TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

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QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2022

OF THE CONDITION AND AFFAIRS OF THE

TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

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

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

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

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

OFFICERS

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

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

DIRECTORS

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

STATE OF CONNECTICUT
COUNTY OF HARTFORD } ss:

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

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

Subscribed and sworn to before me this

19th day of October, 2022

Notary Public

My Commission Expires September 30, 2027

SANDRA M. BACHMAN NOTARY PUBLIC CONNECTICUT

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

ASSETS

		Current Statement Date			4
		1	2	3	December 31
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Prior Year Net Admitted Assets
1.	Bonds	4,951,802,022	0	4,951,802,022	4,427,068,873
2.	Stocks:				
	2.1 Preferred stocks	0	0	0	0
	2.2 Common stocks	101,874,419	3,398,589	98,475,831	90,892,083
3.	Mortgage loans on real estate:				
	3.1 First liens	0	0	0	0
	3.2 Other than first liens	0	0	0	0
4.	Real estate:				
	4.1 Properties occupied by the company (less $ 0 encumbrances)	0	0	0	0
	4.2 Properties held for the production of income (less $ 0 encumbrances)	0	0	0	0
	4.3 Properties held for sale (less $ 0 encumbrances)	0	0	0	0
5.	Cash ($ (16,121,002)), cash equivalents ($ 122,755,759) and short-term investments ($ 0)	106,634,757	0	106,634,757	3,976,380
6.	Contract loans (including $ 0 premium notes)	0	0	0	0
7.	Derivatives	0	0	0	0
8.	Other invested assets	5,107,291	590,000	4,517,291	4,609,133
9.	Receivables for securities	0	0	0	0
10.	Securities lending reinvested collateral assets	27,950,751	0	27,950,751	7,433,086
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	5,193,369,241	3,988,589	5,189,380,652	4,533,979,554
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	36,596,888	0	36,596,888	37,877,324
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	179,475,899	48,807,117	130,668,781	113,198,050
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 62,481,693 earned but unbilled premiums)	218,045,072	9,282,106	208,762,966	180,883,678
	15.3 Accrued retrospective premiums ($ 0) and contracts subject to redetermination ($ 0)	0	0	0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	124,879,145	0	124,879,145	70,677,646
	16.2 Funds held by or deposited with reinsured companies	362,739	0	362,739	414,315
	16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17.	Amounts receivable relating to uninsured plans	0	0	0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2	Net deferred tax asset	81,364,313	13,570,941	67,793,372	60,156,960
19.	Guaranty funds receivable or on deposit	756,352	0	756,352	44,704
20.	Electronic data processing equipment and software	0	0	0	0
21.	Furniture and equipment, including health care delivery assets ($ 0)	0	0	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	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	454,268	0	454,268	2,827,685
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	5,835,303,916	75,648,754	5,759,655,162	5,000,059,915
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28.	Total (Lines 26 and 27)	5,835,303,916	75,648,754	5,759,655,162	5,000,059,915
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.	State surcharges receivable	258,577	0	258,577	165,003
2502.	Other assets	181,237	0	181,237	1,485,671
2503.	Other assets - Reliance acquisition	14,454	0	14,454	13,088
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0	1,163,923
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	454,268	0	454,268	2,827,685

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 469,337,078)	1,362,176,147	1,224,258,147
2.	Reinsurance payable on paid losses and loss adjustment expenses	221,398	244,307
3.	Loss adjustment expenses	124,363,139	157,266,812
4.	Commissions payable, contingent commissions and other similar charges	47,805,089	49,977,644
5.	Other expenses (excluding taxes, licenses and fees)	44,741,651	46,607,590
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	14,273,031	16,655,025
7.1	Current federal and foreign income taxes (including $ (1,377,159) on realized capital gains (losses))	5,603,442	1,972,277
7.2	Net deferred tax liability	0	0
8.	Borrowed money $ 0 and interest thereon $ 0	0	0
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $ 569,461,786 and including warranty reserves of $ 0 and accrued accident and health experience rating refunds including $ 0 for medical loss ratio rebate per the Public Health Service Act)	1,388,799,541	1,212,347,629
10.	Advance premium	2,102,716	1,824,313
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	17,414,039	14,256,052
12.	Ceded reinsurance premiums payable (net of ceding commissions)	87,772,123	47,473,619
13.	Funds held by company under reinsurance treaties	0	0
14.	Amounts withheld or retained by company for account of others	36,020,882	42,097,038
15.	Remittances and items not allocated	4,940,133	10,579,448
16.	Provision for reinsurance (including $ 72,736 certified)	6,873,132	6,873,132
17.	Net adjustments in assets and liabilities due to foreign exchange rates	0	0
18.	Drafts outstanding	0	0
19.	Payable to parent, subsidiaries and affiliates	29,212,436	40,373,235
20.	Derivatives	0	0
21.	Payable for securities	14,668,488	0
22.	Payable for securities lending	27,950,751	7,433,086
23.	Liability for amounts held under uninsured plans	0	0
24.	Capital notes $ 0 and interest thereon $ 0	0	0
25.	Aggregate write-ins for liabilities	1,012,222	1,358,922
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	3,215,950,362	2,881,598,277
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	3,215,950,362	2,881,598,277
29.	Aggregate write-ins for special surplus funds	7,589,006	7,557,028
30.	Common capital stock	6,480,000	6,480,000
31.	Preferred capital stock	0	0
32.	Aggregate write-ins for other than special surplus funds	0	0
33.	Surplus notes	0	0
34.	Gross paid in and contributed surplus	433,803,760	433,803,760
35.	Unassigned funds (surplus)	2,095,832,034	1,670,620,850
36.	Less treasury stock, at cost:		
	36.1 0 shares common (value included in Line 30 $ 0)	0	0
	36.2 0 shares preferred (value included in Line 31 $ 0)	0	0
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	2,543,704,800	2,118,461,638
38.	Totals (Page 2, Line 28, Col. 3)	5,759,655,162	5,000,059,915
	DETAILS OF WRITE-INS		
2501.	Retroactive reinsurance reserve assumed	791,044	816,092
2502.	Escheat liability	215,020	537,132
2503.	Federal excise tax-reinsurance contracts	6,158	5,699
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,012,222	1,358,922
2901.	Special surplus from retroactive reinsurance	7,589,006	7,557,028
2902.			
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0
2999.	Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	7,589,006	7,557,028
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page	0	0
3299.	Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)	0	0

STATEMENT OF INCOME

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
	UNDERWRITING INCOME			
1.	Premiums earned:			
	1.1 Direct (written $ 2,297,907,474)	2,089,395,125	1,923,475,449	2,587,072,548
	1.2 Assumed (written $ 111,070,586)	86,304,753	81,682,886	109,021,356
	1.3 Ceded (written $ 731,533,087)	674,706,816	622,987,050	840,937,650
	1.4 Net (written $ 1,677,444,974)	1,500,993,062	1,382,171,285	1,855,156,254
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 526,038,074):			
	2.1 Direct	810,590,632	867,535,299	1,146,208,995
	2.2 Assumed	(4,032,506)	4,223,753	7,742,845
	2.3 Ceded	382,318,125	417,676,502	538,418,910
	2.4 Net	424,240,001	454,082,550	615,532,929
3.	Loss adjustment expenses incurred	14,837,836	39,595,249	55,686,023
4.	Other underwriting expenses incurred	618,881,787	549,165,791	738,114,520
5.	Aggregate write-ins for underwriting deductions	0	0	0
6.	Total underwriting deductions (Lines 2 through 5)	1,057,959,624	1,042,843,591	1,409,333,472
7.	Net income of protected cells	0	0	0
8.	Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	443,033,438	339,327,694	445,822,782
	INVESTMENT INCOME			
9.	Net investment income earned	99,258,171	90,631,947	121,657,959
10.	Net realized capital gains (losses) less capital gains tax of $ 62,523	(2,125,808)	(897,353)	(1,004,561)
11.	Net investment gain (loss) (Lines 9 + 10)	97,132,363	89,734,594	120,653,398
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ 864,359 amount charged off $ 1,978,071)	(1,113,711)	(1,524,313)	(1,865,023)
13.	Finance and service charges not included in premiums	446,948	468,680	625,921
14.	Aggregate write-ins for miscellaneous income	(868,953)	(1,505,859)	(1,851,654)
15.	Total other income (Lines 12 through 14)	(1,535,717)	(2,561,493)	(3,090,755)
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	538,630,083	426,500,796	563,385,425
17.	Dividends to policyholders	7,122,048	4,909,162	6,591,084
18.	Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	531,508,035	421,591,633	556,794,340
19.	Federal and foreign income taxes incurred	110,923,851	87,789,010	115,215,330
20.	Net income (Line 18 minus Line 19)(to Line 22)	420,584,184	333,802,623	441,579,011
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	2,118,461,638	2,091,034,607	2,091,034,607
22.	Net income (from Line 20)	420,584,184	333,802,623	441,579,011
23.	Net transfers (to) from Protected Cell accounts	0	0	0
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ 66,608	7,799,202	(40,659)	(2,905,609)
25.	Change in net unrealized foreign exchange capital gain (loss)	(3,254)	(7,114)	(3,706)
26.	Change in net deferred income tax	11,012,150	6,511,156	8,290,685
27.	Change in nonadmitted assets	(14,149,119)	(4,360,560)	(8,590,496)
28.	Change in provision for reinsurance	0	0	1,057,147
29.	Change in surplus notes	0	0	0
30.	Surplus (contributed to) withdrawn from protected cells	0	0	0
31.	Cumulative effect of changes in accounting principles	0	0	0
32.	Capital changes:			
	32.1 Paid in	0	0	0
	32.2 Transferred from surplus (Stock Dividend)	0	0	0
	32.3 Transferred to surplus	0	0	0
33.	Surplus adjustments:			
	33.1 Paid in	0	0	0
	33.2 Transferred to capital (Stock Dividend)	0	0	0
	33.3 Transferred from capital	0	0	0
34.	Net remittances from or (to) Home Office	0	0	0
35.	Dividends to stockholders	0	0	(412,000,000)
36.	Change in treasury stock	0	0	0
37.	Aggregate write-ins for gains and losses in surplus	0	0	0
38.	Change in surplus as regards policyholders (Lines 22 through 37)	425,243,163	335,905,446	27,427,031
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	2,543,704,800	2,426,940,052	2,118,461,638
	DETAILS OF WRITE-INS			
0501.				
0502.				
0503.				
0598.	Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599.	Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)	0	0	0
1401.	Retroactive reinsurance gain/loss	29,221	(38,566)	(36,063)
1402.	Other assets tri-party/tax credit bond income	0	72,819	97,887
1403.	Profit and loss, miscellaneous	(898,175)	(1,540,112)	(1,913,478)
1498.	Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	(868,953)	(1,505,859)	(1,851,654)
3701.				
3702.				
3703.				
3798.	Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799.	Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	0	0	0

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	1,661,833,499	1,435,385,766	1,909,047,725
2.	Net investment income	108,914,732	105,612,750	136,553,517
3.	Miscellaneous income	(1,535,717)	(2,561,493)	(3,090,755)
4.	Total (Lines 1 to 3)	1,769,212,515	1,538,437,023	2,042,510,486
5.	Benefit and loss related payments	340,494,833	295,688,442	432,676,900
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7.	Commissions, expenses paid and aggregate write-ins for deductions	672,752,216	600,786,137	790,644,946
8.	Dividends paid to policyholders	3,964,061	3,556,744	4,688,336
9.	Federal and foreign income taxes paid (recovered) net of $ 93,242 tax on capital gains (losses)	107,355,209	82,327,464	118,794,966
10.	Total (Lines 5 through 9)	1,124,566,320	982,358,787	1,346,805,148
11.	Net cash from operations (Line 4 minus Line 10)	644,646,195	556,078,236	695,705,339
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	641,209,053	272,504,069	421,324,929
	12.2 Stocks	0	0	15,000,000
	12.3 Mortgage loans	0	0	0
	12.4 Real estate	0	0	0
	12.5 Other invested assets	0	0	0
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(10,918)	0	0
	12.7 Miscellaneous proceeds	14,668,488	42,914,117	0
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	655,866,624	315,418,186	436,324,929
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	1,176,453,764	830,139,195	1,031,759,807
	13.2 Stocks	0	0	0
	13.3 Mortgage loans	0	0	0
	13.4 Real estate	0	0	0
	13.5 Other invested assets	551,174	477,704	1,054,602
	13.6 Miscellaneous applications	20,517,665	6,586,725	7,433,086
	13.7 Total investments acquired (Lines 13.1 to 13.6)	1,197,522,603	837,203,624	1,040,247,495
14.	Net increase (or decrease) in contract loans and premium notes	0	0	0
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(541,655,979)	(521,785,438)	(603,922,566)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	0
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
	16.5 Dividends to stockholders	0	0	412,000,000
	16.6 Other cash provided (applied)	(331,839)	43,227,302	84,790,259
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(331,839)	43,227,302	(327,209,741)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	102,658,377	77,520,100	(235,426,968)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	3,976,380	239,403,348	239,403,348
	19.2 End of period (Line 18 plus Line 19.1)	106,634,757	316,923,448	3,976,380

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

20.0001. Exchange of bonds	1,060,680	0	0
20.0002. Tax credits from certified capital company (CAPCO)	439,721	35,591	44,534
20.0003. Income payment received in securities other assets tri-party/tax credit bonds	49	30,357	30,357
20.0004. Other assets tri-party/tax credit bonds	0	804,798	903,401

NOTES TO FINANCIAL STATEMENTS

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES AND GOING CONCERN

   A. Accounting Practices:

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

Net Income	SSAP #	F/S Page	F/S Line #	September 30, 2022	December 31, 2021
1. Travelers Casualty and Surety Company of America state basis	XXX	XXX	XXX	$ 420,584,184	$ 441,579,011
2. State Prescribed Practices that are an increase/(decrease) from NAIC SAP				—	—
3. State Permitted Practices that are an increase/(decrease) from NAIC SAP				—	—
4. NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 420,584,184	$ 441,579,011
Surplus					
5. Travelers Casualty and Surety Company of America state basis	XXX	XXX	XXX	$ 2,543,704,800	$ 2,118,461,638
6. State Prescribed Practices that are an increase/(decrease) from NAIC SAP				—	—
7. State Permitted Practices that are an increase/(decrease) from NAIC SAP				—	—
8. NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 2,543,704,800	$ 2,118,461,638

   B. Use of Estimates in the Preparation of the Financial Statements:

   No significant change.

   C. Accounting Policy:

   No significant change.

   2. Not applicable.

   6. For a discussion of the valuation basis and adjustment methodology for loan-backed securities, see Note 5D.

   D. Going Concern:

   Not applicable.

2. ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

   The Company had no material changes in accounting principles or material corrections of errors through September 30, 2022.

3. BUSINESS COMBINATIONS AND GOODWILL

   No significant change.

4. DISCONTINUED OPERATIONS

   No significant change.

5. INVESTMENTS

   A. Mortgage Loans, including Mezzanine Real Estate Loans:

   No significant change.

   B. Debt Restructuring:

   No significant change.

   C. Reverse Mortgages:

   No significant change.

   D. Loan-Backed Securities:

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

3. Not applicable.

4. The gross unrealized investment losses and related fair value for impaired securities for which an other-than-temporary impairment has not been recognized as a realized loss were as follows:

   a. The aggregate amount of unrealized losses:

1. Less than 12 Months	$	26,931,910
2. 12 Months or Longer	$	737

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

1. Less than 12 Months	$	236,056,574
2. 12 Months or Longer	$	7,997

5. The Company determines an other-than-temporary impairment by utilizing discounted cash flow modeling to determine the present value of the security and comparing the present value with the amortized cost of the security. If the amortized cost is greater than the present value of the expected cash flows, the difference is considered a credit loss and recognized in net realized capital gains (losses). The Company estimates the present value of the security by projecting future cash flows of the assets underlying the securitization, allocating the flows to the various tranches based on the structure of the securitization, and determining the present value of the cash flows using the effective yield of the security at the date of acquisition (or the most recent implied rate used to accrete the security if the implied rate has changed as a result of changes in expected cash flows). The Company incorporates levels of delinquencies, defaults and severities as well as credit attributes of the remaining assets in the securitization, along with other economic data, to arrive at its best estimate of the parameters applied to the assets underlying the securitization.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions:

No significant change.

3(b). Not applicable.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing:

Not applicable.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing:

Not applicable.

H. Repurchase Agreements Transactions Accounted for as a Sale:

Not applicable.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale:

Not applicable.

J. Real Estate:

No significant change.

K. Low-Income Housing Tax Credits (LIHTC):

No significant change.

L. Restricted Assets:

No significant change.

M. Working Capital Finance Investments:

1. No significant change.

2. Not applicable.

3. Not applicable.

N. Offsetting and Netting of Assets and Liabilities:

Not applicable.

O. 5GI Securities:

No significant change.

P. Short Sales:

No significant change.

Q. Prepayment Penalty and Acceleration Fees:

No significant change.

NOTES TO FINANCIAL STATEMENTS

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

	Asset Type	Percent Share
(1)	Cash	1.5 %
(2)	Cash equivalents	62.2 %
(3)	Short-term investments	36.3 %
(4)	Total	100.0 %

6. JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

No significant change.

7. INVESTMENT INCOME

No significant change.

8. DERIVATIVE INSTRUMENTS

Not applicable.

9. INCOME TAXES

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

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

In March and May 2022, the Company sold $35.0 million and $15.0 million, respectively, of securities to the Travelers Money Market Liquidity Pool.

11. DEBT

A. No significant change.

B. Not applicable.

12. RETIREMENT PLANS, DEFERRED COMPENSATION, POSTEMPLOYMENT BENEFITS AND COMPENSATED ABSENCES AND OTHER POSTRETIREMENT BENEFIT PLANS

A-D. Defined Benefit Plans:

No significant change.

A(4). Not applicable.

E. Defined Contribution Plans:

No significant change.

F. Multiemployer Plans:

No significant change.

G. Consolidated/Holding Company Plans:

No significant change.

H. Postemployment Benefits and Compensated Absences:

No significant change.

I. Impact of Medicare Modernization Act on Postretirement Benefits:

No significant change.

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

No significant change.

14. LIABILITIES, CONTINGENCIES AND ASSESSMENTS

No significant change.

15. LEASES

No significant change.

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

No significant change.

NOTES TO FINANCIAL STATEMENTS

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

A. Transfers of Receivables Reported as Sales:

No significant change.

B. Transfer and Servicing of Financial Assets:

No significant change.

2. Not applicable.

4. Not applicable.

C. Wash Sales:

Not applicable.

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

No significant change.

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

No significant change.

20. FAIR VALUE MEASUREMENTS

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

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

A. Securities measured and reported at fair value as of September 30, 2022:

Description	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Bonds					
Industrial and miscellaneous	$ —	$ 10,213,470	$ —	$ —	$ 10,213,470
Total securities at fair value	$ —	$ 10,213,470	$ —	$ —	$ 10,213,470

At September 30, 2022, the Company also holds Level 3 industrial and miscellaneous bonds measured and reported at their fair value of zero.

Reconciliation of Level 3 securities during the quarter:

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

Level 2 and Level 3 valuation techniques:

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

B. Not applicable.

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

(At September 30, 2022)

Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Cash equivalents	$ 122,755,759	$ 122,755,759	$ 16,541,100	$ 106,214,659	$ —	$ —	$ —
Long-term bonds	4,414,352,282	4,951,802,022	319,159,969	4,093,456,410	1,735,903	—	—

NOTES TO FINANCIAL STATEMENTS

(At December 31, 2021)

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

D. Not applicable.

E. Not applicable.

21. OTHER ITEMS

No significant change.

22. EVENTS SUBSEQUENT

The Company had no material subsequent events through November 10, 2022, the date the Company's statutory statement was available to be issued.

23. REINSURANCE

No significant change.

24. RETROSPECTIVELY RATED CONTRACTS AND CONTRACTS SUBJECT TO REDETERMINATION

A-E. Retrospective Premiums:

No significant change.

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

Not applicable.

25. CHANGES IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

In 2022, the prior year-end total loss and LAE reserves developed favorably by $138,981,000, resulting primarily from better than expected loss experience in fidelity/surety in multiple accident years as well as other liability – claims-made in recent accident years. The remaining changes are generally the result of ongoing analyses of recent loss data and trends. There are no material additional premiums or return premiums as a result of these prior year effects.

26. INTERCOMPANY POOLING ARRANGEMENTS

No significant change.

27. STRUCTURED SETTLEMENTS

No significant change.

28. HEALTH CARE RECEIVABLES

No significant change.

29. PARTICIPATING POLICIES

No significant change.

30. PREMIUM DEFICIENCY RESERVES

No significant change.

31. HIGH DEDUCTIBLES

No significant change.

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

No significant change.

33. ASBESTOS/ENVIRONMENTAL RESERVES

No significant change.

34. SUBSCRIBER SAVINGS ACCOUNTS

No significant change.

35. MULTIPLE PERIL CROP INSURANCE

No significant change.

36. FINANCIAL GUARANTY INSURANCE

A. No significant change.

B. Not applicable.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

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

3.4 Is the reporting entity publicly traded or a member of a publicly traded group? ..... Yes [X] No [ ]

3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 0000086312

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

4.2 If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile

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

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

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

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

6.4 By what department or departments?
Insurance Department of Connecticut

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

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

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

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	$ 0	$ 0
14.23	Common Stock	$ 94,325,790	$ 101,874,419
14.24	Short-Term Investments	$ 0	$ 0
14.25	Mortgage Loans on Real Estate	$ 0	$ 0
14.26	All Other	$ 0	$ 0
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 94,325,790	$ 101,874,419
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. ..... $ 27,950,751

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 27,950,751

16.3 Total payable for securities lending reported on the liability page. ..... $ 27,950,751

GENERAL INTERROGATORIES

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

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

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

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

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

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

17.4 If yes, give full information relating thereto:

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

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

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

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

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

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

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

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

18.2 If no, list exceptions:

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

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

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

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

3.2 If yes, give full and complete information thereto.

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

4.2 If yes, complete the following schedule:

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

5. Operating Percentages:

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

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

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

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

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

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
		U.S. Insurers				
10677	31-0542366	CINCINNATI INSURANCE COMPANY	OH	Authorized		
22039	12-2673100	GENERAL REINSURANCE CORPORATION	DE	Authorized		
10357	52-1952955	RENAISSANCE REINSURANCE US INC	MD	Authorized		
14633	20-1963972	VALUEPATH INSURANCE COMPANY	KY	Unauthorized		

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, etc.	1 Active Status (a)	Direct Premiums Written 2 Current Year To Date	Direct Premiums Written 3 Prior Year To Date	Direct Losses Paid (Deducting Salvage) 4 Current Year To Date	Direct Losses Paid (Deducting Salvage) 5 Prior Year To Date	Direct Losses Unpaid 6 Current Year To Date	Direct Losses Unpaid 7 Prior Year To Date
1. Alabama AL	L	25,571,093	20,826,353	2,813,453	7,682,133	22,620,432	20,032,695
2. Alaska AK	L	6,298,884	5,876,625	584,785	740,538	4,429,125	3,688,356
3. Arizona AZ	L	33,405,084	29,766,560	13,588,626	5,770,629	33,928,985	34,407,793
4. Arkansas AR	L	21,237,384	18,903,691	24,044,344	7,239,616	42,563,411	36,144,848
5. California CA	L	283,440,131	256,083,402	61,424,375	59,717,634	328,921,791	289,397,862
6. Colorado CO	L	53,522,390	46,067,262	4,351,445	5,263,217	62,360,245	56,293,591
7. Connecticut CT	L	36,725,444	34,908,577	5,280,650	7,937,828	54,760,428	49,045,421
8. Delaware DE	L	6,908,404	6,019,990	363,120	1,769,837	6,820,142	5,612,012
9. District of Columbia DC	L	31,558,131	23,907,990	4,850,562	4,952,072	24,052,678	22,963,816
10. Florida FL	L	138,693,494	107,166,308	26,766,430	27,522,173	127,186,603	126,474,048
11. Georgia GA	L	62,824,358	57,461,085	6,935,855	11,828,195	102,535,667	82,746,455
12. Hawaii HI	L	11,721,007	11,103,125	765,046	2,723,801	15,554,329	13,745,519
13. Idaho ID	L	8,598,795	7,020,702	651,334	129,529	7,732,764	6,867,320
14. Illinois IL	L	97,624,051	86,972,978	42,123,150	35,405,288	130,258,022	150,017,511
15. Indiana IN	L	38,638,581	31,583,121	8,640,372	4,449,538	52,510,111	40,061,357
16. Iowa IA	L	26,463,744	24,347,499	3,995,372	13,415,654	31,996,580	28,919,768
17. Kansas KS	L	25,099,133	21,608,986	8,158,859	6,300,207	29,247,347	25,017,929
18. Kentucky KY	L	23,869,121	19,426,859	3,968,222	2,123,690	22,580,893	20,496,604
19. Louisiana LA	L	39,281,186	31,711,918	10,871,812	6,092,887	41,291,162	35,475,498
20. Maine ME	L	9,789,927	9,647,038	841,179	1,704,428	10,317,770	8,934,584
21. Maryland MD	L	43,477,079	41,549,288	21,974,099	9,852,165	49,122,863	61,183,821
22. Massachusetts MA	L	77,953,195	66,646,287	32,746,906	19,164,203	110,614,485	122,969,255
23. Michigan MI	L	47,706,845	42,721,864	9,678,025	6,726,193	47,968,166	43,181,523
24. Minnesota MN	L	36,739,007	32,952,814	8,224,749	38,328,593	47,209,597	52,152,988
25. Mississippi MS	L	21,295,178	19,329,762	3,676,208	4,874,294	22,887,914	22,286,963
26. Missouri MO	L	46,373,985	45,745,337	15,427,589	14,636,467	53,616,829	54,027,802
27. Montana MT	L	14,974,860	13,319,801	6,683,994	2,827,141	17,812,029	19,041,066
28. Nebraska NE	L	14,727,099	12,716,967	1,111,693	7,881,965	17,842,317	15,835,318
29. Nevada NV	L	13,975,496	13,479,832	677,110	1,338,741	19,782,585	17,674,213
30. New Hampshire NH	L	10,061,962	8,362,152	1,808,838	1,188,773	10,606,175	9,116,470
31. New Jersey NJ	L	51,915,495	48,227,236	30,353,357	27,124,365	126,639,273	96,818,752
32. New Mexico NM	L	8,097,628	8,490,489	419,981	590,171	6,439,074	8,070,337
33. New York NY	L	168,546,568	140,507,922	34,841,299	43,551,335	252,966,346	207,906,843
34. North Carolina NC	L	68,509,276	56,094,811	21,266,981	9,140,358	61,252,971	54,256,706
35. North Dakota ND	L	10,704,177	6,672,547	3,744,037	1,533,769	10,604,811	8,195,965
36. Ohio OH	L	74,795,018	75,486,237	12,427,976	15,230,337	108,832,372	82,914,565
37. Oklahoma OK	L	23,697,263	20,768,473	4,320,043	3,276,118	35,265,699	31,160,471
38. Oregon OR	L	31,917,179	26,658,181	3,778,399	7,362,589	25,268,308	22,648,629
39. Pennsylvania PA	L	98,042,988	83,884,741	34,453,438	38,331,359	164,181,964	147,882,609
40. Rhode Island RI	L	11,310,564	13,435,370	787,261	900,986	16,002,023	12,940,926
41. South Carolina SC	L	29,355,961	25,563,050	16,681,249	4,646,236	37,426,060	38,458,839
42. South Dakota SD	L	8,483,378	5,453,363	468,828	965,193	6,828,260	5,785,230
43. Tennessee TN	L	42,347,788	34,569,127	6,495,018	6,693,072	43,945,015	37,139,730
44. Texas TX	L	149,875,211	132,135,406	33,057,983	50,100,019	166,844,066	164,973,994
45. Utah UT	L	23,395,489	19,228,573	11,378,153	2,212,565	24,750,683	24,444,568
46. Vermont VT	L	1,527,948	1,551,132	163,214	7,717	982,476	926,874
47. Virginia VA	L	60,907,641	56,427,570	15,071,449	21,950,614	63,480,533	61,158,749
48. Washington WA	L	53,747,914	53,525,097	17,239,742	11,209,666	60,252,623	62,351,135
49. West Virginia WV	L	9,938,100	8,352,033	3,740,893	2,057,230	15,631,901	21,772,806
50. Wisconsin WI	L	37,902,909	31,757,627	5,063,201	9,047,660	43,330,379	39,719,684
51. Wyoming WY	L	9,144,531	9,219,939	4,348,295	1,848,961	9,278,048	11,433,908
52. American Samoa AS	L	1,225	1,225	0	0	0	0
53. Guam GU	L	1,233,128	385,012	0	0	255,707	221,926
54. Puerto Rico PR	L	8,487,953	6,048,766	(23,333)	(13,289)	2,382,613	2,252,470
55. U.S. Virgin Islands VI	L	2,011,615	1,411,393	80,177	59,471	1,102,009	796,128
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	3,455,480	3,652,594	983,676	2,004,000	404,033	325,839
59. Totals	XXX	2,297,907,474	2,016,742,086	594,169,516	579,417,932	2,833,478,689	2,618,370,090
DETAILS OF WRITE-INS							
58001. BMU Bermuda	XXX	1,884,447	2,119,170	983,676	2,000,000	0	0
58002. GBR United Kingdom	XXX	847,804	849,484	0	0	404,052	241,071
58003. CYM Cayman Islands	XXX	604,243	546,563	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	118,986	137,377	0	4,000	(19)	84,768
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	3,455,480	3,652,594	983,676	2,004,000	404,033	325,839

(a) Active Status Counts:

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

R - Registered - Non-domiciled RRGs 0

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

Q - Qualified - Qualified or accredited reinsurer 0

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

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

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

The Travelers Companies, Inc.	Minnesota	41-0518860	… … Windamere II, LLC (99%)	Minnesota	41-1963936
… St. Paul Fire and Marine Insurance Company (24767) *	Connecticut	41-0406690	… … Windamere III, LLC (99%)	Minnesota	41-2007089
… … St. Paul Mercury Insurance Company (24791) *	Connecticut	41-0881659	… Camperdown Corporation	Delaware	41-1762781
… … St. Paul Guardian Insurance Company (24775) *	Connecticut	41-0963301	… SPC Insurance Agency, Inc.	Minnesota	41-1888760
… … St. Paul Surplus Lines Insurance Company (30481) *	Delaware	41-1230819	… Aprilgrange Limited	United Kingdom	
… … The Travelers Casualty Company (41769) *	Connecticut	41-1435765	… F&G UK Underwriters Limited	United Kingdom	
… … Travelers Constitution State Insurance Company (41750) *	Connecticut	41-1435766	… Travelers Underwriting Agency Limited	United Kingdom	
… … Northbrook Holdings, Inc.	Delaware	51-0375653	… Travelers Syndicate Management Limited	United Kingdom	
… … … Discover Property & Casualty Insurance Company (36463) *	Connecticut	36-2999370	… Travelers Corporate Trustee Limited	United Kingdom	
… … … St. Paul Protective Insurance Company (19224) *	Connecticut	36-2542404	… Travelers London Limited	United Kingdom	
… … Travelers Specialty Insurance Company (10213) *	Connecticut	52-1925132	… TCI Global Services, Inc.	Delaware	52-1965525
… … United States Fidelity and Guaranty Company (25887) *	Connecticut	52-0515280	… Travelers Management Limited	United Kingdom	
… … … Laurel Village Fidelity Realty, Inc.	Maryland	52-1551225	… Travelers Insurance Company Limited *	United Kingdom	AA-1121375
… … … … Laurel Village Joint Venture Partnership (50%)	Minnesota	41-1616702	… … Travelers Insurance Designated Activity Company *	Ireland	
… … … … … Laurel Village I Limited Partnership (99%)	Minnesota	41-1542260	… Xbridge Limited	United Kingdom	
… … … … … Laurel Village II Limited Partnership (99%)	Minnesota	41-1542261	… 10762962 Canada Inc.	Canada	
… … … … … Laurel Village III Limited Partnership (99%)	Minnesota	41-1542263	… … Zensurance Inc. (89.36%)	Canada	
… … … … … Laurel Village IV Limited Partnership (99%)	Minnesota	41-1542264	… … … Zensurance Brokers Inc.	Canada	
… … … … … Laurel Village Tower A Limited Partnership (99%)	Minnesota	41-1542266	… Travelers Property Casualty Corp.	Connecticut	06-1008174
… … … … … Laurel Village Tower B Limited Partnership (99%)	Minnesota	41-1593312	… … Travelers Insurance Group Holdings Inc.	Delaware	06-1445591
… … … … … Laurel Village Tower C Limited Partnership (99%)	Minnesota	41-1542267	… … … The Standard Fire Insurance Company (19070) *	Connecticut	06-6033509
… … … … … Laurel Village Swinford Limited Partnership (99%)	Minnesota	41-1542255	… … … … Standard Fire Properties, LLC	Delaware	06-6033509
… … … USF&G Retail Associates GP, Inc.	Maryland	52-1704255	… … … … … Bayhill Restaurant II Associates (50%)	California	94-3097171
… … … … USF&G/Fidelity Retail Associates Limited Partnership (1%)	Maryland	52-1704256	… … … … Standard Fire UK Investments, LLC	Delaware	06-6033509
… … … USF&G/Fidelity Retail Associates Limited Partnership (83.95%)	Maryland	52-1704256	… … … … The Automobile Insurance Company of Hartford, Connecticut (19062) *	Connecticut	06-0848755
… … … BMR Sports Properties, Inc.	Maryland	52-1852190	… … … … … Auto Hartford Investments, LLC	Delaware	06-0848755
… … … … Black Mountain Ranch Limited Partnership (1%)	Maryland	52-1573778	… … … … Travelers Personal Security Insurance Company (36145) *	Connecticut	06-1286264
… … Fidelity and Guaranty Insurance Underwriters, Inc. (25879) *	Wisconsin	52-0616768	… … … … Travelers Property Casualty Insurance Company (36161) *	Connecticut	06-1286274
… … Fidelity and Guaranty Insurance Company (35386) *	Iowa	42-1091525	… … … … Travelers Personal Insurance Company (38130) *	Connecticut	36-3703200
… … Black Mountain Ranch Limited Partnership (85%)	Maryland	52-1573778	… … … … Travelers Texas MGA, Inc.	Texas	27-4469564
… … MMI Capital Trust I	Delaware	52-2073764	… … … … Oregon Evergreen Investor I, LLC	Delaware	06-6033509
… … Promenade Partners, L.L.C.	Delaware	41-0406690	… … … Travelers (Bermuda) Limited *	Bermuda	AA-3194119
… … SPFM Holdings, LLC	Delaware	41-0406690	… … … Travelers Lloyds Management Company	Texas	20-4312440
… … USF&G Capital I	Delaware	52-1953822	… … … TPC Investments Inc.	Connecticut	06-1534005
… … USF&G Capital III	Delaware	52-2044075	… … … Travelers Casualty and Surety Company (19038) *	Connecticut	06-6033504
… … 350 Market Street, LLC	Delaware	38-4046010	… … … … Farmington Casualty Company (41483) *	Connecticut	06-1067463
… … Travelers Special Services Limited	United Kingdom		… … … … … Travelers MGA, Inc.	Texas	75-2676034
… … Yonkers Financing Corp.	Delaware	20-3033027	… … … … 8527512 Canada Inc. (77.52%)	Canada	
… … English Turn Fidelity Realty, Inc.	Minnesota	52-1466734	… … … … … The Dominion of Canada General Insurance Company *	Canada	AA-1560270
… … … English Turn LLC (99%)	Minnesota	59-2635727	… … … … Travelers Insurance Company of Canada *	Canada	AA-1560039
… … … Fidelity English Turn Club LLC (99%)	Minnesota	59-2709441	… … … … Travelers Casualty and Surety Company of America (31194) *	Connecticut	06-0907370
… … English Turn LLC (1%)	Minnesota	59-2635727	… … … … … Travelers Global, Inc.	Delaware	47-2215437
… … English Turn Realty Management, Inc.	Minnesota	52-1715225	… … … … … … Travelers Brazil Holding LLC	Delaware	47-2215437
… … … Fidelity English Turn Club LLC (1%)	Minnesota	59-2709441	… … … … … … … Travelers Brazil Acquisition LLC	Delaware	47-2215437
… … 8527512 Canada Inc. (22.48%)	Canada		… … … … … … … … Junto Holding Brasil S.A. (49.5%)	Brazil	
… … … The Dominion of Canada General Insurance Company *	Canada	AA-1560270	… … … … … … … … … Junto Resseguros S.A. *	Brazil	AA-2230021
… … Fog City Fund, LLC (99%)	Minnesota	41-1985480	… … … … … … … … … … Junto Controle de Riscos Ltda. (0.01%)	Brazil	
… … Symmetry Growth Capital II, LLC	Minnesota	76-0753165	… … … … … … … … … … Junto Seguros S.A. *	Brazil	AA-2230002
… … Upper Lake Growth Capital, LLC (99%)	Minnesota	41-1927945	… … … … … … … … … … … Junto Controle de Riscos Ltda. (99.99%)	Brazil	
… … Vesbridge Partners, LP (85%)	Minnesota	20-1222630	… … … … … … … … Junto Holding Latam S.A. (49.5%)	Brazil	

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

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

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

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
3548	The Travelers Companies, Inc.		52-1953822	0	0		USF&G Capital I	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		52-2044075	0	0		USF&G Capital III	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		38-4046010	0	0		350 Market Street, LLC	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Travelers Special Services Limited	GBR	NIA	St. Paul Fire and Marine Insurance Company	O/B	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		20-3033027	0	0		Yonkers Financing Corp.	DE	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		52-1466734	0	0		English Turn Fidelity Realty, Inc.	MN	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		59-2635727	0	0		English Turn LLC	MN	NIA	English Turn Fidelity Realty, Inc.	O/M	99.000	The Travelers Companies, Inc.	NO	103
3548	The Travelers Companies, Inc.		59-2709441	0	0		Fidelity English Turn Club LLC	MN	NIA	English Turn Fidelity Realty, Inc.	O/M	99.000	The Travelers Companies, Inc.	NO	104
3548	The Travelers Companies, Inc.		59-2635727	0	0		English Turn LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	1.000	The Travelers Companies, Inc.	NO	103
3548	The Travelers Companies, Inc.		52-1715225	0	0		English Turn Realty Management, Inc.	MN	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		59-2709441	0	0		Fidelity English Turn Club LLC	MN	NIA	English Turn Realty Management, Inc.	O/B/M	1.000	The Travelers Companies, Inc.	NO	104
3548	The Travelers Companies, Inc.			0	0		8527512 Canada Inc.	CAN	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	22.480	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		AA-1560270	0	0		The Dominion of Canada General Insurance Company	CAN	IA	8527512 Canada Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-1985480	0	0		Fog City Fund, LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	99.000	The Travelers Companies, Inc.	NO	107
3548	The Travelers Companies, Inc.		76-0753165	0	0		Symmetry Growth Capital II, LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	100.000	The Travelers Companies, Inc.	NO	107
3548	The Travelers Companies, Inc.		41-1927945	0	0		Upper Lake Growth Capital, LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	99.000	The Travelers Companies, Inc.	NO	107
3548	The Travelers Companies, Inc.		20-1222630	0	0		Vesbridge Partners, LP	MN	NIA	St. Paul Fire and Marine Insurance Company	O	85.000	The Travelers Companies, Inc.	NO	107
3548	The Travelers Companies, Inc.		41-1963936	0	0		Windamere II, LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	99.000	The Travelers Companies, Inc.	NO	107
3548	The Travelers Companies, Inc.		41-2007089	0	0		Windamere III, LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	99.000	The Travelers Companies, Inc.	NO	107
3548	The Travelers Companies, Inc.		41-1762781	0	0		Camperdown Corporation	DE	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-1888760	0	0		SPC Insurance Agency, Inc.	MN	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Aprilgrange Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		F&G UK Underwriters Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Travelers Underwriting Agency Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Travelers Syndicate Management Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Travelers Corporate Trustee Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Travelers London Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		52-1965525	0	0		TCI Global Services, Inc.	DE	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Travelers Management Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		AA-1121375	0	0		Travelers Insurance Company Limited	GBR	IA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Travelers Insurance Designated Activity Company	IRL	IA	Travelers Insurance Company Limited	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Xbridge Limited	GBR	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		10762962 Canada Inc.	CAN	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Zensurance Inc.	CAN	NIA	10762962 Canada Inc.	O/B	89.360	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Zensurance Brokers Inc.	CAN	NIA	Zensurance Inc.	O	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-1008174	0	0		Travelers Property Casualty Corp.	CT	UIP	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-1445591	0	0		Travelers Insurance Group Holdings Inc.	DE	UIP	Travelers Property Casualty Corp.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0

SCHEDULE Y

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3548	The Travelers Companies, Inc.	19070	06-6033509	0	0		The Standard Fire Insurance Company	CT	IA	Travelers Insurance Group Holdings Inc.	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-6033509	0	0		Standard Fire Properties, LLC	DE	NIA	The Standard Fire Insurance Company	0/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		94-3097171	0	0		Bayhill Restaurant II Associates	CA	NIA	Standard Fire Properties, LLC	0	50.000	The Travelers Companies, Inc.	NO	105
3548	The Travelers Companies, Inc.		06-6033509	0	0		Standard Fire UK Investments, LLC	DE	NIA	The Standard Fire Insurance Company	0/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	19062	06-0848755	0	0		The Automobile Insurance Company of Hartford, Connecticut	CT	IA	The Standard Fire Insurance Company	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0848755	0	0		Auto Hartford Investments, LLC	DE	NIA	The Automobile Insurance Company of Hartford, Connecticut	0/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	36145	06-1286264	0	0		Travelers Personal Security Insurance Company	CT	IA	The Standard Fire Insurance Company	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	36161	06-1286274	0	0		Travelers Property Casualty Insurance Company	CT	IA	The Standard Fire Insurance Company	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	38130	36-3703200	0	0		Travelers Personal Insurance Company	CT	IA	The Standard Fire Insurance Company	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		27-4469564	0	0		Travelers Texas MGA, Inc.	TX	NIA	The Standard Fire Insurance Company	0/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		06-6033509	0	0		Oregon Evergreen Investor I, LLC	DE	NIA	The Standard Fire Insurance Company	0/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		AA-3194119	0	0		Travelers (Bermuda) Limited	BMU	IA	Travelers Insurance Group Holdings, Inc.	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		20-4312440	0	0		Travelers Lloyds Management Company	TX	NIA	Travelers Insurance Group Holdings, Inc.	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-1534005	0	0		TPC Investments Inc.	CT	NIA	Travelers Insurance Group Holdings, Inc.	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	19038	06-6033504	0	0		Travelers Casualty and Surety Company	CT	UDP	Travelers Insurance Group Holdings, Inc.	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	41483	06-1067463	0	0		Farmington Casualty Company	CT	IA	Travelers Casualty and Surety Company	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		75-2676034	0	0		Travelers MGA, Inc.	TX	NIA	Farmington Casualty Company	0/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.			0	0		8527512 Canada Inc.	CAN	NIA	Travelers Casualty and Surety Company	0/B/M	77.520	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		AA-1560270	0	0		The Dominion of Canada General Insurance Company	CAN	IA	8527512 Canada Inc.	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		AA-1560039	0	0		Travelers Insurance Company of Canada	CAN	IA	Travelers Casualty and Surety Company	0/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.	31194	06-0907370	0	0		Travelers Casualty and Surety Company of America	CT	RE	Travelers Casualty and Surety Company	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		47-2215437	0	0		Travelers Global, Inc.	DE	DS	Travelers Casualty and Surety Company of America	0/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		47-2215437	0	0		Travelers Brazil Holding LLC	DE	DS	Travelers Global, Inc.	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		47-2215437	0	0		Travelers Brazil Acquisition LLC	DE	DS	Travelers Brazil Holding LLC	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Junto Holding Brasil S.A.	BRA	DS	Travelers Brazil Acquisition LLC	0/B	49.500	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.		AA-2230021	0	0		Junto Resseguros S.A.	BRA	DS	Junto Holding Brasil S.A.	0/B	100.000	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.			0	0		Junto Controle de Riscos Ltda.	BRA	DS	Junto Resseguros S.A.	0/B	0.010	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.		AA-2230002	0	0		Junto Seguros S.A.	BRA	DS	Junto Holding Brasil S.A.	0/B	100.000	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.			0	0		Junto Controle de Riscos Ltda.	BRA	DS	Junto Seguros S.A.	0/B	99.990	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.			0	0		Junto Holding Latam S.A.	BRA	DS	Travelers Brazil Acquisition LLC	0/B	49.500	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.		AA-2330036	0	0		JMalucelli Travelers Seguros S.A.	COL	DS	Junto Holding Latam S.A.	0/B/M	51.000	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.	19046	06-0876835	0	0		Travelers Casualty Insurance Company of America	CT	IA	Travelers Casualty and Surety Company	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	36170	06-1286266	0	0		Travelers Casualty Company of Connecticut	CT	IA	Travelers Casualty and Surety Company	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-6033504	0	0		Travelers Casualty UK Investments LLC	DE	NIA	Travelers Casualty and Surety Company	0/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	36137	06-1286268	0	0		Travelers Commercial Insurance Company	CT	IA	Travelers Casualty and Surety Company	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	29696	06-1203698	0	0		Travelers Excess and Surplus Lines Company	CT	IA	Travelers Casualty and Surety Company	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	41564	75-1732040	0	0		Travelers Lloyds of Texas Insurance Company	TX	IA	Travelers Casualty and Surety Company	0/M/A	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-6033504	0	0		The Family Business Institute LLC	DE	NIA	Travelers Casualty and Surety Company	0/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		30-0956205	0	0		Simply Business, LLC	MA	NIA	Travelers Casualty and Surety Company	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		85-4220959	0	0		Harborway Insurance Agency, LLC	MA	NIA	Simply Business, LLC	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		82-0925474	0	0		IHP Capital Partners Fund VIII, L.P.	DE	NIA	Travelers Casualty and Surety Company	0	97.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25658	06-0566050	0	0		The Travelers Indemnity Company	CT	IA	Travelers Insurance Group Holdings Inc.	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Arch Street North LLC	DE	NIA	The Travelers Indemnity Company	0/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25615	06-0291290	0	0		The Charter Oak Fire Insurance Company	CT	IA	The Travelers Indemnity Company	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Travelers Real Estate, LLC	DE	NIA	The Travelers Indemnity Company	0/B/M	100.000	The Travelers Companies, Inc.	NO	0

SCHEDULE Y

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3548	The Travelers Companies, Inc.	10647	59-3372141	0	0		First Floridian Auto and Home Insurance Company	FL	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	42811	56-1371361	0	0		Gulf Underwriters Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	22233	75-6013697	0	0		Select Insurance Company	TX	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Crystal Brook, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Durham Holding, LLC	DE	NIA	Crystal Brook, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Sutton Holdco, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Cadet Limited, LLC	DE	NIA	Sutton Holdco, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Arrowhead Company, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Eastern Asset, LLC	DE	NIA	Arrowhead Company, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	43117	86-0703220	0	0		American Equity Insurance Company	AZ	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	10819	86-0868106	0	0		American Equity Specialty Insurance Company	CT	IA	American Equity Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	24015	41-6009967	0	0		Northland Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	27987	41-0983992	0	0		Northfield Insurance Company	IA	IA	Northland Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	24031	94-6051964	0	0		Northland Casualty Company	CT	IA	Northland Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Travelers Indemnity U.K. Investments LLC	CT	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		TPC U.K. Investments LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25623	06-0303275	0	0		The Phoenix Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25666	58-6020487	0	0		The Travelers Indemnity Company of America	CT	IA	The Phoenix Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25682	06-0336212	0	0		The Travelers Indemnity Company of Connecticut	CT	IA	The Phoenix Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25674	36-2719165	0	0		Travelers Property Casualty Company of America	CT	IA	The Phoenix Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-1501229	0	0		Constitution State Services LLC	DE	NIA	The Phoenix Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0303275	0	0		Phoenix UK Investments LLC	DE	NIA	The Phoenix Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	28188	35-1838077	0	0		TravCo Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		20-4403403	0	0		TINDY Foreign, Inc.	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.	40282	95-3634110	0	0		Travelers Commercial Casualty Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		62-1657094	0	0		Travelers Distribution Alliance, Inc.	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Travelers TLD, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Towers Foundry, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Travelers Marketplace Holdings, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		04-3508349	0	0		InsuraMatch, LLC	DE	NIA	Travelers Marketplace Holdings, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Travelers Australia Pty Ltd	AUS	NIA	Travelers Marketplace Holdings, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Tiercel, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Redstart, LLC	DE	NIA	Tiercel, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		QuantumSubro, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	27998	35-1838079	0	0		The Travelers Home and Marine Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	41262	76-0002592	0	0		The Travelers Lloyds Insurance Company	TX	IA	The Travelers Indemnity Company	O/M/A	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Travelers Marine, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
												0.000			
												0.000			
												0.000			
												0.000			
												0.000			
												0.000			
												0.000			
												0.000			
												0.000			

Asterisk	Explanation
100	Laurel Village Joint Venture Partnership is 50% owned by an unrelated party with no current economic interest.
101	USF&G/Fidelity Retail Associates Limited Partnership is 83.95% owned by United State Fidelity and Guaranty Company and 1% owned by USF&G Retail Associates GP, Inc.
102	Black Mountain Ranch Limited Partnership is 85% owned by St. Paul Fire and Marine Insurance Company and 1% owned by BMR Sports Properties, Inc.
103	English Turn LLC is 99% owned by English Turn Fidelity Realty, Inc. and 1% owned by St. Paul Fire and Marine Insurance Company.
104	Fidelity English Turn Club LLC is 99% owned by English Turn Fidelity Realty, Inc. and 1% owned by English Turn Realty Management, Inc.
105	Bayhill Restaurant II Associates is 50% owned by an unrelated party, which is the manager.
106	Control determination is based upon application of the last sentence of SSAP 25 paragraph 4.
107	St. Paul Fire and Marine owns a significant portion of the investment entity. Although it is managed by an unaffiliated partner, St. Paul Fire and Marine still has control of the entity.

PART 1 - LOSS EXPERIENCE

	Line of Business	Current Year to Date 1 Direct Premiums Earned	Current Year to Date 2 Direct Losses Incurred	Current Year to Date 3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1.	Fire	0	0	0.0	0.0
2.1	Allied Lines	0	(3,722)	0.0	0.0
2.2	Multiple peril crop	0	0	0.0	0.0
2.3	Federal flood	0	0	0.0	0.0
2.4	Private crop	0	0	0.0	0.0
2.5	Private flood	0	0	0.0	0.0
3.	Farmowners multiple peril	0	0	0.0	0.0
4.	Homeowners multiple peril	0	0	0.0	0.0
5.	Commercial multiple peril	0	7,261,865	0.0	0.0
6.	Mortgage guaranty	0	0	0.0	0.0
8.	Ocean marine	0	0	0.0	0.0
9.	Inland marine	0	0	0.0	0.0
10.	Financial guaranty	0	0	0.0	0.0
11.1	Medical professional liability - occurrence	0	0	0.0	0.0
11.2	Medical professional liability - claims-made	0	0	0.0	0.0
12.	Earthquake	0	0	0.0	0.0
13.1	Comprehensive (hospital and medical) individual	0	0	0.0	0.0
13.2	Comprehensive (hospital and medical) group	0	0	0.0	0.0
14.	Credit accident and health	0	0	0.0	0.0
15.1	Vision only	0	0	0.0	0.0
15.2	Dental only	0	0	0.0	0.0
15.3	Disablity income	0	0	0.0	0.0
15.4	Medicare supplement	0	0	0.0	0.0
15.5	Medicaid Title XIX	0	0	0.0	0.0
15.6	Medicare Title XVIII	0	0	0.0	0.0
15.7	Long-term care	0	0	0.0	0.0
15.8	Federal employees health benefits plan	0	0	0.0	0.0
15.9	Other health	0	0	0.0	0.0
16.	Workers' compensation	0	713,146	0.0	0.0
17.1	Other liability - occurrence	632,409	1,244,851	196.8	(305.9)
17.2	Other liability - claims-made	1,181,501,859	676,415,022	57.3	67.1
17.3	Excess workers' compensation	0	0	0.0	0.0
18.1	Products liability - occurrence	0	49,603	0.0	0.0
18.2	Products liability - claims-made	0	(257)	0.0	0.0
19.1	Private passenger auto no-fault (personal injury protection)	0	0	0.0	0.0
19.2	Other private passenger auto liability	0	0	0.0	0.0
19.3	Commercial auto no-fault (personal injury protection)	0	(146,504)	0.0	0.0
19.4	Other commercial auto liability	0	(39)	0.0	0.0
21.1	Private passenger auto physical damage	0	0	0.0	0.0
21.2	Commercial auto physical damage	0	0	0.0	0.0
22.	Aircraft (all perils)	0	0	0.0	0.0
23.	Fidelity	171,052,218	45,146,180	26.4	31.8
24.	Surety	683,492,714	57,669,036	8.4	10.1
26.	Burglary and theft	52,715,925	22,241,452	42.2	59.7
27.	Boiler and machinery	0	0	0.0	0.0
28.	Credit	0	0	0.0	0.0
29.	International	0	0	0.0	0.0
30.	Warranty	0	0	0.0	0.0
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0.0	0.0
35.	Totals	2,089,395,125	810,590,632	38.8	45.1
	DETAILS OF WRITE-INS				
3401.					
3402.					
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0.0	0.0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	0	0	0
2.1	Allied Lines	0	0	0
2.2	Multiple peril crop	0	0	0
2.3	Federal flood	0	0	0
2.4	Private crop	0	0	0
2.5	Private flood	0	0	0
3.	Farmowners multiple peril	0	0	0
4.	Homeowners multiple peril	0	0	0
5.	Commercial multiple peril	0	0	0
6.	Mortgage guaranty	0	0	0
8.	Ocean marine	0	0	0
9.	Inland marine	0	0	0
10.	Financial guaranty	0	0	0
11.1	Medical professional liability - occurrence	0	0	0
11.2	Medical professional liability - claims-made	0	0	0
12.	Earthquake	0	0	0
13.1	Comprehensive (hospital and medical) individual	0	0	0
13.2	Comprehensive (hospital and medical) group	0	0	0
14.	Credit accident and health	0	0	0
15.1	Vision only	0	0	0
15.2	Dental only	0	0	0
15.3	Disablity income	0	0	0
15.4	Medicare supplement	0	0	0
15.5	Medicaid Title XIX	0	0	0
15.6	Medicare Title XVIII	0	0	0
15.7	Long-term care	0	0	0
15.8	Federal employees health benefits plan	0	0	0
15.9	Other health	0	0	0
16.	Workers' compensation	0	0	0
17.1	Other liability - occurrence	231,081	632,409	227,990
17.2	Other liability - claims-made	439,784,713	1,260,578,305	1,131,984,409
17.3	Excess workers' compensation	0	0	0
18.1	Products liability - occurrence	0	0	0
18.2	Products liability - claims-made	0	0	0
19.1	Private passenger auto no-fault (personal injury protection)	0	0	0
19.2	Other private passenger auto liability	0	0	0
19.3	Commercial auto no-fault (personal injury protection)	0	0	0
19.4	Other commercial auto liability	0	0	0
21.1	Private passenger auto physical damage	0	0	0
21.2	Commercial auto physical damage	0	0	0
22.	Aircraft (all perils)	0	0	0
23.	Fidelity	63,797,516	180,135,767	169,456,758
24.	Surety	261,348,405	800,671,493	663,213,126
26.	Burglary and theft	19,895,867	55,889,499	51,859,803
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	785,057,582	2,297,907,474	2,016,742,086
	DETAILS OF WRITE-INS			
3401.				
3402.				
3403.				
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	4 2022 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2022 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2022 Loss and LAE Payments (Cols. 4+5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2019 + Prior	199,391	141,984	341,376	68,539	5,980	74,520	131,506	0	88,830	220,336	654	(47,174)	(46,520)
2. 2020	128,233	254,226	382,460	72,211	4,738	76,950	92,668	0	216,405	309,073	36,646	(33,083)	3,563
3. Subtotals 2020 + Prior	327,625	396,211	723,835	140,751	10,719	151,469	224,174	0	305,235	529,409	37,300	(80,257)	(42,957)
4. 2021	103,229	554,460	657,690	94,382	12,747	107,130	94,031	0	360,506	454,537	85,184	(181,207)	(96,023)
5. Subtotals 2021 + Prior	430,854	950,671	1,381,525	235,133	23,466	258,599	318,205	0	665,741	983,945	122,484	(261,465)	(138,981)
6. 2022	XXX	XXX	XXX	XXX	75,465	75,465	XXX	82,173	420,421	502,594	XXX	XXX	XXX
7. Totals	430,854	950,671	1,381,525	235,133	98,930	334,064	318,205	82,173	1,086,161	1,486,539	122,484	(261,465)	(138,981)
8. Prior Year-End Surplus As Regards Policyholders	2,118,462										Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
											1. 28.4	2. (27.5)	3. (10.1)
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. (6.6)

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

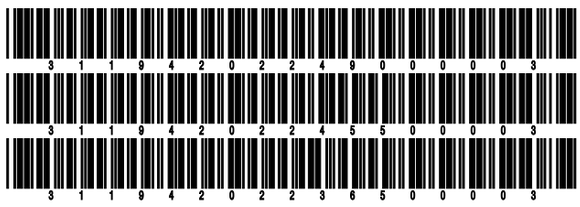
		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	NO
3.	Will the Medicare Part D Coverage Supplement be filed with the state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

Explanations:

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

Bar Codes:

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



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

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

Additional Write-ins for Schedule T Line 58

States, etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date
58004. KOR Korea, Republic of	XXX	91,486	90,271	0	4,000	0	18,969
58005. HKG Hong Kong, Special Administrative Region of China	XXX	25,000	25,000	0	0	0	0
58006. BEL Belgium	XXX	2,500	19,066	0	0	0	0
58007. NLD Netherlands	XXX	0	3,040	0	0	0	65,856
58008. SGP Singapore	XXX	0	0	0	0	(19)	(56)
58997. Summary of remaining write-ins for Line 58 from overflow page	XXX	118,986	137,377	0	4,000	(19)	84,768

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	5,159,133	4,970,512
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	511,174	0
	2.2 Additional investment made after acquisition	40,000	1,054,602
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase (decrease)	0	0
6.	Total gain (loss) on disposals	0	0
7.	Deduct amounts received on disposals	0	0
8.	Deduct amortization of premium and depreciation	603,016	865,981
9.	Total foreign exchange change in book/adjusted carrying value	0	0
10.	Deduct current year's other than temporary impairment recognized	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	5,107,291	5,159,133
12.	Deduct total nonadmitted amounts	590,000	550,000
13.	Statement value at end of current period (Line 11 minus Line 12)	4,517,291	4,609,133

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	4,521,394,663	3,944,051,755
2.	Cost of bonds and stocks acquired	1,177,514,444	1,031,759,807
3.	Accrual of discount	3,111,856	2,171,664
4.	Unrealized valuation increase (decrease)	7,865,810	(2,729,237)
5.	Total gain (loss) on disposals	(248,691)	(314,565)
6.	Deduct consideration for bonds and stocks disposed of	643,268,003	440,253,390
7.	Deduct amortization of premium	11,441,672	17,175,296
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	1,810,513	0
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	558,549	3,883,926
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	5,053,676,442	4,521,394,663
12.	Deduct total nonadmitted amounts	3,398,589	3,433,708
13.	Statement value at end of current period (Line 11 minus Line 12)	5,050,277,853	4,517,960,955

SCHEDULE D - PART 1B

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

	NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
	BONDS								
1.	NAIC 1 (a)	3,982,542,005	312,375,942	139,726,490	(596,150)	3,731,530,728	3,982,542,005	4,154,595,306	3,569,862,631
2.	NAIC 2 (a)	775,053,321	22,987,090	11,361,485	(1,685,405)	800,289,238	775,053,321	784,993,521	840,977,807
3.	NAIC 3 (a)	12,508,104	0	999,649	(11,512)	13,376,516	12,508,104	11,496,943	15,451,883
4.	NAIC 4 (a)	0	0	0	0	0	0	0	0
5.	NAIC 5 (a)	753,593	0	0	(37,343)	770,895	753,593	716,250	776,551
6.	NAIC 6 (a)	0	0	0	0	0	0	0	0
7.	Total Bonds	4,770,857,023	335,363,032	152,087,624	(2,330,410)	4,545,967,377	4,770,857,023	4,951,802,021	4,427,068,872
	PREFERRED STOCK								
8.	NAIC 1	0	0	0	0	0	0	0	0
9.	NAIC 2	0	0	0	0	0	0	0	0
10.	NAIC 3	0	0	0	0	0	0	0	0
11.	NAIC 4	0	0	0	0	0	0	0	0
12.	NAIC 5	0	0	0	0	0	0	0	0
13.	NAIC 6	0	0	0	0	0	0	0	0
14.	Total Preferred Stock	0	0	0	0	0	0	0	0
15.	Total Bonds and Preferred Stock	4,770,857,023	335,363,032	152,087,624	(2,330,410)	4,545,967,377	4,770,857,023	4,951,802,021	4,427,068,872

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 $ 0 ; NAIC 2 $ 0 ; NAIC 3 $ 0 NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE DA - PART 1

Short-Term Investments

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

NONE

SCHEDULE DA - VERIFICATION

Short-Term Investments

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

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	25,419,929	0
2.	Cost of cash equivalents acquired	1,871,739,067	2,255,024,926
3.	Accrual of discount	0	0
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	0	0
6.	Deduct consideration received on disposals	1,774,403,236	2,229,604,997
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	122,755,759	25,419,929
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	122,755,759	25,419,929

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

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

N O N E

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

N O N E

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4		NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture Interests - Other - Unaffiliated												
	CyberAcuView LLC	Wilmington	DE	CyberAcuView		09/18/2020		0	40,000	0	0	12.500
2599999. Joint Venture Interests - Other - Unaffiliated								0	40,000	0	0	XXX
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated												
	Capital Partners Series T-GA V, LLC	Columbia	MO	Affordable Equity Partners		05/31/2022		511,174	0	0	1,264,796	8.570
4199999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated								511,174	0	0	1,264,796	XXX
4899999. Total - Unaffiliated								511,174	40,000	0	1,264,796	XXX
4999999. Total - Affiliated								0	0	0	0	XXX
5099999 - Totals								511,174	40,000	0	1,264,796	XXX

E03

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
5099999 - Totals																			

NONE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Bonds - U.S. Governments									
91282C-CZ-2	U S TREASURY NOTES .875 2026 09		07/21/2022	BAS-MERRILL LYNCH		28,292,448	31,000,000	83,747	1.A
91282C-EQ-0	U S TREASURY NOTES 2.750 2025 05		09/20/2022	VARIOUS		34,935,355	36,000,000	341,433	1.A FE
91282C-EU-1	U S TREASURY NOTES 2.875 2025 06		08/09/2022	NOMURA SECURITIES INTL		24,767,662	25,000,000	109,973	1.A FE
912828-P4-6	U S TREASURY NOTES 1.625 2026 02		08/02/2022	BAS-MERRILL LYNCH		9,549,643	10,000,000	75,863	1.A
912828-4R-8	U S TREASURY NOTES 2.875 2025 05		07/14/2022	BAS-MERRILL LYNCH		9,916,440	10,000,000	35,348	1.A
0109999999. Subtotal - Bonds - U.S. Governments						107,461,547	112,000,000	646,364	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
118601-LQ-4	BUCKS CO CMNTY CLG AUTH 4.000 2038 06		08/11/2022	STIFEL NICOLAUS & CO INC		2,105,997	2,015,000	0	1.A FE
421110-7B-7	HAYS CONSOL ISD GO S2022 4.000 2042 02		08/12/2022	FHN FINANCIAL		5,431,979	5,325,000	0	1.A FE
421110-7C-5	HAYS CONSOL ISD GO S2022 4.000 2043 02		08/12/2022	FHN FINANCIAL		9,385,130	9,220,000	0	1.A FE
494656-X8-9	KING & SNOHOMISH CO SD # 4.000 2040 12		08/10/2022	PIPER JAFFRAY		12,391,200	12,000,000	0	1.A FE
61334P-FA-6	MONTGOMERY CO GENERAL OB 4.000 2040 08		08/18/2022	J P MORGAN CHASE SECURITIES INC		14,593,740	14,000,000	0	1.A FE
61334P-FB-4	MONTGOMERY CO GENERAL OB 4.000 2041 08		08/18/2022	J P MORGAN CHASE SECURITIES INC		14,498,680	14,000,000	0	1.A FE
61334P-FC-2	MONTGOMERY CO GENERAL OB 4.000 2042 08		08/18/2022	J P MORGAN CHASE SECURITIES INC		14,439,600	14,000,000	0	1.A FE
969888-BD-7	WILLIAMSON CNTY TEX		06/28/2022	PRIOR QUARTER ADJUSTMENT		86	0	0	1.A FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						72,846,413	70,560,000	0	XXX
Bonds - U.S. Special Revenues									
239018-FU-3	DAVIS CNTY SALES TAX REV 4.125 2037 04		09/29/2022	FHN FINANCIAL		2,867,863	2,885,000	0	1.A FE
25477G-VB-8	DISTRICT OF COLUMBIA INC 3.813 2030 07		07/13/2022	BAS-MERRILL LYNCH		12,000,000	12,000,000	0	1.B FE
3133BM-Q5-7	FHLMC PASS THR #QF0476 5.000 2052 09		09/30/2022	CITIGROUP GLOBAL MARKETS		11,795,625	12,000,000	5,000	1.A
0909999999. Subtotal - Bonds - U.S. Special Revenues						26,663,488	26,885,000	5,000	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)									
008058-AH-8	ADVANTAGE CAPITAL 2021 S ---- 2029 05		08/30/2022	ADVANTAGE CAPITAL		192,781	192,781	0	1.E Z
02361D-AY-6	AMEREN ILLINOIS 3.850 2032 09		08/16/2022	WELLS FARGO SECURITIES		1,987,200	2,000,000	0	1.F FE
031162-DH-0	AMGEN INC 4.050 2029 08		08/15/2022	BAS-MERRILL LYNCH		4,993,350	5,000,000	0	2.A FE
031162-DJ-6	AMGEN INC 4.200 2033 03		08/15/2022	BAS-MERRILL LYNCH		4,999,900	5,000,000	0	2.A FE
053332-BB-7	AUTOZONE INC 4.750 2032 08		07/19/2022	BAS-MERRILL LYNCH		1,998,100	2,000,000	0	2.B FE
06051G-KW-8	BANK OF AMERICA CORP 4.948 2028 07		07/19/2022	BAS-MERRILL LYNCH		3,000,000	3,000,000	0	1.F FE
06051G-KY-4	BANK OF AMERICA CORP 5.015 2033 07		07/19/2022	BAS-MERRILL LYNCH		2,000,000	2,000,000	0	1.F FE
06406R-BK-2	BANK OF NEW YORK MELLON 4.596 2030 07		07/19/2022	MORGAN STANLEY		2,000,000	2,000,000	0	1.E FE
141781-BS-2	CARGILL INC (144A) 2.125 2031 11		08/10/2022	VARIOUS		5,150,277	6,050,000	25,535	1.F FE
194162-AP-8	COLGATE-PALMOLIVE 3.250 2032 08		08/01/2022	BARCLAYS CAPITAL INC		2,973,630	3,000,000	0	1.D FE
278062-AH-7	EATON CORP 4.150 2033 03		08/16/2022	DEUTSCHE BANC		5,995,740	6,000,000	0	2.A FE
29736R-AA-8	ESTEE LAUDER CO 5.750 2033 10		07/26/2022	MIZUHO INTERNATIONAL PLC		5,752,850	5,000,000	82,257	1.E FE
446150-BB-9	HUNTINGTON BANCSHARES 4.443 2028 08		08/01/2022	CITIGROUP GLOBAL MARKETS		5,000,000	5,000,000	0	2.A FE
459200-KT-7	IBM CORP 4.150 2027 07		07/20/2022	J P MORGAN CHASE SECURITIES INC		9,987,000	10,000,000	0	1.G FE
539830-BC-2	LOCKHEED MARTIN CORP 3.600 2035 03		07/19/2022	CITIGROUP GLOBAL MARKETS		4,757,450	5,000,000	70,000	1.G FE
654106-AK-9	NIKE INC 2.850 2030 03		08/17/2022	BNP PARIBAS		4,699,450	5,000,000	56,208	1.E FE
74340X-BT-7	PROLOGIS LP 4.625 2033 01		09/15/2022	BAS-MERRILL LYNCH		1,993,300	2,000,000	0	1.G FE
857477-BV-4	STATE STREET CORP 4.164 2033 08		08/02/2022	MORGAN STANLEY		3,015,630	3,000,000	0	1.E FE
91159H-JF-8	US BANCORP 4.548 2028 07		07/19/2022	U S BANCORP		10,000,000	10,000,000	0	1.E FE
95000U-3B-7	WELLS FARGO & CO 4.897 2033 07		07/20/2022	MORGAN STANLEY		3,012,000	3,000,000	0	1.E FE
136375-DC-3	CANADIAN NATIONAL RAILWA 3.850 2032 08	A	08/03/2022	CITIGROUP GLOBAL MARKETS		7,996,080	8,000,000	0	1.F FE
17329M-CL-1	CMLTI 2021-J2 A7A CMO (1 2.500 2051 07		07/14/2022	CITIGROUP GLOBAL MARKETS		1,726,170	1,903,426	2,247	1.A Z
81748W-AK-2	SEMT 2021-4 A10 CMO (144 2.500 2051 06		07/14/2022	WELLS FARGO SECURITIES		3,015,549	3,239,260	3,824	1.A Z
054976-AD-7	BBCMS 2022-C17 A4 4.174 2055 09		08/16/2022	BARCLAYS CAPITAL INC		20,198,760	20,000,000	16,232	1.A FE
05606F-AA-1	BX 2019-OC11 A 3.202 2041 12		08/09/2022	MORGAN STANLEY		4,535,742	5,000,000	4,447	1.A
61771M-AV-2	MSC 2019-H7 A3 3.005 2052 07		08/03/2022	WELLS FARGO SECURITIES		7,410,625	8,000,000	2,671	1.A
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						128,391,584	130,385,468	263,422	XXX
2509999997. Total - Bonds - Part 3						335,363,032	339,830,468	914,787	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						335,363,032	339,830,468	914,787	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
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						335,363,032	XXX	914,787	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																					
36202D-QY-0	GNMA II PASS #3171 5.500		09/20/2022	VARIOUS		517	517	494	496	0	21	0	21	0	517	0	0	0	20	12/20/2031	1.A
36202D-6D-8	GNMA II PASS #3568 5.000		09/20/2022	VARIOUS		5,653	5,653	5,428	5,489	0	164	0	164	0	5,653	0	0	0	190	06/20/2034	1.A
36202E-UR-8	GNMA II PASS #4192 4.500		09/20/2022	VARIOUS		3,535	3,535	3,228	3,279	0	256	0	256	0	3,535	0	0	0	106	07/20/2038	1.A
36202E-XT-1	GNMA II PASS #4290 5.500		09/20/2022	VARIOUS		6,308	6,308	6,284	6,282	0	26	0	26	0	6,308	0	0	0	236	11/20/2038	1.A
38382D-MM-8	GNR 2020-21 CD CMO 2.250		09/20/2022	VARIOUS		363,051	363,051	366,540	365,733	0	(2,681)	0	(2,681)	0	363,051	0	0	0	5,414	02/20/2050	1.A
38380M-7A-3	GNR 2019-55 AE (PROJEC 3.000		09/16/2022	VARIOUS		5,900	5,900	5,963	5,920	0	(20)	0	(20)	0	5,900	0	0	0	118	12/16/2059	1.A
831641-FL-4	SBIC 2018-10B 1 3.548		09/12/2022	PAID ON PRINCIPAL		901,804	901,804	901,804	901,644	0	160	0	160	0	901,804	0	0	0	31,996	09/10/2028	1.A
0109999999. Subtotal - Bonds - U.S. Governments						1,286,768	1,286,768	1,289,740	1,288,842	0	(2,074)	0	(2,074)	0	1,286,768	0	0	0	38,080	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
68609B-NH-6	OREGON GENERAL OBLIGAT 5.000		09/19/2022	SIEBERT WILLIAMS SHANK & CO LLC		1,064,450	1,000,000	1,164,860	1,064,293	0	(12,413)	0	(12,413)	0	1,051,880	0	12,570	12,570	56,944	08/01/2032	1.B FE
880541-WZ-6	TENNESSEE GENERAL OBLI 5.000		07/08/2022	RBC CAPITAL MARKETS		3,308,610	3,000,000	3,276,750	3,403,501	0	(44,231)	84,660	(128,891)	0	3,274,610	0	34,000	34,000	142,083	08/01/2033	1.A FE
97705L-8P-5	WISCONSIN GENERAL OBLI 5.000		09/15/2022	PIPER JAFFRAY		5,282,000	5,000,000	5,996,250	5,360,755	0	(74,847)	0	(74,847)	0	5,285,908	0	(3,908)	(3,908)	220,833	05/01/2029	1.B FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						9,655,060	9,000,000	10,437,860	9,828,549	0	(131,492)	84,660	(216,152)	0	9,612,398	0	42,662	42,662	419,861	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
118565-XJ-4	BUCKS CO GENERAL OBLIG 4.000		08/03/2022	BNY MELLON CAPITAL MARKETS INC		745,486	700,000	800,996	746,113	0	(6,053)	0	(6,053)	0	740,060	0	5,426	5,426	21,311	05/01/2030	1.A FE
134159-ZG-0	CAMPBELL UHSD GO TAXAB .323		08/01/2022	MATURED		340,000	340,000	340,000	340,000	0	0	0	0	0	340,000	0	0	0	1,098	08/01/2022	1.A FE
161035-HC-7	CHARLOTTE GENERAL OBLI 4.000		08/08/2022	INSPEREX LLC		3,916,552	3,695,000	4,174,981	3,932,755	0	(30,698)	0	(30,698)	0	3,902,057	0	14,495	14,495	163,812	07/01/2032	1.A FE
181288-QH-7	CLARK CO SCH DIST #117 4.000		08/03/2022	WELLS FARGO SECURITIES		4,044,249	3,825,000	4,367,768	4,079,956	0	(32,820)	0	(32,820)	0	4,047,136	0	(2,887)	(2,887)	103,700	12/01/2030	1.A FE
199491-7F-2	COLUMBUS GENERAL OBLIG 4.500		08/15/2022	REDEEMED		12,930,000	12,930,000	14,330,319	13,029,925	0	(99,925)	0	(99,925)	0	12,930,000	0	0	0	581,850	02/15/2033	1.A FE
270083-E6-1	EANES ISD GENERAL OBLI 5.000		09/07/2022	MUNI CENTER		105,086	100,000	116,284	105,112	0	(1,327)	0	(1,327)	0	103,785	0	1,301	1,301	5,528	08/01/2029	1.A FE
419722-L7-6	HAWAII CO GENERAL OBLI 5.000		07/07/2022	STIFEL NICOLAUS & CO INC		1,091,360	1,000,000	1,084,890	1,109,183	0	(13,163)	11,786	(24,950)	0	1,084,233	0	7,127	7,127	43,056	09/01/2030	1.C FE
47844P-EN-1	JOHNSON CO GENERAL OBL 4.125		09/01/2022	REDEEMED		2,750,000	2,750,000	2,797,905	2,754,091	0	(4,091)	0	(4,091)	0	2,750,000	0	0	0	113,438	09/01/2032	1.A FE
47844P-EP-6	JOHNSON CO GENERAL OBL 4.125		09/01/2022	REDEEMED		2,860,000	2,860,000	2,896,980	2,863,133	0	(3,133)	0	(3,133)	0	2,860,000	0	0	0	117,975	09/01/2033	1.A FE
542264-FM-3	LONE STAR COLLEGE SYST 5.000		09/07/2022	MUNI CENTER		106,189	100,000	118,539	106,469	0	(1,378)	0	(1,378)	0	105,090	0	1,099	1,099	5,333	02/15/2031	1.A FE
591852-XK-9	MET COUNCIL MPS-ST PAU 3.750		09/01/2022	REDEEMED		3,680,000	3,680,000	3,731,152	3,684,431	0	(4,431)	0	(4,431)	0	3,680,000	0	0	0	138,000	09/01/2030	1.A FE
591852-XM-5	MET COUNCIL MPS-ST PAU 4.000		09/01/2022	REDEEMED		3,980,000	3,980,000	4,055,182	3,986,587	0	(6,587)	0	(6,587)	0	3,980,000	0	0	0	159,200	09/01/2032	1.A FE
600038-LE-1	MILL VALLEY SCH DIST G 4.250		08/01/2022	REDEEMED		4,890,000	4,890,000	5,130,881	4,906,090	0	(16,090)	0	(16,090)	0	4,890,000	0	0	0	207,825	08/01/2036	1.A FE
600038-LH-4	MILL VALLEY SCH DIST G 4.250		08/01/2022	REDEEMED		4,655,000	4,655,000	4,908,791	4,671,922	0	(16,922)	0	(16,922)	0	4,655,000	0	0	0	197,838	08/01/2035	1.A FE
66285T-FX-6	NORTH THURSTON PUBLIC 4.000		08/02/2022	SAMCO CAPITAL MARKETS		723,234	680,000	781,837	728,275	0	(6,196)	0	(6,196)	0	722,079	0	1,155	1,155	18,360	12/01/2031	1.B FE
668844-MH-3	NORWALK GENERAL OBLIGA 2.750		07/15/2022	REDEEMED		1,170,000	1,170,000	1,205,334	1,173,360	0	(3,360)	0	(3,360)	0	1,170,000	0	0	0	32,175	07/15/2031	1.A FE
712838-PQ-8	PEORIA GENERAL OBLIGAT 5.000		07/01/2022	REDEEMED		1,600,000	1,600,000	1,717,328	1,600,000	0	0	0	0	0	1,600,000	0	0	0	80,000	07/01/2027	1.A FE
712838-SQ-5	PEORIA GENERAL OBLIGAT 5.000		07/01/2022	REDEEMED		330,000	330,000	361,297	330,000	0	0	0	0	0	330,000	0	0	0	16,500	07/01/2024	1.A FE
712838-SR-3	PEORIA GENERAL OBLIGAT 5.000		07/01/2022	REDEEMED		330,000	330,000	359,865	330,010	0	(10)	0	(10)	0	330,000	0	0	0	16,500	07/01/2025	1.A FE
727177-RM-1	PLANO GEN OBLIG LTD RE 5.000		08/03/2022	SAMCO CAPITAL MARKETS		1,061,083	970,000	1,186,155	1,068,592	0	(13,459)	0	(13,459)	0	1,055,133	0	5,950	5,950	44,997	09/01/2033	1.A FE
771614-PH-1	ROCHESTER ISD #535 GO 3.000		09/16/2022	RAYMOND JAMES & ASSOC		586,158	585,000	596,876	589,114	0	(935)	0	(935)	0	588,180	0	(2,021)	(2,021)	19,939	02/01/2028	1.C FE
101565-F3-8	SAINT VRAIN VALLEY SD# 4.000		08/09/2022	BNY MELLON CAPITAL MARKETS INC		3,266,563	3,100,000	3,480,060	3,265,690	0	(24,575)	0	(24,575)	0	3,241,115	0	25,448	25,448	81,289	12/15/2030	1.B FE
812627-BK-2	SEATTLE GENERAL OBLIGA 4.000		08/03/2022	DA DAVIDSON		1,065,376	995,000	1,136,947	1,061,753	0	(8,594)	0	(8,594)	0	1,053,158	0	12,218	12,218	26,976	12/01/2031	1.A FE
879709-4D-2	TEMPE GENERAL OBLIGATI 4.000		07/07/2022	ROBERT W BAIRD & CO		480,290	450,000	475,308	484,323	0	(3,810)	5,387	(9,197)	0	475,126	0	5,163	5,163	18,500	07/01/2028	1.A FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						56,706,627	55,715,000	60,155,673	56,946,885	0	(297,558)	17,174	(314,732)	0	56,632,153	0	74,474	74,474	2,215,198	XXX	XXX
Bonds - U.S. Special Revenues																					
160429-VG-8	CHARLESTON WATERWORKS 5.000		07/13/2022	SUMRIDGE PARTNERS LLC		2,322,926	2,115,000	2,290,989	2,366,443	0	(28,373)	48,875	(77,248)	0	2,289,194	0	33,731	33,731	109,863	01/01/2034	1.A FE
45506D-PH-2	INDIANA FINANCE AUTH R 5.000		07/14/2022	UBS AG		5,179,683	4,870,000	5,953,088	5,233,534	0	(62,491)	0	(62,491)	0	5,171,043	0	8,640	8,640	234,707	02/01/2033	1.A FE
574218-JU-8	MARYLAND HLTH & HGR ED 5.000		07/01/2022	REDEEMED		5,000,000	5,000,000	5,852,350	5,048,764	0	(48,764)	0	(48,764)	0	5,000,000	0	0	0	250,000	07/01/2032	1.C FE
57605A-BK-1	MASSACHUSETTS WTR POLL 5.000		08/01/2022	REDEEMED		425,000	425,000	503,272	430,140	0	(5,140)	0	(5,140)	0	425,000	0	0	0	21,250	08/01/2032	1.A FE
57605A-BZ-8	MASSACHUSETTS WTR POLL 5.000		08/01/2022	REDEEMED		3,855,000	3,855,000	4,606,108	3,904,089	0	(49,089)	0	(49,089)	0	3,855,000	0	0	0	192,750	08/01/2031	1.A FE
585395-2F-2	MELBOURNE WATER & SEWE 5.000		08/08/2022	UBS AG		546,940	500,000	610,515	550,297	0	(6,878)	0	(6,878)	0	543,419	0	3,521	3,521	21,458	10/01/2030	1.C FE
662835-VX-2	NORTH TEXAS WATER REGL 5.000		08/17/2022	STERN BROTHERS		1,858,927	1,705,000	1,854,051	1,916,324	0	(27,804)	39,420	(67,224)	0	1,849,100	0	9,827	9,827	61,096	06/01/2032	1.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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
812728-SG-9	SEATTLE WATER REV REF 4.000		09/01/2022	REDEEMED		10,340,000	10,340,000	11,294,072	10,410,818	0	(70,818)	0	(70,818)	0	10,340,000	0	0	0	413,600	09/01/2028	1.B FE
812728-SM-6	SEATTLE WATER REV REF 4.000		09/01/2022	REDEEMED		9,645,000	9,645,000	10,137,860	9,690,902	0	(45,902)	0	(45,902)	0	9,645,000	0	0	0	385,800	09/01/2033	1.B FE
851018-KN-0	SPRINGFIELD PUBLIC UTI 5.000		09/15/2022	COMMERCE BANK		4,257,680	4,000,000	4,809,760	4,312,125	0	(60,104)	0	(60,104)	0	4,252,021	0	5,659	5,659	226,667	08/01/2025	1.C FE
92817G-YL-6	VIRGINIA PUBLIC SCH AU 4.000		08/01/2022	REDEEMED		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	60,000	08/01/2026	1.B FE
92817L-PL-1	VIRGINIA RES AUTH CLEA 4.000		09/08/2022	MUNI CENTER		253,634	245,000	271,389	252,984	0	(1,964)	0	(1,964)	0	251,019	0	2,614	2,614	9,283	10/01/2027	1.A FE
960686-CF-8	WESTMINSTER WTR & WSTW 5.000		07/13/2022	NORTHLAND SECURITIES		937,644	850,000	927,682	961,591	0	(11,445)	23,154	(34,599)	0	926,992	0	10,651	10,651	26,444	12/01/2033	1.B FE
977123-L9-7	WISCONSIN TRANSPORTATI 5.000		06/29/2022	MIDDLEGATE SECURITIES		0	0	0	0	0	(280)	0	(280)	0	(280)	0	280	280	0	07/01/2029	1.B FE
31296R-CX-4	FHLMC GOLD P #A16386 5.000		09/15/2022	VARIOUS		6,990	6,990	6,968	6,970	0	20	0	20	0	6,990	0	0	0	232	12/15/2033	1.A
31292H-SQ-8	FHLMC GOLD P #C01427 6.000		09/15/2022	VARIOUS		1,406	1,406	1,439	1,451	0	(45)	0	(45)	0	1,406	0	0	0	56	11/15/2032	1.A
31292H-ZM-9	FHLMC GOLD P #C01648 5.000		09/15/2022	VARIOUS		52,709	52,709	52,544	52,567	0	142	0	142	0	52,709	0	0	0	1,732	10/15/2033	1.A
31292H-4J-0	FHLMC GOLD P #C01725 5.500		09/15/2022	VARIOUS		15,967	15,967	15,487	15,585	0	382	0	382	0	15,967	0	0	0	588	12/15/2033	1.A
31288B-3C-5	FHLMC GOLD P #C73495 6.000		09/15/2022	VARIOUS		548	548	560	567	0	(20)	0	(20)	0	548	0	0	0	22	11/15/2032	1.A
313982-VA-5	FHLMC GOLD P #D42409 7.000		09/15/2022	VARIOUS		722	722	700	716	0	5	0	5	0	722	0	0	0	34	10/15/2023	1.A
31283H-WZ-4	FHLMC GOLD P #G01564 6.000		09/15/2022	VARIOUS		15,761	15,761	16,125	16,157	0	(396)	0	(396)	0	15,761	0	0	0	630	04/15/2033	1.A
3128LX-DE-7	FHLMC GOLD P #G01901 4.000		09/15/2022	VARIOUS		45,272	45,272	40,311	42,443	0	2,829	0	2,829	0	45,272	0	0	0	1,204	05/15/2034	1.A
31283Y-4Z-8	FHLMC GOLD P #P20041 6.500		09/15/2022	VARIOUS		246	246	245	246	0	1	0	1	0	246	0	0	0	11	05/15/2028	1.A
3132CW-HR-8	FHLMC PASS T #SB0240 2.500		09/25/2022	VARIOUS		273,429	273,429	277,445	278,021	0	(4,592)	0	(4,592)	0	273,429	0	0	0	4,421	01/25/2035	1.A
3133TL-AK-4	FHR 2160 ZA CMO 6.000		09/15/2022	VARIOUS		22,110	22,110	20,123	21,511	0	599	0	599	0	22,110	0	0	0	879	06/15/2029	1.A
3133TP-VV-8	FHR 2248 ZA CMO 7.000		09/15/2022	VARIOUS		20,473	20,473	20,079	20,222	0	252	0	252	0	20,473	0	0	0	1,046	09/15/2030	1.A
313398-NM-7	FHR 2334 SO CMO 13.552		09/15/2022	PAID ON PRINCIPAL		1,466	1,466	1,435	1,623	0	(158)	0	(158)	0	1,466	0	0	0	204	07/15/2031	1.A
313398-NM-7	FHR 2334 SO CMO 14.661		08/15/2022	PAID ON PRINCIPAL		15,430	15,430	15,102	17,090	0	(1,660)	0	(1,660)	0	15,430	0	0	0	1,962	07/15/2031	1.A
313398-NM-7	FHR 2334 SO CMO 15.680		07/15/2022	PAID ON PRINCIPAL		2,181	2,181	2,135	2,416	0	(235)	0	(235)	0	2,181	0	0	0	249	07/15/2031	1.A
3133TU-VD-7	FHR 2357 OH CMO 6.500		09/15/2022	VARIOUS		19,985	19,985	19,801	19,889	0	96	0	96	0	19,985	0	0	0	857	09/15/2031	1.A
3133TV-5V-4	FHR 2359 ZA CMO 6.000		09/15/2022	VARIOUS		9,665	9,665	8,679	9,298	0	367	0	367	0	9,665	0	0	0	389	09/15/2031	1.A
31392B-6U-5	FNGT 2002-T4 A2 CMO 7.000		09/25/2022	VARIOUS		3,234	3,234	3,345	3,222	0	12	0	12	0	3,234	0	0	0	156	12/25/2041	1.A
3140FK-QU-7	FNMA PASS TH #BE0466 3.000		09/25/2022	VARIOUS		96,743	96,743	96,517	96,516	0	227	0	227	0	96,743	0	0	0	1,939	10/25/2046	1.A
3140J5-MF-3	FNMA PASS TH #BM1257 2.500		09/25/2022	VARIOUS		232,011	232,011	224,253	223,363	0	8,648	0	8,648	0	232,011	0	0	0	3,867	04/25/2037	1.A
3140J9-3G-4	FNMA PASS TH #BM5298 3.000		09/25/2022	VARIOUS		64,745	64,745	64,800	64,823	0	(79)	0	(79)	0	64,745	0	0	0	1,285	09/25/2043	1.A
3140JA-CC-0	FNMA PASS TH #BM5466 2.500		09/25/2022	VARIOUS		51,767	51,767	51,509	51,491	0	276	0	276	0	51,767	0	0	0	864	10/25/2043	1.A
3140JA-T9-9	FNMA PASS TH #BM5975 3.000		09/25/2022	VARIOUS		63,669	63,669	64,619	64,624	0	(955)	0	(955)	0	63,669	0	0	0	1,260	12/25/2045	1.A
3140QC-SP-2	FNMA PASS TH #CA5025 2.500		09/25/2022	VARIOUS		265,401	265,401	269,278	269,154	0	(3,753)	0	(3,753)	0	265,401	0	0	0	4,347	01/25/2035	1.A
31418C-E4-2	FNMA PASS TH #MA2854 2.500		09/25/2022	VARIOUS		58,217	58,217	57,726	57,661	0	557	0	557	0	58,217	0	0	0	944	12/25/2046	1.A
31371K-D9-9	FNMA PASS TH #254028 6.500		09/25/2022	VARIOUS		8,007	8,007	8,176	8,145	0	(137)	0	(137)	0	8,007	0	0	0	321	09/25/2031	1.A
31376K-B2-1	FNMA PASS TH #357457 5.500		09/25/2022	VARIOUS		9,288	9,288	9,268	9,264	0	24	0	24	0	9,288	0	0	0	350	11/25/2033	1.A
31378R-S5-9	FNMA PASS TH #406540 6.500		09/25/2022	VARIOUS		78	78	78	78	0	0	0	0	0	78	0	0	0	3	12/25/2027	1.A
31379K-RZ-8	FNMA PASS TH #421804 6.500		09/25/2022	VARIOUS		1,630	1,630	1,622	1,622	0	8	0	8	0	1,630	0	0	0	71	04/25/2028	1.A
31384V-L7-5	FNMA PASS TH #535050 7.500		09/25/2022	VARIOUS		1,879	1,879	1,964	2,018	0	(140)	0	(140)	0	1,879	0	0	0	91	12/25/2029	1.A
31387W-2L-0	FNMA PASS TH #596679 6.500		09/25/2022	VARIOUS		357	357	365	365	0	(8)	0	(8)	0	357	0	0	0	15	09/25/2031	1.A
31387W-2P-1	FNMA PASS TH #596682 6.500		09/25/2022	VARIOUS		510	510	521	519	0	(9)	0	(9)	0	510	0	0	0	22	10/25/2031	1.A
31390K-RG-5	FNMA PASS TH #648587 7.500		09/25/2022	VARIOUS		137	137	143	150	0	(14)	0	(14)	0	137	0	0	0	7	05/25/2032	1.A
31402C-QM-7	FNMA PASS TH #725060 6.000		09/25/2022	VARIOUS		610	610	624	628	0	(18)	0	(18)	0	610	0	0	0	24	01/25/2034	1.A
31402E-S3-3	FNMA PASS TH #726938 4.500		09/25/2022	VARIOUS		70	70	68	69	0	2	0	2	0	70	0	0	0	2	08/25/2033	1.A
31402J-ZY-6	FNMA PASS TH #730759 4.500		09/25/2022	VARIOUS		815	815	786	798	0	17	0	17	0	815	0	0	0	22	08/25/2033	1.A
31402Q-LF-6	FNMA PASS TH #734826 4.500		09/25/2022	VARIOUS		5,265	5,265	5,074	5,154	0	111	0	111	0	5,265	0	0	0	171	08/25/2033	1.A
31406L-F9-4	FNMA PASS TH #812992 5.500		09/25/2022	VARIOUS		1,955	1,955	1,951	1,950	0	5	0	5	0	1,955	0	0	0	72	02/25/2035	1.A
31407G-6H-6	FNMA PASS TH #830772 5.000		09/25/2022	VARIOUS		331	331	331	330	0	0	0	0	0	331	0	0	0	11	08/25/2035	1.A
3136B6-QM-8	FNR 19-57 LA CMO 2.500		09/25/2022	VARIOUS		331,176	331,176	330,969	330,829	0	347	0	347	0	331,176	0	0	0	5,441	05/25/2046	1.A
31359W-KH-3	FNR 1999-33 Z CMO 6.000		09/25/2022	VARIOUS		16,747	16,747	15,265	16,260	0	487	0	487	0	16,747	0	0	0	672	07/25/2029	1.A
31359S-BJ-8	FNR 2001-6 Z CMO 6.000		09/25/2022	VARIOUS		44,561	44,561	39,329	43,160	0	1,401	0	1,401	0	44,561	0	0	0	1,801	03/25/2031	1.A
31392B-PT-7	FNR 2001-81 QG CMO 6.500		09/25/2022	VARIOUS		13,962	13,962	13,967	13,933	0	29	0	29	0	13,962	0	0	0	615	01/25/2032	1.A
31393U-XM-0	FNR 2003-128 DG CMO 4.500		09/25/2022	VARIOUS		35,209	35,209	33,537	34,967	0	242	0	242	0	35,209	0	0	0	1,055	01/25/2024	1.A
3136AK-MU-4	FNR 2014-39 BA CMO 3.000		09/25/2022	VARIOUS		118,548	118,548	120,622	118,578	0	(31)	0	(31)	0	118,548	0	0	0	2,237	07/25/2040	1.A
3133TL-4S-4	FSPC T-17 A5 7.160		09/25/2022	VARIOUS		12,494	12,494	12,492	12,434	0	59	0	59	0	12,494	0	0	0	608	07/25/2029	1.A FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						48,066,211	46,993,777	52,539,510	48,516,890	0	(414,156)	111,449	(525,605)	0	47,991,285	0	74,926	74,926	2,055,705	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
007958-AD-9	ADVANTAGE CAPITAL 2017 .000		09/15/2022	TAX CREDIT - STATE		13,672	13,672	13,672	12,541	0	1,130	0	1,130	0	13,672	0	0	0	1,187	03/01/2025	1.E Z
007958-AH-0	ADVANTAGE CAPITAL 2017 .000		09/15/2022	TAX CREDIT - STATE		3,605	3,605	3,605	3,598	0	7	0	7	0	3,605	0	0	0	308	03/01/2025	1.E Z
008117-AP-8	AETNA INC 2.750		08/15/2022	REDEEMED		1,000,000	1,000,000	933,450	992,395	0	5,336	0	5,336	0	997,731	0	2,269	2,269	20,625	11/15/2022	2.B FE
02209S-AN-3	ALTRIA GROUP INC 2.850		08/09/2022	MATURED		1,000,000	1,000,000	998,880	999,906	0	94	0	94	0	1,000,000	0	0	0	28,500	08/09/2022	2.B FE
059165-EE-6	BALTIMORE GAS & ELECTR 2.800		07/02/2022	REDEEMED		1,000,000	1,000,000	996,200	999,712	0	199	0	199	0	999,912	0	88	88	24,656	08/15/2022	1.G FE
110122-AT-5	BRISTOL-MYERS SQUIBB 2.000		08/01/2022	MATURED		1,000,000	1,000,000	985,140	999,035	0	965	0	965	0	1,000,000	0	0	0	20,000	08/01/2022	1.F FE
15189X-AL-2	CENTERPOINT ENERGY HOU 2.250		08/01/2022	MATURED		1,000,000	1,000,000	997,340	999,818	0	182	0	182	0	1,000,000	0	0	0	22,500	08/01/2022	1.F FE
166764-AB-6	CHEVRON CORP 2.355		09/05/2022	REDEEMED		1,000,000	1,000,000	928,730	991,531	0	6,108	0	6,108	0	997,639	0	2,361	2,361	17,663	12/05/2022	1.D FE
278062-AC-8	EATON CORP 2.750		09/15/2022	MAKE WHOLE CALL		1,365,000	1,365,000	1,315,109	1,358,524	0	5,392	0	5,392	0	1,363,916	0	1,084	1,084	32,637	11/02/2022	2.A FE
293388-AA-8	ENHANCED CAPITAL PARTN 7.500		09/15/2022	TAX CREDIT - STATE		9,639	9,639	9,639	9,664	0	(26)	0	(26)	0	9,639	0	0	0	537	12/15/2022	1.A FE
29336U-AB-3	ENLINK MIDSTREAM 4.400		08/31/2022	TENDERED		1,008,750	1,000,000	998,300	999,495	0	154	0	154	0	999,649	0	351	351	49,083	04/01/2024	3.A FE
29736R-AE-0	ESTEE LAUDER CO 2.350		08/15/2022	MATURED		1,700,000	1,700,000	1,696,324	1,699,560	0	440	0	440	0	1,700,000	0	0	0	39,950	08/15/2022	1.E FE
377372-AH-0	GLAXOSMITHKLINE 2.800	C	09/15/2022	MAKE WHOLE CALL		2,000,000	2,000,000	1,957,400	1,988,870	0	6,436	0	6,436	0	1,995,305	0	4,695	4,695	55,533	03/18/2023	1.F FE
42824C-AN-9	HP ENTERPRISE CO 4.400		08/15/2022	REDEEMED		1,000,000	1,000,000	998,020	999,688	0	150	0	150	0	999,838	0	162	162	36,667	10/15/2022	2.B FE
44644A-AB-3	HUNTINGTON NATIONAL BA 2.500		07/07/2022	REDEEMED		1,000,000	1,000,000	997,620	999,686	0	250	0	250	0	999,935	0	65	65	22,917	08/07/2022	1.G FE
459200-HG-9	IBM CORP 1.875		08/01/2022	MATURED		2,000,000	2,000,000	1,967,960	1,997,933	0	2,067	0	2,067	0	2,000,000	0	0	0	37,500	08/01/2022	1.G FE
445658-CE-5	JB HUNT TRANSPORT 3.300		08/15/2022	MATURED		1,000,000	1,000,000	997,510	999,730	0	270	0	270	0	1,000,000	0	0	0	33,000	08/15/2022	2.A FE
46625H-JE-1	JP MORGAN CHASE 3.250		09/23/2022	MATURED		1,000,000	1,000,000	993,920	999,453	0	547	0	547	0	1,000,000	0	0	0	32,500	09/23/2022	1.F FE
524660-AW-7	LEGGETT & PLATT 3.400		08/15/2022	MATURED		1,000,000	1,000,000	997,060	999,760	0	240	0	240	0	1,000,000	0	0	0	34,000	08/15/2022	2.B FE
665859-AN-4	NORTHERN TRUST CORP 2.375		08/02/2022	MATURED		1,000,000	1,000,000	997,170	999,805	0	195	0	195	0	1,000,000	0	0	0	23,750	08/02/2022	1.F FE
66989H-AE-8	NOVARTIS CAPITAL 2.400	C	09/21/2022	MATURED		2,000,000	2,000,000	1,990,840	1,999,224	0	776	0	776	0	2,000,000	0	0	0	48,000	09/21/2022	1.D FE
670346-AL-9	NUCOR CORP 4.125		08/15/2022	REDEEMED		2,000,000	2,000,000	2,083,160	2,009,339	0	(9,339)	0	(9,339)	0	2,000,000	0	0	0	75,625	09/15/2022	1.G FE
000000-00-0	PETROS CONNECTICUT FUN .000		09/15/2022	TAX CREDIT - STATE		13,836	13,836	13,836	13,874	0	(38)	0	(38)	0	13,836	0	0	0	785	12/15/2026	1.C FE
71676@-AA-0	PETROS PACESETTER OREG .000		09/27/2022	TAX CREDIT - STATE		269,320	269,320	267,993	269,792	0	(472)	0	(472)	0	269,320	0	0	0	10,680	12/15/2021	1.C FE
86787E-AT-4	TRUIST BANK 2.450		07/01/2022	REDEEMED		1,000,000	1,000,000	998,220	999,771	0	177	0	177	0	999,947	0	53	53	22,458	08/01/2022	1.F FE
254687-CM-6	WALT DISNEY COMPANY 3.000		09/15/2022	MATURED		2,000,000	2,000,000	2,015,520	2,003,212	0	(3,212)	0	(3,212)	0	2,000,000	0	0	0	60,000	09/15/2022	1.G FE
034863-AG-5	ANGLO AMERICAN CAPITAL 4.125	D	09/27/2022	MATURED		1,000,000	1,000,000	992,480	999,277	0	723	0	723	0	1,000,000	0	0	0	41,250	09/27/2022	2.B FE
714264-AH-1	PERNOD-RICARD SA (144A 4.250	D	07/15/2022	MATURED		4,000,000	4,000,000	3,983,200	3,998,881	0	1,119	0	1,119	0	4,000,000	0	0	0	170,000	07/15/2022	2.A FE
80687P-AA-4	SCHNEIDER ELECTRIC SA 2.950	D	09/27/2022	MATURED		2,000,000	2,000,000	1,994,680	1,999,496	0	504	0	504	0	2,000,000	0	0	0	59,000	09/27/2022	1.G FE
90352J-AE-3	UBS GROUP FUNDING (144 2.859	D	08/15/2022	REDEEMED		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	14,295	08/15/2023	1.G FE
02660T-BM-4	AHM 2004-3 3A CMO 3.310		09/25/2022	VARIOUS		43,735	43,735	38,978	37,832	0	5,903	0	5,903	0	43,735	0	0	0	750	10/25/2034	1.A FM
17329M-CL-1	CMLTI 2021-J2 A7A CMO 2.500		09/25/2022	VARIOUS		29,775	29,775	27,002	27,002	0	2,773	0	2,773	0	29,775	0	0	0	83	07/25/2051	1.A Z
362925-BK-4	GSMBS 2022-PJ5 A24 (14 3.000		09/25/2022	VARIOUS		218,820	218,820	208,528	208,528	0	10,291	0	10,291	0	218,820	0	0	0	1,806	10/25/2052	1.A Z
46655D-AB-8	JPMMT 2022-2 A2 CMO 3.000		09/25/2022	VARIOUS		236,999	236,999	231,740	231,740	0	5,258	0	5,258	0	236,999	0	0	0	3,466	08/25/2052	1.A FE
46655D-AD-4	JPMMT 2022-2 A4 (144A) 3.000		09/25/2022	VARIOUS		85,233	85,233	84,701	84,701	0	533	0	533	0	85,233	0	0	0	1,247	08/25/2052	1.A FE
46655K-AE-6	JPMMT 2022-6 A4 (144A) 3.000		09/25/2022	VARIOUS		182,733	182,733	173,996	173,996	0	8,737	0	8,737	0	182,733	0	0	0	1,304	11/25/2052	1.A Z
66987X-CD-5	NHEL 2003-1 A1 3.844		09/26/2022	VARIOUS		1,464	1,464	1,281	994	0	470	0	470	0	1,464	0	0	0	15	05/25/2033	1.A FM
69376D-AA-0	PSMC 2021-3 A1 (144A) 2.500		09/25/2022	VARIOUS		148,986	148,986	128,989	128,989	0	19,997	0	19,997	0	148,986	0	0	0	950	08/25/2051	1.A
74938X-AD-1	RCKT 2022-3 A5 (144A) 3.000		09/25/2022	VARIOUS		49,861	49,861	46,916	46,916	0	2,945	0	2,945	0	49,861	0	0	0	497	05/25/2052	1.A Z
81748W-AK-2	SEMT 2021-4 A10 CMO (1 2.500		09/25/2022	VARIOUS		56,911	56,911	52,980	52,980	0	3,930	0	3,930	0	56,911	0	0	0	161	06/25/2051	1.A Z
81749C-AA-7	SEMT 2022-1 A1 CMO 2.500		09/25/2022	VARIOUS		124,587	124,587	121,433	121,433	0	3,154	0	3,154	0	124,587	0	0	0	1,835	02/25/2052	1.A FE
949930-AD-3	WFMBS 2022-2 A4 CMO 2.500		09/25/2022	VARIOUS		521,975	521,975	480,788	480,788	0	41,187	0	41,187	0	521,975	0	0	0	4,688	12/25/2051	1.A FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						36,584,899	36,576,149	36,220,310	36,439,469	0	125,551	0	125,551	0	36,565,021	0	11,128	11,128	1,052,407	XXX	XXX
2509999997. Total - Bonds - Part 4						152,299,564	149,571,694	160,643,093	153,020,635	0	(719,729)	213,282	(933,011)	0	152,087,624	0	203,190	203,190	5,781,251	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						152,299,564	149,571,694	160,643,093	153,020,635	0	(719,729)	213,282	(933,011)	0	152,087,624	0	203,190	203,190	5,781,251	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

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
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						152,299,564	XXX	160,643,093	153,020,635	0	(719,729)	213,282	(933,011)	0	152,087,624	0	203,190	203,190	5,781,251	XXX	XXX

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
U.S. Governments - Issuer Obligations						
000000-00-0	REPO- BARC A TREASURY		1.A	9,294,282	9,294,282	10/03/2022
000000-00-0	REPO- CITI A TREASURY		1.A	9,294,282	9,294,282	10/03/2022
000000-00-0	REPO- CREDIT A TREASURY		1.A	9,294,282	9,294,282	10/03/2022
000000-00-0	REPO- CREDIT A TREASURY		1.A	67,905	67,905	10/03/2022
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				27,950,751	27,950,751	XXX
0109999999. Total - U.S. Government Bonds				27,950,751	27,950,751	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				27,950,751	27,950,751	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				27,950,751	27,950,751	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				27,950,751	27,950,751	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 20,517,665 Book/Adjusted Carrying Value $ 20,517,665
2. Average balance for the year Fair Value $ 15,308,044 Book/Adjusted Carrying Value $ 15,308,044
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 27,950,751 NAIC 2 $ 0 NAIC 3 $ 0 NAIC 4 $ 0 NAIC 5 $ 0 NAIC 6 $ 0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

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

NONE

General Interrogatories:

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

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
Bank of America, N.A. ..... Hartford,CT		0.000	0	0	(16,338,258)	(19,106,645)	(16,104,931)	XXX
JP Morgan Chase Bank, N.A. .... New York,NY		0.000	0	0	(235,041)	(35,959)	(66,077)	XXX
Territorial Bank American Samoa ..... Pago Pago,AS	SD	0.000	0	0	50,005	50,005	50,005	XXX
0199998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX	0	0	0	0	0	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	(16,523,294)	(19,092,599)	(16,121,002)	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	(16,523,294)	(19,092,599)	(16,121,002)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash	XXX	XXX	0	0	(16,523,294)	(19,092,599)	(16,121,002)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds						0	0	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						0	0	0
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						0	0	0
Qualified Cash Pools Under SSAP No. 2R								
	TRAVELERS M MKT LIQUIDITY POOL		09/30/2022	3.025		122,755,759	0	99,215
8409999999. Subtotal - Qualified Cash Pools Under SSAP No. 2R						122,755,759	0	99,215