TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

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QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2021

OF THE CONDITION AND AFFAIRS OF THE

TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

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

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

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

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

OFFICERS

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

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

DIRECTORS

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

STATE OF CONNECTICUT
COUNTY OF HARTFORD } ss:

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

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

Subscribed and sworn to before me this
19th day of October, 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	4,377,668,834	0	4,377,668,834	3,831,156,861
2.	Stocks:				
	2.1 Preferred stocks	0	0	0	0
	2.2 Common stocks	112,321,996	3,475,590	108,846,405	109,074,035
3.	Mortgage loans on real estate:				
	3.1 First liens	0	0	0	0
	3.2 Other than first liens	0	0	0	0
4.	Real estate:				
	4.1 Properties occupied by the company (less $ 0 encumbrances)	0	0	0	0
	4.2 Properties held for the production of income (less $ 0 encumbrances)	0	0	0	0
	4.3 Properties held for sale (less $ 0 encumbrances)	0	0	0	0
5.	Cash ($ (21,618,641)), cash equivalents ($ 338,542,089) and short-term investments ($ 0)	316,923,448	0	316,923,448	239,403,348
6.	Contract loans (including $ 0 premium notes)	0	0	0	0
7.	Derivatives	0	0	0	0
8.	Other invested assets	4,788,969	0	4,788,969	4,970,512
9.	Receivables for securities	0	0	0	0
10.	Securities lending reinvested collateral assets	6,586,725	0	6,586,725	0
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	4,818,289,971	3,475,590	4,814,814,381	4,184,604,755
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	33,886,753	0	33,886,753	36,856,709
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	151,251,828	33,833,765	117,418,062	106,938,878
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 62,481,693 earned but unbilled premiums)	208,231,946	10,754,863	197,477,083	170,714,910
	15.3 Accrued retrospective premiums ($ 0) and contracts subject to redetermination ($ 0)	0	0	0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	30,881,764	0	30,881,764	32,553,518
	16.2 Funds held by or deposited with reinsured companies	154,347	0	154,347	193,054
	16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17.	Amounts receivable relating to uninsured plans	0	0	0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2	Net deferred tax asset	68,674,133	9,205,480	59,468,653	55,188,715
19.	Guaranty funds receivable or on deposit	41,068	0	41,068	46,171
20.	Electronic data processing equipment and software	0	0	0	0
21.	Furniture and equipment, including health care delivery assets ($ 0)	0	0	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	0	0	0	34,876,347
24.	Health care ($ 0) and other amounts receivable	0	0	0	0
25.	Aggregate write-ins for other than invested assets	3,059,762	0	3,059,762	3,916,569
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	5,314,471,571	57,269,699	5,257,201,872	4,625,889,627
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28.	Total (Lines 26 and 27)	5,314,471,571	57,269,699	5,257,201,872	4,625,889,627
	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	1,520,188	0	1,520,188	1,521,411
2502.	Other assets tri-party/tax credit bonds	1,372,628	0	1,372,628	2,285,869
2503.	State surcharges receivable	154,354	0	154,354	108,950
2598.	Summary of remaining write-ins for Line 25 from overflow page	12,593	0	12,593	339
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	3,059,762	0	3,059,762	3,916,569

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 463,097,726)	1,159,630,691	1,003,200,666
2.	Reinsurance payable on paid losses and loss adjustment expenses	353,992	100,371
3.	Loss adjustment expenses	156,082,786	163,346,678
4.	Commissions payable, contingent commissions and other similar charges	43,280,903	48,805,693
5.	Other expenses (excluding taxes, licenses and fees)	42,461,120	42,506,558
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	13,497,810	13,561,421
7.1	Current federal and foreign income taxes (including $ (1,162,616) on realized capital gains (losses))	10,872,201	4,865,484
7.2	Net deferred tax liability	0	0
8.	Borrowed money $ 0 and interest thereon $ 0	0	0
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $ 498,000,242 and including warranty reserves of $ 0 and accrued accident and health experience rating refunds including $ 0 for medical loss ratio rebate per the Public Health Service Act)	1,204,333,881	1,121,070,380
10.	Advance premium	1,122,036	1,867,512
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	13,705,722	12,353,304
12.	Ceded reinsurance premiums payable (net of ceding commissions)	73,663,991	63,102,972
13.	Funds held by company under reinsurance treaties	0	0
14.	Amounts withheld or retained by company for account of others	51,543,775	42,228,250
15.	Remittances and items not allocated	(2,610,670)	8,646,391
16.	Provision for reinsurance (including $ 348,926 certified)	7,930,280	7,930,280
17.	Net adjustments in assets and liabilities due to foreign exchange rates	0	0
18.	Drafts outstanding	0	0
19.	Payable to parent, subsidiaries and affiliates	3,614,669	0
20.	Derivatives	0	0
21.	Payable for securities	42,914,117	0
22.	Payable for securities lending	6,586,725	0
23.	Liability for amounts held under uninsured plans	0	0
24.	Capital notes $ 0 and interest thereon $ 0	0	0
25.	Aggregate write-ins for liabilities	1,277,790	1,269,060
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	2,830,261,820	2,534,855,020
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	2,830,261,820	2,534,855,020
29.	Aggregate write-ins for special surplus funds	7,554,525	7,548,927
30.	Common capital stock	6,480,000	6,480,000
31.	Preferred capital stock	0	0
32.	Aggregate write-ins for other than special surplus funds	0	0
33.	Surplus notes	0	0
34.	Gross paid in and contributed surplus	433,803,760	433,803,760
35.	Unassigned funds (surplus)	1,979,101,767	1,643,201,920
36.	Less treasury stock, at cost:		
	36.1 0 shares common (value included in Line 30 $ 0)	0	0
	36.2 0 shares preferred (value included in Line 31 $ 0)	0	0
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	2,426,940,052	2,091,034,607
38.	Totals (Page 2, Line 28, Col. 3)	5,257,201,872	4,625,889,627
	DETAILS OF WRITE-INS		
2501.	Retroactive reinsurance reserve assumed	797,588	800,763
2502.	Escheat liability	472,403	462,309
2503.	Federal excise tax-reinsurance contracts	7,799	5,988
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)	1,277,790	1,269,060
2901.	Special surplus from retroactive reinsurance	7,554,525	7,548,927
2902.			
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0
2999.	Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	7,554,525	7,548,927
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 $ 2,016,742,086)	1,923,475,449	1,783,327,169	2,405,398,581
	1.2 Assumed (written $ 90,537,613)	81,682,886	78,684,196	107,709,712
	1.3 Ceded (written $ 641,844,913)	622,987,050	563,663,866	766,932,917
	1.4 Net (written $ 1,465,434,786)	1,382,171,285	1,298,347,499	1,746,175,377
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 527,515,227):			
	2.1 Direct	867,535,299	1,004,829,081	1,312,928,217
	2.2 Assumed	4,223,753	(9,993,516)	(1,090,799)
	2.3 Ceded	417,676,502	467,599,443	639,660,234
	2.4 Net	454,082,550	527,236,122	672,177,184
3.	Loss adjustment expenses incurred	39,595,249	29,917,509	51,232,237
4.	Other underwriting expenses incurred	549,165,791	513,447,177	678,813,402
5.	Aggregate write-ins for underwriting deductions	0	0	0
6.	Total underwriting deductions (Lines 2 through 5)	1,042,843,591	1,070,600,808	1,402,222,824
7.	Net income of protected cells	0	0	0
8.	Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	339,327,694	227,746,692	343,952,553
	INVESTMENT INCOME			
9.	Net investment income earned	90,631,947	136,291,698	167,684,529
10.	Net realized capital gains (losses) less capital gains tax of $ 545,171	(897,353)	1,066,848	85,259
11.	Net investment gain (loss) (Lines 9 + 10)	89,734,594	137,358,547	167,769,787
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ 785,828 amount charged off $ 2,310,142)	(1,524,313)	(19,957)	(160,060)
13.	Finance and service charges not included in premiums	468,680	423,492	589,234
14.	Aggregate write-ins for miscellaneous income	(1,505,859)	(1,645,853)	(1,950,951)
15.	Total other income (Lines 12 through 14)	(2,561,493)	(1,242,317)	(1,521,778)
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	426,500,796	363,862,921	510,200,563
17.	Dividends to policyholders	4,909,162	4,328,589	6,387,406
18.	Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	421,591,633	359,534,332	503,813,157
19.	Federal and foreign income taxes incurred	87,789,010	63,158,142	91,318,506
20.	Net income (Line 18 minus Line 19)(to Line 22)	333,802,623	296,376,190	412,494,651
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	2,091,034,607	2,123,684,564	2,123,684,564
22.	Net income (from Line 20)	333,802,623	296,376,190	412,494,651
23.	Net transfers (to) from Protected Cell accounts	0	0	0
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ 141,481	(40,659)	(163,115,703)	(152,382,655)
25.	Change in net unrealized foreign exchange capital gain (loss)	(7,114)	(290)	(55)
26.	Change in net deferred income tax	6,511,156	329,969	6,220,843
27.	Change in nonadmitted assets	(4,360,560)	27,366,182	(889,667)
28.	Change in provision for reinsurance	0	0	1,906,925
29.	Change in surplus notes	0	0	0
30.	Surplus (contributed to) withdrawn from protected cells	0	0	0
31.	Cumulative effect of changes in accounting principles	0	0	0
32.	Capital changes:			
	32.1 Paid in	0	0	0
	32.2 Transferred from surplus (Stock Dividend)	0	0	0
	32.3 Transferred to surplus	0	0	0
33.	Surplus adjustments:			
	33.1 Paid in	0	0	0
	33.2 Transferred to capital (Stock Dividend)	0	0	0
	33.3 Transferred from capital	0	0	0
34.	Net remittances from or (to) Home Office	0	0	0
35.	Dividends to stockholders	0	0	(300,000,000)
36.	Change in treasury stock	0	0	0
37.	Aggregate write-ins for gains and losses in surplus	0	0	0
38.	Change in surplus as regards policyholders (Lines 22 through 37)	335,905,446	160,956,348	(32,649,957)
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	2,426,940,052	2,284,640,911	2,091,034,607
	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	72,819	181,881	211,922
1402.	Retroactive reinsurance gain/loss	(38,566)	(76,730)	(75,003)
1403.	Profit and loss, miscellaneous	(1,540,112)	(1,751,004)	(2,087,870)
1498.	Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	(1,505,859)	(1,645,853)	(1,950,951)
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	1,435,385,766	1,330,601,492	1,791,348,759
2.	Net investment income	105,612,750	153,523,428	185,133,858
3.	Miscellaneous income	(2,561,493)	(1,242,317)	(1,521,778)
4.	Total (Lines 1 to 3)	1,538,437,023	1,482,882,603	1,974,960,840
5.	Benefit and loss related payments	295,688,442	340,404,722	442,551,422
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7.	Commissions, expenses paid and aggregate write-ins for deductions	600,786,137	570,768,444	740,522,526
8.	Dividends paid to policyholders	3,556,744	4,365,146	5,516,947
9.	Federal and foreign income taxes paid (recovered) net of $ 386,854 tax on capital gains (losses)	82,327,464	76,037,156	99,923,807
10.	Total (Lines 5 through 9)	982,358,787	991,575,469	1,288,514,701
11.	Net cash from operations (Line 4 minus Line 10)	556,078,236	491,307,135	686,446,139
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	272,504,069	359,436,340	451,774,367
	12.2 Stocks	0	37,000,000	37,000,000
	12.3 Mortgage loans	0	0	0
	12.4 Real estate	0	0	0
	12.5 Other invested assets	0	0	0
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
	12.7 Miscellaneous proceeds	42,914,117	64,180,385	3,732,602
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	315,418,186	460,616,725	492,506,969
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	830,139,195	655,806,583	707,071,890
	13.2 Stocks	0	0	0
	13.3 Mortgage loans	0	0	0
	13.4 Real estate	0	0	0
	13.5 Other invested assets	477,704	280,289	1,682,046
	13.6 Miscellaneous applications	6,586,725	1,960,911	0
	13.7 Total investments acquired (Lines 13.1 to 13.6)	837,203,624	658,047,783	708,753,936
14.	Net increase (or decrease) in contract loans and premium notes	0	0	0
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(521,785,438)	(197,431,058)	(216,246,967)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	0
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
	16.5 Dividends to stockholders	0	0	300,000,000
	16.6 Other cash provided (applied)	43,227,302	(5,291,023)	(21,034,038)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	43,227,302	(5,291,023)	(321,034,038)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	77,520,100	288,585,053	149,165,133
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	239,403,348	90,238,215	90,238,215
	19.2 End of period (Line 18 plus Line 19.1)	316,923,448	378,823,268	239,403,348

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

20.0001. Other assets tri-party/tax credit bonds	804,798	872,380	1,014,430
20.0002. Tax credits from certified capital company (CAPCO)	35,591	224,068	281,309
20.0003. Income payment received in securities other assets tri-party/tax credit bonds	30,357	28,839	123,360
20.0004. Exchange of bonds	0	8,749,192	8,749,192

NOTES TO FINANCIAL STATEMENTS

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES AND GOING CONCERN

   A. Accounting Practices:

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

Net Income	SSAP #	F/S Page	F/S Line #	September 30, 2021	December 31, 2020
1. Travelers Casualty and Surety Company of America state basis	XXX	XXX	XXX	$ 333,802,623	$ 412,494,651
2. State Prescribed Practices that are an increase/(decrease) from NAIC SAP				—	—
3. State Permitted Practices that are an increase/(decrease) from NAIC SAP				—	—
4. NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 333,802,623	$ 412,494,651
Surplus					
5. Travelers Casualty and Surety Company of America state basis	XXX	XXX	XXX	$ 2,426,940,052	$ 2,091,034,607
6. State Prescribed Practices that are an increase/(decrease) from NAIC SAP				—	—
7. State Permitted Practices that are an increase/(decrease) from NAIC SAP				—	—
8. NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 2,426,940,052	$ 2,091,034,607

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

   No significant change.

   C. Accounting Policy:

   No significant change.

   2. Not applicable.

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

   D. Going Concern:

   Not applicable.

2. ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

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

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

3. BUSINESS COMBINATIONS AND GOODWILL

   No significant change.

4. DISCONTINUED OPERATIONS

   No significant change.

5. INVESTMENTS

   A. Mortgage Loans, including Mezzanine Real Estate Loans:

   No significant change.

   B. Debt Restructuring:

   No significant change.

   C. Reverse Mortgages:

   No significant change.

   D. Loan-Backed Securities:

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

NOTES TO FINANCIAL STATEMENTS

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

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

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

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

3. Not applicable.

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

   a. The aggregate amount of unrealized losses:

1. Less than 12 Months	$	—
2. 12 Months or Longer	$	821

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

1. Less than 12 Months	$	—
2. 12 Months or Longer	$	8,561

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

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

No significant change.

3(b). Not applicable.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing:

Not applicable.

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

Not applicable.

H. Repurchase Agreements Transactions Accounted for as a Sale:

Not applicable.

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

Not applicable.

J. Real Estate:

No significant change.

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

No significant change.

L. Restricted Assets:

No significant change.

M. Working Capital Finance Investments:

1. No significant change.

2. Not applicable.

3. Not applicable.

N. Offsetting and Netting of Assets and Liabilities:

Not applicable.

O. 5GI Securities:

No significant change.

NOTES TO FINANCIAL STATEMENTS

P. Short Sales:

No significant change.

Q. Prepayment Penalty and Acceleration Fees:

No significant change.

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

	Asset Type	Percent Share
(1)	Cash	1.9 %
(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

No significant change.

14. LIABILITIES, CONTINGENCIES AND ASSESSMENTS

No significant change.

15. LEASES

No significant change.

NOTES TO FINANCIAL STATEMENTS

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

No significant change.

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

A. Transfers of Receivables Reported as Sales:

No significant change.

B. Transfer and Servicing of Financial Assets:

No significant change.

2. Not applicable.

4. Not applicable.

C. Wash Sales:

Not applicable.

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

No significant change.

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

No significant change.

20. FAIR VALUE MEASUREMENTS

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

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

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

At September 30, 2021, the Company holds Level 2 and 3 industrial and miscellaneous bonds measured and reported at their fair value of zero.

Reconciliation of Level 3 securities during the reporting period:

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

Level 2 and Level 3 valuation techniques:

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

B. Not applicable.

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

(At 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	$ 338,542,089	$ 338,542,089	$ 43,518,844	$ 295,023,245	$ —	$ —	$ —
Long-term bonds	4,591,055,261	4,377,668,834	152,935,120	4,438,050,163	69,978	—	—

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.

NOTES TO FINANCIAL STATEMENTS

(At December 31, 2020)

Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Short-term bonds	$ 263,266,953	$ 263,266,882	$ 26,554,511	$ 236,712,442	$ —	$ —	$ —
Long-term bonds	4,143,038,957	3,831,156,861	79,752,003	4,063,180,578	106,376	—	—

D. Not applicable.

E. Not applicable.

21. OTHER ITEMS

No significant change.

22. EVENTS SUBSEQUENT

The Company had no material subsequent events through 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 $94,930,000, resulting primarily from lower than expected loss experience in fidelity/surety; primarily from accident year 2020. The remaining changes are generally the result of ongoing analyses of recent loss data and trends. There are no material additional premiums or return premiums as a result of these prior year effects.

26. INTERCOMPANY POOLING ARRANGEMENTS

No significant change.

27. STRUCTURED SETTLEMENTS

No significant change.

28. HEALTH CARE RECEIVABLES

No significant change.

29. PARTICIPATING POLICIES

No significant change.

30. PREMIUM DEFICIENCY RESERVES

No significant change.

31. HIGH DEDUCTIBLES

No significant change.

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

No significant change.

33. ASBESTOS/ENVIRONMENTAL RESERVES

No significant change.

34. SUBSCRIBER SAVINGS ACCOUNTS

No significant change.

35. MULTIPLE PERIL CROP INSURANCE

No significant change.

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

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

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

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

6.4 By what department or departments?
Insurance Department of Connecticut

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

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

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

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	$ 0	$ 0
14.23	Common Stock	$ 112,894,894	$ 112,321,996
14.24	Short-Term Investments	$ 0	$ 0
14.25	Mortgage Loans on Real Estate	$ 0	$ 0
14.26	All Other	$ 0	$ 0
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 112,894,894	$ 112,321,996
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. ..... $ 6,586,725

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 6,586,725

16.3 Total payable for securities lending reported on the liability page. ..... $ 6,586,725

GENERAL INTERROGATORIES

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

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

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

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

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

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

17.4 If yes, give full information relating thereto:

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

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

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

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

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

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

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

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

18.2 If no, list exceptions:

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

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

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

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

3.2 If yes, give full and complete information thereto.

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

4.2 If yes, complete the following schedule:

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

5. Operating Percentages:

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

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

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

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

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

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

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

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	20,826,353	20,328,470	7,682,133	2,460,327	20,032,695	19,594,978
2. Alaska AK	L	5,876,625	7,013,919	740,538	409,438	3,688,356	3,289,990
3. Arizona AZ	L	29,766,560	31,923,923	5,770,629	3,442,595	34,407,793	35,194,115
4. Arkansas AR	L	18,903,691	17,779,016	7,239,616	2,852,977	36,144,848	36,925,734
5. California CA	L	256,083,402	222,048,072	59,717,634	63,751,980	289,397,862	208,837,029
6. Colorado CO	L	46,067,262	40,966,249	5,263,217	5,765,583	56,293,591	38,416,761
7. Connecticut CT	L	34,908,577	32,327,138	7,937,828	11,600,446	49,045,421	44,325,329
8. Delaware DE	L	6,019,990	5,838,663	1,769,837	897,847	5,612,012	6,294,922
9. District of Columbia DC	L	23,907,990	20,863,349	4,952,072	354,112	22,963,816	18,509,468
10. Florida FL	L	107,166,308	113,839,530	27,522,173	48,232,402	126,474,048	107,801,578
11. Georgia GA	L	57,461,085	47,612,561	11,828,195	20,175,723	82,746,455	71,584,043
12. Hawaii HI	L	11,103,125	10,418,682	2,723,801	5,478,915	13,745,519	14,597,095
13. Idaho ID	L	7,020,702	8,126,916	129,529	714,385	6,867,320	5,526,483
14. Illinois IL	L	86,972,978	85,690,854	35,405,288	18,031,789	150,017,511	124,181,106
15. Indiana IN	L	31,583,121	29,154,680	4,449,538	14,168,367	40,061,357	30,006,835
16. Iowa IA	L	24,347,499	22,708,816	13,415,654	4,454,495	28,919,768	27,957,347
17. Kansas KS	L	21,608,986	16,397,814	6,300,207	3,657,746	25,017,929	24,640,945
18. Kentucky KY	L	19,426,859	17,413,084	2,123,690	1,836,878	20,496,604	17,815,694
19. Louisiana LA	L	31,711,918	32,753,466	6,092,887	4,555,930	35,475,498	27,876,967
20. Maine ME	L	9,647,038	8,724,158	1,704,428	2,010,196	8,934,584	7,385,756
21. Maryland MD	L	41,549,288	36,911,003	9,852,165	8,131,872	61,183,821	44,020,769
22. Massachusetts MA	L	66,646,287	63,934,377	19,164,203	15,237,277	122,969,255	106,977,504
23. Michigan MI	L	42,721,864	39,658,222	6,726,193	15,949,375	43,181,523	35,562,346
24. Minnesota MN	L	32,952,814	33,728,363	38,328,593	11,456,528	52,152,988	46,301,036
25. Mississippi MS	L	19,329,762	16,562,273	4,874,294	2,321,857	22,286,963	18,778,114
26. Missouri MO	L	45,745,337	37,576,927	14,636,467	15,655,771	54,027,802	45,892,642
27. Montana MT	L	13,319,801	12,758,732	2,827,141	1,960,462	19,041,066	18,731,080
28. Nebraska NE	L	12,716,967	12,967,619	7,881,965	2,932,132	15,835,318	20,932,212
29. Nevada NV	L	13,479,832	11,636,622	1,338,741	8,806,163	17,674,213	15,817,083
30. New Hampshire NH	L	8,362,152	7,283,137	1,188,773	1,109,392	9,116,470	6,493,146
31. New Jersey NJ	L	48,227,236	45,366,209	27,124,365	13,185,228	96,818,752	74,375,783
32. New Mexico NM	L	8,490,489	8,708,366	590,171	6,323,397	8,070,337	6,878,304
33. New York NY	L	140,507,922	129,601,849	43,551,335	45,863,945	207,906,843	189,241,918
34. North Carolina NC	L	56,094,811	53,749,575	9,140,358	22,445,755	54,256,706	45,997,056
35. North Dakota ND	L	6,672,547	7,590,098	1,533,769	558,302	8,195,965	8,286,287
36. Ohio OH	L	75,486,237	62,992,776	15,230,337	25,724,561	82,914,565	70,559,792
37. Oklahoma OK	L	20,768,473	18,859,329	3,276,118	3,396,157	31,160,471	21,456,739
38. Oregon OR	L	26,658,181	24,945,072	7,362,589	4,946,338	22,648,629	18,442,417
39. Pennsylvania PA	L	83,884,741	73,749,776	38,331,359	17,640,127	147,882,609	128,496,793
40. Rhode Island RI	L	13,435,370	10,042,421	900,986	2,111,155	12,940,926	10,702,473
41. South Carolina SC	L	25,563,050	22,783,492	4,646,236	24,963,214	38,458,839	21,986,126
42. South Dakota SD	L	5,453,363	5,858,675	965,193	(388,243)	5,785,230	6,275,772
43. Tennessee TN	L	34,569,127	33,357,653	6,693,072	7,662,350	37,139,730	32,275,944
44. Texas TX	L	132,135,406	126,228,013	50,100,019	50,652,178	164,973,994	147,118,972
45. Utah UT	L	19,228,573	20,732,382	2,212,565	3,437,420	24,444,568	19,425,709
46. Vermont VT	L	1,551,132	1,822,474	7,717	117,264	926,874	707,189
47. Virginia VA	L	56,427,570	54,118,054	21,950,614	15,200,099	61,158,749	50,009,468
48. Washington WA	L	53,525,097	50,376,312	11,209,666	16,117,995	62,351,135	49,757,514
49. West Virginia WV	L	8,352,033	8,390,996	2,057,230	1,262,488	21,772,806	21,609,886
50. Wisconsin WI	L	31,757,627	29,953,924	9,047,660	6,365,349	39,719,684	33,268,556
51. Wyoming WY	L	9,219,939	7,006,613	1,848,961	661,297	11,433,908	10,904,293
52. American Samoa AS	L	1,225	975	0	0	0	0
53. Guam GU	L	385,012	791,681	0	0	221,926	178,755
54. Puerto Rico PR	L	6,048,766	3,627,202	(13,289)	241,901	2,252,470	1,419,427
55. U.S. Virgin Islands VI	L	1,411,393	765,537	59,471	506,766	796,128	235,939
56. Northern Mariana Islands MP	N	0	0	0	0	0	0
57. Canada CAN	N	0	0	0	0	0	0
58. Aggregate Other Alien OT	XXX	3,652,594	1,944,462	2,004,000	(2,050,000)	325,839	2,200,655
59. Totals	XXX	2,016,742,086	1,868,310,552	579,417,932	565,358,008	2,618,370,090	2,202,079,873
DETAILS OF WRITE-INS							
58001. BMU Bermuda	XXX	2,119,170	1,573,919	2,000,000	0	0	0
58002. GBR United Kingdom	XXX	849,484	751,892	0	0	241,071	84,293
58003. CYM Cayman Islands	XXX	546,563	513,156	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	137,377	(894,505)	4,000	(2,050,000)	84,768	2,116,362
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	3,652,594	1,944,462	2,004,000	(2,050,000)	325,839	2,200,655

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG 55
R - Registered - Non-domiciled RRGs 0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - see DSLI) 0
Q - Qualified - Qualified or accredited reinsurer 0
D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile 0
N - None of the above - Not allowed to write business in the state 2

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

PART 1 - ORGANIZATIONAL CHART

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

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

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.	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	0	0	0.0	0.0
2.	Allied Lines	0	(408)	0.0	0.0
3.	Farmowners multiple peril	0	0	0.0	0.0
4.	Homeowners multiple peril	0	0	0.0	0.0
5.	Commercial multiple peril	0	213,158	0.0	0.0
6.	Mortgage guaranty	0	0	0.0	0.0
8.	Ocean marine	0	0	0.0	0.0
9.	Inland marine	0	0	0.0	0.0
10.	Financial guaranty	0	0	0.0	0.0
11.1	Medical professional liability - occurrence	0	0	0.0	0.0
11.2	Medical professional liability - claims-made	0	0	0.0	0.0
12.	Earthquake	0	0	0.0	0.0
13.	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	0	(546,524)	0.0	0.0
17.1	Other liability - occurrence	258,298	(790,118)	(305.9)	(323.4)
17.2	Other liability - claims-made	1,062,632,874	713,542,749	67.1	82.8
17.3	Excess workers' compensation	0	0	0.0	0.0
18.1	Products liability - occurrence	0	83,424	0.0	0.0
18.2	Products liability - claims-made	0	944	0.0	0.0
19.1,19.2	Private passenger auto liability	0	0	0.0	0.0
19.3,19.4	Commercial auto liability	0	122,807	0.0	0.0
21.	Auto physical damage	0	(24)	0.0	0.0
22.	Aircraft (all perils)	0	0	0.0	0.0
23.	Fidelity	166,700,840	53,091,568	31.8	49.4
24.	Surety	630,310,973	63,854,607	10.1	17.3
26.	Burglary and theft	63,572,462	37,963,115	59.7	70.6
27.	Boiler and machinery	0	0	0.0	0.0
28.	Credit	0	0	0.0	0.0
29.	International	0	0	0.0	0.0
30.	Warranty	0	0	0.0	0.0
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0.0	0.0
35.	Totals	1,923,475,449	867,535,299	45.1	56.3
	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	0	0	0
2.	Allied Lines	0	0	0
3.	Farmowners multiple peril	0	0	0
4.	Homeowners multiple peril	0	0	0
5.	Commercial multiple peril	0	0	0
6.	Mortgage guaranty	0	0	0
8.	Ocean marine	0	0	0
9.	Inland marine	0	0	0
10.	Financial guaranty	0	0	0
11.1	Medical professional liability - occurrence	0	0	0
11.2	Medical professional liability - claims-made	0	0	0
12.	Earthquake	0	0	0
13.	Group accident and health	0	0	0
14.	Credit accident and health	0	0	0
15.	Other accident and health	0	0	0
16.	Workers' compensation	0	0	0
17.1	Other liability - occurrence	(10,935)	227,990	581,505
17.2	Other liability - claims-made	402,079,302	1,131,984,409	961,478,580
17.3	Excess workers' compensation	0	0	0
18.1	Products liability - occurrence	0	0	0
18.2	Products liability - claims-made	0	0	0
19.1,19.2	Private passenger auto liability	0	0	0
19.3,19.4	Commercial auto liability	0	0	0
21.	Auto physical damage	0	0	0
22.	Aircraft (all perils)	0	0	0
23.	Fidelity	62,289,673	169,456,758	164,208,503
24.	Surety	228,277,707	663,213,126	640,347,173
26.	Burglary and theft	19,066,873	51,859,803	101,694,791
27.	Boiler and machinery	0	0	0
28.	Credit	0	0	0
29.	International	0	0	0
30.	Warranty	0	0	0
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0
35.	Totals	711,702,620	2,016,742,086	1,868,310,552
	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	176,548	126,538	303,086	56,781	5,732	62,512	127,655	0	61,805	189,460	7,888	(59,001)	(51,113)
2. 2019	118,835	151,443	270,278	68,705	4,485	73,190	75,870	0	104,468	180,338	25,740	(42,490)	(16,750)
3. Subtotals 2019 + Prior	295,382	277,982	573,364	125,486	10,217	135,702	203,525	0	166,273	369,798	33,628	(101,492)	(67,864)
4. 2020	129,756	463,428	593,183	115,327	13,450	128,777	117,136	0	320,204	437,340	102,707	(129,774)	(27,066)
5. Subtotals 2020 + Prior	425,138	741,409	1,166,547	240,813	23,666	264,479	320,661	0	486,477	807,138	136,336	(231,266)	(94,930)
6. 2021	XXX	XXX	XXX	XXX	80,033	80,033	XXX	67,193	441,383	508,575	XXX	XXX	XXX
7. Totals	425,138	741,409	1,166,547	240,813	103,699	344,512	320,661	67,193	927,860	1,315,713	136,336	(231,266)	(94,930)
8. Prior Year-End Surplus As Regards Policyholders	2,091,035										Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
											1. 32.1	2. (31.2)	3. (8.1)
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. (4.5)

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

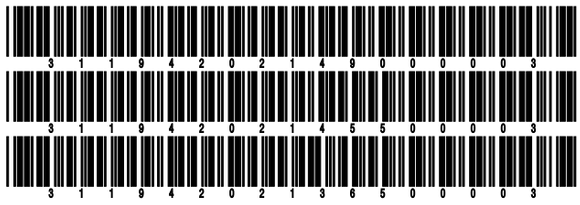
		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	NO
3.	Will the Medicare Part D Coverage Supplement be filed with the state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

Explanations:

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

Bar Codes:

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



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504. Other assets - Reliance acquisition	12,593	0	12,593	339
2597. Summary of remaining write-ins for Line 25 from overflow page	12,593	0	12,593	339

Additional Write-ins for Schedule T Line 58

States, etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date
58004. KOR Korea, Republic of	XXX	90,271	116,693	4,000	(2,050,000)	18,969	2,050,001
58005. HKG Hong Kong, Special Administrative Region of China	XXX	25,000	25,000	0	0	0	0
58006. BEL Belgium	XXX	19,066	2,818	0	0	0	0
58007. NLD Netherlands	XXX	3,040	0	0	0	65,856	65,856
58008. LCA Saint Lucia	XXX	0	3,300	0	0	0	0
58009. TCA Turks and Caicos Islands	XXX	0	2,791	0	0	0	0
58010. DMA Dominica	XXX	0	1,489	0	0	0	0
58011. COL Colombia	XXX	0	511	0	0	0	0
58012. PLW Palau	XXX	0	100	0	0	0	0
58013. SGP Singapore	XXX	0	0	0	0	(56)	505
58014. VGB British Virgin Islands	XXX	0	(4,559)	0	0	0	0
58015. ZZZ Other Alien	XXX	0	(1,042,648)	0	0	0	0
58997. Summary of remaining write-ins for Line 58 from overflow page	XXX	137,377	(894,505)	4,000	(2,050,000)	84,768	2,116,362

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	4,970,512	4,050,015
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	1,651,757
	2.2 Additional investment made after acquisition	477,704	30,289
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase (decrease)	0	0
6.	Total gain (loss) on disposals	0	0
7.	Deduct amounts received on disposals	0	0
8.	Deduct amortization of premium and depreciation	659,248	761,549
9.	Total foreign exchange change in book/adjusted carrying value	0	0
10.	Deduct current year's other than temporary impairment recognized	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	4,788,969	4,970,512
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	4,788,969	4,970,512

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	3,944,051,755	3,893,439,868
2.	Cost of bonds and stocks acquired	830,139,195	715,821,082
3.	Accrual of discount	1,597,503	1,866,683
4.	Unrealized valuation increase (decrease)	100,822	(152,308,758)
5.	Total gain (loss) on disposals	(353,818)	893,487
6.	Deduct consideration for bonds and stocks disposed of	275,729,225	500,674,694
7.	Deduct amortization of premium	13,004,967	17,855,740
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	3,189,564	2,869,825
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	4,489,990,830	3,944,051,755
12.	Deduct total nonadmitted amounts	3,475,590	3,820,860
13.	Statement value at end of current period (Line 11 minus Line 12)	4,486,515,239	3,940,230,895

SCHEDULE D - PART 1B

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

	NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
	BONDS								
1.	NAIC 1 (a)	3,367,908,092	214,397,265	64,816,349	12,164,409	3,232,223,420	3,367,908,092	3,529,653,418	3,403,678,970
2.	NAIC 2 (a)	764,151,831	76,306,676	22,991,924	(16,075,821)	719,675,600	764,151,831	801,390,762	643,260,302
3.	NAIC 3 (a)	19,387,038	0	999,728	297,436	20,469,652	19,387,038	18,684,746	17,176,128
4.	NAIC 4 (a)	1,308,269	0	0	(297,453)	1,299,024	1,308,269	1,010,816	2,555,134
5.	NAIC 5 (a)	26,353,340	0	0	575,752	40,756,587	26,353,340	26,929,092	27,749,979
6.	NAIC 6 (a)	0	0	2,525	2,525	0	0	0	3,230
7.	Total Bonds	4,179,108,570	290,703,941	88,810,526	(3,333,152)	4,014,424,284	4,179,108,570	4,377,668,834	4,094,423,742
	PREFERRED STOCK								
8.	NAIC 1	0	0	0	0	0	0	0	0
9.	NAIC 2	0	0	0	0	0	0	0	0
10.	NAIC 3	0	0	0	0	0	0	0	0
11.	NAIC 4	0	0	0	0	0	0	0	0
12.	NAIC 5	0	0	0	0	0	0	0	0
13.	NAIC 6	0	0	0	0	0	0	0	0
14.	Total Preferred Stock	0	0	0	0	0	0	0	0
15.	Total Bonds and Preferred Stock	4,179,108,570	290,703,941	88,810,526	(3,333,152)	4,014,424,284	4,179,108,570	4,377,668,834	4,094,423,742

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

NAIC 1 $ 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	263,266,882	110,287,142
2.	Cost of short-term investments acquired	0	1,921,010,680
3.	Accrual of discount	0	0
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	0	0
6.	Deduct consideration received on disposals	263,266,882	1,768,030,940
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	263,266,882
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	0	263,266,882

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	1,612,764,575	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	1,274,222,486	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)	338,542,089	0
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	338,542,089	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 - Other - Unaffiliated												
	CyberAcuView LLC	Wilmington	DE	CyberAcuView		09/18/2020		0	300,000	0	0	12.500
2599999. Joint Venture Interests - Other - Unaffiliated								0	300,000	0	0	XXX
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated												
	Capital Partners Series T-GA IV, LLC	Columbia	MO	Affordable Equity Partners		11/15/2019		0	172,705	0	632,663	10.000
4199999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated								0	172,705	0	632,663	XXX
4899999. Total - Unaffiliated								0	472,705	0	632,663	XXX
4999999. Total - Affiliated								0	0	0	0	XXX
5099999 - Totals								0	472,705	0	632,663	XXX

E03

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
				NONE															
5099999 - Totals																			

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									
245505-WS-7	DEL VALLE ISD GENERAL OB 2.000 2036 06		08/11/2021	SIEBERT WILLIAMS SHANK & CO LLC		4,022,480	4,000,000	0	1.A FE
489819-BH-4	KENOSHA GENERAL OBLIGATI 2.000 2031 10		09/21/2021	PIPER JAFFRAY		8,300,720	8,000,000	0	1.C FE
56781R-LH-8	MARIN CCD GO TAXABLE REF 2.640 2039 08		08/25/2021	PIPER JAFFRAY		6,000,000	6,000,000	0	1.A FE
56781R-LK-1	MARIN CCD GO TAXABLE REF 2.699 2041 08		08/25/2021	PIPER JAFFRAY		6,125,000	6,125,000	0	1.A FE
604195-3W-5	MINNETONKA ISD #276 GO T 1.950 2033 02		09/01/2021	ROBERT W BAIRD & CO		700,000	700,000	0	1.A FE
604195-3X-3	MINNETONKA ISD #276 GO T 2.250 2036 02		09/01/2021	ROBERT W BAIRD & CO		750,000	750,000	0	1.A FE
604195-3Y-1	MINNETONKA ISD #276 GO T 2.550 2039 02		09/01/2021	ROBERT W BAIRD & CO		1,075,000	1,075,000	0	1.A FE
604195-3Z-8	MINNETONKA ISD #276 GO T 2.750 2042 02		09/01/2021	ROBERT W BAIRD & CO		400,000	400,000	0	1.A FE
791230-YC-3	SAINT LOUIS CO GENERAL O 2.125 2041 12		09/09/2021	PIPER JAFFRAY		1,692,502	1,705,000	0	1.B FE
791230-YD-1	SAINT LOUIS CO GENERAL O 2.125 2042 12		09/09/2021	PIPER JAFFRAY		1,720,012	1,745,000	0	1.B FE
801546-RD-6	SANTA CLARA CNTY TAXABLE 1.900 2033 08		07/14/2021	MORGAN STANLEY		5,355,000	5,355,000	0	1.B FE
801546-RF-1	SANTA CLARA CNTY TAXABLE 1.950 2035 08		07/14/2021	MORGAN STANLEY		5,809,346	5,895,000	0	1.B FE
802498-ZN-8	SANTA MONICA-MALIBU USD 2.424 2038 08		08/04/2021	RAYMOND JAMES & ASSOC		3,010,000	3,010,000	0	1.B FE
960470-PL-0	WESTLAKE CITY SD GO TAXA 2.957 2043 12		09/29/2021	RBC CAPITAL MARKETS		4,150,000	4,150,000	0	1.B FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						49,110,060	48,910,000	0	XXX
Bonds - U.S. Special Revenues									
235035-BJ-0	DALLAS-FORT WORTH INTL A .090 2032 05		09/30/2021	CITIGROUP GLOBAL MARKETS		5,050,000	5,050,000	166	1.G FE
245903-AB-5	DELAWARE CO INDL DEV AUT .040 2045 09		09/30/2021	MORGAN STANLEY		19,365,000	19,365,000	387	1.G FE
343137-LB-9	FLORIDA TURNPIKE AUTH RE 2.000 2043 07		08/09/2021	CITIGROUP GLOBAL MARKETS		8,211,086	8,625,000	0	1.C FE
546398-SQ-2	LOUISIANA PUB FAC (AIR P .040 2042 05		09/30/2021	J P MORGAN CHASE SECURITIES INC		1,100,000	1,100,000	12	1.F FE
546598-AC-7	LOUISVILLE & JEFFERSON R .040 2029 01		09/30/2021	CITIGROUP GLOBAL MARKETS		14,300,000	14,300,000	470	1.G FE
79208E-BY-8	SAINT LUCIE SOL WST DISP .040 2024 05		09/30/2021	WELLS FARGO SECURITIES		7,000,000	7,000,000	199	1.E FE
84552K-AS-0	SOUTHWESTERN DEV AUTH WA .090 2027 10		09/30/2021	J P MORGAN CHASE SECURITIES INC		4,700,000	4,700,000	167	1.D FE
924214-4A-4	VERMONT MUNI BOND BANK S 2.000 2038 12		07/23/2021	MORGAN STANLEY		2,781,825	2,790,000	0	1.C FE
924214-4B-2	VERMONT MUNI BOND BANK S 2.000 2041 12		07/23/2021	MORGAN STANLEY		1,963,740	2,000,000	0	1.C FE
3199999. Subtotal - Bonds - U.S. Special Revenues						64,471,652	64,930,000	1,403	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)									
032654-AU-9	ANALOG DEVICES INC 1.700 2028 10		09/29/2021	BARCLAYS CAPITAL INC		5,011,600	5,000,000	0	1.G FE
053611-AM-1	AVERY DENNISON 2.250 2032 02		08/10/2021	GOLDMAN SACHS & CO		24,898,000	25,000,000	0	2.B FE
256677-AF-2	DOLLAR GENERAL 4.125 2028 05		07/13/2021	BNP PARIBAS		5,766,700	5,000,000	42,396	2.B FE
369550-BM-9	GENERAL DYNAMICS CORP 3.625 2030 04		07/14/2021	WELLS FARGO SECURITIES		5,693,600	5,000,000	52,865	1.G FE
40139L-BE-2	GUARDIAN LIFE GLOBAL FUN 1.625 2028 09		09/27/2021	BARCLAYS CAPITAL INC		5,245,357	5,300,000	3,110	1.C FE
438516-CF-1	HONEYWELL INTERNATIONAL 1.750 2031 09		08/03/2021	WELLS FARGO SECURITIES		10,051,300	10,000,000	0	1.F FE
440452-AF-7	HORMEL FOODS CORP 1.800 2030 06		09/29/2021	CITIGROUP GLOBAL MARKETS		4,442,670	4,500,000	24,750	1.F FE
832696-AU-2	JM SMUCKER CO 2.125 2032 03		09/21/2021	BAS-MERRILL LYNCH		9,954,300	10,000,000	0	2.B FE
617446-8X-0	MORGAN STANLEY 1.928 2032 04		09/30/2021	MORGAN STANLEY		4,797,250	5,000,000	41,773	1.F FE
620076-BU-2	MOTOROLA SOLUTIONS INC 2.750 2031 05		07/01/2021	CREDIT SUISSE FIRST BOSTON		5,101,700	5,000,000	16,042	2.C FE
641062-AX-2	NESTLE HOLDINGS INC (144 1.875 2031 09	C	09/13/2021	VARIOUS		10,072,250	10,000,000	260	1.D FE
64952W-EG-4	NEW YORK LIFE GLOBAL FUN 1.850 2031 08		07/29/2021	BAS-MERRILL LYNCH		9,996,400	10,000,000	0	1.A FE
67021C-AR-8	NSTAR ELECTRIC CO 1.950 2031 08		09/23/2021	CITIGROUP GLOBAL MARKETS		4,984,800	5,000,000	9,208	1.E FE
649840-CT-0	NY STATE ELECTRIC & GAS 2.150 2031 10		09/29/2021	VARIOUS		9,954,550	10,000,000	2,986	1.G FE
717081-FB-4	PFIZER INC 1.750 2031 08		09/29/2021	BAS-MERRILL LYNCH		2,934,090	3,000,000	6,271	1.F FE
744533-BM-1	PUBLIC SERVICE CO OF OKL 2.200 2031 08		08/11/2021	CREDIT AGRICOLE CIB		9,967,000	10,000,000	0	1.G FE
747525-BP-7	QUALCOMM INC 1.650 2032 05		09/29/2021	BARCLAYS CAPITAL INC		1,899,280	2,000,000	12,008	1.G FE
773903-AL-3	ROCKWELL AUTOMATION 1.750 2031 08		08/09/2021	TRUIST SECURITIES		2,910,629	2,940,000	0	1.F FE
749685-AX-1	RPM INTERNATIONAL INC 4.550 2029 03		08/12/2021	CANTOR FITZGERALD		5,670,476	4,900,000	102,185	2.C FE
79466L-AJ-3	SALESFORCE.COM INC 1.950 2031 07		07/08/2021	J P MORGAN CHASE SECURITIES INC		8,092,240	8,000,000	0	1.F FE
863667-AY-7	STRYKER CORP 1.950 2030 06		07/12/2021	SUSQUEHANNA INTL GROUP		4,983,700	5,000,000	7,854	2.A FE
0778FP-AG-4	BELL CANADA 2.150 2032 02	A	09/15/2021	VARIOUS		19,931,800	20,000,000	10,750	2.A FE
377373-AH-8	GLAXOSMITHKLINE CAPITAL 3.375 2029 06	D	07/06/2021	BNP PARIBAS		3,363,030	3,000,000	10,406	1.F FE
61692C-AZ-1	MSC 2021-L6 A3 2.196 2054 06		09/29/2021	BARCLAYS CAPITAL INC		1,399,508	1,400,000	2,477	1.A FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						177,122,230	175,040,000	345,342	XXX
8399997. Total - Bonds - Part 3						290,703,941	288,880,000	346,745	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
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						290,703,941	288,880,000	346,745	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
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						290,703,941	XXX	346,745	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Bonds - U.S. Governments																					
912828-RC-6	U S TREASURY NOTES 2.125		08/15/2021	MATURED		10,000,000	10,000,000	10,081,674	10,011,527	0	(11,527)	0	(11,527)	0	10,000,000	0	0	0	212,500	08/15/2021	1.A
876780-AA-5	TAYARRA LTD 3.628	D	08/15/2021	REDEEMED		51,112	51,112	51,112	51,112	0	0	0	0	0	51,112	0	0	0	1,391	02/15/2022	1.A
36202D-QY-0	GNMA II PASS #3171 5.500		09/20/2021	PAID ON PRINCIPAL		1,718	1,718	1,642	1,650	0	69	0	69	0	1,718	0	0	0	62	12/20/2031	1.A
36202D-6D-8	GNMA II PASS #3568 5.000		09/20/2021	PAID ON PRINCIPAL		9,373	9,373	8,999	9,123	0	249	0	249	0	9,373	0	0	0	307	06/20/2034	1.A
36202E-UR-8	GNMA II PASS #4192 4.500		09/20/2021	PAID ON PRINCIPAL		9,333	9,333	8,522	8,720	0	613	0	613	0	9,333	0	0	0	265	07/20/2038	1.A
36202E-XT-1	GNMA II PASS #4290 5.500		09/20/2021	PAID ON PRINCIPAL		13,062	13,062	13,013	13,009	0	52	0	52	0	13,062	0	0	0	471	11/20/2038	1.A
38382D-MM-8	GNR 2020-21 CD CMO 2.250		09/20/2021	PAID ON PRINCIPAL		936,022	936,022	945,017	942,728	0	(6,706)	0	(6,706)	0	936,022	0	0	0	13,902	02/20/2050	1.A
38380M-7A-3	GNR 2019-55 AE (PROJEC 3.000		09/16/2021	PAID ON PRINCIPAL		287,616	287,616	290,672	289,017	0	(1,401)	0	(1,401)	0	287,616	0	0	0	5,841	12/16/2059	1.A
831641-FL-4	SBIC 2018-10B 1 3.548		09/10/2021	PAID ON PRINCIPAL		405,189	405,189	405,189	405,127	0	62	0	62	0	405,189	0	0	0	14,376	09/10/2028	1.A
0599999. Subtotal - Bonds - U.S. Governments						11,713,425	11,713,425	11,805,840	11,732,013	0	(18,588)	0	(18,588)	0	11,713,425	0	0	0	249,115	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
304081-TT-9	FAIRFAX GENERAL OBLIGA 3.000		07/15/2021	MATURED		795,000	795,000	794,221	794,951	0	49	0	49	0	795,000	0	0	0	23,850	07/15/2021	1.A FE
542264-EG-7	LONE STAR COLLEGE SYST 5.000		07/26/2021	REDEEMED		2,175,000	2,175,000	2,502,729	2,179,796	0	(4,796)	0	(4,796)	0	2,175,000	0	0	0	103,010	02/15/2025	1.A FE
542264-EH-5	LONE STAR COLLEGE SYST 5.000		07/26/2021	REDEEMED		3,380,000	3,380,000	3,851,037	3,386,906	0	(6,906)	0	(6,906)	0	3,380,000	0	0	0	160,081	02/15/2026	1.A FE
668844-LA-9	NORWALK GENERAL OBLIGA 3.250		07/15/2021	REDEEMED		1,215,000	1,215,000	1,221,585	1,215,628	0	(628)	0	(628)	0	1,215,000	0	0	0	39,488	07/15/2029	1.A FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						7,565,000	7,565,000	8,369,572	7,577,281	0	(12,281)	0	(12,281)	0	7,565,000	0	0	0	326,428	XXX	XXX
Bonds - U.S. Special Revenues																					
542424-WH-5	LONG BEACH HARBOR REV 4.000		07/15/2021	MATURED		9,500,000	9,500,000	9,832,025	9,655,292	0	(155,292)	0	(155,292)	0	9,500,000	0	0	0	380,000	07/15/2021	1.C FE
64579F-R4-7	NEW JERSEY HEALTH FAC 5.625		07/01/2021	REDEEMED		5,260,000	5,260,000	5,524,262	5,363,687	0	(103,687)	0	(103,687)	0	5,260,000	0	0	0	295,875	07/01/2037	1.A
31296R-CX-4	FHLMC GOLD PASSTHRU 5.000		09/15/2021	PAID ON PRINCIPAL		7,315	7,315	7,292	7,295	0	20	0	20	0	7,315	0	0	0	244	12/15/2033	1.A
31292H-SQ-8	FHLMC GOLD PASSTHRU 6.000		09/15/2021	PAID ON PRINCIPAL		2,427	2,427	2,483	2,506	0	(79)	0	(79)	0	2,427	0	0	0	94	11/15/2032	1.A
31292H-ZM-9	FHLMC GOLD PASSTHRU 5.000		09/15/2021	PAID ON PRINCIPAL		82,126	82,126	81,869	81,907	0	219	0	219	0	82,126	0	0	0	2,759	10/15/2033	1.A
31292H-4J-0	FHLMC GOLD PASSTHRU 5.500		09/15/2021	PAID ON PRINCIPAL		22,231	22,231	21,564	21,711	0	520	0	520	0	22,231	0	0	0	788	12/15/2033	1.A
31288B-3C-5	FHLMC GOLD PASSTHRU 6.000		09/15/2021	PAID ON PRINCIPAL		691	691	707	716	0	(25)	0	(25)	0	691	0	0	0	28	11/15/2032	1.A
31398Z-VA-5	FHLMC GOLD PASSTHRU 7.000		09/15/2021	PAID ON PRINCIPAL		670	670	649	663	0	7	0	7	0	670	0	0	0	31	10/15/2023	1.A
31283H-WZ-4	FHLMC GOLD PASSTHRU 6.000		09/15/2021	PAID ON PRINCIPAL		21,259	21,259	21,749	21,798	0	(539)	0	(539)	0	21,259	0	0	0	852	04/15/2033	1.A
3128LX-DE-7	FHLMC GOLD PASSTHRU 4.000		09/15/2021	PAID ON PRINCIPAL		144,785	144,785	128,919	136,153	0	8,632	0	8,632	0	144,785	0	0	0	3,641	05/15/2034	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
3132CW-HR-8	FHLMC PASS T #SB0240 2.500		09/25/2021	PAID ON PRINCIPAL		1,450,882	1,450,882	1,472,192	1,469,614	0	(18,732)	0	(18,732)	0	1,450,882	0	0	0	24,182	01/25/2035	1.A
3133TL-AK-4	FHR 2160 ZA CMO 6.000		09/15/2021	PAID ON PRINCIPAL		27,537	27,537	25,062	26,715	0	822	0	822	0	27,537	0	0	0	1,100	06/15/2029	1.A
3133TP-VV-8	FHR 2248 ZA CMO 7.000		09/15/2021	PAID ON PRINCIPAL		4,465	4,465	4,379	4,406	0	59	0	59	0	4,465	0	0	0	208	09/15/2030	1.A
313398-NM-7	FHR 2334 SO CMO 20.629		08/15/2021	PAID ON PRINCIPAL		1,788	1,788	1,750	1,975	0	(187)	0	(187)	0	1,788	0	0	0	245	07/15/2031	1.A
313398-NM-7	FHR 2334 SO CMO 20.635		07/15/2021	PAID ON PRINCIPAL		1,537	1,537	1,504	1,698	0	(161)	0	(161)	0	1,537	0	0	0	185	07/15/2031	1.A
313398-NM-7	FHR 2334 SO CMO 20.660		09/15/2021	PAID ON PRINCIPAL		3,286	3,286	3,216	3,629	0	(344)	0	(344)	0	3,286	0	0	0	508	07/15/2031	1.A
3133TU-VD-7	FHR 2357 OH CMO 6.500		09/15/2021	PAID ON PRINCIPAL		19,063	19,063	18,887	18,969	0	94	0	94	0	19,063	0	0	0	830	09/15/2031	1.A
3133TV-5V-4	FHR 2359 ZA CMO 6.000		09/15/2021	PAID ON PRINCIPAL		17,657	17,657	15,856	16,941	0	716	0	716	0	17,657	0	0	0	706	09/15/2031	1.A
31392B-6U-5	FNGT 2002-T4 A2 CMO 7.000		09/25/2021	PAID ON PRINCIPAL		3,312	3,312	3,425	3,299	0	12	0	12	0	3,312	0	0	0	151	12/25/2041	1.A
3140FK-QU-7	FNMA PASS TH #BE0466 3.000		09/25/2021	PAID ON PRINCIPAL		356,659	356,659	355,823	355,844	0	815	0	815	0	356,659	0	0	0	7,069	10/25/2046	1.A
3140J5-MF-3	FNMA PASS TH #BM1257 2.500		09/25/2021	PAID ON PRINCIPAL		719,879	719,879	695,808	698,169	0	21,710	0	21,710	0	719,879	0	0	0	11,969	04/25/2037	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
3140JA-CC-0	FNMA PASS TH #BM5466 2.500		09/25/2021	PAID ON PRINCIPAL		167,611	167,611	166,773	166,777	0	833	0	833	0	167,611	0	0	0	2,767	10/25/2043	1.A
3140JA-T9-9	FNMA PASS TH #BM5975 3.000		09/25/2021	PAID ON PRINCIPAL		323,667	323,667	328,497	327,670	0	(4,003)	0	(4,003)	0	323,667	0	0	0	6,766	12/25/2045	1.A
3140QC-SP-2	FNMA PASS TH #CA5025 2.500		09/25/2021	PAID ON PRINCIPAL		841,124	841,124	853,412	851,761	0	(10,637)	0	(10,637)	0	841,124	0	0	0	14,138	01/25/2035	1.A
31418C-E4-2	FNMA PASS TH #MA2854 2.500		09/25/2021	PAID ON PRINCIPAL		215,205	215,205	213,390	213,503	0	1,703	0	1,703	0	215,205	0	0	0	3,619	12/25/2046	1.A
31371K-D9-9	FNMA PASS TH #254028 6.500		09/25/2021	PAID ON PRINCIPAL		822	822	840	838	0	(16)	0	(16)	0	822	0	0	0	36	09/25/2031	1.A
31376K-B2-1	FNMA PASS TH #357457 5.500		09/25/2021	PAID ON PRINCIPAL		29,041	29,041	28,977	28,966	0	75	0	75	0	29,041	0	0	0	1,070	11/25/2033	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
31379K-RZ-8	FNMA PASS TH #421804 6.500		09/25/2021	PAID ON PRINCIPAL		1,383	1,383	1,376	1,377	0	7	0	7	0	1,383	0	0	0	60	04/25/2028	1.A
31384V-L7-5	FNMA PASS TH #535050 7.500		09/25/2021	PAID ON PRINCIPAL		2,907	2,907	3,038	3,135	0	(229)	0	(229)	0	2,907	0	0	0	141	12/25/2029	1.A
31387W-2L-0	FNMA PASS TH #596679 6.500		09/25/2021	PAID ON PRINCIPAL		751	751	769	770	0	(19)	0	(19)	0	751	0	0	0	34	09/25/2031	1.A
31387W-2P-1	FNMA PASS TH #596682 6.500		09/25/2021	PAID ON PRINCIPAL		1,145	1,145	1,169	1,167	0	(23)	0	(23)	0	1,145	0	0	0	49	10/25/2031	1.A
31390K-RG-5	FNMA PASS TH #648587 7.500		09/25/2021	PAID ON PRINCIPAL		125	125	130	137	0	(13)	0	(13)	0	125	0	0	0	6	05/25/2032	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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
31402C-QM-7	FNMA PASS TH #725060 6.000		09/25/2021	PAID ON PRINCIPAL		1,223	1,223	1,252	1,259	0	(36)	0	(36)	0	1,223	0	0	0	48	01/25/2034	1.A
31402E-S3-3	FNMA PASS TH #726938 4.500		09/25/2021	PAID ON PRINCIPAL		82	82	79	80	0	2	0	2	0	82	0	0	0	2	08/25/2033	1.A
31402J-ZY-6	FNMA PASS TH #730759 4.500		09/25/2021	PAID ON PRINCIPAL		231	231	222	226	0	5	0	5	0	231	0	0	0	7	08/25/2033	1.A
31402Q-LF-6	FNMA PASS TH #734826 4.500		09/25/2021	PAID ON PRINCIPAL		6,422	6,422	6,189	6,291	0	131	0	131	0	6,422	0	0	0	185	08/25/2033	1.A
31406L-F9-4	FNMA PASS TH #812992 5.500		09/25/2021	PAID ON PRINCIPAL		1,865	1,865	1,861	1,860	0	5	0	5	0	1,865	0	0	0	68	02/25/2035	1.A
31407G-6H-6	FNMA PASS TH #830772 5.000		09/25/2021	PAID ON PRINCIPAL		500	500	499	499	0	1	0	1	0	500	0	0	0	17	08/25/2035	1.A
3136B6-QM-8	FNR 19-57 LA CMO 2.500		09/25/2021	PAID ON PRINCIPAL		861,238	861,238	860,700	860,424	0	814	0	814	0	861,238	0	0	0	14,041	05/25/2046	1.A
31359W-KH-3	FNR 1999-33 Z CMO 6.000		09/25/2021	PAID ON PRINCIPAL		34,899	34,899	31,810	33,794	0	1,105	0	1,105	0	34,899	0	0	0	1,390	07/25/2029	1.A
31359S-BJ-8	FNR 2001-6 Z CMO 6.000		09/25/2021	PAID ON PRINCIPAL		29,488	29,488	26,026	28,470	0	1,018	0	1,018	0	29,488	0	0	0	1,198	03/25/2031	1.A
31392B-PT-7	FNR 2001-81 QG CMO 6.500		09/25/2021	PAID ON PRINCIPAL		19,824	19,824	19,831	19,783	0	41	0	41	0	19,824	0	0	0	871	01/25/2032	1.A
31393U-XM-0	FNR 2003-128 DG CMO 4.500		09/25/2021	PAID ON PRINCIPAL		54,771	54,771	52,169	54,298	0	473	0	473	0	54,771	0	0	0	1,634	01/25/2024	1.A
3136AK-MU-4	FNR 2014-39 BA CMO 3.000		09/25/2021	PAID ON PRINCIPAL		323,232	323,232	328,889	323,930	0	(697)	0	(697)	0	323,232	0	0	0	6,446	07/25/2040	1.A
3133TL-4S-4	FSPC T-17 A5 7.160		09/25/2021	PAID ON PRINCIPAL		30,245	30,245	30,240	30,108	0	137	0	137	0	30,245	0	0	0	1,489	07/25/2029	1.A FE
3199999. Subtotal - Bonds - U.S. Special Revenues						20,789,459	20,789,459	21,371,817	21,044,319	0	(254,860)	0	(254,860)	0	20,789,459	0	0	0	791,449	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
06406H-BY-4	BANK OF NEW YORK MELLO 3.550		08/23/2021	REDEEMED		1,000,000	1,000,000	999,330	999,904	0	45	0	45	0	999,950	0	50	50	32,542	09/23/2021	1.F FE
05565E-BC-8	BMW US CAPITAL LLC (14 3.400	C	08/13/2021	MATURED		1,000,000	1,000,000	998,980	999,756	0	244	0	244	0	1,000,000	0	0	0	34,000	08/13/2021	1.F FE
103730-AJ-9	BP CAP MARKETS AMERICA 3.245	C	07/13/2021	MAKE WHOLE CALL		1,024,160	1,000,000	1,001,580	1,000,627	0	(258)	0	(258)	0	1,000,369	0	(369)	(369)	46,424	05/06/2022	1.F FE
202795-HZ-6	COMMONWEALTH EDISON 3.400		09/01/2021	MATURED		1,000,000	1,000,000	999,670	999,942	0	58	0	58	0	1,000,000	0	0	0	34,000	09/01/2021	1.F FE
233851-AF-1	DAIMLER FINANCE NA LLC 3.875	C	09/15/2021	MATURED		1,000,000	1,000,000	990,350	999,141	0	859	0	859	0	1,000,000	0	0	0	38,750	09/15/2021	2.A FE
293388-AA-8	ENHANCED CAPITAL PARTN 7.500		09/15/2021	TAX CREDIT - STATE		8,780	8,780	8,780	8,799	0	(18)	0	(18)	0	8,780	0	0	0	489	12/15/2022	1.A FE
31677Q-BC-2	FIFTH THIRD BANK 2.875		09/01/2021	REDEEMED		2,000,000	2,000,000	1,989,700	1,998,754	0	1,052	0	1,052	0	1,999,806	0	194	194	52,708	10/01/2021	1.G FE
341099-CP-2	FLORIDA POWER CORP 3.100		08/15/2021	MATURED		3,840,000	3,840,000	3,924,221	3,844,892	0	(4,892)	0	(4,892)	0	3,840,000	0	0	0	119,040	08/15/2021	1.F FE
24422E-RE-1	JOHN DEERE CAPITAL COR 3.900		07/12/2021	MATURED		500,000	500,000	499,465	499,961	0	39	0	39	0	500,000	0	0	0	19,500	07/12/2021	1.F FE
46625H-JC-5	JP MORGAN CHASE 4.350		08/15/2021	MATURED		1,407,000	1,407,000	1,447,437	1,410,121	0	(3,121)	0	(3,121)	0	1,407,000	0	0	0	61,205	08/15/2021	1.F FE
539830-AY-5	LOCKHEED MARTIN CORP 3.350		09/15/2021	MATURED		555,000	555,000	553,502	554,858	0	142	0	142	0	555,000	0	0	0	18,593	09/15/2021	1.G FE
571903-AM-5	MARRIOTT INTERNATIONAL 3.125		08/09/2021	REDEEMED		2,000,000	2,000,000	1,986,280	1,998,756	0	1,244	0	1,244	0	1,999,482	0	518	518	51,042	10/15/2021	2.C FE
579780-AH-0	MCCORMICK & COMPANY IN 3.900		07/15/2021	MATURED		1,265,000	1,265,000	1,279,913	1,265,680	0	(680)	0	(680)	0	1,265,000	0	0	0	49,335	07/15/2021	2.B FE
581557-BJ-3	MCKESSON CORP 3.950		07/23/2021	TENDERED		1,155,350	1,000,000	999,750	999,779	0	27	0	27	0	999,806	0	194	194	192,326	02/16/2028	2.B FE
59156R-BF-4	METLIFE INC 3.048		07/23/2021	MAKE WHOLE CALL		1,033,760	1,000,000	1,005,508	1,001,188	0	(338)	0	(338)	0	1,000,850	0	(850)	(850)	52,217	12/15/2022	1.G FE
607059-AT-9	MOBIL CORP 8.625		08/15/2021	MATURED		2,495,000	2,495,000	3,495,856	2,585,620	0	(90,620)	0	(90,620)	0	2,495,000	0	0	0	215,194	08/15/2021	1.D FE
61945C-AA-1	MOSAIC CO 3.750		08/15/2021	REDEEMED		585,000	585,000	623,815	588,024	0	(3,024)	0	(3,024)	0	585,000	0	0	0	16,453	11/15/2021	2.C FE
655664-AP-5	NORDSTROM INC 4.000		07/21/2021	REDEEMED		1,068,000	1,068,000	1,138,114	1,074,962	0	(6,962)	0	(6,962)	0	1,068,000	0	0	0	32,752	10/15/2021	2.C FE
665859-AM-6	NORTHERN TRUST CORP 3.375		08/23/2021	MATURED		1,000,000	1,000,000	1,018,930	1,001,391	0	(1,391)	0	(1,391)	0	1,000,000	0	0	0	33,750	08/23/2021	1.F 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
744320-BZ-7	PRUDENTIAL FINANCIAL I 3.500		08/30/2021	MAKE WHOLE CALL		1,079,820	1,000,000	995,070	998,111	0	341	0	341	0	998,452	0	1,548	1,548	107,528	05/15/2024	1.G FE
75513E-BW-0	RAYTHEON TECHNOLOGIES 2.500		08/26/2021	MAKE WHOLE CALL		4,094,966	4,000,000	4,131,360	4,099,248	0	(37,793)	0	(37,793)	0	4,061,455	0	(61,455)	(61,455)	164,688	12/15/2022	2.A FE
797440-BN-3	SAN DIEGO G & E 3.000		08/15/2021	MATURED		1,000,000	1,000,000	1,044,090	1,003,186	0	(3,186)	0	(3,186)	0	1,000,000	0	0	0	30,000	08/15/2021	1.F FE
25468P-CN-4	WALT DISNEY COMPANY 2.750		08/16/2021	MATURED		1,000,000	1,000,000	975,570	998,223	0	1,777	0	1,777	0	1,000,000	0	0	0	27,500	08/16/2021	2.A FE
94106*-AG-1	WASTE CONNECTIONS INC 3.410		09/20/2021	MAKE WHOLE CALL		7,607,025	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	865,617	08/20/2025	2.A FE
988498-AH-4	YUM! BRANDS INC 3.750		08/02/2021	REDEEMED		1,000,000	1,000,000	993,650	999,351	0	376	0	376	0	999,728	0	272	272	28,229	11/01/2021	3.C FE
98978V-AQ-6	ZOETIS INC 3.250		08/20/2021	MATURED		3,000,000	3,000,000	2,996,610	2,999,172	0	828	0	828	0	3,000,000	0	0	0	97,500	08/20/2021	2.B FE
136375-BV-3	CANADIAN NATIONAL RAIL 2.850	A	09/15/2021	REDEEMED		1,443,000	1,443,000	1,417,877	1,439,616	0	2,410	0	2,410	0	1,442,026	0	974	974	30,844	12/15/2021	1.F FE
867224-AA-5	SUNCOR ENERGY 3.600	A	09/28/2021	MAKE WHOLE CALL		1,083,813	1,000,000	1,030,860	1,016,348	0	(3,168)	0	(3,168)	0	1,013,180	0	(13,180)	(13,180)	113,513	12/01/2024	2.A FE
00913R-AB-2	AIR LIQUIDE FINANCE (1 1.750	D	09/27/2021	MATURED		1,000,000	1,000,000	994,630	999,161	0	839	0	839	0	1,000,000	0	0	0	17,500	09/27/2021	1.G FE
023150-AA-6	AMBAC LSNI LLC (144A) 6.000	D	07/06/2021	REDEEMED		2,525	2,525	0	2,510	16	0	0	16	0	2,525	0	0	0	78	02/12/2023	6.
82620K-AJ-2	SIEMENS FINANCIERINGSM 1.700	D	09/15/2021	MATURED		1,000,000	1,000,000	999,090	999,858	0	142	0	142	0	1,000,000	0	0	0	17,000	09/15/2021	1.E FE
830505-AT-0	SKANDINAVISKA ENSKILDA 1.875	D	09/13/2021	MATURED		1,000,000	1,000,000	995,730	999,364	0	636	0	636	0	1,000,000	0	0	0	18,750	09/13/2021	1.E FE
02660T-BM-4	AHM 2004-3 3A CMO 1.737		09/25/2021	PAID ON PRINCIPAL		84,619	84,619	75,415	72,248	0	12,370	0	12,370	0	84,619	0	0	0	904	10/25/2034	1.A FM
66987X-CD-5	NHEL 2003-1 A1 .846		09/27/2021	PAID ON PRINCIPAL		1,614	1,614	1,413	1,103	0	511	0	511	0	1,614	0	0	0	10	05/25/2033	1.A FM
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						49,334,432	48,255,538	49,610,826	48,458,970	16	(131,344)	0	(131,328)	0	48,327,642	0	(72,104)	(72,104)	2,649,982	XXX	XXX
8399997. Total - Bonds - Part 4						89,402,316	88,323,422	91,158,054	88,812,584	16	(417,074)	0	(417,058)	0	88,395,526	0	(72,104)	(72,104)	4,016,975	XXX	XXX
8399998. Total - Bonds - 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
8399999. Total - Bonds						89,402,316	88,323,422	91,158,054	88,812,584	16	(417,074)	0	(417,058)	0	88,395,526	0	(72,104)	(72,104)	4,016,975	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
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						89,402,316	XXX	91,158,054	88,812,584	16	(417,074)	0	(417,058)	0	88,395,526	0	(72,104)	(72,104)	4,016,975	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 - BARC A TREASURY		1.A	2,190,104	2,190,104	10/01/2021
000000-00-0	REPO - CITIBANK A TREASURY		1.A	16,413	16,413	10/01/2021
000000-00-0	REPO - JP A TREASURY		1.A	2,190,104	2,190,104	10/01/2021
000000-00-0	REPO - MIZUHO A TREASURY		1.A	2,190,104	2,190,104	10/01/2021
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				6,586,725	6,586,725	XXX
0599999. Total - U.S. Government Bonds				6,586,725	6,586,725	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				6,586,725	6,586,725	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				6,586,725	6,586,725	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				6,586,725	6,586,725	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 6,586,725 Book/Adjusted Carrying Value $ 6,586,725
2. Average balance for the year Fair Value $ 15,577,663 Book/Adjusted Carrying Value $ 15,577,663
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 6,586,725 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	*
Open Depositories								
Bank of America, N.A. ..... Hartford,CT		0.000	0	0	(18,310,824)	(19,672,906)	(21,114,969)	XXX
JP Morgan Chase Bank, N.A. .... New York,NY		0.000	0	0	(1,212,522)	(1,283,598)	(553,672)	XXX
Territorial Bank American Samoa ..... Pago Pago,AS	SD	0.000	0	0	50,000	50,000	50,000	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	(19,473,346)	(20,906,504)	(21,618,641)	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	(19,473,346)	(20,906,504)	(21,618,641)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash	XXX	XXX	0	0	(19,473,346)	(20,906,504)	(21,618,641)	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		338,542,089	0	27,855
8799999. Subtotal - Qualified Cash Pools Under SSAP No. 2R						338,542,089	0	27,855