07/21/2023	MORGAN STANLEY		19,378,363	19,670,344	65,568	1.A
3622AC-NB-2	GNMA II PASS T #786786 6.000 2053 06		07/07/2023	CITIGROUP GLOBAL MARKETS		10,094,855	9,990,270	16,650	1.A
3622AC-N6-3	GNMA II PASS T #786813 5.500 2053 07		09/01/2023	J P MORGAN CHASE SECURITIES INC		14,840,884	14,910,779	11,390	1.A
0109999999. Subtotal - Bonds - U.S. Governments						73,293,035	74,249,522	185,605	XXX
Bonds - U.S. Special Revenues									
3133KP-QV-3	FHLMC PASS THR #RA7668 4.000 2052 07		08/31/2023	GOLDMAN SACHS & CO		13,798,957	14,908,348	0	1.A
3132D6-EG-1	FHLMC PASS THR #SB8235 5.500 2038 06		08/02/2023	GOLDMAN SACHS & CO		15,268,540	15,252,453	6,991	1.A
3132DQ-UF-1	FHLMC PASS THR #SD3282 5.000 2053 06		08/09/2023	MIZUHO INTERNATIONAL PLC		9,761,774	9,877,526	13,719	1.A
3140XL-5D-6	FNMA PASS THRU #FS5343 6.000 2053 07		08/14/2023	CITIGROUP GLOBAL MARKETS		19,405,874	19,405,874	48,515	1.A
3140XM-DX-1	FNMA PASS THRU #FS5517 6.000 2053 07		09/05/2023	CITIGROUP GLOBAL MARKETS		9,880,835	9,868,500	9,869	1.A
31418E-L5-7	FNMA PASS THRU #MA4847 6.000 2052 11		09/21/2023	TD SECURITIES		13,357,576	13,417,325	53,669	1.A
31418E-WJ-5	FNMA PASS THRU #MA5148 5.000 2038 09		08/15/2023	BAS-MERRILL LYNCH		11,789,063	12,000,000	26,667	1.A
31418E-W4-8	FNMA PASS THRU #MA5166 6.000 2053 10		09/07/2023	MORGAN STANLEY		14,977,734	15,000,000	25,000	1.A
0909999999. Subtotal - Bonds - U.S. Special Revenues						108,240,354	109,730,027	184,429	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)									
00287Y-CY-3	ABBVIE INC 4.550 2035 03		09/27/2023	TRUIST SECURITIES		4,574,450	5,000,000	8,847	2.A FE
05565E-CE-3	BMW US CAPITAL LLC (144A 5.050 2028 08	C	08/08/2023	BAS-MERRILL LYNCH		3,998,760	4,000,000	0	1.F FE
115637-AU-4	BROWN-FORMAN 4.750 2033 04		08/03/2023	BNP PARIBAS		983,070	1,000,000	17,681	1.G FE
233853-AS-9	DAIMLER TRUCK FINANCE NA 5.600 2025 08		08/02/2023	J P MORGAN CHASE SECURITIES INC		3,998,440	4,000,000	0	2.A FE
502431-AP-4	L3HARRIS TECH INC 5.400 2027 01		07/27/2023	BAS-MERRILL LYNCH		3,994,760	4,000,000	0	2.B FE
62829D-2A-7	MUTUAL OF OMAHA GLOBAL F 5.800 2026 07		07/19/2023	J P MORGAN CHASE SECURITIES INC		4,996,200	5,000,000	0	1.E FE
637417-AS-5	NNN REIT INC 5.600 2033 10		08/08/2023	BAS-MERRILL LYNCH		2,930,280	3,000,000	0	2.A FE
744538-AF-6	PUBLIC SERVICE CO OF NEW 5.350 2033 10		09/19/2023	RBC CAPITAL MARKETS		1,996,760	2,000,000	0	1.E FE
78409V-BF-0	S&P GLOBAL INC 4.750 2028 08		08/16/2023	GOLDMAN SACHS & CO		4,931,850	5,000,000	11,215	1.G FE
81762P-AE-2	SERVICE NOW INC 1.400 2030 09		08/28/2023	MORGAN STANLEY		2,242,503	2,876,000	20,020	1.G FE
892331-AP-4	TOYOTA MOTOR CORP 5.275 2026 07	C	07/06/2023	J P MORGAN CHASE SECURITIES INC		3,000,000	3,000,000	0	1.E FE
89236T-KX-2	TOYOTA MOTOR CREDIT CORP 5.000 2026 08	C	08/09/2023	HSBC		2,996,370	3,000,000	0	1.E FE
928668-BV-3	VOLKSWAGEN GROUP AMERICA 5.700 2026 09	C	09/05/2023	MORGAN STANLEY		4,997,800	5,000,000	0	2.A FE
94106L-BW-8	WASTE MANAGEMENT INC 4.875 2034 02		07/27/2023	SCOTIA CAPITAL		4,925,100	5,000,000	0	1.G FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						50,566,343	51,876,000	57,763	XXX
2509999997. Total - Bonds - Part 3						232,099,733	235,855,549	427,797	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						232,099,733	235,855,549	427,797	XXX
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						0	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						0	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						0	XXX	0	XXX
6009999999 - Totals						232,099,733	XXX	427,797	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Bonds - U.S. Governments																					
36179T-CW-3	GNMA II PASS #MA4585 3.000		09/20/2023	PAID ON PRINCIPAL		57,761	57,761	56,534	55,671	0	2,090	0	2,090	0	57,761	0	0	0	1,140	07/20/2047	1.A
36179T-LR-4	GNMA II PASS #MA4836 3.000		09/20/2023	PAID ON PRINCIPAL		62,075	62,075	60,795	59,863	0	2,212	0	2,212	0	62,075	0	0	0	1,219	11/20/2047	1.A
36179X-5H-5	GNMA II PASS #MA8948 5.500		09/20/2023	PAID ON PRINCIPAL		73,022	73,022	72,908	72,908	0	114	0	114	0	73,022	0	0	0	504	06/20/2053	1.A
36202F-4Q-6	GNMA II PASS #00005331 3.500		09/20/2023	PAID ON PRINCIPAL		26,771	26,771	28,005	28,194	0	(1,423)	0	(1,423)	0	26,771	0	0	0	622	03/20/2042	1.A
36202D-HK-0	GNMA II PASS #2934 7.500		09/20/2023	PAID ON PRINCIPAL		982	982	950	941	0	41	0	41	0	982	0	0	0	49	06/20/2030	1.A
36202D-KX-8	GNMA II PASS #3010 7.000		09/20/2023	PAID ON PRINCIPAL		1,056	1,056	1,064	1,068	0	(12)	0	(12)	0	1,056	0	0	0	52	12/20/2030	1.A
36202D-SA-0	GNMA II PASS #3213 5.500		09/20/2023	PAID ON PRINCIPAL		830	830	829	829	0	1	0	1	0	830	0	0	0	30	03/20/2032	1.A
36202D-T5-0	GNMA II PASS #3272 5.500		09/20/2023	PAID ON PRINCIPAL		2,058	2,058	2,054	2,054	0	4	0	4	0	2,058	0	0	0	76	08/20/2032	1.A
36202D-UH-2	GNMA II PASS #3284 5.500		09/20/2023	PAID ON PRINCIPAL		893	893	891	891	0	2	0	2	0	893	0	0	0	33	09/20/2032	1.A
36202D-UU-3	GNMA II PASS #3295 5.500		09/20/2023	PAID ON PRINCIPAL		2,100	2,100	2,096	2,096	0	4	0	4	0	2,100	0	0	0	76	10/20/2032	1.A
36202E-F2-0	GNMA II PASS #3785 5.000		09/20/2023	PAID ON PRINCIPAL		35,012	35,012	34,289	34,409	0	602	0	602	0	35,012	0	0	0	1,121	11/20/2035	1.A
36202E-UR-8	GNMA II PASS #4192 4.500		09/20/2023	PAID ON PRINCIPAL		5,664	5,664	5,124	5,156	0	508	0	508	0	5,664	0	0	0	170	07/20/2038	1.A
3622AC-J9-2	GNMA II PASS #786688 5.000		09/20/2023	PAID ON PRINCIPAL		186,506	186,506	183,737	183,737	0	2,768	0	2,768	0	186,506	0	0	0	1,442	05/20/2053	1.A
3622AC-NB-2	GNMA II PASS #786786 6.000		09/20/2023	PAID ON PRINCIPAL		20,757	20,757	20,974	20,974	0	(217)	0	(217)	0	20,757	0	0	0	154	06/20/2053	1.A
36208H-NC-6	GNMA PASS TH #451387 7.500		09/15/2023	PAID ON PRINCIPAL		878	878	877	877	0	1	0	1	0	878	0	0	0	44	08/15/2027	1.A
36211Q-7F-2	GNMA PASS TH #520294 5.000		09/15/2023	PAID ON PRINCIPAL		4,671	4,671	4,671	4,667	0	5	0	5	0	4,671	0	0	0	153	12/15/2034	1.A
36213Y-P3-0	GNMA PASS TH #568442 6.000		09/15/2023	PAID ON PRINCIPAL		3,042	3,042	2,960	2,971	0	71	0	71	0	3,042	0	0	0	120	01/15/2032	1.A
36200K-T4-9	GNMA PASS TH #603671 5.000		09/15/2023	PAID ON PRINCIPAL		4,068	4,068	4,030	4,038	0	30	0	30	0	4,068	0	0	0	136	05/15/2033	1.A
36200M-UD-3	GNMA PASS TH #604580 5.000		09/15/2023	PAID ON PRINCIPAL		3,037	3,037	3,009	3,013	0	24	0	24	0	3,037	0	0	0	101	08/15/2033	1.A
36200M-VP-5	GNMA PASS TH #604622 5.000		09/15/2023	PAID ON PRINCIPAL		1,590	1,590	1,575	1,577	0	14	0	14	0	1,590	0	0	0	53	09/15/2033	1.A
36241K-BV-9	GNMA PASS TH #781852 7.000		09/15/2023	PAID ON PRINCIPAL		1,274	1,274	1,356	1,278	0	(4)	0	(4)	0	1,274	0	0	0	57	08/15/2024	1.A
36241K-BW-7	GNMA PASS TH #781853 7.000		09/15/2023	PAID ON PRINCIPAL		25,826	25,826	27,461	26,672	0	(846)	0	(846)	0	25,826	0	0	0	1,205	09/15/2028	1.A
36241K-BX-5	GNMA PASS TH #781854 7.000		09/15/2023	PAID ON PRINCIPAL		77,863	77,863	82,762	81,629	0	(3,766)	0	(3,766)	0	77,863	0	0	0	3,578	08/15/2032	1.A
0109999999. Subtotal - Bonds - U.S. Governments						597,737	597,737	598,951	595,513	0	2,223	0	2,223	0	597,737	0	0	0	12,134	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
68609B-RD-1	OREGON GENERAL OBLIGAT 5.000		08/21/2023	J P MORGAN CHASE SECURITIES INC		1,471,600	1,415,000	1,717,159	1,528,935	0	(19,623)	0	(19,623)	0	1,509,312	0	(37,712)	(37,712)	74,877	08/01/2034	1.B FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						1,471,600	1,415,000	1,717,159	1,528,935	0	(19,623)	0	(19,623)	0	1,509,312	0	(37,712)	(37,712)	74,877	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
013595-TA-1	ALBUQUERQUE SCH DIST # 4.000		08/01/2023	REDEEMED		2,000,000	2,000,000	2,154,900	2,011,323	0	(11,323)	0	(11,323)	0	2,000,000	0	0	0	80,000	08/01/2027	1.D FE
013595-TB-9	ALBUQUERQUE SCH DIST # 4.000		08/01/2023	REDEEMED		3,500,000	3,500,000	3,745,455	3,517,997	0	(17,997)	0	(17,997)	0	3,500,000	0	0	0	140,000	08/01/2028	1.D FE
013595-TC-7	ALBUQUERQUE SCH DIST # 4.000		08/01/2023	REDEEMED		3,475,000	3,475,000	3,696,253	3,491,264	0	(16,264)	0	(16,264)	0	3,475,000	0	0	0	139,000	08/01/2029	1.D FE
091212-CP-3	BIRMINGHAM PUBLIC SCHO 4.000		07/27/2023	REDEEMED		3,470,000	3,470,000	3,785,978	3,481,801	0	(11,801)	0	(11,801)	0	3,470,000	0	0	0	102,558	05/01/2031	1.C FE
091212-CQ-1	BIRMINGHAM PUBLIC SCHO 4.000		07/27/2023	REDEEMED		2,645,000	2,645,000	2,876,226	2,653,643	0	(8,643)	0	(8,643)	0	2,645,000	0	0	0	78,174	05/01/2032	1.C FE
097437-QK-6	BOISE CITY ISD GO REF 5.000		08/01/2023	MATURED		250,000	250,000	320,570	254,206	0	(4,206)	0	(4,206)	0	250,000	0	0	0	12,500	08/01/2023	1.C FE
165573-P8-3	CHESTER CO GENERAL OBL 5.000		08/02/2023	MUNI CENTER		109,083	100,000	115,681	108,338	0	(1,024)	0	(1,024)	0	107,314	0	1,769	1,769	5,264	07/15/2035	1.A FE
194475-RH-4	COLLEGE STATION ISD GO 3.500		08/17/2023	WELLS FARGO SECURITIES		459,149	460,000	466,868	461,213	0	(457)	0	(457)	0	460,756	0	(1,607)	(1,607)	16,234	08/15/2027	1.A FE
194475-RJ-0	COLLEGE STATION ISD GO 3.750		07/24/2023	MUNI CENTER		252,595	250,000	256,550	251,166	0	(397)	0	(397)	0	250,769	0	1,826	1,826	8,828	08/15/2028	1.A FE
363651-NG-1	GALLATIN CO GENERAL OB 3.000		07/20/2023	MORGAN STANLEY		338,953	340,000	327,794	328,395	0	1,323	0	1,323	0	329,718	0	9,235	9,235	10,767	07/01/2027	1.B FE
385064-RL-6	GRANBURY ISD GO S2014 4.500		08/01/2023	REDEEMED		6,675,000	6,675,000	6,913,965	6,692,318	0	(17,318)	0	(17,318)	0	6,675,000	0	0	0	300,375	08/01/2037	1.A FE
440673-J4-4	HORRY CO SCHOOL DISTRI 3.000		08/09/2023	MUNI CENTER		598,788	600,000	616,086	603,876	0	(1,067)	0	(1,067)	0	602,809	0	(4,021)	(4,021)	17,000	03/01/2027	1.C FE
478740-TH-6	JOHNSON CO USD #512 GO 4.000		08/21/2023	KEYBANC CAPITAL MARK		2,388,443	2,375,000	2,660,831	2,491,261	0	(19,085)	0	(19,085)	0	2,472,175	0	(83,733)	(83,733)	84,708	10/01/2034	1.A FE
479340-QK-0	JOHNSTON CO GENERAL OB 5.000		09/26/2023	MORGAN STANLEY		3,093,090	3,080,000	3,583,426	3,128,932	0	(33,387)	0	(33,387)	0	3,095,545	0	(2,455)	(2,455)	177,956	02/01/2024	1.B FE
479340-SE-2	JOHNSTON CO GENERAL OB 3.500		09/26/2023	WELLS FARGO SECURITIES		1,362,816	1,365,000	1,331,189	1,355,447	0	6,365	0	6,365	0	1,361,813	0	1,004	1,004	55,207	02/01/2032	1.B FE
546585-RH-5	LOUISVILLE & JEFFERSON 3.000		08/02/2023	MUNI CENTER		402,120	400,000	400,000	400,000	0	0	0	0	0	400,000	0	2,120	2,120	8,100	12/01/2031	1.B 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
..562158-DH-5	MANCHESTER ESSEX REG S 2.750		08/24/2023	MUNI CENTER		68,555	70,000	71,505	70,509	0	(108)	0	(108)	0	70,401	0	(1,846)	(1,846)	2,155	01/15/2029	1.C FE
..562785-LX-1	MANHATTAN BEACH USD GO 4.000		08/03/2023	SEAPORT GROUP		638,682	610,000	662,039	640,577	0	(2,948)	0	(2,948)	0	637,629	0	1,053	1,053	22,570	09/01/2033	1.C FE
..567527-TH-9	MARICOPA CO UHSD #214 5.000		07/27/2023	MORGAN STANLEY		1,100,790	1,000,000	1,187,320	1,115,743	0	(11,333)	0	(11,333)	0	1,104,410	0	(3,620)	(3,620)	53,750	07/01/2033	1.C FE
..604617-AW-0	MIRACOSTA CCD GO REF S 4.000		09/18/2023	MUNI CENTER		1,439,375	1,400,000	1,523,956	1,461,949	0	(8,869)	0	(8,869)	0	1,453,080	0	(13,705)	(13,705)	62,222	08/01/2035	1.A FE
..659154-2X-5	NORTH EAST ISD GO REF 5.250		09/12/2023	MUNI CENTER		979,050	915,000	1,119,823	980,446	0	(10,473)	0	(10,473)	0	969,973	0	9,077	9,077	53,221	02/01/2027	1.A FE
..795168-KR-3	SALINE CO USD #305 SAL 4.250		09/01/2023	REDEEMED		185,000	185,000	199,271	186,179	0	(1,179)	0	(1,179)	0	185,000	0	0	0	7,863	09/01/2031	1.A
..795168-KS-1	SALINE CO USD #305 SAL 4.375		09/01/2023	REDEEMED		345,000	345,000	373,017	347,321	0	(2,321)	0	(2,321)	0	345,000	0	0	0	15,094	09/01/2032	1.A
..795168-LB-7	SALINE CO USD #305 SAL 4.250		09/01/2023	REDEEMED		1,515,000	1,515,000	1,631,867	1,524,655	0	(9,655)	0	(9,655)	0	1,515,000	0	0	0	64,388	09/01/2031	1.D FE
..795168-LC-5	SALINE CO USD #305 SAL 4.375		09/01/2023	REDEEMED		2,955,000	2,955,000	3,194,976	2,974,880	0	(19,880)	0	(19,880)	0	2,955,000	0	0	0	129,281	09/01/2032	1.D FE
..812626-V5-5	SEATTLE GENERAL OBLIGA 4.000		09/19/2023	REDEEMED		970,000	970,000	1,072,616	974,837	0	(4,837)	0	(4,837)	0	970,000	0	0	0	31,040	12/01/2028	1.A FE
..864813-A6-7	SUFFOLK GENERAL OBLIGA 4.500		09/21/2023	J P MORGAN CHASE SECURITIES INC		2,633,393	2,630,000	2,765,340	2,644,232	0	(11,450)	0	(11,450)	0	2,632,782	0	611	611	95,666	12/01/2028	1.A FE
..864813-A7-5	SUFFOLK GENERAL OBLIGA 4.500		09/21/2023	J P MORGAN CHASE SECURITIES INC		2,753,548	2,750,000	2,867,700	2,762,417	0	(10,039)	0	(10,039)	0	2,752,378	0	1,169	1,169	100,031	12/01/2029	1.A FE
..864813-A8-3	SUFFOLK GENERAL OBLIGA 4.500		09/21/2023	J P MORGAN CHASE SECURITIES INC		2,878,709	2,875,000	2,978,299	2,885,924	0	(8,881)	0	(8,881)	0	2,877,042	0	1,666	1,666	104,578	12/01/2030	1.A FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						49,482,137	49,205,000	52,899,501	49,800,848	0	(237,255)	0	(237,255)	0	49,563,593	0	(81,456)	(81,456)	1,978,530	XXX	XXX
Bonds - U.S. Special Revenues																					
..147056-EJ-0	CARY COMBINED ENTERPRI 3.500		08/08/2023	MUNI CENTER		100,903	100,000	101,971	100,605	0	(123)	0	(123)	0	100,482	0	421	421	2,421	12/01/2035	1.A FE
..298245-JY-8	EUGENE WATER REVENUE U 4.000		08/03/2023	MORGAN STANLEY		353,616	350,000	391,976	366,045	0	(2,541)	0	(2,541)	0	363,503	0	(9,888)	(9,888)	14,117	08/01/2034	1.C FE
..534272-B9-9	LINCOLN ELECTRIC SYSTE 3.150		08/17/2023	MUNI CENTER		2,291,214	2,300,000	2,300,000	2,300,000	0	0	0	0	0	2,300,000	0	(8,786)	(8,786)	70,438	09/01/2025	1.C FE
..56045R-QT-9	MAINE MUNI BOND BANK S 3.750		08/15/2023	WELLS FARGO SECURITIES		492,769	490,000	510,624	496,299	0	(1,345)	0	(1,345)	0	494,954	0	(2,185)	(2,185)	14,547	11/01/2030	1.C FE
..575579-LL-9	MASSACHUSETTS BAY TRAN 5.250		08/21/2023	SIEBERT WILLIAMS SHANK & CO MUNI		4,847,753	4,130,000	5,502,977	4,846,329	0	(48,274)	0	(48,274)	0	4,798,055	0	49,697	49,697	247,542	07/01/2031	1.B FE
..575579-LP-0	MASSACHUSETTS BAY TRAN 5.250		08/16/2023	MUNI CENTER		2,241,744	1,810,000	2,464,297	2,211,520	0	(18,478)	0	(18,478)	0	2,193,041	0	48,702	48,702	106,594	07/01/2034	1.B FE
..575579-LP-0	MASSACHUSETTS BAY TRAN 5.250		08/21/2023	RBC CAPITAL MARKETS		3,854,126	3,190,000	4,343,153	3,897,650	0	(33,628)	0	(33,628)	0	3,864,022	0	(9,896)	(9,896)	191,201	07/01/2034	1.B FE
..57585K-WD-6	MASSACHUSETTS H/E MAS 5.500		07/24/2023	RBC CAPITAL MARKETS		4,514,104	3,620,000	4,954,042	4,353,329	0	(38,201)	0	(38,201)	0	4,315,128	0	198,976	198,976	212,373	07/01/2032	1.A FE
..57585K-3G-1	MASSACHUSETTS H/E MAS 5.250		07/25/2023	RBC CAPITAL MARKETS		4,534,797	3,650,000	4,973,235	4,408,796	0	(35,731)	0	(35,731)	0	4,373,065	0	161,732	161,732	205,465	07/01/2033	1.A FE
..576049-V8-0	MASSACHUSETTS WATER RE 5.250		07/05/2023	RBC CAPITAL MARKETS		11,003,400	10,000,000	12,091,700	10,730,446	0	(76,210)	0	(76,210)	0	10,654,236	0	349,164	349,164	488,542	08/01/2027	1.B FE
..576049-W5-5	MASSACHUSETTS WATER RE 5.250		08/09/2023	MUNI CENTER		1,210,240	1,000,000	1,267,270	1,154,621	0	(8,442)	0	(8,442)	0	1,146,180	0	64,060	64,060	53,958	08/01/2032	1.B FE
..58616P-AU-2	MEMPHIS GAS SYS REV S2 4.000		07/26/2023	FHN FINANCIAL		808,666	795,000	897,905	837,696	0	(5,986)	0	(5,986)	0	831,709	0	(23,043)	(23,043)	20,847	12/01/2035	1.D FE
..64465P-YP-7	NEW HAMPSHIRE MUNI BON 5.000		08/15/2023	REDEEMED		1,745,000	1,745,000	1,960,839	1,760,580	0	(15,580)	0	(15,580)	0	1,745,000	0	0	0	87,250	08/15/2031	1.C FE
..64465P-YQ-5	NEW HAMPSHIRE MUNI BON 5.000		08/15/2023	REDEEMED		1,740,000	1,740,000	1,945,825	1,754,892	0	(14,892)	0	(14,892)	0	1,740,000	0	0	0	87,000	08/15/2032	1.C FE
..810489-NW-0	SCOTTSDALE PPTY CORP E 3.000		07/01/2023	REDEEMED		3,580,000	3,580,000	3,615,012	3,581,941	0	(1,941)	0	(1,941)	0	3,580,000	0	0	0	107,400	07/01/2027	1.B FE
..896575-FY-8	TRINITY RIVER AUTH RED 4.000		08/02/2023	MORGAN STANLEY		206,929	205,000	228,481	213,386	0	(1,547)	0	(1,547)	0	211,838	0	(4,909)	(4,909)	8,246	02/01/2034	1.D FE
..899656-PX-4	TULSA MET UTILITY AUTH 3.500		08/09/2023	MUNI CENTER		100,263	100,000	103,023	100,520	0	(253)	0	(253)	0	100,267	0	(4)	(4)	3,014	04/01/2035	1.B FE
..915137-3W-1	UNIV OF TEXAS FING SYS 5.375		08/15/2023	MATURED		5,000,000	5,000,000	5,980,150	5,056,376	0	(56,376)	0	(56,376)	0	5,000,000	0	0	0	268,750	08/15/2023	1.A FE
..92817S-N5-3	VIRGINIA PUBLIC SCH AU 3.500		08/01/2023	REDEEMED		5,230,000	5,230,000	5,292,708	5,234,089	0	(4,089)	0	(4,089)	0	5,230,000	0	0	0	183,050	08/01/2033	1.B FE
..92817T-DY-9	VIRGINIA PUBLIC SCH AU 5.000		07/15/2023	REDEEMED		2,325,000	2,325,000	2,527,205	2,338,097	0	(13,097)	0	(13,097)	0	2,325,000	0	0	0	116,250	07/15/2028	1.A FE
..92817T-DZ-6	VIRGINIA PUBLIC SCH AU 4.500		07/15/2023	REDEEMED		3,000,000	3,000,000	3,159,930	3,010,256	0	(10,256)	0	(10,256)	0	3,000,000	0	0	0	135,000	07/15/2029	1.A FE
..92817T-EA-0	VIRGINIA PUBLIC SCH AU 4.500		07/15/2023	REDEEMED		3,000,000	3,000,000	3,142,230	3,009,142	0	(9,142)	0	(9,142)	0	3,000,000	0	0	0	135,000	07/15/2030	1.A FE
..31294M-GB-1	FHLMC GOLD P #E02894 3.500		09/15/2023	PAID ON PRINCIPAL		29,431	29,431	29,504	29,443	0	(12)	0	(12)	0	29,431	0	0	0	695	05/15/2026	1.A
..3128M4-WX-7	FHLMC GOLD P #G03062 5.500		09/15/2023	PAID ON PRINCIPAL		188	188	186	186	0	1	0	1	0	188	0	0	0	7	06/15/2037	1.A
..31335C-GR-9	FHLMC GOLD P #G62008 3.000		09/15/2023	PAID ON PRINCIPAL		133,154	133,154	135,276	135,601	0	(2,447)	0	(2,447)	0	133,154	0	0	0	2,647	05/15/2047	1.A
..3132XC-R6-4	FHLMC GOLD P #G67709 3.500		09/15/2023	PAID ON PRINCIPAL		167,451	167,451	167,124	167,094	0	357	0	357	0	167,451	0	0	0	3,915	03/15/2048	1.A
..3128MJ-TB-6	FHLMC GOLD P #08545 3.500		09/15/2023	PAID ON PRINCIPAL		36,175	36,175	35,627	35,591	0	584	0	584	0	36,175	0	0	0	846	09/15/2043	1.A
..3133AX-L5-9	FHLMC PASS T #QD1248 4.000		09/25/2023	PAID ON PRINCIPAL		57,050	57,050	55,757	55,765	0	1,284	0	1,284	0	57,050	0	0	0	1,520	11/25/2051	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		For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..3133KR-B6-0	FHLMC PASS T #RA9061	5.500		09/25/2023	PAID ON PRINCIPAL		58,493	58,493	58,580	58,580	0	(87)	0	(87)	0	58,493	0	0	0	465	05/25/2053	1.A
..3133KY-SD-2	FHLMC PASS T #RB5016	2.500		09/25/2023	PAID ON PRINCIPAL		75,986	75,986	76,520	77,270	0	(1,284)	0	(1,284)	0	75,986	0	0	0	1,344	09/25/2039	1.A
..3132D6-EG-1	FHLMC PASS T #SB8235	5.500		09/25/2023	PAID ON PRINCIPAL		326,894	326,894	327,239	327,239	0	(345)	0	(345)	0	326,894	0	0	0	1,498	06/25/2038	1.A
..3132DM-BB-0	FHLMC PASS T #SD0034	3.000		09/25/2023	PAID ON PRINCIPAL		80,328	80,328	81,414	82,148	0	(1,819)	0	(1,819)	0	80,328	0	0	0	1,616	09/25/2047	1.A
..3132DQ-GK-6	FHLMC PASS T #SD2902	5.500		09/25/2023	PAID ON PRINCIPAL		838,067	838,067	840,031	840,031	0	(1,964)	0	(1,964)	0	838,067	0	0	0	11,567	05/25/2053	1.A
..3132DQ-UF-1	FHLMC PASS T #SD3282	5.000		09/25/2023	PAID ON PRINCIPAL		95,816	95,816	94,693	94,693	0	1,123	0	1,123	0	95,816	0	0	0	399	06/25/2053	1.A
..3132A5-F9-1	FHLMC PASS T #ZS4692	2.500		09/25/2023	PAID ON PRINCIPAL		45,446	45,446	44,764	45,046	0	400	0	400	0	45,446	0	0	0	746	12/25/2046	1.A
..3132AD-5W-4	FHLMC PASS T #ZT1761	3.000		09/25/2023	PAID ON PRINCIPAL		226,006	226,006	229,396	230,137	0	(4,131)	0	(4,131)	0	226,006	0	0	0	4,418	02/25/2047	1.A
..3137FC-HE-7	FHR 4736 CD CMO	3.000		09/15/2023	PAID ON PRINCIPAL		208,861	208,861	205,225	205,789	0	3,072	0	3,072	0	208,861	0	0	0	4,133	08/15/2046	1.A
..31402Q-5P-2	FN (10/1 ARM #735354	4.372		09/25/2023	PAID ON PRINCIPAL		3,593	3,593	3,610	3,585	0	8	0	8	0	3,593	0	0	0	99	03/25/2035	1.A
..31406U-DS-4	FN (10/1 ARM #820113	5.099		09/25/2023	PAID ON PRINCIPAL		12,550	12,550	12,383	12,506	0	43	0	43	0	12,550	0	0	0	310	11/25/2034	1.A
..3138ER-6E-5	FNMA PASS TH #AL9868	2.500		09/25/2023	PAID ON PRINCIPAL		71,079	71,079	70,301	70,016	0	1,062	0	1,062	0	71,079	0	0	0	1,154	02/25/2047	1.A
..3138WV-PH-8	FNMA PASS TH #AT7623	3.000		09/25/2023	PAID ON PRINCIPAL		78,099	78,099	76,781	76,320	0	1,779	0	1,779	0	78,099	0	0	0	1,560	06/25/2043	1.A
..3140J8-DM-2	FNMA PASS TH #BM3707	2.500		09/25/2023	PAID ON PRINCIPAL		49,336	49,336	48,594	48,390	0	946	0	946	0	49,336	0	0	0	807	04/25/2047	1.A
..3140J8-PK-3	FNMA PASS TH #BM4025	3.500		09/25/2023	PAID ON PRINCIPAL		224,092	224,092	222,517	222,396	0	1,697	0	1,697	0	224,092	0	0	0	5,220	04/25/2044	1.A
..3140J8-PS-6	FNMA PASS TH #BM4032	3.500		09/25/2023	PAID ON PRINCIPAL		132,227	132,227	131,374	131,155	0	1,072	0	1,072	0	132,227	0	0	0	3,059	04/25/2047	1.A
..3140J8-RN-5	FNMA PASS TH #BM4092	2.500		09/25/2023	PAID ON PRINCIPAL		39,117	39,117	39,667	39,809	0	(692)	0	(692)	0	39,117	0	0	0	674	08/25/2043	1.A
..3140J9-EJ-6	FNMA PASS TH #BM4636	2.500		09/25/2023	PAID ON PRINCIPAL		45,941	45,941	45,482	45,344	0	597	0	597	0	45,941	0	0	0	750	11/25/2047	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
..3140MM-ZZ-4	FNMA PASS TH #BV7959	5.000		09/25/2023	PAID ON PRINCIPAL		269,243	269,243	268,086	268,086	0	1,157	0	1,157	0	269,243	0	0	0	5,594	08/25/2052	1.A
..3140MY-AG-7	FNMA PASS TH #BW6306	5.000		09/25/2023	PAID ON PRINCIPAL		421,395	421,395	416,457	416,457	0	4,938	0	4,938	0	421,395	0	0	0	8,596	08/25/2052	1.A
..3140XK-EV-8	FNMA PASS TH #FS3747	5.500		09/25/2023	PAID ON PRINCIPAL		177,496	177,496	178,245	178,245	0	(749)	0	(749)	0	177,496	0	0	0	4,638	12/25/2052	1.A
..3140XL-CB-2	FNMA PASS TH #FS4565	5.000		09/25/2023	PAID ON PRINCIPAL		218,598	218,598	218,632	218,632	0	(34)	0	(34)	0	218,598	0	0	0	2,309	05/25/2053	1.A
..3140XL-5D-6	FNMA PASS TH #FS5343	6.000		09/25/2023	PAID ON PRINCIPAL		53,735	53,735	53,735	53,735	0	0	0	0	0	53,735	0	0	0	269	07/25/2053	1.A
..31418C-E4-2	FNMA PASS TH #MA2854	2.500		09/25/2023	PAID ON PRINCIPAL		57,002	57,002	56,904	56,903	0	99	0	99	0	57,002	0	0	0	948	12/25/2046	1.A
..31418C-UB-8	FNMA PASS TH #MA3277	4.000		09/25/2023	PAID ON PRINCIPAL		46,810	46,810	47,602	48,422	0	(1,612)	0	(1,612)	0	46,810	0	0	0	1,266	02/25/2048	1.A
..31418D-FE-7	FNMA PASS TH #MA3764	2.500		09/25/2023	PAID ON PRINCIPAL		50,830	50,830	51,519	51,989	0	(1,159)	0	(1,159)	0	50,830	0	0	0	851	09/25/2034	1.A
..31418D-HG-0	FNMA PASS TH #MA3830	2.500		09/25/2023	PAID ON PRINCIPAL		66,939	66,939	67,441	68,033	0	(1,094)	0	(1,094)	0	66,939	0	0	0	1,104	11/25/2039	1.A
..31418D-KY-7	FNMA PASS TH #MA3910	2.000		09/25/2023	PAID ON PRINCIPAL		144,739	144,739	144,445	144,440	0	299	0	299	0	144,739	0	0	0	1,909	01/25/2035	1.A
..31418E-WJ-5	FNMA PASS TH #MA5148	5.000		09/25/2023	PAID ON PRINCIPAL		332,428	332,428	326,585	326,585	0	5,843	0	5,843	0	332,428	0	0	0	1,385	09/25/2038	1.A
..3136B6-QM-8	FNR 19-57 LA CMO	2.500		09/25/2023	PAID ON PRINCIPAL		59,398	59,398	59,412	59,419	0	(21)	0	(21)	0	59,398	0	0	0	987	05/25/2046	1.A
..3136B5-NL-5	FNR 2019-31 EG CMO	2.500		09/25/2023	PAID ON PRINCIPAL		248,941	248,941	248,144	248,123	0	819	0	819	0	248,941	0	0	0	4,167	10/25/2048	1.A
..31392C-MS-0	FNW 2002-W1 2A CMO	4.711		09/25/2023	PAID ON PRINCIPAL		5,949	5,949	6,252	5,635	0	314	0	314	0	5,949	0	0	0	190	02/25/2042	1.B FE
..3133TR-7A-7	FSPC T-31 A5	7.993		09/25/2023	PAID ON PRINCIPAL		14,203	14,203	14,203	13,464	0	739	0	739	0	14,203	0	0	0	480	05/25/2031	1.A FE
0909999999. Subtotal - Bonds - U.S. Special Revenues							67,433,724	62,613,202	72,994,125	67,004,739	0	(385,056)	0	(385,056)	0	66,619,682	0	814,041	814,041	2,843,967	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																						
..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	C	08/16/2023	TENDERED 93.56		688,594	736,000	736,000	736,000	0	0	0	0	0	736,000	0	(47,406)	(47,406)	26,252	08/15/2027	2.B FE
..26444G-AC-7	DUKE ENERGY FLORIDA PR	2.538		09/01/2023	REDEEMED		62,134	62,134	62,131	62,133	0	1	0	1	0	62,134	0	0	0	1,577	09/01/2031	1.A FE
..26442E-AD-2	DUKE ENERGY OHIO	3.800		09/01/2023	MATURED		1,000,000	1,000,000	1,024,170	1,002,110	0	(2,110)	0	(2,110)	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		2,000,000	2,000,000	1,999,380	1,999,803	0	197	0	197	0	2,000,000	0	0	0	80,000	09/21/2023	2.B FE
..505588-BJ-1	LACLEDE GAS CO	3.400		08/15/2023	MATURED		2,000,000	2,000,000	1,993,940	1,999,507	0	493	0	493	0	2,000,000	0	0	0	68,000	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		1,000,000	1,000,000	989,550	999,149	0	851	0	851	0	1,000,000	0	0	0	35,000	09/01/2023	2.B FE
..641062-AD-6	NESTLE HOLDINGS INC (1	3.350	C	09/24/2023	MATURED		2,000,000	2,000,000	1,999,640	1,999,874	0	127	0	127	0	2,000,000	0	0	0	67,000	09/24/2023	1.D FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
666807-BG-6	NORTHROP GRUMMAN CORP 3.250		08/01/2023	MATURED		1,000,000	1,000,000	994,620	999,626	0	374	0	374	0	1,000,000	0	0	0	32,500	08/01/2023	2.A FE
69349L-AM-0	PNC BANK NA 3.800		07/25/2023	MATURED		1,000,000	1,000,000	999,010	999,913	0	87	0	87	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		1,000,000	1,000,000	993,530	999,513	0	487	0	487	0	1,000,000	0	0	0	31,000	08/15/2023	1.D FE
90331H-NV-1	US BANK NA CINCINNATI 3.400		07/24/2023	MATURED		6,000,000	6,000,000	5,994,000	5,999,172	0	828	0	828	0	6,000,000	0	0	0	204,000	07/24/2023	1.F FE
75625Q-AB-5	RECKITT BENCKISER TSY 3.625	D	09/21/2023	MATURED		1,000,000	1,000,000	987,450	998,885	0	1,115	0	1,115	0	1,000,000	0	0	0	36,250	09/21/2023	1.G FE
07386Y-AE-4	BSARM 2007-5 3A1 CMO 4.225		09/25/2023	PAID ON PRINCIPAL		9,182	9,182	7,216	3,959	0	5,223	0	5,223	0	9,182	0	0	0	235	08/25/2047	1.D FM
07386Y-AE-4	BSARM 2007-5 3A1 CMO 4.225		09/25/2023	WRITTEN OFF		0	990	778	427	0	2	0	2	0	428	0	(428)	(428)	25	08/25/2047	1.D FM
12544W-AG-2	CWHL 2007-HY3 4A1 CMO 4.686		09/25/2023	PAID ON PRINCIPAL		38,067	38,067	32,413	12,985	0	25,082	0	25,082	0	38,067	0	0	0	1,167	06/25/2047	1.D FM
12544W-AG-2	CWHL 2007-HY3 4A1 CMO 4.686		09/25/2023	RECOVERY OF PAR WRITE-OFF		0	(10,680)	(9,094)	(3,643)	0	77	0	77	0	(3,566)	0	3,566	3,566	0	06/25/2047	1.D FM
29977J-AB-2	EVER 2013-1 A2 CMO 2.500		09/25/2023	PAID ON PRINCIPAL		34,063	34,063	30,699	31,534	0	2,529	0	2,529	0	34,063	0	0	0	567	03/25/2043	1.A
46651G-AC-3	JPMMT 2019-7 A3 CMO (1 3.500		09/25/2023	PAID ON PRINCIPAL		22,013	22,013	22,288	22,352	0	(339)	0	(339)	0	22,013	0	0	0	469	02/25/2050	1.A
46592X-AC-8	JPMMT 2021-13 A3 CMO (2.500		09/25/2023	PAID ON PRINCIPAL		188,288	188,288	189,200	189,232	0	(943)	0	(943)	0	188,288	0	0	0	3,174	04/25/2052	1.A
74958T-AJ-2	RFMSI 2007-SA3 3A4 CMO 5.498		09/25/2023	PAID ON PRINCIPAL		17,707	17,707	14,200	7,993	0	9,713	0	9,713	0	17,707	0	0	0	658	07/27/2037	1.D FM
74958T-AJ-2	RFMSI 2007-SA3 3A4 CMO 5.498		08/25/2023	WRITTEN OFF		0	3,649	2,926	1,647	0	(1)	0	(1)	0	1,647	0	(1,647)	(1,647)	118	07/27/2037	1.D FM
81746L-AA-0	SEMT 2015-3 A1 CMO (14 3.500		09/25/2023	PAID ON PRINCIPAL		18,207	18,207	18,771	18,593	0	(386)	0	(386)	0	18,207	0	0	0	426	07/25/2045	1.A
81748B-AB-8	SEMT 2019-3 A2 CMO (14 3.500		09/25/2023	PAID ON PRINCIPAL		27,630	27,630	28,118	27,974	0	(344)	0	(344)	0	27,630	0	0	0	700	09/25/2049	1.A
12630D-AW-4	COMM 2014-CR14 ASB 3.743		09/10/2023	PAID ON PRINCIPAL		474,009	474,009	480,009	474,565	0	(556)	0	(556)	0	474,009	0	0	0	11,789	02/10/2047	1.A
94989A-AT-2	WFCM 2014-LC18 A4 3.147		07/15/2023	PAID ON PRINCIPAL		812	812	808	810	0	2	0	2	0	812	0	0	0	15	12/15/2047	1.A
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						22,580,706	22,622,070	22,580,143	22,583,013	0	43,608	0	43,608	0	22,626,621	0	(45,915)	(45,915)	778,671	XXX	XXX
2509999997. Total - Bonds - Part 4						141,565,903	136,453,009	150,789,879	141,513,048	0	(596,103)	0	(596,103)	0	140,916,945	0	648,958	648,958	5,688,179	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						141,565,903	136,453,009	150,789,879	141,513,048	0	(596,103)	0	(596,103)	0	140,916,945	0	648,958	648,958	5,688,179	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						141,565,903	XXX	150,789,879	141,513,048	0	(596,103)	0	(596,103)	0	140,916,945	0	648,958	648,958	5,688,179	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	7,235,591	7,235,591	10/02/2023
000000-00-0	REPO - CAGR A TREASURY		1.A	3	3	10/02/2023
000000-00-0	REPO- DAIWA A TREASURY		1.A	7,235,591	7,235,591	10/02/2023
000000-00-0	REPO- DEUTSCHE A TREASURY		1.A	7,235,591	7,235,591	10/02/2023
000000-00-0	REPO- ING A TREASURY		1.A	7,235,591	7,235,591	10/02/2023
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				28,942,367	28,942,367	XXX
0109999999. Total - U.S. Government Bonds				28,942,367	28,942,367	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				28,942,367	28,942,367	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				28,942,367	28,942,367	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				28,942,367	28,942,367	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 6,527,691 Book/Adjusted Carrying Value $ 6,527,691
2. Average balance for the year Fair Value $ 29,829,774 Book/Adjusted Carrying Value $ 29,829,774
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 28,942,367 NAIC 2 $ 0 NAIC 3 $ 0 NAIC 4 $ 0 NAIC 5 $ 0 NAIC 6 $ 0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
9999999999 - Totals						XXX

NONE

General Interrogatories:

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

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
Citibank, N.A. ..... New Castle,DE	.....	...0.000	 0	 0	 151,222	 1,222	 3,479	...XXX.
JP Morgan Chase Bank, N.A. ... New York,NY	.....	...0.000	 0	 0	..... (2,121,008)	..... (1,312,895)	..... (18,538)	...XXX.
0199998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX	0	0	0	0	0	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	(1,969,786)	(1,311,673)	(15,059)	XXX
0299998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	(1,969,786)	(1,311,673)	(15,059)	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	(1,969,786)	(1,311,673)	(15,059)	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		29,420,032	0	36,485
8409999999. Subtotal - Qualified Cash Pools Under SSAP No. 2R						29,420,032	0	36,485
8609999999 - Total Cash Equivalents						29,420,032	0	36,485