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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2021

OF THE CONDITION AND AFFAIRS OF

THE STANDARD FIRE INSURANCE COMPANY

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

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

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

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

OFFICERS

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

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

DIRECTORS

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

STATE OF CONNECTICUT
COUNTY OF HARTFORD } ss:

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

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

Subscribed and sworn to before me this

19th day of October, 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	2	3	December 31
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Prior Year Net Admitted Assets
1.	Bonds	2,816,018,101	0	2,816,018,101	2,638,036,158
2.	Stocks:				
	2.1 Preferred stocks	0	0	0	0
	2.2 Common stocks	562,636,370	2,197,894	560,438,476	533,299,024
3.	Mortgage loans on real estate:				
	3.1 First liens	0	0	0	0
	3.2 Other than first liens	0	0	0	0
4.	Real estate:				
	4.1 Properties occupied by the company (less $ 0 encumbrances)	0	0	0	0
	4.2 Properties held for the production of income (less $ 0 encumbrances)	0	0	0	0
	4.3 Properties held for sale (less $ 0 encumbrances)	0	0	0	0
5.	Cash ($ 0), cash equivalents ($ 166,134,787) and short-term investments ($ 0)	166,134,787	0	166,134,787	232,205,158
6.	Contract loans (including $ 0 premium notes)	0	0	0	0
7.	Derivatives	0	0	0	0
8.	Other invested assets	216,139,231	3,745,850	212,393,381	178,163,806
9.	Receivables for securities	214,747	0	214,747	12,500
10.	Securities lending reinvested collateral assets	19,088,153	0	19,088,153	13,814,212
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	3,780,231,390	5,943,744	3,774,287,646	3,595,530,858
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	21,637,117	0	21,637,117	22,898,920
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	87,794,047	8,645,055	79,148,993	79,629,390
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 993 earned but unbilled premiums)	269,161,855	805,505	268,356,350	245,354,897
	15.3 Accrued retrospective premiums ($ 3,219,613) and contracts subject to redetermination ($ 0)	3,219,613	313,667	2,905,945	3,364,025
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	194,840,954	0	194,840,954	169,455,151
	16.2 Funds held by or deposited with reinsured companies	0	0	0	0
	16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17.	Amounts receivable relating to uninsured plans	0	0	0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	4,307,435	0	4,307,435	0
18.2	Net deferred tax asset	39,317,551	0	39,317,551	42,617,902
19.	Guaranty funds receivable or on deposit	544,335	0	544,335	746,793
20.	Electronic data processing equipment and software	10,868,090	0	10,868,090	11,034,492
21.	Furniture and equipment, including health care delivery assets ($ 0)	128	128	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	86,897,826	0	86,897,826	60,883,692
24.	Health care ($ 0) and other amounts receivable	0	0	0	0
25.	Aggregate write-ins for other than invested assets	17,058,867	227,299	16,831,568	19,335,632
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	4,515,879,208	15,935,398	4,499,943,810	4,250,851,752
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28.	Total (Lines 26 and 27)	4,515,879,208	15,935,398	4,499,943,810	4,250,851,752
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.	Other assets	8,295,269	0	8,295,269	9,029,900
2502.	Equities and deposits in pools and associations	4,277,766	0	4,277,766	5,294,059
2503.	Amounts receivable under high deductible policies	2,263,690	227,299	2,036,391	2,625,713
2598.	Summary of remaining write-ins for Line 25 from overflow page	2,222,142	0	2,222,142	2,385,960
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	17,058,867	227,299	16,831,568	19,335,632

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 369,150,757)	1,747,792,152	1,658,583,146
2.	Reinsurance payable on paid losses and loss adjustment expenses	66,404,040	71,436,783
3.	Loss adjustment expenses	375,920,930	360,512,264
4.	Commissions payable, contingent commissions and other similar charges	35,878,565	39,767,515
5.	Other expenses (excluding taxes, licenses and fees)	26,732,801	26,442,940
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	12,987,624	14,773,527
7.1	Current federal and foreign income taxes (including $ 0 on realized capital gains (losses))	0	2,821,876
7.2	Net deferred tax liability	0	0
8.	Borrowed money $ 0 and interest thereon $ 0	0	0
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $ 1,814,770,704 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)	639,467,374	588,635,152
10.	Advance premium	0	0
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	2,838,221	2,737,332
12.	Ceded reinsurance premiums payable (net of ceding commissions)	197,283,990	150,611,630
13.	Funds held by company under reinsurance treaties	0	0
14.	Amounts withheld or retained by company for account of others	2,443,093	1,838,559
15.	Remittances and items not allocated	347,270	902,335
16.	Provision for reinsurance (including $ 0 certified)	0	0
17.	Net adjustments in assets and liabilities due to foreign exchange rates	0	0
18.	Drafts outstanding	0	0
19.	Payable to parent, subsidiaries and affiliates	0	0
20.	Derivatives	0	0
21.	Payable for securities	19,117,120	9,064,809
22.	Payable for securities lending	19,088,153	13,814,212
23.	Liability for amounts held under uninsured plans	0	0
24.	Capital notes $ 0 and interest thereon $ 0	0	0
25.	Aggregate write-ins for liabilities	(1,797,812)	(1,893,139)
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	3,144,503,519	2,940,048,942
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	3,144,503,519	2,940,048,942
29.	Aggregate write-ins for special surplus funds	2,099,027	2,188,958
30.	Common capital stock	5,000,000	5,000,000
31.	Preferred capital stock	0	0
32.	Aggregate write-ins for other than special surplus funds	0	0
33.	Surplus notes	0	0
34.	Gross paid in and contributed surplus	623,472,070	623,472,070
35.	Unassigned funds (surplus)	724,869,194	680,141,782
36.	Less treasury stock, at cost:		
	36.1 0 shares common (value included in Line 30 $ 0)	0	0
	36.2 0 shares preferred (value included in Line 31 $ 0)	0	0
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	1,355,440,291	1,310,802,811
38.	Totals (Page 2, Line 28, Col. 3)	4,499,943,810	4,250,851,752
	DETAILS OF WRITE-INS		
2501.	Retroactive reinsurance reserve assumed	57,083	57,088
2502.	Retroactive reinsurance reserve ceded	(1,854,895)	(1,950,227)
2503.			
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	(1,797,812)	(1,893,139)
2901.	Special surplus from retroactive reinsurance	2,099,027	2,188,958
2902.			
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0
2999.	Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	2,099,027	2,188,958
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page	0	0
3299.	Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)	0	0

STATEMENT OF INCOME

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
	UNDERWRITING INCOME			
1.	Premiums earned:			
	1.1 Direct (written $ 2,487,268,779)	2,179,152,350	1,859,939,982	2,526,910,883
	1.2 Assumed (written $ 1,404,520,644)	1,340,658,371	1,295,247,163	1,735,724,711
	1.3 Ceded (written $ 2,882,299,940)	2,560,453,741	2,246,341,249	3,039,237,478
	1.4 Net (written $ 1,009,489,484)	959,356,979	908,845,896	1,223,398,117
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 590,483,328):			
	2.1 Direct	1,301,316,907	1,028,642,471	1,377,438,706
	2.2 Assumed	812,301,094	751,928,990	971,785,584
	2.3 Ceded	1,539,496,573	1,233,396,804	1,648,768,797
	2.4 Net	574,121,427	547,174,658	700,455,493
3.	Loss adjustment expenses incurred	102,395,397	85,022,360	117,514,914
4.	Other underwriting expenses incurred	283,768,858	269,863,682	357,022,630
5.	Aggregate write-ins for underwriting deductions	0	0	0
6.	Total underwriting deductions (Lines 2 through 5)	960,285,682	902,060,700	1,174,993,038
7.	Net income of protected cells	0	0	0
8.	Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	(928,702)	6,785,196	48,405,079
	INVESTMENT INCOME			
9.	Net investment income earned	80,242,952	64,827,245	133,005,413
10.	Net realized capital gains (losses) less capital gains tax of $ 2,351,732	(2,239,302)	922,402	409,299
11.	Net investment gain (loss) (Lines 9 + 10)	78,003,650	65,749,647	133,414,712
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ 332,822 amount charged off $ 2,610,942)	(2,278,120)	(1,803,682)	(2,207,835)
13.	Finance and service charges not included in premiums	3,293,499	2,771,705	3,884,250
14.	Aggregate write-ins for miscellaneous income	(1,003,899)	(1,114,964)	(1,100,071)
15.	Total other income (Lines 12 through 14)	11,480	(146,941)	576,344
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	77,086,428	72,387,903	182,396,136
17.	Dividends to policyholders	1,248,510	1,265,956	1,674,249
18.	Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	75,837,918	71,121,947	180,721,887
19.	Federal and foreign income taxes incurred	12,205,944	16,293,385	29,195,849
20.	Net income (Line 18 minus Line 19)(to Line 22)	63,631,974	54,828,562	151,526,038
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	1,310,802,811	1,212,405,420	1,212,405,420
22.	Net income (from Line 20)	63,631,974	54,828,562	151,526,038
23.	Net transfers (to) from Protected Cell accounts	0	0	0
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ 8,719,173	60,731,992	28,474,853	28,325,016
25.	Change in net unrealized foreign exchange capital gain (loss)	(928)	4,693	(271)
26.	Change in net deferred income tax	1,966,039	2,013,210	2,540,536
27.	Change in nonadmitted assets	3,308,404	3,047,269	3,006,071
28.	Change in provision for reinsurance	0	0	0
29.	Change in surplus notes	0	0	0
30.	Surplus (contributed to) withdrawn from protected cells	0	0	0
31.	Cumulative effect of changes in accounting principles	0	0	0
32.	Capital changes:			
	32.1 Paid in	0	0	0
	32.2 Transferred from surplus (Stock Dividend)	0	0	0
	32.3 Transferred to surplus	0	0	0
33.	Surplus adjustments:			
	33.1 Paid in	0	0	0
	33.2 Transferred to capital (Stock Dividend)	0	0	0
	33.3 Transferred from capital	0	0	0
34.	Net remittances from or (to) Home Office	0	0	0
35.	Dividends to stockholders	(85,000,000)	(44,000,000)	(87,000,000)
36.	Change in treasury stock	0	0	0
37.	Aggregate write-ins for gains and losses in surplus	0	0	0
38.	Change in surplus as regards policyholders (Lines 22 through 37)	44,637,480	44,368,588	98,397,390
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	1,355,440,291	1,256,774,008	1,310,802,811
	DETAILS OF WRITE-INS			
0501.				
0502.				
0503.				
0598.	Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599.	Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)	0	0	0
1401.	Other assets tri-party/tax credit bond income	(9,879)	52,010	55,251
1402.	Fines and penalties of regulatory authorities	(11,602)	(13,299)	(17,346)
1403.	Retroactive reinsurance gain/loss	(77,159)	(208,226)	(131,087)
1498.	Summary of remaining write-ins for Line 14 from overflow page	(905,258)	(945,450)	(1,006,888)
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	(1,003,899)	(1,114,964)	(1,100,071)
3701.				
3702.				
3703.				
3798.	Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799.	Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	0	0	0

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	1,035,491,212	958,021,863	1,276,103,547
2.	Net investment income	88,565,466	72,704,697	141,012,935
3.	Miscellaneous income	11,480	(146,941)	576,344
4.	Total (Lines 1 to 3)	1,124,068,158	1,030,579,619	1,417,692,826
5.	Benefit and loss related payments	515,330,967	444,905,253	608,616,791
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7.	Commissions, expenses paid and aggregate write-ins for deductions	375,820,947	364,051,064	471,647,075
8.	Dividends paid to policyholders	1,147,622	1,287,384	1,814,722
9.	Federal and foreign income taxes paid (recovered) net of $ 324,681 tax on capital gains (losses)	21,686,987	16,392,383	27,641,459
10.	Total (Lines 5 through 9)	913,986,522	826,636,084	1,109,720,046
11.	Net cash from operations (Line 4 minus Line 10)	210,081,636	203,943,535	307,972,780
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	202,933,810	154,913,358	239,467,443
	12.2 Stocks	0	0	0
	12.3 Mortgage loans	0	0	0
	12.4 Real estate	0	0	0
	12.5 Other invested assets	7,820,402	11,245,398	19,772,897
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
	12.7 Miscellaneous proceeds	10,052,310	39,013,218	17,381,932
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	220,806,523	205,171,974	276,622,273
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	387,532,633	265,036,703	364,186,251
	13.2 Stocks	0	0	0
	13.3 Mortgage loans	0	0	0
	13.4 Real estate	0	0	0
	13.5 Other invested assets	1,018,507	2,300,031	2,858,170
	13.6 Miscellaneous applications	5,476,188	0	0
	13.7 Total investments acquired (Lines 13.1 to 13.6)	394,027,329	267,336,734	367,044,421
14.	Net increase (or decrease) in contract loans and premium notes	0	0	0
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(173,220,806)	(62,164,761)	(90,422,148)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	0
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
	16.5 Dividends to stockholders	85,000,000	44,000,000	87,000,000
	16.6 Other cash provided (applied)	(17,931,201)	(42,223,815)	(34,250,487)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(102,931,201)	(86,223,815)	(121,250,487)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(66,070,370)	55,554,960	96,300,145
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	232,205,158	135,905,013	135,905,013
	19.2 End of period (Line 18 plus Line 19.1)	166,134,787	191,459,973	232,205,158

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

20.0001. Exchange of bonds	5,134,853	9,362,387	13,957,599
20.0002. Other assets tri-party/tax credit bonds	79,156	104,138	104,138
20.0003. Income payment received in securities other assets tri-party/tax credit bonds	6,474	0	0

NOTES TO FINANCIAL STATEMENTS

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES AND GOING CONCERN

   A. Accounting Practices:

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

Net Income	SSAP #	F/S Page	F/S Line #	September 30, 2021	December 31, 2020
1. The Standard Fire Insurance Company state basis	XXX	XXX	XXX	$ 63,631,974	$ 151,526,038
2. State Prescribed Practices that are an increase/(decrease) from NAIC SAP				—	—
3. State Permitted Practices that are an increase/(decrease) from NAIC SAP				—	—
4. NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 63,631,974	$ 151,526,038
Surplus					
5. The Standard Fire Insurance Company state basis	XXX	XXX	XXX	$ 1,355,440,291	$ 1,310,802,811
6. State Prescribed Practices that are an increase/(decrease) from NAIC SAP				—	—
7. State Permitted Practices that are an increase/(decrease) from NAIC SAP				—	—
8. NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 1,355,440,291	$ 1,310,802,811

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

   No significant change.

   C. Accounting Policy:

   No significant change.

   2. Not applicable.

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

   D. Going Concern:

   Not applicable.

2. ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

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

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

3. BUSINESS COMBINATIONS AND GOODWILL

   No significant change.

4. DISCONTINUED OPERATIONS

   No significant change.

5. INVESTMENTS

   A. Mortgage Loans, including Mezzanine Real Estate Loans:

   No significant change.

   B. Debt Restructuring:

   No significant change.

   C. Reverse Mortgages:

   No significant change.

   D. Loan-Backed Securities:

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

NOTES TO FINANCIAL STATEMENTS

actual historical and/or projected future cash flows. The Company changes from the retrospective to prospective method for valuing the securities when an other-than-temporary impairment has been recorded.

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

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

2. The Company had no loan-backed or structured securities with other-than-temporary-impairments recognized in 2021.

3. Not applicable.

4. Not applicable.

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

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

No significant change.

3(b). Not applicable.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing:

Not applicable.

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

Not applicable.

H. Repurchase Agreements Transactions Accounted for as a Sale:

Not applicable.

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

Not applicable.

J. Real Estate:

No significant change.

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

No significant change.

L. Restricted Assets:

No significant change.

M. Working Capital Finance Investments:

1. No significant change.

2. Not applicable.

3. Not applicable.

N. Offsetting and Netting of Assets and Liabilities:

Not applicable.

O. 5GI Securities:

Investment	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
(1) Bonds - AC	1	1	$ 29,230,078	$ 27,040	$ 30,498,022	$ 27,561
(2) Bonds - FV	—	—	—	—	—	—
(3) LB&SS - AC	—	—	—	—	—	—
(4) LB&SS - FV	—	—	—	—	—	—
(5) Preferred Stock - AC	—	—	—	—	—	—
(6) Preferred Stock - FV	—	—	—	—	—	—
(7) Total	1	1	$ 29,230,078	$ 27,040	$ 30,498,022	$ 27,561

AC - Amortized Cost FV - Fair Value

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	1.9 %
(2)	Cash Equivalents	45.2 %
(3)	Short-Term Investments	52.9 %
(4)	Total	100.0 %

6. JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

No significant change.

7. INVESTMENT INCOME

No significant change.

8. DERIVATIVE INSTRUMENTS

Not applicable.

9. INCOME TAXES

No significant change.

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

No significant change.

11. DEBT

A. No significant change.

B. Not applicable.

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

A-D. Defined Benefit Plans:

No significant change.

A(4). Not applicable.

E. Defined Contribution Plans:

No significant change.

F. Multiemployer Plans:

No significant change.

G. Consolidated/Holding Company Plans:

No significant change.

H. Postemployment Benefits and Compensated Absences:

No significant change.

I. Impact of Medicare Modernization Act on Postretirement Benefits:

No significant change.

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

Through September 30, 2021, the Company paid ordinary dividends totaling $85 million to its parent company, Travelers Insurance Group Holdings Inc., as follows:

(in millions)	Ordinary	Extraordinary	Total
March 22, 2021	$ 31	$ —	$ 31
June 23, 2021	31	—	31
September 20, 2021	23	—	23

14. LIABILITIES, CONTINGENCIES AND ASSESSMENTS

No significant change.

NOTES TO FINANCIAL STATEMENTS

15. LEASES

No significant change.

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

No significant change.

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

A. Transfers of Receivables Reported as Sales:

No significant change.

B. Transfer and Servicing of Financial Assets:

No significant change.

2. Not applicable.

4. Not applicable.

C. Wash Sales:

Not applicable.

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

No significant change.

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

No significant change.

20. FAIR VALUE MEASUREMENTS

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

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

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

Description	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Bonds					
Bank loans	$ —	$ 46,537,691	$ —	$ —	$ 46,537,691
Total securities at fair value	$ —	$ 46,537,691	$ —	$ —	$ 46,537,691

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

Level 2 and Level 3 valuation techniques:

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

B. Not applicable.

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

(At September 30, 2021)

Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Cash equivalents	$ 166,134,787	$ 166,134,787	$ 21,356,263	$ 144,778,524	$ —	$ —	$ —
Long-term bonds	2,966,732,155	2,816,018,101	86,129,540	2,850,104,593	30,498,022	—	—

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	$ 232,205,158	$ 232,205,158	$ 23,458,438	$ 208,746,720	$ —	$ —	$ —
Long-term bonds	2,857,357,168	2,638,036,158	66,999,350	2,757,096,609	33,261,209	—	—

D. Not applicable.

E. Not applicable.

21. OTHER ITEMS

No significant change.

22. EVENTS SUBSEQUENT

The Company had no material subsequent events through November 8, 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 $11,769,000, resulting from better than expected loss and defense and cost containment experience across multiple Schedule P lines, primarily workers' compensation, homeowners, auto physical damage, special property and private passenger auto liability lines of business. This favorable development was partially offset by worse than expected loss experience in other liability – occurrence, products liability – occurrence and other liability – claims-made. This unfavorable development included funding of asbestos and environmental reserves in the other liability – occurrence, products liability – occurrence, and commercial multiple peril lines.

The improvement in workers' compensation was driven primarily by better than expected loss experience across all accident years. Lower estimates for adjusting and other expenses also contributed to the workers' compensation improvement. The improvement in homeowners was driven primarily by better than expected loss experience in recent accident years including Woolsey wildfire subrogation recoveries in accident year 2018. The improvement in auto physical damage was driven primarily by better than expected loss experience in recent accident years. The improvement in special property was driven primarily by better than expected loss experience in multiple accident years including Woolsey wildfire subrogation recoveries in accident year 2018. The improvement in private passenger auto liability was driven primarily by better than expected loss experience in accident year 2020.

The deterioration in other liability – occurrence was driven by higher than expected loss experience across multiple accident years as well as higher than expected adjusting and other costs. This was partially offset by better than expected other liability - occurrence loss experience in recent accident years. Higher than expected loss experience in products liability - occurrence was across multiple accident years as well as higher than expected adjusting and other costs. The deterioration in other liability – claims-made was driven by higher than expected loss experience across multiple accident years.

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

26. INTERCOMPANY POOLING ARRANGEMENTS

No significant change.

27. STRUCTURED SETTLEMENTS

No significant change.

28. HEALTH CARE RECEIVABLES

No significant change.

29. PARTICIPATING POLICIES

No significant change.

30. PREMIUM DEFICIENCY RESERVES

No significant change.

31. HIGH DEDUCTIBLES

No significant change.

NOTES TO FINANCIAL STATEMENTS

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

No significant change.

33. ASBESTOS/ENVIRONMENTAL RESERVES

No significant change.

34. SUBSCRIBER SAVINGS ACCOUNTS

No significant change.

35. MULTIPLE PERIL CROP INSURANCE

No significant change.

36. FINANCIAL GUARANTY INSURANCE

A. No significant change.

B. Not applicable.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? ..... Yes [ ] 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. 0000086312

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

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

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

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

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

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

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

6.4 By what department or departments?
Insurance Department of Connecticut

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... $ 3,228,579

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	$ 0	$ 0
14.23	Common Stock	$ 535,200,374	$ 562,636,370
14.24	Short-Term Investments	$ 0	$ 0
14.25	Mortgage Loans on Real Estate	$ 0	$ 0
14.26	All Other	$ 2,849,235	$ 3,344,536
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 538,049,609	$ 565,980,906
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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

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

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. ..... $ 19,088,153

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 19,088,153

16.3 Total payable for securities lending reported on the liability page. ..... $ 19,088,153

GENERAL INTERROGATORIES

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

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

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

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

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

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

17.4 If yes, give full information relating thereto:

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

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

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

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

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

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

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

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

18.2 If no, list exceptions:

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

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

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

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

3.2 If yes, give full and complete information thereto.

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

4.2 If yes, complete the following schedule:

			TOTAL DISCOUNT				DISCOUNT TAKEN DURING PERIOD			
1 Line of Business	2 Maximum Interest	3 Discount Rate	4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 TOTAL	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 TOTAL
Other liability-occurrence	0.0	5.000	0	0	5,407,780	5,407,780	0	0	40,898	40,898
TOTAL			0	0	5,407,780	5,407,780	0	0	40,898	40,898

5. Operating Percentages:

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

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

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

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

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

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

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

NONE

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, etc.	1 Active Status (a)	Direct Premiums Written 2 Current Year To Date	Direct Premiums Written 3 Prior Year To Date	Direct Losses Paid (Deducting Salvage) 4 Current Year To Date	Direct Losses Paid (Deducting Salvage) 5 Prior Year To Date	Direct Losses Unpaid 6 Current Year To Date	Direct Losses Unpaid 7 Prior Year To Date
1. Alabama AL	L	57,042,207	54,028,568	32,095,640	25,142,335	36,383,950	35,950,513
2. Alaska AK	L	0	0	7,117	7,151	429,844	436,999
3. Arizona AZ	L	4,958,140	4,698,818	2,466,179	3,196,950	20,900,612	18,849,365
4. Arkansas AR	L	16,877,444	9,664,773	5,640,639	3,039,519	8,535,854	6,680,561
5. California CA	L	357,842,625	55,454,666	56,436,045	12,346,669	86,010,267	38,115,752
6. Colorado CO	L	138,021,472	128,688,468	64,247,264	62,098,803	81,420,620	78,646,270
7. Connecticut CT	L	138,887,374	127,452,431	67,264,474	67,178,080	139,459,765	132,402,702
8. Delaware DE	L	5,452,820	2,828,330	1,026,399	1,467,833	5,204,078	4,503,070
9. District of Columbia DC	L	20,782,158	19,341,454	9,367,630	8,582,274	14,854,076	14,689,777
10. Florida FL	L	293,776,213	258,714,712	158,143,673	154,315,311	198,705,314	163,870,559
11. Georgia GA	L	11,332,650	11,338,159	3,190,727	5,204,545	11,487,437	11,484,442
12. Hawaii HI	L	610,689	516,828	589,190	542,280	9,048,931	9,002,736
13. Idaho ID	L	20,381,348	16,948,845	8,766,298	6,652,009	9,688,637	7,143,279
14. Illinois IL	L	110,894,012	99,459,016	54,879,663	48,048,862	88,506,063	79,249,329
15. Indiana IN	L	50,747,011	48,376,022	27,761,857	22,068,066	41,224,172	36,492,237
16. Iowa IA	L	15,894,717	14,210,946	8,349,929	9,823,157	12,631,879	12,206,053
17. Kansas KS	L	54,071,305	48,426,453	26,059,596	23,886,731	27,536,293	27,175,640
18. Kentucky KY	L	53,497,489	49,262,029	22,968,544	21,978,612	37,798,526	34,881,002
19. Louisiana LA	L	8,561,013	10,758,677	8,433,520	7,854,525	45,154,430	17,137,080
20. Maine ME	L	20,982,476	18,349,891	9,178,135	8,046,958	21,118,393	17,073,561
21. Maryland MD	L	62,731,872	65,885,281	35,852,440	43,844,756	61,985,572	59,571,230
22. Massachusetts MA	L	205,902,932	181,032,083	81,301,401	71,091,201	98,126,138	82,732,655
23. Michigan MI	L	2,762,566	3,185,542	2,113,817	1,932,186	54,478,211	54,737,863
24. Minnesota MN	L	86,604,504	82,311,826	45,450,569	42,365,924	74,915,396	76,608,576
25. Mississippi MS	L	21,288,698	18,600,002	11,618,391	9,297,164	14,424,562	14,079,340
26. Missouri MO	L	87,841,158	75,901,206	42,853,266	41,450,780	63,238,045	54,178,463
27. Montana MT	L	30,387,194	25,987,669	14,553,363	12,694,407	13,288,588	11,621,963
28. Nebraska NE	L	22,579,695	21,102,925	12,180,404	10,304,271	12,427,869	10,845,158
29. Nevada NV	L	51,227,242	46,806,354	25,645,287	24,873,545	32,229,918	25,992,902
30. New Hampshire NH	L	18,570,835	15,076,055	7,584,368	6,518,756	8,690,563	8,162,723
31. New Jersey NJ	L	3,592,331	3,063,933	1,418,162	3,284,812	8,038,904	8,610,037
32. New Mexico NM	L	18,405,076	17,837,548	9,271,931	8,136,473	19,869,774	19,421,458
33. New York NY	L	50,415,114	24,150,980	19,727,224	7,846,176	38,657,336	28,707,308
34. North Carolina NC	L	54,787,710	58,536,731	29,515,892	29,258,064	40,670,646	44,538,932
35. North Dakota ND	L	54,967	71,033	23,381	5,472	29,213	38,635
36. Ohio OH	L	59,403,025	59,374,239	31,269,855	30,461,176	35,498,002	33,096,008
37. Oklahoma OK	L	29,305,227	28,666,001	15,195,991	15,162,428	27,139,520	26,820,666
38. Oregon OR	L	49,189,369	40,183,160	22,611,279	18,017,962	30,163,774	26,686,201
39. Pennsylvania PA	L	12,382,615	14,025,066	5,711,826	5,684,040	36,348,433	36,742,841
40. Rhode Island RI	L	4,521,190	3,312,000	659,482	1,357,080	3,103,051	2,377,688
41. South Carolina SC	L	13,700,675	14,461,798	5,034,175	8,330,731	16,166,778	16,292,355
42. South Dakota SD	L	661,519	638,320	231,243	321,090	2,081,936	1,852,781
43. Tennessee TN	L	11,335,018	12,149,203	5,122,035	10,180,449	5,318,314	5,974,614
44. Texas TX	L	17,911,433	12,871,266	9,318,075	7,589,344	70,524,399	67,188,318
45. Utah UT	L	47,643,040	39,219,608	21,478,395	18,025,079	32,678,568	28,501,718
46. Vermont VT	L	9,742,608	10,081,199	4,848,228	4,872,096	7,489,075	8,484,900
47. Virginia VA	L	25,462,026	26,125,234	9,793,340	13,019,275	20,615,048	19,621,023
48. Washington WA	L	86,511,093	78,482,314	39,646,458	35,394,189	48,922,034	40,857,327
49. West Virginia WV	L	1,483,785	2,020,839	710,234	642,916	4,805,606	4,719,816
50. Wisconsin WI	L	20,157,561	19,963,867	11,203,401	10,749,706	17,994,271	17,704,752
51. Wyoming WY	L	93,540	93,893	12,088	102,068	32,649	36,017
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	N	0	0	0	0	0	0
54. Puerto Rico PR	N	0	0	0	0	0	0
55. U.S. Virgin Islands VI	L	0	0	0	0	0	0
56. Northern Mariana Islands MP	N	0	0	0	0	0	0
57. Canada CAN	N	0	0	0	0	0	0
58. Aggregate Other Alien OT	XXX	0	0	0	0	0	0
59. Totals	XXX	2,487,268,779	1,979,736,261	1,088,828,518	984,294,285	1,796,051,337	1,582,795,192
DETAILS OF WRITE-INS							
58001.	XXX						
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	0	0	0	0	0	0

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG 52

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

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

R - Registered - Non-domiciled RRGs 0

Q - Qualified - Qualified or accredited reinsurer 0

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

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

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

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

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

… … … … … … … … … … Junto Seguros S.A. *	Brazil	AA-2230002	… … … … Travelers Marine, LLC	Delaware	06-0566050		
… … … … … … … … … … … Junto Controle de Riscos Ltda. (99.99%)	Brazil						
… … … … … … … … … … Junto Holding Latam S.A. (49.5%)	Brazil						
… … … … … … … … … … JMalucelli Travelers Seguros S.A. (51%) *	Colombia	AA-2330036					
… … … … Travelers Casualty Insurance Company of America (19046) *	Connecticut	06-0876835					
… … … … Travelers Casualty Company of Connecticut (36170) *	Connecticut	06-1286266					
… … … … Travelers Casualty UK Investments LLC	Delaware	06-6033504					
… … … … Travelers Commercial Insurance Company (36137) *	Connecticut	06-1286268					
… … … … Travelers Excess and Surplus Lines Company (29696) *	Connecticut	06-1203698					
… … … … Travelers Lloyds of Texas Insurance Company (41564) *	Texas	75-1732040					
… … … … The Family Business Institute LLC	Delaware	06-6033504					
… … … … IHP Capital Partners Fund VIII, L.P. (97%)	Delaware	82-0925474					
… … … The Travelers Indemnity Company (25658) *	Connecticut	06-0566050					
… … … … Arch Street North LLC	Delaware	06-0566050					
… … … … The Charter Oak Fire Insurance Company (25615) *	Connecticut	06-0291290					
… … … … Travelers Real Estate, LLC	Delaware	06-0566050					
… … … … First Floridian Auto and Home Insurance Company (10647) *	Florida	59-3372141					
… … … … Gulf Underwriters Insurance Company (42811) *	Connecticut	56-1371361					
… … … … Select Insurance Company (22233) *	Texas	75-6013697					
… … … … Crystal Brook, LLC	Delaware	06-0566050					
… … … … … Durham Holding, LLC	Delaware	06-0566050					
… … … … Sutton Holdco, LLC	Delaware	06-0566050					
… … … … … Cadet Limited, LLC	Delaware	06-0566050					
… … … … Arrowhead Company, LLC	Delaware	06-0566050					
… … … … … Eastern Asset, LLC	Delaware	06-0566050					
… … … … American Equity Insurance Company (43117) *	Arizona	86-0703220					
… … … … … American Equity Specialty Insurance Company (10819) *	Connecticut	86-0868106					
… … … … Northland Insurance Company (24015) *	Connecticut	41-6009967					
… … … … … Northfield Insurance Company (27987) *	Iowa	41-0983992					
… … … … … Northland Casualty Company (24031) *	Connecticut	94-6051964					
… … … … Travelers Indemnity U.K. Investments LLC	Connecticut	06-0566050					
… … … … TPC U.K. Investments LLC	Delaware	06-0566050					
… … … … The Phoenix Insurance Company (25623) *	Connecticut	06-0303275					
… … … … … The Travelers Indemnity Company of America (25666) *	Connecticut	58-6020487					
… … … … … The Travelers Indemnity Company of Connecticut (25682) *	Connecticut	06-0336212					
… … … … … Travelers Property Casualty Company of America (25674) *	Connecticut	36-2719165					
… … … … … Constitution State Services LLC	Delaware	06-1501229					
… … … … … Phoenix UK Investments LLC	Delaware	06-0303275					
… … … … TravCo Insurance Company (28188) *	Connecticut	35-1838077					
… … … … TINDY Foreign, Inc	Delaware	20-4403403					
… … … … Travelers Commercial Casualty Company (40282) *	Connecticut	95-3634110					
… … … … Travelers Distribution Alliance, Inc.	Delaware	62-1657094					
… … … … Travelers TLD, LLC	Delaware	06-0566050					
… … … … Towers Foundry, LLC	Delaware	06-0566050					
… … … … Travelers Marketplace Holdings, LLC	Delaware	06-0566050					
… … … … … InsuraMatch, LLC	Delaware	04-3508349					
… … … … Tiercel, LLC	Delaware	06-0566050					
… … … … … Redstart, LLC	Delaware	06-0566050					
… … … … The Travelers Home and Marine Insurance Company (27998) *	Connecticut	35-1838079					
… … … … The Travelers Lloyds Insurance Company (41262) *	Texas	76-0002592					

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 *
3548	The Travelers Companies, Inc.		41-0518860	0	0000086312	NYSE	The Travelers Companies, Inc.	MN	UIP			0.000		N	0
3548	The Travelers Companies, Inc.	24767	41-0406690	0	0		St. Paul Fire and Marine Insurance Company	CT	IA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.	24791	41-0881659	0	0		St. Paul Mercury Insurance Company	CT	IA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.	24775	41-0963301	0	0		St. Paul Guardian Insurance Company	CT	IA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.	30481	41-1230819	0	0		St. Paul Surplus Lines Insurance Company	DE	IA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.	41769	41-1435765	0	0		The Travelers Casualty Company	CT	IA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.	41750	41-1435766	0	0		Travelers Constitution State Insurance Company	CT	IA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.		51-0375653	0	0		Northbrook Holdings, Inc.	DE	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	Y	0
3548	The Travelers Companies, Inc.	36463	36-2999370	0	0		Discover Property & Casualty Insurance Company	CT	IA	Northbrook Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.	19224	36-2542404	0	0		St. Paul Protective Insurance Company	CT	IA	Northbrook Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.	10213	52-1925132	0	0		Discover Specialty Insurance Company	CT	IA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.	25887	52-0515280	0	0		United States Fidelity and Guaranty Company	CT	IA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.		52-1551225	0	0		Laurel Village Fidelity Realty, Inc.	MD	NIA	United States Fidelity and Guaranty Company	O/B/M	100.000	The Travelers Companies, Inc.	Y	0
3548	The Travelers Companies, Inc.		41-1616702	0	0		Laurel Village Joint Venture Partnership	MN	NIA	Laurel Village Fidelity Realty, Inc.	O/M	50.000	The Travelers Companies, Inc.	N	100
3548	The Travelers Companies, Inc.		41-1542260	0	0		Laurel Village I Limited Partnership	MN	NIA	Laurel Village Joint Venture Partnership	O/M	99.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.		41-1542261	0	0		Laurel Village II Limited Partnership	MN	NIA	Laurel Village Joint Venture Partnership	O/M	99.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.		41-1542263	0	0		Laurel Village III Limited Partnership	MN	NIA	Laurel Village Joint Venture Partnership	O/M	99.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.		41-1542264	0	0		Laurel Village IV Limited Partnership	MN	NIA	Laurel Village Joint Venture Partnership	O/M	99.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.		41-1542266	0	0		Laurel Village Tower A Limited Partnership	MN	NIA	Laurel Village Joint Venture Partnership	O/M	99.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.		41-1593312	0	0		Laurel Village Tower B Limited Partnership	MN	NIA	Laurel Village Joint Venture Partnership	O/M	99.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.		41-1542267	0	0		Laurel Village Tower C Limited Partnership	MN	NIA	Laurel Village Joint Venture Partnership	O/M	99.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.		41-1542255	0	0		Laurel Village Swinford Limited Partnership	MN	NIA	Laurel Village Joint Venture Partnership	O/M	99.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.		52-1704255	0	0		USF&G Retail Associates GP, Inc.	MD	NIA	United States Fidelity and Guaranty Company	O/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.		52-1704256	0	0		USF&G/Fidelity Retail Associates Limited Partnership	MD	NIA	USF&G Retail Associates GP, Inc.	O/M	1.000	The Travelers Companies, Inc.	N	101
3548	The Travelers Companies, Inc.		52-1704256	0	0		USF&G/Fidelity Retail Associates Limited Partnership	MD	NIA	United States Fidelity and Guaranty Company	O	83.950	The Travelers Companies, Inc.	N	101
3548	The Travelers Companies, Inc.		52-1852190	0	0		BMR Sports Properties, Inc.	MD	NIA	United States Fidelity and Guaranty Company	O/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.		52-1573778	0	0		Black Mountain Ranch Limited Partnership	MD	NIA	BMR Sports Properties, Inc.	O/M	1.000	The Travelers Companies, Inc.	N	102
3548	The Travelers Companies, Inc.	25879	52-0616768	0	0		Fidelity and Guaranty Insurance Underwriters, Inc.	WI	IA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.	35386	42-1091525	0	0		Fidelity and Guaranty Insurance Company	IA	IA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.		52-1573778	0	0		Black Mountain Ranch Limited Partnership	MD	NIA	St. Paul Fire and Marine Insurance Company	O	85.000	The Travelers Companies, Inc.	N	102
3548	The Travelers Companies, Inc.		52-2073764	0	0		MMI Capital Trust I	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	Y	0
3548	The Travelers Companies, Inc.		41-0406690	0	0		Promenade Partners, L.L.C.	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.		41-0406690	0	0		SPFM Holdings, LLC	DE	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	N	0

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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3548	The Travelers Companies, Inc.		52-1953822	0	0		USF&G Capital I	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	Y	0
3548	The Travelers Companies, Inc.		52-2044075	0	0		USF&G Capital III	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	Y	0
3548	The Travelers Companies, Inc.		38-4046010	0	0		350 Market Street, LLC	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.			0	0		Travelers Special Services Limited	GBR	NIA	St. Paul Fire and Marine Insurance Company	O/B	100.000	The Travelers Companies, Inc.	Y	0
3548	The Travelers Companies, Inc.		20-3033027	0	0		Yonkers Financing Corp.	DE	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	Y	0
3548	The Travelers Companies, Inc.		52-1466734	0	0		English Turn Fidelity Realty, Inc.	MN	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	Y	0
3548	The Travelers Companies, Inc.		59-2635727	0	0		English Turn LLC	MN	NIA	English Turn Fidelity Realty, Inc.	O/M	99.000	The Travelers Companies, Inc.	N	103
3548	The Travelers Companies, Inc.		59-2709441	0	0		Fidelity English Turn Club LLC	MN	NIA	English Turn Fidelity Realty, Inc.	O/M	99.000	The Travelers Companies, Inc.	N	104
3548	The Travelers Companies, Inc.		59-2635727	0	0		English Turn LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	1.000	The Travelers Companies, Inc.	N	103
3548	The Travelers Companies, Inc.		52-1715225	0	0		English Turn Realty Management, Inc.	MN	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	Y	0
3548	The Travelers Companies, Inc.		59-2709441	0	0		Fidelity English Turn Club LLC	MN	NIA	English Turn Realty Management, Inc.	O/B/M	1.000	The Travelers Companies, Inc.	N	104
3548	The Travelers Companies, Inc.			0	0		8527512 Canada Inc.	CAN	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	22.480	The Travelers Companies, Inc.	Y	0
3548	The Travelers Companies, Inc.		AA-1560270	0	0		The Dominion of Canada General Insurance Company	CAN	IA	8527512 Canada Inc.	O/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.		41-1985480	0	0		Fog City Fund, LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	99.000	The Travelers Companies, Inc.	N	107
3548	The Travelers Companies, Inc.		76-0753165	0	0		Symmetry Growth Capital II, LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	100.000	The Travelers Companies, Inc.	N	107
3548	The Travelers Companies, Inc.		41-1927945	0	0		Upper Lake Growth Capital, LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	99.000	The Travelers Companies, Inc.	N	107
3548	The Travelers Companies, Inc.		20-1222630	0	0		Vesbridge Partners, LP	MN	NIA	St. Paul Fire and Marine Insurance Company	O	85.000	The Travelers Companies, Inc.	N	107
3548	The Travelers Companies, Inc.		41-1963936	0	0		Windamere II, LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	99.000	The Travelers Companies, Inc.	N	107
3548	The Travelers Companies, Inc.		41-2007089	0	0		Windamere III, LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	99.000	The Travelers Companies, Inc.	N	107
3548	The Travelers Companies, Inc.		41-1762781	0	0		Camperdown Corporation	DE	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.		41-1888760	0	0		SPC Insurance Agency, Inc.	MN	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.			0	0		Aprilgrange Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.			0	0		F&G UK Underwriters Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.			0	0		Travelers Underwriting Agency Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.			0	0		Travelers Syndicate Management Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.			0	0		Travelers Corporate Trustee Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.			0	0		Travelers London Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.		52-1965525	0	0		TCI Global Services, Inc.	DE	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.			0	0		Travelers Management Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.		AA-1121375	0	0		Travelers Insurance Company Limited	GBR	IA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.			0	0		Travelers Insurance Designated Activity Company	IRL	IA	Travelers Insurance Company Limited	O/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.		37-1839380	0	0		Simply Business Holdings, Inc.	DE	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.		30-0956205	0	0		Simply Business, Inc.	MA	NIA	Simply Business Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.		85-4220959	0	0		Harborway Insurance Agency, LLC	MA	NIA	Simply Business, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.			0	0		Xbridge Limited	GBR	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.			0	0		10762962 Canada Inc.	CAN	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.			0	0		Zensurance Inc.	CAN	NIA	10762962 Canada Inc.	O/B	89.360	The Travelers Companies, Inc.	N	0

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
3548	The Travelers Companies, Inc.			0	0		Zensurance Brokers Inc.	CAN	NIA	Zensurance Inc.	0	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.		06-1008174	0	0		Travelers Property Casualty Corp.	CT	UIP	The Travelers Companies, Inc.	0/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.		06-1445591	0	0		Travelers Insurance Group Holdings Inc.	DE	UDP	Travelers Property Casualty Corp.	0/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.	19070	06-6033509	0	0		The Standard Fire Insurance Company	CT	RE	Travelers Insurance Group Holdings Inc.	0/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.		06-6033509	0	0		Standard Fire Properties, LLC	DE	DS	The Standard Fire Insurance Company	0/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.		94-3097171	0	0		Bayhill Restaurant II Associates	CA	DS	Standard Fire Properties, LLC	0	50.000	The Travelers Companies, Inc.	N	105
3548	The Travelers Companies, Inc.		06-6033509	0	0		Standard Fire UK Investments, LLC	DE	DS	The Standard Fire Insurance Company	0/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.	19062	06-0848755	0	0		The Automobile Insurance Company of Hartford, Connecticut	CT	DS	The Standard Fire Insurance Company	0/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.		06-0848755	0	0		Auto Hartford Investments, LLC	DE	DS	The Automobile Insurance Company of Hartford, Connecticut	0/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.	36145	06-1286264	0	0		Travelers Personal Security Insurance Company	CT	DS	The Standard Fire Insurance Company	0/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.	36161	06-1286274	0	0		Travelers Property Casualty Insurance Company	CT	DS	The Standard Fire Insurance Company	0/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.	38130	36-3703200	0	0		Travelers Personal Insurance Company	CT	DS	The Standard Fire Insurance Company	0/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.		27-4469564	0	0		Travelers Texas MGA, Inc.	TX	DS	The Standard Fire Insurance Company	0/B/M	100.000	The Travelers Companies, Inc.	Y	0
3548	The Travelers Companies, Inc.		06-6033509	0	0		Oregon Evergreen Investor I, LLC	DE	DS	The Standard Fire Insurance Company	0/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.		AA-3194119	0	0		Travelers (Bermuda) Limited	BMU	IA	Travelers Insurance Group Holdings, Inc.	0/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.		20-4312440	0	0		Travelers Lloyds Management Company	TX	NIA	Travelers Insurance Group Holdings, Inc.	0/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.		06-1534005	0	0		TPC Investments Inc.	CT	NIA	Travelers Insurance Group Holdings, Inc.	0/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.	19038	06-6033504	0	0		Travelers Casualty and Surety Company	CT	IA	Travelers Insurance Group Holdings, Inc.	0/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.	41483	06-1067463	0	0		Farmington Casualty Company	CT	IA	Travelers Casualty and Surety Company	0/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.		75-2676034	0	0		Travelers MGA, Inc.	TX	NIA	Farmington Casualty Company	0/B/M	100.000	The Travelers Companies, Inc.	Y	0
3548	The Travelers Companies, Inc.			0	0		8527512 Canada Inc.	CAN	NIA	Travelers Casualty and Surety Company	0/B/M	77.520	The Travelers Companies, Inc.	Y	0
3548	The Travelers Companies, Inc.		AA-1560270	0	0		The Dominion of Canada General Insurance Company	CAN	IA	8527512 Canada Inc.	0/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.		AA-1560039	0	0		Travelers Insurance Company of Canada	CAN	IA	Travelers Casualty and Surety Company	0/B/M	100.000	The Travelers Companies, Inc.	Y	0
3548	The Travelers Companies, Inc.	31194	06-0907370	0	0		Travelers Casualty and Surety Company of America	CT	IA	Travelers Casualty and Surety Company	0/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.		47-2215437	0	0		Travelers Global, Inc.	DE	NIA	Travelers Casualty and Surety Company of America	0/B/M	100.000	The Travelers Companies, Inc.	Y	0
3548	The Travelers Companies, Inc.		47-2215437	0	0		Travelers Brazil Holding LLC	DE	NIA	Travelers Global, Inc.	0/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.		47-2215437	0	0		Travelers Brazil Acquisition LLC	DE	NIA	Travelers Brazil Holding LLC	0/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.			0	0		Junto Holding Brasil S.A.	BRA	NIA	Travelers Brazil Acquisition LLC	0/B	49.500	The Travelers Companies, Inc.	N	106
3548	The Travelers Companies, Inc.		AA-2230021	0	0		Junto Resseguros S.A.	BRA	IA	Junto Holding Brasil S.A.	0/B	100.000	The Travelers Companies, Inc.	N	106
3548	The Travelers Companies, Inc.			0	0		Junto Controle de Riscos Ltda.	BRA	NIA	Junto Resseguros S.A.	0/B	0.010	The Travelers Companies, Inc.	N	106
3548	The Travelers Companies, Inc.		AA-2230002	0	0		Junto Seguros S.A.	BRA	IA	Junto Holding Brasil S.A.	0/B	100.000	The Travelers Companies, Inc.	N	106
3548	The Travelers Companies, Inc.			0	0		Junto Controle de Riscos Ltda.	BRA	NIA	Junto Seguros S.A.	0/B	99.990	The Travelers Companies, Inc.	N	106
3548	The Travelers Companies, Inc.			0	0		Junto Holding Latam S.A.	BRA	NIA	Travelers Brazil Acquisition LLC	0/B	49.500	The Travelers Companies, Inc.	N	106
3548	The Travelers Companies, Inc.		AA-2330036	0	0		JMalucelli Travelers Seguros S.A.	COL	IA	Junto Holding Latam S.A.	0/B/M	51.000	The Travelers Companies, Inc.	N	106
3548	The Travelers Companies, Inc.	19046	06-0876835	0	0		Travelers Casualty Insurance Company of America	CT	IA	Travelers Casualty and Surety Company	0/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.	36170	06-1286266	0	0		Travelers Casualty Company of Connecticut	CT	IA	Travelers Casualty and Surety Company	0/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.		06-6033504	0	0		Travelers Casualty UK Investments LLC	DE	NIA	Travelers Casualty and Surety Company	0/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.	36137	06-1286268	0	0		Travelers Commercial Insurance Company	CT	IA	Travelers Casualty and Surety Company	0/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.	29696	06-1203698	0	0		Travelers Excess and Surplus Lines Company	CT	IA	Travelers Casualty and Surety Company	0/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.	41564	75-1732040	0	0		Travelers Lloyds of Texas Insurance Company	TX	IA	Travelers Casualty and Surety Company	0/M/A	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.		06-6033504	0	0		The Family Business Institute LLC	DE	NIA	Travelers Casualty and Surety Company	0/B	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.		82-0925474	0	0		IHP Capital Partners Fund VIII, L.P.	DE	NIA	Travelers Casualty and Surety Company	0	97.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.	25658	06-0566050	0	0		The Travelers Indemnity Company	CT	IA	Travelers Insurance Group Holdings Inc.	0/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Arch Street North LLC	DE	NIA	The Travelers Indemnity Company	0/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.	25615	06-0291290	0	0		The Charter Oak Fire Insurance Company	CT	IA	The Travelers Indemnity Company	0/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Travelers Real Estate, LLC	DE	NIA	The Travelers Indemnity Company	0/B/M	100.000	The Travelers Companies, Inc.	N	0

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3548	The Travelers Companies, Inc.	10647	59-3372141	0	0		First Floridian Auto and Home Insurance Company	FL	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.	42811	56-1371361	0	0		Gulf Underwriters Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.	22233	75-6013697	0	0		Select Insurance Company	TX	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Crystal Brook, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Durham Holding, LLC	DE	NIA	Crystal Brook, LLC	O/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Sutton Holdco, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Cadet Limited, LLC	DE	NIA	Sutton Holdco, LLC	O/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Arrowhead Company, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Eastern Asset, LLC	DE	NIA	Arrowhead Company, LLC	O/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.	43117	86-0703220	0	0		American Equity Insurance Company	AZ	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.	10819	86-0868106	0	0		American Equity Specialty Insurance Company	CT	IA	American Equity Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.	24015	41-6009967	0	0		Northland Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.	27987	41-0983992	0	0		Northfield Insurance Company	IA	IA	Northland Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.	24031	94-6051964	0	0		Northland Casualty Company	CT	IA	Northland Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Travelers Indemnity U.K. Investments LLC	CT	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		TPC U.K. Investments LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.	25623	06-0303275	0	0		The Phoenix Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.	25666	58-6020487	0	0		The Travelers Indemnity Company of America	CT	IA	The Phoenix Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.	25682	06-0336212	0	0		The Travelers Indemnity Company of Connecticut	CT	IA	The Phoenix Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.	25674	36-2719165	0	0		Travelers Property Casualty Company of America	CT	IA	The Phoenix Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.		06-1501229	0	0		Constitution State Services LLC	DE	NIA	The Phoenix Insurance Company	O/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.		06-0303275	0	0		Phoenix UK Investments LLC	DE	NIA	The Phoenix Insurance Company	O/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.	28188	35-1838077	0	0		TravCo Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.		20-4403403	0	0		TINDY Foreign, Inc.	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	Y	0
3548	The Travelers Companies, Inc.	40282	95-3634110	0	0		Travelers Commercial Casualty Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.		62-1657094	0	0		Travelers Distribution Alliance, Inc.	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	Y	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Travelers TLD, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Towers Foundry, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Travelers Marketplace Holdings, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.		04-3508349	0	0		InsuraMatch, LLC	DE	NIA	Travelers Marketplace Holdings, LLC	O/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Tiercel, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Redstart, LLC	DE	NIA	Tiercel, LLC	O/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.	27998	35-1838079	0	0		The Travelers Home and Marine Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.	41262	76-0002592	0	0		The Travelers Lloyds Insurance Company	TX	IA	The Travelers Indemnity Company	O/M/A	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Travelers Marine, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	N	0

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

PART 1 - LOSS EXPERIENCE

	Line of Business	Current Year to Date 1 Direct Premiums Earned	Current Year to Date 2 Direct Losses Incurred	Current Year to Date 3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1.	Fire	17,448,220	16,429,306	94.2	23.2
2.	Allied Lines	11,388,667	10,615,852	93.2	84.9
3.	Farmowners multiple peril	0	0	0.0	0.0
4.	Homeowners multiple peril	359,436,444	208,036,484	57.9	61.9
5.	Commercial multiple peril	2,307,130	1,271,798	55.1	172.8
6.	Mortgage guaranty	0	0	0.0	0.0
8.	Ocean marine	30,504,857	13,979,682	45.8	59.2
9.	Inland marine	9,505,095	1,601,655	16.9	84.8
10.	Financial guaranty	0	0	0.0	0.0
11.1	Medical professional liability - occurrence	0	0	0.0	0.0
11.2	Medical professional liability - claims-made	0	0	0.0	0.0
12.	Earthquake	5,292,898	(2,828)	(0.1)	0.2
13.	Group accident and health	0	0	0.0	0.0
14.	Credit accident and health	0	0	0.0	0.0
15.	Other accident and health	0	0	0.0	0.0
16.	Workers' compensation	100,883,586	73,600,630	73.0	88.5
17.1	Other liability - occurrence	21,317,465	14,467,336	67.9	76.2
17.2	Other liability - claims-made	816	294	36.0	0.0
17.3	Excess workers' compensation	0	(133)	0.0	0.0
18.1	Products liability - occurrence	1,195	(59,824)	(5,008.2)	979,458.9
18.2	Products liability - claims-made	0	818	0.0	0.0
19.1,19.2	Private passenger auto liability	994,478,980	577,017,644	58.0	50.4
19.3,19.4	Commercial auto liability	0	12	0.0	0.0
21.	Auto physical damage	626,510,059	384,350,180	61.3	52.7
22.	Aircraft (all perils)	0	(67)	0.0	0.0
23.	Fidelity	556	72	13.0	28.5
24.	Surety	64,428	7,151	11.1	9.5
26.	Burglary and theft	11,914	845	7.1	12.2
27.	Boiler and machinery	42	0	0.0	0.0
28.	Credit	0	0	0.0	0.0
29.	International	0	0	0.0	0.0
30.	Warranty	0	0	0.0	0.0
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0.0	0.0
35.	Totals	2,179,152,350	1,301,316,907	59.7	55.3
	DETAILS OF WRITE-INS				
3401.					
3402.					
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0.0	0.0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	6,783,740	19,353,363	16,667,664
2.	Allied Lines	3,543,192	10,711,554	12,113,316
3.	Farmowners multiple peril	0	0	0
4.	Homeowners multiple peril	219,368,029	542,713,572	277,994,204
5.	Commercial multiple peril	2,303,849	4,824,194	1,113,209
6.	Mortgage guaranty	0	0	0
8.	Ocean marine	11,162,125	34,787,506	32,545,617
9.	Inland marine	4,137,450	10,886,675	8,627,544
10.	Financial guaranty	0	0	0
11.1	Medical professional liability - occurrence	0	0	0
11.2	Medical professional liability - claims-made	0	0	0
12.	Earthquake	4,891,137	11,610,304	2,343,597
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	34,591,811	108,596,445	105,165,698
17.1	Other liability - occurrence	9,562,602	25,646,688	19,099,714
17.2	Other liability - claims-made	0	698	0
17.3	Excess workers' compensation	0	0	0
18.1	Products liability - occurrence	138	1,474	1,066
18.2	Products liability - claims-made	0	0	0
19.1,19.2	Private passenger auto liability	369,349,368	1,045,715,958	931,052,262
19.3,19.4	Commercial auto liability	0	0	0
21.	Auto physical damage	239,242,241	672,346,291	572,978,401
22.	Aircraft (all perils)	0	0	0
23.	Fidelity	514	1,075	492
24.	Surety	7,975	61,592	23,604
26.	Burglary and theft	2,568	11,330	9,874
27.	Boiler and machinery	0	60	0
28.	Credit	0	0	0
29.	International	0	0	0
30.	Warranty	0	0	0
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0
35.	Totals	904,946,741	2,487,268,779	1,979,736,261
	DETAILS OF WRITE-INS			
3401.				
3402.				
3403.				
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	4 2021 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2021 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2021 Loss and LAE Payments (Cols. 4+5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2018 + Prior	547,594	657,295	1,204,889	115,070	10,922	125,993	481,987	7,823	591,377	1,081,188	49,463	(47,172)	2,291
2. 2019	127,092	189,408	316,500	57,966	5,152	63,118	104,727	5,521	146,896	257,143	35,601	(31,840)	3,761
3. Subtotals 2019 + Prior	674,686	846,703	1,521,389	173,036	16,075	189,110	586,714	13,344	738,273	1,338,331	85,064	(79,012)	6,052
4. 2020	128,134	369,572	497,706	99,293	26,557	125,850	95,444	12,844	245,747	354,035	66,603	(84,424)	(17,821)
5. Subtotals 2020 + Prior	802,820	1,216,276	2,019,095	272,328	42,632	314,960	682,158	26,188	984,020	1,692,366	151,667	(163,436)	(11,769)
6. 2021	XXX	XXX	XXX	XXX	256,939	256,939	XXX	119,569	311,778	431,347	XXX	XXX	XXX
7. Totals	802,820	1,216,276	2,019,095	272,328	299,571	571,899	682,158	145,757	1,295,798	2,123,713	151,667	(163,436)	(11,769)
8. Prior Year-End Surplus As Regards Policyholders	1,310,803										Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
											1. 18.9	2. (13.4)	3. (0.6)
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. (0.9)

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

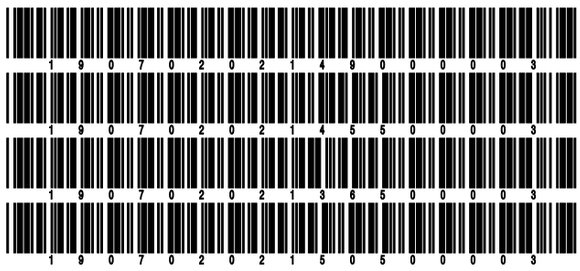
		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	NO
3.	Will the Medicare Part D Coverage Supplement be filed with the state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

Explanations:

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

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490]
2. Supplement A to Schedule T [Document Identifier 455]
3. Medicare Part D Coverage Supplement [Document Identifier 365]
4. Director and Officer Supplement [Document Identifier 505]



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504.	State surcharges receivable	2,006,125	0	2,006,125	2,061,173
2505.	Other assets tri-party/tax credit bonds	248,594	0	248,594	394,365
2506.	Assumed reinsurance receivable and payable	(8,067)	0	(8,067)	(49,386)
2507.	Suspense, undistributed payments	(24,510)	0	(24,510)	(20,192)
2597.	Summary of remaining write-ins for Line 25 from overflow page	2,222,142	0	2,222,142	2,385,960

Additional Write-ins for Statement of Income Line 14

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404.	Profit and loss, miscellaneous	(905,258)	(945,450)	(1,006,888)
1497.	Summary of remaining write-ins for Line 14 from overflow page	(905,258)	(945,450)	(1,006,888)

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	181,301,852	187,443,290
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	0
	2.2 Additional investment made after acquisition	1,018,507	2,858,170
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase (decrease)	41,743,379	13,201,619
6.	Total gain (loss) on disposals	0	(1,534,759)
7.	Deduct amounts received on disposals	7,820,402	19,772,897
8.	Deduct amortization of premium and depreciation	104,104	152,598
9.	Total foreign exchange change in book/adjusted carrying value	0	0
10.	Deduct current year's other than temporary impairment recognized	0	740,973
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	216,139,231	181,301,852
12.	Deduct total nonadmitted amounts	3,745,850	3,138,046
13.	Statement value at end of current period (Line 11 minus Line 12)	212,393,381	178,163,806

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	3,173,236,532	3,038,451,594
2.	Cost of bonds and stocks acquired	392,667,486	378,143,849
3.	Accrual of discount	1,108,914	1,662,329
4.	Unrealized valuation increase (decrease)	27,707,786	17,904,327
5.	Total gain (loss) on disposals	112,430	533,682
6.	Deduct consideration for bonds and stocks disposed of	210,324,701	255,229,199
7.	Deduct amortization of premium	8,110,015	9,537,362
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	496,845
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	2,256,038	1,804,157
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	3,378,654,472	3,173,236,532
12.	Deduct total nonadmitted amounts	2,197,894	1,901,350
13.	Statement value at end of current period (Line 11 minus Line 12)	3,376,456,578	3,171,335,182

SCHEDULE D - PART 1B

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

	NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
	BONDS								
1.	NAIC 1 (a)	2,226,145,538	93,404,673	21,459,298	(24,085,925)	2,181,767,663	2,226,145,538	2,274,004,987	2,386,586,020
2.	NAIC 2 (a)	422,772,378	36,840,680	15,439,119	(7,035,544)	407,326,593	422,772,378	437,138,395	405,800,966
3.	NAIC 3 (a)	59,645,840	5,480,000	1,865,568	(1,063,446)	56,355,838	59,645,840	62,196,827	60,647,681
4.	NAIC 4 (a)	13,879,995	0	466,681	34,501	15,953,756	13,879,995	13,447,814	17,179,608
5.	NAIC 5 (a)	0	0	845,984	30,076,062	19,091	0	29,230,078	27,040
6.	NAIC 6 (a)	0	0	0	0	0	0	0	0
7.	Total Bonds	2,722,443,751	135,725,353	40,076,650	(2,074,353)	2,661,422,941	2,722,443,751	2,816,018,101	2,870,241,316
	PREFERRED STOCK								
8.	NAIC 1	0	0	0	0	0	0	0	0
9.	NAIC 2	0	0	0	0	0	0	0	0
10.	NAIC 3	0	0	0	0	0	0	0	0
11.	NAIC 4	0	0	0	0	0	0	0	0
12.	NAIC 5	0	0	0	0	0	0	0	0
13.	NAIC 6	0	0	0	0	0	0	0	0
14.	Total Preferred Stock	0	0	0	0	0	0	0	0
15.	Total Bonds and Preferred Stock	2,722,443,751	135,725,353	40,076,650	(2,074,353)	2,661,422,941	2,722,443,751	2,816,018,101	2,870,241,316

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

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

SCHEDULE DA - PART 1

Short-Term Investments

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

NONE

SCHEDULE DA - VERIFICATION

Short-Term Investments

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

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	0	0
2.	Cost of cash equivalents acquired	1,543,324,690	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	1,377,189,903	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)	166,134,787	0
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	166,134,787	0

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

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

N O N E

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

N O N E

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture Interests - Common Stock - Unaffiliated												
	Bruckmann, Rosser, Sherrill & Co. II, L.P.	New York	NY	Bruckman, Rosser, Sherrill & Co.		10/18/1999	3	0	469	0	9,747	0.120
	Thompson Street Capital Partners III, L.P.	St. Louis	MO	Thompson Street Capital Partners		08/04/2011	3	0	46,797	0	852,530	3.340
1999999. Joint Venture Interests - Common Stock - Unaffiliated								0	47,266	0	862,277	XXX
Joint Venture Interests - Other - Unaffiliated												
	CI Capital Investors II, L.P.	New York	NY	CI Capital Partners LLC		11/23/2010	3	0	7,259	0	1,062,456	2.380
	Cohesive Capital Partners, L.P.	New York	NY	Cohesive Capital Partners		11/15/2010	3	0	45,022	0	886,749	11.670
	Global Infrastructure Partners II-A, L.P.	New York	NY	Global Infrastructure Partners		12/03/2011		0	69,058	0	2,298,663	1.160
	Gridiron Capital Fund II, L.P.	New Caanan	CT	Gridiron Capital		05/23/2011	3	0	22,292	0	3,455,959	3.120
	Monomoy Capital Partners II, L.P.	New York	NY	Monomoy Capital Partners		09/17/2010		0	45,936	0	3,543,140	3.240
	Snow Phipps II, L.P	New York	NY	Snow Phipps Group LLC		03/04/2011	3	0	61,011	0	411,955	1.750
2599999. Joint Venture Interests - Other - Unaffiliated								0	250,578	0	11,658,922	XXX
4899999. Total - Unaffiliated								0	297,844	0	12,521,199	XXX
4999999. Total - Affiliated								0	0	0	0	XXX
5099999 - Totals								0	297,844	0	12,521,199	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
Joint Venture Interests - Common Stock - Unaffiliated																			
	Blackstone Capital Partners V L.P.	New York	NY	Distribution	12/07/2005	07/22/2021	59,632	0	0	0	0	0	0	59,632	59,632	0	0	0	0
	Bruckmann, Rosser, Sherrill & Co. II, L.P.	New York	NY	Distribution	10/18/1999	09/16/2021	4,711	0	0	0	0	0	0	4,711	4,711	0	0	0	0
	VMG Partners II, L.P.	San Francisco	CA	Distribution	06/15/2011	07/30/2021	106,802	0	0	0	0	0	0	106,802	106,802	0	0	0	0
1999999. Joint Venture Interests - Common Stock - Unaffiliated							171,145	0	0	0	0	0	0	171,145	171,145	0	0	0	0
Joint Venture Interests - Other - Unaffiliated																			
	CI Capital Investors II, L.P.	New York	NY	Distribution	11/23/2010	07/26/2021	841,530	0	0	0	0	0	0	841,530	841,530	0	0	0	0
	Global Infrastructure Partners II-A, L.P.	New York	NY	Distribution	12/03/2011	08/26/2021	2,023,940	0	0	0	0	0	0	2,023,940	2,023,940	0	0	0	0
2599999. Joint Venture Interests - Other - Unaffiliated							2,865,471	0	0	0	0	0	0	2,865,471	2,865,471	0	0	0	0
4899999. Total - Unaffiliated							3,036,616	0	0	0	0	0	0	3,036,616	3,036,616	0	0	0	0
4999999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
5099999 - Totals							3,036,616	0	0	0	0	0	0	3,036,616	3,036,616	0	0	0	0

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
15722T-JH-5	CHABOT-LAS POSITAS CCD S 2.000 2039 08		07/22/2021	MORGAN STANLEY		6,305,000	6,305,000	0	1.C FE
454272-KF-1	INDIAN HILL EXEMPT VLG S 2.000 2034 12		07/30/2021	RBC CAPITAL MARKETS		1,241,210	1,205,000	0	1.A FE
623040-NL-2	MT SAN ANTONIO CCD GO S2 2.000 2041 08		08/06/2021	RBC CAPITAL MARKETS		7,439,619	7,550,000	0	1.C FE
64327T-JE-9	NEW CASTLE CO GENERAL OB 2.250 2043 10		09/30/2021	CITIGROUP GLOBAL MARKETS		2,210,000	2,210,000	0	1.A FE
64327T-KE-7	NEW CASTLE CO GO TAXABLE 2.450 2038 07		09/30/2021	J P MORGAN CHASE SECURITIES INC		9,171,002	9,310,000	0	1.A FE
365892-NL-8	ROARING FORK SD# RE-1 TX 1.834 2032 12		07/28/2021	PIPER JAFFRAY		4,500,000	4,500,000	0	1.C FE
365892-NM-6	ROARING FORK SD# RE-1 TX 1.994 2033 12		07/28/2021	PIPER JAFFRAY		2,650,000	2,650,000	0	1.C FE
791230-YA-7	SAINT LOUIS CO GENERAL O 2.000 2039 12		09/09/2021	PIPER JAFFRAY		1,625,142	1,640,000	0	1.B FE
791230-YB-5	SAINT LOUIS CO GENERAL O 2.000 2040 12		09/09/2021	PIPER JAFFRAY		1,643,477	1,675,000	0	1.B FE
802498-ZH-1	SANTA MONICA-MALIBU USD 1.914 2033 08		08/04/2021	RAYMOND JAMES & ASSOC		3,000,000	3,000,000	0	1.B FE
802498-ZJ-7	SANTA MONICA-MALIBU USD 2.044 2034 08		08/04/2021	RAYMOND JAMES & ASSOC		1,000,000	1,000,000	0	1.B FE
802498-ZK-4	SANTA MONICA-MALIBU USD 2.144 2035 08		08/04/2021	RAYMOND JAMES & ASSOC		1,250,000	1,250,000	0	1.B FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						42,035,449	42,295,000	0	XXX
Bonds - U.S. Special Revenues									
266818-CQ-4	DURHAM UTILITY REVENUE R 3.000 2042 08		07/30/2021	PNC CAPITAL MARKETS		2,249,755	2,025,000	0	1.B FE
266818-CR-2	DURHAM UTILITY REVENUE R 3.000 2043 08		07/30/2021	PNC CAPITAL MARKETS		2,493,203	2,250,000	0	1.B FE
511528-AM-3	LAKEHAVEN WTR & SWR DIST 3.000 2035 10		09/15/2021	DA DAVIDSON		791,658	700,000	0	1.A FE
511528-AN-1	LAKEHAVEN WTR & SWR DIST 3.000 2036 10		09/15/2021	DA DAVIDSON		686,860	610,000	0	1.A FE
511528-AP-6	LAKEHAVEN WTR & SWR DIST 3.000 2037 10		09/15/2021	DA DAVIDSON		796,677	710,000	0	1.A FE
97709T-DD-5	WISCONSIN ENVIRONMENTAL 4.000 2038 06		08/24/2021	J P MORGAN CHASE SECURITIES INC		7,777,399	6,405,000	0	1.A FE
977123-2V-9	WISCONSIN TRANSN REV TAX 1.967 2033 07		07/14/2021	MORGAN STANLEY		2,630,000	2,630,000	0	1.A FE
977123-2W-7	WISCONSIN TRANSN REV TAX 2.067 2034 07		07/14/2021	MORGAN STANLEY		3,300,000	3,300,000	0	1.B FE
3199999. Subtotal - Bonds - U.S. Special Revenues						20,725,551	18,630,000	0	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)									
009158-BC-9	AIR PRODUCTS & CHEMICALS 2.050 2030 05		08/23/2021	GOLDMAN SACHS & CO		5,156,300	5,000,000	28,472	1.F FE
532457-BV-9	ELI LILLY 3.375 2029 03		07/26/2021	BARCLAYS CAPITAL INC		7,923,720	7,000,000	87,281	1.F FE
438516-CF-1	HONEYWELL INTERNATIONAL 1.750 2031 09		09/15/2021	CITIGROUP GLOBAL MARKETS		4,963,700	5,000,000	7,535	1.F FE
49271V-AN-0	KEURIG DR PEPPER INC 2.250 2031 03		07/07/2021	RBC CAPITAL MARKETS		5,105,650	5,000,000	35,625	2.B FE
641062-AT-1	NESTLE HOLDINGS INC (144 1.250 2030 09	C	07/21/2021	BAS-MERRILL LYNCH		4,497,713	4,650,000	20,667	1.D FE
666807-BS-0	NORTHROP GRUMMAN CORP 4.400 2030 05		07/12/2021	WELLS FARGO SECURITIES		5,948,850	5,000,000	44,611	2.A FE
742718-FQ-7	PROCTER & GAMBLE CO 1.950 2031 04		07/13/2021	GOLDMAN SACHS & CO		3,071,040	3,000,000	13,325	1.D FE
773903-AL-3	ROCKWELL AUTOMATION 1.750 2031 08		08/09/2021	GOLDMAN SACHS & CO		1,979,300	2,000,000	0	1.F FE
87264A-BX-2	T-MOBILE USA INC 2.250 2031 11		09/23/2021	BAS-MERRILL LYNCH		6,930,280	7,000,000	57,750	2.C FE
883556-CL-4	THERMO FISHER SCIENTIFIC 2.000 2031 10		08/10/2021	BAS-MERRILL LYNCH		14,880,900	15,000,000	0	2.A FE
25243Y-BE-8	DIAGEO CAPITAL PLC 2.125 2032 04	D	07/06/2021	WELLS FARGO SECURITIES		3,051,900	3,000,000	12,219	1.G FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						63,509,353	61,650,000	307,485	XXX
Bonds - Unaffiliated Bank Loans									
000000-00-0	BELRON TL B 1L 2.375 2025 11	C	07/16/2021	J P MORGAN CHASE SECURITIES INC		1,997,500	2,000,000	0	3.C FE
000000-00-0	CLH TL B 1L 2.080 2028 09		09/21/2021	GOLDMAN SACHS & CO		995,000	1,000,000	0	3.B FE
14880B-AH-4	CTLT TL B3 1L 2.500 2028 02		09/24/2021	J P MORGAN CHASE SECURITIES INC		497,500	500,000	0	3.C FE
33718F-AD-2	FRSTST TL B 1L 3.500 2028 07		07/13/2021	BARCLAYS CAPITAL INC		726,740	730,392	0	3.C FE
33718F-AB-6	FRSTST TL C 1L 3.500 2028 07		07/13/2021	BARCLAYS CAPITAL INC		268,260	269,608	0	3.C FE
000000-00-0	STNDIN TL B 1L 3.000 2028 08		08/06/2021	DEUTSCHE BANC		1,980,000	2,000,000	0	2.C FE
76168J-AS-5	ZURN WATER SOLUTIONS TL 2.750 2028 09		09/15/2021	CREDIT SUISSE FIRST BOSTON		995,000	1,000,000	0	3.B FE
000000-00-0	STARS GROUP HOLDINGS TL 2.381 2026 07	D	07/16/2021	DEUTSCHE BANC		1,995,000	2,000,000	0	2.C FE
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						9,455,000	9,500,000	0	XXX
8399997. Total - Bonds - Part 3						135,725,353	132,075,000	307,485	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						135,725,353	132,075,000	307,485	XXX
8999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
9799997. Total - Common Stocks - Part 3						0	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						0	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						0	XXX	0	XXX
9999999 - Totals						135,725,353	XXX	307,485	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
Bonds - U.S. Governments																					
36181K-E6-3	GNMA II PASS #AF3757 3.500		09/20/2021	PAID ON PRINCIPAL		403,905	403,905	403,400	403,390	0	515	0	515	0	403,905	0	0	0	9,368	06/20/2045	1.A
38380X-S3-2	GNR 2018-115 GB CMO 3.500		09/20/2021	PAID ON PRINCIPAL		614,299	614,299	610,388	611,753	0	2,546	0	2,546	0	614,299	0	0	0	14,030	10/20/2046	1.A
38381T-TF-2	GNR 2019-44 EJ CMO 2.500		09/20/2021	PAID ON PRINCIPAL		1,199,668	1,199,668	1,198,590	1,198,456	0	1,212	0	1,212	0	1,199,668	0	0	0	19,947	04/20/2049	1.A
83162C-ZN-6	SBAP 2018-10D 1 3.190		07/01/2021	PAID ON PRINCIPAL		127,424	127,424	127,424	127,191	0	233	0	233	0	127,424	0	0	0	4,076	07/01/2028	1.A
0599999. Subtotal - Bonds - U.S. Governments						2,345,297	2,345,297	2,339,803	2,340,790	0	4,507	0	4,507	0	2,345,297	0	0	0	47,421	XXX	XXX
Bonds - U.S. Special Revenues																					
46613P-7W-0	JEA WATER & SEWER SYS 5.000		08/18/2021	REDEEMED		1,915,000	1,915,000	2,142,004	1,922,056	0	(7,056)	0	(7,056)	0	1,915,000	0	0	0	84,313	10/01/2032	1.C FE
46613P-8C-3	JEA WATER & SEWER SYS 5.000		08/18/2021	REDEEMED		1,340,000	1,340,000	1,490,000	1,344,667	0	(4,667)	0	(4,667)	0	1,340,000	0	0	0	58,997	10/01/2033	1.C FE
646065-Z2-1	NEW JERSEY EDL FACS (P 4.375		07/01/2021	REDEEMED		2,000,000	2,000,000	2,005,140	2,000,402	0	(402)	0	(402)	0	2,000,000	0	0	0	87,500	07/01/2041	1.A FE
31296L-B2-6	FHLMC GOLD PASSTHRU 5.500		09/15/2021	PAID ON PRINCIPAL		3,974	3,974	3,790	3,860	0	114	0	114	0	3,974	0	0	0	146	08/15/2033	1.A
31292H-X4-1	FHLMC GOLD PASSTHRU 5.500		09/15/2021	PAID ON PRINCIPAL		3,207	3,207	3,107	3,130	0	77	0	77	0	3,207	0	0	0	118	08/15/2033	1.A
31283H-WY-7	FHLMC GOLD PASSTHRU 5.500		09/15/2021	PAID ON PRINCIPAL		1,743	1,743	1,688	1,699	0	45	0	45	0	1,743	0	0	0	64	06/15/2033	1.A
31283H-WZ-4	FHLMC GOLD PASSTHRU 6.000		09/15/2021	PAID ON PRINCIPAL		17,254	17,254	17,732	17,778	0	(524)	0	(524)	0	17,254	0	0	0	691	04/15/2033	1.A
31335C-G6-5	FHLMC GOLD PASSTHRU 3.000		09/15/2021	PAID ON PRINCIPAL		358,186	358,186	361,936	361,431	0	(3,245)	0	(3,245)	0	358,186	0	0	0	7,213	04/15/2047	1.A
31283Y-4Y-1	FHLMC GOLD PASSTHRU 6.500		09/15/2021	PAID ON PRINCIPAL		21,973	21,973	21,904	21,911	0	63	0	63	0	21,973	0	0	0	953	05/15/2028	1.A
31283Y-4Z-8	FHLMC GOLD PASSTHRU 6.500		09/15/2021	PAID ON PRINCIPAL		229	229	228	228	0	1	0	1	0	229	0	0	0	10	05/15/2028	1.A
3132D5-4T-6	FHLMC PASS T #SB8034 2.000		09/25/2021	PAID ON PRINCIPAL		655,004	655,004	653,469	653,523	0	1,481	0	1,481	0	655,004	0	0	0	8,797	01/25/2035	1.A
3132D5-4X-7	FHLMC PASS T #SB8038 2.000		09/25/2021	PAID ON PRINCIPAL		477,645	477,645	473,689	473,728	0	3,916	0	3,916	0	477,645	0	0	0	6,725	02/25/2035	1.A
3133TE-FV-1	FHR 2065 Z CMO 6.500		09/15/2021	PAID ON PRINCIPAL		21,055	21,055	19,018	20,037	0	1,019	0	1,019	0	21,055	0	0	0	863	06/15/2028	1.A
3133TR-MZ-5	FHR 2285 Z CMO 6.500		09/15/2021	PAID ON PRINCIPAL		36,152	36,152	33,966	35,322	0	830	0	830	0	36,152	0	0	0	1,598	02/15/2031	1.A
3133TR-ZA-6	FHR 2292 Z CMO 6.500		09/15/2021	PAID ON PRINCIPAL		21,069	21,069	20,122	20,727	0	342	0	342	0	21,069	0	0	0	935	03/15/2031	1.A
3137FN-RS-1	FHR 4909 GD CMO 2.500		09/25/2021	PAID ON PRINCIPAL		491,336	491,336	493,179	492,750	0	(1,414)	0	(1,414)	0	491,336	0	0	0	8,203	03/25/2049	1.A
3140GV-Z3-2	FNMA PASS TH #BH7061 3.500		09/25/2021	PAID ON PRINCIPAL		455,892	455,892	447,112	448,896	0	6,996	0	6,996	0	455,892	0	0	0	10,824	12/25/2047	1.A
3140J8-MW-0	FNMA PASS TH #BM3972 2.500		09/25/2021	PAID ON PRINCIPAL		223,745	223,745	220,144	220,351	0	3,394	0	3,394	0	223,745	0	0	0	3,702	04/25/2038	1.A
3140J9-3G-4	FNMA PASS TH #BM5298 3.000		09/25/2021	PAID ON PRINCIPAL		193,797	193,797	193,964	193,916	0	(119)	0	(119)	0	193,797	0	0	0	3,888	09/25/2043	1.A
3140JW-PW-4	FNMA PASS TH #B02236 2.500		09/25/2021	PAID ON PRINCIPAL		868,204	868,204	875,496	873,858	0	(5,654)	0	(5,654)	0	868,204	0	0	0	14,426	09/25/2034	1.A
31418D-FE-7	FNMA PASS TH #MA3764 2.500		09/25/2021	PAID ON PRINCIPAL		258,152	258,152	261,691	261,940	0	(3,788)	0	(3,788)	0	258,152	0	0	0	4,310	09/25/2034	1.A
31371H-K2-3	FNMA PASS TH #252413 6.500		09/25/2021	PAID ON PRINCIPAL		131	131	132	131	0	(1)	0	(1)	0	131	0	0	0	6	02/25/2029	1.A
31371K-5X-5	FNMA PASS TH #254762 5.000		09/25/2021	PAID ON PRINCIPAL		1,965	1,965	1,961	1,959	0	6	0	6	0	1,965	0	0	0	65	05/25/2023	1.A
31371L-DM-8	FNMA PASS TH #254908 5.000		09/25/2021	PAID ON PRINCIPAL		9,971	9,971	10,037	9,962	0	10	0	10	0	9,971	0	0	0	331	09/25/2023	1.A
31378R-S5-9	FNMA PASS TH #406540 6.500		09/25/2021	PAID ON PRINCIPAL		65	65	65	65	0	0	0	0	0	65	0	0	0	3	12/25/2027	1.A
313615-UQ-7	FNMA PASS TH #50991 6.500		09/25/2021	PAID ON PRINCIPAL		1,340	1,340	1,259	1,313	0	27	0	27	0	1,340	0	0	0	59	02/25/2024	1.A
31387W-2L-0	FNMA PASS TH #596679 6.500		09/25/2021	PAID ON PRINCIPAL		894	894	915	917	0	(23)	0	(23)	0	894	0	0	0	41	09/25/2031	1.A
31402D-GN-4	FNMA PASS TH #725705 5.000		09/25/2021	PAID ON PRINCIPAL		19,222	19,222	18,468	18,681	0	541	0	541	0	19,222	0	0	0	636	08/25/2034	1.A
31402E-S3-3	FNMA PASS TH #726938 4.500		09/25/2021	PAID ON PRINCIPAL		1,008	1,008	971	987	0	21	0	21	0	1,008	0	0	0	30	08/25/2033	1.A
31402J-ZY-6	FNMA PASS TH #730759 4.500		09/25/2021	PAID ON PRINCIPAL		2,164	2,164	2,085	2,119	0	45	0	45	0	2,164	0	0	0	69	08/25/2033	1.A
31402Q-LF-6	FNMA PASS TH #734826 4.500		09/25/2021	PAID ON PRINCIPAL		7,476	7,476	7,205	7,323	0	153	0	153	0	7,476	0	0	0	216	08/25/2033	1.A
31403C-HG-9	FNMA PASS TH #744631 5.000		09/25/2021	PAID ON PRINCIPAL		21,263	21,263	21,147	21,166	0	97	0	97	0	21,263	0	0	0	647	10/25/2033	1.A
313921-B5-6	FNR 2001-59 Z CMO 7.000		09/25/2021	PAID ON PRINCIPAL		33,849	33,849	33,722	33,701	0	148	0	148	0	33,849	0	0	0	1,557	11/25/2031	1.A
31392B-PT-7	FNR 2001-81 QG CMO 6.500		09/25/2021	PAID ON PRINCIPAL		44,241	44,241	44,254	44,149	0	91	0	91	0	44,241	0	0	0	1,945	01/25/2032	1.A
31392G-EK-7	FNR 2002-90 A1 CMO 6.500		09/25/2021	PAID ON PRINCIPAL		5,234	5,234	5,446	5,354	0	(119)	0	(119)	0	5,234	0	0	0	233	06/25/2042	1.A
31393U-LU-5	FNR 2003-122 TG CMO 5.000		09/25/2021	PAID ON PRINCIPAL		135,017	135,017	129,848	134,041	0	976	0	976	0	135,017	0	0	0	4,456	12/25/2023	1.A
35563P-HF-9	SCRT 2018-4 MA CMO 3.500		09/25/2021	PAID ON PRINCIPAL		486,028	486,028	474,809	476,851	0	9,178	0	9,178	0	486,028	0	0	0	11,517	03/25/2058	1.A
3199999. Subtotal - Bonds - U.S. Special Revenues						10,133,487	10,133,487	10,491,704	10,130,931	0	2,556	0	2,556	0	10,133,487	0	0	0	326,088	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
02665W-BG-5	AMERICAN HONDA FINANCE 1.700	C	09/09/2021	MATURED		1,000,000	1,000,000	998,000	999,705	0	295	0	295	0	1,000,000	0	0	0	17,000	09/09/2021	1.G FE
032095-AE-1	AMPHENOL CORP 3.125		08/15/2021	REDEEMED		1,000,000	1,000,000	999,120	999,874	0	81	0	81	0	999,954	0	46	46	28,646	09/15/2021	2.A FE
06406H-BY-4	BANK OF NEW YORK MELLO 3.550		08/23/2021	REDEEMED		1,000,000	1,000,000	1,033,380	1,002,574	0	(2,574)	0	(2,574)	0	1,000,000	0	0	0	32,542	09/23/2021	1.F FE
21036P-AW-8	CONSTELLATION BRANDS I 2.650		08/25/2021	MAKE WHOLE CALL		1,026,955	1,000,000	995,820	998,368	0	555	0	555	0	998,923	0	1,077	1,077	48,155	11/07/2022	2.B FE
369550-AR-9	GENERAL DYNAMICS CORP 3.875		07/15/2021	MATURED		500,000	500,000	499,710	499,975	0	25	0	25	0	500,000	0	0	0	19,375	07/15/2021	1.G FE
37045X-AQ-9	GENERAL MOTORS FINANCI 4.375		09/25/2021	MATURED		1,000,000	1,000,000	1,022,180	1,003,183	0	(3,183)	0	(3,183)	0	1,000,000	0	0	0	43,750	09/25/2021	2.C FE
539830-AY-5	LOCKHEED MARTIN CORP 3.350		09/15/2021	MATURED		797,000	797,000	805,633	797,743	0	(743)	0	(743)	0	797,000	0	0	0	26,700	09/15/2021	1.G FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
571903-AM-5	MARRIOTT INTERNATIONAL 3.125		08/09/2021	REDEEMED		1,000,000	1,000,000	993,140	999,119	0	622	0	622	0	999,741	0	259	259	25,521	10/15/2021	2.C FE
581557-BJ-3	MCKESSON CORP 3.950		07/23/2021	TENDERED		1,155,350	1,000,000	998,850	999,102	0	74	0	74	0	999,176	0	824	824	192,326	02/16/2028	2.B FE
64952W-CJ-0	NEW YORK LIFE GLOBAL F 1.700		09/14/2021	MATURED		1,000,000	1,000,000	998,090	999,713	0	287	0	287	0	1,000,000	0	0	0	17,000	09/14/2021	1.A FE
693304-AU-1	PECO ENERGY CO 1.700		09/15/2021	MATURED		1,000,000	1,000,000	999,720	999,949	0	51	0	51	0	1,000,000	0	0	0	17,000	09/15/2021	1.E FE
144141-DA-3	PROGRESS ENERGY CAROLI 3.000		09/15/2021	MATURED		1,000,000	1,000,000	998,280	999,834	0	166	0	166	0	1,000,000	0	0	0	30,000	09/15/2021	1.F FE
75513E-BW-0	RAYTHEON TECHNOLOGIES 2.500		08/26/2021	MAKE WHOLE CALL		2,047,483	2,000,000	2,065,680	2,049,624	0	(18,896)	0	(18,896)	0	2,030,728	0	(30,728)	(30,728)	82,344	12/15/2022	2.A FE
797440-BT-0	SAN DIEGO G & E 1.914		08/01/2021	REDEEMED		142,856	142,856	142,856	142,855	0	1	0	1	0	142,856	0	0	0	2,734	02/01/2022	1.F FE
835495-AK-8	SONOCO PRODUCTS 4.375		08/01/2021	REDEEMED		1,000,000	1,000,000	995,430	999,485	0	254	0	254	0	999,739	0	261	261	32,813	11/01/2021	2.B FE
931427-AF-5	WALGREENS BOOTS ALLIAN 3.300		09/18/2021	REDEEMED		1,000,000	1,000,000	997,270	999,596	0	270	0	270	0	999,866	0	134	134	27,500	11/18/2021	2.B FE
C9716#-AK-5	WASTE CONNECTIONS INC 3.490		09/20/2021	MAKE WHOLE CALL		1,110,175	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	142,167	04/20/2027	2.A
98956P-AC-6	ZIMMER BIOMET HOLDINGS 3.375		08/30/2021	REDEEMED		1,000,000	1,000,000	998,210	999,792	0	85	0	85	0	999,877	0	123	123	25,313	11/30/2021	2.B FE
136375-BV-3	CANADIAN NATIONAL RAIL 2.850	A	09/15/2021	REDEEMED		1,000,000	1,000,000	1,010,410	1,001,328	0	(1,328)	0	(1,328)	0	1,000,000	0	0	0	21,375	12/15/2021	1.F FE
00182E-BA-6	ANZ NEW ZEALAND INTL/L 2.125	D	07/28/2021	MATURED		1,000,000	1,000,000	999,100	999,884	0	116	0	116	0	1,000,000	0	0	0	21,250	07/28/2021	1.E FE
60920L-AC-8	MONDELEZ INTERNATIONAL 2.000	D	09/28/2021	REDEEMED		1,000,000	1,000,000	996,310	999,351	0	569	0	569	0	999,921	0	79	79	18,333	10/28/2021	2.B FE
161546-EF-9	CFAB 2003-1 2A2 .746		09/27/2021	PAID ON PRINCIPAL		3,389	3,389	3,392	3,236	0	154	0	154	0	3,389	0	0	0	17	11/25/2032	1.A FM
46651B-AC-4	JPMMT 2019-6 A3 CMO (1 3.500		09/25/2021	PAID ON PRINCIPAL		256,573	256,573	260,582	259,488	0	(2,914)	0	(2,914)	0	256,573	0	0	0	5,701	12/25/2049	1.A FM
66987X-CD-5	NHEL 2003-1 A1 .846		09/27/2021	PAID ON PRINCIPAL		968	968	848	662	0	307	0	307	0	968	0	0	0	6	05/25/2033	1.A FM
81748A-AD-6	SEMT 2020-3 A4 (144A) 3.000		09/25/2021	PAID ON PRINCIPAL		279,189	279,189	285,296	284,553	0	(5,364)	0	(5,364)	0	279,189	0	0	0	5,513	04/25/2050	1.A FM
12592R-BF-5	COMM 2014-CR21 A3 3.528		07/10/2021	PAID ON PRINCIPAL		539	539	546	544	0	(5)	0	(5)	0	539	0	0	0	11	12/10/2047	1.A FM
71680#-AA-4	SUBI 2018-1 CLASS A 4.542		09/03/2021	PAID ON PRINCIPAL		845,984	845,984	860,348	860,149	0	(14,165)	0	(14,165)	0	845,984	0	0	0	28,992	12/31/2047	5.B GI
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						22,166,461	21,826,499	21,958,201	21,899,686	0	(45,262)	0	(45,262)	0	21,854,424	0	(27,925)	(27,925)	912,083	XXX	XXX
Bonds - Unaffiliated Bank Loans																					
02208H-AB-4	AIMC TL B 1L 2.084		09/30/2021	PAID ON PRINCIPAL		104,478	104,478	104,216	102,867	1,414	197	0	1,611	0	104,478	0	0	0	1,457	10/01/2025	3.A FE
03852J-AR-2	ARAMARK CORP TL B 1L 1.834		09/30/2021	PAID ON PRINCIPAL		82,500	82,500	82,397	81,675	722	103	0	825	0	82,500	0	0	0	1,167	01/15/2027	3.B FE
90347B-AH-1	AXTA TL B-3 1L 1.897		09/30/2021	PAID ON PRINCIPAL		13,441	13,441	13,407	13,302	117	22	0	139	0	13,441	0	0	0	199	06/01/2024	3.A FE
000000-00-0	BELRON TL B 1L 2.375	C	09/30/2021	PAID ON PRINCIPAL		7,628	7,628	7,616	7,606	10	12	0	22	0	7,628	0	0	0	55	11/13/2025	3.C FE
000000-00-0	BELRON TL B 1L 3.250	C	09/30/2021	PAID ON PRINCIPAL		4,874	4,874	4,825	4,825	0	49	0	49	0	4,874	0	0	0	43	04/13/2028	3.C FE
11823L-AK-1	BUCKEYE PARTNERS TL 1L 2.336		09/30/2021	PAID ON PRINCIPAL		7,444	7,444	7,433	7,433	0	11	0	11	0	7,444	0	0	0	117	11/01/2026	2.C FE
121575-AK-0	BURL TL B 1L 2.090		09/30/2021	PAID ON PRINCIPAL		2,500	2,500	2,488	2,488	0	13	0	13	0	2,500	0	0	0	11	06/24/2028	3.A FE
16384Y-AF-4	CHEMOURS TL IL 1.840		09/30/2021	PAID ON PRINCIPAL		14,301	14,301	14,265	14,015	263	23	0	286	0	14,301	0	0	0	202	04/03/2025	3.A FE
28414B-AF-3	ELAN TL B 1L 1.836		09/30/2021	PAID ON PRINCIPAL		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	71	08/01/2027	3.A FE
000000-00-0	ENERGIZER HOLDINGS TL 2.750		07/01/2021	PAID ON PRINCIPAL		2,500	2,500	2,488	2,488	0	13	0	13	0	2,500	0	0	0	31	12/22/2027	3.B FE
000000-00-0	ICLR TL B 1L 3.000	C	09/28/2021	PAID ON PRINCIPAL		4,003	4,003	3,983	3,983	0	20	0	20	0	4,003	0	0	0	25	07/01/2028	3.A FE
000000-00-0	ICLR TL B 1L 3.000	C	09/27/2021	PAID ON PRINCIPAL		997	997	992	992	0	5	0	5	0	997	0	0	0	6	07/01/2028	3.A FE
000000-00-0	MESIND TL B 1L 2.584		09/30/2021	PAID ON PRINCIPAL		214,747	214,747	213,673	213,137	749	862	0	1,611	0	214,747	0	0	0	4,438	03/01/2026	4.A FE
74112C-AT-0	PRESTIGE BRANDS TL B4 4.250		07/02/2021	PAID ON PRINCIPAL		1,572,364	1,572,364	1,572,364	1,572,364	0	0	0	0	0	1,572,364	0	0	0	16,907	01/26/2024	3.B FE
76171J-AB-7	REYNOL TL 1L 1.834		09/30/2021	PAID ON PRINCIPAL		11,250	11,250	11,223	11,172	52	26	0	78	0	11,250	0	0	0	159	02/04/2027	3.A FE
74958N-AG-1	RHP TL B 1L 2.090		09/30/2021	PAID ON PRINCIPAL		6,250	6,250	6,250	6,109	141	0	0	141	0	6,250	0	0	0	100	05/11/2024	3.C FE
78404X-AH-8	SBA COMMUNICATIONS TL 1.840		09/30/2021	PAID ON PRINCIPAL		14,675	14,675	14,618	14,510	120	45	0	165	0	14,675	0	0	0	207	04/11/2025	3.C FE
84762N-BP-5	SPECTRUM BRANDS TLB 2.500		09/30/2021	PAID ON PRINCIPAL		1,250	1,250	1,247	1,247	0	3	0	3	0	1,250	0	0	0	9	03/03/2028	3.A FE
88078F-BH-0	TEREX TL 1L 2.750		09/30/2021	PAID ON PRINCIPAL		11,250	11,250	11,250	11,109	141	0	0	141	0	11,250	0	0	0	244	01/31/2024	3.B FE
89364M-BS-2	TRANSDIGM TL G 1L 2.334		09/30/2021	PAID ON PRINCIPAL		10,227	10,227	10,227	10,002	226	0	0	226	0	10,227	0	0	0	183	08/22/2024	4.A FE
90351H-AB-4	USFOOD TL B 1L 1.834		09/30/2021	PAID ON PRINCIPAL		241,707	241,707	241,707	237,779	3,928	0	0	3,928	0	241,707	0	0	0	3,231	06/27/2023	4.C FE
92940J-AB-4	WR GRACE TL B1 1L 1.897		09/22/2021	PAID ON PRINCIPAL		1,254,013	1,254,013	1,256,029	1,255,073	0	(1,060)	0	(1,060)	0	1,254,013	0	0	0	18,023	04/03/2025	2.C FE
92940J-AD-0	WR GRACE TL B2 1L 1.897		09/22/2021	PAID ON PRINCIPAL		2,149,737	2,149,737	2,153,192	2,151,554	0	(1,817)	0	(1,817)	0	2,149,737	0	0	0	30,896	04/03/2025	2.C FE
000000-00-0	GFLENV TL B 1L 3.500		09/30/2021	PAID ON PRINCIPAL		6,306	6,306	6,291	6,290	0	16	0	16	0	6,306	0	0	0	153	05/31/2025	3.C FE
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						5,743,443	5,743,443	5,747,180	5,737,020	7,880	(1,458)	0	6,422	0	5,743,443	0	0	0	77,935	XXX	XXX
8399997. Total - Bonds - Part 4						40,388,688	40,048,725	40,536,889	40,108,426	7,880	(39,656)	0	(31,776)	0	40,076,650	0	(27,925)	(27,925)	1,363,527	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						40,388,688	40,048,725	40,536,889	40,108,426	7,880	(39,656)	0	(31,776)	0	40,076,650	0	(27,925)	(27,925)	1,363,527	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9799997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9899999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9999999 - Totals						40,388,688	XXX	40,536,889	40,108,426	7,880	(39,656)	0	(31,776)	0	40,076,650	0	(27,925)	(27,925)	1,363,527	XXX	XXX

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
Bonds - U.S. Governments - Issuer Obligations						
000000-00-0	REPO - BOFA A TREASURY		1.A	6,346,820	6,346,820	10/01/2021
000000-00-0	REPO - CITIBANK A TREASURY		1.A	47,693	47,693	10/01/2021
000000-00-0	REPO - JP A TREASURY		1.A	6,346,820	6,346,820	10/01/2021
000000-00-0	REPO - MIZUHO A TREASURY		1.A	6,346,820	6,346,820	10/01/2021
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				19,088,153	19,088,153	XXX
0599999. Total - U.S. Government Bonds				19,088,153	19,088,153	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
5999999. Subtotal - SVO Identified Funds				0	0	XXX
6299999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
6399999. Total - Issuer Obligations				19,088,153	19,088,153	XXX
6499999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6599999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6699999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
6799999. Total - SVO Identified Funds				0	0	XXX
6899999. Total - Affiliated Bank Loans				0	0	XXX
6999999. Total - Unaffiliated Bank Loans				0	0	XXX
7099999. Total Bonds				19,088,153	19,088,153	XXX
7399999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
7999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
8099999. Total - Preferred and Common Stocks				0	0	XXX
9999999 - Totals				19,088,153	19,088,153	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 5,273,941 Book/Adjusted Carrying Value $ 5,273,941
2. Average balance for the year Fair Value $ 1,399,970 Book/Adjusted Carrying Value $ 1,399,970
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 19,088,153 NAIC 2 $ 0 NAIC 3 $ 0 NAIC 4 $ 0 NAIC 5 $ 0 NAIC 6 $ 0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
9999999 - Totals						XXX

NONE

General Interrogatories:

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

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
JP Morgan Chase Bank, N.A. .... New York,NY		0.000	0	0	0	0	0	XXX
0199998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX	0	0	0	0	0	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	0	0	0	XXX
0299998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	0	0	0	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash	XXX	XXX	0	0	0	0	0	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds						0	0	0
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
4899999. Total - Hybrid Securities						0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
6099999. Subtotal - SVO Identified Funds						0	0	0
6599999. Subtotal - Unaffiliated Bank Loans						0	0	0
7699999. Total - Issuer Obligations						0	0	0
7799999. Total - Residential Mortgage-Backed Securities						0	0	0
7899999. Total - Commercial Mortgage-Backed Securities						0	0	0
7999999. Total - Other Loan-Backed and Structured Securities						0	0	0
8099999. Total - SVO Identified Funds						0	0	0
8199999. Total - Affiliated Bank Loans						0	0	0
8299999. Total - Unaffiliated Bank Loans						0	0	0
8399999. Total Bonds						0	0	0
Qualified Cash Pools Under SSAP No. 2R								
	TRAVELERS M MKT LIQUIDITY POOL		09/30/2021	0.098		166,134,787	0	6,429
8799999. Subtotal - Qualified Cash Pools Under SSAP No. 2R						166,134,787	0	6,429
9999999 - Total Cash Equivalents						166,134,787	0	6,429