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QUARTERLY STATEMENT

AS OF JUNE 30, 2021

OF THE CONDITION AND AFFAIRS OF

THE STANDARD FIRE INSURANCE COMPANY

NAIC Group Code 3548 (Current Period) 3548 (Prior Period) **NAIC Company Code** 19070 **Employer's ID Number** 06-6033509

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

INCORPORATED/ORGANIZED, JULY 6, 1905 **COMMENCED BUSINESS, MARCH 26, 1910**

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

OFFICERS

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

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

DIRECTORS

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

STATE OF CONNECTICUT
COUNTY OF HARTFORD } ss:

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

Nicholas Seminara	Wendy C. Skjerven	Douglas K. Russell
President	Secretary	Controller

Subscribed and sworn to before me this
20th day of July, 2021

Notary Public
My Commission Expires September 30, 2022

SANDRA M. BACHMAN NOTARY PUBLIC CONNECTICUT

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

ASSETS

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1. Bonds	2,722,443,752	0	2,722,443,752	2,638,036,158
2. Stocks:				
2.1 Preferred stocks	0	0	0	0
2.2 Common stocks	555,920,465	2,093,696	553,826,768	533,299,024
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 $.....0 encumbrances)	0	0	0	0
5. Cash ($.....0), cash equivalents ($.....183,546,523) and short-term investments ($.....0)	183,546,523	0	183,546,523	232,205,158
6. Contract loans (including $.....0 premium notes)	0	0	0	0
7. Derivatives	0	0	0	0
8. Other invested assets	209,696,872	3,579,955	206,116,918	178,163,806
9. Receivables for securities	349,578	0	349,578	12,500
10. Securities lending reinvested collateral assets	26,325,198	0	26,325,198	13,814,212
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	3,698,282,388	5,673,651	3,692,608,737	3,595,530,858
13. Title plants less $.....0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	22,571,809	0	22,571,809	22,898,920
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	92,315,831	8,876,150	83,439,681	79,629,390
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.....(270,172) earned but unbilled premiums)	274,250,216	733,990	273,516,226	245,354,897
15.3 Accrued retrospective premiums ($.....3,911,453) and contracts subject to redetermination ($.....0)	3,911,453	313,667	3,597,786	3,364,025
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	183,609,719	0	183,609,719	169,455,151
16.2 Funds held by or deposited with reinsured companies	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2 Net deferred tax asset	43,226,509	0	43,226,509	42,617,902
19. Guaranty funds receivable or on deposit	544,335	0	544,335	746,793
20. Electronic data processing equipment and software	7,412,796	0	7,412,796	11,034,492
21. Furniture and equipment, including health care delivery assets ($.....0)	224	224	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	96,786,453	0	96,786,453	60,883,692
24. Health care ($.....0) and other amounts receivable	0	0	0	0
25. Aggregate write-ins for other than invested assets	17,758,716	273,397	17,485,319	19,335,632
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	4,440,670,450	15,871,079	4,424,799,371	4,250,851,752
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Total (Lines 26 and 27)	4,440,670,450	15,871,079	4,424,799,371	4,250,851,752

DETAILS OF WRITE-INS

1101.	0	0	0	0
1102.	0	0	0	0
1103.	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	0	0	0	0
2501. Other assets	7,759,395	0	7,759,395	9,029,900
2502. Equities and deposits in pools and associations	5,071,372	0	5,071,372	5,294,059
2503. Amounts receivable under high deductible policies	2,724,699	273,397	2,451,302	2,625,713
2598. Summary of remaining write-ins for Line 25 from overflow page	2,203,251	0	2,203,251	2,385,960
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	17,758,716	273,397	17,485,319	19,335,632

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Losses (current accident year $.....269,901,149)	1,721,578,449	1,658,583,146
2.	Reinsurance payable on paid losses and loss adjustment expenses	63,158,071	71,436,783
3.	Loss adjustment expenses	366,681,832	360,512,264
4.	Commissions payable, contingent commissions and other similar charges	28,554,224	39,767,515
5.	Other expenses (excluding taxes, licenses and fees)	24,512,589	26,442,940
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	12,611,488	14,773,527
7.1	Current federal and foreign income taxes (including $.....(67,528,124) on realized capital gains (losses))	2,910,046	2,821,876
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 $.....1,684,224,054 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)	617,136,193	588,635,152
10.	Advance premium	0	0
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	2,862,239	2,737,332
12.	Ceded reinsurance premiums payable (net of ceding commissions)	205,755,965	150,611,630
13.	Funds held by company under reinsurance treaties	0	0
14.	Amounts withheld or retained by company for account of others	2,108,650	1,838,559
15.	Remittances and items not allocated	330,681	902,335
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	0	0
20.	Derivatives	0	0
21.	Payable for securities	9,857,533	9,064,809
22.	Payable for securities lending	26,325,198	13,814,212
23.	Liability for amounts held under uninsured plans	0	0
24.	Capital notes $.....0 and interest thereon $.....0	0	0
25.	Aggregate write-ins for liabilities	(1,856,993)	(1,893,139)
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	3,082,526,165	2,940,048,942
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	3,082,526,165	2,940,048,942
29.	Aggregate write-ins for special surplus funds	2,147,129	2,188,958
30.	Common capital stock	5,000,000	5,000,000
31.	Preferred capital stock	0	0
32.	Aggregate write-ins for other than special surplus funds	0	0
33.	Surplus notes	0	0
34.	Gross paid in and contributed surplus	623,472,070	623,472,070
35.	Unassigned funds (surplus)	711,654,006	680,141,782
36.	Less treasury stock, at cost:		
	36.1 .....0.000 shares common (value included in Line 30 $.....0)	0	0
	36.2 .....0.000 shares preferred (value included in Line 31 $.....0)	0	0
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	1,342,273,205	1,310,802,811
38.	Totals (Page 2, Line 28, Col. 3)	4,424,799,371	4,250,851,752
	DETAILS OF WRITE-INS		
2501.	Retroactive reinsurance reserve assumed	57,083	57,088
2502.	Retroactive reinsurance reserve ceded	(1,914,076)	(1,950,227)
2503.		0	0
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	(1,856,993)	(1,893,139)
2901.	Special surplus from retroactive reinsurance	2,147,129	2,188,958
2902.		0	0
2903.		0	0
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0
2999.	Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above)	2,147,129	2,188,958
3201.		0	0
3202.		0	0
3203.		0	0
3298.	Summary of remaining write-ins for Line 32 from overflow page	0	0
3299.	Totals (Lines 3201 thru 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 $.....1,582,322,038)	1,399,633,823	1,195,045,842	2,526,910,883
1.2 Assumed (written $.....916,333,023)	880,709,253	856,713,678	1,735,724,711
1.3 Ceded (written $.....1,841,661,776)	1,650,738,227	1,454,175,246	3,039,237,478
1.4 Net (written $.....656,993,284)	629,604,849	597,584,273	1,223,398,117
DEDUCTIONS:			
2. Losses incurred (current accident year $.....389,794,249):			
2.1 Direct	764,915,423	658,641,696	1,377,438,706
2.2 Assumed	528,789,537	521,510,235	971,785,584
2.3 Ceded	921,735,339	797,950,889	1,648,768,797
2.4 Net	371,969,621	382,201,043	700,455,493
3. Loss adjustment expenses incurred	64,628,852	41,029,769	117,514,914
4. Other underwriting expenses incurred	187,046,643	179,201,426	357,022,630
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	623,645,115	602,432,238	1,174,993,038
7. Net income of protected cells	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	5,959,734	(4,847,965)	48,405,079
INVESTMENT INCOME			
9. Net investment income earned	46,328,732	43,221,446	133,005,413
10. Net realized capital gains (losses) less capital gains tax of $.....384,026	(243,671)	871,791	409,299
11. Net investment gain (loss) (Lines 9 + 10)	46,085,061	44,093,237	133,414,712
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered $.....206,684 amount charged off $.....1,640,797)	(1,434,113)	(1,093,127)	(2,207,835)
13. Finance and service charges not included in premiums	2,197,938	1,783,267	3,884,250
14. Aggregate write-ins for miscellaneous income	(576,722)	(1,826,376)	(1,100,071)
15. Total other income (Lines 12 through 14)	187,102	(1,136,237)	576,344
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	52,231,897	38,109,036	182,396,136
17. Dividends to policyholders	836,568	817,311	1,674,249
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)	51,395,329	37,291,725	180,721,887
19. Federal and foreign income taxes incurred	11,987,896	7,950,303	29,195,849
20. Net income (Line 18 minus Line 19) (to Line 22)	39,407,433	29,341,422	151,526,038
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	1,310,802,811	1,212,405,420	1,212,405,420
22. Net income (from Line 20)	39,407,433	29,341,422	151,526,038
23. Net transfers (to) from Protected Cell accounts	0	0	0
24. Change in net unrealized capital gains or (losses) less capital gains tax of $.....6,821,909	46,711,351	6,755,008	28,325,016
25. Change in net unrealized foreign exchange capital gain (loss)	1,156	(2,752)	(271)
26. Change in net deferred income tax	3,977,733	389,779	2,540,536
27. Change in nonadmitted assets	3,372,722	(1,778,374)	3,006,071
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	(62,000,000)	0	(87,000,000)
36. Change in treasury stock	0	0	0
37. Aggregate write-ins for gains and losses in surplus	0	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37)	31,470,395	34,705,082	98,397,390
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	1,342,273,205	1,247,110,503	1,310,802,811
DETAILS OF WRITE-INS			
0501.	0	0	0
0502.	0	0	0
0503.	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above)	0	0	0
1401. Fines and penalties of regulatory authorities	(8,882)	(9,817)	(17,346)
1402. Other assets tri-party/tax credit bond income	(14,542)	22,871	55,251
1403. Retroactive reinsurance gain/loss	(26,297)	(163,304)	(131,087)
1498. Summary of remaining write-ins for Line 14 from overflow page	(527,002)	(1,676,126)	(1,006,888)
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above)	(576,722)	(1,826,376)	(1,100,071)
3701.	0	0	0
3702.	0	0	0
3703.	0	0	0
3798. Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799. Totals (Lines 3701 thru 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	681,579,974	596,832,301	1,276,103,547
2.	Net investment income	51,460,012	47,577,553	141,012,935
3.	Miscellaneous income	187,102	(1,136,237)	576,344
4.	Total (Lines 1 through 3)	733,227,089	643,273,617	1,417,692,826
5.	Benefit and loss related payments	331,407,597	296,355,650	608,616,791
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	260,348,392	253,483,598	471,647,075
8.	Dividends paid to policyholders	711,662	822,669	1,814,722
9.	Federal and foreign income taxes paid (recovered) net of $.....126,805 tax on capital gains (losses)	12,283,752	4,620	27,641,459
10.	Total (Lines 5 through 9)	604,751,403	550,666,536	1,109,720,046
11.	Net cash from operations (Line 4 minus Line 10)	128,475,686	92,607,081	307,972,780
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	162,885,085	99,903,114	239,467,443
	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	4,783,787	9,178,760	19,772,897
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
	12.7 Miscellaneous proceeds	792,724	17,413,519	17,381,932
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	168,461,595	126,495,393	276,622,273
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	251,807,280	137,698,989	364,186,251
	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	720,663	1,546,318	2,858,170
	13.6 Miscellaneous applications	12,848,065	0	0
	13.7 Total investments acquired (Lines 13.1 to 13.6)	265,376,008	139,245,307	367,044,421
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)	(96,914,413)	(12,749,914)	(90,422,148)
	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	62,000,000	0	87,000,000
	16.6 Other cash provided (applied)	(18,219,908)	(50,657,205)	(34,250,487)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(80,219,908)	(50,657,205)	(121,250,487)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)	(48,658,635)	29,199,962	96,300,145
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	232,205,158	135,905,013	135,905,013
	19.2 End of period (Line 18 plus Line 19.1)	183,546,523	165,104,975	232,205,158

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

20.0001	Exchange of bonds	5,134,853	8,318,527	13,957,599
20.0002	Other assets tri-party/tax credit bonds	61,419	104,138	104,138
20.0003	Income payment received in securities other assets tri-party/tax credit bonds	6,474	0	0

NOTES TO FINANCIAL STATEMENTS

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES AND GOING CONCERN

   A. Accounting Practices:

   The Standard Fire Insurance 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, 2021	December 31, 2020
1. The Standard Fire Insurance Company state basis	XXX	XXX	XXX	$ 39,407,433	$ 151,526,038
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	$ 39,407,433	$ 151,526,038
Surplus					
5. The Standard Fire Insurance Company state basis	XXX	XXX	XXX	$ 1,342,273,205	$ 1,310,802,811
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	$ 1,342,273,205	$ 1,310,802,811

   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 May 2020, the NAIC issued updated guidance to SSAP No. 2R, *Cash, Cash Equivalents, Drafts, and Short-Term Investments*, that requires cash liquidity pools to be reported on Schedule E – Part 2 as cash equivalents. For reporting entities that have to reclassify cash liquidity pools to a cash equivalent from a different investment schedule, the updated guidance requires the reporting entity to complete the reclassification effective January 1, 2021. The updated guidance is intended to provide more consistency in reporting of cash liquidity pools that were previously reported on various investment schedules based on the nature of the majority of the investments held in the pool.

   The Company reclassified its share of the Travelers Money Market Liquidity Pool (TRVMMLP) from short-term investments to cash equivalents in the quarter ending March 31, 2021. The reclassification of the TRVMMLP had no impact on total assets, surplus or net income.

3. BUSINESS COMBINATIONS AND GOODWILL

   No significant change.

4. DISCONTINUED OPERATIONS

   No significant change.

5. INVESTMENTS

   A. Mortgage Loans, including Mezzanine Real Estate Loans:

   No significant change.

   B. Debt Restructuring:

   No significant change.

   C. Reverse Mortgages:

   No significant change.

   D. Loan-Backed Securities:

   1. The Company applies the retrospective method of revaluing loan-backed securities. The Company's loan-backed securities are revalued quarterly using the constant effective yield method which includes an adjustment for estimated principal prepayments, if any. The effective yield used to determine amortization for these securities is recalculated and adjusted periodically based upon

NOTES TO FINANCIAL STATEMENTS

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 2021.

3. Not applicable.

4. Not applicable.

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

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

No significant change.

3(b). Not applicable.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing:

Not applicable.

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

Not applicable.

H. Repurchase Agreements Transactions Accounted for as a Sale:

Not applicable.

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

Not applicable.

J. Real Estate:

No significant change.

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

No significant change.

L. Restricted Assets:

No significant change.

M. Working Capital Finance Investments:

1. No significant change.

2. Not applicable.

3. Not applicable.

N. Offsetting and Netting of Assets and Liabilities:

Not applicable.

O. 5GI Securities:

No significant change.

P. Short Sales:

No significant change.

Q. Prepayment Penalty and Acceleration Fees:

No significant change.

NOTES TO FINANCIAL STATEMENTS

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

	Asset Type	Percent Share
(1)	Cash	1.1 %
(2)	Cash Equivalents	49.2 %
(3)	Short-Term Investments	49.7 %
(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

No significant change.

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

No significant change.

11. DEBT

A. No significant change.

B. Not applicable.

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

A-D. Defined Benefit Plans:

No significant change.

A(4). Not applicable.

E. Defined Contribution Plans:

No significant change.

F. Multiemployer Plans:

No significant change.

G. Consolidated/Holding Company Plans:

No significant change.

H. Postemployment Benefits and Compensated Absences:

No significant change.

I. Impact of Medicare Modernization Act on Postretirement Benefits:

No significant change.

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

Through June 30, 2021, the Company paid ordinary dividends totaling $62 million to its parent company, Travelers Insurance Group Holdings Inc., as follows:

(in millions)	Ordinary	Extraordinary	Total
March 22, 2021	$ 31	$ —	$ 31
June 23, 2021	31	—	31

14. LIABILITIES, CONTINGENCIES AND ASSESSMENTS

No significant change.

15. LEASES

No significant change.

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

No significant change.

NOTES TO FINANCIAL STATEMENTS

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

A. Transfers of Receivables Reported as Sales:

No significant change.

B. Transfer and Servicing of Financial Assets:

No significant change.

2. Not applicable.

4. Not applicable.

C. Wash Sales:

Not applicable.

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

No significant change.

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

No significant change.

20. FAIR VALUE MEASUREMENTS

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

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

A. Securities measured and reported at fair value as of June 30, 2021:

Description	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Bonds					
Bank loans	$ —	$ 48,508,824	$ —	$ —	$ 48,508,824
Total securities at fair value	$ —	$ 48,508,824	$ —	$ —	$ 48,508,824

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

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, 2021)

Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Cash equivalents	$ 183,546,523	$ 183,546,523	$ 25,102,498	$ 158,444,025	$ —	$ —	$ —
Long-term bonds	2,898,536,306	2,722,443,752	86,475,100	2,780,477,367	31,583,839	—	—

In the quarter ending March 31, 2021, the Company reclassified its investment in the TRVMMLP from short-term bonds to cash equivalents. See Note 2 for a discussion of the accounting change.

(At December 31, 2020)

Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Short-term bonds	$ 232,205,158	$ 232,205,158	$ 23,458,438	$ 208,746,720	$ —	$ —	$ —
Long-term bonds	2,857,357,168	2,638,036,158	66,999,350	2,757,096,609	33,261,209	—	—

NOTES TO FINANCIAL STATEMENTS

D. Not applicable.

E. Not applicable.

21. OTHER ITEMS

No significant change.

22. EVENTS SUBSEQUENT

The Company had no material subsequent events through August 9, 2021.

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 2021, the prior year-end total loss and LAE reserves developed favorably by $17,390,000, resulting from better than expected loss and defense and cost containment experience across multiple Schedule P lines, primarily workers' compensation, homeowners, auto physical damage, special property, and private passenger auto liability lines of business. This favorable development was partially offset by worse than expected loss experience in products liability – occurrence, other liability – occurrence, and other liability – claims-made.

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 including Woolsey wildfire subrogation recoveries in accident year 2018. The improvement in auto physical damage was driven primarily by better than expected loss experience in recent accident years. The improvement in special property was driven primarily by better than expected loss experience in multiple accident years including Woolsey wildfire subrogation recoveries in accident year 2018. The improvement in private passenger auto liability was driven primarily by better than expected loss experience across multiple accident years.

The deterioration in products liability – occurrence was driven primarily by higher than expected loss experience across multiple accident years. The deterioration in other liability – occurrence was driven by higher than expected adjusting and other expense in "Prior" accident years, which was partially offset by better than expected loss experience in recent accident years. The deterioration in other liability – claims-made was driven by higher than expected loss experience primarily in accident year 2020.

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

26. INTERCOMPANY POOLING ARRANGEMENTS

No significant change.

27. STRUCTURED SETTLEMENTS

No significant change.

28. HEALTH CARE RECEIVABLES

No significant change.

29. PARTICIPATING POLICIES

No significant change.

30. PREMIUM DEFICIENCY RESERVES

No significant change.

31. HIGH DEDUCTIBLES

No significant change.

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

No significant change.

33. ASBESTOS/ENVIRONMENTAL RESERVES

No significant change.

34. SUBSCRIBER SAVINGS ACCOUNTS

No significant change.

35. MULTIPLE PERIL CROP INSURANCE

No significant change.

NOTES TO FINANCIAL STATEMENTS

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 [ ] No [X]

3.3 If the response to 3.2 is yes, provide a brief description of those changes.

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. 86312

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [X]
If yes, complete and file the merger history data file with the NAIC for the annual filing corresponding to this period.

4.2 If yes, provide name of 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
	0	

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 with 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 the 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

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No [ ]

(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;

(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;

(c) Compliance with applicable governmental laws, rules and regulations;

(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and

(e) Accountability for adherence to the code.

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

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

FINANCIAL

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

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

INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 3,061,198

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	535,200,374	555,920,465
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	0	0
14.26	All Other	2,849,235	3,177,126
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 538,049,609	$ 559,097,591
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 current statement date:

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 26,325,198

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 26,325,198

16.3 Total payable for securities lending reported on the liability page: $ 26,325,198

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

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

1 Name of Custodian(s)	2 Custodian Address
JPMorgan Chase	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 and complete 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:

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

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

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
    a. The security was 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 reporting 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 (continued)

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:

1	2	3	Total Discount				Discount Taken During Period			
			4	5	6	7	8	9	10	11
Line of Business	Maximum Interest	Disc. Rate	Unpaid Losses	Unpaid LAE	IBNR	Total	Unpaid Losses	Unpaid LAE	IBNR	Total
Other liability-occurrence	0.000	5.000%	0	0	5,448,678	5,448,678	0	0	40,898	40,898
Total	XXX	XXX	0	0	5,448,678	5,448,678	0	0	40,898	40,898

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 amount of 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	37,639,539	34,493,703	21,478,718	17,486,303	35,759,964	33,349,516
2. Alaska AK	L	0	0	3,531	5,487	436,281	437,629
3. Arizona AZ	L	3,322,596	2,922,081	1,627,236	2,123,349	19,504,127	17,254,079
4. Arkansas AR	L	10,692,151	6,012,739	3,327,460	1,994,297	7,652,094	6,024,724
5. California CA	L	208,414,269	23,340,279	27,457,050	7,926,100	59,549,901	32,349,642
6. Colorado CO	L	89,265,954	81,171,146	38,768,089	41,681,740	79,531,164	75,875,177
7. Connecticut CT	L	87,677,906	78,297,150	38,887,606	42,530,497	140,245,139	133,555,987
8. Delaware DE	L	2,484,158	1,893,090	505,426	670,371	5,227,373	4,594,320
9. District of Columbia DC	L	13,597,905	12,421,788	5,550,045	5,496,066	14,956,925	14,337,918
10. Florida FL	L	188,573,420	166,285,975	101,637,107	104,798,254	169,428,082	168,907,952
11. Georgia GA	L	6,870,484	8,686,169	2,041,272	2,853,521	11,032,548	11,577,686
12. Hawaii HI	L	332,540	358,648	310,298	406,225	9,130,540	8,853,807
13. Idaho ID	L	13,393,114	10,718,659	5,498,652	4,379,516	8,619,897	6,631,539
14. Illinois IL	L	72,171,370	63,950,212	33,900,286	30,222,951	84,779,155	76,530,588
15. Indiana IN	L	33,257,855	30,505,464	16,931,304	14,398,625	38,953,195	34,774,335
16. Iowa IA	L	10,735,081	9,523,025	4,713,648	5,592,083	12,181,085	12,415,623
17. Kansas KS	L	34,424,677	30,364,160	16,727,223	15,296,389	26,625,029	26,695,978
18. Kentucky KY	L	35,140,404	31,534,864	15,035,104	15,604,833	36,883,344	34,268,891
19. Louisiana LA	L	5,436,328	7,195,627	3,894,746	5,347,798	27,137,246	16,694,836
20. Maine ME	L	13,575,436	11,366,084	6,316,560	5,465,129	20,002,735	16,375,577
21. Maryland MD	L	39,648,931	42,166,647	23,011,210	27,341,595	60,073,306	55,547,444
22. Massachusetts MA	L	134,116,578	113,443,092	50,251,371	46,851,662	91,566,804	77,050,900
23. Michigan MI	L	1,917,720	1,858,413	1,610,459	1,145,868	53,979,302	54,512,274
24. Minnesota MN	L	55,295,767	51,519,467	28,612,540	28,188,665	74,619,007	73,719,280
25. Mississippi MS	L	13,672,017	11,827,660	7,509,371	6,217,484	14,405,083	13,563,004
26. Missouri MO	L	56,856,693	48,462,538	26,490,752	28,157,528	60,269,890	53,051,146
27. Montana MT	L	19,694,984	16,317,948	8,838,333	8,425,137	12,484,042	10,951,503
28. Nebraska NE	L	14,565,212	13,393,559	7,116,356	6,435,789	12,384,478	10,420,368
29. Nevada NV	L	32,818,764	29,153,317	15,890,783	17,138,182	30,876,227	25,529,093
30. New Hampshire NH	L	11,912,165	9,227,536	4,644,614	4,704,946	7,952,432	7,317,828
31. New Jersey NJ	L	2,430,809	2,130,947	874,621	1,540,077	8,256,202	9,104,057
32. New Mexico NM	L	11,582,327	11,237,746	5,434,728	5,425,053	19,671,048	19,696,399
33. New York NY	L	31,772,374	13,905,039	10,062,469	4,153,765	34,068,736	27,720,800
34. North Carolina NC	L	33,261,281	36,214,330	19,630,772	17,731,909	41,884,849	43,512,590
35. North Dakota ND	L	34,087	41,539	2,555	0	28,966	34,377
36. Ohio OH	L	39,025,722	37,953,239	20,046,603	20,956,148	33,166,859	32,495,106
37. Oklahoma OK	L	19,226,269	19,006,132	9,832,878	9,944,571	26,708,588	26,411,013
38. Oregon OR	L	31,711,400	24,795,201	13,818,600	11,556,874	29,249,213	25,673,348
39. Pennsylvania PA	L	9,171,492	10,284,641	3,890,058	3,268,570	36,488,895	38,269,653
40. Rhode Island RI	L	2,718,768	2,125,635	403,975	804,815	2,795,954	2,474,909
41. South Carolina SC	L	9,046,254	9,391,903	3,541,117	5,508,315	15,949,445	16,404,427
42. South Dakota SD	L	524,848	448,735	92,027	214,257	1,720,903	1,839,834
43. Tennessee TN	L	7,350,523	7,883,758	3,379,710	8,379,766	5,433,530	6,452,311
44. Texas TX	L	12,047,837	8,923,179	6,681,530	4,954,593	68,557,459	68,521,740
45. Utah UT	L	30,940,377	24,463,235	13,351,487	11,800,511	30,004,705	26,724,323
46. Vermont VT	L	6,413,329	6,552,997	3,137,701	3,420,695	7,545,329	8,238,043
47. Virginia VA	L	15,995,375	16,120,421	5,790,920	8,601,256	20,430,298	19,125,703
48. Washington WA	L	57,977,555	48,855,480	25,937,406	23,368,249	45,466,751	40,525,887
49. West Virginia WV	L	347,003	496,973	567,720	490,885	4,876,002	4,675,264
50. Wisconsin WI	L	13,173,821	12,830,640	6,818,829	6,838,403	18,005,585	18,089,489
51. Wyoming WY	L	66,569	65,244	8,369	55,398	31,434	30,288
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	0	0	0
55. US Virgin Islands VI	L	0	0	0	0	0	0
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	0	0
59. Totals	XXX	1,582,322,038	1,242,138,057	671,891,225	647,900,495	1,676,587,146	1,549,188,206
DETAILS OF WRITE-INS							
58001.	XXX	0	0	0	0	0	0
58002.	XXX	0	0	0	0	0	0
58003.	XXX	0	0	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above)	XXX	0	0	0	0	0	0

(a) Active Status Count

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

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

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

R - Registered - Non-domiciled RRGs..... 0

Q - Qualified - Qualified or accredited reinsurer..... 0

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

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

Q11

The Travelers Companies, Inc.	Minnesota	41-0518860	… … Windamere II, LLC (99%)	Minnesota	41-1963936
… St. Paul Fire and Marine Insurance Company (24767) *	Connecticut	41-0406690	… … Windamere III, LLC (99%)	Minnesota	41-2007089
… … St. Paul Mercury Insurance Company (24791) *	Connecticut	41-0881659	… Camperdown Corporation	Delaware	41-1762781
… … St. Paul Guardian Insurance Company (24775) *	Connecticut	41-0963301	… SPC Insurance Agency, Inc.	Minnesota	41-1888760
… … St. Paul Surplus Lines Insurance Company (30481) *	Delaware	41-1230819	… Aprilgrange Limited	United Kingdom	
… … The Travelers Casualty Company (41769) *	Connecticut	41-1435765	… F&G UK Underwriters Limited	United Kingdom	
… … Travelers Constitution State Insurance Company (41750) *	Connecticut	41-1435766	… Travelers Underwriting Agency Limited	United Kingdom	
… … Northbrook Holdings, Inc.	Delaware	51-0375653	… Travelers Syndicate Management Limited	United Kingdom	
… … … Discover Property & Casualty Insurance Company (36463) *	Connecticut	36-2999370	… Travelers Corporate Trustee Limited	United Kingdom	
… … … St. Paul Protective Insurance Company (19224) *	Connecticut	36-2542404	… Travelers London Limited	United Kingdom	
… … Discover Specialty Insurance Company (10213) *	Connecticut	52-1925132	… TCI Global Services, Inc.	Delaware	52-1965525
… … United States Fidelity and Guaranty Company (25887) *	Connecticut	52-0515280	… Travelers Management Limited	United Kingdom	
… … … Laurel Village Fidelity Realty, Inc.	Maryland	52-1551225	… Travelers Insurance Company Limited *	United Kingdom	AA-1121375
… … … … Laurel Village Joint Venture Partnership (50%)	Minnesota	41-1616702	… … Travelers Insurance Designated Activity Company *	Ireland	
… … … … … Laurel Village I Limited Partnership (99%)	Minnesota	41-1542260	… Simply Business Holdings, Inc.	Delaware	37-1839380
… … … … … Laurel Village II Limited Partnership (99%)	Minnesota	41-1542261	… … Simply Business, Inc.	Massachusetts	30-0956205
… … … … … Laurel Village III Limited Partnership (99%)	Minnesota	41-1542263	… … … Harborway Insurance Agency, LLC	Massachusetts	85-4220959
… … … … … Laurel Village IV Limited Partnership (99%)	Minnesota	41-1542264	… Xbridge Limited	United Kingdom	
… … … … … Laurel Village Tower A Limited Partnership (99%)	Minnesota	41-1542266	… 10762962 Canada Inc.	Canada	
… … … … … Laurel Village Tower B Limited Partnership (99%)	Minnesota	41-1593312	… … Zensurance Inc. (89.36%)	Canada	
… … … … … Laurel Village Tower C Limited Partnership (99%)	Minnesota	41-1542267	… … … Zensurance Brokers Inc.	Canada	
… … … … … Laurel Village Swinford Limited Partnership (99%)	Minnesota	41-1542255	… Travelers Property Casualty Corp.	Connecticut	06-1008174
… … … USF&G Retail Associates GP, Inc.	Maryland	52-1704255	… … Travelers Insurance Group Holdings Inc.	Delaware	06-1445591
… … … … USF&G/Fidelity Retail Associates Limited Partnership (1%)	Maryland	52-1704256	… … … The Standard Fire Insurance Company (19070) *	Connecticut	06-6033509
… … … USF&G/Fidelity Retail Associates Limited Partnership (83.95%)	Maryland	52-1704256	… … … … Standard Fire Properties, LLC	Delaware	06-6033509
… … … BMR Sports Properties, Inc.	Maryland	52-1852190	… … … … … Bayhill Restaurant II Associates (50%)	California	94-3097171
… … … … Black Mountain Ranch Limited Partnership (1%)	Maryland	52-1573778	… … … … Standard Fire UK Investments, LLC	Delaware	06-6033509
… … Fidelity and Guaranty Insurance Underwriters, Inc. (25879) *	Wisconsin	52-0616768	… … … … The Automobile Insurance Company of Hartford, Connecticut (19062) *	Connecticut	06-0848755
… … Fidelity and Guaranty Insurance Company (35386) *	Iowa	42-1091525	… … … … … Auto Hartford Investments, LLC	Delaware	06-0848755
… … Black Mountain Ranch Limited Partnership (85%)	Maryland	52-1573778	… … … … Travelers Personal Security Insurance Company (36145) *	Connecticut	06-1286264
… … MMI Capital Trust I	Delaware	52-2073764	… … … … Travelers Property Casualty Insurance Company (36161) *	Connecticut	06-1286274
… … Promenade Partners, L.L.C.	Delaware	41-0406690	… … … … Travelers Personal Insurance Company (38130) *	Connecticut	36-3703200
… … SPFM Holdings, LLC	Delaware	41-0406690	… … … … Travelers Texas MGA, Inc.	Texas	27-4469564
… … USF&G Capital I	Delaware	52-1953822	… … … … Oregon Evergreen Investor I, LLC	Delaware	06-6033509
… … USF&G Capital III	Delaware	52-2044075	… … … Travelers (Bermuda) Limited *	Bermuda	AA-3194119
… … 350 Market Street, LLC	Delaware	38-4046010	… … … Travelers Lloyds Management Company	Texas	20-4312440
… … Travelers Special Services Limited	United Kingdom		… … … TPC Investments Inc.	Connecticut	06-1534005
… … Yonkers Financing Corp.	Delaware	20-3033027	… … … Travelers Casualty and Surety Company (19038) *	Connecticut	06-6033504
… … English Turn Fidelity Realty, Inc.	Minnesota	52-1466734	… … … … Farmington Casualty Company (41483) *	Connecticut	06-1067463
… … … English Turn LLC (99%)	Minnesota	59-2635727	… … … … … Travelers MGA, Inc.	Texas	75-2676034
… … … Fidelity English Turn Club LLC (99%)	Minnesota	59-2709441	… … … … 8527512 Canada Inc. (77.52%)	Canada	
… … English Turn LLC (1%)	Minnesota	59-2635727	… … … … … The Dominion of Canada General Insurance Company *	Canada	AA-1560270
… … English Turn Realty Management, Inc.	Minnesota	52-1715225	… … … … Travelers Insurance Company of Canada *	Canada	AA-1560039
… … … Fidelity English Turn Club LLC (1%)	Minnesota	59-2709441	… … … … Travelers Casualty and Surety Company of America (31194) *	Connecticut	06-0907370
… … 8527512 Canada Inc. (22.48%)	Canada		… … … … … Travelers Global, Inc.	Delaware	47-2215437
… … … The Dominion of Canada General Insurance Company *	Canada	AA-1560270	… … … … … … Travelers Brazil Holding LLC	Delaware	47-2215437
… … Fog City Fund, LLC (99%)	Minnesota	41-1985480	… … … … … … … Travelers Brazil Acquisition LLC	Delaware	47-2215437
… … Symmetry Growth Capital II, LLC	Minnesota	76-0753165	… … … … … … … … Junto Holding Brasil S.A. (49.5%)	Brazil	
… … Upper Lake Growth Capital, LLC (99%)	Minnesota	41-1927945	… … … … … … … … … Junto Resseguros S.A. *	Brazil	AA-2230021
… … Vesbridge Partners, LP (85%)	Minnesota	20-1222630	… … … … … … … … … … Junto Controle de Riscos Ltda. (0.01%)	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 Seguros S.A. *	Brazil	AA-2230002	… … … … Travelers Marine, LLC	Delaware	06-0566050
… … … … … … … … … … … Junto Controle de Riscos Ltda. (99.99%)	Brazil				
… … … … … … … … … Junto Holding Latam S.A. (49.5%)	Brazil				
… … … … … … … … … … JMalucelli Travelers Seguros S.A. (51%) *	Colombia	AA-2330036			
… … … … Travelers Casualty Insurance Company of America (19046) *	Connecticut	06-0876835			
… … … … Travelers Casualty Company of Connecticut (36170) *	Connecticut	06-1286266			
… … … … Travelers Casualty UK Investments LLC	Delaware	06-6033504			
… … … … Travelers Commercial Insurance Company (36137) *	Connecticut	06-1286268			
… … … … Travelers Excess and Surplus Lines Company (29696) *	Connecticut	06-1203698			
… … … … Travelers Lloyds of Texas Insurance Company (41564) *	Texas	75-1732040			
… … … … The Family Business Institute LLC	Delaware	06-6033504			
… … … … 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			
… … … … Tiercel, LLC	Delaware	06-0566050			
… … … … … Redstart, LLC	Delaware	06-0566050			
… … … … The Travelers Home and Marine Insurance Company (27998) *	Connecticut	35-1838079			
… … … … The Travelers Lloyds Insurance Company (41262) *	Texas	76-0002592			

Q11.1

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? (Y/N)	16 *
Members															
3548	The Travelers Companies, Inc...	00000.....	41-0518860..	.....	86312	NYSE.....	The Travelers Companies, Inc.....	MN.....	UIP.....	.....	.....	.....0.000	.....	.....N.....	.....
3548	The Travelers Companies, Inc...	24767.....	41-0406690..	.....	.....	.....	St. Paul Fire and Marine Insurance Company.....	CT.....	IA.....	The Travelers Companies, Inc.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	24791.....	41-0881659..	.....	.....	.....	St. Paul Mercury Insurance Company.....	CT.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	24775.....	41-0963301..	.....	.....	.....	St. Paul Guardian Insurance Company.....	CT.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	30481.....	41-1230819..	.....	.....	.....	St. Paul Surplus Lines Insurance Company.....	DE.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	41769.....	41-1435765..	.....	.....	.....	The Travelers Casualty Company.....	CT.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	41750.....	41-1435766..	.....	.....	.....	Travelers Constitution State Insurance Company.....	CT.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	51-0375653..	.....	.....	.....	Northbrook Holdings, Inc.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	36463.....	36-2999370..	.....	.....	.....	Discover Property & Casualty Insurance Company.....	CT.....	IA.....	Northbrook Holdings, Inc.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	19224.....	36-2542404..	.....	.....	.....	St. Paul Protective Insurance Company.....	CT.....	IA.....	Northbrook Holdings, Inc.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	10213.....	52-1925132..	.....	.....	.....	Discover Specialty Insurance Company.....	CT.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	25887.....	52-0515280..	.....	.....	.....	United States Fidelity and Guaranty Company.....	CT.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	52-1551225..	.....	.....	.....	Laurel Village Fidelity Realty, Inc.....	MD.....	NIA.....	United States Fidelity and Guaranty Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	41-1616702..	.....	.....	.....	Laurel Village Joint Venture Partnership.....	MN.....	NIA.....	Laurel Village Fidelity Realty, Inc.....	O/M.....	.....50.000	The Travelers Companies, Inc.....	.....N.....	0100.
3548	The Travelers Companies, Inc...	00000.....	41-1542260..	.....	.....	.....	Laurel Village I Limited Partnership.....	MN.....	NIA.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	41-1542261..	.....	.....	.....	Laurel Village II Limited Partnership.....	MN.....	NIA.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	41-1542263..	.....	.....	.....	Laurel Village III Limited Partnership.....	MN.....	NIA.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	41-1542264..	.....	.....	.....	Laurel Village IV Limited Partnership.....	MN.....	NIA.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	41-1542266..	.....	.....	.....	Laurel Village Tower A Limited Partnership.....	MN.....	NIA.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	41-1593312..	.....	.....	.....	Laurel Village Tower B Limited Partnership.....	MN.....	NIA.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	41-1542267..	.....	.....	.....	Laurel Village Tower C Limited Partnership.....	MN.....	NIA.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	41-1542255..	.....	.....	.....	Laurel Village Swinford Limited Partnership.....	MN.....	NIA.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	52-1704255..	.....	.....	.....	USF&G Retail Associates GP, Inc.....	MD.....	NIA.....	United States Fidelity and Guaranty Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	52-1704256..	.....	.....	.....	USF&G/Fidelity Retail Associates Limited Partnership.....	MD.....	NIA.....	USF&G Retail Associates GP, Inc.....	O/M.....	.....1.000	The Travelers Companies, Inc.....	.....N.....	0101.
3548	The Travelers Companies, Inc...	00000.....	52-1704256..	.....	.....	.....	USF&G/Fidelity Retail Associates Limited Partnership.....	MD.....	NIA.....	United States Fidelity and Guaranty Company.....	O.....	.....83.950	The Travelers Companies, Inc.....	.....N.....	0101.
3548	The Travelers Companies, Inc...	00000.....	52-1852190..	.....	.....	.....	BMR Sports Properties, Inc.....	MD.....	NIA.....	United States Fidelity and Guaranty Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	52-1573778..	.....	.....	.....	Black Mountain Ranch Limited Partnership.....	MD.....	NIA.....	BMR Sports Properties, Inc.....	O/M.....	.....1.000	The Travelers Companies, Inc.....	.....N.....	0102.
3548	The Travelers Companies, Inc...	25879.....	52-0616768..	.....	.....	.....	Fidelity and Guaranty Insurance Underwriters, Inc.....	WI.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	35386.....	42-1091525..	.....	.....	.....	Fidelity and Guaranty Insurance Company.....	IA.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	52-1573778..	.....	.....	.....	Black Mountain Ranch Limited Partnership.....	MD.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	.....85.000	The Travelers Companies, Inc.....	.....N.....	0102.
3548	The Travelers Companies, Inc...	00000.....	52-2073764..	.....	.....	.....	MMI Capital Trust I.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/M.....	....100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	41-0406690..	.....	.....	.....	Promenade Partners, L.L.C.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	41-0406690..	.....	.....	.....	SPFM Holdings, LLC.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	52-1953822..	.....	.....	.....	USF&G Capital I.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/M.....	....100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	52-2044075..	.....	.....	.....	USF&G Capital III.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/M.....	....100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	38-4046010..	.....	.....	.....	350 Market Street, LLC.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers Special Services Limited.....	GBR.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B.....	....100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	20-3033027..	.....	.....	.....	Yonkers Financing Corp.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	52-1466734..	.....	.....	.....	English Turn Fidelity Realty, Inc.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	59-2635727..	.....	.....	.....	English Turn LLC.....	MN.....	NIA.....	English Turn Fidelity Realty, Inc.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	.....N.....	0103.
3548	The Travelers Companies, Inc...	00000.....	59-2709441..	.....	.....	.....	Fidelity English Turn Club LLC.....	MN.....	NIA.....	English Turn Fidelity Realty, Inc.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	.....N.....	0104.
3548	The Travelers Companies, Inc...	00000.....	59-2635727..	.....	.....	.....	English Turn LLC.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	.....1.000	The Travelers Companies, Inc.....	.....N.....	0103.
3548	The Travelers Companies, Inc...	00000.....	52-1715225..	.....	.....	.....	English Turn Realty Management, Inc.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	59-2709441..	.....	.....	.....	Fidelity English Turn Club LLC.....	MN.....	NIA.....	English Turn Realty Management, Inc.....	O/B/M.....	.....1.000	The Travelers Companies, Inc.....	.....N.....	0104.
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	8527512 Canada Inc.....	CAN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	.....22.480	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	AA-1560270.	.....	.....	.....	The Dominion of Canada General Insurance Company.....	CAN.....	IA.....	8527512 Canada Inc.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	41-1985480..	.....	.....	.....	Fog City Fund, LLC.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	.....99.000	The Travelers Companies, Inc.....	.....N.....	0107.
3548	The Travelers Companies, Inc...	00000.....	76-0753165..	.....	.....	.....	Symmetry Growth Capital II, LLC.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	....100.000	The Travelers Companies, Inc.....	.....N.....	0107.
3548	The Travelers Companies, Inc...	00000.....	41-1927945..	.....	.....	.....	Upper Lake Growth Capital, LLC.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	.....99.000	The Travelers Companies, Inc.....	.....N.....	0107.
3548	The Travelers Companies, Inc...	00000.....	20-1222630..	.....	.....	.....	Vesbridge Partners, LP.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	.....85.000	The Travelers Companies, Inc.....	.....N.....	0107.
3548	The Travelers Companies, Inc...	00000.....	41-1963936..	.....	.....	.....	Windamere II, LLC.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	.....99.000	The Travelers Companies, Inc.....	.....N.....	0107.
3548	The Travelers Companies, Inc...	00000.....	41-2007089..	.....	.....	.....	Windamere III, LLC.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	.....99.000	The Travelers Companies, Inc.....	.....N.....	0107.
3548	The Travelers Companies, Inc...	00000.....	41-1762781..	.....	.....	.....	Camperdown Corporation.....	DE.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	41-1888760..	.....	.....	.....	SPC Insurance Agency, Inc.....	MN.....	NIA.....	The Travelers Companies, Inc.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Aprilgrange Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	F&G UK Underwriters Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers Underwriting Agency Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers Syndicate Management Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers Corporate Trustee Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers London Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	52-1965525..	.....	.....	.....	TCI Global Services, Inc.....	DE.....	NIA.....	The Travelers Companies, Inc.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers Management Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	AA-1121375.	.....	.....	.....	Travelers Insurance Company Limited.....	GBR.....	IA.....	The Travelers Companies, Inc.....	O/B.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers Insurance Designated Activity Company.....	IRL.....	IA.....	Travelers Insurance Company Limited.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	37-1839380..	.....	.....	.....	Simply Business Holdings, Inc.....	DE.....	NIA.....	The Travelers Companies, Inc.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	30-0956205..	.....	.....	.....	Simply Business, Inc.....	MA.....	NIA.....	Simply Business Holdings, Inc.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	85-4220959..	.....	.....	.....	Harborway Insurance Agency, LLC.....	MA.....	NIA.....	Simply Business, Inc.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Xbridge Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	10762962 Canada Inc.....	CAN.....	NIA.....	The Travelers Companies, Inc.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Zensurance Inc.....	CAN.....	NIA.....	10762962 Canada Inc.....	O/B.....	.....89.360	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Zensurance Brokers Inc.....	CAN.....	NIA.....	Zensurance Inc.....	O.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-1008174..	.....	.....	.....	Travelers Property Casualty Corp.....	CT.....	UIP.....	The Travelers Companies, Inc.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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3548	The Travelers Companies, Inc...	00000.....	06-1445591..	.....	.....	.....	Travelers Insurance Group Holdings Inc.	DE	UDP	Travelers Property Casualty Corp.	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	19070.....	06-6033509..	.....	.....	.....	The Standard Fire Insurance Company	CT	RE	Travelers Insurance Group Holdings Inc.	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-6033509..	.....	.....	.....	Standard Fire Properties, LLC	DE	DS	The Standard Fire Insurance Company	O/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	94-3097171..	.....	.....	.....	Bayhill Restaurant II Associates	CA	DS	Standard Fire Properties, LLC	O	.....50.000	The Travelers Companies, Inc.	.....N.....	0105.
3548	The Travelers Companies, Inc...	00000.....	06-6033509..	.....	.....	.....	Standard Fire UK Investments, LLC	DE	DS	The Standard Fire Insurance Company	O/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	19062.....	06-0848755..	.....	.....	.....	The Automobile Insurance Company of Hartford, Connecticut	CT	DS	The Standard Fire Insurance Company	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0848755..	.....	.....	.....	Auto Hartford Investments, LLC	DE	DS	The Automobile Insurance Company of Hartford, Connecticut	O/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	36145.....	06-1286264..	.....	.....	.....	Travelers Personal Security Insurance Company	CT	DS	The Standard Fire Insurance Company	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	36161.....	06-1286274..	.....	.....	.....	Travelers Property Casualty Insurance Company	CT	DS	The Standard Fire Insurance Company	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	38130.....	36-3703200..	.....	.....	.....	Travelers Personal Insurance Company	CT	DS	The Standard Fire Insurance Company	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	27-4469564..	.....	.....	.....	Travelers Texas MGA, Inc.	TX	DS	The Standard Fire Insurance Company	O/B/M	....100.000	The Travelers Companies, Inc.	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-6033509..	.....	.....	.....	Oregon Evergreen Investor I, LLC	DE	DS	The Standard Fire Insurance Company	O/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	AA-3194119.	.....	.....	.....	Travelers (Bermuda) Limited	BMU	IA	Travelers Insurance Group Holdings, Inc.	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	20-4312440..	.....	.....	.....	Travelers Lloyds Management Company	TX	NIA	Travelers Insurance Group Holdings, Inc.	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-1534005..	.....	.....	.....	TPC Investments Inc.	CT	NIA	Travelers Insurance Group Holdings, Inc.	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	19038.....	06-6033504..	.....	.....	.....	Travelers Casualty and Surety Company	CT	IA	Travelers Insurance Group Holdings, Inc.	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	41483.....	06-1067463..	.....	.....	.....	Farmington Casualty Company	CT	IA	Travelers Casualty and Surety Company	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	75-2676034..	.....	.....	.....	Travelers MGA, Inc.	TX	NIA	Farmington Casualty Company	O/B/M	....100.000	The Travelers Companies, Inc.	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	8527512 Canada Inc.	CAN	NIA	Travelers Casualty and Surety Company	O/B/M	.....77.520	The Travelers Companies, Inc.	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	AA-1560270.	.....	.....	.....	The Dominion of Canada General Insurance Company	CAN	IA	8527512 Canada Inc.	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	AA-1560039.	.....	.....	.....	Travelers Insurance Company of Canada	CAN	IA	Travelers Casualty and Surety Company	O/B/M	....100.000	The Travelers Companies, Inc.	.....Y.....	.....
3548	The Travelers Companies, Inc...	31194.....	06-0907370..	.....	.....	.....	Travelers Casualty and Surety Company of America	CT	IA	Travelers Casualty and Surety Company	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	47-2215437..	.....	.....	.....	Travelers Global, Inc.	DE	NIA	Travelers Casualty and Surety Company of America	O/B/M	....100.000	The Travelers Companies, Inc.	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	47-2215437..	.....	.....	.....	Travelers Brazil Holding LLC	DE	NIA	Travelers Global, Inc.	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	47-2215437..	.....	.....	.....	Travelers Brazil Acquisition LLC	DE	NIA	Travelers Brazil Holding LLC	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Junto Holding Brasil S.A.	BRA	NIA	Travelers Brazil Acquisition LLC	O/B	.....49.500	The Travelers Companies, Inc.	.....N.....	0106.
3548	The Travelers Companies, Inc...	00000.....	AA-2230021.	.....	.....	.....	Junto Resseguros S.A.	BRA	IA	Junto Holding Brasil S.A.	O/B	....100.000	The Travelers Companies, Inc.	.....N.....	0106.
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Junto Controle de Riscos Ltda.	BRA	NIA	Junto Resseguros S.A.	O/B	.....0.010	The Travelers Companies, Inc.	.....N.....	0106.
3548	The Travelers Companies, Inc...	00000.....	AA-2230002.	.....	.....	.....	Junto Seguros S.A.	BRA	IA	Junto Holding Brasil S.A.	O/B	....100.000	The Travelers Companies, Inc.	.....N.....	0106.
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Junto Controle de Riscos Ltda.	BRA	NIA	Junto Seguros S.A.	O/B	.....99.990	The Travelers Companies, Inc.	.....N.....	0106.
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Junto Holding Latam S.A.	BRA	NIA	Travelers Brazil Acquisition LLC	O/B	.....49.500	The Travelers Companies, Inc.	.....N.....	0106.
3548	The Travelers Companies, Inc...	00000.....	AA-2330036.	.....	.....	.....	JMalucelli Travelers Seguros S.A.	COL	IA	Junto Holding Latam S.A.	O/B/M	.....51.000	The Travelers Companies, Inc.	.....N.....	0106.
3548	The Travelers Companies, Inc...	19046.....	06-0876835..	.....	.....	.....	Travelers Casualty Insurance Company of America	CT	IA	Travelers Casualty and Surety Company	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	36170.....	06-1286266..	.....	.....	.....	Travelers Casualty Company of Connecticut	CT	IA	Travelers Casualty and Surety Company	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.....	.....

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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3548	The Travelers Companies, Inc...	00000.....	06-6033504..	.....	.....	.....	Travelers Casualty UK Investments LLC	DE	NIA	Travelers Casualty and Surety Company	O/M	....100.000	The Travelers Companies, Inc.	.....N.	.....
3548	The Travelers Companies, Inc...	36137.....	06-1286268..	.....	.....	.....	Travelers Commercial Insurance Company	CT	IA	Travelers Casualty and Surety Company	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.	.....
3548	The Travelers Companies, Inc...	29696.....	06-1203698..	.....	.....	.....	Travelers Excess and Surplus Lines Company	CT	IA	Travelers Casualty and Surety Company	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.	.....
3548	The Travelers Companies, Inc...	41564.....	75-1732040..	.....	.....	.....	Travelers Lloyds of Texas Insurance Company	TX	IA	Travelers Casualty and Surety Company	O/M/A	....100.000	The Travelers Companies, Inc.	.....N.	.....
3548	The Travelers Companies, Inc...	00000.....	06-6033504..	.....	.....	.....	The Family Business Institute LLC	DE	NIA	Travelers Casualty and Surety Company	O/B	....100.000	The Travelers Companies, Inc.	.....N.	.....
3548	The Travelers Companies, Inc...	00000.....	82-0925474..	.....	.....	.....	IHP Capital Partners Fund VIII, L.P.	DE	NIA	Travelers Casualty and Surety Company	O	.....97.000	The Travelers Companies, Inc.	.....N.	.....
3548	The Travelers Companies, Inc...	25658.....	06-0566050..	.....	.....	.....	The Travelers Indemnity Company	CT	IA	Travelers Insurance Group Holdings Inc.	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Arch Street North LLC	DE	NIA	The Travelers Indemnity Company	O/M	....100.000	The Travelers Companies, Inc.	.....N.	.....
3548	The Travelers Companies, Inc...	25615.....	06-0291290..	.....	.....	.....	The Charter Oak Fire Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Travelers Real Estate, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.	.....
3548	The Travelers Companies, Inc...	10647.....	59-3372141..	.....	.....	.....	First Floridian Auto and Home Insurance Company	FL	IA	The Travelers Indemnity Company	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.	.....
3548	The Travelers Companies, Inc...	42811.....	56-1371361..	.....	.....	.....	Gulf Underwriters Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.	.....
3548	The Travelers Companies, Inc...	22233.....	75-6013697..	.....	.....	.....	Select Insurance Company	TX	IA	The Travelers Indemnity Company	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Crystal Brook, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Durham Holding, LLC	DE	NIA	Crystal Brook, LLC	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Sutton Holdco, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Cadet Limited, LLC	DE	NIA	Sutton Holdco, LLC	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Arrowhead Company, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Eastern Asset, LLC	DE	NIA	Arrowhead Company, LLC	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.	.....
3548	The Travelers Companies, Inc...	43117.....	86-0703220..	.....	.....	.....	American Equity Insurance Company	AZ	IA	The Travelers Indemnity Company	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.	.....
3548	The Travelers Companies, Inc...	10819.....	86-0868106..	.....	.....	.....	American Equity Specialty Insurance Company	CT	IA	American Equity Insurance Company	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.	.....
3548	The Travelers Companies, Inc...	24015.....	41-6009967..	.....	.....	.....	Northland Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.	.....
3548	The Travelers Companies, Inc...	27987.....	41-0983992..	.....	.....	.....	Northfield Insurance Company	IA	IA	Northland Insurance Company	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.	.....
3548	The Travelers Companies, Inc...	24031.....	94-6051964..	.....	.....	.....	Northland Casualty Company	CT	IA	Northland Insurance Company	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Travelers Indemnity U.K. Investments LLC	CT	NIA	The Travelers Indemnity Company	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	TPC U.K. Investments LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.	.....
3548	The Travelers Companies, Inc...	25623.....	06-0303275..	.....	.....	.....	The Phoenix Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.	.....
3548	The Travelers Companies, Inc...	25666.....	58-6020487..	.....	.....	.....	The Travelers Indemnity Company of America	CT	IA	The Phoenix Insurance Company	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.	.....
3548	The Travelers Companies, Inc...	25682.....	06-0336212..	.....	.....	.....	The Travelers Indemnity Company of Connecticut	CT	IA	The Phoenix Insurance Company	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.	.....
3548	The Travelers Companies, Inc...	25674.....	36-2719165..	.....	.....	.....	Travelers Property Casualty Company of America	CT	IA	The Phoenix Insurance Company	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.	.....
3548	The Travelers Companies, Inc...	00000.....	06-1501229..	.....	.....	.....	Constitution State Services LLC	DE	NIA	The Phoenix Insurance Company	O/M	....100.000	The Travelers Companies, Inc.	.....N.	.....
3548	The Travelers Companies, Inc...	00000.....	06-0303275..	.....	.....	.....	Phoenix UK Investments LLC	DE	NIA	The Phoenix Insurance Company	O/M	....100.000	The Travelers Companies, Inc.	.....N.	.....
3548	The Travelers Companies, Inc...	28188.....	35-1838077..	.....	.....	.....	TravCo Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.	.....
3548	The Travelers Companies, Inc...	00000.....	20-4403403..	.....	.....	.....	TINDY Foreign, Inc.	DE	NIA	The Travelers Indemnity Company	O/B/M	....100.000	The Travelers Companies, Inc.	.....Y.	.....
3548	The Travelers Companies, Inc...	40282.....	95-3634110..	.....	.....	.....	Travelers Commercial Casualty Company	CT	IA	The Travelers Indemnity Company	O/B/M	....100.000	The Travelers Companies, Inc.	.....N.	.....
3548	The Travelers Companies, Inc...	00000.....	62-1657094..	.....	.....	.....	Travelers Distribution Alliance, Inc.	DE	NIA	The Travelers Indemnity Company	O/B/M	....100.000	The Travelers Companies, Inc.	.....Y.	.....

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? (Y/N)	16 *
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Travelers TLD, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Towers Foundry, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Travelers Marketplace Holdings, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	04-3508349..	.....	.....	.....	InsuraMatch, LLC.....	DE.....	NIA.....	Travelers Marketplace Holdings, LLC.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Tiercel, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Redstart, LLC.....	DE.....	NIA.....	Tiercel, LLC.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	27998.....	35-1838079..	.....	.....	.....	The Travelers Home and Marine Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	41262.....	76-0002592..	.....	.....	.....	The Travelers Lloyds Insurance Company.....	TX.....	IA.....	The Travelers Indemnity Company.....	O/M/A.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Travelers Marine, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....

Q12.4

Aster	Explanation
0100.	Laurel Village Joint Venture Partnership is 50% owned by an unrelated party with no current economic interest.
0101.	USF&G/Fidelity Retail Associates Limited Partnership is 83.95% owned by United State Fidelity and Guaranty Company 1% owned by USF&G Retail Associates GP, Inc.
0102.	Black Mountain Ranch Limited Partnership is 85% owned by St. Paul Fire and Marine Insurance Company and 1% owned by BMR Sports Properties, Inc.
0103.	English Turn LLC is 99% owned by English Turn Fidelity Realty, Inc. and 1% owned by St. Paul Fire and Marine Insurance Company.
0104.	Fidelity English Turn Club LLC is 99% owned by English Turn Fidelity Realty, Inc. and 1% owned by English Turn Realty Management, Inc.
0105.	Bayhill Restaurant II Associates is 50% owned by an unrelated party, which is the manager.
0106.	Control determination is based upon application of the last sentence of SSAP 25 paragraph 4.
0107.	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

Lines 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	11,344,929	11,334,823	99.911	18.941
2. Allied lines	7,575,124	7,239,205	95.566	92.605
3. Farmowners multiple peril	0	0	0.000	0.000
4. Homeowners multiple peril	212,144,308	102,586,684	48.357	55.370
5. Commercial multiple peril	1,168,819	2,730,109	233.578	15.177
6. Mortgage guaranty	0	0	0.000	0.000
8. Ocean marine	19,933,439	8,718,387	43.737	45.127
9. Inland marine	5,912,141	1,185,941	20.059	123.785
10. Financial guaranty	0	0	0.000	0.000
11.1. Medical professional liability - occurrence	0	0	0.000	0.000
11.2. Medical professional liability - claims-made	0	0	0.000	0.000
12. Earthquake	2,601,936	(1,189)	(0.046)	0.435
13. Group accident and health	0	0	0.000	0.000
14. Credit accident and health	0	0	0.000	0.000
15. Other accident and health	0	0	0.000	0.000
16. Workers' compensation	66,650,670	50,317,863	75.495	92.583
17.1 Other liability-occurrence	13,353,691	7,237,126	54.196	65.520
17.2 Other liability-claims made	445	158	35.517	0.000
17.3 Excess workers' compensation	0	(197)	0.000	0.000
18.1 Products liability-occurrence	801	(97,936)	(12,223.052)	3,763,982.000
18.2 Products liability-claims made	0	609	0.000	0.000
19.1, 19.2 Private passenger auto liability	650,969,627	348,513,044	53.538	51.028
19.3, 19.4 Commercial auto liability	0	10	0.000	0.000
21. Auto physical damage	407,924,916	225,144,388	55.193	53.222
22. Aircraft (all perils)	0	153	0.000	0.000
23. Fidelity	303	12	3.870	30.526
24. Surety	43,891	5,467	12.456	8.655
26. Burglary and theft	8,757	768	8.766	12.284
27. Boiler and machinery	26	0	0.000	0.000
28. Credit	0	0	0.000	0.000
29. International	0	0	0.000	0.000
30. Warranty	0	0	0.000	0.000
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	0.000	0.000
35. Totals	1,399,633,823	764,915,423	54.651	55.114
DETAILS OF WRITE-INS				
3401.	0	0	0.000	0.000
3402.	0	0	0.000	0.000
3403.	0	0	0.000	0.000
3498. Sum. of remaining write-ins for Line 34 from overflow page	0	0	0.000	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34)	0	0	0.000	0.000

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire	6,219,711	12,569,623	10,768,777
2. Allied lines	3,513,131	7,168,361	8,003,178
3. Farmowners multiple peril	0	0	0
4. Homeowners multiple peril	215,127,037	323,345,543	162,842,540
5. Commercial multiple peril	1,815,890	2,520,345	527,362
6. Mortgage guaranty	0	0	0
8. Ocean marine	15,685,488	23,625,381	22,100,486
9. Inland marine	3,894,492	6,749,225	5,511,641
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	4,900,251	6,719,167	1,272,495
13. Group accident and health	0	0	0
14. Credit accident and health	0	0	0
15. Other accident and health	0	0	0
16. Workers' compensation	30,547,062	74,004,634	75,572,107
17.1 Other liability-occurrence	9,028,988	16,084,086	12,034,166
17.2 Other liability-claims made	698	698	0
17.3 Excess workers' compensation	0	0	0
18.1 Products liability-occurrence	1,032	1,336	468
18.2 Products liability-claims made	0	0	0
19.1 19.2 Private passenger auto liability	350,802,556	676,366,589	584,926,873
19.3 19.4 Commercial auto liability	0	0	0
21. Auto physical damage	227,606,417	433,104,049	358,548,646
22. Aircraft (all perils)	0	0	0
23. Fidelity	578	561	492
24. Surety	13,467	53,617	21,821
26. Burglary and theft	3,496	8,762	7,005
27. Boiler and machinery	0	60	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	869,160,293	1,582,322,038	1,242,138,057
DETAILS OF WRITE-INS			
3401.	0	0	0
3402.	0	0	0
3403.	0	0	0
3498. Sum. of remaining write-ins for Line 34 from overflow page	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34)	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 2021 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2021 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2021 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. 2018 + Prior	547,594	657,295	1,204,889	76,781	5,731	82,512	504,161	5,323	605,599	1,115,084	33,348	(40,641)	(7,293)
2. 2019	127,092	189,408	316,500	40,529	3,472	44,001	111,605	3,775	160,185	275,565	25,042	(21,975)	3,066
3. Subtotals 2019 + Prior	674,686	846,703	1,521,389	117,310	9,203	126,513	615,766	9,098	765,785	1,390,649	58,390	(62,617)	(4,227)
4. 2020	128,134	369,572	497,706	78,775	20,958	99,732	102,077	10,222	272,512	384,811	52,718	(65,881)	(13,163)
5. Subtotals 2020 + Prior	802,820	1,216,276	2,019,095	196,085	30,161	226,246	717,843	19,321	1,038,296	1,775,460	111,108	(128,498)	(17,390)
6. 2021	XXX	XXX	XXX	XXX	141,188	141,188	XXX	80,903	231,898	312,800	XXX	XXX	XXX
7. Totals	802,820	1,216,276	2,019,095	196,085	171,349	367,434	717,843	100,223	1,270,194	2,088,260	111,108	(128,498)	(17,390)

8. Prior Year-End's Surplus As Regards Policyholders	1,310,803

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. 13.8 %	2. (10.6)%	3. (0.9)%

Col. 13, Line 7 Line 8
4. (1.3)%

Q14

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	NO
3.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
4.	Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO

Explanation:

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

Bar Code:









Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31, Prior Year Net Admitted Assets
2504. State surcharges receivable	2,012,517	0	2,012,517	2,061,173
2505. Other assets tri-party/tax credit bonds	267,681	0	267,681	394,365
2506. Suspense, undistributed payments	(26,504)	0	(26,504)	(20,192)
2507. Assumed reinsurance receivable and payable	(50,443)	0	(50,443)	(49,386)
2597. Summary of remaining write-ins for Line 25	2,203,251	0	2,203,251	2,385,960

Additional Write-ins for Statement of Income:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404. Profit and loss, miscellaneous	(527,002)	(1,676,126)	(1,006,888)
1497. Summary of remaining write-ins for Line 14	(527,002)	(1,676,126)	(1,006,888)

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	0	0
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	0
	2.2 Additional investment made after acquisition	0	0
3.	Current year change in encumbrances	0	0
4.	Total gain (loss) on disposals	0	0
5.	Deduct amounts received on disposals	0	0
6.	Total foreign exchange change in book/adjusted carrying value	0	0
7.	Deduct current year's other-than-temporary impairment recognized	0	0
8.	Deduct current year's depreciation	0	0
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	0	0
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	0	0

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	0	0
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	0
6.	Total gain (loss) on disposals	0	0
7.	Deduct amounts received on disposals	0	0
8.	Deduct amortization of premium and mortgage interest points and commitment fees	0	0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	0	0
10.	Deduct current year's other-than-temporary impairment recognized	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	0	0
12.	Total valuation allowance	0	0
13.	Subtotal (Line 11 plus Line 12)	0	0
14.	Deduct total nonadmitted amounts	0	0
15.	Statement value at end of current period (Line 13 minus Line 14)	0	0

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	181,301,852	187,443,290
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	0
	2.2 Additional investment made after acquisition	720,663	2,858,170
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase (decrease)	32,529,627	13,201,619
6.	Total gain (loss) on disposals	0	(1,534,759)
7.	Deduct amounts received on disposals	4,783,787	19,772,897
8.	Deduct amortization of premium and depreciation	71,483	152,598
9.	Total foreign exchange change in book/adjusted carrying value	0	0
10.	Deduct current year's other-than-temporary impairment recognized	0	740,973
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	209,696,872	181,301,852
12.	Deduct total nonadmitted amounts	3,579,955	3,138,046
13.	Statement value at end of current period (Line 11 minus Line 12)	206,116,918	178,163,806

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	3,173,236,532	3,038,451,594
2.	Cost of bonds and stocks acquired	256,942,133	378,143,849
3.	Accrual of discount	737,675	1,662,329
4.	Unrealized valuation increase (decrease)	21,003,632	17,904,327
5.	Total gain (loss) on disposals	140,355	533,682
6.	Deduct consideration for bonds and stocks disposed of	169,936,013	255,229,199
7.	Deduct amortization of premium	5,676,173	9,537,362
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other-than-temporary impairment recognized	0	496,845
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	1,916,075	1,804,157
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	3,278,364,217	3,173,236,532
12.	Deduct total nonadmitted amounts	2,093,696	1,901,350
13.	Statement value at end of current period (Line 11 minus Line 12)	3,276,270,521	3,171,335,182

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)	2,181,767,663	85,177,418	37,794,494	(3,005,049)	2,181,767,663	2,226,145,538		2,386,586,020
2. NAIC 2 (a)	407,326,593	33,130,960	18,617,638	932,463	407,326,593	422,772,378		405,800,966
3. NAIC 3 (a)	56,355,838	5,910,126	4,022,757	1,402,634	56,355,838	59,645,840		60,647,681
4. NAIC 4 (a)	15,953,756	0	830,618	(1,243,143)	15,953,756	13,879,995		17,179,608
5. NAIC 5 (a)	19,091	0	19,091	0	19,091	0		27,040
6. NAIC 6 (a)	0	0	0	0	0	0		0
7. Total Bonds	2,661,422,941	124,218,504	61,284,598	(1,913,096)	2,661,422,941	2,722,443,751	0	2,870,241,316
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0	0		0
9. NAIC 2	0	0	0	0	0	0		0
10. NAIC 3	0	0	0	0	0	0		0
11. NAIC 4	0	0	0	0	0	0		0
12. NAIC 5	0	0	0	0	0	0		0
13. NAIC 6	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	2,661,422,941	124,218,504	61,284,598	(1,913,096)	2,661,422,941	2,722,443,751	0	2,870,241,316

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:
NAIC 1 $.....0; NAIC 2 $.....0; NAIC 3 $.....0; NAIC 4 $.....0; NAIC 5 $.....0; NAIC 6 $.....0.

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999	0	XXX	0	0	0

NONE

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	232,205,158	135,905,013
2. Cost of short-term investments acquired	0	1,505,007,341
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	232,205,158	1,408,707,196
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	232,205,158
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	0	232,205,158

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

Sch. DB - Pt. C - Sn. 1
NONE

Sch. DB - Pt. C - Sn. 2
NONE

Sch. DB - Verification
NONE

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	0	0
2. Cost of cash equivalents acquired	1,077,499,711	0
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	893,953,189	0
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)	183,546,523	0
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	183,546,523	0

Sch. A Pt. 2
NONE

Sch. A Pt. 3
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation and SVO Administrative Symbol/ Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
	Thompson Street Capital Partners III, L.P.	St. Louis	MO	Thompson Street Capital Partners	0.	08/04/2011	3	0	41,548	0	857,779	3.390
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								0	41,548	0	857,779	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated												
	Cohesive Capital Partners, L.P.	New York	NY	Cohesive Capital Partners	0.	11/15/2010	3	0	83,365	0	886,749	11.890
	Global Infrastructure Partners II-A, L.P.	New York	NY	Global Infrastructure Partners	0.	12/03/2011	0	0	68,278	0	2,298,663	1.150
	Level Equity Growth Partners I, L.P.	New York	NY	Level Equity Management LLC	0.	04/06/2011	0	0	56,750	0	749,642	7.830
	Monomoy Capital Partners II, L.P.	New York	NY	Monomoy Capital Partners	0.	09/17/2010	0	0	162,591	0	3,162,168	3.360
2599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated								0	370,984	0	7,097,221	XXX
Any Other Class of Asset - Unaffiliated												
	NC Solar Fund VIII LP	Charlotte	NC	Double Time Capital	0.	12/07/2016	0	0	6,241	0	0	2.060
4699999. Total - Any Other Class of Asset - Unaffiliated								0	6,241	0	0	XXX
4899999. Subtotal - Unaffiliated								0	418,773	0	7,955,000	XXX
5099999. Totals								0	418,773	0	7,955,000	XXX

QE03

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	AG Super Fund, LP	New York	NY	Distribution	08/01/2005	05/06/2021	11,420	0	0	0	0	0	0	11,420	11,420	0	0	0	0
	Chartwell Investors II, L.P.	New York	NY	Distribution	02/03/1999	06/28/2021	1,320	0	0	0	0	0	0	1,320	1,320	0	0	0	0
	VMG Partners II, L.P.	San Francisco	CA	Distribution	06/15/2011	05/06/2021	38,400	0	0	0	0	0	0	38,400	38,400	0	0	0	0
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							51,140	0	0	0	0	0	0	51,140	51,140	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
	Cohesive Capital Partners, L.P.	New York	NY	Distribution	11/15/2010	04/02/2021	1,296,481	0	0	0	0	0	0	1,296,481	1,296,481	0	0	0	0
2599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated							1,296,481	0	0	0	0	0	0	1,296,481	1,296,481	0	0	0	0
4899999. Subtotal - Unaffiliated							1,347,621	0	0	0	0	0	0	1,347,621	1,347,621	0	0	0	0
5099999. Totals							1,347,621	0	0	0	0	0	0	1,347,621	1,347,621	0	0	0	0

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Bonds - U.S. Government									
91282C CE 9	U S TREASURY NOTES 1.250 2028 05		06/11/2021	DEUTSCHE BANC		15,102,013	15,000,000	7,172	1.A FE
0599999.	Total - Bonds - U.S. Government					15,102,013	15,000,000	7,172	XXX
Bonds - U.S. Political Subdivisions of States									
345102 NK 9	FOOTHILL-DE ANZA CCD GO 3.000 2037 08		04/08/2021	MORGAN STANLEY		1,946,210	1,750,000	0	1.A FE
345102 NL 7	FOOTHILL-DE ANZA CCD GO 3.000 2038 08		04/08/2021	MORGAN STANLEY		2,216,300	2,000,000	0	1.A FE
345102 NM 5	FOOTHILL-DE ANZA CCD GO 3.000 2039 08		04/08/2021	MORGAN STANLEY		2,489,994	2,255,000	0	1.A FE
345102 NN 3	FOOTHILL-DE ANZA CCD GO 3.000 2040 08		04/08/2021	MORGAN STANLEY		2,200,560	2,000,000	0	1.A FE
345102 ND 5	FOOTHILL-DE ANZA CCD GO 3.000 2036 08		04/08/2021	MORGAN STANLEY		569,211	510,000	0	1.A FE
345102 NE 3	FOOTHILL-DE ANZA CCD GO 3.000 2037 08		04/08/2021	MORGAN STANLEY		800,726	720,000	0	1.A FE
345102 NF 0	FOOTHILL-DE ANZA CCD GO 3.000 2038 08		04/08/2021	MORGAN STANLEY		831,113	750,000	0	1.A FE
345102 NG 8	FOOTHILL-DE ANZA CCD GO 2.125 2039 08		04/08/2021	MORGAN STANLEY		987,260	1,000,000	0	1.A FE
345102 NH 6	FOOTHILL-DE ANZA CCD GO 2.125 2040 08		04/08/2021	MORGAN STANLEY		980,520	1,000,000	0	1.A FE
345102 NJ 2	FOOTHILL-DE ANZA CCD GO 2.250 2041 08		04/08/2021	MORGAN STANLEY		745,140	750,000	0	1.A FE
2499999.	Total - Bonds - U.S. Political Subdivisions of States					13,767,033	12,735,000	0	XXX
Bonds - Industrial and Miscellaneous									
00846U AL 5	AGILENT TECHNOLOGIES INC 2.750 2029 09		06/09/2021	BAS-MERRILL LYNCH		3,666,063	3,509,000	23,052	2.A FE
04636N AB 9	ASTRAZENECA FINANCE LLC 2.250 2031 05	C	05/25/2021	J P MORGAN CHASE SECURITIES INC		2,996,250	3,000,000	0	2.A FE
00206R GQ 9	AT&T INC 4.300 2030 02		05/25/2021	CITIGROUP GLOBAL MARKETS		5,719,000	5,000,000	60,917	2.B FE
075887 CL 1	BECTON DICKINSON 1.957 2031 02		05/26/2021	CITIGROUP GLOBAL MARKETS		2,898,450	3,000,000	17,450	2.C FE
000000 00 0	BURL TL B 1L 2.080 2024 11		06/17/2021	J P MORGAN CHASE SECURITIES INC		995,000	1,000,000	0	3.A FE
278062 AD 6	EATON CORP 4.000 2032 11		06/30/2021	MORGAN STANLEY		5,844,200	5,000,000	33,333	2.A FE
29364W BH 0	ENTERGY LOUISIANA LLC 2.350 2032 06		04/13/2021	BNP PARIBAS		2,985,480	3,000,000	6,854	1.F FE
438516 BZ 8	HONEYWELL INTERNATIONAL 1.950 2030 06		05/20/2021	BNP PARIBAS		7,962,560	8,000,000	74,967	1.F FE
440452 AF 7	HORMEL FOODS CORP 1.800 2030 06		06/01/2021	CITIGROUP GLOBAL MARKETS		4,885,350	5,000,000	43,000	1.F FE
440452 AH 3	HORMEL FOODS CORP 1.700 2028 06		06/23/2021	VARIOUS		6,011,910	6,000,000	5,667	1.F FE
66989H AR 9	NOVARTIS CAPITAL 2.200 2030 08	C	05/26/2021	CREDIT SUISSE FIRST BOSTON		12,289,320	12,000,000	76,267	1.D FE
717081 ET 6	PFIZER INC 3.450 2029 03		05/18/2021	BAS-MERRILL LYNCH		5,987,734	5,410,000	33,700	1.F FE
744448 CV 1	PUBLIC SERVICE CO OF COL 1.875 2031 06		06/17/2021	WELLS FARGO SECURITIES		4,945,050	5,000,000	1,563	1.E FE
744538 AE 9	PUBLIC SERVICE CO OF NEW 2.200 2031 06		06/02/2021	CITIGROUP GLOBAL MARKETS		5,030,300	5,000,000	0	1.E FE
857477 BG 7	STATE STREET CORP 2.400 2030 01		05/06/2021	U S BANCORP		6,210,668	6,015,000	42,506	1.E FE
883556 BZ 4	THERMO FISHER SCIENTIFIC 2.600 2029 10		06/09/2021	CITIGROUP GLOBAL MARKETS		6,130,087	5,871,000	29,681	2.A FE
963320 AY 2	WHIRLPOOL CORP 2.400 2031 05		05/03/2021	BAS-MERRILL LYNCH		2,987,490	3,000,000	1,200	2.B FE
05523R AF 4	BAE SYSTEMS PLC (144A) 1.900 2031 02	D	06/23/2021	DEUTSCHE BANC		2,889,420	3,000,000	20,583	2.B FE
3899999.	Total - Bonds - Industrial and Miscellaneous					90,434,332	87,805,000	470,739	XXX
Bonds - Unaffiliated Bank Loans									
000000 00 0	BELRON TL B 1L 3.250 2028 03	C	04/01/2021	J P MORGAN CHASE SECURITIES INC		1,930,126	1,949,622	0	3.C FE
000000 00 0	ICLR TL B 1L 3.000 2028 07	C	06/16/2021	CITIGROUP GLOBAL MARKETS		1,593,083	1,601,088	0	3.A FE
000000 00 0	ICLR TL B 1L 3.000 2028 07	C	06/17/2021	CITIGROUP GLOBAL MARKETS		396,917	398,912	0	3.A FE
74112C AW 3	PRESTIGE BRANDS TL 1L 2.500 2028 06		06/10/2021	BARCLAYS CAPITAL INC		995,000	1,000,000	0	3.B FE
8299999.	Total - Bonds - Unaffiliated Bank Loans					4,915,126	4,949,622	0	XXX
8399997.	Total - Bonds - Part 3					124,218,504	120,489,622	477,911	XXX
8399999.	Total - Bonds					124,218,504	120,489,622	477,911	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					124,218,504	XXX	477,911	XXX

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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. Government																					
912828 4G 2	U S TREASURY NOTES 2.375	..	04/15/2021.	MATURED		5,000,000	5,000,000	5,047,673	5,008,915	0	(8,915)	0	(8,915)	0	5,000,000	0	0	0	59,375	04/15/2021.	1.A
36181K E6 3	GNMA II PASS #AF3757 3.500	..	06/20/2021.	PAID ON PRINCIPAL		538,121	538,121	537,448	537,435	0	687	0	687	0	538,121	0	0	0	7,701	06/20/2045.	1.A
38380X S3 2	GNR 2018-115 GB CMO 3.500	..	06/20/2021.	PAID ON PRINCIPAL		758,497	758,497	753,668	755,353	0	3,144	0	3,144	0	758,497	0	0	0	10,843	10/20/2046.	1.A
38381T TF 2	GNR 2019-44 EJ CMO 2.500	..	06/20/2021.	PAID ON PRINCIPAL		1,297,135	1,297,135	1,295,970	1,295,824	0	1,311	0	1,311	0	1,297,135	0	0	0	13,345	04/20/2049.	1.A
83162C ZK 2	SBAP 2018-10C 1 3.180	..	05/01/2021.	PAID ON PRINCIPAL		1,277,975	1,277,975	1,277,975	1,274,571	0	3,404	0	3,404	0	1,277,975	0	0	0	23,932	05/01/2028.	1.A
83162C ZL 0	SBAP 2018-20E 1 3.500	..	05/01/2021.	PAID ON PRINCIPAL		346,220	346,220	346,220	345,323	0	897	0	897	0	346,220	0	0	0	6,546	05/01/2038.	1.A
0599999.	Total - Bonds - U.S. Government					9,217,948	9,217,948	9,258,954	9,217,422	0	526	0	526	0	9,217,948	0	0	0	121,743	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
05053* AA 3	AUBURN HSG DEV CORP S7 7.400	..	04/15/2021.	MATURED		19,091	19,091	19,091	19,091	0	0	0	0	0	19,091	0	0	0	471	04/15/2021.	5.B GI
759911 WE 6	ILLINOIS REGL TRANS AU 5.500	..	06/01/2021.	MATURED		1,000,000	1,000,000	1,107,980	1,003,515	0	(3,515)	0	(3,515)	0	1,000,000	0	0	0	27,500	06/01/2021.	1.C FE
46613P 7A 8	JEA WATER & SEWER SYS 5.000	..	04/01/2021.	REDEEMED		3,085,000	3,085,000	3,450,696	3,096,367	0	(11,367)	0	(11,367)	0	3,085,000	0	0	0	77,125	10/01/2032.	1.A
46613P 7G 5	JEA WATER & SEWER SYS 5.000	..	04/01/2021.	REDEEMED		2,160,000	2,160,000	2,401,790	2,167,524	0	(7,524)	0	(7,524)	0	2,160,000	0	0	0	54,000	10/01/2033.	1.A
31296L B2 6	FHLMC GOLD PASSTHRU 5.500	..	06/15/2021.	PAID ON PRINCIPAL		72,756	72,756	69,380	70,667	0	2,089	0	2,089	0	72,756	0	0	0	1,826	08/15/2033.	1.A
31292H X4 1	FHLMC GOLD PASSTHRU 5.500	..	06/15/2021.	PAID ON PRINCIPAL		6,726	6,726	6,515	6,564	0	162	0	162	0	6,726	0	0	0	172	08/15/2033.	1.A
31283H WY 7	FHLMC GOLD PASSTHRU 5.500	..	06/15/2021.	PAID ON PRINCIPAL		1,774	1,774	1,718	1,729	0	45	0	45	0	1,774	0	0	0	39	06/15/2033.	1.A
31283H WZ 4	FHLMC GOLD PASSTHRU 6.000	..	06/15/2021.	PAID ON PRINCIPAL		21,008	21,008	21,591	21,647	0	(639)	0	(639)	0	21,008	0	0	0	516	04/15/2033.	1.A
31335C G6 5	FHLMC GOLD PASSTHRU 3.000	..	06/15/2021.	PAID ON PRINCIPAL		436,022	436,022	440,587	439,973	0	(3,950)	0	(3,950)	0	436,022	0	0	0	5,239	04/15/2047.	1.A
31283Y 4Y 1	FHLMC GOLD PASSTHRU 6.500	..	06/15/2021.	PAID ON PRINCIPAL		16,336	16,336	16,284	16,289	0	47	0	47	0	16,336	0	0	0	457	05/15/2028.	1.A
31283Y 4Z 8	FHLMC GOLD PASSTHRU 6.500	..	06/15/2021.	PAID ON PRINCIPAL		225	225	224	224	0	1	0	1	0	225	0	0	0	6	05/15/2028.	1.A
3132D5 4T 6	FHLMC PASS T #SB8034 2.000	..	06/25/2021.	PAID ON PRINCIPAL		685,476	685,476	683,869	683,926	0	1,550	0	1,550	0	685,476	0	0	0	5,553	01/25/2035.	1.A
3132D5 4X 7	FHLMC PASS T #SB8038 2.000	..	06/25/2021.	PAID ON PRINCIPAL		705,748	705,748	699,904	699,962	0	5,787	0	5,787	0	705,748	0	0	0	5,475	02/25/2035.	1.A
3133TE FV 1	FHR 2065 Z CMO 6.500	..	06/15/2021.	PAID ON PRINCIPAL		18,638	18,638	16,835	17,736	0	902	0	902	0	18,638	0	0	0	476	06/15/2028.	1.A
3133TR MZ 5	FHR 2285 Z CMO 6.500	..	06/15/2021.	PAID ON PRINCIPAL		30,154	30,154	28,331	29,462	0	692	0	692	0	30,154	0	0	0	795	02/15/2031.	1.A
3133TR ZA 6	FHR 2292 Z CMO 6.500	..	06/15/2021.	PAID ON PRINCIPAL		21,056	21,056	20,109	20,714	0	342	0	342	0	21,056	0	0	0	580	03/15/2031.	1.A
3137FN RS 1	FHR 4909 GD CMO 2.500	..	06/25/2021.	PAID ON PRINCIPAL		1,164,355	1,164,355	1,168,722	1,167,706	0	(3,351)	0	(3,351)	0	1,164,355	0	0	0	11,830	03/25/2049.	1.A
3140GV Z3 2	FNMA PASS TH #BH7061 3.500	..	06/25/2021.	PAID ON PRINCIPAL		678,210	678,210	665,149	667,803	0	10,407	0	10,407	0	678,210	0	0	0	9,547	12/25/2047.	1.A
3140J8 MW 0	FNMA PASS TH #BM3972 2.500	..	06/25/2021.	PAID ON PRINCIPAL		320,470	320,470	315,312	315,609	0	4,861	0	4,861	0	320,470	0	0	0	3,217	04/25/2038.	1.A
3140J9 3G 4	FNMA PASS TH #BM5298 3.000	..	06/25/2021.	PAID ON PRINCIPAL		302,725	302,725	302,986	302,911	0	(186)	0	(186)	0	302,725	0	0	0	3,665	09/25/2043.	1.A
3140JW PW 4	FNMA PASS TH #B02236 2.500	..	06/25/2021.	PAID ON PRINCIPAL		1,091,262	1,091,262	1,100,427	1,098,369	0	(7,106)	0	(7,106)	0	1,091,262	0	0	0	11,610	09/25/2034.	1.A
31418D FE 7	FNMA PASS TH #MA3764 2.500	..	06/25/2021.	PAID ON PRINCIPAL		374,671	374,671	379,808	380,170	0	(5,498)	0	(5,498)	0	374,671	0	0	0	3,750	09/25/2034.	1.A
31371H K2 3	FNMA PASS TH #252413 6.500	..	06/25/2021.	PAID ON PRINCIPAL		128	128	130	129	0	(1)	0	(1)	0	128	0	0	0	4	02/25/2029.	1.A
31371K 5X 5	FNMA PASS TH #254762 5.000	..	06/25/2021.	PAID ON PRINCIPAL		1,982	1,982	1,978	1,976	0	6	0	6	0	1,982	0	0	0	41	05/25/2023.	1.A
31371L DM 8	FNMA PASS TH #254908 5.000	..	06/25/2021.	PAID ON PRINCIPAL		12,639	12,639	12,722	12,627	0	12	0	12	0	12,639	0	0	0	262	09/25/2023.	1.A
31378R S5 9	FNMA PASS TH #406540 6.500	..	06/25/2021.	PAID ON PRINCIPAL		52	52	52	52	0	0	0	0	0	52	0	0	0	1	12/25/2027.	1.A
313615 UQ 7	FNMA PASS TH #50991 6.500	..	06/25/2021.	PAID ON PRINCIPAL		1,615	1,615	1,518	1,583	0	32	0	32	0	1,615	0	0	0	45	02/25/2024.	1.A
31387W 2L 0	FNMA PASS TH #596679 6.500	..	06/25/2021.	PAID ON PRINCIPAL		3,872	3,872	3,964	3,969	0	(98)	0	(98)	0	3,872	0	0	0	123	09/25/2031.	1.A
31402D GN 4	FNMA PASS TH #725705 5.000	..	06/25/2021.	PAID ON PRINCIPAL		19,894	19,894	19,114	19,334	0	560	0	560	0	19,894	0	0	0	421	08/25/2034.	1.A
31402E S3 3	FNMA PASS TH #726938 4.500	..	06/25/2021.	PAID ON PRINCIPAL		1,661	1,661	1,600	1,626	0	35	0	35	0	1,661	0	0	0	32	08/25/2033.	1.A
31402J ZY 6	FNMA PASS TH #730759 4.500	..	06/25/2021.	PAID ON PRINCIPAL		4,691	4,691	4,521	4,595	0	97	0	97	0	4,691	0	0	0	74	08/25/2033.	1.A

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
31402Q LF 6	FNMA PASS TH #734826 4.500	..	06/25/2021.	PAID ON PRINCIPAL		11,732	11,732	11,306	11,492	0	240	0	240	0	11,732	0	0	0	224	08/25/2033.	1.A
31403C HG 9	FNMA PASS TH #744631 5.000	..	06/25/2021.	PAID ON PRINCIPAL		46,179	46,179	45,927	45,969	0	211	0	211	0	46,179	0	0	0	1,053	10/25/2033.	1.A
313921 B5 6	FNR 2001-59 Z CMO 7.000	..	06/25/2021.	PAID ON PRINCIPAL		38,042	38,042	37,899	37,876	0	166	0	166	0	38,042	0	0	0	1,144	11/25/2031.	1.A
31392B PT 7	FNR 2001-81 QG CMO 6.500	..	06/25/2021.	PAID ON PRINCIPAL		35,568	35,568	35,579	35,494	0	73	0	73	0	35,568	0	0	0	959	01/25/2032.	1.A
31392G EK 7	FNR 2002-90 A1 CMO 6.500	..	06/25/2021.	PAID ON PRINCIPAL		5,516	5,516	5,739	5,642	0	(126)	0	(126)	0	5,516	0	0	0	146	06/25/2042.	1.A
31393U LU 5	FNR 2003-122 TG CMO 5.000	..	06/25/2021.	PAID ON PRINCIPAL		147,707	147,707	142,053	146,639	0	1,068	0	1,068	0	147,707	0	0	0	3,013	12/25/2023.	1.A
35563P HF 9	SCRT 2018-4 MA CMO 3.500	..	06/25/2021.	PAID ON PRINCIPAL		538,725	538,725	526,289	528,552	0	10,173	0	10,173	0	538,725	0	0	0	7,896	03/25/2058.	1.A
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments.						13,081,707	13,081,707	13,767,697	13,085,510	0	(3,803)	0	(3,803)	0	13,081,707	0	0	0	239,288	XXX	XXX
Bonds - Industrial and Miscellaneous																					
02209S AL 7	ALTRIA GROUP INC 4.750	..	05/05/2021.	MATURED		1,000,000	1,000,000	1,091,840	1,006,153	0	(6,153)	0	(6,153)	0	1,000,000	0	0	0	23,750	05/05/2021.	2.B FE
03523T BX 5	ANHEUSER-BUSCH INBEV W 4.150	C	06/29/2021.	MAKE WHOLE CALL		3,342,960	3,000,000	3,026,100	3,018,160	0	(2,108)	0	(2,108)	0	3,016,052	0	(16,052)	(16,052)	459,160	01/23/2025.	2.A FE
05279# AF 6	AUTOLIV ASP INC 4.010	C	04/23/2021.	MATURED		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	60,150	04/23/2021.	2.B FE
15089Q AC 8	CELANESE US HOLDINGS 5.875	..	06/15/2021.	MATURED		1,000,000	1,000,000	1,150,000	1,014,746	0	(14,746)	0	(14,746)	0	1,000,000	0	0	0	29,375	06/15/2021.	2.C FE
17401Q AE 1	CITIZENS BANK NA 2.550	..	04/13/2021.	REDEEMED		1,000,000	1,000,000	999,070	999,896	0	65	0	65	0	999,961	0	39	39	10,625	05/13/2021.	2.A FE
191216 BE 9	COCA-COLA CO 3.200	..	04/04/2021.	MAKE WHOLE CALL		2,145,680	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	172,880	11/01/2023.	1.F FE
191216 BW 9	COCA-COLA CO 2.550	..	05/20/2021.	MAKE WHOLE CALL		1,077,850	1,000,000	930,280	951,195	0	3,188	0	3,188	0	954,382	0	45,618	45,618	89,821	06/01/2026.	1.F FE
20030N BX 8	COMCAST CORP 3.000	..	06/24/2021.	MAKE WHOLE CALL		956,028	900,000	921,303	910,376	0	(1,611)	0	(1,611)	0	908,766	0	(8,766)	(8,766)	80,253	02/01/2024.	1.G FE
260543 CJ 0	DOW CHEMICAL CO 3.500	..	06/02/2021.	MAKE WHOLE CALL		1,095,860	1,000,000	987,300	994,678	0	560	0	560	0	995,238	0	4,762	4,762	119,291	10/01/2024.	2.C FE
26442C AK 0	DUKE ENERGY CAROLINAS 3.900	..	06/15/2021.	MATURED		1,000,000	1,000,000	998,980	999,916	0	84	0	84	0	1,000,000	0	0	0	19,500	06/15/2021.	1.F FE
31620M AK 2	FIDELITY NATIONAL INFO 3.500	..	04/01/2021.	MAKE WHOLE CALL		1,062,044	1,000,000	995,830	997,827	0	252	0	252	0	998,079	0	1,921	1,921	78,183	04/15/2023.	2.B FE
31620M AT 3	FIDELITY NATIONAL INFO 3.000	..	04/01/2021.	MAKE WHOLE CALL		1,094,920	1,000,000	988,910	993,324	0	271	0	271	0	993,595	0	6,405	6,405	113,753	08/15/2026.	2.B FE
337738 AL 2	FISERV INC 4.750	..	06/15/2021.	MATURED		1,000,000	1,000,000	1,085,750	1,010,234	0	(10,234)	0	(10,234)	0	1,000,000	0	0	0	23,750	06/15/2021.	2.B FE
440452 AE 0	HORMEL FOODS CORP 4.125	..	04/15/2021.	MATURED		1,000,000	1,000,000	1,096,410	1,000,727	0	(727)	0	(727)	0	1,000,000	0	0	0	20,625	04/15/2021.	1.E FE
460146 CP 6	INTERNATIONAL PAPER CO 3.000	..	05/10/2021.	MAKE WHOLE CALL		939,055	858,000	837,991	843,893	0	737	0	737	0	844,630	0	13,370	13,370	100,003	02/15/2027.	2.B FE
478160 AZ 7	JOHNSON & JOHNSON 3.550	..	05/15/2021.	MATURED		1,000,000	1,000,000	1,117,540	1,005,850	0	(5,850)	0	(5,850)	0	1,000,000	0	0	0	17,750	05/15/2021.	1.A FE
46625H HZ 6	JP MORGAN CHASE 4.625	..	05/10/2021.	MATURED		1,000,000	1,000,000	1,042,220	1,001,862	0	(1,862)	0	(1,862)	0	1,000,000	0	0	0	23,125	05/10/2021.	1.F FE
26138E AP 4	KEURIG DR PEPPER INC 3.200	..	03/31/2021.	PRIOR PERIOD ADJUSTMENT		(4)	0	0	0	0	0	0	0	0	0	0	0	0	(4)	11/15/2021.	2.B FE
548661 CT 2	LOWES COMPANIES 3.750	..	04/15/2021.	MATURED		1,000,000	1,000,000	999,600	999,904	0	96	0	96	0	1,000,000	0	0	0	18,750	04/15/2021.	2.A FE
565849 AK 2	MARATHON OIL 2.800	..	04/29/2021.	MAKE WHOLE CALL		352,680	340,000	339,174	339,824	0	37	0	37	0	339,860	0	140	140	17,388	11/01/2022.	2.C FE
58013M EL 4	MCDONALDS CORP 3.625	..	05/20/2021.	MATURED		1,000,000	1,000,000	994,110	999,672	0	328	0	328	0	1,000,000	0	0	0	18,125	05/20/2021.	2.A FE
637071 AJ 0	NATIONAL OILWELL VARCO 2.600	..	04/09/2021.	MAKE WHOLE CALL		296,633	286,000	273,988	283,040	0	407	0	407	0	283,447	0	2,553	2,553	13,277	12/01/2022.	2.B FE
64952W CE 1	NEW YORK LIFE GLOBAL F 2.000	..	04/13/2021.	MATURED		1,000,000	1,000,000	1,014,520	1,000,905	0	(905)	0	(905)	0	1,000,000	0	0	0	10,000	04/13/2021.	1.A FE
62927# AF 3	NFL VENTURES LP 3.480	..	04/15/2021.	REDEEMED		59,962	59,962	59,962	59,955	0	7	0	7	0	59,962	0	0	0	1,043	04/15/2031.	1.E FE
744538 AC 3	PUBLIC SERVICE CO OF N 3.200	..	06/01/2021.	REDEEMED		1,000,000	1,000,000	995,780	999,644	0	167	0	167	0	999,812	0	188	188	24,000	09/01/2021.	1.E FE
91159H HA 1	US BANCORP 4.125	..	04/23/2021.	REDEEMED		1,000,000	1,000,000	1,106,420	1,004,019	0	(4,019)	0	(4,019)	0	1,000,000	0	0	0	17,073	05/24/2021.	1.E FE
01626P AJ 5	ALIMENTATION COUCHE - 2.700	A	05/14/2021.	MAKE WHOLE CALL		1,027,670	1,000,000	999,070	999,684	0	60	0	60	0	999,744	0	256	256	49,270	07/26/2022.	2.B FE
26824K AA 2	AIRBUS GROUP FINANCE (2.700	D	06/11/2021.	MAKE WHOLE CALL		2,295,634	2,200,000	2,158,852	2,178,876	0	3,960	0	3,960	0	2,182,836	0	17,164	17,164	134,244	04/17/2023.	1.F FE
40052V AB 0	GRUPO BIMBO SAB (144A) 4.500	D	04/26/2021.	MAKE WHOLE CALL		721,743	700,000	702,184	700,312	0	(121)	0	(121)	0	700,191	0	(191)	(191)	45,455	01/25/2022.	2.B FE
50247V AA 7	LYB INTERNATIONAL FINA 4.000	D	06/29/2021.	MAKE WHOLE CALL		464,702	434,000	430,346	432,885	0	206	0	206	0	433,091	0	909	909	47,291	07/15/2023.	2.C FE
80283L AT 0	SANTANDER UK PLC 3.400	D	06/01/2021.	MATURED		1,000,000	1,000,000	998,130	999,689	0	311	0	311	0	1,000,000	0	0	0	17,000	06/01/2021.	1.E FE

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
161546 EF 9	CFAB 2003-1 2A2 .751	..	06/25/2021.	PAID ON PRINCIPAL		2,901	2,901	2,903	2,769	0	132	0	132	0	2,901	0	0	0	9	11/25/2032.	1.A FM
46651B AC 4	JPMMT 2019-6 A3 CMO (1 3.500	..	06/25/2021.	PAID ON PRINCIPAL		448,450	448,450	455,457	453,544	0	(5,093)	0	(5,093)	0	448,450	0	0	0	6,194	12/25/2049.	1.A FM
66987X CD 5	NHEL 2003-1 A1 .851	..	05/25/2021.	PAID ON PRINCIPAL		1,003	1,003	878	685	0	318	0	318	0	1,003	0	0	0	3	05/25/2033.	1.A FM
81748A AD 6	SEMT 2020-3 A4 (144A) 3.000	..	06/25/2021.	PAID ON PRINCIPAL		470,203	470,203	480,488	479,237	0	(9,034)	0	(9,034)	0	470,203	0	0	0	5,636	04/25/2050.	1.A FM
71680@ AA 4	SUBI 2018-1 CLASS A 4.542	..	06/16/2021.	PAID ON PRINCIPAL		485,617	485,617	493,862	493,747	0	(8,131)	0	(8,131)	0	485,617	0	0	0	9,229	12/31/2047.	1.F FE
3899999. Total - Bonds - Industrial and Miscellaneous						35,341,591	34,186,134	34,775,248	34,177,225	0	(59,408)	0	(59,408)	0	34,117,817	0	68,317	68,317	1,875,978	XXX	XXX
Bonds - Unaffiliated Bank Loans																					
02208H AB 4	AIMC TL B 1L 2.104	..	06/30/2021.	PAID ON PRINCIPAL		44,776	44,776	44,664	44,086	606	85	0	690	0	44,776	0	0	0	394	10/01/2025.	3.C FE
03852J AR 2	ARAMARK CORP TL B 1L 1.854	..	06/30/2021.	PAID ON PRINCIPAL		3,750	3,750	3,745	3,713	33	5	0	38	0	3,750	0	0	0	35	01/27/2027.	3.B FE
03852J AK 7	ARAMARK CORP TL B 1L 1.858	..	04/06/2021.	PAID ON PRINCIPAL		714,035	714,035	714,035	705,109	8,925	0	0	8,925	0	714,035	0	0	0	3,608	03/28/2024.	3.B FE
90347B AH 1	AXTA TL B-3 1L 1.952	..	06/30/2021.	PAID ON PRINCIPAL		13,441	13,441	13,407	13,302	117	22	0	139	0	13,441	0	0	0	134	06/01/2024.	3.A FE
000000 00 0	BELRON TL B 1L 2.437	C	06/30/2021.	PAID ON PRINCIPAL		2,500	2,500	2,494	2,484	10	5	0	16	0	2,500	0	0	0	34	11/13/2025.	3.C FE
000000 00 0	BELRON TL B 1L 2.442	C	04/13/2021.	PAID ON PRINCIPAL		1,949,622	1,949,622	1,935,000	1,930,126	9,380	10,116	0	19,496	0	1,949,622	0	0	0	20,640	11/07/2024.	3.C FE
000000 00 0	BELRON TL B 1L 3.250	C	06/30/2021.	PAID ON PRINCIPAL		4,874	4,874	4,825	4,825	0	49	0	49	0	4,874	0	0	0	2	03/31/2028.	3.C FE
00Z179 XF 7	BUCKEYE PARTNERS TL 1L 2.354	..	06/30/2021.	PAID ON PRINCIPAL		7,444	7,444	7,433	7,433	0	11	0	11	0	7,444	0	0	0	72	11/01/2026.	3.A FE
16384Y AF 4	CHEMOURS TL IL 1.860	..	06/30/2021.	PAID ON PRINCIPAL		14,240	14,240	14,204	13,955	261	23	0	285	0	14,240	0	0	0	134	04/03/2025.	3.B FE
28414B AF 3	ELAN TL B 1L 1.842	..	06/30/2021.	PAID ON PRINCIPAL		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	48	02/04/2027.	2.C FE
000000 00 0	ENERGIZER HOLDINGS TL 2.750	..	04/01/2021.	PAID ON PRINCIPAL		2,500	2,500	2,488	2,488	0	13	0	13	0	2,500	0	0	0	14	12/22/2027.	3.A FE
50048P AD 5	KONBRA TL B 1L 4.364	..	04/01/2021.	PAID ON PRINCIPAL		208,333	208,333	206,250	206,637	0	1,697	0	1,697	0	208,333	0	0	0	2,345	05/17/2026.	3.C FE
6000EA B8 3	MESIND TL B 1L 2.647	..	06/30/2021.	PAID ON PRINCIPAL		349,579	349,579	347,831	346,957	1,219	1,403	0	2,622	0	349,579	0	0	0	4,837	03/01/2026.	4.A FE
74112C AT 0	PRESTIGE BRANDS TL B4 2.108	..	04/30/2021.	PAID ON PRINCIPAL		66,205	66,205	66,205	66,205	0	0	0	0	0	66,205	0	0	0	468	01/26/2024.	3.B FE
76171J AB 7	REYNOL TL 1L 1.854	..	06/30/2021.	PAID ON PRINCIPAL		11,250	11,250	11,223	11,172	52	26	0	78	0	11,250	0	0	0	106	01/29/2027.	3.A FE
74958N AB 7	RHP TL B 1L 2.110	..	06/30/2021.	PAID ON PRINCIPAL		6,250	6,250	6,250	6,109	141	0	0	141	0	6,250	0	0	0	67	05/11/2024.	3.C FE
78404X AH 8	SBA COMMUNICATIONS TL 1.860	..	06/30/2021.	PAID ON PRINCIPAL		14,675	14,675	14,618	14,510	120	45	0	165	0	14,675	0	0	0	138	04/11/2025.	3.C FE
84762N BP 5	SPECTRUM BRANDS TLB 2.500	..	06/30/2021.	PAID ON PRINCIPAL		1,250	1,250	1,247	1,247	0	3	0	3	0	1,250	0	0	0	9	02/19/2028.	3.A FE
88078F BH 0	TEREX TL 1L 2.750	..	06/30/2021.	PAID ON PRINCIPAL		945,000	945,000	945,000	933,188	11,813	0	0	11,813	0	945,000	0	0	0	7,371	01/31/2024.	3.B FE
89364M BS 2	TRANSDIGM TL G 1L 2.354	..	06/30/2021.	PAID ON PRINCIPAL		10,227	10,227	10,227	10,002	226	0	0	226	0	10,227	0	0	0	122	08/22/2024.	4.A FE
90351H AB 4	USFOOD TL B 1L 1.854	..	06/30/2021.	PAID ON PRINCIPAL		470,812	470,812	470,812	463,162	7,651	0	0	7,651	0	470,812	0	0	0	3,337	06/27/2023.	4.C FE
92940J AB 4	WR GRACE TL B1 1L 1.897	..	06/30/2021.	PAID ON PRINCIPAL		3,224	3,224	3,229	3,226	0	(3)	0	(3)	0	3,224	0	0	0	32	04/03/2025.	2.C FE
92940J AD 0	WR GRACE TL B2 1L 1.897	..	06/30/2021.	PAID ON PRINCIPAL		5,526	5,526	5,535	5,531	0	(5)	0	(5)	0	5,526	0	0	0	55	04/03/2025.	2.C FE
7052BA H7 8	GFLENV TL B 1L 3.500	..	06/30/2021.	PAID ON PRINCIPAL		12,613	12,613	12,582	12,582	0	32	0	32	0	12,613	0	0	0	207	05/31/2025.	3.C FE
8299999. Total - Bonds - Unaffiliated Bank Loans						4,867,126	4,867,126	4,848,304	4,813,047	40,553	13,526	0	54,079	0	4,867,126	0	0	0	44,208	XXX	XXX
8399997. Total - Bonds - Part 4						62,508,372	61,352,915	62,650,202	61,293,203	40,553	(49,158)	0	(8,605)	0	61,284,598	0	68,317	68,317	2,281,217	XXX	XXX
8399999. Total - Bonds						62,508,372	61,352,915	62,650,202	61,293,203	40,553	(49,158)	0	(8,605)	0	61,284,598	0	68,317	68,317	2,281,217	XXX	XXX
9999999. Total - Bonds, Preferred and Common Stocks						62,508,372	XXX	62,650,202	61,293,203	40,553	(49,158)	0	(8,605)	0	61,284,598	0	68,317	68,317	2,281,217	XXX	XXX

Sch. DB - Pt. A - Sn. 1
NONE

Sch. DB - Pt. B - Sn. 1
NONE

Sch. DB - Pt. D - Sn. 1
NONE

Sch. DB - Pt. D - Sn. 2
NONE

Sch. DB - Pt. E
NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned as of Current Quarter

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
U.S. Government - Issuer Obligations						
000000 00 0	REPO - BOFA A TREASURY		1.A	8,753,144	8,753,144	07/01/2021
000000 00 0	REPO - CITI A TREASURY		1.A	8,753,144	8,753,144	07/01/2021
000000 00 0	REPO - HSBC A TREASURY		1.A	65,766	65,766	07/01/2021
000000 00 0	REPO - JP A TREASURY		1.A	8,753,144	8,753,144	07/01/2021
0199999.	U.S. Government - Issuer Obligations			26,325,198	26,325,198	XXX
0599999.	Total - U.S. Government			26,325,198	26,325,198	XXX
Totals						
6399999.	Total - Issuer Obligations			26,325,198	26,325,198	XXX
7099999.	Subtotal - Bonds			26,325,198	26,325,198	XXX
9999999.	Totals			26,325,198	26,325,198	XXX

General Interrogatories:

1. The activity for the year: Fair Value $.....12,510,986 Book/Adjusted Carrying Value $.....12,510,986
2. Average balance for the year: Fair Value $.....1,779,054 Book/Adjusted Carrying Value $.....1,779,054
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $.....26,325,198 NAIC 2: $.....0 NAIC 3: $.....0 NAIC 4: $.....0 NAIC 5: $.....0 NAIC 6: $.....0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned as of Current Quarter

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

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

General Interrogatories:

1. The activity for the year: Fair Value $.....0 Book/Adjusted Carrying Value $.....0
2. Average balance for the year: Fair Value $.....0 Book/Adjusted Carrying Value $.....0

NONE

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								
JP Morgan Chase Bank, N.A. New York,NY		0.000	0	0	0	0	0	XXX
0199999. Total Open Depositories	XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	0	0	0	XXX
0599999. Total Cash	XXX	XXX	0	0	0	0	0	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 & Accrued	9 Amount Received During Year
Qualified Cash Pools Under SSAP No. 2R								
	TRAVELERS M MKT LIQUIDITY POOL		06/30/2021	0.103		183,546,523	0	8,326
8799999. Total - Qualified Cash Pools Under SSAP No. 2R						183,546,523	0	8,326
9999999. Total - Cash Equivalents						183,546,523	0	8,326