PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

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QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2021

OF THE CONDITION AND AFFAIRS OF THE

UNITED STATES FIDELITY AND GUARANTY COMPANY

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

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

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

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

OFFICERS

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

	Name	Title
	DAVID DONNAY ROWLAND	Executive Vice President & Co-Chief Investment Officer
	DANIEL TEI-HWA YIN	Executive Vice President & Co-Chief Investment Officer
	DOUGLAS KEITH BELL	Senior Vice President, Accounting Standards
#	JULIE MARIE JOYCE	Senior Vice President & Chief Corporate Actuary
	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 MINNESOTA
COUNTY OF RAMSEY } ss:

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

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

Subscribed and sworn to before me this
19th day of October, 2021

Notary Public

My Commission Expires January 31, 2026

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

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

ASSETS

		Current Statement Date			4
		1	2	3	December 31
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Prior Year Net Admitted Assets
1.	Bonds	3,046,302,828	0	3,046,302,828	2,761,144,106
2.	Stocks:				
	2.1 Preferred stocks	0	0	0	0
	2.2 Common stocks	0	0	0	0
3.	Mortgage loans on real estate:				
	3.1 First liens	0	0	0	0
	3.2 Other than first liens	0	0	0	0
4.	Real estate:				
	4.1 Properties occupied by the company (less $ 0 encumbrances)	0	0	0	0
	4.2 Properties held for the production of income (less $ 0 encumbrances)	0	0	0	0
	4.3 Properties held for sale (less $ 0 encumbrances)	0	0	0	0
5.	Cash ($ (3,070,811)), cash equivalents ($ 141,425,698) and short-term investments ($ 0)	138,354,887	0	138,354,887	237,656,219
6.	Contract loans (including $ 0 premium notes)	0	0	0	0
7.	Derivatives	0	0	0	0
8.	Other invested assets	94,173	94,172	1	1
9.	Receivables for securities	0	0	0	0
10.	Securities lending reinvested collateral assets	20,456,520	0	20,456,520	11,233,098
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	3,205,208,408	94,172	3,205,114,236	3,010,033,425
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	22,704,567	0	22,704,567	24,959,075
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	171,056,791	7,877,002	163,179,789	146,495,096
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 905 earned but unbilled premiums)	245,248,715	733,941	244,514,773	223,556,838
	15.3 Accrued retrospective premiums ($ 2,933,572) and contracts subject to redetermination ($ 0)	2,933,572	285,800	2,647,772	3,065,155
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	4,643,020	0	4,643,020	3,363,239
	16.2 Funds held by or deposited with reinsured companies	54,695	0	54,695	25,442
	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	1,137,666	0	1,137,666	0
18.2	Net deferred tax asset	33,424,965	67,712	33,357,253	29,152,050
19.	Guaranty funds receivable or on deposit	88,811	0	88,811	115,805
20.	Electronic data processing equipment and software	0	0	0	0
21.	Furniture and equipment, including health care delivery assets ($ 0)	79,397	79,397	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	0	0	0	0
24.	Health care ($ 0) and other amounts receivable	0	0	0	0
25.	Aggregate write-ins for other than invested assets	10,210,587	207,105	10,003,482	11,476,746
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	3,696,791,196	9,345,130	3,687,446,065	3,452,242,869
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28.	Total (Lines 26 and 27)	3,696,791,196	9,345,130	3,687,446,065	3,452,242,869
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.	Equities and deposits in pools and associations	6,208,235	0	6,208,235	7,134,238
2502.	Amounts receivable under high deductible policies	2,062,577	207,105	1,855,472	2,392,437
2503.	State surcharges receivable	1,827,895	0	1,827,895	1,878,052
2598.	Summary of remaining write-ins for Line 25 from overflow page	111,880	0	111,880	72,018
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	10,210,587	207,105	10,003,482	11,476,746

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 336,354,306)	1,592,513,097	1,511,229,684
2.	Reinsurance payable on paid losses and loss adjustment expenses	60,523,114	65,120,667
3.	Loss adjustment expenses	342,522,996	328,483,282
4.	Commissions payable, contingent commissions and other similar charges	32,691,007	36,234,450
5.	Other expenses (excluding taxes, licenses and fees)	24,274,836	24,008,732
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	11,833,764	13,461,002
7.1	Current federal and foreign income taxes (including $ 0 on realized capital gains (losses))	0	2,069,385
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 $ 419,787 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)	582,654,962	536,339,054
10.	Advance premium	0	0
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	2,586,065	2,494,140
12.	Ceded reinsurance premiums payable (net of ceding commissions)	21,678,921	11,139,966
13.	Funds held by company under reinsurance treaties	0	0
14.	Amounts withheld or retained by company for account of others	2,576,041	2,025,218
15.	Remittances and items not allocated	31,231	1,276
16.	Provision for reinsurance (including $ 0 certified)	0	0
17.	Net adjustments in assets and liabilities due to foreign exchange rates	0	0
18.	Drafts outstanding	0	0
19.	Payable to parent, subsidiaries and affiliates	6,839,344	8,804,222
20.	Derivatives	0	0
21.	Payable for securities	33,274,656	0
22.	Payable for securities lending	20,456,520	11,233,098
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	8,041,538	8,594,327
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	2,742,498,093	2,561,238,503
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	2,742,498,093	2,561,238,503
29.	Aggregate write-ins for special surplus funds	1,912,543	1,994,485
30.	Common capital stock	35,214,075	35,214,075
31.	Preferred capital stock	0	0
32.	Aggregate write-ins for other than special surplus funds	0	0
33.	Surplus notes	0	0
34.	Gross paid in and contributed surplus	236,805,261	236,805,261
35.	Unassigned funds (surplus)	671,016,092	616,990,544
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)	944,947,972	891,004,366
38.	Totals (Page 2, Line 28, Col. 3)	3,687,446,065	3,452,242,869
	DETAILS OF WRITE-INS		
2501.	Investment real estate liability	9,679,627	10,319,274
2502.	Retroactive reinsurance reserve assumed	52,011	52,016
2503.	Retroactive reinsurance reserve ceded	(1,690,101)	(1,776,963)
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)	8,041,538	8,594,327
2901.	Special surplus from retroactive reinsurance	1,912,543	1,994,485
2902.			
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0
2999.	Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	1,912,543	1,994,485
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 $ 251,200)	430,551	463,614	589,734
	1.2 Assumed (written $ 919,763,305)	874,084,950	828,105,388	1,114,711,639
	1.3 Ceded (written $ 211,982)	391,333	468,500	594,678
	1.4 Net (written $ 919,802,523)	874,124,168	828,100,503	1,114,706,695
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 538,023,032):			
	2.1 Direct	5,410,038	(20,713,843)	(9,286,789)
	2.2 Assumed	520,765,806	499,654,477	637,848,365
	2.3 Ceded	3,061,073	(19,621,399)	(9,663,367)
	2.4 Net	523,114,771	498,562,033	638,224,944
3.	Loss adjustment expenses incurred	93,298,285	77,468,720	107,074,538
4.	Other underwriting expenses incurred	258,557,988	245,888,189	325,303,673
5.	Aggregate write-ins for underwriting deductions	0	0	0
6.	Total underwriting deductions (Lines 2 through 5)	874,971,044	821,918,943	1,070,603,154
7.	Net income of protected cells	0	0	0
8.	Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	(846,877)	6,181,560	44,103,541
	INVESTMENT INCOME			
9.	Net investment income earned	62,650,783	68,661,118	90,199,738
10.	Net realized capital gains (losses) less capital gains tax of $ 314,425	(649,645)	(250,156)	(451,946)
11.	Net investment gain (loss) (Lines 9 + 10)	62,001,138	68,410,962	89,747,792
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ 303,253 amount charged off $ 2,378,978)	(2,075,725)	(1,643,437)	(2,011,684)
13.	Finance and service charges not included in premiums	3,000,895	2,525,459	3,539,161
14.	Aggregate write-ins for miscellaneous income	(87,344)	(257,805)	(151,654)
15.	Total other income (Lines 12 through 14)	837,826	624,216	1,375,823
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	61,992,087	75,216,738	135,227,156
17.	Dividends to policyholders	1,137,588	1,153,485	1,525,503
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)	60,854,499	74,063,253	133,701,652
19.	Federal and foreign income taxes incurred	11,819,779	14,021,220	24,083,188
20.	Net income (Line 18 minus Line 19)(to Line 22)	49,034,720	60,042,033	109,618,464
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	891,004,366	882,589,404	882,589,404
22.	Net income (from Line 20)	49,034,720	60,042,033	109,618,464
23.	Net transfers (to) from Protected Cell accounts	0	0	0
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ 2,592	9,058	(7,381)	329,329
25.	Change in net unrealized foreign exchange capital gain (loss)	(846)	4,276	(247)
26.	Change in net deferred income tax	4,219,238	3,500,279	3,864,031
27.	Change in nonadmitted assets	681,436	3,987,379	(96,615)
28.	Change in provision for reinsurance	0	0	0
29.	Change in surplus notes	0	0	0
30.	Surplus (contributed to) withdrawn from protected cells	0	0	0
31.	Cumulative effect of changes in accounting principles	0	0	0
32.	Capital changes:			
	32.1 Paid in	0	0	0
	32.2 Transferred from surplus (Stock Dividend)	0	0	0
	32.3 Transferred to surplus	0	0	0
33.	Surplus adjustments:			
	33.1 Paid in	0	0	0
	33.2 Transferred to capital (Stock Dividend)	0	0	0
	33.3 Transferred from capital	0	0	0
34.	Net remittances from or (to) Home Office	0	0	0
35.	Dividends to stockholders	0	0	(105,300,000)
36.	Change in treasury stock	0	0	0
37.	Aggregate write-ins for gains and losses in surplus	0	0	0
38.	Change in surplus as regards policyholders (Lines 22 through 37)	53,943,606	67,526,587	8,414,962
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	944,947,972	950,115,991	891,004,366
	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.	Profit and loss, miscellaneous	(6,468)	(55,962)	(16,408)
1402.	Fines and penalties of regulatory authorities	(10,572)	(12,117)	(15,805)
1403.	Retroactive reinsurance gain/loss	(70,304)	(189,726)	(119,441)
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)	(87,344)	(257,805)	(151,654)
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	894,384,877	836,973,544	1,133,785,887
2.	Net investment income	73,773,928	81,107,798	103,139,075
3.	Miscellaneous income	837,826	624,216	1,375,823
4.	Total (Lines 1 to 3)	968,996,631	918,705,558	1,238,300,785
5.	Benefit and loss related payments	447,737,945	413,065,275	548,093,456
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	342,661,495	332,020,768	430,057,681
8.	Dividends paid to policyholders	1,045,663	1,173,009	1,653,496
9.	Federal and foreign income taxes paid (recovered) net of $ 248,384 tax on capital gains (losses)	15,341,256	16,084,852	26,024,515
10.	Total (Lines 5 through 9)	806,786,360	762,343,904	1,005,829,149
11.	Net cash from operations (Line 4 minus Line 10)	162,210,271	156,361,654	232,471,636
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	241,491,334	299,293,952	412,576,463
	12.2 Stocks	0	0	0
	12.3 Mortgage loans	0	0	0
	12.4 Real estate	0	0	0
	12.5 Other invested assets	0	0	0
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
	12.7 Miscellaneous proceeds	33,274,656	66,564,914	6,682,119
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	274,765,990	365,858,866	419,258,582
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	535,874,219	276,308,706	357,815,205
	13.2 Stocks	0	0	0
	13.3 Mortgage loans	0	0	0
	13.4 Real estate	0	0	0
	13.5 Other invested assets	0	0	0
	13.6 Miscellaneous applications	9,223,422	0	0
	13.7 Total investments acquired (Lines 13.1 to 13.6)	545,097,641	276,308,706	357,815,205
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)	(270,331,651)	89,550,160	61,443,377
	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	105,300,000
	16.6 Other cash provided (applied)	8,820,047	(33,682,335)	(6,855,392)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	8,820,047	(33,682,335)	(112,155,392)
	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)	(99,301,333)	212,229,479	181,759,622
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	237,656,219	55,896,598	55,896,598
	19.2 End of period (Line 18 plus Line 19.1)	138,354,887	268,126,077	237,656,219

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

20.0001. Exchange of bonds	0	7,734,170	7,734,170

NOTES TO FINANCIAL STATEMENTS

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES AND GOING CONCERN

   A. Accounting Practices:

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

Net Income	SSAP #	F/S Page	F/S Line #	September 30, 2021	December 31, 2020
1. United States Fidelity and Guaranty Company state basis	XXX	XXX	XXX	$ 49,034,720	$ 109,618,464
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	$ 49,034,720	$ 109,618,464
Surplus					
5. United States Fidelity and Guaranty Company state basis	XXX	XXX	XXX	$ 944,947,972	$ 891,004,366
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	$ 944,947,972	$ 891,004,366

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

   No significant change.

   C. Accounting Policy:

   No significant change.

   2. Not applicable.

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

   D. Going Concern:

   Not applicable.

2. ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

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

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

3. BUSINESS COMBINATIONS AND GOODWILL

   No significant change.

4. DISCONTINUED OPERATIONS

   No significant change.

5. INVESTMENTS

   A. Mortgage Loans, including Mezzanine Real Estate Loans:

   No significant change.

   B. Debt Restructuring:

   No significant change.

   C. Reverse Mortgages:

   No significant change.

   D. Loan-Backed Securities:

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

NOTES TO FINANCIAL STATEMENTS

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

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

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

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

3. Not applicable.

4. Not applicable.

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

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

No significant change.

3(b). Not applicable.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing:

Not applicable.

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

Not applicable.

H. Repurchase Agreements Transactions Accounted for as a Sale:

Not applicable.

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

Not applicable.

J. Real Estate:

No significant change.

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

No significant change.

L. Restricted Assets:

No significant change.

M. Working Capital Finance Investments:

1. No significant change.

2. Not applicable.

3. Not applicable.

N. Offsetting and Netting of Assets and Liabilities:

Not applicable.

O. 5GI Securities:

No significant change.

P. Short Sales:

No significant change.

Q. Prepayment Penalty and Acceleration Fees:

No significant change.

NOTES TO FINANCIAL STATEMENTS

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

	Asset Type	Percent Share
(1)	Cash	1.9 %
(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.

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.

NOTES TO FINANCIAL STATEMENTS

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. The Company does not hold any securities measured and reported at fair value as of September 30, 2021.

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	$ 141,425,698	$ 141,425,698	$ 18,179,964	$ 123,245,734	$ —	$ —	$ —
Long-term bonds	3,194,012,665	3,046,302,828	206,129,074	2,987,883,591	—	—	—

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

(At December 31, 2020)

Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Short-term bonds	$ 237,501,315	$ 237,501,315	$ 23,993,480	$ 213,507,835	$ —	$ —	$ —
Long-term bonds	2,980,081,341	2,761,144,106	22,101,118	2,957,980,223	—	—	—

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.

NOTES TO FINANCIAL STATEMENTS

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 $10,724,000, resulting from better than expected loss and defense and cost containment experience across multiple Schedule P lines, primarily workers' compensation, homeowners, auto physical damage, special property and private passenger auto liability lines of business. This favorable development was partially offset by worse than expected loss experience in other liability – occurrence, products liability – occurrence and other liability – claims-made. This unfavorable development included funding of asbestos and environmental reserves in the other liability – occurrence, products liability – occurrence, and commercial multiple peril lines.

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

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

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

26. INTERCOMPANY POOLING ARRANGEMENTS

No significant change.

27. STRUCTURED SETTLEMENTS

No significant change.

28. HEALTH CARE RECEIVABLES

No significant change.

29. PARTICIPATING POLICIES

No significant change.

30. PREMIUM DEFICIENCY RESERVES

No significant change.

31. HIGH DEDUCTIBLES

No significant change.

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

No significant change.

33. ASBESTOS/ENVIRONMENTAL RESERVES

No significant change.

34. SUBSCRIBER SAVINGS ACCOUNTS

No significant change.

35. MULTIPLE PERIL CROP INSURANCE

No significant change.

36. FINANCIAL GUARANTY INSURANCE

A. No significant change.

B. Not applicable.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

6.4 By what department or departments?
Insurance Department of Connecticut

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

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

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

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	$ 0	$ 0
14.23	Common Stock	$ 0	$ 0
14.24	Short-Term Investments	$ 0	$ 0
14.25	Mortgage Loans on Real Estate	$ 0	$ 0
14.26	All Other	$ 94,863	$ 94,172
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 94,863	$ 94,172
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. ..... $ 20,456,520

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 20,456,520

16.3 Total payable for securities lending reported on the liability page. ..... $ 20,456,520

GENERAL INTERROGATORIES

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

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

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

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

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

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

17.4 If yes, give full information relating thereto:

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

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

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

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

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

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

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

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

18.2 If no, list exceptions:

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

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

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

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

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

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

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

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

3.2 If yes, give full and complete information thereto.

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

4.2 If yes, complete the following schedule:

			TOTAL DISCOUNT				DISCOUNT TAKEN DURING PERIOD			
1 Line of Business	2 Maximum Interest	3 Discount Rate	4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 TOTAL	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 TOTAL
Other liability-occurance	0.0	5.000	0	0	4,927,337	4,927,337	0	0	37,265	37,265
		TOTAL	0	0	4,927,337	4,927,337	0	0	37,265	37,265

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	16,082	15,282	632,836	856,876	20,400,353	22,994,848
2. Alaska AK	L	0	1,152	87	17,663	1,153,959	1,200,111
3. Arizona AZ	L	14,293	6,773	312,107	836,300	6,923,111	7,687,567
4. Arkansas AR	L	100	888	484,994	896,484	14,169,207	14,637,869
5. California CA	L	4,192	3,730	3,319,549	5,015,718	100,681,995	111,732,936
6. Colorado CO	L	4,208	10,328	1,619,776	1,855,859	3,889,584	4,309,812
7. Connecticut CT	L	6,140	8,460	311,066	530,259	6,745,296	6,738,003
8. Delaware DE	L	0	0	282,708	65,631	1,898,898	1,767,777
9. District of Columbia DC	L	19,800	55,463	1,504	(1,622)	339,543	343,939
10. Florida FL	L	1,958	2,348	1,154,475	553,726	29,175,481	30,318,066
11. Georgia GA	L	6,495	5,858	390,947	702,570	11,294,404	11,937,286
12. Hawaii HI	L	1,290	3	380	2	556,597	706,115
13. Idaho ID	L	0	175	18,644	141,257	1,786,136	997,143
14. Illinois IL	L	22,282	11,883	133,062	3,139,464	17,482,390	16,651,453
15. Indiana IN	L	1,487	1,765	97,023	169,781	10,328,255	8,197,401
16. Iowa IA	L	100	(85)	56,058	89,564	7,912,964	8,192,619
17. Kansas KS	L	3,020	3,120	817,997	1,946,798	3,934,811	3,802,847
18. Kentucky KY	L	7,056	6,106	145,772	243,428	13,434,763	13,871,165
19. Louisiana LA	L	250	250	720,838	2,022,471	9,735,353	10,661,492
20. Maine ME	L	200	200	182,856	198,177	3,584,895	3,608,596
21. Maryland MD	L	3,616	3,331	427,404	960,641	4,700,299	4,877,360
22. Massachusetts MA	L	(494)	320	325,496	225,173	14,233,731	14,923,535
23. Michigan MI	L	608	1,000	1,247,442	2,269,593	65,320,856	71,125,990
24. Minnesota MN	L	460	460	304,940	294,586	5,787,082	6,416,096
25. Mississippi MS	L	500	1,140	1,901,182	748,562	20,833,192	24,381,944
26. Missouri MO	L	360	360	2,167,007	2,034,403	14,436,728	14,474,400
27. Montana MT	L	1,500	750	54,330	99,019	3,103,611	2,997,964
28. Nebraska NE	L	0	82	52,256	47,731	2,888,432	3,273,401
29. Nevada NV	L	4,013	5,700	17,354	9,965	2,832,707	2,826,789
30. New Hampshire NH	L	100	100	191,214	38,837	1,264,078	1,062,456
31. New Jersey NJ	L	2,078	2,078	1,039,281	987,913	41,451,758	41,503,696
32. New Mexico NM	L	3,268	860	275,046	216,322	9,863,591	10,940,976
33. New York NY	L	44,101	54,977	826,388	834,672	22,607,153	22,458,613
34. North Carolina NC	L	8,360	8,615	2,093,866	2,047,433	9,136,468	9,206,394
35. North Dakota ND	L	1,300	1,300	127,155	13,162	357,216	331,875
36. Ohio OH	L	11,811	12,742	104,914	308,697	10,784,603	11,159,958
37. Oklahoma OK	L	205	0	326,032	479,988	12,915,807	13,567,152
38. Oregon OR	L	6,110	2,724	10,672	16,624	5,161,854	5,562,440
39. Pennsylvania PA	L	7,716	7,991	787,532	(366,347)	34,453,287	34,359,887
40. Rhode Island RI	L	0	0	28,576	29,683	2,575,483	2,609,458
41. South Carolina SC	L	3,465	3,066	5,636,948	837,460	13,446,682	13,095,808
42. South Dakota SD	L	0	0	35,447	21,076	1,333,212	1,055,250
43. Tennessee TN	L	2,195	1,546	495,090	252,257	15,527,621	16,511,127
44. Texas TX	L	3,185	703	695,970	1,012,165	29,887,829	30,530,638
45. Utah UT	L	2,420	2,366	16,004	5,377	2,519,462	2,647,051
46. Vermont VT	L	0	0	30,856	32,984	2,295,746	2,439,157
47. Virginia VA	L	10,482	14,702	610,964	334,718	14,438,545	16,399,856
48. Washington WA	L	200	200	1,710,452	4,143	2,834,746	2,736,886
49. West Virginia WV	L	12,118	13,111	427,132	592,921	2,769,640	2,434,868
50. Wisconsin WI	L	9,016	5,566	904,065	909,439	15,589,931	15,780,415
51. Wyoming WY	L	3,554	4,204	0	(525)	491,729	426,899
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	N	0	0	0	0	0	0
54. Puerto Rico PR	L	0	0	(30,182)	(651,962)	10,696	25,973
55. U.S. Virgin Islands VI	L	0	0	0	0	88	1,835
56. Northern Mariana Islands MP	N	0	0	0	0	0	0
57. Canada CAN	N	0	0	0	0	0	0
58. Aggregate Other Alien OT	XXX	0	0	0	0	10,351	13,112
59. Totals	XXX	251,200	283,693	33,523,510	33,927,113	651,292,209	682,516,302
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX	0	0	0	0	10,351	13,112
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	0	0	0	0	10,351	13,112

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG 53

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

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

R - Registered - Non-domiciled RRGs 0

Q - Qualified - Qualified or accredited reinsurer 0

N - None of the above - Not allowed to write business in the state 4

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	UDP	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	RE	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	NIA	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	NIA	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	IA	Travelers Insurance Group Holdings, Inc.	0/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.	41483	06-1067463	0	0		Farmington Casualty Company	CT	IA	Travelers Casualty and Surety Company	0/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.		75-2676034	0	0		Travelers MGA, Inc.	TX	NIA	Farmington Casualty Company	0/B/M	100.000	The Travelers Companies, Inc.	Y	0
3548	The Travelers Companies, Inc.			0	0		8527512 Canada Inc.	CAN	NIA	Travelers Casualty and Surety Company	0/B/M	77.520	The Travelers Companies, Inc.	Y	0
3548	The Travelers Companies, Inc.		AA-1560270	0	0		The Dominion of Canada General Insurance Company	CAN	IA	8527512 Canada Inc.	0/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.		AA-1560039	0	0		Travelers Insurance Company of Canada	CAN	IA	Travelers Casualty and Surety Company	0/B/M	100.000	The Travelers Companies, Inc.	Y	0
3548	The Travelers Companies, Inc.	31194	06-0907370	0	0		Travelers Casualty and Surety Company of America	CT	IA	Travelers Casualty and Surety Company	0/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.		47-2215437	0	0		Travelers Global, Inc.	DE	NIA	Travelers Casualty and Surety Company of America	0/B/M	100.000	The Travelers Companies, Inc.	Y	0
3548	The Travelers Companies, Inc.		47-2215437	0	0		Travelers Brazil Holding LLC	DE	NIA	Travelers Global, Inc.	0/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.		47-2215437	0	0		Travelers Brazil Acquisition LLC	DE	NIA	Travelers Brazil Holding LLC	0/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.			0	0		Junto Holding Brasil S.A.	BRA	NIA	Travelers Brazil Acquisition LLC	0/B	49.500	The Travelers Companies, Inc.	N	106
3548	The Travelers Companies, Inc.		AA-2230021	0	0		Junto Resseguros S.A.	BRA	IA	Junto Holding Brasil S.A.	0/B	100.000	The Travelers Companies, Inc.	N	106
3548	The Travelers Companies, Inc.			0	0		Junto Controle de Riscos Ltda.	BRA	NIA	Junto Resseguros S.A.	0/B	0.010	The Travelers Companies, Inc.	N	106
3548	The Travelers Companies, Inc.		AA-2230002	0	0		Junto Seguros S.A.	BRA	IA	Junto Holding Brasil S.A.	0/B	100.000	The Travelers Companies, Inc.	N	106
3548	The Travelers Companies, Inc.			0	0		Junto Controle de Riscos Ltda.	BRA	NIA	Junto Seguros S.A.	0/B	99.990	The Travelers Companies, Inc.	N	106
3548	The Travelers Companies, Inc.			0	0		Junto Holding Latam S.A.	BRA	NIA	Travelers Brazil Acquisition LLC	0/B	49.500	The Travelers Companies, Inc.	N	106
3548	The Travelers Companies, Inc.		AA-2330036	0	0		JMalucelli Travelers Seguros S.A.	COL	IA	Junto Holding Latam S.A.	0/B/M	51.000	The Travelers Companies, Inc.	N	106
3548	The Travelers Companies, Inc.	19046	06-0876835	0	0		Travelers Casualty Insurance Company of America	CT	IA	Travelers Casualty and Surety Company	0/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.	36170	06-1286266	0	0		Travelers Casualty Company of Connecticut	CT	IA	Travelers Casualty and Surety Company	0/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.		06-6033504	0	0		Travelers Casualty UK Investments LLC	DE	NIA	Travelers Casualty and Surety Company	0/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.	36137	06-1286268	0	0		Travelers Commercial Insurance Company	CT	IA	Travelers Casualty and Surety Company	0/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.	29696	06-1203698	0	0		Travelers Excess and Surplus Lines Company	CT	IA	Travelers Casualty and Surety Company	0/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.	41564	75-1732040	0	0		Travelers Lloyds of Texas Insurance Company	TX	IA	Travelers Casualty and Surety Company	0/M/A	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.		06-6033504	0	0		The Family Business Institute LLC	DE	NIA	Travelers Casualty and Surety Company	0/B	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.		82-0925474	0	0		IHP Capital Partners Fund VIII, L.P.	DE	NIA	Travelers Casualty and Surety Company	0	97.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.	25658	06-0566050	0	0		The Travelers Indemnity Company	CT	IA	Travelers Insurance Group Holdings Inc.	0/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Arch Street North LLC	DE	NIA	The Travelers Indemnity Company	0/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.	25615	06-0291290	0	0		The Charter Oak Fire Insurance Company	CT	IA	The Travelers Indemnity Company	0/B/M	100.000	The Travelers Companies, Inc.	N	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Travelers Real Estate, LLC	DE	NIA	The Travelers Indemnity Company	0/B/M	100.000	The Travelers Companies, Inc.	N	0

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	(210,542)	0.0	0.0
2.	Allied Lines	0	(143)	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	866,722	0.0	0.0
6.	Mortgage guaranty	0	0	0.0	0.0
8.	Ocean marine	0	(26,950)	0.0	0.0
9.	Inland marine	0	(501)	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	(40,977)	0.0	0.0
16.	Workers' compensation	35,762	(8,888,751)	(24,855.3)	(95,190.1)
17.1	Other liability - occurrence	0	15,869,511	0.0	0.0
17.2	Other liability - claims-made	0	419,651	0.0	0.0
17.3	Excess workers' compensation	0	(7,821,788)	0.0	0.0
18.1	Products liability - occurrence	0	5,657,553	0.0	0.0
18.2	Products liability - claims-made	0	(2,789)	0.0	0.0
19.1,19.2	Private passenger auto liability	0	(291,339)	0.0	0.0
19.3,19.4	Commercial auto liability	460	(16,155)	(3,512.0)	(78,071.8)
21.	Auto physical damage	597	(11,945)	(2,000.8)	(564,882.0)
22.	Aircraft (all perils)	0	(12,824)	0.0	0.0
23.	Fidelity	1,175	(17,089)	(1,453.9)	(676.8)
24.	Surety	392,556	(61,606)	(15.7)	(149.2)
26.	Burglary and theft	0	0	0.0	0.0
27.	Boiler and machinery	0	0	0.0	0.0
28.	Credit	0	0	0.0	0.0
29.	International	0	0	0.0	0.0
30.	Warranty	0	0	0.0	0.0
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0.0	0.0
35.	Totals	430,551	5,410,038	1,256.5	(4,467.9)
	DETAILS OF WRITE-INS				
3401.					
3402.					
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0.0	0.0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	0	0	0
2.	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	10,568	35,762	12,902
17.1	Other liability - occurrence	0	0	0
17.2	Other liability - claims-made	0	0	0
17.3	Excess workers' compensation	0	0	0
18.1	Products liability - occurrence	0	0	0
18.2	Products liability - claims-made	0	0	0
19.1,19.2	Private passenger auto liability	0	0	0
19.3,19.4	Commercial auto liability	46	549	(386)
21.	Auto physical damage	62	724	2
22.	Aircraft (all perils)	0	0	0
23.	Fidelity	300	1,090	1,365
24.	Surety	84,954	213,075	269,810
26.	Burglary and theft	0	0	0
27.	Boiler and machinery	0	0	0
28.	Credit	0	0	0
29.	International	0	0	0
30.	Warranty	0	0	0
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0
35.	Totals	95,930	251,200	283,693
	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	498,944	598,899	1,097,843	104,847	9,952	114,799	439,166	7,128	538,838	985,132	45,069	(42,981)	2,087
2. 2019	115,800	172,581	288,381	52,816	4,695	57,510	95,422	5,030	133,845	234,298	32,438	(29,011)	3,427
3. Subtotals 2019 + Prior	614,745	771,480	1,386,225	157,663	14,646	172,309	534,588	12,158	672,683	1,219,429	77,506	(71,992)	5,514
4. 2020	116,750	336,738	453,488	90,471	24,198	114,669	86,965	11,703	223,914	322,582	60,686	(76,924)	(16,238)
5. Subtotals 2020 + Prior	731,495	1,108,218	1,839,713	248,134	38,844	286,978	621,553	23,861	896,597	1,542,011	138,192	(148,916)	(10,724)
6. 2021	XXX	XXX	XXX	XXX	234,112	234,112	XXX	108,946	284,079	393,025	XXX	XXX	XXX
7. Totals	731,495	1,108,218	1,839,713	248,134	272,956	521,090	621,553	132,808	1,180,675	1,935,036	138,192	(148,916)	(10,724)
8. Prior Year-End Surplus As Regards Policyholders	891,004										Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
											1. 18.9	2. (13.4)	3. (0.6)
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. (1.2)

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

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

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

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

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490]



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



4. Director and Officer Supplement [Document Identifier 505]



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504.	Other assets	119,458	0	119,458	117,017
2505.	Assumed reinsurance receivable and payable	(7,578)	0	(7,578)	(44,998)
2597.	Summary of remaining write-ins for Line 25 from overflow page	111,880	0	111,880	72,018

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	94,864	95,793
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	0
	2.2 Additional investment made after acquisition	0	0
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase (decrease)	(690)	399,071
6.	Total gain (loss) on disposals	0	0
7.	Deduct amounts received on disposals	0	0
8.	Deduct amortization of premium and depreciation	0	0
9.	Total foreign exchange change in book/adjusted carrying value	0	0
10.	Deduct current year's other than temporary impairment recognized	0	400,000
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	94,173	94,864
12.	Deduct total nonadmitted amounts	94,172	94,863
13.	Statement value at end of current period (Line 11 minus Line 12)	1	1

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	2,761,144,106	2,827,022,292
2.	Cost of bonds and stocks acquired	535,874,219	365,549,375
3.	Accrual of discount	1,646,524	2,599,394
4.	Unrealized valuation increase (decrease)	12,340	18,048
5.	Total gain (loss) on disposals	(337,582)	805,853
6.	Deduct consideration for bonds and stocks disposed of	243,420,250	421,427,788
7.	Deduct amortization of premium	10,545,446	14,151,409
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	388,815
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	1,928,915	1,117,155
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	3,046,302,828	2,761,144,106
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	3,046,302,828	2,761,144,106

SCHEDULE D - PART 1B

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

	NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
	BONDS								
1.	NAIC 1 (a)	2,553,482,894	179,414,340	67,052,922	6,372,117	2,445,623,769	2,553,482,894	2,672,216,429	2,670,216,298
2.	NAIC 2 (a)	377,124,945	13,177,260	10,940,086	(10,059,402)	356,580,893	377,124,945	369,302,717	323,304,536
3.	NAIC 3 (a)	4,026,350	0	0	(1,041)	4,027,542	4,026,350	4,025,309	5,028,570
4.	NAIC 4 (a)	0	0	0	0	0	0	0	0
5.	NAIC 5 (a)	20,011	0	20,745	759,107	52,384,524	20,011	758,373	96,017
6.	NAIC 6 (a)	0	0	0	0	0	0	0	0
7.	Total Bonds	2,934,654,199	192,591,600	78,013,753	(2,929,218)	2,858,616,728	2,934,654,199	3,046,302,828	2,998,645,422
	PREFERRED STOCK								
8.	NAIC 1	0	0	0	0	0	0	0	0
9.	NAIC 2	0	0	0	0	0	0	0	0
10.	NAIC 3	0	0	0	0	0	0	0	0
11.	NAIC 4	0	0	0	0	0	0	0	0
12.	NAIC 5	0	0	0	0	0	0	0	0
13.	NAIC 6	0	0	0	0	0	0	0	0
14.	Total Preferred Stock	0	0	0	0	0	0	0	0
15.	Total Bonds and Preferred Stock	2,934,654,199	192,591,600	78,013,753	(2,929,218)	2,858,616,728	2,934,654,199	3,046,302,828	2,998,645,422

(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	237,501,315	55,846,393
2.	Cost of short-term investments acquired	0	1,021,307,781
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	237,501,315	839,645,459
7.	Deduct amortization of premium	0	7,400
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	237,501,315
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	0	237,501,315

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	861,860,264	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	720,434,566	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)	141,425,698	0
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	141,425,698	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 - Other Long-Term Invested Assets Acquired and Additions Made

N O N E

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

N O N E

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Bonds - U.S. Governments									
91282C-CV-1	U S TREASURY NOTES 1.125 2028 08		09/23/2021	BAS-MERRILL LYNCH		49,699,419	50,000,000	37,293	1.A FE
0599999. Subtotal - Bonds - U.S. Governments						49,699,419	50,000,000	37,293	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
076077-RG-3	BEDFORD CO GENERAL OBLIG 1.625 2032 06		08/18/2021	MORGAN STANLEY		3,338,794	3,370,000	0	1.D FE
15722T-JK-8	CHABOT-LAS POSITAS CCD S 2.000 2041 08		07/22/2021	MORGAN STANLEY		10,370,309	10,490,000	0	1.C FE
232769-JS-9	CYPRESS-FAIRBANKS ISD GO 2.250 2043 02		09/22/2021	MORGAN STANLEY		7,303,330	7,415,000	0	1.A FE
590760-TG-9	MESQUITE ISD GO TAXABLE --- 2030 08		09/02/2021	HUNTINGTON SECURITIES		401,244	470,000	0	1.A FE
590760-TH-7	MESQUITE ISD GO TAXABLE --- 2031 08		09/02/2021	HUNTINGTON SECURITIES		400,421	485,000	0	1.A FE
590760-UB-8	MESQUITE ISD GO TAXABLE --- 2033 08		09/02/2021	HUNTINGTON SECURITIES		691,614	900,000	0	1.A FE
64327T-JA-7	NEW CASTLE CO GENERAL OB 2.000 2039 10		09/30/2021	CITIGROUP GLOBAL MARKETS		4,200,057	4,270,000	0	1.A FE
64327T-JB-5	NEW CASTLE CO GENERAL OB 2.125 2040 10		09/30/2021	CITIGROUP GLOBAL MARKETS		4,338,059	4,355,000	0	1.A FE
732147-GD-9	POMPANO BEACH GENERAL OB 4.000 2041 07		09/29/2021	PIPER JAFFRAY		3,067,494	2,560,000	0	1.C FE
732147-GE-7	POMPANO BEACH GENERAL OB 4.000 2042 07		09/29/2021	PIPER JAFFRAY		3,179,471	2,660,000	0	1.C FE
732147-GF-4	POMPANO BEACH GENERAL OB 4.000 2043 07		09/29/2021	PIPER JAFFRAY		3,302,782	2,770,000	0	1.C FE
799017-YA-0	SAN MATEO UHSD TXBL GO S 1.591 2030 09		08/25/2021	STIFEL NICOLAUS & CO INC		1,525,000	1,525,000	0	1.A FE
799017-YB-8	SAN MATEO UHSD TXBL GO S 1.691 2031 09		08/25/2021	STIFEL NICOLAUS & CO INC		1,445,000	1,445,000	0	1.A FE
799017-YC-6	SAN MATEO UHSD TXBL GO S 1.841 2032 09		08/25/2021	STIFEL NICOLAUS & CO INC		2,400,000	2,400,000	0	1.A FE
801546-RB-0	SANTA CLARA CNTY TAXABLE 1.730 2031 08		07/14/2021	MORGAN STANLEY		4,860,000	4,860,000	0	1.B FE
801546-RC-8	SANTA CLARA CNTY TAXABLE 1.820 2032 08		07/14/2021	MORGAN STANLEY		5,105,000	5,105,000	0	1.B FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						55,928,576	55,080,000	0	XXX
Bonds - U.S. Special Revenues									
266818-CH-4	DURHAM UTILITY REVENUE R 2.000 2035 08		07/30/2021	PNC CAPITAL MARKETS		2,288,813	2,250,000	0	1.B FE
266818-CJ-0	DURHAM UTILITY REVENUE R 2.000 2036 08		07/30/2021	PNC CAPITAL MARKETS		2,023,540	2,000,000	0	1.B FE
511528-AU-5	LAKEHAVEN WTR & SWR DIST 3.000 2042 10		09/15/2021	DA DAVIDSON		1,569,937	1,425,000	0	1.A FE
511528-AY-7	LAKEHAVEN WTR & SWR DIST 4.000 2046 10		09/15/2021	DA DAVIDSON		3,268,910	2,725,000	0	1.A FE
87971H-KV-5	TEMPE EXCISE TAX REV TXB 1.100 2027 07		08/05/2021	RBC CAPITAL MARKETS		490,000	490,000	0	1.A FE
87971H-KX-1	TEMPE EXCISE TAX REV TXB 1.425 2029 07		08/05/2021	RBC CAPITAL MARKETS		530,000	530,000	0	1.A FE
87971H-KY-9	TEMPE EXCISE TAX REV TXB 1.550 2030 07		08/05/2021	RBC CAPITAL MARKETS		535,000	535,000	0	1.A FE
87971H-KZ-6	TEMPE EXCISE TAX REV TXB 1.650 2031 07		08/05/2021	RBC CAPITAL MARKETS		540,000	540,000	0	1.A FE
87971H-LA-0	TEMPE EXCISE TAX REV TXB 1.750 2032 07		08/05/2021	RBC CAPITAL MARKETS		550,000	550,000	0	1.A FE
3199999. Subtotal - Bonds - U.S. Special Revenues						11,796,199	11,045,000	0	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)									
009158-BC-9	AIR PRODUCTS & CHEMICALS 2.050 2030 05		09/30/2021	GOLDMAN SACHS & CO		5,094,800	5,000,000	35,249	1.F FE
03027X-BM-1	AMERICAN TOWER CORP 2.700 2031 04		08/23/2021	BAS-MERRILL LYNCH		5,207,100	5,000,000	54,750	2.C FE
04636N-AB-9	ASTRAZENECA FINANCE LLC 2.250 2031 05	C	07/23/2021	MORGAN STANLEY		5,172,700	5,000,000	18,438	1.G FE
053484-AB-7	AVALONBAY COMMUNITIES 2.050 2032 01		09/09/2021	TRUIST SECURITIES		4,994,050	5,000,000	0	1.G FE
110122-DQ-8	BRISTOL-MYERS SQUIBB 1.450 2030 11		09/30/2021	CITIGROUP GLOBAL MARKETS		4,795,500	5,000,000	28,396	1.F FE
207597-EN-1	CONNECTICUT LIGHT AND PO 2.050 2031 07		07/26/2021	CITIGROUP GLOBAL MARKETS		1,928,713	1,885,000	3,006	1.E FE
438516-CF-1	HONEYWELL INTERNATIONAL 1.750 2031 09		09/21/2021	TRUIST SECURITIES		4,952,950	5,000,000	8,993	1.F FE
832696-AU-2	JM SMUCKER CO 2.125 2032 03		09/23/2021	J P MORGAN CHASE SECURITIES INC		2,981,310	3,000,000	531	2.B FE
548661-ED-5	LOWES COMPANIES 1.700 2028 09		09/13/2021	BARCLAYS CAPITAL INC		4,988,850	5,000,000	0	2.A FE
64952W-DS-9	NEW YORK LIFE GLOBAL FUN 1.200 2030 08		09/23/2021	J P MORGAN CHASE SECURITIES INC		4,737,850	5,000,000	8,333	1.A FE
6944PL-2H-1	PACIFIC LIFE GLOBAL FUND 1.600 2028 09		09/14/2021	CREDIT SUISSE FIRST BOSTON		4,991,450	5,000,000	0	1.D FE
693475-BA-2	PNC FINANCIAL SERVICES 2.307 2032 04		07/13/2021	CITIGROUP GLOBAL MARKETS		5,140,500	5,000,000	26,274	1.G FE
773903-AL-3	ROCKWELL AUTOMATION 1.750 2031 08		08/04/2021	WELLS FARGO SECURITIES		4,019,360	4,000,000	0	1.F FE
79466L-AJ-3	SALESFORCE.COM INC 1.950 2031 07		07/01/2021	MORGAN STANLEY		4,997,300	5,000,000	0	1.F FE
882508-BG-8	TEXAS INSTRUMENTS INC 2.250 2029 09		07/07/2021	BAS-MERRILL LYNCH		2,554,154	2,431,000	18,992	1.E FE
91159H-JA-9	US BANCORP 1.375 2030 07		07/12/2021	RBC CAPITAL MARKETS		8,610,818	8,885,000	57,021	1.F FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						75,167,406	75,201,000	259,982	XXX
8399997. Total - Bonds - Part 3						192,591,600	191,326,000	297,275	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						192,591,600	191,326,000	297,275	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
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						192,591,600	XXX	297,275	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
Bonds - U.S. Governments																					
36179T-CW-3	GNMA II PASS #MA4585 3.000		09/20/2021	PAID ON PRINCIPAL		471,613	471,613	461,591	463,256	0	8,357	0	8,357	0	471,613	0	0	0	9,355	07/20/2047	1.A
36179T-LR-4	GNMA II PASS #MA4836 3.000		09/20/2021	PAID ON PRINCIPAL		640,643	640,643	627,430	629,682	0	10,961	0	10,961	0	640,643	0	0	0	12,728	11/20/2047	1.A
36202F-4Q-6	GNMA II PASS #00005331 3.500		09/20/2021	PAID ON PRINCIPAL		120,603	120,603	126,162	124,385	0	(3,782)	0	(3,782)	0	120,603	0	0	0	2,785	03/20/2042	1.A
36202D-HK-0	GNMA II PASS #2934 7.500		09/20/2021	PAID ON PRINCIPAL		1,493	1,493	1,444	1,429	0	64	0	64	0	1,493	0	0	0	74	06/20/2030	1.A
36202D-KX-8	GNMA II PASS #3010 7.000		09/20/2021	PAID ON PRINCIPAL		1,276	1,276	1,285	1,290	0	(14)	0	(14)	0	1,276	0	0	0	59	12/20/2030	1.A
36202D-SA-0	GNMA II PASS #3213 5.500		09/20/2021	PAID ON PRINCIPAL		866	866	864	864	0	2	0	2	0	866	0	0	0	32	03/20/2032	1.A
36202D-T5-0	GNMA II PASS #3272 5.500		09/20/2021	PAID ON PRINCIPAL		2,345	2,345	2,341	2,341	0	4	0	4	0	2,345	0	0	0	84	08/20/2032	1.A
36202D-UH-2	GNMA II PASS #3284 5.500		09/20/2021	PAID ON PRINCIPAL		1,608	1,608	1,605	1,605	0	3	0	3	0	1,608	0	0	0	57	09/20/2032	1.A
36202D-UU-3	GNMA II PASS #3295 5.500		09/20/2021	PAID ON PRINCIPAL		4,487	4,487	4,478	4,478	0	9	0	9	0	4,487	0	0	0	162	10/20/2032	1.A
36202E-F2-0	GNMA II PASS #3785 5.000		09/20/2021	PAID ON PRINCIPAL		110,444	110,444	108,166	108,807	0	1,636	0	1,636	0	110,444	0	0	0	3,690	11/20/2035	1.A
36202E-UR-8	GNMA II PASS #4192 4.500		09/20/2021	PAID ON PRINCIPAL		9,333	9,333	8,443	8,660	0	673	0	673	0	9,333	0	0	0	265	07/20/2038	1.A
36208H-NC-6	GNMA PASS TH #451387 7.500		09/15/2021	PAID ON PRINCIPAL		677	677	676	676	0	1	0	1	0	677	0	0	0	34	08/15/2027	1.A
36211Q-7F-2	GNMA PASS TH #520294 5.000		09/15/2021	PAID ON PRINCIPAL		5,385	5,385	5,384	5,379	0	6	0	6	0	5,385	0	0	0	180	12/15/2034	1.A
36213Y-P3-0	GNMA PASS TH #568442 6.000		09/15/2021	PAID ON PRINCIPAL		4,655	4,655	4,529	4,553	0	101	0	101	0	4,655	0	0	0	178	01/15/2032	1.A
36200K-T4-9	GNMA PASS TH #603671 5.000		09/15/2021	PAID ON PRINCIPAL		27,654	27,654	27,394	27,458	0	195	0	195	0	27,654	0	0	0	929	05/15/2033	1.A
36200M-UD-3	GNMA PASS TH #604580 5.000		09/15/2021	PAID ON PRINCIPAL		8,053	8,053	7,978	7,991	0	62	0	62	0	8,053	0	0	0	254	08/15/2033	1.A
36200M-VP-5	GNMA PASS TH #604622 5.000		09/15/2021	PAID ON PRINCIPAL		5,267	5,267	5,218	5,224	0	43	0	43	0	5,267	0	0	0	174	09/15/2033	1.A
36241K-BV-9	GNMA PASS TH #781852 7.000		09/15/2021	PAID ON PRINCIPAL		15,392	15,392	16,377	15,613	0	(220)	0	(220)	0	15,392	0	0	0	698	08/15/2024	1.A
36241K-BW-7	GNMA PASS TH #781853 7.000		09/15/2021	PAID ON PRINCIPAL		95,189	95,189	101,216	98,979	0	(3,791)	0	(3,791)	0	95,189	0	0	0	4,162	09/15/2028	1.A
36241K-BX-5	GNMA PASS TH #781854 7.000		09/15/2021	PAID ON PRINCIPAL		133,889	133,889	142,313	140,719	0	(6,830)	0	(6,830)	0	133,889	0	0	0	6,126	08/15/2032	1.A
0599999. Subtotal - Bonds - U.S. Governments						1,660,870	1,660,870	1,654,894	1,653,391	0	7,478	0	7,478	0	1,660,870	0	0	0	42,024	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
033161-UC-2	ANCHORAGE GENERAL OBLI 5.000		09/01/2021	MATURED		1,545,000	1,545,000	1,694,602	1,553,966	0	(8,966)	0	(8,966)	0	1,545,000	0	0	0	77,250	09/01/2021	1.B FE
345102-JH-1	FOOTHILL-DE ANZA CCD G 5.000		08/01/2021	REDEEMED		7,000,000	7,000,000	7,211,400	7,014,859	0	(14,859)	0	(14,859)	0	7,000,000	0	0	0	350,000	08/01/2036	1.A FE
567389-SY-8	MARICOPA CO USD #80 CH 5.000		07/01/2021	REDEEMED		3,200,000	3,200,000	3,378,528	3,210,650	0	(10,650)	0	(10,650)	0	3,200,000	0	0	0	160,000	07/01/2025	1.C FE
567389-SZ-5	MARICOPA CO USD #80 CH 5.000		07/01/2021	REDEEMED		1,755,000	1,755,000	1,835,133	1,759,807	0	(4,807)	0	(4,807)	0	1,755,000	0	0	0	87,750	07/01/2026	1.C FE
799017-HL-5	SAN MATEO UHSD GO S201 5.000		09/01/2021	REDEEMED		1,570,000	1,570,000	1,663,258	1,577,363	0	(7,363)	0	(7,363)	0	1,570,000	0	0	0	78,500	09/01/2030	1.B FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						15,070,000	15,070,000	15,782,922	15,116,645	0	(46,645)	0	(46,645)	0	15,070,000	0	0	0	753,500	XXX	XXX
Bonds - U.S. Special Revenues																					
544552-VD-1	LOS ANGELES HARBOR DEP 5.000		08/01/2021	MATURED		2,000,000	2,000,000	2,202,660	2,013,882	0	(13,882)	0	(13,882)	0	2,000,000	0	0	0	100,000	08/01/2021	1.C FE
544552-VE-9	LOS ANGELES HARBOR DEP 5.000		09/21/2021	REDEEMED		3,000,000	3,000,000	3,256,860	3,017,715	0	(17,715)	0	(17,715)	0	3,000,000	0	0	0	170,833	08/01/2022	1.C FE
68428T-AQ-0	ORANGE CO SANTN DIST W 5.000		08/01/2021	REDEEMED		10,000,000	10,000,000	11,498,000	10,102,354	0	(102,354)	0	(102,354)	0	10,000,000	0	0	0	500,000	02/01/2026	1.A FE
684421-CU-2	ORANGE CO WATER DIST C 5.000		08/15/2021	MATURED		1,680,000	1,680,000	1,798,894	1,680,000	0	0	0	0	0	1,680,000	0	0	0	84,000	08/15/2021	1.B FE
762197-GN-5	RHODE ISLAND H&E (BROW 5.000		09/01/2021	REDEEMED		1,540,000	1,540,000	1,726,879	1,554,509	0	(14,509)	0	(14,509)	0	1,540,000	0	0	0	77,000	09/01/2029	1.B FE
762197-GP-0	RHODE ISLAND H&E (BROW 5.000		09/01/2021	REDEEMED		1,000,000	1,000,000	1,117,770	1,009,158	0	(9,158)	0	(9,158)	0	1,000,000	0	0	0	50,000	09/01/2030	1.B FE
762197-GQ-8	RHODE ISLAND H&E (BROW 5.000		09/01/2021	REDEEMED		900,000	900,000	998,793	907,708	0	(7,708)	0	(7,708)	0	900,000	0	0	0	45,000	09/01/2031	1.B FE
762197-GR-6	RHODE ISLAND H&E (BROW 5.000		09/01/2021	REDEEMED		570,000	570,000	628,049	574,544	0	(4,544)	0	(4,544)	0	570,000	0	0	0	28,500	09/01/2032	1.B FE
882117-U5-1	TEXAS A & M PERM UNIV 5.000		07/01/2021	REDEEMED		1,290,000	1,290,000	1,511,777	1,303,673	0	(13,673)	0	(13,673)	0	1,290,000	0	0	0	64,500	07/01/2031	1.A FE
31294M-GB-1	FHLMC GOLD PASSTHRU 3.500		09/15/2021	PAID ON PRINCIPAL		82,970	82,970	83,176	83,070	0	(100)	0	(100)	0	82,970	0	0	0	1,938	05/15/2026	1.A
3128M4-WX-7	FHLMC GOLD PASSTHRU 5.500		09/15/2021	PAID ON PRINCIPAL		702	702	695	698	0	4	0	4	0	702	0	0	0	25	06/15/2037	1.A
31335C-GR-9	FHLMC GOLD PASSTHRU 3.000		09/15/2021	PAID ON PRINCIPAL		418,357	418,357	425,024	424,058	0	(5,701)	0	(5,701)	0	418,357	0	0	0	8,320	05/15/2047	1.A
3132XC-R6-4	FHLMC GOLD PASSTHRU 3.500		09/15/2021	PAID ON PRINCIPAL		679,896	679,896	678,568	678,678	0	1,218	0	1,218	0	679,896	0	0	0	15,709	03/15/2048	1.A
3128MJ-TB-6	FHLMC GOLD PASSTHRU 3.500		09/15/2021	PAID ON PRINCIPAL		230,553	230,553	227,059	228,309	0	2,244	0	2,244	0	230,553	0	0	0	5,346	09/15/2043	1.A
3133KY-SD-2	FHLMC PASS T #RB5016 2.500		09/25/2021	PAID ON PRINCIPAL		468,483	468,483	471,777	472,540	0	(4,057)	0	(4,057)	0	468,483	0	0	0	7,663	09/25/2039	1.A
3132DM-BB-0	FHLMC PASS T #SD0034 3.000		09/25/2021	PAID ON PRINCIPAL		536,679	536,679	543,933	543,348	0	(6,669)	0	(6,669)	0	536,679	0	0	0	10,573	09/25/2047	1.A
3132A5-F9-1	FHLMC PASS T #ZS4692 2.500		09/25/2021	PAID ON PRINCIPAL		270,766	270,766	266,704	267,856	0	2,910	0	2,910	0	270,766	0	0	0	4,491	12/25/2046	1.A
3132AD-5W-4	FHLMC PASS T #ZT1761 3.000		09/25/2021	PAID ON PRINCIPAL		409,360	409,360	415,501	414,337	0	(4,977)	0	(4,977)	0	409,360	0	0	0	7,895	02/25/2047	1.A
3137FC-HE-7	FHR 4736 CD CMO 3.000		09/15/2021	PAID ON PRINCIPAL		621,175	621,175	610,360	612,831	0	8,343	0	8,343	0	621,175	0	0	0	12,356	08/15/2046	1.A
31402Q-5P-2	FN (10/1 ARM #735354 2.372		09/25/2021	PAID ON PRINCIPAL		3,818	3,818	3,837	3,810	0	8	0	8	0	3,818	0	0	0	65	03/25/2035	1.A
31406U-DS-4	FN (10/1 ARM #820113 2.201		09/25/2021	PAID ON PRINCIPAL		3,481	3,481	3,434	3,469	0	12	0	12	0	3,481	0	0	0	57	11/25/2034	1.A
3138ER-6E-5	FNMA PASS TH #AL9868 2.500		09/25/2021	PAID ON PRINCIPAL		417,159	417,159	412,596	412,771	0	4,388	0	4,388	0	417,159	0	0	0	6,979	02/25/2047	1.A
3138WV-PH-8	FNMA PASS TH #AT7623 3.000		09/25/2021	PAID ON PRINCIPAL		541,281	541,281	532,147	533,034	0	8,247	0	8,247	0	541,281	0	0	0	11,026	06/25/2043	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
3140J8-DM-2	FNMA PASS TH #BM3707	2.500		09/25/2021	PAID ON PRINCIPAL		273,826	273,826	269,708	270,001	0	3,825	0	3,825	0	273,826	0	0	0	4,547	04/25/2047	1.A
3140J8-PK-3	FNMA PASS TH #BM4025	3.500		09/25/2021	PAID ON PRINCIPAL		547,057	547,057	543,211	543,728	0	3,329	0	3,329	0	547,057	0	0	0	12,812	04/25/2044	1.A
3140J8-PS-6	FNMA PASS TH #BM4032	3.500		09/25/2021	PAID ON PRINCIPAL		735,517	735,517	730,776	731,504	0	4,012	0	4,012	0	735,517	0	0	0	17,131	04/25/2047	1.A
3140J8-RN-5	FNMA PASS TH #BM4092	2.500		09/25/2021	PAID ON PRINCIPAL		137,138	137,138	139,067	138,986	0	(1,848)	0	(1,848)	0	137,138	0	0	0	2,303	08/25/2043	1.A
3140J9-EJ-6	FNMA PASS TH #BM4636	2.500		09/25/2021	PAID ON PRINCIPAL		217,653	217,653	215,476	215,568	0	2,084	0	2,084	0	217,653	0	0	0	3,625	11/25/2047	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
31418C-E4-2	FNMA PASS TH #MA2854	2.500		09/25/2021	PAID ON PRINCIPAL		301,287	301,287	300,770	300,771	0	517	0	517	0	301,287	0	0	0	5,067	12/25/2046	1.A
31418C-UB-8	FNMA PASS TH #MA3277	4.000		09/25/2021	PAID ON PRINCIPAL		425,660	425,660	432,860	432,374	0	(6,714)	0	(6,714)	0	425,660	0	0	0	11,332	02/25/2048	1.A
31418D-FE-7	FNMA PASS TH #MA3764	2.500		09/25/2021	PAID ON PRINCIPAL		325,622	325,622	330,036	330,346	0	(4,725)	0	(4,725)	0	325,622	0	0	0	5,437	09/25/2034	1.A
31418D-HG-0	FNMA PASS TH #MA3830	2.500		09/25/2021	PAID ON PRINCIPAL		602,151	602,151	606,667	607,379	0	(5,229)	0	(5,229)	0	602,151	0	0	0	10,310	11/25/2039	1.A
31418D-KY-7	FNMA PASS TH #MA3910	2.000		09/25/2021	PAID ON PRINCIPAL		544,160	544,160	543,055	543,097	0	1,063	0	1,063	0	544,160	0	0	0	7,424	01/25/2035	1.A
3136B6-QM-8	FNR 19-57 LA CMO	2.500		09/25/2021	PAID ON PRINCIPAL		419,595	419,595	419,694	419,448	0	147	0	147	0	419,595	0	0	0	6,841	05/25/2046	1.A
3136B5-NL-5	FNR 2019-31 EG CMO	2.500		09/25/2021	PAID ON PRINCIPAL		860,308	860,308	857,552	858,001	0	2,308	0	2,308	0	860,308	0	0	0	14,415	10/25/2048	1.A
31392C-MS-0	FNW 2002-W1 2A CMO	5.278		09/25/2021	PAID ON PRINCIPAL		11,415	11,415	11,997	11,052	0	363	0	363	0	11,415	0	0	0	409	02/25/2042	1.B FE
3133TR-7A-7	FSPC T-31 A5	7.993		09/25/2021	PAID ON PRINCIPAL		80,384	80,384	80,382	75,246	0	5,138	0	5,138	0	80,384	0	0	0	2,907	05/25/2031	1.A FE
3199999. Subtotal - Bonds - U.S. Special Revenues							32,314,063	32,314,063	35,062,514	32,486,630	0	(172,566)	0	(172,566)	0	32,314,063	0	0	0	1,319,603	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																						
081437-AR-6	AMCOR FLEXIBLES NORTH	4.500	C	07/15/2021	REDEEMED		1,000,000	1,000,000	998,170	999,279	0	381	0	381	0	999,660	0	340	340	33,750	10/15/2021	2.B FE
02665W-BG-5	AMERICAN HONDA FINANCE	1.700	C	09/09/2021	MATURED		1,000,000	1,000,000	998,000	999,705	0	295	0	295	0	1,000,000	0	0	0	17,000	09/09/2021	1.G FE
032095-AE-1	AMPHENOL CORP	3.125		08/15/2021	REDEEMED		1,000,000	1,000,000	999,120	999,874	0	81	0	81	0	999,954	0	46	46	28,646	09/15/2021	2.A FE
06406H-BY-4	BANK OF NEW YORK MELLO	3.550		08/23/2021	REDEEMED		1,000,000	1,000,000	999,330	999,904	0	45	0	45	0	999,950	0	50	50	32,542	09/23/2021	1.F FE
071813-BR-9	BAXTER INTERNATIONAL	1.700		07/15/2021	REDEEMED		1,000,000	1,000,000	998,950	999,858	0	114	0	114	0	999,972	0	28	28	15,583	08/15/2021	2.A FE
149130-2N-8	CATERPILLAR FINANCIAL	3.150		09/07/2021	MATURED		2,000,000	2,000,000	2,001,360	2,000,265	0	(265)	0	(265)	0	2,000,000	0	0	0	63,000	09/07/2021	1.F FE
233851-CH-5	DAIMLER FINANCE NA LLC	2.000	C	07/06/2021	MATURED		1,000,000	1,000,000	999,620	999,958	0	42	0	42	0	1,000,000	0	0	0	20,000	07/06/2021	2.A FE
31677Q-BC-2	FIFTH THIRD BANK	2.875		09/01/2021	REDEEMED		1,000,000	1,000,000	994,850	999,377	0	526	0	526	0	999,903	0	97	97	26,354	10/01/2021	1.G FE
341099-CP-2	FLORIDA POWER CORP	3.100		08/15/2021	MATURED		1,250,000	1,250,000	1,274,088	1,251,364	0	(1,364)	0	(1,364)	0	1,250,000	0	0	0	38,750	08/15/2021	1.F FE
369550-AR-9	GENERAL DYNAMICS CORP	3.875		07/15/2021	MATURED		2,000,000	2,000,000	1,996,700	1,999,762	0	238	0	238	0	2,000,000	0	0	0	77,500	07/15/2021	1.G FE
832696-AH-1	JM SMUCKER CO	3.000		07/26/2021	MAKE WHOLE CALL		1,017,460	1,000,000	995,570	999,138	0	395	0	395	0	999,533	0	467	467	43,377	03/15/2022	2.B FE
539830-AY-5	LOCKHEED MARTIN CORP	3.350		09/15/2021	MATURED		556,000	556,000	554,499	555,858	0	142	0	142	0	556,000	0	0	0	18,626	09/15/2021	1.G FE
61945C-AA-1	MOSAIC CO	3.750		08/15/2021	REDEEMED		1,000,000	1,000,000	998,730	999,839	0	36	0	36	0	999,875	0	125	125	28,125	11/15/2021	2.C FE
713448-BW-7	PEPSICO INC	3.000		08/25/2021	MATURED		1,000,000	1,000,000	993,930	999,522	0	478	0	478	0	1,000,000	0	0	0	30,000	08/25/2021	1.E FE
74368C-AE-4	PROTECTIVE LIFE GLOBAL	1.999	C	09/14/2021	MATURED		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	19,990	09/14/2021	1.D 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		3,071,224	3,000,000	3,098,520	3,074,436	0	(28,344)	0	(28,344)	0	3,046,091	0	(46,091)	(46,091)	123,516	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	993,750	999,434	0	566	0	566	0	1,000,000	0	0	0	30,000	08/15/2021	1.F FE
931427-AF-5	WALGREENS BOOTS ALLIAN	3.300		09/18/2021	REDEEMED		895,000	895,000	895,492	895,067	0	(67)	0	(67)	0	895,000	0	0	0	24,613	11/18/2021	2.B FE
25468P-CN-4	WALT DISNEY COMPANY	2.750		08/16/2021	MATURED		1,000,000	1,000,000	987,170	999,065	0	935	0	935	0	1,000,000	0	0	0	27,500	08/16/2021	2.A FE
94988J-5T-0	WELLS FARGO BANK NA	3.625		09/21/2021	REDEEMED		1,000,000	1,000,000	999,890	999,930	0	20	0	20	0	999,950	0	50	50	33,128	10/22/2021	1.D FE
136375-BV-3	CANADIAN NATIONAL RAIL	2.850	A	09/15/2021	REDEEMED		1,000,000	1,000,000	993,390	999,281	0	479	0	479	0	999,760	0	240	240	21,375	12/15/2021	1.F FE
07386Y-AE-4	BSARM 2007-5 3A1 CMO	3.062		09/25/2021	PAID ON PRINCIPAL		188,361	188,361	148,027	86,207	0	102,155	0	102,155	0	188,361	0	0	0	3,972	08/25/2047	1.A FM
07386Y-AE-4	BSARM 2007-5 3A1 CMO	3.062		09/25/2021	WRITTEN OFF RECOVERY OF PAR WRITE-OFF		0	141	111	65	0	(1)	0	(1)	0	63	0	(63)	(63)	3	08/25/2047	1.A FM
07386Y-AE-4	BSARM 2007-5 3A1 CMO	3.062		08/25/2021	WRITTEN OFF		0	(22,638)	(17,790)	(10,360)	0	270	0	270	0	(10,090)	0	10,090	10,090	0	08/25/2047	1.A FM
12544W-AG-2	CWHL 2007-HY3 4A1 CMO	3.192		09/25/2021	PAID ON PRINCIPAL		38,897	38,897	33,119	13,551	0	25,345	0	25,345	0	38,897	0	0	0	936	06/25/2047	1.D FM
12544W-AG-2	CWHL 2007-HY3 4A1 CMO	3.192		08/25/2021	WRITTEN OFF		0	2,976	2,534	1,037	0	(8)	0	(8)	0	1,029	0	(1,029)	(1,029)	55	06/25/2047	1.D FM
29977J-AB-2	EVER 2013-1 A2 CMO	2.500		09/25/2021	PAID ON PRINCIPAL		194,311	194,311	175,122	186,728	0	7,583	0	7,583	0	194,311	0	0	0	2,965	03/25/2043	1.A FM
46651G-AC-3	JPMMT 2019-7 A3 CMO (1	3.500		09/25/2021	PAID ON PRINCIPAL		558,549	558,549	565,531	564,578	0	6,029	0	6,029	0	558,549	0	0	0	12,809	02/25/2050	1.A FM
74958T-AJ-2	RFMSI 2007-SA3 3A4 CMO	4.704		09/25/2021	WRITTEN OFF		0	8,401	6,737	3,944	0	(15)	0	(15)	0	3,929	0	(3,929)	(3,929)	255	07/27/2037	1.D FM
81746L-AA-0	SEMT 2015-3 A1 CMO	3.500		09/25/2021	PAID ON PRINCIPAL		526,538	526,538	542,828	537,826	1,870	(13,158)	0	(11,288)	0	526,538	0	0	0	12,079	07/25/2045	1.A FM
81748B-AB-8	SEMT 2019-3 A2 CMO (14	3.500		09/25/2021	PAID ON PRINCIPAL		505,519	505,519	514,445	511,474	0	(5,955)	0	(5,955)	0	505,519	0	0	0	11,711	09/25/2049	1.A FM
81748J-AD-7	SEMT 2019-4 A4 CMO (14	3.500		09/25/2021	PAID ON PRINCIPAL		659,913	659,913	671,153	665,124	0	(5,210)	0	(5,210)	0	659,913	0	0	0	15,148	11/25/2049	1.A FM
12630D-AW-4	COMM 2014-CR14 ASB	3.743		09/10/2021	PAID ON PRINCIPAL		274,888	274,888	278,367	276,778	0	(1,891)	0	(1,891)	0	274,888	0	0	0	7,809	02/10/2047	1.A FM
61763M-AE-0	MSBAM 2014-C16 A4	3.600		08/15/2021	PAID ON PRINCIPAL		157,955	157,955	159,526	158,347	0	(392)	0	(392)	0	157,955	0	0	0	3,905	06/15/2047	1.A FM
393505-E3-2	GT 1998-3 A5	6.220		08/01/2021	PAID ON PRINCIPAL		20,745	20,745	17,257	19,658	0	1,087	0	1,087	0	20,745	0	0	0	772	03/01/2030	5.B GI

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
393505-F4-9	GT 1998-4 A5 6.180		09/01/2021	PAID ON PRINCIPAL		104,113	104,113	84,071	92,169	0	11,944	0	11,944	0	104,113	0	0	0	4,255	04/01/2030	1.B FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						29,099,293	28,919,669	28,947,237	28,876,153	1,870	90,797	0	92,667	0	28,968,820	0	(38,032)	(38,032)	937,577	XXX	XXX
8399997. Total - Bonds - Part 4						78,144,226	77,964,601	81,447,566	78,132,819	1,870	(120,936)	0	(119,066)	0	78,013,753	0	(38,032)	(38,032)	3,052,705	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						78,144,226	77,964,601	81,447,566	78,132,819	1,870	(120,936)	0	(119,066)	0	78,013,753	0	(38,032)	(38,032)	3,052,705	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						78,144,226	XXX	81,447,566	78,132,819	1,870	(120,936)	0	(119,066)	0	78,013,753	0	(38,032)	(38,032)	3,052,705	XXX	XXX

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
Bonds - U.S. Governments - Issuer Obligations						
000000-00-0	REPO - BOFA A TREASURY		1.A	4,858,431	4,858,431	10/01/2021
000000-00-0	REPO - CITI A TREASURY		1.A	1,022,796	1,022,796	10/01/2021
000000-00-0	REPO - JP A TREASURY		1.A	4,858,431	4,858,431	10/01/2002
000000-00-0	REPO - MIZUHO A TREASURY		1.A	4,858,431	4,858,431	10/01/2021
000000-00-0	REPO - TD A TREASURY		1.A	4,858,431	4,858,431	10/01/2021
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				20,456,520	20,456,520	XXX
0599999. Total - U.S. Government Bonds				20,456,520	20,456,520	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				20,456,520	20,456,520	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				20,456,520	20,456,520	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				20,456,520	20,456,520	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 9,223,422 Book/Adjusted Carrying Value $ 9,223,422
2. Average balance for the year Fair Value $ 18,897,359 Book/Adjusted Carrying Value $ 18,897,359
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 20,456,520 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 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
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								
Citibank, N.A. ..... New Castle,DE		0.000	0	0	127,756	127,756	127,756	XXX
JP Morgan Chase Bank, N.A. .... New York,NY		0.000	0	0	(5,444,728)	(5,157,944)	(3,198,567)	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	(5,316,972)	(5,030,188)	(3,070,811)	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	(5,316,972)	(5,030,188)	(3,070,811)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash	XXX	XXX	0	0	(5,316,972)	(5,030,188)	(3,070,811)	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		141,425,698	0	12,689
8799999. Subtotal - Qualified Cash Pools Under SSAP No. 2R						141,425,698	0	12,689