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QUARTERLY STATEMENT

AS OF JUNE 30, 2023

OF THE CONDITION AND AFFAIRS OF THE

UNITED STATES FIDELITY AND GUARANTY COMPANY

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

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

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

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

OFFICERS

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

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

DIRECTORS

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

STATE OF MINNESOTA
COUNTY OF RAMSEY } ss:

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

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

Subscribed and sworn to before me this

20th day of July, 2023

Notary Public

My Commission Expires January 31, 2026

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

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

ASSETS

		Current Statement Date			4
		1	2	3	December 31
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Prior Year Net Admitted Assets
1.	Bonds	3,222,362,678	0	3,222,362,678	3,175,063,602
2.	Stocks:				
	2.1 Preferred stocks	0	0	0	0
	2.2 Common stocks	0	0	0	0
3.	Mortgage loans on real estate:				
	3.1 First liens	0	0	0	0
	3.2 Other than first liens	0	0	0	0
4.	Real estate:				
	4.1 Properties occupied by the company (less $ 0 encumbrances)	0	0	0	0
	4.2 Properties held for the production of income (less $ 0 encumbrances)	0	0	0	0
	4.3 Properties held for sale (less $ 0 encumbrances)	0	0	0	0
5.	Cash ($ 428,180), cash equivalents ($ 30,073,059) and short-term investments ($ 0)	30,501,239	0	30,501,239	36,088,336
6.	Contract loans (including $ 0 premium notes)	0	0	0	0
7.	Derivatives	0	0	0	0
8.	Other invested assets	93,539	93,538	1	1
9.	Receivables for securities	0	0	0	104,646
10.	Securities lending reinvested collateral assets	42,484,394	0	42,484,394	22,414,676
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	3,295,441,850	93,538	3,295,348,312	3,233,671,261
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	26,104,340	0	26,104,340	25,888,381
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	207,059,488	6,835,882	200,223,606	169,152,532
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 4,410,000 earned but unbilled premiums)	297,768,012	1,176,396	296,591,616	258,804,913
	15.3 Accrued retrospective premiums ($ 2,715,190) and contracts subject to redetermination ($ 0)	2,715,190	211,949	2,503,241	2,702,595
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	11,950,308	0	11,950,308	5,212,469
	16.2 Funds held by or deposited with reinsured companies	(5,174)	0	(5,174)	(5,174)
	16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17.	Amounts receivable relating to uninsured plans	0	0	0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	8,451,318	0	8,451,318	0
18.2	Net deferred tax asset	40,282,468	904,873	39,377,595	35,374,056
19.	Guaranty funds receivable or on deposit	83,566	0	83,566	83,583
20.	Electronic data processing equipment and software	0	0	0	0
21.	Furniture and equipment, including health care delivery assets ($ 0)	79,397	79,397	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	0	0	0	0
24.	Health care ($ 0) and other amounts receivable	0	0	0	0
25.	Aggregate write-ins for other than invested assets	11,998,817	300,885	11,697,932	12,254,938
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	3,901,929,579	9,602,920	3,892,326,660	3,743,139,555
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28.	Total (Lines 26 and 27)	3,901,929,579	9,602,920	3,892,326,660	3,743,139,555
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.	Equities and deposits in pools and associations	7,160,859	0	7,160,859	8,043,035
2502.	Amounts receivable under high deductible policies	2,997,474	300,885	2,696,589	2,358,142
2503.	State surcharges receivable	1,801,896	0	1,801,896	1,730,991
2598.	Summary of remaining write-ins for Line 25 from overflow page	38,588	0	38,588	122,770
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	11,998,817	300,885	11,697,932	12,254,938

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ ....327,789,706)	1,731,772,944	1,665,406,501
2.	Reinsurance payable on paid losses and loss adjustment expenses	83,010,038	77,518,503
3.	Loss adjustment expenses	356,011,275	353,556,134
4.	Commissions payable, contingent commissions and other similar charges	22,461,022	33,447,389
5.	Other expenses (excluding taxes, licenses and fees)	19,834,742	26,889,246
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	13,493,036	15,834,364
7.1	Current federal and foreign income taxes (including $ ....0 on realized capital gains (losses))	0	1,043,729
7.2	Net deferred tax liability	0	0
8.	Borrowed money $ ....0 and interest thereon $ 0	0	0
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $ ....133,885 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)	709,397,110	642,791,202
10.	Advance premium	0	0
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	2,439,497	2,240,696
12.	Ceded reinsurance premiums payable (net of ceding commissions)	22,999,395	12,966,689
13.	Funds held by company under reinsurance treaties	0	0
14.	Amounts withheld or retained by company for account of others	1,863,342	1,668,502
15.	Remittances and items not allocated	271,639	(5,325)
16.	Provision for reinsurance (including $ ....0 certified)	0	0
17.	Net adjustments in assets and liabilities due to foreign exchange rates	0	0
18.	Drafts outstanding	0	0
19.	Payable to parent, subsidiaries and affiliates	11,498,060	8,398,831
20.	Derivatives	0	0
21.	Payable for securities	3,642,573	0
22.	Payable for securities lending	42,484,394	22,414,676
23.	Liability for amounts held under uninsured plans	0	0
24.	Capital notes $ ....0 and interest thereon $ 0	0	0
25.	Aggregate write-ins for liabilities	5,823,690	6,506,137
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	3,027,002,757	2,870,677,274
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	3,027,002,757	2,870,677,274
29.	Aggregate write-ins for special surplus funds	1,790,984	1,809,753
30.	Common capital stock	35,214,075	35,214,075
31.	Preferred capital stock	0	0
32.	Aggregate write-ins for other than special surplus funds	0	0
33.	Surplus notes	0	0
34.	Gross paid in and contributed surplus	236,805,261	236,805,261
35.	Unassigned funds (surplus)	591,513,582	598,633,191
36.	Less treasury stock, at cost:		
	36.1 ....0 shares common (value included in Line 30 $ ....0)	0	0
	36.2 ....0 shares preferred (value included in Line 31 $ ....0)	0	0
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	865,323,902	872,462,281
38.	Totals (Page 2, Line 28, Col. 3)	3,892,326,660	3,743,139,555
	DETAILS OF WRITE-INS		
2501.	Investment real estate liability	7,376,678	8,080,914
2502.	Retroactive reinsurance reserve assumed	52,002	52,004
2503.	Retroactive reinsurance reserve ceded	(1,604,990)	(1,626,781)
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	5,823,690	6,506,137
2901.	Special surplus from retroactive reinsurance	1,790,984	1,809,753
2902.			
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0
2999.	Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	1,790,984	1,809,753
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page	0	0
3299.	Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)	0	0

STATEMENT OF INCOME

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
	UNDERWRITING INCOME			
1.	Premiums earned:			
	1.1 Direct (written $ 98,822)	126,781	320,492	(175,428)
	1.2 Assumed (written $ 768,958,218)	703,100,841	629,783,394	1,305,770,389
	1.3 Ceded (written $ 123,624)	151,583	320,589	(171,971)
	1.4 Net (written $ 768,933,417)	703,076,039	629,783,297	1,305,766,932
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 468,915,616):			
	2.1 Direct	(5,175,256)	1,784,705	10,694,660
	2.2 Assumed	468,799,581	375,568,806	792,416,196
	2.3 Ceded	(5,799,265)	2,374,696	10,643,941
	2.4 Net	469,423,590	374,978,814	792,466,915
3.	Loss adjustment expenses incurred	65,939,612	59,455,154	125,886,850
4.	Other underwriting expenses incurred	208,938,797	184,898,385	370,615,498
5.	Aggregate write-ins for underwriting deductions	0	0	0
6.	Total underwriting deductions (Lines 2 through 5)	744,301,999	619,332,354	1,288,969,264
7.	Net income of protected cells	0	0	0
8.	Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	(41,225,960)	10,450,943	16,797,669
	INVESTMENT INCOME			
9.	Net investment income earned	48,084,969	41,740,929	87,557,576
10.	Net realized capital gains (losses) less capital gains tax of $ (591,073)	(2,174,188)	(862,554)	(1,741,901)
11.	Net investment gain (loss) (Lines 9 + 10)	45,910,781	40,878,375	85,815,675
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ 153,366 amount charged off $ 1,153,019)	(999,653)	(2,285,114)	(3,580,822)
13.	Finance and service charges not included in premiums	2,069,497	1,996,366	4,043,042
14.	Aggregate write-ins for miscellaneous income	(183,813)	(14,757)	(249,378)
15.	Total other income (Lines 12 through 14)	886,031	(303,505)	212,843
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	5,570,852	51,025,814	102,826,186
17.	Dividends to policyholders	761,335	623,384	1,360,042
18.	Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	4,809,518	50,402,429	101,466,144
19.	Federal and foreign income taxes incurred	15,409,613	9,638,598	18,444,551
20.	Net income (Line 18 minus Line 19)(to Line 22)	(10,600,096)	40,763,831	83,021,593
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	872,462,281	882,045,585	882,045,585
22.	Net income (from Line 20)	(10,600,096)	40,763,831	83,021,593
23.	Net transfers (to) from Protected Cell accounts	0	0	0
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ 3,474	13,071	(107,519)	(89,659)
25.	Change in net unrealized foreign exchange capital gain (loss)	32,423	(8,872)	(7,723)
26.	Change in net deferred income tax	4,004,998	2,261,768	3,330,959
27.	Change in nonadmitted assets	(588,776)	1,653,704	461,525
28.	Change in provision for reinsurance	0	0	0
29.	Change in surplus notes	0	0	0
30.	Surplus (contributed to) withdrawn from protected cells	0	0	0
31.	Cumulative effect of changes in accounting principles	0	0	0
32.	Capital changes:			
	32.1 Paid in	0	0	0
	32.2 Transferred from surplus (Stock Dividend)	0	0	0
	32.3 Transferred to surplus	0	0	0
33.	Surplus adjustments:			
	33.1 Paid in	0	0	0
	33.2 Transferred to capital (Stock Dividend)	0	0	0
	33.3 Transferred from capital	0	0	0
34.	Net remittances from or (to) Home Office	0	0	0
35.	Dividends to stockholders	0	0	(96,300,000)
36.	Change in treasury stock	0	0	0
37.	Aggregate write-ins for gains and losses in surplus	0	0	0
38.	Change in surplus as regards policyholders (Lines 22 through 37)	(7,138,379)	44,562,913	(9,583,304)
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	865,323,902	926,608,498	872,462,281
	DETAILS OF WRITE-INS			
0501.				
0502.				
0503.				
0598.	Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599.	Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)	0	0	0
1401.	Fines and penalties of regulatory authorities	(7,797)	(7,501)	(14,741)
1402.	Retroactive reinsurance gain/loss	(20,706)	6,753	(60,719)
1403.	Profit and loss, miscellaneous	(155,310)	(14,009)	(173,917)
1498.	Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	(183,813)	(14,757)	(249,378)
3701.				
3702.				
3703.				
3798.	Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799.	Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	0	0	0

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	710,535,390	630,712,801	1,332,661,665
2.	Net investment income	49,492,569	47,186,707	94,952,999
3.	Miscellaneous income	886,031	(303,505)	212,843
4.	Total (Lines 1 to 3)	760,913,990	677,596,004	1,427,827,507
5.	Benefit and loss related payments	404,303,450	320,570,799	696,418,810
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7.	Commissions, expenses paid and aggregate write-ins for deductions	292,595,869	252,982,786	485,971,811
8.	Dividends paid to policyholders	562,533	620,830	1,552,648
9.	Federal and foreign income taxes paid (recovered) net of $ (20,682) tax on capital gains (losses)	24,313,587	17,575,220	20,260,654
10.	Total (Lines 5 through 9)	721,775,439	591,749,635	1,204,203,923
11.	Net cash from operations (Line 4 minus Line 10)	39,138,550	85,846,369	223,623,584
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	246,712,913	186,274,629	376,257,781
	12.2 Stocks	0	0	0
	12.3 Mortgage loans	0	0	0
	12.4 Real estate	0	0	0
	12.5 Other invested assets	0	0	0
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
	12.7 Miscellaneous proceeds	3,747,219	2,820,480	0
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	250,460,132	189,095,109	376,257,781
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	298,593,843	242,198,760	495,720,814
	13.2 Stocks	0	0	0
	13.3 Mortgage loans	0	0	0
	13.4 Real estate	0	0	0
	13.5 Other invested assets	0	0	0
	13.6 Miscellaneous applications	20,069,718	19,210,096	1,190,411
	13.7 Total investments acquired (Lines 13.1 to 13.6)	318,663,561	261,408,856	496,911,225
14.	Net increase (or decrease) in contract loans and premium notes	0	0	0
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(68,203,429)	(72,313,747)	(120,653,444)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	0
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
	16.5 Dividends to stockholders	0	0	96,300,000
	16.6 Other cash provided (applied)	23,477,782	15,340,246	4,146,539
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	23,477,782	15,340,246	(92,153,461)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(5,587,097)	28,872,869	10,816,679
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	36,088,336	25,271,657	25,271,657
	19.2 End of period (Line 18 plus Line 19.1)	30,501,239	54,144,526	36,088,336

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

20.0001. Exchange of bonds	0	0	918,400

NOTES TO FINANCIAL STATEMENTS

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES AND GOING CONCERN

   A. Accounting Practices:

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

Net Income	SSAP #	F/S Page	F/S Line #	June 30, 2023	December 31, 2022
1. United States Fidelity and Guaranty Company state basis	XXX	XXX	XXX	$ (10,600,096)	$ 83,021,593
2. State Prescribed Practices that are an increase/(decrease) from NAIC SAP				—	—
3. State Permitted Practices that are an increase/(decrease) from NAIC SAP				—	—
4. NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ (10,600,096)	$ 83,021,593
Surplus					
5. United States Fidelity and Guaranty Company state basis	XXX	XXX	XXX	$ 865,323,902	$ 872,462,281
6. State Prescribed Practices that are an increase/(decrease) from NAIC SAP				—	—
7. State Permitted Practices that are an increase/(decrease) from NAIC SAP				—	—
8. NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 865,323,902	$ 872,462,281

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

   No significant change.

   C. Accounting Policy:

   No significant change.

   2. Not applicable.

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

   D. Going Concern:

   Not applicable.

2. ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

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

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

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

3. BUSINESS COMBINATIONS AND GOODWILL

   No significant change.

4. DISCONTINUED OPERATIONS

   No significant change.

5. INVESTMENTS

   A. Mortgage Loans, including Mezzanine Real Estate Loans:

   No significant change.

   B. Debt Restructuring:

   No significant change.

   C. Reverse Mortgages:

   No significant change.

NOTES TO FINANCIAL STATEMENTS

D. Loan-Backed Securities:

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

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

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

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

3. Not applicable.

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

   a. The aggregate amount of unrealized losses:

1. Less than 12 Months	$	1,181,826
2. 12 Months or Longer	$	11,488,194

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

1. Less than 12 Months	$	92,149,851
2. 12 Months or Longer	$	101,931,495

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

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

No significant change.

3(b). Not applicable.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing:

Not applicable.

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

Not applicable.

H. Repurchase Agreements Transactions Accounted for as a Sale:

Not applicable.

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

Not applicable.

J. Real Estate:

No significant change.

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

No significant change.

L. Restricted Assets:

No significant change.

M. Working Capital Finance Investments:

1. No significant change.

2. Not applicable.

3. Not applicable.

N. Offsetting and Netting of Assets and Liabilities:

Not applicable.

NOTES TO FINANCIAL STATEMENTS

O. 5GI Securities:

No significant change.

P. Short Sales:

No significant change.

Q. Prepayment Penalty and Acceleration Fees:

No significant change.

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

	Asset Type	Percent Share
(1)	Cash	0.9 %
(2)	Cash equivalents	59.5 %
(3)	Short-term investments	39.6 %
(4)	Total	100.0 %

6. JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

No significant change.

7. INVESTMENT INCOME

No significant change.

8. DERIVATIVE INSTRUMENTS

Not applicable.

9. INCOME TAXES

The Inflation Reduction Act was enacted on August 16, 2022, and includes a new corporate alternative minimum tax (CAMT). Based on the projected "adjusted financial statement income" for 2023, The Travelers Companies, Inc. and its subsidiaries (TRV) has determined it is an "applicable corporation" and its adjusted financial statement income is above the thresholds for the 2023 tax year. However, the Company has determined that it does not expect to be liable for CAMT in 2023.

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

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

No significant change.

11. DEBT

A. No significant change.

B. Not applicable.

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

A-D. Defined Benefit Plans:

No significant change.

A(4). Not applicable.

E. Defined Contribution Plans:

No significant change.

F. Multiemployer Plans:

No significant change.

G. Consolidated/Holding Company Plans:

Employee Retirement Plans:

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

NOTES TO FINANCIAL STATEMENTS

H. Postemployment Benefits and Compensated Absences:

No significant change.

I. Impact of Medicare Modernization Act on Postretirement Benefits:

No significant change.

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

No significant change.

14. LIABILITIES, CONTINGENCIES AND ASSESSMENTS

No significant change.

15. LEASES

No significant change.

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

No significant change.

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

A. Transfers of Receivables Reported as Sales:

No significant change.

B. Transfer and Servicing of Financial Assets:

No significant change.

2. Not applicable.

4. Not applicable.

C. Wash Sales:

Not applicable.

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

No significant change.

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

No significant change.

20. FAIR VALUE MEASUREMENTS

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

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

A. Securities measured and reported at fair value as of June 30, 2023:

Description	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Bonds					
Industrial and miscellaneous	$ —	$ 1,919,440	$ —	$ —	$ 1,919,440
Total securities at fair value	$ —	$ 1,919,440	$ —	$ —	$ 1,919,440

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

NOTES TO FINANCIAL STATEMENTS

Level 2 and Level 3 valuation techniques:

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

B. Not applicable.

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

(At June 30, 2023)

Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Cash equivalents	$ 30,073,059	$ 30,073,059	$ 7,427,714	$ 22,645,345	$ —	$ —	$ —
Long-term bonds	2,986,329,166	3,222,362,678	306,341,815	2,679,987,351	—	—	—

(At December 31, 2022)

Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Cash equivalents	$ 37,754,948	$ 37,754,948	$ 8,719,423	$ 29,035,525	$ —	$ —	$ —
Long-term bonds	2,914,259,753	3,175,063,602	281,595,055	2,632,664,698	—	—	—

D. Not applicable.

E. Not applicable.

21. OTHER ITEMS

No significant change.

22. EVENTS SUBSEQUENT

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

23. REINSURANCE

No significant change.

24. RETROSPECTIVELY RATED CONTRACTS AND CONTRACTS SUBJECT TO REDETERMINATION

A-E. Retrospective Premiums:

No significant change.

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

Not applicable.

25. CHANGES IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

In 2023, the prior year-end total loss and LAE reserves developed favorably by $554,000, resulting from better than expected loss and defense and cost containment experience across multiple Schedule P lines, primarily workers' compensation, homeowners and other liability – claims-made lines of business. This favorable development was partially offset by worse than expected loss experience in other liability – occurrence, commercial auto liability and commercial multiple peril.

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

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

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

26. INTERCOMPANY POOLING ARRANGEMENTS

No significant change.

27. STRUCTURED SETTLEMENTS

No significant change.

28. HEALTH CARE RECEIVABLES

No significant change.

NOTES TO FINANCIAL STATEMENTS

29. PARTICIPATING POLICIES

No significant change.

30. PREMIUM DEFICIENCY RESERVES

No significant change.

31. HIGH DEDUCTIBLES

No significant change.

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

No significant change.

33. ASBESTOS/ENVIRONMENTAL RESERVES

No significant change.

34. SUBSCRIBER SAVINGS ACCOUNTS

No significant change.

35. MULTIPLE PERIL CROP INSURANCE

No significant change.

36. FINANCIAL GUARANTY INSURANCE

A. No significant change.

B. Not applicable.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

3.3 If the response to 3.2 is yes, provide a brief description of those changes.
Due to initial public offering, Fidelis Insurance Holdings Limited was removed since ownership percentage fell below 10%. .....

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
On May 24, 2023, the Board of Directors of the Travelers Companies, Inc. (“Travelers”) adopted amendments to the Travelers Code of Business Conduct and Ethics (the “Code”). The purpose of the amendments was to provide additional guidance and greater detail with respect to various matters, including with respect to ethical decision-making, conflicts of interest, economic and trade sanctions and confidential information. Additional changes were also made to improve readability. This summary of the amendments to the Code is qualified in its entirety by reference to the full text of the Code, as amended, which can be found in the Code dated May 31, 2023. .....

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

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

FINANCIAL

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

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

INVESTMENT

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

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

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

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

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

14.2 If yes, please complete the following:

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

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

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

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

16.1	Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2.	$ 42,484,394
16.2	Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	$ 42,484,394
16.3	Total payable for securities lending reported on the liability page.	$ 42,484,394

GENERAL INTERROGATORIES

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

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

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

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

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

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

17.4 If yes, give full information relating thereto:

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

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

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

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

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

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

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

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

18.2 If no, list exceptions:

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

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

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

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

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

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

4.2 If yes, complete the following schedule:

			TOTAL DISCOUNT				DISCOUNT TAKEN DURING PERIOD			
1 Line of Business	2 Maximum Interest	3 Discount Rate	4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 TOTAL	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 TOTAL
Other liability-occurance	0.0	5.000	0	0	4,692,416	4,692,416	0	0	37,397	37,397
		TOTAL	0	0	4,692,416	4,692,416	0	0	37,397	37,397

5. Operating Percentages:

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

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

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

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

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

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

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

NONE

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, etc.	1 Active Status (a)	Direct Premiums Written 2 Current Year To Date	Direct Premiums Written 3 Prior Year To Date	Direct Losses Paid (Deducting Salvage) 4 Current Year To Date	Direct Losses Paid (Deducting Salvage) 5 Prior Year To Date	Direct Losses Unpaid 6 Current Year To Date	Direct Losses Unpaid 7 Prior Year To Date
1. Alabama AL	L	5,506	7,526	431,498	907,444	15,451,867	19,087,927
2. Alaska AK	L	0	0	0	0	1,054,845	1,097,871
3. Arizona AZ	L	1,343	2,341	106,094	108,757	7,095,522	7,640,898
4. Arkansas AR	L	400	400	192,884	263,201	13,388,843	13,433,443
5. California CA	L	(1,725)	63,326	3,478,609	2,132,470	88,874,728	94,728,416
6. Colorado CO	L	224	219	96,427	30,187	3,834,286	4,053,180
7. Connecticut CT	L	100	2,800	243,275	282,130	6,169,007	5,869,028
8. Delaware DE	L	0	300	12,686	106,852	1,929,384	1,945,178
9. District of Columbia DC	L	22,710	20,663	(1,208)	479	279,293	311,096
10. Florida FL	L	1,739	1,702	477,968	1,351,737	22,853,747	26,285,772
11. Georgia GA	L	1,170	4,680	76,016	90,242	10,030,885	10,588,923
12. Hawaii HI	L	0	(847)	35	(103)	474,931	481,670
13. Idaho ID	L	0	175	17,728	2,391	1,612,141	1,683,763
14. Illinois IL	L	11,962	12,820	818,731	11,850,564	14,510,390	15,152,065
15. Indiana IN	L	(160)	1,320	250,420	816,780	7,765,009	7,918,364
16. Iowa IA	L	210	210	179,330	358,413	7,605,330	7,599,579
17. Kansas KS	L	3,020	3,020	1,942	167,431	3,149,344	3,151,645
18. Kentucky KY	L	1,346	1,446	99,013	154,779	11,702,697	12,639,440
19. Louisiana LA	L	0	0	3,855,595	568,924	8,246,546	9,490,496
20. Maine ME	L	200	200	291,426	154,007	3,238,698	3,513,351
21. Maryland MD	L	1,327	1,827	69,206	164,204	3,901,229	3,817,056
22. Massachusetts MA	L	622	622	146,258	239,085	13,617,294	13,743,205
23. Michigan MI	L	600	600	1,028,528	487,700	57,690,440	61,822,506
24. Minnesota MN	L	0	(460)	102,435	86,664	4,298,473	4,844,883
25. Mississippi MS	L	0	0	742,334	1,622,315	27,071,798	29,067,940
26. Missouri MO	L	360	360	2,031,393	517,019	13,034,804	14,107,881
27. Montana MT	L	250	550	12,795	62,611	2,611,969	2,780,529
28. Nebraska NE	L	0	0	18,782	47,411	2,639,757	2,732,061
29. Nevada NV	L	0	750	8,078	28,146	2,438,346	2,658,542
30. New Hampshire NH	L	100	100	8,601	8,149	1,138,250	1,146,925
31. New Jersey NJ	L	1,618	1,618	557,088	711,287	35,021,040	39,637,954
32. New Mexico NM	L	550	1,827	416,756	272,184	9,259,787	10,533,790
33. New York NY	L	3,457	8,615	420,519	380,504	20,306,595	21,387,586
34. North Carolina NC	L	5,695	5,941	251,132	561,699	9,037,173	8,499,705
35. North Dakota ND	L	0	300	606	0	276,991	314,466
36. Ohio OH	L	6,679	5,389	112,773	1,603	8,459,950	9,536,605
37. Oklahoma OK	L	0	0	271,157	364,001	14,169,156	14,823,100
38. Oregon OR	L	4,002	3,238	21,281	98,850	4,351,355	5,015,475
39. Pennsylvania PA	L	5,570	5,094	1,225,650	530,976	27,000,345	29,131,468
40. Rhode Island RI	L	0	0	19,617	(104,887)	696,867	1,834,026
41. South Carolina SC	L	1,498	1,323	5,763,348	2,718,980	13,859,699	13,399,916
42. South Dakota SD	L	0	0	34,182	26,432	1,027,562	1,273,954
43. Tennessee TN	L	1,920	2,370	183,816	95,847	13,457,120	14,707,302
44. Texas TX	L	0	200	455,763	137,562	19,197,205	21,017,423
45. Utah UT	L	2,523	2,823	21,292	13,027	3,046,213	3,200,016
46. Vermont VT	L	0	0	21,704	175,126	2,053,122	2,070,521
47. Virginia VA	L	1,851	1,974	198,993	219,607	13,507,516	14,129,569
48. Washington WA	L	100	394	397,729	67,036	2,258,489	2,347,682
49. West Virginia WV	L	8,323	6,920	1,196,677	398,903	2,732,945	2,447,221
50. Wisconsin WI	L	382	4,137	487,107	294,688	15,851,464	16,337,564
51. Wyoming WY	L	3,350	3,350	0	(150)	431,871	462,735
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	N	0	0	0	0	0	0
54. Puerto Rico PR	N	0	0	0	(302)	0	6,277
55. U.S. Virgin Islands VI	L	0	0	0	0	1,573	664
56. Northern Mariana Islands MP	N	0	0	0	0	0	0
57. Canada CAN	N	0	0	0	0	0	0
58. Aggregate Other Alien OT	XXX	0	0	0	0	6,603	8,072
59. Totals	XXX	98,822	182,163	26,854,068	29,572,963	573,720,493	615,516,724
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX	0	0	0	0	6,603	8,072
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	0	0	0	0	6,603	8,072

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG..... 52
2. R - Registered - Non-domiciled RRGs..... 0
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - see DSLI)..... 0
4. Q - Qualified - Qualified or accredited reinsurer..... 0
5. D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile..... 0
6. N - None of the above - Not allowed to write business in the state... 5

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

The Travelers Companies, Inc.	Minnesota	41-0518860	… … Windamere III, LLC (99%)	Minnesota	41-2007089
… St. Paul Fire and Marine Insurance Company (24767) *	Connecticut	41-0406690	… Camperdown Corporation	Delaware	41-1762781
… … St. Paul Mercury Insurance Company (24791) *	Connecticut	41-0881659	… SPC Insurance Agency, Inc.	Minnesota	41-1888760
… … St. Paul Guardian Insurance Company (24775) *	Connecticut	41-0963301	… Aprilgrange Limited	United Kingdom	
… … St. Paul Surplus Lines Insurance Company (30481) *	Delaware	41-1230819	… F&G UK Underwriters Limited	United Kingdom	
… … The Travelers Casualty Company (41769) *	Connecticut	41-1435765	… Travelers Underwriting Agency Limited	United Kingdom	
… … Travelers Constitution State Insurance Company (41750) *	Connecticut	41-1435766	… Travelers Syndicate Management Limited	United Kingdom	
… … Northbrook Holdings, Inc.	Delaware	51-0375653	… Travelers Corporate Trustee Limited	United Kingdom	
… … … Discover Property & Casualty Insurance Company (36463) *	Connecticut	36-2999370	… Travelers London Limited	United Kingdom	
… … … St. Paul Protective Insurance Company (19224) *	Connecticut	36-2542404	… TCI Global Services, Inc.	Delaware	52-1965525
… … Travelers Specialty Insurance Company (10213) *	Connecticut	52-1925132	… Travelers Management Limited	United Kingdom	
… … United States Fidelity and Guaranty Company (25887) *	Connecticut	52-0515280	… Travelers Insurance Company Limited *	United Kingdom	AA-1121375
… … … Laurel Village Fidelity Realty, Inc.	Maryland	52-1551225	… … Travelers Insurance Designated Activity Company *	Ireland	
… … … … Laurel Village Joint Venture Partnership (50%)	Minnesota	41-1616702	… Xbridge Limited	United Kingdom	
… … … … … Laurel Village I Limited Partnership (99%)	Minnesota	41-1542260	… 10762962 Canada Inc.	Canada	
… … … … … Laurel Village II Limited Partnership (99%)	Minnesota	41-1542261	… … Zensurance Inc.	Canada	
… … … … … Laurel Village III Limited Partnership (99%)	Minnesota	41-1542263	… … … Zensurance Brokers Inc.	Canada	
… … … … … Laurel Village IV Limited Partnership (99%)	Minnesota	41-1542264	… … … ClearCover Underwriting Inc.	Canada	
… … … … … Laurel Village Tower A Limited Partnership (99%)	Minnesota	41-1542266	… Travelers Property Casualty Corp.	Connecticut	06-1008174
… … … … … Laurel Village Tower B Limited Partnership (99%)	Minnesota	41-1593312	… … Travelers Insurance Group Holdings Inc.	Delaware	06-1445591
… … … … … Laurel Village Tower C Limited Partnership (99%)	Minnesota	41-1542267	… … … The Standard Fire Insurance Company (19070) *	Connecticut	06-6033509
… … … … … Laurel Village Swinford Limited Partnership (99%)	Minnesota	41-1542255	… … … … Standard Fire Properties, LLC	Delaware	06-6033509
… … … USF&G Retail Associates GP, Inc.	Maryland	52-1704255	… … … … … Bayhill Restaurant II Associates (50%)	California	94-3097171
… … … … USF&G/Fidelity Retail Associates Limited Partnership (1%)	Maryland	52-1704256	… … … … Standard Fire UK Investments, LLC	Delaware	06-6033509
… … … USF&G/Fidelity Retail Associates Limited Partnership (83.95%)	Maryland	52-1704256	… … … … The Automobile Insurance Company of Hartford, Connecticut (19062) *	Connecticut	06-0848755
… … … BMR Sports Properties, Inc.	Maryland	52-1852190	… … … … … Auto Hartford Investments, LLC	Delaware	06-0848755
… … … … Black Mountain Ranch Limited Partnership (1%)	Maryland	52-1573778	… … … … Travelers Personal Security Insurance Company (36145) *	Connecticut	06-1286264
… … Fidelity and Guaranty Insurance Underwriters, Inc. (25879) *	Wisconsin	52-0616768	… … … … Travelers Property Casualty Insurance Company (36161) *	Connecticut	06-1286274
… … Fidelity and Guaranty Insurance Company (35386) *	Iowa	42-1091525	… … … … Travelers Personal Insurance Company (38130) *	Connecticut	36-3703200
… … Black Mountain Ranch Limited Partnership (85%)	Maryland	52-1573778	… … … … Travelers Texas MGA, Inc.	Texas	27-4469564
… … MMI Capital Trust I	Delaware	52-2073764	… … … … Oregon Evergreen Investor I, LLC	Delaware	06-6033509
… … Promenade Partners, L.L.C.	Delaware	41-0406690	… … … Travelers (Bermuda) Limited *	Bermuda	AA-3194119
… … SPFM Holdings, LLC	Delaware	41-0406690	… … … Travelers Lloyds Management Company	Texas	20-4312440
… … … Shelf Holdco Ltd. (22%)	Bermuda		… … … TPC Investments Inc.	Connecticut	06-1534005
… … USF&G Capital I	Delaware	52-1953822	… … … Travelers Group Captive Insurance Company *	Connecticut	93-2131852
… … USF&G Capital III	Delaware	52-2044075	… … … Travelers Casualty and Surety Company (19038) *	Connecticut	06-6033504
… … 350 Market Street, LLC	Delaware	38-4046010	… … … … Farmington Casualty Company (41483) *	Connecticut	06-1067463
… … Travelers Special Services Limited	United Kingdom		… … … … … Travelers MGA, Inc.	Texas	75-2676034
… … Yonkers Financing Corp.	Delaware	20-3033027	… … … … 8527512 Canada Inc. (77.52%)	Canada	
… … English Turn Fidelity Realty, Inc.	Minnesota	52-1466734	… … … … … The Dominion of Canada General Insurance Company *	Canada	AA-1560270
… … … English Turn LLC (99%)	Minnesota	59-2635727	… … … … Travelers Insurance Company of Canada *	Canada	AA-1560039
… … … Fidelity English Turn Club LLC (99%)	Minnesota	59-2709441	… … … … Travelers Casualty and Surety Company of America (31194) *	Connecticut	06-0907370
… … English Turn LLC (1%)	Minnesota	59-2635727	… … … … … Travelers Global, Inc.	Delaware	47-2215437
… … English Turn Realty Management, Inc.	Minnesota	52-1715225	… … … … … … Travelers Brazil Holding LLC	Delaware	47-2215437
… … … Fidelity English Turn Club LLC (1%)	Minnesota	59-2709441	… … … … … … … Travelers Brazil Acquisition LLC	Delaware	47-2215437
… … 8527512 Canada Inc. (22.48%)	Canada		… … … … … … … … Junto Holding Brasil S.A. (49.5%)	Brazil	
… … … The Dominion of Canada General Insurance Company *	Canada	AA-1560270	… … … … … … … … … Junto Resseguros S.A. *	Brazil	AA-2230021
… … Fog City Fund, LLC (99%)	Minnesota	41-1985480	… … … … … … … … … … Junto Controle de Riscos Ltda. (0.01%)	Brazil	
… … Symmetry Growth Capital II, LLC	Minnesota	76-0753165	… … … … … … … … … Junto Seguros S.A. *	Brazil	AA-2230002
… … Upper Lake Growth Capital, LLC (99%)	Minnesota	41-1927945	… … … … … … … … … … Junto Controle de Riscos Ltda. (99.99%)	Brazil	

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

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

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

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
3548	The Travelers Companies, Inc.		41-0406690	0	0		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
3548	The Travelers Companies, Inc.			0	0		Shelf Holdco Ltd.	BMU	NIA	SPFM Holdings, LLC	B	22.000	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.		52-1953822	0	0		USF&G Capital I	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		52-2044075	0	0		USF&G Capital III	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		38-4046010	0	0		350 Market Street, LLC	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Travelers Special Services Limited	GBR	NIA	St. Paul Fire and Marine Insurance Company	O/B	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		20-3033027	0	0		Yonkers Financing Corp.	DE	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		52-1466734	0	0		English Turn Fidelity Realty, Inc.	MN	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		59-2635727	0	0		English Turn LLC	MN	NIA	English Turn Fidelity Realty, Inc.	O/M	99.000	The Travelers Companies, Inc.	NO	103
3548	The Travelers Companies, Inc.		59-2709441	0	0		Fidelity English Turn Club LLC	MN	NIA	English Turn Fidelity Realty, Inc.	O/M	99.000	The Travelers Companies, Inc.	NO	104
3548	The Travelers Companies, Inc.		59-2635727	0	0		English Turn LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	1.000	The Travelers Companies, Inc.	NO	103
3548	The Travelers Companies, Inc.		52-1715225	0	0		English Turn Realty Management, Inc.	MN	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		59-2709441	0	0		Fidelity English Turn Club LLC	MN	NIA	English Turn Realty Management, Inc.	O/B/M	1.000	The Travelers Companies, Inc.	NO	104
3548	The Travelers Companies, Inc.			0	0		8527512 Canada Inc.	CAN	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	22.480	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		AA-1560270	0	0		The Dominion of Canada General Insurance Company	CAN	IA	8527512 Canada Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-1985480	0	0		Fog City Fund, LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	99.000	The Travelers Companies, Inc.	NO	107
3548	The Travelers Companies, Inc.		76-0753165	0	0		Symmetry Growth Capital II, LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	100.000	The Travelers Companies, Inc.	NO	107
3548	The Travelers Companies, Inc.		41-1927945	0	0		Upper Lake Growth Capital, LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	99.000	The Travelers Companies, Inc.	NO	107
3548	The Travelers Companies, Inc.		41-2007089	0	0		Windamere III, LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	99.000	The Travelers Companies, Inc.	NO	107
3548	The Travelers Companies, Inc.		41-1762781	0	0		Camperdown Corporation	DE	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-1888760	0	0		SPC Insurance Agency, Inc.	MN	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Aprilgrange Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		F&G UK Underwriters Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Travelers Underwriting Agency Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Travelers Syndicate Management Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Travelers Corporate Trustee Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Travelers London Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		52-1965525	0	0		TCI Global Services, Inc.	DE	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Travelers Management Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		AA-1121375	0	0		Travelers Insurance Company Limited	GBR	IA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Travelers Insurance Designated Activity Company	IRL	IA	Travelers Insurance Company Limited	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Xbridge Limited	GBR	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0

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.			0	0		10762962 Canada Inc.	CAN	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Zensurance Inc.	CAN	NIA	10762962 Canada Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Zensurance Brokers Inc.	CAN	NIA	Zensurance Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		ClearCover Underwriting Inc.	CAN	NIA	Zensurance Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-1008174	0	0		Travelers Property Casualty Corp.	CT	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-1445591	0	0		Travelers Insurance Group Holdings Inc.	DE	NIA	Travelers Property Casualty Corp.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	19070	06-6033509	0	0		The Standard Fire Insurance Company	CT	IA	Travelers Insurance Group Holdings Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-6033509	0	0		Standard Fire Properties, LLC	DE	NIA	The Standard Fire Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		94-3097171	0	0		Bayhill Restaurant II Associates	CA	NIA	Standard Fire Properties, LLC	O	50.000	The Travelers Companies, Inc.	NO	105
3548	The Travelers Companies, Inc.		06-6033509	0	0		Standard Fire UK Investments, LLC	DE	NIA	The Standard Fire Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	19062	06-0848755	0	0		The Automobile Insurance Company of Hartford, Connecticut	CT	IA	The Standard Fire Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0848755	0	0		Auto Hartford Investments, LLC	DE	NIA	The Automobile Insurance Company of Hartford, Connecticut	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	36145	06-1286264	0	0		Travelers Personal Security Insurance Company	CT	IA	The Standard Fire Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	36161	06-1286274	0	0		Travelers Property Casualty Insurance Company	CT	IA	The Standard Fire Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	38130	36-3703200	0	0		Travelers Personal Insurance Company	CT	IA	The Standard Fire Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		27-4469564	0	0		Travelers Texas MGA, Inc.	TX	NIA	The Standard Fire Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		06-6033509	0	0		Oregon Evergreen Investor I, LLC	DE	NIA	The Standard Fire Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		AA-3194119	0	0		Travelers (Bermuda) Limited	BMU	IA	Travelers Insurance Group Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		20-4312440	0	0		Travelers Lloyds Management Company	TX	NIA	Travelers Insurance Group Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-1534005	0	0		TPC Investments Inc.	CT	NIA	Travelers Insurance Group Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		93-2131852	0	0		Travelers Group Captive Insurance Company	CT	IA	Travelers Insurance Group Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	19038	06-6033504	0	0		Travelers Casualty and Surety Company	CT	IA	Travelers Insurance Group Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	41483	06-1067463	0	0		Farmington Casualty Company	CT	IA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		75-2676034	0	0		Travelers MGA, Inc.	TX	NIA	Farmington Casualty Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.			0	0		8527512 Canada Inc.	CAN	NIA	Travelers Casualty and Surety Company	O/B/M	77.520	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		AA-1560270	0	0		The Dominion of Canada General Insurance Company	CAN	IA	8527512 Canada Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		AA-1560039	0	0		Travelers Insurance Company of Canada	CAN	IA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.	31194	06-0907370	0	0		Travelers Casualty and Surety Company of America	CT	IA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		47-2215437	0	0		Travelers Global, Inc.	DE	NIA	Travelers Casualty and Surety Company of America	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		47-2215437	0	0		Travelers Brazil Holding LLC	DE	NIA	Travelers Global, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		47-2215437	0	0		Travelers Brazil Acquisition LLC	DE	NIA	Travelers Brazil Holding LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Junto Holding Brasil S.A.	BRA	NIA	Travelers Brazil Acquisition LLC	O/B	49.500	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.		AA-2230021	0	0		Junto Resseguros S.A.	BRA	IA	Junto Holding Brasil S.A.	O/B	100.000	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.			0	0		Junto Controle de Riscos Ltda.	BRA	NIA	Junto Resseguros S.A.	O/B	0.010	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.		AA-2230002	0	0		Junto Seguros S.A.	BRA	IA	Junto Holding Brasil S.A.	O/B	100.000	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.			0	0		Junto Controle de Riscos Ltda.	BRA	NIA	Junto Seguros S.A.	O/B	99.990	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.			0	0		Junto Holding Latam S.A.	BRA	NIA	Travelers Brazil Acquisition LLC	O/B	49.500	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.		AA-2330036	0	0		JMalucelli Travelers Seguros S.A.	COL	IA	Junto Holding Latam S.A.	O/B/M	51.000	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.	19046	06-0876835	0	0		Travelers Casualty Insurance Company of America	CT	IA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	36170	06-1286266	0	0		Travelers Casualty Company of Connecticut	CT	IA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-6033504	0	0		Travelers Casualty UK Investments LLC	DE	NIA	Travelers Casualty and Surety Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	36137	06-1286268	0	0		Travelers Commercial Insurance Company	CT	IA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0

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.	29696	06-1203698	0	0		Travelers Excess and Surplus Lines Company	CT	IA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	41564	75-1732040	0	0		Travelers Lloyds of Texas Insurance Company	TX	IA	Travelers Casualty and Surety Company	O/M/A	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-6033504	0	0		The Family Business Institute LLC	DE	NIA	Travelers Casualty and Surety Company	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		30-0956205	0	0		Simply Business, LLC	MA	NIA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		85-4220959	0	0		Harborway Insurance Agency, LLC	MA	NIA	Simply Business, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		82-0925474	0	0		IHP Capital Partners Fund VIII, L.P.	DE	NIA	Travelers Casualty and Surety Company	O	97.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25658	06-0566050	0	0		The Travelers Indemnity Company	CT	IA	Travelers Insurance Group Holdings Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Arch Street North LLC	DE	NIA	The Travelers Indemnity Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25615	06-0291290	0	0		The Charter Oak Fire Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Travelers Real Estate, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
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

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.		06-0566050	0	0		Travelers Marine, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
												0.000			
												0.000			
												0.000			
												0.000			
												0.000			
												0.000			
												0.000			
												0.000			
												0.000			

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

PART 1 - LOSS EXPERIENCE

	Line of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1.	Fire	0	(312)	0.0	0.0
2.1	Allied Lines	0	142	0.0	0.0
2.2	Multiple peril crop	0	0	0.0	0.0
2.3	Federal flood	0	0	0.0	0.0
2.4	Private crop	0	0	0.0	0.0
2.5	Private flood	0	0	0.0	0.0
3.	Farmowners multiple peril	0	0	0.0	0.0
4.	Homeowners multiple peril	0	0	0.0	0.0
5.1	Commercial multiple peril (non-liability portion)	0	(3,685)	0.0	0.0
5.2	Commercial multiple peril (liability portion)	0	1,376,030	0.0	0.0
6.	Mortgage guaranty	0	0	0.0	0.0
8.	Ocean marine	0	1,703	0.0	0.0
9.	Inland marine	0	39	0.0	0.0
10.	Financial guaranty	0	0	0.0	0.0
11.1	Medical professional liability - occurrence	0	461	0.0	0.0
11.2	Medical professional liability - claims-made	0	0	0.0	0.0
12.	Earthquake	0	0	0.0	0.0
13.1	Comprehensive (hospital and medical) individual	0	0	0.0	0.0
13.2	Comprehensive (hospital and medical) group	0	0	0.0	0.0
14.	Credit accident and health	0	0	0.0	0.0
15.1	Vision only	0	0	0.0	0.0
15.2	Dental only	0	0	0.0	0.0
15.3	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	(125,287)	0.0	0.0
16.	Workers' compensation	4,856	(14,249,846)	(293,448.2)	(65,838.0)
17.1	Other liability - occurrence	0	9,752,741	0.0	0.0
17.2	Other liability - claims-made	0	(57,270)	0.0	0.0
17.3	Excess workers' compensation	0	(2,653,302)	0.0	0.0
18.1	Products liability - occurrence	0	1,072,779	0.0	0.0
18.2	Products liability - claims-made	0	469	0.0	0.0
19.1	Private passenger auto no-fault (personal injury protection)	0	(69,424)	0.0	0.0
19.2	Other private passenger auto liability	0	0	0.0	0.0
19.3	Commercial auto no-fault (personal injury protection)	0	69,949	0.0	(12,939.6)
19.4	Other commercial auto liability	(8)	62,329	(779,111.0)	30,518.0
21.1	Private passenger auto physical damage	0	0	0.0	0.0
21.2	Commercial auto physical damage	0	(203)	0.0	6,220.1
22.	Aircraft (all perils)	0	(5,151)	0.0	0.0
23.	Fidelity	644	(28,218)	(4,382.8)	(825.4)
24.	Surety	121,289	(319,201)	(263.2)	(82.3)
26.	Burglary and theft	0	0	0.0	0.0
27.	Boiler and machinery	0	0	0.0	0.0
28.	Credit	0	0	0.0	0.0
29.	International	0	0	0.0	0.0
30.	Warranty	0	0	0.0	0.0
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0.0	0.0
35.	Totals	126,781	(5,175,256)	(4,082.0)	556.9
	DETAILS OF WRITE-INS				
3401.					
3402.					
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0.0	0.0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	0	0	0
2.1	Allied Lines	0	0	0
2.2	Multiple peril crop	0	0	0
2.3	Federal flood	0	0	0
2.4	Private crop	0	0	0
2.5	Private flood	0	0	0
3.	Farmowners multiple peril	0	0	0
4.	Homeowners multiple peril	0	0	0
5.1	Commercial multiple peril (non-liability portion)	0	0	0
5.2	Commercial multiple peril (liability portion)	0	0	0
6.	Mortgage guaranty	0	0	0
8.	Ocean marine	0	0	0
9.	Inland marine	0	0	0
10.	Financial guaranty	0	0	0
11.1	Medical professional liability - occurrence	0	0	0
11.2	Medical professional liability - claims-made	0	0	0
12.	Earthquake	0	0	0
13.1	Comprehensive (hospital and medical) individual	0	0	0
13.2	Comprehensive (hospital and medical) group	0	0	0
14.	Credit accident and health	0	0	0
15.1	Vision only	0	0	0
15.2	Dental only	0	0	0
15.3	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	956	4,856	9,187
17.1	Other liability - occurrence	0	0	0
17.2	Other liability - claims-made	0	0	0
17.3	Excess workers' compensation	0	0	0
18.1	Products liability - occurrence	0	0	0
18.2	Products liability - claims-made	0	0	0
19.1	Private passenger auto no-fault (personal injury protection)	0	0	0
19.2	Other private passenger auto liability	0	0	0
19.3	Commercial auto no-fault (personal injury protection)	0	0	(70)
19.4	Other commercial auto liability	3	(11)	(355)
21.1	Private passenger auto physical damage	0	0	0
21.2	Commercial auto physical damage	0	0	(470)
22.	Aircraft (all perils)	0	0	0
23.	Fidelity	690	790	1,040
24.	Surety	57,891	93,187	172,831
26.	Burglary and theft	0	0	0
27.	Boiler and machinery	0	0	0
28.	Credit	0	0	0
29.	International	0	0	0
30.	Warranty	0	0	0
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0
35.	Totals	59,540	98,822	182,163
	DETAILS OF WRITE-INS			
3401.				
3402.				
3403.				
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	4 2023 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2023 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2023 Loss and LAE Payments (Cols. 4+5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2020 + Prior	510,931	674,680	1,185,611	95,999	9,656	105,656	454,662	10,789	606,429	1,071,880	39,731	(47,806)	(8,075)
2. 2021	100,014	189,313	289,327	39,008	3,155	42,162	88,940	4,015	153,231	246,186	27,933	(28,911)	(978)
3. Subtotals 2021 + Prior	610,945	863,993	1,474,937	135,007	12,811	147,818	543,602	14,804	759,660	1,318,066	67,664	(76,717)	(9,054)
4. 2022	151,610	392,415	544,025	126,592	29,180	155,773	131,228	14,928	250,595	396,752	106,210	(97,711)	8,499
5. Subtotals 2022 + Prior	762,554	1,256,408	2,018,963	261,599	41,992	303,591	674,829	29,733	1,010,255	1,714,817	173,874	(174,429)	(554)
6. 2023	XXX	XXX	XXX	XXX	162,951	162,951	XXX	87,131	285,836	372,967	XXX	XXX	XXX
7. Totals	762,554	1,256,408	2,018,963	261,599	204,942	466,542	674,829	116,864	1,296,091	2,087,784	173,874	(174,429)	(554)
8. Prior Year-End Surplus As Regards Policyholders	872,462										Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
											1. 22.8	2. (13.9)	3. 0.0
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. (0.1)

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

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

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

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

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490]



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



4. Director and Officer Supplement [Document Identifier 505]



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504.	Other assets	35,354	0	35,354	133,170
2505.	Assumed reinsurance receivable and payable	3,234	0	3,234	(7,005)
2506.	Suspense, undistributed payments	0	0	0	(3,395)
2597.	Summary of remaining write-ins for Line 25 from overflow page	38,588	0	38,588	122,770

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

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

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	3,175,063,602	3,066,469,318
2.	Cost of bonds and stocks acquired	298,593,843	496,639,214
3.	Accrual of discount	2,442,566	2,980,560
4.	Unrealized valuation increase (decrease)	16,545	(112,982)
5.	Total gain (loss) on disposals	(2,768,652)	(1,596,398)
6.	Deduct consideration for bonds and stocks disposed of	246,712,913	377,427,741
7.	Deduct amortization of premium	4,272,314	11,399,619
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	740,311
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	0	251,560
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	3,222,362,678	3,175,063,602
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	3,222,362,678	3,175,063,602

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	2,818,514,707	98,082,166	86,114,741	7,573,608	2,818,514,707	2,838,055,740	0	2,795,313,991
2. NAIC 2 (a)	382,805,763	13,574,820	6,000,000	(7,993,085)	382,805,763	382,387,498	0	377,143,677
3. NAIC 3 (a)	1,926,400	0	0	(6,960)	1,926,400	1,919,440	0	1,905,680
4. NAIC 4 (a)	0	0	0	0	0	0	0	0
5. NAIC 5 (a)	701,495	0	373,131	(328,364)	701,495	0	0	700,255
6. NAIC 6 (a)	0	0	0	0	0	0	0	0
7. Total Bonds	3,203,948,365	111,656,986	92,487,872	(754,801)	3,203,948,365	3,222,362,678	0	3,175,063,602
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0	0	0	0
9. NAIC 2	0	0	0	0	0	0	0	0
10. NAIC 3	0	0	0	0	0	0	0	0
11. NAIC 4	0	0	0	0	0	0	0	0
12. NAIC 5	0	0	0	0	0	0	0	0
13. NAIC 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock	3,203,948,365	111,656,986	92,487,872	(754,801)	3,203,948,365	3,222,362,678	0	3,175,063,602

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

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

Schedule DA - Part 1 - Short-Term Investments

N O N E

Schedule DA - Verification - Short-Term Investments

N O N E

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	37,754,948	26,232,136
2.	Cost of cash equivalents acquired	574,484,174	1,075,284,946
3.	Accrual of discount	0	0
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	0	0
6.	Deduct consideration received on disposals	582,166,063	1,063,762,134
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	30,073,059	37,754,948
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	30,073,059	37,754,948

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE D - PART 3

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

1	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-GU-9	U S TREASURY NOTES 3.875 2025 03		04/12/2023	NOMURA SECURITIES INTL		4,991,228	5,000,000	6,882	1.A FE
0109999999. Subtotal - Bonds - U.S. Governments						4,991,228	5,000,000	6,882	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
472538-LX-3	JEFFERSON SCHOOL DIST GO 4.500 2041 03		05/24/2023	STIFEL NICOLAUS & CO INC		5,675,462	5,575,000	0	1.B FE
680616-U8-0	OLENTANGY LOCAL SCHOOL D 1.750 2035 12		06/29/2023	RBC CAPITAL MARKETS		1,639,759	2,130,000	3,313	1.A FE
771588-VG-2	ROCHESTER GENERAL OBLIGA 1.875 2036 02		06/20/2023	J P MORGAN CHASE SECURITIES INC		1,060,051	1,370,000	10,061	1.A FE
787642-5R-4	ST CHARLES CO FRANCIS HO 2.000 2038 03		06/14/2023	MORGAN STANLEY		2,941,480	4,000,000	23,333	1.C FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						11,316,752	13,075,000	36,708	XXX
Bonds - U.S. Special Revenues									
044074-EP-3	ASHEVILLE WTR SYS REV GR 1.750 2035 08		06/21/2023	MORGAN STANLEY		820,476	1,065,000	7,351	1.B FE
3133KR-B6-0	FHLMC PASS THR #RA9061 5.500 2053 05		06/22/2023	BAS-MERRILL LYNCH		9,995,035	9,980,221	38,119	1.A
3132DQ-GK-6	FHLMC PASS THR #SD2902 5.500 2053 05		05/18/2023	WELLS FARGO SECURITIES		25,058,594	25,000,000	80,208	1.A
3140XL-CB-2	FNMA PASS THRU #FS4565 5.000 2053 05		05/05/2023	J P MORGAN CHASE SECURITIES INC		14,952,581	14,950,245	16,611	1.A
0909999999. Subtotal - Bonds - U.S. Special Revenues						50,826,686	50,995,466	142,290	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)									
025816-DE-6	AMERICAN EXPRESS 4.990 2026 05		04/27/2023	CITIGROUP GLOBAL MARKETS		1,998,300	2,000,000	0	1.F FE
278062-AK-0	EATON CORP 4.350 2028 05		05/15/2023	BNP PARIBAS		4,996,200	5,000,000	0	1.G FE
26884T-AV-4	ERAC USA FINANCE LLC (14 4.600 2028 05		05/01/2023	J P MORGAN CHASE SECURITIES INC		4,967,000	5,000,000	1,278	2.A FE
448579-AQ-5	HYATT HOTELS 5.750 2027 01		06/26/2023	GOLDMAN SACHS & CO		1,999,500	2,000,000	0	2.C FE
539830-CA-5	LOCKHEED MARTIN CORP 4.750 2034 02		05/23/2023	CREDIT AGRICOLE CIB		4,983,700	5,000,000	0	1.G FE
571676-AT-2	MARS INC (144A) 4.550 2028 04		04/18/2023	GOLDMAN SACHS & CO		3,009,660	3,000,000	0	1.E FE
58933Y-BK-0	MERCK & CO INC 4.500 2033 05		05/30/2023	HSBC		2,985,180	3,000,000	5,250	1.E FE
693304-BF-3	PECO ENERGY CO 4.900 2033 06		06/15/2023	SMBC NIKKO SEC		6,985,860	7,000,000	0	1.E FE
67077M-AW-8	NUTRIEN LTD 2.950 2030 05	A	06/21/2023	RBC CAPITAL MARKETS		2,609,280	3,000,000	9,833	2.B FE
05635J-AA-8	BACARDI LTD (144A) 5.250 2029 01	D	06/06/2023	J P MORGAN CHASE SECURITIES INC		3,999,040	4,000,000	0	2.C FE
806854-AK-1	SCHLUMBERGER INVESTMENT 4.500 2028 05	D	05/08/2023	DEUTSCHE BANC		5,988,600	6,000,000	0	1.F FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						44,522,320	45,000,000	16,361	XXX
2509999997. Total - Bonds - Part 3						111,656,986	114,070,466	202,241	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						111,656,986	114,070,466	202,241	XXX
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						0	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						0	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						0	XXX	0	XXX
6009999999 - Totals						111,656,986	XXX	202,241	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																					
..91282C-AY-7	U S TREASURY NOTES .625		05/16/2023	BMO CAPITAL MARKETS		8,776,138	10,000,000	9,635,196	9,730,571	0	20,087	0	20,087	0	9,750,657	0	(974,519)	(974,519)	28,846	11/30/2027	1.A
..91282C-BJ-9	U S TREASURY NOTES .750		05/04/2023	BMO CAPITAL MARKETS		11,099,568	12,500,000	12,161,671	12,248,875	0	16,510	0	16,510	0	12,265,385	0	(1,165,817)	(1,165,817)	71,219	01/31/2028	1.A
..36179T-CW-3	GNMA II PASS #MA4585 3.000		06/20/2023	PAID ON PRINCIPAL		48,968	48,968	47,928	47,196	0	1,772	0	1,772	0	48,968	0	0	0	620	07/20/2047	1.A
..36179T-LR-4	GNMA II PASS #MA4836 3.000		06/20/2023	PAID ON PRINCIPAL		58,681	58,681	57,470	56,590	0	2,091	0	2,091	0	58,681	0	0	0	736	11/20/2047	1.A
..36202F-4Q-6	GNMA II PASS #00005331 3.500		06/20/2023	PAID ON PRINCIPAL		27,468	27,468	28,734	28,927	0	(1,460)	0	(1,460)	0	27,468	0	0	0	394	03/20/2042	1.A
..36202D-HK-0	GNMA II PASS #2934 7.500		06/20/2023	PAID ON PRINCIPAL		1,035	1,035	1,001	992	0	43	0	43	0	1,035	0	0	0	32	06/20/2030	1.A
..36202D-KX-8	GNMA II PASS #3010 7.000		06/20/2023	PAID ON PRINCIPAL		957	957	963	967	0	(11)	0	(11)	0	957	0	0	0	29	12/20/2030	1.A
..36202D-SA-0	GNMA II PASS #3213 5.500		06/20/2023	PAID ON PRINCIPAL		824	824	823	823	0	1	0	1	0	824	0	0	0	19	03/20/2032	1.A
..36202D-T5-0	GNMA II PASS #3272 5.500		06/20/2023	PAID ON PRINCIPAL		8,444	8,444	8,428	8,428	0	16	0	16	0	8,444	0	0	0	167	08/20/2032	1.A
..36202D-UH-2	GNMA II PASS #3284 5.500		06/20/2023	PAID ON PRINCIPAL		1,022	1,022	1,020	1,020	0	2	0	2	0	1,022	0	0	0	24	09/20/2032	1.A
..36202D-UU-3	GNMA II PASS #3295 5.500		06/20/2023	PAID ON PRINCIPAL		1,624	1,624	1,621	1,621	0	3	0	3	0	1,624	0	0	0	39	10/20/2032	1.A
..36202E-F2-0	GNMA II PASS #3785 5.000		06/20/2023	PAID ON PRINCIPAL		25,544	25,544	25,017	25,105	0	439	0	439	0	25,544	0	0	0	520	11/20/2035	1.A
..36202E-UR-8	GNMA II PASS #4192 4.500		06/20/2023	PAID ON PRINCIPAL		3,637	3,637	3,290	3,310	0	326	0	326	0	3,637	0	0	0	68	07/20/2038	1.A
..36208H-NC-6	GNMA PASS TH #451387 7.500		06/15/2023	PAID ON PRINCIPAL		870	870	869	869	0	1	0	1	0	870	0	0	0	27	08/15/2027	1.A
..36211Q-7F-2	GNMA PASS TH #520294 5.000		06/15/2023	PAID ON PRINCIPAL		7,200	7,200	7,198	7,192	0	7	0	7	0	7,200	0	0	0	142	12/15/2034	1.A
..36213Y-P3-0	GNMA PASS TH #568442 6.000		06/15/2023	PAID ON PRINCIPAL		3,736	3,736	3,636	3,649	0	88	0	88	0	3,736	0	0	0	92	01/15/2032	1.A
..36200K-T4-9	GNMA PASS TH #603671 5.000		06/15/2023	PAID ON PRINCIPAL		4,065	4,065	4,026	4,035	0	30	0	30	0	4,065	0	0	0	84	05/15/2033	1.A
..36200M-UD-3	GNMA PASS TH #604580 5.000		06/15/2023	PAID ON PRINCIPAL		4,356	4,356	4,315	4,321	0	35	0	35	0	4,356	0	0	0	86	08/15/2033	1.A
..36200M-VP-5	GNMA PASS TH #604622 5.000		06/15/2023	PAID ON PRINCIPAL		2,077	2,077	2,058	2,060	0	18	0	18	0	2,077	0	0	0	45	09/15/2033	1.A
..36241K-BV-9	GNMA PASS TH #781852 7.000		06/15/2023	PAID ON PRINCIPAL		2,450	2,450	2,607	2,458	0	(8)	0	(8)	0	2,450	0	0	0	71	08/15/2024	1.A
..36241K-BW-7	GNMA PASS TH #781853 7.000		06/15/2023	PAID ON PRINCIPAL		26,025	26,025	27,673	26,878	0	(853)	0	(853)	0	26,025	0	0	0	754	09/15/2028	1.A
..36241K-BX-5	GNMA PASS TH #781854 7.000		06/15/2023	PAID ON PRINCIPAL		95,194	95,194	101,183	99,797	0	(4,604)	0	(4,604)	0	95,194	0	0	0	2,802	08/15/2032	1.A
..83162C-VX-8	SBAP 2013-20K 1 3.380		05/01/2023	PAID ON PRINCIPAL		287,574	287,574	288,405	286,499	0	1,074	0	1,074	0	287,574	0	0	0	4,938	11/01/2033	1.A
..83162C-C3-5	SBAP 2019-25F 1 2.770		06/01/2023	PAID ON PRINCIPAL		196,599	196,599	196,691	196,061	0	537	0	537	0	196,599	0	0	0	2,793	06/01/2044	1.A
0109999999. Subtotal - Bonds - U.S. Governments						20,684,054	23,308,348	22,611,824	22,788,246	0	36,145	0	36,145	0	22,824,391	0	(2,140,336)	(2,140,336)	114,545	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
..194475-RH-4	COLLEGE STATION ISD GO 3.500		06/02/2023	MUNI CENTER		1,261,463	1,250,000	1,268,663	1,253,295	0	(876)	0	(876)	0	1,252,420	0	9,043	9,043	35,365	08/15/2027	1.A FE
..194475-RJ-0	COLLEGE STATION ISD GO 3.750		06/02/2023	MUNI CENTER		1,012,000	1,000,000	1,026,200	1,004,664	0	(1,229)	0	(1,229)	0	1,003,435	0	8,565	8,565	30,313	08/15/2028	1.A FE
..355694-2G-4	FREDERICK CO GENERAL O 3.500		05/01/2023	REDEEMED		655,000	655,000	698,865	656,632	0	(1,632)	0	(1,632)	0	655,000	0	0	0	11,463	05/01/2027	1.A FE
..355694-2H-2	FREDERICK CO GENERAL O 3.500		05/01/2023	REDEEMED		800,000	800,000	847,096	801,753	0	(1,753)	0	(1,753)	0	800,000	0	0	0	14,000	05/01/2028	1.A FE
..355694-2J-8	FREDERICK CO GENERAL O 3.500		05/01/2023	REDEEMED		1,025,000	1,025,000	1,078,034	1,026,973	0	(1,973)	0	(1,973)	0	1,025,000	0	0	0	17,938	05/01/2029	1.A FE
..363651-NG-1	GALLATIN CO GENERAL OB 3.000		06/20/2023	MUNI CENTER		385,480	385,000	371,179	371,859	0	1,272	0	1,272	0	373,131	0	12,348	12,348	11,225	07/01/2027	5.B GI
..439881-KG-7	HOPKINS ISD #270 GO S2 3.250		04/04/2023	REDEEMED		4,000,000	4,000,000	4,029,760	4,000,157	0	(157)	0	(157)	0	4,000,000	0	0	0	87,750	02/01/2030	1.B FE
..562158-DH-5	MANCHESTER ESSEX REG S 2.750		05/26/2023	MUNI CENTER		885,370	895,000	914,243	901,503	0	(872)	0	(872)	0	900,631	0	(15,261)	(15,261)	21,604	01/15/2029	1.C FE
..644800-Y2-4	NEW HANOVER CO GENERAL 4.000		06/01/2023	REDEEMED		2,750,000	2,750,000	2,960,045	2,760,064	0	(10,064)	0	(10,064)	0	2,750,000	0	0	0	55,000	06/01/2028	1.A FE
..644800-Y3-2	NEW HANOVER CO GENERAL 4.000		06/01/2023	REDEEMED		2,750,000	2,750,000	2,943,050	2,759,267	0	(9,267)	0	(9,267)	0	2,750,000	0	0	0	55,000	06/01/2029	1.A FE
..644800-Y4-0	NEW HANOVER CO GENERAL 4.000		06/01/2023	REDEEMED		2,750,000	2,750,000	2,928,558	2,758,584	0	(8,584)	0	(8,584)	0	2,750,000	0	0	0	55,000	06/01/2030	1.A FE
..66702R-GJ-5	NORTHSIDE ISD GO REF S 4.500		06/21/2023	REDEEMED		4,485,000	4,485,000	4,762,397	4,500,926	0	(15,926)	0	(15,926)	0	4,485,000	0	0	0	104,276	06/15/2033	1.A FE
..783244-BK-1	RUTHERFORD CO GENERAL 3.500		04/01/2023	REDEEMED		2,150,000	2,150,000	2,224,111	2,154,032	0	(4,032)	0	(4,032)	0	2,150,000	0	0	0	37,625	04/01/2027	1.A FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						24,909,312	24,895,000	26,052,199	24,949,709	0	(55,092)	0	(55,092)	0	24,894,618	0	14,694	14,694	536,558	XXX	XXX
Bonds - U.S. Special Revenues																					
..084213-BJ-5	BERKELEY CO UTILITY RE 4.000		05/18/2023	MUNI CENTER		305,217	300,000	314,598	302,421	0	(640)	0	(640)	0	301,781	0	3,436	3,436	5,589	06/01/2032	1.D FE
..751100-JS-8	RALEIGH COMB ENTERPRIS 3.750		06/15/2023	REDEEMED		5,000,000	5,000,000	5,229,400	5,004,227	0	(4,227)	0	(4,227)	0	5,000,000	0	0	0	147,917	03/01/2033	1.A FE
..31294M-GB-1	FHLMC GOLD P #E02894 3.500		06/15/2023	PAID ON PRINCIPAL		28,615	28,615	28,687	28,627	0	(12)	0	(12)	0	28,615	0	0	0	416	05/15/2026	1.A

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3128M4-WX-7	FHLMC GOLD P #G03062	5.500		06/15/2023	PAID ON PRINCIPAL		169	169	167	168	0	1	0	1	0	169	0	0	0	4	06/15/2037	1.A
31335C-GR-9	FHLMC GOLD P #G62008	3.000		06/15/2023	PAID ON PRINCIPAL		134,452	134,452	136,594	136,922	0	(2,471)	0	(2,471)	0	134,452	0	0	0	1,697	05/15/2047	1.A
3132XC-R6-4	FHLMC GOLD P #G67709	3.500		06/15/2023	PAID ON PRINCIPAL		151,081	151,081	150,786	150,759	0	322	0	322	0	151,081	0	0	0	2,197	03/15/2048	1.A
3128MJ-TB-6	FHLMC GOLD P #08545	3.500		06/15/2023	PAID ON PRINCIPAL		36,172	36,172	35,624	35,588	0	584	0	584	0	36,172	0	0	0	539	09/15/2043	1.A
3133AX-L5-9	FHLMC PASS T #QD1248	4.000		06/25/2023	PAID ON PRINCIPAL		687,107	687,107	671,540	671,640	0	15,467	0	15,467	0	687,107	0	0	0	11,449	11/25/2051	1.A
3133KY-SD-2	FHLMC PASS T #RB5016	2.500		06/25/2023	PAID ON PRINCIPAL		61,304	61,304	61,735	62,339	0	(1,036)	0	(1,036)	0	61,304	0	0	0	633	09/25/2039	1.A
3132DM-BB-0	FHLMC PASS T #SD0034	3.000		06/25/2023	PAID ON PRINCIPAL		81,246	81,246	82,344	83,086	0	(1,840)	0	(1,840)	0	81,246	0	0	0	1,002	09/25/2047	1.A
3132DQ-GK-6	FHLMC PASS T #SD2902	5.500		06/25/2023	PAID ON PRINCIPAL		306,515	306,515	307,234	307,234	0	(718)	0	(718)	0	306,515	0	0	0	1,405	05/25/2053	1.A
3132A5-F9-1	FHLMC PASS T #ZS4692	2.500		06/25/2023	PAID ON PRINCIPAL		35,892	35,892	35,353	35,576	0	316	0	316	0	35,892	0	0	0	372	12/25/2046	1.A
3132AD-5W-4	FHLMC PASS T #ZT1761	3.000		06/25/2023	PAID ON PRINCIPAL		126,858	126,858	128,761	129,177	0	(2,319)	0	(2,319)	0	126,858	0	0	0	1,505	02/25/2047	1.A
3137FC-HE-7	FHR 4736 CD CMO	3.000		06/15/2023	PAID ON PRINCIPAL		212,491	212,491	208,791	209,365	0	3,126	0	3,126	0	212,491	0	0	0	2,639	08/15/2046	1.A
31402Q-5P-2	FN (10/1 ARM #735354	4.372		06/25/2023	PAID ON PRINCIPAL		3,549	3,549	3,566	3,542	0	7	0	7	0	3,549	0	0	0	59	03/25/2035	1.A
31406U-DS-4	FN (10/1 ARM #820113	4.370		06/25/2023	PAID ON PRINCIPAL		3,409	3,409	3,364	3,397	0	12	0	12	0	3,409	0	0	0	55	11/25/2034	1.A
3138ER-6E-5	FNMA PASS TH #AL9868	2.500		06/25/2023	PAID ON PRINCIPAL		75,902	75,902	75,072	74,768	0	1,135	0	1,135	0	75,902	0	0	0	759	02/25/2047	1.A
3138WV-PH-8	FNMA PASS TH #AT7623	3.000		06/25/2023	PAID ON PRINCIPAL		107,620	107,620	105,804	105,169	0	2,451	0	2,451	0	107,620	0	0	0	1,386	06/25/2043	1.A
3140J8-DM-2	FNMA PASS TH #BM3707	2.500		06/25/2023	PAID ON PRINCIPAL		40,333	40,333	39,726	39,559	0	773	0	773	0	40,333	0	0	0	416	04/25/2047	1.A
3140J8-PK-3	FNMA PASS TH #BM4025	3.500		06/25/2023	PAID ON PRINCIPAL		261,206	261,206	259,370	259,229	0	1,978	0	1,978	0	261,206	0	0	0	3,790	04/25/2044	1.A
3140J8-PS-6	FNMA PASS TH #BM4032	3.500		06/25/2023	PAID ON PRINCIPAL		149,604	149,604	148,639	148,391	0	1,212	0	1,212	0	149,604	0	0	0	2,241	04/25/2047	1.A
3140J8-RN-5	FNMA PASS TH #BM4092	2.500		06/25/2023	PAID ON PRINCIPAL		38,059	38,059	38,594	38,732	0	(673)	0	(673)	0	38,059	0	0	0	410	08/25/2043	1.A
3140J9-EJ-6	FNMA PASS TH #BM4636	2.500		06/25/2023	PAID ON PRINCIPAL		41,406	41,406	40,992	40,868	0	538	0	538	0	41,406	0	0	0	427	11/25/2047	1.A
3140JA-CC-0	FNMA PASS TH #BM5466	2.500		06/25/2023	PAID ON PRINCIPAL		40,707	40,707	40,504	40,468	0	239	0	239	0	40,707	0	0	0	409	10/25/2043	1.A
3140MM-ZZ-4	FNMA PASS TH #BV7959	5.000		06/25/2023	PAID ON PRINCIPAL		160,818	160,818	160,127	160,127	0	691	0	691	0	160,818	0	0	0	1,397	08/25/2052	1.A
3140MY-AG-7	FNMA PASS TH #BW6306	5.000		06/25/2023	PAID ON PRINCIPAL		319,769	319,769	316,022	316,022	0	3,747	0	3,747	0	319,769	0	0	0	2,505	08/25/2052	1.A
3140XK-EV-8	FNMA PASS TH #FS3747	5.500		06/25/2023	PAID ON PRINCIPAL		295,274	295,274	296,520	296,520	0	(1,246)	0	(1,246)	0	295,274	0	0	0	3,763	12/25/2052	1.A
3140XL-CB-2	FNMA PASS TH #FS4565	5.000		06/25/2023	PAID ON PRINCIPAL		115,355	115,355	115,373	115,373	0	(18)	0	(18)	0	115,355	0	0	0	481	05/25/2053	1.A
31418C-E4-2	FNMA PASS TH #MA2854	2.500		06/25/2023	PAID ON PRINCIPAL		62,811	62,811	62,703	62,702	0	109	0	109	0	62,811	0	0	0	652	12/25/2046	1.A
31418C-UB-8	FNMA PASS TH #MA3277	4.000		06/25/2023	PAID ON PRINCIPAL		42,237	42,237	42,951	43,691	0	(1,454)	0	(1,454)	0	42,237	0	0	0	707	02/25/2048	1.A
31418D-FE-7	FNMA PASS TH #MA3764	2.500		06/25/2023	PAID ON PRINCIPAL		55,216	55,216	55,964	56,475	0	(1,259)	0	(1,259)	0	55,216	0	0	0	573	09/25/2034	1.A
31418D-HG-0	FNMA PASS TH #MA3830	2.500		06/25/2023	PAID ON PRINCIPAL		71,354	71,354	71,889	72,520	0	(1,166)	0	(1,166)	0	71,354	0	0	0	728	11/25/2039	1.A
31418D-KY-7	FNMA PASS TH #MA3910	2.000		06/25/2023	PAID ON PRINCIPAL		103,652	103,652	103,441	103,437	0	214	0	214	0	103,652	0	0	0	847	01/25/2035	1.A
3136B6-QM-8	FNR 19-57 LA CMO	2.500		06/25/2023	PAID ON PRINCIPAL		47,810	47,810	47,821	47,827	0	(17)	0	(17)	0	47,810	0	0	0	557	05/25/2046	1.A
3136B5-NL-5	FNR 2019-31 EG CMO	2.500		06/25/2023	PAID ON PRINCIPAL		214,884	214,884	214,196	214,178	0	707	0	707	0	214,884	0	0	0	2,208	10/25/2048	1.A
31392C-MS-0	FNW 2002-W1 2A CMO	4.782		06/25/2023	PAID ON PRINCIPAL		7,595	7,595	7,982	7,193	0	401	0	401	0	7,595	0	0	0	149	02/25/2042	1.B FE
3133TR-7A-7	FSPC T-31 A5	7.993		06/25/2023	PAID ON PRINCIPAL		34,575	34,575	34,574	32,776	0	1,799	0	1,799	0	34,575	0	0	0	733	05/25/2031	1.A FE
0909999999. Subtotal - Bonds - U.S. Special Revenues							9,460,264	9,455,047	9,676,809	9,440,094	0	16,733	0	16,733	0	9,456,828	0	3,436	3,436	202,618	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																						
037833-AK-6	APPLE INC	2.400		05/03/2023	MATURED		1,000,000	1,000,000	921,570	996,790	0	3,210	0	3,210	0	1,000,000	0	0	0	12,000	05/03/2023	1.B FE
149130-2L-2	CATERPILLAR FINANCIAL	3.450		05/15/2023	MATURED		1,000,000	1,000,000	999,320	999,889	0	111	0	111	0	1,000,000	0	0	0	17,250	05/15/2023	1.F FE
172967-LZ-2	CITIGROUP INC	4.044		06/01/2023	REDEEMED		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	40,440	06/01/2024	1.G FE
224044-CA-3	COX COMMUNICATIONS INC	2.950		06/30/2023	MATURED		1,000,000	1,000,000	995,600	999,754	0	246	0	246	0	1,000,000	0	0	0	14,750	06/30/2023	2.B FE
341081-FJ-1	FLORIDA POWER & LIGHT	2.750		06/01/2023	MATURED		1,000,000	1,000,000	996,190	999,792	0	208	0	208	0	1,000,000	0	0	0	13,750	06/01/2023	1.E FE
427866-AT-5	HERSHEY COMPANY	2.625		05/01/2023	MATURED		1,000,000	1,000,000	997,400	999,863	0	138	0	138	0	1,000,000	0	0	0	13,125	05/01/2023	1.E FE
437076-AZ-5	HOME DEPOT INC	2.700		04/01/2023	MATURED		1,000,000	1,000,000	988,890	999,630	0	370	0	370	0	1,000,000	0	0	0	13,500	04/01/2023	1.F FE
494368-BJ-1	KIMBERLY-CLARK	2.400		06/01/2023	MATURED		1,000,000	1,000,000	977,600	998,923	0	1,077	0	1,077	0	1,000,000	0	0	0	12,000	06/01/2023	1.F FE
502431-AJ-8	L3HARRIS TECH INC	3.850		06/15/2023	MATURED		2,000,000	2,000,000	2,091,180	2,009,154	0	(9,154)	0	(9,154)	0	2,000,000	0	0	0	38,500	06/15/2023	2.B FE
581557-BE-4	MCKESSON CORP	3.796		06/16/2023	TENDERED		987,460	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(12,540)	(12,540)	28,575	03/15/2024	2.A FE

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		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
..58933Y-AF-2	MERCK & CO INC	2.800		05/18/2023	MATURED		1,000,000	1,000,000	985,350	998,693	0	1,307	0	1,307	0	1,000,000	0	0	0	14,000	05/18/2023	1.E FE
..594918-AT-1	MICROSOFT CORP	2.375		05/01/2023	MATURED		2,000,000	2,000,000	1,935,340	1,997,222	0	2,778	0	2,778	0	2,000,000	0	0	0	23,750	05/01/2023	1.A FE
..654106-AC-7	NIKE INC	2.250		05/01/2023	MATURED		1,000,000	1,000,000	926,140	997,068	0	2,932	0	2,932	0	1,000,000	0	0	0	11,250	05/01/2023	1.E FE
..665772-CK-3	NORTHERN STATES POWER	2.600		05/15/2023	MATURED		2,000,000	2,000,000	1,996,340	1,999,781	0	219	0	219	0	2,000,000	0	0	0	26,000	05/15/2023	1.F FE
..717081-DH-3	PFIZER INC	3.000		06/15/2023	MATURED		1,000,000	1,000,000	996,810	999,816	0	184	0	184	0	1,000,000	0	0	0	15,000	06/15/2023	1.E FE
..744560-BC-9	PUBLIC SERVICE ELECTRI	2.375		05/15/2023	MATURED		1,000,000	1,000,000	996,810	999,840	0	160	0	160	0	1,000,000	0	0	0	11,875	05/15/2023	1.F FE
..79466L-AE-4	SALESFORCE.COM INC	3.250		04/11/2023	MATURED		1,000,000	1,000,000	999,400	999,899	0	101	0	101	0	1,000,000	0	0	0	16,250	04/11/2023	1.F FE
..882508-AW-4	TEXAS INSTRUMENTS INC	2.250		05/01/2023	MATURED		1,000,000	1,000,000	981,920	999,162	0	838	0	838	0	1,000,000	0	0	0	11,250	05/01/2023	1.D FE
..872540-AP-4	TJX COS INC	2.500		05/15/2023	MATURED		1,000,000	1,000,000	937,420	996,998	0	3,002	0	3,002	0	1,000,000	0	0	0	12,500	05/15/2023	1.F FE
..86787E-AN-7	TRUIST BANK	2.750		05/01/2023	MATURED		1,851,000	1,851,000	1,798,413	1,847,215	0	3,785	0	3,785	0	1,851,000	0	0	0	25,451	05/01/2023	1.F FE
..931142-DH-3	WALMART INC	2.550		04/11/2023	MATURED		1,000,000	1,000,000	938,430	997,787	0	2,213	0	2,213	0	1,000,000	0	0	0	12,750	04/11/2023	1.C FE
..94106L-BD-0	WASTE MANAGEMENT INC	2.400		05/15/2023	MATURED		1,000,000	1,000,000	998,980	999,914	0	86	0	86	0	1,000,000	0	0	0	12,000	05/15/2023	2.A FE
..25243Y-AU-3	DIAGEO CAPITAL PLC	2.625	D	04/29/2023	MATURED		2,000,000	2,000,000	1,971,920	1,998,654	0	1,346	0	1,346	0	2,000,000	0	0	0	26,250	04/29/2023	1.G FE
..423012-AD-5	HEINEKEN NV (144A)	2.750	D	04/01/2023	MATURED		1,000,000	1,000,000	1,005,910	1,000,116	0	(116)	0	(116)	0	1,000,000	0	0	0	13,750	04/01/2023	2.A FE
..63254A-AY-4	NATIONAL AUSTRALIA BAN	2.875	D	04/12/2023	MATURED		1,000,000	1,000,000	997,130	999,782	0	218	0	218	0	1,000,000	0	0	0	14,375	04/12/2023	1.D FE
..961214-DZ-3	WESTPAC BANKING CORP	3.650	D	05/15/2023	MATURED		2,000,000	2,000,000	1,999,460	1,999,831	0	169	0	169	0	2,000,000	0	0	0	36,500	05/15/2023	1.D FE
..07386Y-AE-4	BSARM 2007-5 3A1 CMO	3.786		06/25/2023	PAID ON PRINCIPAL		6,283	6,283	4,938	2,709	0	3,574	0	3,574	0	6,283	0	0	0	108	08/25/2047	1.A FM
..07386Y-AE-4	BSARM 2007-5 3A1 CMO	3.786		06/25/2023	WRITTEN OFF		0	1,128	887	486	0	1	0	1	0	487	0	(487)	(487)	17	08/25/2047	1.A FM
..12544W-AG-2	CWHL 2007-HY3 4A1 CMO	4.687		06/25/2023	PAID ON PRINCIPAL		6,563	6,563	5,588	2,239	0	4,324	0	4,324	0	6,563	0	0	0	105	06/25/2047	1.A FM
..29977J-AB-2	EVER 2013-1 A2 CMO	2.500		06/25/2023	PAID ON PRINCIPAL		21,948	21,948	19,781	20,319	0	1,630	0	1,630	0	21,948	0	0	0	215	03/25/2043	1.A
..46651G-AC-3	JPMMT 2019-7 A3 CMO (1	3.500		06/25/2023	PAID ON PRINCIPAL		88,843	88,843	89,954	90,213	0	(1,369)	0	(1,369)	0	88,843	0	0	0	1,220	02/25/2050	1.A
..46592X-AC-8	JPMMT 2021-13 A3 CMO (	2.500		06/25/2023	PAID ON PRINCIPAL		199,397	199,397	200,363	200,396	0	(999)	0	(999)	0	199,397	0	0	0	2,038	04/25/2052	1.A
..74958T-AJ-2	RFMSI 2007-SA3 3A4 CMO	5.377		06/25/2023	PAID ON PRINCIPAL		6,215	6,215	4,984	2,806	0	3,409	0	3,409	0	6,215	0	0	0	139	07/27/2037	1.A FM
..81746L-AA-0	SEMT 2015-3 A1 CMO (14	3.500		06/25/2023	PAID ON PRINCIPAL		61,173	61,173	63,066	62,470	0	(1,297)	0	(1,297)	0	61,173	0	0	0	838	07/25/2045	1.A
..81748B-AB-8	SEMT 2019-3 A2 CMO (14	3.500		06/25/2023	PAID ON PRINCIPAL		10,454	10,454	10,638	10,584	0	(130)	0	(130)	0	10,454	0	0	0	151	09/25/2049	1.A
..12630D-AW-4	COMM 2014-CR14 ASB	3.743		06/10/2023	PAID ON PRINCIPAL		278,188	278,188	281,709	278,514	0	(326)	0	(326)	0	278,188	0	0	0	4,342	02/10/2047	1.A
..61763M-AE-0	MSBAM 2014-C16 A4	3.600		05/15/2023	PAID ON PRINCIPAL		1,369,410	1,369,410	1,383,031	1,369,258	0	152	0	152	0	1,369,410	0	0	0	20,541	06/15/2047	1.A
..94989A-AT-2	WFCM 2014-LC18 A4	3.147		06/15/2023	PAID ON PRINCIPAL		412,075	412,075	410,304	411,100	0	975	0	975	0	412,075	0	0	0	5,731	12/15/2047	1.A
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							35,299,009	35,312,677	34,908,765	35,286,663	0	25,373	0	25,373	0	35,312,036	0	(13,027)	(13,027)	522,287	XXX	XXX
2509999997. Total - Bonds - Part 4							90,352,639	92,971,072	93,249,597	92,464,713	0	23,160	0	23,160	0	92,487,872	0	(2,135,233)	(2,135,233)	1,376,008	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							90,352,639	92,971,072	93,249,597	92,464,713	0	23,160	0	23,160	0	92,487,872	0	(2,135,233)	(2,135,233)	1,376,008	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4							0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999998. Total - Preferred Stocks - Part 5							XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks							0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999997. Total - Common Stocks - Part 4							0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999998. Total - Common Stocks - Part 5							XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks							0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5999999999. Total - Preferred and Common Stocks							0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
6009999999 - Totals							90,352,639	XXX	93,249,597	92,464,713	0	23,160	0	23,160	0	92,487,872	0	(2,135,233)	(2,135,233)	1,376,008	XXX	XXX

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
Bonds - U.S. Governments - Issuer Obligations						
000000-00-0	REPO - BNP A TREASURY		1.A	10,622,528	10,622,528	07/03/2023
000000-00-0	REPO - CITI A TREASURY		1.A	10,616,810	10,616,810	07/03/2023
000000-00-0	REPO - DAIWA A TREASURY		1.A	10,622,528	10,622,528	07/03/2023
000000-00-0	REPO - JP A TREASURY		1.A	10,622,528	10,622,528	07/03/2023
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				42,484,394	42,484,394	XXX
0109999999. Total - U.S. Government Bonds				42,484,394	42,484,394	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				42,484,394	42,484,394	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				42,484,394	42,484,394	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				42,484,394	42,484,394	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 20,069,718 Book/Adjusted Carrying Value $ 20,069,718
2. Average balance for the year Fair Value $ 31,596,192 Book/Adjusted Carrying Value $ 31,596,192
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:

NAIC 1 $ 42,484,394 NAIC 2 $ 0 NAIC 3 $ 0 NAIC 4 $ 0 NAIC 5 $ 0 NAIC 6 $ 0

SCHEDULE DL - PART 2
SECURITIES LENGING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

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

NONE

General Interrogatories:

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

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
Citibank, N.A. ..... New Castle,DE	.....	...0.000	 0	 0	 151,216	 151,216	 151,216	..XXX.
JP Morgan Chase Bank, N.A. ... New York,NY	.....	...0.000	 0	 0	 0	.....(1,948,028)	 276,964	..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	151,216	(1,796,812)	428,180	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	151,216	(1,796,812)	428,180	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash	XXX	XXX	0	0	151,216	(1,796,812)	428,180	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds						0	0	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						0	0	0
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						0	0	0
Qualified Cash Pools Under SSAP No. 2R								
	TRAVELERS M MKT LIQUIDITY POOL		06/30/2023	5.159		30,073,059	0	39,633
8409999999. Subtotal - Qualified Cash Pools Under SSAP No. 2R						30,073,059	0	39,633
8609999999 - Total Cash Equivalents						30,073,059	0	39,633