TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

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QUARTERLY STATEMENT

AS OF JUNE 30, 2021

OF THE CONDITION AND AFFAIRS OF THE

TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

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

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

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

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

OFFICERS

	Name	Title
1.	THOMAS MICHAEL KUNKEL	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.

Thomas M. Kunkel	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	4,178,693,571	0	4,178,693,571	3,831,156,861
2. Stocks:				
2.1 Preferred stocks	0	0	0	0
2.2 Common stocks	118,649,207	3,862,721	114,786,486	109,074,035
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 $.....0 encumbrances)	0	0	0	0
5. Cash ($.....(18,613,427)), cash equivalents ($.....254,968,582) and short-term investments ($.....415,000)	236,770,155	0	236,770,155	239,403,348
6. Contract loans (including $.....0 premium notes)	0	0	0	0
7. Derivatives	0	0	0	0
8. Other invested assets	4,526,223	0	4,526,223	4,970,512
9. Receivables for securities	0	0	0	0
10. Securities lending reinvested collateral assets	4,589,444	0	4,589,444	0
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	4,543,228,599	3,862,721	4,539,365,878	4,184,604,755
13. Title plants less $.....0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	36,933,276	0	36,933,276	36,856,709
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	142,974,078	28,226,160	114,747,917	106,938,878
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.....62,481,693 earned but unbilled premiums)	196,866,047	10,356,326	186,509,721	170,714,910
15.3 Accrued retrospective premiums ($.....0) and contracts subject to redetermination ($.....0)	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	54,828,629	0	54,828,629	32,553,518
16.2 Funds held by or deposited with reinsured companies	207,039	0	207,039	193,054
16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2 Net deferred tax asset	65,047,852	8,526,283	56,521,569	55,188,715
19. Guaranty funds receivable or on deposit	41,068	0	41,068	46,171
20. Electronic data processing equipment and software	0	0	0	0
21. Furniture and equipment, including health care delivery assets ($.....0)	0	0	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates	33,124,477	0	33,124,477	34,876,347
24. Health care ($.....0) and other amounts receivable	0	0	0	0
25. Aggregate write-ins for other than invested assets	3,131,257	0	3,131,257	3,916,569
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	5,076,382,322	50,971,490	5,025,410,831	4,625,889,627
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Total (Lines 26 and 27)	5,076,382,322	50,971,490	5,025,410,831	4,625,889,627

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	1,551,583	0	1,551,583	1,521,411
2502. Other assets tri-party/tax credit bonds	1,436,195	0	1,436,195	2,285,869
2503. State surcharges receivable	131,150	0	131,150	108,950
2598. Summary of remaining write-ins for Line 25 from overflow page	12,329	0	12,329	339
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	3,131,257	0	3,131,257	3,916,569

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Losses (current accident year $.....322,311,172)	1,122,815,478	1,003,200,666
2.	Reinsurance payable on paid losses and loss adjustment expenses	695,864	100,371
3.	Loss adjustment expenses	159,285,563	163,346,678
4.	Commissions payable, contingent commissions and other similar charges	35,618,399	48,805,693
5.	Other expenses (excluding taxes, licenses and fees)	36,401,381	42,506,558
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	12,207,838	13,561,421
7.1	Current federal and foreign income taxes (including $.....(1,181,761) on realized capital gains (losses))	8,751,186	4,865,484
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 $.....482,153,203 and including warranty reserves of $.....0 and accrued accident and health experience rating refunds including $.....0 for medical loss ratio rebate per the Public Health Service Act)	1,157,893,732	1,121,070,380
10.	Advance premium	964,295	1,867,512
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	13,993,267	12,353,304
12.	Ceded reinsurance premiums payable (net of ceding commissions)	70,509,295	63,102,972
13.	Funds held by company under reinsurance treaties	0	0
14.	Amounts withheld or retained by company for account of others	52,326,253	42,228,250
15.	Remittances and items not allocated	15,935,338	8,646,391
16.	Provision for reinsurance (including $.....348,926 certified)	7,930,280	7,930,280
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	14,986,150	0
22.	Payable for securities lending	4,589,444	0
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	1,415,046	1,269,060
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	2,716,318,809	2,534,855,020
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	2,716,318,809	2,534,855,020
29.	Aggregate write-ins for special surplus funds	7,551,228	7,548,927
30.	Common capital stock	6,480,000	6,480,000
31.	Preferred capital stock	0	0
32.	Aggregate write-ins for other than special surplus funds	0	0
33.	Surplus notes	0	0
34.	Gross paid in and contributed surplus	433,803,760	433,803,760
35.	Unassigned funds (surplus)	1,861,257,034	1,643,201,920
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)	2,309,092,022	2,091,034,607
38.	Totals (Page 2, Line 28, Col. 3)	5,025,410,831	4,625,889,627

DETAILS OF WRITE-INS

2501.	Retroactive reinsurance reserve assumed	798,263	800,763
2502.	Escheat liability	614,973	462,309
2503.	Federal excise tax-reinsurance contracts	1,810	5,988
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)	1,415,046	1,269,060
2901.	Special surplus from retroactive reinsurance	7,551,228	7,548,927
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)	7,551,228	7,548,927
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 $.....1,305,039,466)	1,263,458,195	1,167,015,588	2,405,398,581
1.2 Assumed (written $.....52,791,573)	54,538,666	51,559,402	107,709,712
1.3 Ceded (written $.....412,363,244)	409,352,419	368,018,839	766,932,917
1.4 Net (written $.....945,467,794)	908,644,442	850,556,151	1,746,175,377
DEDUCTIONS:			
2. Losses incurred (current accident year $.....354,546,320):			
2.1 Direct	566,529,344	682,820,430	1,312,928,217
2.2 Assumed	5,656,727	2,075,022	(1,090,799)
2.3 Ceded	259,721,218	327,667,789	639,660,234
2.4 Net	312,464,853	357,227,663	672,177,184
3. Loss adjustment expenses incurred	27,686,235	8,352,739	51,232,237
4. Other underwriting expenses incurred	360,725,644	343,326,208	678,813,402
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	700,876,732	708,906,610	1,402,222,824
7. Net income of protected cells	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	207,767,710	141,649,541	343,952,553
INVESTMENT INCOME			
9. Net investment income earned	59,693,679	106,802,888	167,684,529
10. Net realized capital gains (losses) less capital gains tax of $.....351,089	(623,782)	1,038,760	85,259
11. Net investment gain (loss) (Lines 9 + 10)	59,069,897	107,841,648	167,769,787
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered $.....614,320 amount charged off $.....1,850,656)	(1,236,336)	79,905	(160,060)
13. Finance and service charges not included in premiums	320,569	254,005	589,234
14. Aggregate write-ins for miscellaneous income	(936,488)	(1,176,355)	(1,950,951)
15. Total other income (Lines 12 through 14)	(1,852,254)	(842,445)	(1,521,778)
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	264,985,353	248,648,744	510,200,563
17. Dividends to policyholders	3,856,943	3,054,204	6,387,406
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)	261,128,410	245,594,540	503,813,157
19. Federal and foreign income taxes incurred	53,868,940	41,197,299	91,318,506
20. Net income (Line 18 minus Line 19) (to Line 22)	207,259,470	204,397,241	412,494,651
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	2,091,034,607	2,123,684,564	2,123,684,564
22. Net income (from Line 20)	207,259,470	204,397,241	412,494,651
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 $.....74,919	6,036,152	(160,838,387)	(152,382,655)
25. Change in net unrealized foreign exchange capital gain (loss)	5,831	(841)	(55)
26. Change in net deferred income tax	2,818,313	1,514,474	6,220,843
27. Change in nonadmitted assets	1,937,648	12,966,804	(889,667)
28. Change in provision for reinsurance	0	0	1,906,925
29. Change in surplus notes	0	0	0
30. Surplus (contributed to) withdrawn from protected cells	0	0	0
31. Cumulative effect of changes in accounting principles	0	0	0
32. Capital changes:			
32.1 Paid in	0	0	0
32.2 Transferred from surplus (Stock Dividend)	0	0	0
32.3 Transferred to surplus	0	0	0
33. Surplus adjustments:			
33.1 Paid in	0	0	0
33.2 Transferred to capital (Stock Dividend)	0	0	0
33.3 Transferred from capital	0	0	0
34. Net remittances from or (to) Home Office	0	0	0
35. Dividends to stockholders	0	0	(300,000,000)
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)	218,057,415	58,039,291	(32,649,957)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	2,309,092,022	2,181,723,855	2,091,034,607
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. Other assets tri-party/tax credit bond income	47,464	122,207	211,922
1402. Retroactive reinsurance gain/loss	2,301	(87,967)	(75,003)
1403. Profit and loss, miscellaneous	(986,253)	(1,210,595)	(2,087,870)
1498. Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above)	(936,488)	(1,176,355)	(1,950,951)
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	931,762,931	863,213,028	1,791,348,759
2.	Net investment income	67,619,318	116,053,120	185,133,858
3.	Miscellaneous income	(1,852,254)	(842,445)	(1,521,778)
4.	Total (Lines 1 through 3)	997,529,995	978,423,704	1,974,960,840
5.	Benefit and loss related payments	214,543,643	246,437,004	442,551,422
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	412,164,492	396,865,548	740,522,526
8.	Dividends paid to policyholders	2,216,980	3,490,800	5,516,947
9.	Federal and foreign income taxes paid (recovered) net of $.....211,917 tax on capital gains (losses)	50,334,327	91,057	99,923,807
10.	Total (Lines 5 through 9)	679,259,441	646,884,410	1,288,514,701
11.	Net cash from operations (Line 4 minus Line 10)	318,270,554	331,539,295	686,446,139
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	184,189,428	239,022,757	451,774,367
	12.2 Stocks	0	37,000,000	37,000,000
	12.3 Mortgage loans	0	0	0
	12.4 Real estate	0	0	0
	12.5 Other invested assets	0	0	0
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
	12.7 Miscellaneous proceeds	14,986,150	38,767,669	3,732,602
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	199,175,578	314,790,426	492,506,969
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	539,435,253	466,478,396	707,071,890
	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	4,999	30,289	1,682,046
	13.6 Miscellaneous applications	4,589,444	4,954,357	0
	13.7 Total investments acquired (Lines 13.1 to 13.6)	544,029,696	471,463,042	708,753,936
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)	(344,854,118)	(156,672,616)	(216,246,967)
	CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	0
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
	16.5 Dividends to stockholders	0	0	300,000,000
	16.6 Other cash provided (applied)	23,950,371	(6,629,312)	(21,034,038)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	23,950,371	(6,629,312)	(321,034,038)
	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)	(2,633,193)	168,237,367	149,165,133
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	239,403,348	90,238,215	90,238,215
	19.2 End of period (Line 18 plus Line 19.1)	236,770,155	258,475,581	239,403,348

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

20.0001	Other assets tri-party/tax credit bonds	739,548	732,602	1,014,430
20.0002	Income payment received in securities other assets tri-party/tax credit bonds	30,357	0	123,360
20.0003	Tax credits from certified capital company (CAPCO)	26,811	167,848	281,309
20.0004	Exchange of bonds	0	7,702,492	8,749,192

NOTES TO FINANCIAL STATEMENTS

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES AND GOING CONCERN

A. Accounting Practices:

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

Net Income	SSAP #	F/S Page	F/S Line #	June 30, 2021	December 31, 2020
1. Travelers Casualty and Surety Company of America state basis	XXX	XXX	XXX	$ 207,259,470	$ 412,494,651
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	$ 207,259,470	$ 412,494,651
Surplus					
5. Travelers Casualty and Surety Company of America state basis	XXX	XXX	XXX	$ 2,309,092,022	$ 2,091,034,607
6. State Prescribed Practices that are an increase/(decrease) from NAIC SAP				—	—
7. State Permitted Practices that are an increase/(decrease) from NAIC SAP				—	—
8. NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 2,309,092,022	$ 2,091,034,607

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

   a. The aggregate amount of unrealized losses:

1. Less than 12 Months	$	—
2. 12 Months or Longer	$	836

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

1. Less than 12 Months	$	—
2. 12 Months or Longer	$	8,687

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.

NOTES TO FINANCIAL STATEMENTS

P. Short Sales:

No significant change.

Q. Prepayment Penalty and Acceleration Fees:

No significant change.

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

	Asset Type	Percent Share
(1)	Cash	1.1 %
(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

No significant change.

14. LIABILITIES, CONTINGENCIES AND ASSESSMENTS

No significant change.

15. LEASES

No significant change.

NOTES TO FINANCIAL STATEMENTS

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

No significant change.

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

A. Transfers of Receivables Reported as Sales:

No significant change.

B. Transfer and Servicing of Financial Assets:

No significant change.

2. Not applicable.

4. Not applicable.

C. Wash Sales:

Not applicable.

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

No significant change.

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

No significant change.

20. FAIR VALUE MEASUREMENTS

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

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

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

Description	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Bonds					
Industrial and miscellaneous	$ —	$ 952,500	$ —	$ —	$ 952,500
Total securities at fair value	$ —	$ 952,500	$ —	$ —	$ 952,500

At June 30, 2021, the Company also holds Level 3 industrial and miscellaneous bonds measured and reported at their fair value of zero.

Reconciliation of Level 3 securities during the reporting period:

There have been no changes in the value of the Level 3 bonds from the previous 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	$ 254,968,582	$ 254,968,582	$ 34,870,440	$ 220,098,142	$ —	$ —	$ —
Short-term bonds	415,025	415,000	—	415,025	—	—	—
Long-term bonds	4,433,784,424	4,178,693,571	158,132,007	4,275,573,441	78,976	—	—

NOTES TO FINANCIAL STATEMENTS

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	$ 263,266,953	$ 263,266,882	$ 26,554,511	$ 236,712,442	$ —	$ —	$ —
Long-term bonds	4,143,038,957	3,831,156,861	79,752,003	4,063,180,578	106,376	—	—

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 $54,959,000, resulting primarily from lower than expected loss experience in fidelity/surety, primarily from accident years 2016 and 2020. The remaining changes are generally the result of ongoing analyses of recent loss data and trends. There are no material additional premiums or return premiums as a result of these prior year effects.

26. INTERCOMPANY POOLING ARRANGEMENTS

No significant change.

27. STRUCTURED SETTLEMENTS

No significant change.

28. HEALTH CARE RECEIVABLES

No significant change.

29. PARTICIPATING POLICIES

No significant change.

30. PREMIUM DEFICIENCY RESERVES

No significant change.

31. HIGH DEDUCTIBLES

No significant change.

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

No significant change.

33. ASBESTOS/ENVIRONMENTAL RESERVES

No significant change.

34. SUBSCRIBER SAVINGS ACCOUNTS

No significant change.

35. MULTIPLE PERIL CROP INSURANCE

No significant change.

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 [ ] N/A [X]
If yes, attach an explanation.

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

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

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

6.4 By what department or departments?

Insurance Department of Connecticut

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

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

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

7.2 If yes, give full information:

8.1 Is the company a subsidiary of a bank holding company regulated 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: $ 0

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

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

14.2 If yes, please complete the following:

		1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	0	0
14.23	Common Stock	112,894,894	118,649,207
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	0	0
14.26	All Other	0	0
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 112,894,894	$ 118,649,207
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: $ 4,589,444

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 4,589,444

16.3 Total payable for securities lending reported on the liability page: $ 4,589,444

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 [X] No [ ]

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 [ ] N/A [X]

   If yes, attach an explanation.

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

   If yes, attach an explanation.

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

3.2 If yes, give full and complete information thereto:

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

4.2 If yes, complete the following schedule:

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
	0.000	0.000%	0	0	0	0	0	0	0	0
Total	XXX	XXX	0	0	0	0	0	0	0	0

5. Operating Percentages:

5.1 A&H loss percent	0.000%
5.2 A&H cost containment percent	0.000%
5.3 A&H expense percent excluding cost containment expenses	0.000%

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

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

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

6.4 If yes, please provide the 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	3 Prior Year to Date	Direct Losses Paid (Deducting Salvage) 4 Current Year to Date	5 Prior Year to Date	Direct Losses Unpaid 6 Current Year to Date	7 Prior Year to Date
1. Alabama AL	L	13,129,696	13,466,992	6,383,822	1,685,976	19,721,359	16,393,152
2. Alaska AK	L	4,361,007	5,098,847	823,063	276,755	3,439,442	2,660,883
3. Arizona AZ	L	19,587,207	19,490,715	4,819,507	2,532,728	33,278,397	30,940,315
4. Arkansas AR	L	13,027,152	12,345,143	6,554,683	1,433,314	34,397,254	36,614,296
5. California CA	L	160,593,143	143,608,497	43,568,703	38,578,182	269,106,975	197,854,601
6. Colorado CO	L	30,720,457	27,791,512	4,200,911	3,305,821	52,790,823	36,608,381
7. Connecticut CT	L	22,012,892	21,161,964	6,787,835	7,388,040	44,992,710	45,584,077
8. Delaware DE	L	4,413,565	4,380,932	1,582,901	457,941	5,219,122	5,714,311
9. District of Columbia DC	L	12,343,462	15,375,153	3,557,314	1,670,366	22,803,126	14,313,197
10. Florida FL	L	69,803,696	82,906,847	19,089,712	36,467,951	119,309,900	100,359,710
11. Georgia GA	L	38,398,325	29,990,284	7,336,567	16,690,765	79,696,301	53,947,843
12. Hawaii HI	L	5,926,560	7,385,455	1,658,388	6,053,260	14,363,447	13,191,777
13. Idaho ID	L	4,892,774	5,490,869	91,625	333,356	6,420,664	5,266,608
14. Illinois IL	L	56,552,080	56,878,104	17,199,488	13,432,861	148,319,329	117,662,908
15. Indiana IN	L	21,590,068	20,395,607	2,703,943	13,461,952	37,653,817	28,752,467
16. Iowa IA	L	15,103,759	14,291,222	3,762,599	2,822,977	29,205,756	28,261,587
17. Kansas KS	L	15,593,210	10,832,375	3,758,373	2,078,238	25,204,427	22,401,729
18. Kentucky KY	L	12,336,259	12,080,643	946,157	1,412,077	19,199,869	16,641,621
19. Louisiana LA	L	20,207,818	21,673,082	4,255,348	3,213,402	33,040,708	26,348,619
20. Maine ME	L	5,688,597	5,186,895	1,030,573	1,520,616	8,676,052	6,708,704
21. Maryland MD	L	27,055,324	23,784,822	4,042,697	3,035,369	63,873,509	41,566,614
22. Massachusetts MA	L	42,803,057	40,582,263	14,741,017	10,675,742	115,720,258	80,818,020
23. Michigan MI	L	30,238,805	25,287,194	4,746,204	11,634,250	39,518,330	35,076,156
24. Minnesota MN	L	21,545,229	24,523,448	33,569,318	9,729,375	52,103,831	44,693,881
25. Mississippi MS	L	11,424,385	11,495,541	2,518,482	1,389,833	19,534,257	17,771,907
26. Missouri MO	L	29,441,533	23,557,361	9,026,389	7,380,194	49,691,392	46,850,201
27. Montana MT	L	9,805,465	9,353,401	2,233,659	1,201,096	19,086,213	17,924,981
28. Nebraska NE	L	8,260,387	7,424,171	6,735,975	2,617,924	15,602,499	17,821,046
29. Nevada NV	L	7,829,726	7,538,411	1,041,456	2,988,511	16,215,984	20,398,775
30. New Hampshire NH	L	5,138,019	4,946,057	938,118	541,873	8,565,792	5,963,896
31. New Jersey NJ	L	33,710,635	31,514,190	22,725,941	8,894,413	92,930,935	70,756,550
32. New Mexico NM	L	5,657,274	5,575,853	261,102	3,530,227	6,847,158	8,831,179
33. New York NY	L	94,884,197	81,214,505	27,838,524	38,366,210	205,690,221	176,187,144
34. North Carolina NC	L	36,339,563	33,007,866	4,704,854	19,243,579	52,198,995	44,038,436
35. North Dakota ND	L	4,185,895	4,665,927	1,417,483	472,522	8,173,977	7,660,201
36. Ohio OH	L	46,260,972	40,004,326	9,467,545	20,375,655	76,424,270	66,821,124
37. Oklahoma OK	L	13,901,586	12,740,598	2,121,903	1,815,453	29,569,530	19,266,957
38. Oregon OR	L	18,946,648	17,140,678	1,192,373	2,530,027	21,734,935	18,742,027
39. Pennsylvania PA	L	51,560,916	47,359,445	28,166,863	9,229,979	140,011,575	104,908,813
40. Rhode Island RI	L	10,772,119	7,314,700	645,774	1,866,713	11,971,412	10,017,040
41. South Carolina SC	L	17,387,000	16,417,784	2,077,290	18,160,508	37,719,437	26,433,695
42. South Dakota SD	L	3,036,526	4,187,320	883,319	282,577	5,418,423	5,370,113
43. Tennessee TN	L	21,168,714	21,700,282	4,563,328	4,032,489	35,270,397	32,972,935
44. Texas TX	L	85,467,491	81,189,755	32,104,844	29,872,669	165,803,095	152,078,224
45. Utah UT	L	12,493,619	14,018,455	1,562,917	1,428,319	23,205,549	18,953,189
46. Vermont VT	L	850,079	852,443	(1,942)	119,402	808,746	577,698
47. Virginia VA	L	38,561,618	35,663,505	15,503,334	3,663,227	61,935,469	46,490,345
48. Washington WA	L	33,057,644	32,792,199	9,280,084	6,659,165	50,925,865	52,022,324
49. West Virginia WV	L	5,077,169	5,233,767	2,864,063	(832,225)	19,774,894	22,943,099
50. Wisconsin WI	L	21,402,870	19,237,701	3,603,693	4,900,483	37,185,321	31,258,657
51. Wyoming WY	L	5,577,618	5,205,838	892,550	525,428	11,946,695	10,468,070
52. American Samoa AS	L	1,000	925	0	0	0	0
53. Guam GU	L	30,794	527,142	0	0	205,768	115,388
54. Puerto Rico PR	L	1,996,506	2,078,563	(8,077)	218,995	1,688,106	1,195,141
55. US Virgin Islands VI	L	1,090,592	585,966	1,559	506,766	787,167	206,691
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	1,796,764	361,135	4,000	0	224,432	128,608
59. Totals	XXX	1,305,039,466	1,228,914,675	391,578,152	381,873,324	2,505,203,914	2,063,555,906
DETAILS OF WRITE-INS							
58001. GBR United Kingdom	XXX	801,889	702,245	0	0	139,177	62,354
58002. BMU Bermuda	XXX	591,057	362,177	0	0	0	0
58003. CYM Cayman Islands	XXX	384,752	334,330	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	19,066	(1,037,617)	4,000	0	85,255	66,253
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above)	XXX	1,796,764	361,135	4,000	0	224,432	128,608

(a) Active Status Count

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

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 2

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

The Travelers Companies, Inc.	Minnesota	41-0518860	… … Windamere II, LLC (99%)	Minnesota	41-1963936
… St. Paul Fire and Marine Insurance Company (24767) *	Connecticut	41-0406690	… … Windamere III, LLC (99%)	Minnesota	41-2007089
… … St. Paul Mercury Insurance Company (24791) *	Connecticut	41-0881659	… Camperdown Corporation	Delaware	41-1762781
… … St. Paul Guardian Insurance Company (24775) *	Connecticut	41-0963301	… SPC Insurance Agency, Inc.	Minnesota	41-1888760
… … St. Paul Surplus Lines Insurance Company (30481) *	Delaware	41-1230819	… Aprilgrange Limited	United Kingdom	
… … The Travelers Casualty Company (41769) *	Connecticut	41-1435765	… F&G UK Underwriters Limited	United Kingdom	
… … Travelers Constitution State Insurance Company (41750) *	Connecticut	41-1435766	… Travelers Underwriting Agency Limited	United Kingdom	
… … Northbrook Holdings, Inc.	Delaware	51-0375653	… Travelers Syndicate Management Limited	United Kingdom	
… … … Discover Property & Casualty Insurance Company (36463) *	Connecticut	36-2999370	… Travelers Corporate Trustee Limited	United Kingdom	
… … … St. Paul Protective Insurance Company (19224) *	Connecticut	36-2542404	… Travelers London Limited	United Kingdom	
… … 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	

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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			

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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

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.....	.....	.....	.....	.....	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.....	UIP.....	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.....	IA.....	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.....	NIA.....	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.....	NIA.....	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.....	NIA.....	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.....	IA.....	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.....	NIA.....	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.....	IA.....	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.....	IA.....	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.....	IA.....	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.....	NIA.....	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.....	NIA.....	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.....	UDP.....	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.....	RE.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	.....

SCHEDULE Y

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.....	.....

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

Q12.4

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	0	0	0.000	0.000
2. Allied lines	0	(490)	0.000	0.000
3. Farmowners multiple peril	0	0	0.000	0.000
4. Homeowners multiple peril	0	0	0.000	0.000
5. Commercial multiple peril	0	(134,864)	0.000	0.000
6. Mortgage guaranty	0	0	0.000	0.000
8. Ocean marine	0	0	0.000	0.000
9. Inland marine	0	0	0.000	0.000
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	0	0	0.000	0.000
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	0	(355,829)	0.000	0.000
17.1 Other liability-occurrence	269,233	(603,325)	(224.090)	(1,168.443)
17.2 Other liability-claims made	690,597,362	477,312,560	69.116	87.741
17.3 Excess workers' compensation	0	0	0.000	0.000
18.1 Products liability-occurrence	0	27	0.000	0.000
18.2 Products liability-claims made	0	705	0.000	0.000
19.1, 19.2 Private passenger auto liability	0	0	0.000	0.000
19.3, 19.4 Commercial auto liability	0	126,713	0.000	0.000
21. Auto physical damage	0	(24)	0.000	0.000
22. Aircraft (all perils)	0	0	0.000	0.000
23. Fidelity	110,045,951	31,112,262	28.272	51.235
24. Surety	415,995,009	33,467,434	8.045	15.709
26. Burglary and theft	46,550,640	25,604,175	55.003	75.217
27. Boiler and machinery	0	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	1,263,458,195	566,529,344	44.840	58.510
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	0	0	0
2. Allied lines	0	0	0
3. Farmowners multiple peril	0	0	0
4. Homeowners multiple peril	0	0	0
5. Commercial multiple peril	0	0	0
6. Mortgage guaranty	0	0	0
8. Ocean marine	0	0	0
9. Inland marine	0	0	0
10. Financial guaranty	0	0	0
11.1 Medical professional liability - occurrence	0	0	0
11.2 Medical professional liability - claims made	0	0	0
12. Earthquake	0	0	0
13. 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	0	0	0
17.1 Other liability-occurrence	286,310	238,925	316,632
17.2 Other liability-claims made	390,221,574	729,905,107	614,101,944
17.3 Excess workers' compensation	0	0	0
18.1 Products liability-occurrence	0	0	0
18.2 Products liability-claims made	0	0	0
19.1 19.2 Private passenger auto liability	0	0	0
19.3 19.4 Commercial auto liability	0	0	0
21. Auto physical damage	0	0	0
22. Aircraft (all perils)	0	0	0
23. Fidelity	53,694,435	107,167,085	106,248,917
24. Surety	215,827,421	434,935,419	434,189,723
26. Burglary and theft	16,727,398	32,792,930	74,057,459
27. Boiler and machinery	0	0	0
28. Credit	0	0	0
29. International	0	0	0
30. Warranty	0	0	0
31. Reinsurance-nonproportional assumed property	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business	0	0	0
35. Totals	676,757,138	1,305,039,466	1,228,914,675
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	176,548	126,538	303,086	37,177	3,902	41,079	145,133	0	91,952	237,085	5,761	(30,684)	(24,923)
2. 2019	118,835	151,443	270,278	48,645	3,403	52,048	85,590	0	110,439	196,029	15,401	(37,601)	(22,200)
3. Subtotals 2019 + Prior	295,382	277,982	573,364	85,822	7,305	93,127	230,723	0	202,391	433,114	21,162	(68,285)	(47,123)
4. 2020	129,756	463,428	593,183	79,727	10,498	90,225	136,261	0	358,862	495,123	86,233	(94,069)	(7,836)
5. Subtotals 2020 + Prior	425,138	741,409	1,166,547	165,549	17,803	183,352	366,984	0	561,253	928,237	107,395	(162,354)	(54,959)
6. 2021	XXX	XXX	XXX	XXX	41,245	41,245	XXX	41,662	312,202	353,864	XXX	XXX	XXX
7. Totals	425,138	741,409	1,166,547	165,549	59,048	224,597	366,984	41,662	873,455	1,282,101	107,395	(162,354)	(54,959)
8. Prior Year-End's Surplus As Regards Policyholders	2,091,035										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. 25.3 %	2. (21.9)%	3. (4.7)%
													Col. 13, Line 7 Line 8
													4. (2.6)%

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?	YES

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.

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. Other assets - Reliance acquisition	12,593	0	12,593	339
2505. Suspense, undistributed payments	(264)	0	(264)	0
2597. Summary of remaining write-ins for Line 25	12,329	0	12,329	339

Additional Write-ins for Schedule T:

	1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
States, Etc.	Active Status (a)	2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
58004. BEL Belgium	XXX	19,066	4,701	0	0	0	0
58005. LCA Saint Lucia	XXX	0	3,300	0	0	0	0
58006. DMA Dominica	XXX	0	1,489	0	0	0	0
58007. PLW Palau	XXX	0	100	0	0	0	0
58008. NLD Netherlands	XXX	0	0	0	0	65,856	65,856
58009. KOR Korea, Republic of	XXX	0	0	4,000	0	18,969	0
58010. SGP Singapore	XXX	0	0	0	0	430	397
58011. VGB British Virgin Islands	XXX	0	(4,559)	0	0	0	0
58012. ZZZ Other Alien	XXX	0	(1,042,648)	0	0	0	0
58997. Summary of remaining write-ins for Line 58 from overflow	XXX	19,066	(1,037,617)	4,000	0	85,255	66,253

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	4,970,512	4,050,015
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	1,651,757
	2.2 Additional investment made after acquisition	4,999	30,289
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase (decrease)	0	0
6.	Total gain (loss) on disposals	0	0
7.	Deduct amounts received on disposals	0	0
8.	Deduct amortization of premium and depreciation	449,288	761,549
9.	Total foreign exchange change in book/adjusted carrying value	0	0
10.	Deduct current year's other-than-temporary impairment recognized	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	4,526,223	4,970,512
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	4,526,223	4,970,512

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	3,944,051,755	3,893,439,868
2.	Cost of bonds and stocks acquired	539,435,253	715,821,082
3.	Accrual of discount	969,480	1,866,683
4.	Unrealized valuation increase (decrease)	6,111,071	(152,308,758)
5.	Total gain (loss) on disposals	(281,714)	893,487
6.	Deduct consideration for bonds and stocks disposed of	186,326,908	500,674,694
7.	Deduct amortization of premium	8,726,829	17,855,740
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.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	2,110,670	2,869,825
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	4,297,342,778	3,944,051,755
12.	Deduct total nonadmitted amounts	3,862,721	3,820,860
13.	Statement value at end of current period (Line 11 minus Line 12)	4,293,480,057	3,940,230,895

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	3,232,223,420	179,990,577	49,859,883	5,553,978	3,232,223,420	3,367,908,092		3,403,678,970
2. NAIC 2 (a)	719,675,600	79,677,202	42,553,910	7,352,939	719,675,600	764,151,831		643,260,302
3. NAIC 3 (a)	20,469,652	0	0	(1,082,614)	20,469,652	19,387,038		17,176,128
4. NAIC 4 (a)	1,299,024	0	0	9,245	1,299,024	1,308,269		2,555,134
5. NAIC 5 (a)	40,756,587	0	0	(14,403,247)	40,756,587	26,353,340		27,749,979
6. NAIC 6 (a)	0	0	0	0	0	0		3,230
7. Total Bonds	4,014,424,284	259,667,778	92,413,792	(2,569,699)	4,014,424,284	4,179,108,570	0	4,094,423,742
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	4,014,424,284	259,667,778	92,413,792	(2,569,699)	4,014,424,284	4,179,108,570	0	4,094,423,742

(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 $.....415,000; 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	415,000	XXX	415,000	290	0

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	263,266,882	110,287,142
2. Cost of short-term investments acquired	0	1,921,010,680
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	262,851,882	1,768,030,940
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)	415,000	263,266,882
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	415,000	263,266,882

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	1,122,450,295	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	867,481,713	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)	254,968,582	0
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	254,968,582	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
Any Other Class of Asset - Unaffiliated												
	NC Solar Fund VIII LP	Charlotte	NC	Double Time Capital	0.	12/07/2016	0	0	4,999	0	0	1.650
4699999. Total - Any Other Class of Asset - Unaffiliated								0	4,999	0	0	XXX
4899999. Subtotal - Unaffiliated								0	4,999	0	0	XXX
5099999. Totals								0	4,999	0	0	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

NONE

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 BL 4	U S TREASURY BONDS 1.125 2031 02		05/03/2021	J P MORGAN CHASE SECURITIES INC		33,466,156	35,000,000	84,841	1.A FE
91282C BZ 3	U S TREASURY NOTES 1.250 2028 04		05/27/2021	J P MORGAN CHASE SECURITIES INC		24,988,381	25,000,000	23,777	1.A FE
0599999.	Total - Bonds - U.S. Government					58,454,537	60,000,000	108,618	XXX
Bonds - U.S. Political Subdivisions of States									
250353 BE 8	DESCHUTES PUBLIC LIBRARY 2.000 2035 06		04/14/2021	PIPER JAFFRAY		4,561,650	4,500,000	0	1.C FE
250353 BF 5	DESCHUTES PUBLIC LIBRARY 2.000 2036 06		04/14/2021	PIPER JAFFRAY		6,024,769	5,965,000	0	1.C FE
345102 PJ 0	FOOTHILL-DE ANZA CCD GO 1.473 2027 08		04/08/2021	MORGAN STANLEY		3,200,000	3,200,000	0	1.A FE
345102 PK 7	FOOTHILL-DE ANZA CCD GO 1.623 2028 08		04/08/2021	MORGAN STANLEY		1,670,000	1,670,000	0	1.A FE
345102 PL 5	FOOTHILL-DE ANZA CCD GO 1.858 2029 08		04/08/2021	MORGAN STANLEY		1,540,000	1,540,000	0	1.A FE
345102 PM 3	FOOTHILL-DE ANZA CCD GO 1.958 2030 08		04/08/2021	MORGAN STANLEY		1,500,000	1,500,000	0	1.A FE
677765 HN 2	OHLONE CCD GO TAXABLE RE 2.936 2044 08		04/20/2021	PIPER JAFFRAY		6,740,000	6,740,000	0	1.B FE
2499999.	Total - Bonds - U.S. Political Subdivisions of States					25,236,419	25,115,000	0	XXX
Bonds - Industrial and Miscellaneous									
00507V AP 4	ACTIVISION BLIZZARD 1.350 2030 09		04/14/2021	VARIOUS		4,587,020	5,000,000	5,813	2.A FE
00846U AL 5	AGILENT TECHNOLOGIES INC 2.750 2029 09		05/12/2021	CREDIT SUISSE FIRST BOSTON		5,159,900	5,000,000	22,535	2.A FE
04636N AB 9	ASTRAZENECA FINANCE LLC 2.250 2031 05	C	05/26/2021	GOLDMAN SACHS & CO		7,029,400	7,000,000	0	2.A FE
00206R JY 9	AT&T INC 2.750 2031 06		06/15/2021	MIZUHO INTERNATIONAL PLC		3,084,960	3,000,000	3,667	2.B FE
048303 CJ 8	ATLANTIC CITY ELECTRIC 2.300 2031 03		04/19/2021	J P MORGAN CHASE SECURITIES INC		3,011,400	3,000,000	7,858	1.F FE
059165 EN 6	BALTIMORE GAS & ELECTRIC 2.250 2031 06		06/08/2021	KEYBANC CAPITAL MARK		2,009,640	2,000,000	0	1.F FE
134429 BJ 7	CAMPBELL SOUP CO 2.375 2030 04		04/14/2021	J P MORGAN CHASE SECURITIES INC		1,998,860	2,000,000	22,694	2.C FE
22160K AP 0	COSTCO WHOLESALE CORP 1.600 2030 04		04/13/2021	MUFG SECURITIES AMERICAS INC		9,649,000	10,000,000	77,778	1.E FE
22160K AQ 8	COSTCO WHOLESALE CORP 1.750 2032 04		05/11/2021	BAS-MERRILL LYNCH		2,894,430	3,000,000	3,354	1.E FE
224044 CN 5	COX COMMUNICATIONS INC (2.600 2031 06		05/19/2021	WELLS FARGO SECURITIES		4,961,500	5,000,000	0	2.B FE
260543 DC 4	DOW CHEMICAL CO 2.100 2030 11		05/06/2021	MIZUHO INTERNATIONAL PLC		6,836,900	7,000,000	103,717	2.B FE
27409L AC 7	EAST OHIO GAS CO (144A) 2.000 2030 06		06/14/2021	MIZUHO INTERNATIONAL PLC		5,909,753	5,975,000	332	1.F FE
278865 BF 6	ECOLAB INC 1.300 2031 01		05/24/2021	MUFG SECURITIES AMERICAS INC		4,631,250	5,000,000	20,944	1.G FE
427866 BE 7	HERSHEY COMPANY 1.700 2030 06		06/02/2021	BAS-MERRILL LYNCH		6,847,190	7,000,000	992	1.F FE
494368 CB 7	KIMBERLY-CLARK 3.100 2030 03		04/12/2021	GOLDMAN SACHS & CO		3,251,100	3,000,000	4,650	1.F FE
539830 BP 3	LOCKHEED MARTIN CORP 1.850 2030 06		06/01/2021	J P MORGAN CHASE SECURITIES INC		2,760,731	2,798,000	24,156	1.G FE
573284 AW 6	MARTIN MARIETTA MATERIAL 2.400 2031 07		06/22/2021	VARIOUS		14,986,150	15,000,000	0	2.B FE
609207 AY 1	MONDELEZ INTERNATIONAL 1.875 2032 10		04/21/2021	WELLS FARGO SECURITIES		4,738,000	5,000,000	2,083	2.B FE
654106 AK 9	NIKE INC 2.850 2030 03		04/29/2021	CITIGROUP GLOBAL MARKETS		3,196,230	3,000,000	8,550	1.E FE
713448 EZ 7	PEPSICO INC 1.625 2030 05		04/27/2021	WELLS FARGO SECURITIES		3,874,920	4,000,000	32,139	1.E FE
717081 EY 5	PFIZER INC 1.700 2030 05		04/22/2021	BAS-MERRILL LYNCH		5,871,180	6,000,000	41,933	1.F FE
742718 FQ 7	PROCTER & GAMBLE CO 1.950 2031 04		04/26/2021	J P MORGAN CHASE SECURITIES INC		3,009,510	3,000,000	813	1.D FE
744538 AE 9	PUBLIC SERVICE CO OF NEW 2.200 2031 06		06/01/2021	MIZUHO INTERNATIONAL PLC		6,979,420	7,000,000	0	1.E FE
74456Q CB 0	PUBLIC SERVICE ELECTRIC 2.450 2030 01		06/10/2021	WELLS FARGO SECURITIES		6,259,440	6,000,000	60,842	1.F FE
74834L BA 7	QUEST DIAGNOSTICS 4.200 2029 06		06/17/2021	KEY CAPITAL		3,519,696	3,055,000	60,947	2.B FE
863667 AY 7	STRYKER CORP 1.950 2030 06		06/02/2021	J P MORGAN CHASE SECURITIES INC		11,020,756	11,350,000	89,443	2.A FE
906548 CT 7	UNION ELECTRIC CO 2.150 2032 03		06/10/2021	SMBC NIKKO SEC		4,979,800	5,000,000	0	1.F FE
907818 FU 7	UNION PACIFIC CO 2.375 2031 05		06/03/2021	J P MORGAN CHASE SECURITIES INC		3,014,820	3,000,000	3,365	2.A FE
91324P ED 0	UNITEDHEALTH GROUP INC 2.300 2031 05		05/18/2021	CITIGROUP GLOBAL MARKETS		5,010,500	5,000,000	319	1.G FE
91159H JA 9	US BANCORP 1.375 2030 07		06/07/2021	VARIOUS		9,158,537	9,678,000	45,460	1.E FE
92343E AM 4	VERISIGN INC 2.700 2031 06		05/25/2021	J P MORGAN CHASE SECURITIES INC		4,008,240	4,000,000	0	2.C FE

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
47837R AA 8	JOHNSON CONTROLS/TYCO FI 1.750 2030 09	D	05/13/2021	J P MORGAN CHASE SECURITIES INC		4,731,000	5,000,000	15,069	2.B FE
961214 ET 6	WESTPAC BANKING CORP 2.150 2031 06	D	05/25/2021	MORGAN STANLEY		6,995,590	7,000,000	0	1.D FE
3899999.	Total - Bonds - Industrial and Miscellaneous					175,976,822	177,856,000	659,452	XXX
8399997.	Total - Bonds - Part 3					259,667,778	262,971,000	768,071	XXX
8399999.	Total - Bonds					259,667,778	262,971,000	768,071	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					259,667,778	XXX	768,071	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																					
876780 AA 5	TAYARRA LTD 3.628	D	05/15/2021.	REDEEMED		50,641	50,641	50,641	50,641	0	0	0	0	0	50,641	0	0	0	919	02/15/2022.	1.A
36202D QY 0	GNMA II PASS #3171 5.500		06/20/2021.	PAID ON PRINCIPAL		762	762	728	732	0	30	0	30	0	762	0	0	0	17	12/20/2031.	1.A
36202D 6D 8	GNMA II PASS #3568 5.000		06/20/2021.	PAID ON PRINCIPAL		9,016	9,016	8,657	8,776	0	240	0	240	0	9,016	0	0	0	195	06/20/2034.	1.A
36202E UR 8	GNMA II PASS #4192 4.500		06/20/2021.	PAID ON PRINCIPAL		20,373	20,373	18,603	19,035	0	1,338	0	1,338	0	20,373	0	0	0	389	07/20/2038.	1.A
36202E XT 1	GNMA II PASS #4290 5.500		06/20/2021.	PAID ON PRINCIPAL		11,989	11,989	11,945	11,941	0	48	0	48	0	11,989	0	0	0	273	11/20/2038.	1.A
38382D MM 8	GNR 2020-21 CD CMO 2.250		06/20/2021.	PAID ON PRINCIPAL		341,399	341,399	344,679	343,845	0	(2,446)	0	(2,446)	0	341,399	0	0	0	3,431	02/20/2050.	1.A
38380M 7A 3	GNR 2019-55 AE (PROJEC 3.000		06/16/2021.	PAID ON PRINCIPAL		132,626	132,626	134,035	133,272	0	(646)	0	(646)	0	132,626	0	0	0	1,634	12/16/2059.	1.A
83162C VV 2	SBAP 2013-20J 1 3.370		04/01/2021.	PAID ON PRINCIPAL		338,922	338,922	340,087	338,126	0	795	0	795	0	338,922	0	0	0	5,913	10/01/2033.	1.A
83162C VY 6	SBAP 2013-20L 1 3.380		06/01/2021.	PAID ON PRINCIPAL		276,868	276,868	277,387	275,614	0	1,254	0	1,254	0	276,868	0	0	0	4,842	12/01/2033.	1.A
83162C ZW 6	SBAP 2018-20J 1 3.770		04/01/2021.	PAID ON PRINCIPAL		368,200	368,200	368,186	367,852	0	348	0	348	0	368,200	0	0	0	7,275	10/01/2038.	1.A
83162C B8 5	SBAP 2019-20E 1 2.880		05/01/2021.	PAID ON PRINCIPAL		194,248	194,248	194,248	194,172	0	75	0	75	0	194,248	0	0	0	2,837	05/01/2039.	1.A
0599999.	Total - Bonds - U.S. Government					1,745,044	1,745,044	1,749,196	1,744,006	0	1,038	0	1,038	0	1,745,044	0	0	0	27,724	XXX	XXX
Bonds - U.S. Political Subdivisions of States																					
16532L GT 7	CHESAPEAKE GENERAL OBL 5.000		06/01/2021.	REDEEMED		130,000	130,000	151,167	131,036	0	(1,036)	0	(1,036)	0	130,000	0	0	0	3,250	06/01/2025.	1.A FE
16532L GU 4	CHESAPEAKE GENERAL OBL 5.000		06/01/2021.	REDEEMED		1,075,000	1,075,000	1,235,412	1,082,897	0	(7,897)	0	(7,897)	0	1,075,000	0	0	0	26,875	06/01/2026.	1.A FE
16532L GW 0	CHESAPEAKE GENERAL OBL 5.000		06/01/2021.	REDEEMED		2,280,000	2,280,000	2,581,530	2,294,950	0	(14,950)	0	(14,950)	0	2,280,000	0	0	0	57,000	06/01/2028.	1.A FE
495080 RX 3	KING CO SD#403 RENTON 5.000		06/01/2021.	REDEEMED		4,850,000	4,850,000	5,447,278	4,879,586	0	(29,586)	0	(29,586)	0	4,850,000	0	0	0	121,250	12/01/2028.	1.B FE
969871 2P 6	WILLIAMSON CO GEN OBLI 4.500		04/01/2021.	MATURED		3,090,000	3,090,000	3,472,202	3,099,998	0	(9,998)	0	(9,998)	0	3,090,000	0	0	0	69,525	04/01/2021.	1.A FE
2499999.	Total - Bonds - U.S. Political Subdivisions of States					11,425,000	11,425,000	12,887,588	11,488,468	0	(63,468)	0	(63,468)	0	11,425,000	0	0	0	277,900	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
592030 N3 0	MET GOVT NASHVILLE DAV 5.000		05/03/2021.	BAS-MERRILL LYNCH		1,354,180	1,000,000	1,394,440	1,394,440	0	(7,937)	0	(7,937)	0	1,386,503	0	(32,323)	(32,323)	10,833	05/15/2033.	1.C FE
646136 E3 1	NEW JERSEY TRANS AUTH 5.000		06/15/2021.	REDEEMED		16,865,000	16,865,000	17,266,893	17,016,082	0	(151,082)	0	(151,082)	0	16,865,000	0	0	0	421,625	06/15/2042.	2.A FE
31296R CX 4	FHLMC GOLD PASSTHRU 5.000		06/15/2021.	PAID ON PRINCIPAL		6,970	6,970	6,948	6,951	0	19	0	19	0	6,970	0	0	0	146	12/15/2033.	1.A
31292H SQ 8	FHLMC GOLD PASSTHRU 6.000		06/15/2021.	PAID ON PRINCIPAL		2,890	2,890	2,956	2,984	0	(94)	0	(94)	0	2,890	0	0	0	74	11/15/2032.	1.A
31292H ZM 9	FHLMC GOLD PASSTHRU 5.000		06/15/2021.	PAID ON PRINCIPAL		82,557	82,557	82,299	82,336	0	220	0	220	0	82,557	0	0	0	1,754	10/15/2033.	1.A
31292H 4J 0	FHLMC GOLD PASSTHRU 5.500		06/15/2021.	PAID ON PRINCIPAL		26,193	26,193	25,407	25,581	0	613	0	613	0	26,193	0	0	0	605	12/15/2033.	1.A
31288B 3C 5	FHLMC GOLD PASSTHRU 6.000		06/15/2021.	PAID ON PRINCIPAL		993	993	1,016	1,028	0	(35)	0	(35)	0	993	0	0	0	24	11/15/2032.	1.A
313982 VA 5	FHLMC GOLD PASSTHRU 7.000		06/15/2021.	PAID ON PRINCIPAL		657	657	637	651	0	6	0	6	0	657	0	0	0	19	10/15/2023.	1.A
31283H WZ 4	FHLMC GOLD PASSTHRU 6.000		06/15/2021.	PAID ON PRINCIPAL		25,885	25,885	26,481	26,541	0	(656)	0	(656)	0	25,885	0	0	0	636	04/15/2033.	1.A
3128LX DE 7	FHLMC GOLD PASSTHRU 4.000		06/15/2021.	PAID ON PRINCIPAL		58,188	58,188	51,811	54,719	0	3,469	0	3,469	0	58,188	0	0	0	883	05/15/2034.	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
3132CW HR 8	FHLMC PASS T #SB0240 2.500		06/25/2021.	PAID ON PRINCIPAL		1,278,104	1,278,104	1,296,876	1,294,605	0	(16,501)	0	(16,501)	0	1,278,104	0	0	0	13,543	01/25/2035.	1.A
3133TL AK 4	FHR 2160 ZA CMO 6.000		06/15/2021.	PAID ON PRINCIPAL		82,215	82,215	74,828	79,763	0	2,453	0	2,453	0	82,215	0	0	0	1,964	06/15/2029.	1.A
3133TP VV 8	FHR 2248 ZA CMO 7.000		06/15/2021.	PAID ON PRINCIPAL		4,520	4,520	4,433	4,461	0	60	0	60	0	4,520	0	0	0	128	09/15/2030.	1.A
313398 NM 7	FHR 2334 SO CMO 20.579		04/15/2021.	PAID ON PRINCIPAL		1,913	1,913	1,872	2,113	0	(200)	0	(200)	0	1,913	0	0	0	131	07/15/2031.	1.A
313398 NM 7	FHR 2334 SO CMO 20.615		05/15/2021.	PAID ON PRINCIPAL		2,261	2,261	2,213	2,497	0	(236)	0	(236)	0	2,261	0	0	0	194	07/15/2031.	1.A
313398 NM 7	FHR 2334 SO CMO 20.688		06/15/2021.	PAID ON PRINCIPAL		2,192	2,192	2,146	2,422	0	(229)	0	(229)	0	2,192	0	0	0	225	07/15/2031.	1.A
3133TU VD 7	FHR 2357 OH CMO 6.500		06/15/2021.	PAID ON PRINCIPAL		25,866	25,866	25,627	25,738	0	127	0	127	0	25,866	0	0	0	675	09/15/2031.	1.A
3133TV 5V 4	FHR 2359 ZA CMO 6.000		06/15/2021.	PAID ON PRINCIPAL		13,786	13,786	12,380	13,226	0	559	0	559	0	13,786	0	0	0	343	09/15/2031.	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
31392B 6U 5	FNGT 2002-T4 A2 CMO 7.000	..	06/25/2021.	PAID ON PRINCIPAL		3,091	3,091	3,197	3,079	0	12	0	12	0	3,091	0	0	0	87	12/25/2041.	1.A
3140FK QU 7	FNMA PASS TH #BE0466 3.000	..	06/25/2021.	PAID ON PRINCIPAL		268,616	268,616	267,986	268,002	0	614	0	614	0	268,616	0	0	0	3,351	10/25/2046.	1.A
3140J5 MF 3	FNMA PASS TH #BM1257 2.500	..	06/25/2021.	PAID ON PRINCIPAL		1,046,055	1,046,055	1,011,077	1,014,508	0	31,547	0	31,547	0	1,046,055	0	0	0	10,486	04/25/2037.	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
3140JA CC 0	FNMA PASS TH #BM5466 2.500	..	06/25/2021.	PAID ON PRINCIPAL		240,938	240,938	239,734	239,740	0	1,198	0	1,198	0	240,938	0	0	0	2,442	10/25/2043.	1.A
3140JA T9 9	FNMA PASS TH #BM5975 3.000	..	06/25/2021.	PAID ON PRINCIPAL		260,006	260,006	263,886	263,222	0	(3,215)	0	(3,215)	0	260,006	0	0	0	3,305	12/25/2045.	1.A
3140QC SP 2	FNMA PASS TH #CA5025 2.500	..	06/25/2021.	PAID ON PRINCIPAL		704,581	704,581	714,875	713,492	0	(8,910)	0	(8,910)	0	704,581	0	0	0	6,808	01/25/2035.	1.A
31418C E4 2	FNMA PASS TH #MA2854 2.500	..	06/25/2021.	PAID ON PRINCIPAL		302,484	302,484	299,932	300,091	0	2,393	0	2,393	0	302,484	0	0	0	3,025	12/25/2046.	1.A
31371K D9 9	FNMA PASS TH #254028 6.500	..	06/25/2021.	PAID ON PRINCIPAL		3,289	3,289	3,358	3,353	0	(64)	0	(64)	0	3,289	0	0	0	76	09/25/2031.	1.A
31376K B2 1	FNMA PASS TH #357457 5.500	..	06/25/2021.	PAID ON PRINCIPAL		24,205	24,205	24,152	24,143	0	62	0	62	0	24,205	0	0	0	541	11/25/2033.	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
31379K RZ 8	FNMA PASS TH #421804 6.500	..	06/25/2021.	PAID ON PRINCIPAL		1,344	1,344	1,337	1,337	0	6	0	6	0	1,344	0	0	0	36	04/25/2028.	1.A
31384V L7 5	FNMA PASS TH #535050 7.500	..	06/25/2021.	PAID ON PRINCIPAL		2,214	2,214	2,314	2,388	0	(174)	0	(174)	0	2,214	0	0	0	67	12/25/2029.	1.A
31387W 2L 0	FNMA PASS TH #596679 6.500	..	06/25/2021.	PAID ON PRINCIPAL		3,252	3,252	3,329	3,334	0	(82)	0	(82)	0	3,252	0	0	0	103	09/25/2031.	1.A
31387W 2P 1	FNMA PASS TH #596682 6.500	..	06/25/2021.	PAID ON PRINCIPAL		3,014	3,014	3,078	3,074	0	(60)	0	(60)	0	3,014	0	0	0	71	10/25/2031.	1.A
31390K RG 5	FNMA PASS TH #648587 7.500	..	06/25/2021.	PAID ON PRINCIPAL		122	122	127	134	0	(12)	0	(12)	0	122	0	0	0	4	05/25/2032.	1.A
31402C QM 7	FNMA PASS TH #725060 6.000	..	06/25/2021.	PAID ON PRINCIPAL		2,693	2,693	2,756	2,773	0	(80)	0	(80)	0	2,693	0	0	0	63	01/25/2034.	1.A
31402E S3 3	FNMA PASS TH #726938 4.500	..	06/25/2021.	PAID ON PRINCIPAL		135	135	130	132	0	3	0	3	0	135	0	0	0	3	08/25/2033.	1.A
31402J ZY 6	FNMA PASS TH #730759 4.500	..	06/25/2021.	PAID ON PRINCIPAL		500	500	482	490	0	10	0	10	0	500	0	0	0	8	08/25/2033.	1.A
31402Q LF 6	FNMA PASS TH #734826 4.500	..	06/25/2021.	PAID ON PRINCIPAL		10,078	10,078	9,712	9,872	0	206	0	206	0	10,078	0	0	0	192	08/25/2033.	1.A
31406L F9 4	FNMA PASS TH #812992 5.500	..	06/25/2021.	PAID ON PRINCIPAL		1,848	1,848	1,844	1,843	0	5	0	5	0	1,848	0	0	0	42	02/25/2035.	1.A
31407G 6H 6	FNMA PASS TH #830772 5.000	..	06/25/2021.	PAID ON PRINCIPAL		102	102	102	102	0	0	0	0	0	102	0	0	0	2	08/25/2035.	1.A
3136B6 QM 8	FNR 19-57 LA CMO 2.500	..	06/25/2021.	PAID ON PRINCIPAL		999,699	999,699	999,074	998,753	0	945	0	945	0	999,699	0	0	0	9,878	05/25/2046.	1.A
31359W KH 3	FNR 1999-33 Z CMO 6.000	..	06/25/2021.	PAID ON PRINCIPAL		33,661	33,661	30,682	32,595	0	1,066	0	1,066	0	33,661	0	0	0	774	07/25/2029.	1.A
31359S BJ 8	FNR 2001-6 Z CMO 6.000	..	06/25/2021.	PAID ON PRINCIPAL		56,856	56,856	50,179	54,893	0	1,963	0	1,963	0	56,856	0	0	0	1,297	03/25/2031.	1.A
31392B PT 7	FNR 2001-81 QG CMO 6.500	..	06/25/2021.	PAID ON PRINCIPAL		15,938	15,938	15,943	15,905	0	33	0	33	0	15,938	0	0	0	430	01/25/2032.	1.A
31393U XM 0	FNR 2003-128 DG CMO 4.500	..	06/25/2021.	PAID ON PRINCIPAL		60,174	60,174	57,316	59,654	0	520	0	520	0	60,174	0	0	0	1,105	01/25/2024.	1.A
3136AK MU 4	FNR 2014-39 BA CMO 3.000	..	06/25/2021.	PAID ON PRINCIPAL		455,959	455,959	463,938	456,943	0	(983)	0	(983)	0	455,959	0	0	0	5,449	07/25/2040.	1.A
3133TL 4S 4	FSPC T-17 A5 7.160	..	06/25/2021.	PAID ON PRINCIPAL		16,935	16,935	16,932	16,858	0	77	0	77	0	16,935	0	0	0	468	07/25/2029.	1.A FE
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.					24,655,160	24,300,980	25,069,998	24,830,034	0	(142,552)	0	(142,552)	0	24,687,483	0	(32,323)	(32,323)	507,586	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00846U AH 4	AGILENT TECHNOLOGIES I 3.200	..	04/05/2021.	MAKE WHOLE CALL		977,255	938,000	935,458	937,321	0	122	0	122	0	937,443	0	557	557	54,597	10/01/2022.	2.A FE
02079K AA 5	ALPHABET INC 3.625	..	05/19/2021.	MATURED		1,000,000	1,000,000	1,090,830	1,007,142	0	(7,142)	0	(7,142)	0	1,000,000	0	0	0	18,125	05/19/2021.	1.C FE
02209S AL 7	ALTRIA GROUP INC 4.750	..	05/05/2021.	MATURED		1,000,000	1,000,000	1,025,330	1,000,985	0	(985)	0	(985)	0	1,000,000	0	0	0	23,750	05/05/2021.	2.B FE
05565S AA 2	BNSF 2006-2 TRUST 5.629	..	04/01/2021.	REDEEMED		131,561	131,561	131,561	131,558	0	3	0	3	0	131,561	0	0	0	3,703	04/01/2024.	1.B FE
14149Y AV 0	CARDINAL HEALTH 3.200	..	06/15/2021.	MAKE WHOLE CALL		1,028,690	1,000,000	998,790	999,792	0	71	0	71	0	999,863	0	137	137	44,690	06/15/2022.	2.B FE
149123 BV 2	CATERPILLAR INC 3.900	..	05/27/2021.	MATURED		1,000,000	1,000,000	995,330	999,714	0	286	0	286	0	1,000,000	0	0	0	19,500	05/27/2021.	1.G FE
12542R F# 2	CHS INC 4.520	..	06/09/2021.	MATURED		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	90,400	06/09/2021.	2.C
17252M AK 6	CINTAS CORPORATE NO 2 4.300	..	06/01/2021.	MATURED		1,000,000	1,000,000	1,007,380	1,000,315	0	(315)	0	(315)	0	1,000,000	0	0	0	21,500	06/01/2021.	1.G FE
17325F AQ 1	CITIBANK NA 3.400	..	06/23/2021.	REDEEMED		4,000,000	4,000,000	3,995,600	3,999,078	0	630	0	630	0	3,999,708	0	292	292	124,667	07/23/2021.	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
191216 AZ 3	COCA-COLA CO 2.500	..	04/04/2021.	MAKE WHOLE CALL		1,044,450	1,000,000	1,030,500	1,010,601	0	(1,180)	0	(1,180)	0	1,009,421	0	(9,421)	(9,421)	57,158	04/01/2023.	1.F FE
191216 BS 8	COCA-COLA CO 2.875	..	06/04/2021.	MAKE WHOLE CALL		1,082,484	1,000,000	971,360	981,169	0	1,548	0	1,548	0	982,717	0	17,283	17,283	99,814	10/27/2025.	1.F FE
191216 BW 9	COCA-COLA CO 2.550	..	05/20/2021.	MAKE WHOLE CALL		1,077,850	1,000,000	999,820	999,888	0	13	0	13	0	999,901	0	99	99	89,821	06/01/2026.	1.F FE
260543 CJ 0	DOW CHEMICAL CO 3.500	..	06/02/2021.	MAKE WHOLE CALL		2,191,720	2,000,000	1,974,600	1,989,357	0	1,120	0	1,120	0	1,990,477	0	9,523	9,523	238,581	10/01/2024.	2.C FE
26442C AK 0	DUKE ENERGY CAROLINAS 3.900	..	06/15/2021.	MATURED		1,185,000	1,185,000	1,262,712	1,186,914	0	(1,914)	0	(1,914)	0	1,185,000	0	0	0	23,108	06/15/2021.	1.F FE
29338@ AA 8	ENHANCED CAPITAL PARTN 7.500	..	06/15/2021.	TAX CREDIT - STATE		13,529	13,529	13,529	13,557	0	(28)	0	(28)	0	13,529	0	0	0	503	12/15/2022.	1.A FE
294429 AK 1	EQUIFAX INC 2.300	..	05/01/2021.	REDEEMED		1,000,000	1,000,000	999,520	999,940	0	33	0	33	0	999,973	0	27	27	9,583	06/01/2021.	2.B 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		1,100,000	1,100,000	1,194,325	1,111,257	0	(11,257)	0	(11,257)	0	1,100,000	0	0	0	26,125	06/15/2021.	2.B FE
343498 AA 9	FLOWERS FOODS 4.375	..	04/08/2021.	MAKE WHOLE CALL		1,038,570	1,000,000	997,600	999,579	0	127	0	127	0	999,706	0	294	294	61,296	04/01/2022.	2.B FE
37045X BM 7	GENERAL MOTORS FINANCI 3.200	..	06/06/2021.	REDEEMED		1,000,000	1,000,000	998,170	999,794	0	137	0	137	0	999,931	0	69	69	29,333	07/06/2021.	2.C FE
440452 AE 0	HORMEL FOODS CORP 4.125	..	04/15/2021.	MATURED		1,000,000	1,000,000	1,125,800	1,000,976	0	(976)	0	(976)	0	1,000,000	0	0	0	20,625	04/15/2021.	1.E FE
452308 AP 4	ILLINOIS TOOL WORKS IN 3.375	..	06/15/2021.	REDEEMED		1,000,000	1,000,000	995,520	999,599	0	198	0	198	0	999,797	0	203	203	25,313	09/15/2021.	1.F FE
460146 CP 6	INTERNATIONAL PAPER CO 3.000	..	05/10/2021.	MAKE WHOLE CALL		805,530	736,000	733,233	734,270	0	87	0	87	0	734,356	0	1,644	1,644	85,783	02/15/2027.	2.B FE
47215B AD 9	JCPL 2006-A A4 5.610	..	06/05/2021.	REDEEMED		85,663	85,663	85,587	85,656	0	7	0	7	0	85,663	0	0	0	2,403	06/05/2023.	1.A FE
478160 AZ 7	JOHNSON & JOHNSON 3.550	..	05/15/2021.	MATURED		1,000,000	1,000,000	1,084,680	1,004,325	0	(4,325)	0	(4,325)	0	1,000,000	0	0	0	17,750	05/15/2021.	1.A FE
500255 AT 1	KOHLS CORP 4.750	..	04/13/2021.	TENDERED		1,109,980	1,000,000	997,500	999,160	0	33	0	33	0	999,192	0	808	808	125,549	12/15/2023.	2.C FE
57629W BY 5	MASSMUTUAL GLOBAL FUND 2.000	..	04/15/2021.	MATURED		1,000,000	1,000,000	999,720	999,958	0	42	0	42	0	1,000,000	0	0	0	10,000	04/15/2021.	1.B 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		651,349	628,000	594,898	619,971	0	1,104	0	1,104	0	621,075	0	6,925	6,925	29,155	12/01/2022.	2.B FE
62927# AE 6	NFL VENTURES LP 3.400	..	04/15/2021.	REDEEMED		155,458	155,458	155,458	155,440	0	18	0	18	0	155,458	0	0	0	2,643	04/15/2030.	1.E FE
69371R P2 6	PACCAR FINANCIAL CORP 3.100	..	05/10/2021.	MATURED		1,000,000	1,000,000	999,740	999,920	0	80	0	80	0	1,000,000	0	0	0	15,500	05/10/2021.	1.E FE
718172 AK 5	PHILIP MORRIS INTERNAT 4.125	..	05/17/2021.	MATURED		2,000,000	2,000,000	1,988,660	1,999,322	0	678	0	678	0	2,000,000	0	0	0	41,250	05/17/2021.	1.F 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
001192 AJ 2	SOUTHERN CO GAS CAPITA 3.500	..	06/15/2021.	REDEEMED		1,000,000	1,000,000	984,830	998,698	0	769	0	769	0	999,467	0	533	533	26,250	09/15/2021.	2.A FE
883203 BS 9	TEXTRON INC 5.950	..	06/21/2021.	REDEEMED		1,000,000	1,000,000	996,950	999,606	0	74	0	74	0	999,680	0	320	320	44,625	09/21/2021.	2.B FE
872539 AA 9	TJX COS INC 2.750	..	04/15/2021.	REDEEMED		1,258,000	1,258,000	1,267,649	1,258,443	0	(443)	0	(443)	0	1,258,000	0	0	0	11,532	06/15/2021.	1.F FE
89236T BJ 3	TOYOTA MOTOR CREDIT 2.750	C	05/17/2021.	MATURED		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	13,750	05/17/2021.	1.E FE
91159H HA 1	US BANCORP 4.125	..	04/23/2021.	REDEEMED		1,000,000	1,000,000	1,072,410	1,003,186	0	(3,186)	0	(3,186)	0	1,000,000	0	0	0	17,073	05/24/2021.	1.E FE
931427 AH 1	WALGREENS BOOTS ALLIAN 3.800	..	04/26/2021.	TENDERED		1,099,320	1,000,000	979,260	990,399	0	746	0	746	0	991,145	0	8,855	8,855	115,998	11/18/2024.	2.B FE
931427 AQ 1	WALGREENS BOOTS ALLIAN 3.450	..	04/26/2021.	TENDERED		714,504	649,000	647,365	648,033	0	50	0	50	0	648,083	0	917	917	74,522	06/01/2026.	2.B FE
25468P CL 8	WALT DISNEY COMPANY 3.750	..	06/01/2021.	MATURED		1,000,000	1,000,000	999,330	999,919	0	81	0	81	0	1,000,000	0	0	0	18,750	06/01/2021.	2.A FE
94973V AW 7	WELLPOINT INC 3.700	..	05/15/2021.	REDEEMED		1,000,000	1,000,000	998,840	999,883	0	(3)	0	(3)	0	999,880	0	120	120	27,750	08/15/2021.	2.B FE
26824K AA 2	AIRBUS GROUP FINANCE (2.700	D	06/11/2021.	MAKE WHOLE CALL		1,589,205	1,523,000	1,490,101	1,512,427	0	1,989	0	1,989	0	1,514,417	0	8,583	8,583	92,933	04/17/2023.	1.F FE
23341C AA 1	DNB BANK ASA (144A) 2.375	D	06/02/2021.	MATURED		1,000,000	1,000,000	997,520	999,761	0	239	0	239	0	1,000,000	0	0	0	11,875	06/02/2021.	1.D FE
40052V AB 0	GRUPO BIMBO SAB (144A) 4.500	D	04/26/2021.	MAKE WHOLE CALL		824,849	800,000	809,256	801,168	0	(378)	0	(378)	0	800,790	0	(790)	(790)	51,949	01/25/2022.	2.B FE
50247V AA 7	LYB INTERNATIONAL FINA 4.000	D	06/29/2021.	MAKE WHOLE CALL		931,546	870,000	894,277	877,608	0	(1,433)	0	(1,433)	0	876,175	0	(6,175)	(6,175)	94,799	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
806854 AB 1	SCHLUMBERGER INVESTMEN 3.300	D	06/28/2021.	REDEEMED		1,000,000	1,000,000	996,790	999,705	0	148	0	148	0	999,854	0	146	146	26,033	09/14/2021.	1.F 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
89153V AP 4	TOTAL CAPITAL INTERNAT 2.750	D	06/19/2021.	MATURED		1,000,000	1,000,000	998,110	999,850	0	150	0	150	0	1,000,000	0	0	0	13,750	06/19/2021.	1.F FE
02660T BM 4	AHM 2004-3 3A CMO 1.781	..	06/25/2021.	PAID ON PRINCIPAL		156,227	156,227	139,234	133,388	0	22,839	0	22,839	0	156,227	0	0	0	1,010	10/25/2034.	1.A FM
66987X CD 5	NHEL 2003-1 A1 .851	..	05/25/2021.	PAID ON PRINCIPAL		1,671	1,671	1,463	1,142	0	529	0	529	0	1,671	0	0	0	5	05/25/2033.	1.A FM
36192B AZ 0	GSMS 2012-GC6 AAB 3.314	..	06/10/2021.	PAID ON PRINCIPAL		374,619	374,619	380,930	374,516	0	104	0	104	0	374,619	0	0	0	4,677	01/10/2045.	1.A FM
3899999.	Total - Bonds - Industrial and Miscellaneous					55,785,995	54,605,729	55,010,285	54,554,447	0	1,818	0	1,818	0	54,556,265	0	49,464	49,464	2,310,566	XXX	XXX
8399997.	Total - Bonds - Part 4					93,611,199	92,076,753	94,717,067	92,616,955	0	(203,163)	0	(203,163)	0	92,413,792	0	17,140	17,140	3,123,776	XXX	XXX
8399999.	Total - Bonds					93,611,199	92,076,753	94,717,067	92,616,955	0	(203,163)	0	(203,163)	0	92,413,792	0	17,140	17,140	3,123,776	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					93,611,199	XXX	94,717,067	92,616,955	0	(203,163)	0	(203,163)	0	92,413,792	0	17,140	17,140	3,123,776	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	1,525,992	1,525,992	07/01/2021
000000 00 0	REPO - CITI A TREASURY		1.A	579,954	579,954	07/01/2021
000000 00 0	REPO - JP A TREASURY		1.A	1,525,992	1,525,992	07/01/2021
000000 00 0	REPO - MIZUHO A TREASURY		1.A	957,506	957,506	07/01/2021
0199999.	U.S. Government - Issuer Obligations			4,589,444	4,589,444	XXX
0599999.	Total - U.S. Government			4,589,444	4,589,444	XXX
Totals						
6399999.	Total - Issuer Obligations			4,589,444	4,589,444	XXX
7099999.	Subtotal - Bonds			4,589,444	4,589,444	XXX
9999999.	Totals			4,589,444	4,589,444	XXX

General Interrogatories:

1. The activity for the year: Fair Value $.....4,859,444 Book/Adjusted Carrying Value $.....4,859,444
2. Average balance for the year: Fair Value $.....2,406,359 Book/Adjusted Carrying Value $.....2,406,359
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $.....4,589,444 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								
Bank of America, N.A.	Hartford,CT		0.000	0	(15,533,587)	(15,666,488)	(18,669,754)	XXX
JP Morgan Chase Bank, N.A.	New York,NY		0.000	0	(1,645,743)	(186,580)	6,327	XXX
Territorial Bank American Samoa	Pago Pago,AS	SD	0.000	0	50,000	50,000	50,000	XXX
0199999. Total Open Depositories		XXX	XXX	0	(17,129,330)	(15,803,068)	(18,613,427)	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	(17,129,330)	(15,803,068)	(18,613,427)	XXX
0599999. Total Cash		XXX	XXX	0	(17,129,330)	(15,803,068)	(18,613,427)	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		254,968,582	0	18,158
8799999. Total - Qualified Cash Pools Under SSAP No. 2R						254,968,582	0	18,158
9999999. Total - Cash Equivalents						254,968,582	0	18,158