TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

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# QUARTERLY STATEMENT

## AS OF MARCH 31, 2021

### OF THE CONDITION AND AFFAIRS OF THE

# TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

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

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

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

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

## OFFICERS

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

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

## DIRECTORS

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

**STATE OF CONNECTICUT**
**COUNTY OF HARTFORD** } ss:

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

| Thomas M. Kunkel | Wendy C. Skjerven | Douglas K. Russell |
|---|---|---|
| President | Secretary | Controller |

Subscribed and sworn to before me this

20th day of April, 2021

*Notary Public*

*My Commission Expires September 30, 2022*

SANDRA M. BACHMAN NOTARY PUBLIC CONNECTICUT

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

# ASSETS

| | Current Statement Date | | | 4 |
|---|---|---|---|---|
| | 1<br>Assets | 2<br>Nonadmitted Assets | 3<br>Net Admitted Assets (Cols. 1 - 2) | December 31 Prior Year Net Admitted Assets |
| 1. Bonds | 4,014,009,285 | 0 | 4,014,009,285 | 3,831,156,861 |
| 2. Stocks: | | | | |
| 2.1 Preferred stocks | 0 | 0 | 0 | 0 |
| 2.2 Common stocks | 107,449,686 | 3,580,788 | 103,868,898 | 109,074,035 |
| 3. Mortgage loans on real estate: | | | | |
| 3.1 First liens | 0 | 0 | 0 | 0 |
| 3.2 Other than first liens | 0 | 0 | 0 | 0 |
| 4. Real estate: | | | | |
| 4.1 Properties occupied by the company (less $.....0 encumbrances) | 0 | 0 | 0 | 0 |
| 4.2 Properties held for the production of income (less $.....0 encumbrances) | 0 | 0 | 0 | 0 |
| 4.3 Properties held for sale (less $.....0 encumbrances) | 0 | 0 | 0 | 0 |
| 5. Cash ($.....(16,966,311)), cash equivalents ($.....202,089,830) and short-term investments ($.....415,000) | 185,538,519 | 0 | 185,538,519 | 239,403,348 |
| 6. Contract loans (including $.....0 premium notes) | 0 | 0 | 0 | 0 |
| 7. Derivatives | 0 | 0 | 0 | 0 |
| 8. Other invested assets | 4,743,709 | 0 | 4,743,709 | 4,970,512 |
| 9. Receivables for securities | 0 | 0 | 0 | 0 |
| 10. Securities lending reinvested collateral assets | 10,348,818 | 0 | 10,348,818 | 0 |
| 11. Aggregate write-ins for invested assets | 0 | 0 | 0 | 0 |
| 12. Subtotals, cash and invested assets (Lines 1 to 11) | 4,322,090,017 | 3,580,788 | 4,318,509,229 | 4,184,604,755 |
| 13. Title plants less $.....0 charged off (for Title insurers only) | 0 | 0 | 0 | 0 |
| 14. Investment income due and accrued | 32,929,844 | 0 | 32,929,844 | 36,856,709 |
| 15. Premiums and considerations: | | | | |
| 15.1 Uncollected premiums and agents' balances in the course of collection | 131,566,714 | 38,299,850 | 93,266,864 | 106,938,878 |
| 15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.....62,481,693 earned but unbilled premiums) | 194,319,257 | 10,178,107 | 184,141,150 | 170,714,910 |
| 15.3 Accrued retrospective premiums ($.....0) and contracts subject to redetermination ($.....0) | 0 | 0 | 0 | 0 |
| 16. Reinsurance: | | | | |
| 16.1 Amounts recoverable from reinsurers | 61,148,542 | 0 | 61,148,542 | 32,553,518 |
| 16.2 Funds held by or deposited with reinsured companies | 218,590 | 0 | 218,590 | 193,054 |
| 16.3 Other amounts receivable under reinsurance contracts | 0 | 0 | 0 | 0 |
| 17. Amounts receivable relating to uninsured plans | 0 | 0 | 0 | 0 |
| 18.1 Current federal and foreign income tax recoverable and interest thereon | 0 | 0 | 0 | 0 |
| 18.2 Net deferred tax asset | 65,845,933 | 8,609,646 | 57,236,287 | 55,188,715 |
| 19. Guaranty funds receivable or on deposit | 34,621 | 0 | 34,621 | 46,171 |
| 20. Electronic data processing equipment and software | 0 | 0 | 0 | 0 |
| 21. Furniture and equipment, including health care delivery assets ($.....0) | 0 | 0 | 0 | 0 |
| 22. Net adjustment in assets and liabilities due to foreign exchange rates | 0 | 0 | 0 | 0 |
| 23. Receivables from parent, subsidiaries and affiliates | 44,646,738 | 0 | 44,646,738 | 34,876,347 |
| 24. Health care ($.....0) and other amounts receivable | 0 | 0 | 0 | 0 |
| 25. Aggregate write-ins for other than invested assets | 3,705,727 | 0 | 3,705,727 | 3,916,569 |
| 26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25) | 4,856,505,983 | 60,668,391 | 4,795,837,592 | 4,625,889,627 |
| 27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts | 0 | 0 | 0 | 0 |
| 28. Total (Lines 26 and 27) | 4,856,505,983 | 60,668,391 | 4,795,837,592 | 4,625,889,627 |

**DETAILS OF WRITE-INS**

| | | | | |
|---|---|---|---|---|
| 1101. | 0 | 0 | 0 | 0 |
| 1102. | 0 | 0 | 0 | 0 |
| 1103. | 0 | 0 | 0 | 0 |
| 1198. Summary of remaining write-ins for Line 11 from overflow page | 0 | 0 | 0 | 0 |
| 1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above) | 0 | 0 | 0 | 0 |
| 2501. Other assets tri-party/tax credit bonds | 1,827,226 | 0 | 1,827,226 | 2,285,869 |
| 2502. Other assets | 1,714,581 | 0 | 1,714,581 | 1,521,411 |
| 2503. State surcharges receivable | 152,563 | 0 | 152,563 | 108,950 |
| 2598. Summary of remaining write-ins for Line 25 from overflow page | 11,357 | 0 | 11,357 | 339 |
| 2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above) | 3,705,727 | 0 | 3,705,727 | 3,916,569 |

# LIABILITIES, SURPLUS AND OTHER FUNDS

| | | 1<br>Current<br>Statement Date | 2<br>December 31<br>Prior Year |
|---|---|---|---|
| 1. | Losses (current accident year $.....171,953,591) | 1,071,797,445 | 1,003,200,666 |
| 2. | Reinsurance payable on paid losses and loss adjustment expenses | 106,877 | 100,371 |
| 3. | Loss adjustment expenses | 166,178,108 | 163,346,678 |
| 4. | Commissions payable, contingent commissions and other similar charges | 27,209,179 | 48,805,693 |
| 5. | Other expenses (excluding taxes, licenses and fees) | 23,178,814 | 42,506,558 |
| 6. | Taxes, licenses and fees (excluding federal and foreign income taxes) | 14,924,231 | 13,561,421 |
| 7.1 | Current federal and foreign income taxes (including $.....(1,214,781) on realized capital gains (losses)) | 29,434,667 | 4,865,484 |
| 7.2 | Net deferred tax liability | 0 | 0 |
| 8. | Borrowed money $.....0 and interest thereon $.....0 | 0 | 0 |
| 9. | Unearned premiums (after deducting unearned premiums for ceded reinsurance of $.....473,876,528 and including warranty reserves of $.....0 and accrued accident and health experience rating refunds including $.....0 for medical loss ratio rebate per the Public Health Service Act) | 1,132,537,553 | 1,121,070,380 |
| 10. | Advance premium | 1,440,076 | 1,867,512 |
| 11. | Dividends declared and unpaid: | | |
| | 11.1 Stockholders | 0 | 0 |
| | 11.2 Policyholders | 13,039,928 | 12,353,304 |
| 12. | Ceded reinsurance premiums payable (net of ceding commissions) | 50,295,842 | 63,102,972 |
| 13. | Funds held by company under reinsurance treaties | 0 | 0 |
| 14. | Amounts withheld or retained by company for account of others | 50,960,255 | 42,228,250 |
| 15. | Remittances and items not allocated | 9,748,657 | 8,646,391 |
| 16. | Provision for reinsurance (including $.....348,926 certified) | 7,930,280 | 7,930,280 |
| 17. | Net adjustments in assets and liabilities due to foreign exchange rates | 0 | 0 |
| 18. | Drafts outstanding | 0 | 0 |
| 19. | Payable to parent, subsidiaries and affiliates | 0 | 0 |
| 20. | Derivatives | 0 | 0 |
| 21. | Payable for securities | 11,225,476 | 0 |
| 22. | Payable for securities lending | 10,348,818 | 0 |
| 23. | Liability for amounts held under uninsured plans | 0 | 0 |
| 24. | Capital notes $.....0 and interest thereon $.....0 | 0 | 0 |
| 25. | Aggregate write-ins for liabilities | 1,495,229 | 1,269,060 |
| 26. | Total liabilities excluding protected cell liabilities (Lines 1 through 25) | 2,621,851,434 | 2,534,855,020 |
| 27. | Protected cell liabilities | 0 | 0 |
| 28. | Total liabilities (Lines 26 and 27) | 2,621,851,434 | 2,534,855,020 |
| 29. | Aggregate write-ins for special surplus funds | 7,549,392 | 7,548,927 |
| 30. | Common capital stock | 6,480,000 | 6,480,000 |
| 31. | Preferred capital stock | 0 | 0 |
| 32. | Aggregate write-ins for other than special surplus funds | 0 | 0 |
| 33. | Surplus notes | 0 | 0 |
| 34. | Gross paid in and contributed surplus | 433,803,760 | 433,803,760 |
| 35. | Unassigned funds (surplus) | 1,726,153,006 | 1,643,201,920 |
| 36. | Less treasury stock, at cost: | | |
| | 36.1 .....0.000 shares common (value included in Line 30 $.....0) | 0 | 0 |
| | 36.2 .....0.000 shares preferred (value included in Line 31 $.....0) | 0 | 0 |
| 37. | Surplus as regards policyholders (Lines 29 to 35, less 36) | 2,173,986,158 | 2,091,034,607 |
| 38. | Totals (Page 2, Line 28, Col. 3) | 4,795,837,592 | 4,625,889,627 |

**DETAILS OF WRITE-INS**

| | | | |
|---|---|---|---|
| 2501. | Retroactive reinsurance reserve assumed | 797,316 | 800,763 |
| 2502. | Escheat liability | 691,113 | 462,309 |
| 2503. | Federal excise tax-reinsurance contracts | 6,801 | 5,988 |
| 2598. | Summary of remaining write-ins for Line 25 from overflow page | 0 | 0 |
| 2599. | Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above) | 1,495,229 | 1,269,060 |
| 2901. | Special surplus from retroactive reinsurance | 7,549,392 | 7,548,927 |
| 2902. | | 0 | 0 |
| 2903. | | 0 | 0 |
| 2998. | Summary of remaining write-ins for Line 29 from overflow page | 0 | 0 |
| 2999. | Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above) | 7,549,392 | 7,548,927 |
| 3201. | | 0 | 0 |
| 3202. | | 0 | 0 |
| 3203. | | 0 | 0 |
| 3298. | Summary of remaining write-ins for Line 32 from overflow page | 0 | 0 |
| 3299. | Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above) | 0 | 0 |

# STATEMENT OF INCOME

| | 1<br>Current Year<br>to Date | 2<br>Prior Year<br>to Date | 3<br>Prior Year Ended<br>December 31 |
|---|---|---|---|
| **UNDERWRITING INCOME** | | | |
| 1. Premiums earned: | | | |
| 1.1 Direct (written $.....628,282,328) | 620,324,808 | 571,170,831 | 2,405,398,581 |
| 1.2 Assumed (written $.....24,852,715) | 26,608,912 | 25,235,372 | 107,709,712 |
| 1.3 Ceded (written $.....196,558,346) | 201,824,196 | 180,136,344 | 766,932,917 |
| 1.4 Net (written $.....456,576,697) | 445,109,524 | 416,269,859 | 1,746,175,377 |
| DEDUCTIONS: | | | |
| 2. Losses incurred (current accident year $.....180,991,181): | | | |
| 2.1 Direct | 288,997,147 | 255,304,014 | 1,312,928,217 |
| 2.2 Assumed | 2,537,013 | 1,861,950 | (1,090,799) |
| 2.3 Ceded | 136,593,797 | 117,699,760 | 639,660,234 |
| 2.4 Net | 154,940,363 | 139,466,203 | 672,177,184 |
| 3. Loss adjustment expenses incurred | 20,247,347 | 19,387,917 | 51,232,237 |
| 4. Other underwriting expenses incurred | 178,135,670 | 173,354,977 | 678,813,402 |
| 5. Aggregate write-ins for underwriting deductions | 0 | 0 | 0 |
| 6. Total underwriting deductions (Lines 2 through 5) | 353,323,380 | 332,209,098 | 1,402,222,824 |
| 7. Net income of protected cells | 0 | 0 | 0 |
| 8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7) | 91,786,144 | 84,060,761 | 343,952,553 |
| **INVESTMENT INCOME** | | | |
| 9. Net investment income earned | 29,465,069 | 77,358,777 | 167,684,529 |
| 10. Net realized capital gains (losses) less capital gains tax of $.....106,152 | (405,006) | 387,786 | 85,259 |
| 11. Net investment gain (loss) (Lines 9 + 10) | 29,060,063 | 77,746,562 | 167,769,787 |
| **OTHER INCOME** | | | |
| 12. Net gain or (loss) from agents' or premium balances charged off (amount recovered $.....294,501 amount charged off $.....855,550) | (561,048) | 13,898 | (160,060) |
| 13. Finance and service charges not included in premiums | 176,241 | 148,766 | 589,234 |
| 14. Aggregate write-ins for miscellaneous income | (411,526) | (648,229) | (1,950,951) |
| 15. Total other income (Lines 12 through 14) | (796,333) | (485,565) | (1,521,778) |
| 16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15) | 120,049,874 | 161,321,758 | 510,200,563 |
| 17. Dividends to policyholders | 2,005,494 | 1,413,191 | 6,387,406 |
| 18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17) | 118,044,380 | 159,908,567 | 503,813,157 |
| 19. Federal and foreign income taxes incurred | 24,556,139 | 23,479,748 | 91,318,506 |
| 20. Net income (Line 18 minus Line 19) (to Line 22) | 93,488,241 | 136,428,820 | 412,494,651 |
| **CAPITAL AND SURPLUS ACCOUNT** | | | |
| 21. Surplus as regards policyholders, December 31 prior year | 2,091,034,607 | 2,123,684,564 | 2,123,684,564 |
| 22. Net income (from Line 20) | 93,488,241 | 136,428,820 | 412,494,651 |
| 23. Net transfers (to) from Protected Cell accounts | 0 | 0 | 0 |
| 24. Change in net unrealized capital gains or (losses) less capital gains tax of $.....(183,640) | (6,136,044) | (105,891,026) | (152,382,655) |
| 25. Change in net unrealized foreign exchange capital gain (loss) | 772 | (42) | (55) |
| 26. Change in net deferred income tax | 3,357,835 | 678,592 | 6,220,843 |
| 27. Change in nonadmitted assets | (7,759,253) | 7,460,707 | (889,667) |
| 28. Change in provision for reinsurance | 0 | 0 | 1,906,925 |
| 29. Change in surplus notes | 0 | 0 | 0 |
| 30. Surplus (contributed to) withdrawn from protected cells | 0 | 0 | 0 |
| 31. Cumulative effect of changes in accounting principles | 0 | 0 | 0 |
| 32. Capital changes: | | | |
| 32.1 Paid in | 0 | 0 | 0 |
| 32.2 Transferred from surplus (Stock Dividend) | 0 | 0 | 0 |
| 32.3 Transferred to surplus | 0 | 0 | 0 |
| 33. Surplus adjustments: | | | |
| 33.1 Paid in | 0 | 0 | 0 |
| 33.2 Transferred to capital (Stock Dividend) | 0 | 0 | 0 |
| 33.3 Transferred from capital | 0 | 0 | 0 |
| 34. Net remittances from or (to) Home Office | 0 | 0 | 0 |
| 35. Dividends to stockholders | 0 | 0 | (300,000,000) |
| 36. Change in treasury stock | 0 | 0 | 0 |
| 37. Aggregate write-ins for gains and losses in surplus | 0 | 0 | 0 |
| 38. Change in surplus as regards policyholders (Lines 22 through 37) | 82,951,551 | 38,677,051 | (32,649,957) |
| 39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38) | 2,173,986,158 | 2,162,361,615 | 2,091,034,607 |
| **DETAILS OF WRITE-INS** | | | |
| 0501. | 0 | 0 | 0 |
| 0502. | 0 | 0 | 0 |
| 0503. | 0 | 0 | 0 |
| 0598. Summary of remaining write-ins for Line 5 from overflow page | 0 | 0 | 0 |
| 0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above) | 0 | 0 | 0 |
| 1401. Other assets tri-party/tax credit bond income | 20,323 | 70,486 | 211,922 |
| 1402. Retroactive reinsurance gain/loss | 465 | (33,083) | (75,003) |
| 1403. Profit and loss, miscellaneous | (432,314) | (685,632) | (2,087,870) |
| 1498. Summary of remaining write-ins for Line 14 from overflow page | 0 | 0 | 0 |
| 1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above) | (411,526) | (648,229) | (1,950,951) |
| 3701. | 0 | 0 | 0 |
| 3702. | 0 | 0 | 0 |
| 3703. | 0 | 0 | 0 |
| 3798. Summary of remaining write-ins for Line 37 from overflow page | 0 | 0 | 0 |
| 3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above) | 0 | 0 | 0 |

# CASH FLOW

| | 1<br>Current Year<br>to Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|---|---|---|---|
| **CASH FROM OPERATIONS** | | | |
| 1. Premiums collected net of reinsurance | 437,083,256 | 434,270,124 | 1,791,348,759 |
| 2. Net investment income | 37,206,941 | 85,362,161 | 185,133,858 |
| 3. Miscellaneous income | (796,333) | (485,565) | (1,521,778) |
| 4. Total (Lines 1 through 3) | 473,493,864 | 519,146,721 | 1,974,960,840 |
| 5. Benefit and loss related payments | 114,957,637 | 155,869,277 | 442,551,422 |
| 6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts | 0 | 0 | 0 |
| 7. Commissions, expenses paid and aggregate write-ins for deductions | 234,344,422 | 232,109,268 | 740,522,526 |
| 8. Dividends paid to policyholders | 1,318,870 | 1,613,993 | 5,516,947 |
| 9. Federal and foreign income taxes paid (recovered) net of $.....0 tax on capital gains (losses) | 93,108 | 13,313 | 99,923,807 |
| 10. Total (Lines 5 through 9) | 350,714,036 | 389,605,851 | 1,288,514,701 |
| 11. Net cash from operations (Line 4 minus Line 10) | 122,779,827 | 129,540,869 | 686,446,139 |
| **CASH FROM INVESTMENTS** | | | |
| 12. Proceeds from investments sold, matured or repaid: | | | |
| 12.1 Bonds | 91,772,024 | 88,272,167 | 451,774,367 |
| 12.2 Stocks | 0 | 0 | 37,000,000 |
| 12.3 Mortgage loans | 0 | 0 | 0 |
| 12.4 Real estate | 0 | 0 | 0 |
| 12.5 Other invested assets | 0 | 0 | 0 |
| 12.6 Net gains or (losses) on cash, cash equivalents and short-term investments | 0 | 0 | 0 |
| 12.7 Miscellaneous proceeds | 11,225,476 | 3,062,961 | 3,732,602 |
| 12.8 Total investment proceeds (Lines 12.1 to 12.7) | 102,997,500 | 91,335,128 | 492,506,969 |
| 13. Cost of investments acquired (long-term only): | | | |
| 13.1 Bonds | 279,767,475 | 264,244,581 | 707,071,890 |
| 13.2 Stocks | 0 | 0 | 0 |
| 13.3 Mortgage loans | 0 | 0 | 0 |
| 13.4 Real estate | 0 | 0 | 0 |
| 13.5 Other invested assets | 0 | 0 | 1,682,046 |
| 13.6 Miscellaneous applications | 10,348,818 | 15,604,447 | 0 |
| 13.7 Total investments acquired (Lines 13.1 to 13.6) | 290,116,293 | 279,849,028 | 708,753,936 |
| 14. Net increase or (decrease) in contract loans and premium notes | 0 | 0 | 0 |
| 15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) | (187,118,793) | (188,513,901) | (216,246,967) |
| **CASH FROM FINANCING AND MISCELLANEOUS SOURCES** | | | |
| 16. Cash provided (applied): | | | |
| 16.1 Surplus notes, capital notes | 0 | 0 | 0 |
| 16.2 Capital and paid in surplus, less treasury stock | 0 | 0 | 0 |
| 16.3 Borrowed funds | 0 | 0 | 0 |
| 16.4 Net deposits on deposit-type contracts and other insurance liabilities | 0 | 0 | 0 |
| 16.5 Dividends to stockholders | 0 | 0 | 300,000,000 |
| 16.6 Other cash provided (applied) | 10,474,137 | 41,431,622 | (21,034,038) |
| 17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6) | 10,474,137 | 41,431,622 | (321,034,038) |
| **RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS** | | | |
| 18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17) | (53,864,829) | (17,541,410) | 149,165,133 |
| 19. Cash, cash equivalents and short-term investments: | | | |
| 19.1 Beginning of year | 239,403,348 | 90,238,215 | 90,238,215 |
| 19.2 End of period (Line 18 plus Line 19.1) | 185,538,519 | 72,696,805 | 239,403,348 |

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

| | | | | |
|---|---|---|---|---|
| 20.0001 | Other assets tri-party/tax credit bonds | 405,929 | 473,256 | 1,014,430 |
| 20.0002 | Income payment received in securities other assets tri-party/tax credit bonds | 30,357 | 0 | 123,360 |
| 20.0003 | Tax credits from certified capital company (CAPCO) | 13,282 | 83,168 | 281,309 |
| 20.0004 | Exchange of bonds | 0 | 0 | 8,749,192 |

# *NOTES TO FINANCIAL STATEMENTS*

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES AND GOING CONCERN

   A. Accounting Practices:

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

| Net Income | SSAP # | F/S Page | F/S Line # | March 31, 2021 | December 31, 2020 |
|---|---|---|---|---|---|
| 1. Travelers Casualty and Surety Company of America state basis | XXX | XXX | XXX | $ 93,488,241 | $ 412,494,651 |
| 2. State Prescribed Practices that are an increase/(decrease) from NAIC SAP | | | | — | — |
| 3. State Permitted Practices that are an increase/(decrease) from NAIC SAP | | | | — | — |
| 4. NAIC SAP (1-2-3=4) | XXX | XXX | XXX | $ 93,488,241 | $ 412,494,651 |
| Surplus | | | | | |
| 5. Travelers Casualty and Surety Company of America state basis | XXX | XXX | XXX | $ 2,173,986,158 | $ 2,091,034,607 |
| 6. State Prescribed Practices that are an increase/(decrease) from NAIC SAP | | | | — | — |
| 7. State Permitted Practices that are an increase/(decrease) from NAIC SAP | | | | — | — |
| 8. NAIC SAP (5-6-7=8) | XXX | XXX | XXX | $ 2,173,986,158 | $ 2,091,034,607 |

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

   No significant change.

   C. Accounting Policy:

   No significant change.

   2. Not applicable.

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

   D. Going Concern:

   Not applicable.

2. ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

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

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

3. BUSINESS COMBINATIONS AND GOODWILL

   No significant change.

4. DISCONTINUED OPERATIONS

   No significant change.

5. INVESTMENTS

   A. Mortgage Loans, including Mezzanine Real Estate Loans:

   No significant change.

   B. Debt Restructuring:

   No significant change.

   C. Reverse Mortgages:

   No significant change.

   D. Loan-Backed Securities:

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

# NOTES TO FINANCIAL STATEMENTS

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

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

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

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

3. Not applicable.

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

   a. The aggregate amount of unrealized losses:

| | | |
|---|---|---|
| 1. Less than 12 Months | $ | 20,224 |
| 2. 12 Months or Longer | $ | 142,490 |

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

| | | |
|---|---|---|
| 1. Less than 12 Months | $ | 6,032,440 |
| 2. 12 Months or Longer | $ | 10,136,331 |

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

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

No significant change.

3(b). Not applicable.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing:

Not applicable.

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

Not applicable.

H. Repurchase Agreements Transactions Accounted for as a Sale:

Not applicable.

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

Not applicable.

J. Real Estate:

No significant change.

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

No significant change.

L. Restricted Assets:

No significant change.

M. Working Capital Finance Investments:

1. No significant change.

2. Not applicable.

3. Not applicable.

N. Offsetting and Netting of Assets and Liabilities:

Not applicable.

O. 5GI Securities:

No significant change.

# NOTES TO FINANCIAL STATEMENTS

P. Short Sales:

No significant change.

Q. Prepayment Penalty and Acceleration Fees:

No significant change.

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

| | Asset Type | Percent Share |
|---|---|---|
| (1) | Cash | 1.0 % |
| (2) | Cash Equivalents | 24.9 % |
| (3) | Short-Term Investments | 74.1 % |
| (4) | Total | 100.0 % |

6. JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

No significant change.

7. INVESTMENT INCOME

No significant change.

8. DERIVATIVE INSTRUMENTS

Not applicable.

9. INCOME TAXES

No significant change.

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

No significant change.

11. DEBT

A. No significant change.

B. Not applicable.

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

A-D. Defined Benefit Plans:

No significant change.

A(4). Not applicable.

E. Defined Contribution Plans:

No significant change.

F. Multiemployer Plans:

No significant change.

G. Consolidated/Holding Company Plans:

No significant change.

H. Postemployment Benefits and Compensated Absences:

No significant change.

I. Impact of Medicare Modernization Act on Postretirement Benefits:

No significant change.

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

No significant change.

14. LIABILITIES, CONTINGENCIES AND ASSESSMENTS

No significant change.

15. LEASES

No significant change.

# NOTES TO FINANCIAL STATEMENTS

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

No significant change.

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

A. Transfers of Receivables Reported as Sales:

No significant change.

B. Transfer and Servicing of Financial Assets:

No significant change.

2. Not applicable.

4. Not applicable.

C. Wash Sales:

Not applicable.

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

No significant change.

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

No significant change.

20. FAIR VALUE MEASUREMENTS

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

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

A. Securities measured and reported at fair value as of March 31, 2021:

| Description | Level 1 | Level 2 | Level 3 | Net Asset Value (NAV) | Total |
|---|---|---|---|---|---|
| Bonds | | | | | |
| Industrial and miscellaneous | $ — | $ 11,013,370 | $ — | $ — | $ 11,013,370 |
| Total securities at fair value | $ — | $ 11,013,370 | $ — | $ — | $ 11,013,370 |

At March 31, 2021, the Company also holds Level 3 industrial and miscellaneous bonds measured and reported at their fair value of zero.

Reconciliation of Level 3 securities during the reporting period:

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

Level 2 and Level 3 valuation techniques:

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

B. Not applicable.

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

(At March 31, 2021)

| Description | Aggregate Fair Value | Admitted Assets | Level 1 | Level 2 | Level 3 | Net Asset Value (NAV) | Not Practicable (Carrying Value) |
|---|---|---|---|---|---|---|---|
| Cash equivalents | $ 202,089,830 | $ 202,089,830 | $ 24,382,601 | $ 177,707,229 | $ — | $ — | $ — |
| Short-term bonds | 415,120 | 415,000 | — | 415,120 | — | — | — |
| Long-term bonds | 4,236,126,005 | 4,014,009,285 | 98,270,043 | 4,137,763,173 | 92,789 | — | — |

# NOTES TO FINANCIAL STATEMENTS

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

(At December 31, 2020)

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

D. Not applicable.

E. Not applicable.

21. OTHER ITEMS

No significant change.

22. EVENTS SUBSEQUENT

The Company had no material subsequent events through May 10, 2021.

23. REINSURANCE

No significant change.

24. RETROSPECTIVELY RATED CONTRACTS AND CONTRACTS SUBJECT TO REDETERMINATION

A-E. Retrospective Premiums:

No significant change.

F. Risk-Sharing Provisions of the Affordable Care Act (ACA):

Not applicable.

25. CHANGES IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

In 2021, the prior year-end total loss and LAE reserves developed favorably by $26,183,000, resulting primarily from lower than expected loss experience in fidelity/surety, primarily from accidents years 2016 and 2020. The remaining changes are generally the result of ongoing analyses of recent loss data and trends. There are no material additional premiums or return premiums as a result of these prior year effects.

26. INTERCOMPANY POOLING ARRANGEMENTS

No significant change.

27. STRUCTURED SETTLEMENTS

No significant change.

28. HEALTH CARE RECEIVABLES

No significant change.

29. PARTICIPATING POLICIES

No significant change.

30. PREMIUM DEFICIENCY RESERVES

No significant change.

31. HIGH DEDUCTIBLES

No significant change.

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

No significant change.

33. ASBESTOS/ENVIRONMENTAL RESERVES

No significant change.

34. SUBSCRIBER SAVINGS ACCOUNTS

No significant change.

35. MULTIPLE PERIL CROP INSURANCE

No significant change.

# NOTES TO FINANCIAL STATEMENTS

36. FINANCIAL GUARANTY INSURANCE

A. No significant change.

B. Not applicable.

# GENERAL INTERROGATORIES

## PART 1 - COMMON INTERROGATORIES

### GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

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

3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 86312

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

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

| 1<br>Name of Entity | 2<br>NAIC Company Code | 3<br>State of Domicile |
|---|---|---|
| | 0 | |

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

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

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2014

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). 04/15/2016

6.4 By what department or departments?

Insurance Department of Connecticut

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

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

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

7.2 If yes, give full information:

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

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

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

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

| 1<br>Affiliate Name | 2<br>Location (City, State) | 3<br>FRB | 4<br>OCC | 5<br>FDIC | 6<br>SEC |
|---|---|---|---|---|---|
| | | | | | |

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

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

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

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

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

(e) Accountability for adherence to the code.

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

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

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

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

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

# GENERAL INTERROGATORIES

## PART 1 - COMMON INTERROGATORIES

### FINANCIAL

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

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

### INVESTMENT

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

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

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

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

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

14.2 If yes, please complete the following:

| | | 1<br>Prior Year End Book/Adjusted Carrying Value | 2<br>Current Quarter Book/Adjusted Carrying Value |
|---|---|---|---|
| 14.21 | Bonds | $ 0 | $ 0 |
| 14.22 | Preferred Stock | 0 | 0 |
| 14.23 | Common Stock | 112,894,894 | 107,449,686 |
| 14.24 | Short-Term Investments | 0 | 0 |
| 14.25 | Mortgage Loans on Real Estate | 0 | 0 |
| 14.26 | All Other | 0 | 0 |
| 14.27 | Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) | $ 112,894,894 | $ 107,449,686 |
| 14.28 | Total Investment in Parent included in Lines 14.21 to 14.26 above | $ 0 | $ 0 |

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

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

If no, attach a description with this statement.

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 10,348,818

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 10,348,818

16.3 Total payable for securities lending reported on the liability page: $ 10,348,818

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<br>Name of Custodian(s) | 2<br>Custodian Address |
|---|---|
| JPMorgan Chase | 270 Park Avenue, New York, NY 10017-2070 |

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

| 1<br>Name(s) | 2<br>Location(s) | 3<br>Complete Explanation(s) |
|---|---|---|
| N/A | | |

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

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

| 1<br>Old Custodian | 2<br>New Custodian | 3<br>Date of Change | 4<br>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<br>Name of Firm or Individual | 2<br>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<br>Central Registration Depository Number | 2<br>Name of Firm or Individual | 3<br>Legal Entity Identifier (LEI) | 4<br>Registered With | 5<br>Investment Management Agreement (IMA) Filed |
|---|---|---|---|---|
| | The Travelers Indemnity Company | | Not a registered investment advisor | DS |

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

18.2 If no, list exceptions:

# GENERAL INTERROGATORIES

## PART 1 - COMMON INTERROGATORIES

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

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

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

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

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

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

# GENERAL INTERROGATORIES (continued)

## PART 2 – PROPERTY & CASUALTY INTERROGATORIES

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

   If yes, attach an explanation.

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

   If yes, attach an explanation.

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

3.2 If yes, give full and complete information thereto:

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

4.2 If yes, complete the following schedule:

| 1 | 2 | 3 | Total Discount | | | | Discount Taken During Period | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| | | | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 |
| Line of Business | Maximum Interest | Disc. Rate | Unpaid Losses | Unpaid LAE | IBNR | Total | Unpaid Losses | Unpaid LAE | IBNR | Total |
| | 0.000 | 0.000% | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Total | XXX | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

5. Operating Percentages:

   5.1 A&H loss percent 0.000%

   5.2 A&H cost containment percent 0.000%

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

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

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

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

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

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

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

# SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

| 1<br>NAIC Company Code | 2<br>ID Number | 3<br>Name of Reinsurer | 4<br>Domiciliary Jurisdiction | 5<br>Type of Reinsurer | 6<br>Certified Reinsurer Rating (1 through 6) | 7<br>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 | 6,816,455 | 8,540,548 | 1,091,977 | (19,186) | 20,300,793 | 13,993,634 |
| 2. Alaska AK | L | 1,346,722 | 1,706,021 | 719,918 | 19,335 | 3,289,029 | 2,180,798 |
| 3. Arizona AZ | L | 8,607,655 | 9,702,615 | 3,685,291 | 1,254,158 | 33,023,172 | 27,732,245 |
| 4. Arkansas AR | L | 6,110,540 | 6,018,534 | 5,266,239 | 723,285 | 33,044,189 | 33,449,059 |
| 5. California CA | L | 72,945,087 | 63,941,088 | 20,546,688 | 22,685,174 | 244,541,275 | 159,372,161 |
| 6. Colorado CO | L | 15,563,764 | 13,945,822 | 1,794,458 | 1,078,978 | 51,527,964 | 30,479,644 |
| 7. Connecticut CT | L | 9,317,098 | 10,525,914 | 2,919,656 | 4,641,250 | 47,507,080 | 40,772,600 |
| 8. Delaware DE | L | 2,514,572 | 1,995,187 | 1,338,004 | 147,146 | 4,983,527 | 5,003,436 |
| 9. District of Columbia DC | L | 6,113,986 | 7,128,265 | 1,640,342 | 297,817 | 23,366,305 | 12,575,508 |
| 10. Florida FL | L | 33,907,115 | 46,362,734 | 10,334,497 | 25,694,581 | 109,000,802 | 91,576,155 |
| 11. Georgia GA | L | 16,264,897 | 13,587,081 | 3,712,358 | 14,811,058 | 75,294,524 | 44,452,740 |
| 12. Hawaii HI | L | 4,014,430 | 3,558,252 | 756,952 | 4,481,637 | 15,080,206 | 13,627,554 |
| 13. Idaho ID | L | 2,172,625 | 2,601,669 | 60,168 | 234,151 | 5,530,867 | 4,609,684 |
| 14. Illinois IL | L | 27,906,774 | 24,090,002 | 8,835,224 | 6,958,035 | 144,591,914 | 99,326,727 |
| 15. Indiana IN | L | 10,886,977 | 11,282,333 | 1,026,673 | 1,777,376 | 36,491,110 | 34,909,882 |
| 16. Iowa IA | L | 7,923,433 | 7,916,631 | 2,083,804 | 1,629,709 | 27,636,847 | 21,316,087 |
| 17. Kansas KS | L | 9,279,946 | 5,485,372 | 1,113,384 | 1,223,634 | 25,656,846 | 19,709,483 |
| 18. Kentucky KY | L | 7,265,642 | 6,276,129 | 468,498 | 727,448 | 18,146,873 | 14,344,674 |
| 19. Louisiana LA | L | 10,269,935 | 10,825,458 | 2,312,312 | 1,527,942 | 31,612,361 | 22,309,132 |
| 20. Maine ME | L | 2,729,248 | 2,775,026 | 510,871 | 853,875 | 8,396,720 | 5,444,778 |
| 21. Maryland MD | L | 15,503,975 | 10,523,674 | 2,286,399 | 1,493,009 | 63,135,032 | 36,976,703 |
| 22. Massachusetts MA | L | 20,895,018 | 19,079,760 | 7,608,646 | 5,473,500 | 112,686,733 | 71,577,181 |
| 23. Michigan MI | L | 15,232,459 | 13,738,226 | 1,877,201 | 6,495,365 | 37,307,496 | 32,514,057 |
| 24. Minnesota MN | L | 10,340,004 | 11,232,363 | 5,661,900 | 2,293,484 | 66,718,715 | 38,815,507 |
| 25. Mississippi MS | L | 6,173,719 | 6,422,798 | 999,082 | 558,825 | 18,458,215 | 15,642,274 |
| 26. Missouri MO | L | 13,721,942 | 12,466,560 | 2,852,360 | 3,217,566 | 47,313,008 | 42,124,217 |
| 27. Montana MT | L | 6,816,383 | 4,598,328 | 1,721,253 | 463,798 | 18,883,896 | 16,526,935 |
| 28. Nebraska NE | L | 3,580,660 | 4,226,727 | 6,382,479 | 400,086 | 15,108,139 | 18,513,433 |
| 29. Nevada NV | L | 3,277,250 | 3,733,146 | 739,011 | 2,276,120 | 15,629,728 | 19,271,932 |
| 30. New Hampshire NH | L | 1,773,471 | 2,225,167 | 313,833 | 357,190 | 8,618,892 | 5,068,533 |
| 31. New Jersey NJ | L | 15,468,517 | 16,844,194 | 7,245,396 | 4,460,184 | 95,249,837 | 61,573,172 |
| 32. New Mexico NM | L | 2,107,340 | 3,481,914 | 72,947 | 2,733,788 | 6,549,861 | 8,809,927 |
| 33. New York NY | L | 43,048,598 | 38,404,051 | 9,850,182 | 15,205,136 | 205,322,853 | 172,500,990 |
| 34. North Carolina NC | L | 19,360,076 | 18,351,775 | 231,636 | 18,257,376 | 49,276,665 | 35,871,523 |
| 35. North Dakota ND | L | 1,993,439 | 2,318,586 | 1,128,762 | 345,462 | 7,976,345 | 6,768,194 |
| 36. Ohio OH | L | 20,940,048 | 18,775,652 | 4,161,286 | 16,588,474 | 71,874,746 | 56,805,876 |
| 37. Oklahoma OK | L | 7,317,952 | 6,812,966 | 798,273 | 938,818 | 28,776,891 | 14,795,480 |
| 38. Oregon OR | L | 8,452,996 | 8,965,362 | 589,083 | 1,393,844 | 19,657,792 | 15,224,749 |
| 39. Pennsylvania PA | L | 25,264,487 | 24,208,412 | 26,321,354 | 5,396,537 | 134,690,690 | 91,185,827 |
| 40. Rhode Island RI | L | 4,867,060 | 2,513,136 | 206,082 | 1,230,323 | 11,507,927 | 8,119,477 |
| 41. South Carolina SC | L | 8,532,932 | 8,373,810 | 802,484 | 16,196,254 | 35,841,048 | 21,389,062 |
| 42. South Dakota SD | L | 1,594,746 | 2,134,110 | 246,537 | 115,295 | 5,709,378 | 4,858,333 |
| 43. Tennessee TN | L | 10,779,298 | 9,441,993 | 2,316,266 | 2,122,111 | 33,701,594 | 26,149,233 |
| 44. Texas TX | L | 39,885,069 | 39,199,218 | 13,104,221 | 8,868,744 | 161,339,676 | 134,370,085 |
| 45. Utah UT | L | 5,519,272 | 7,218,941 | 679,502 | 659,247 | 23,029,496 | 15,505,458 |
| 46. Vermont VT | L | 442,247 | 444,086 | (700) | 49,413 | 795,866 | 528,539 |
| 47. Virginia VA | L | 18,621,443 | 19,396,153 | 7,981,923 | 2,264,617 | 64,146,166 | 38,889,742 |
| 48. Washington WA | L | 15,666,925 | 15,885,792 | 1,614,103 | 3,652,612 | 51,672,359 | 33,940,532 |
| 49. West Virginia WV | L | 3,086,437 | 3,248,385 | 1,739,780 | (2,750,353) | 19,829,073 | 24,804,493 |
| 50. Wisconsin WI | L | 11,443,039 | 10,073,474 | 1,345,975 | 1,105,084 | 34,796,707 | 26,408,082 |
| 51. Wyoming WY | L | 2,424,044 | 1,546,662 | 320,248 | 457,099 | 10,744,739 | 9,868,763 |
| 52. American Samoa AS | N | 0 | 0 | 0 | 0 | 0 | 0 |
| 53. Guam GU | L | 21,133 | 28,123 | 0 | 0 | 201,718 | 87,484 |
| 54. Puerto Rico PR | L | 998,121 | 910,942 | 6,250 | 196,729 | 1,525,468 | 1,141,178 |
| 55. US Virgin Islands VI | L | 736,253 | 546,200 | 1,044 | 506,658 | 570,800 | 217,167 |
| 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 | 439,074 | (793,020) | 4,000 | 0 | 153,806 | 112,895 |
| 59. Totals | XXX | 628,282,328 | 604,842,348 | 181,426,111 | 213,769,799 | 2,437,823,758 | 1,804,143,014 |
| **DETAILS OF WRITE-INS** | | | | | | | |
| 58001. BMU Bermuda | XXX | 229,672 | 41,275 | 0 | 0 | 0 | 0 |
| 58002. CYM Cayman Islands | XXX | 209,127 | 207,110 | 0 | 0 | 0 | 0 |
| 58003. GBR United Kingdom | XXX | 275 | (3,964) | 0 | 0 | 68,552 | 46,699 |
| 58998. Summary of remaining write-ins for Line 58 from overflow page | XXX | 0 | (1,037,441) | 4,000 | 0 | 85,254 | 66,196 |
| 58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above) | XXX | 439,074 | (793,020) | 4,000 | 0 | 153,806 | 112,895 |

(a) Active Status Count

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 54

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 3

# 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 III, LLC (99%) | Minnesota | 41-2007089 |
| … St. Paul Fire and Marine Insurance Company (24767) * | Connecticut | 41-0406690 | … Camperdown Corporation | Delaware | 41-1762781 |
| … … St. Paul Mercury Insurance Company (24791) * | Connecticut | 41-0881659 | … SPC Insurance Agency, Inc. | Minnesota | 41-1888760 |
| … … St. Paul Guardian Insurance Company (24775) * | Connecticut | 41-0963301 | … Aprilgrange Limited | United Kingdom | |
| … … St. Paul Surplus Lines Insurance Company (30481) * | Delaware | 41-1230819 | … F&G UK Underwriters Limited | United Kingdom | |
| … … The Travelers Casualty Company (41769) * | Connecticut | 41-1435765 | … Travelers Underwriting Agency Limited | United Kingdom | |
| … … Travelers Constitution State Insurance Company (41750) * | Connecticut | 41-1435766 | … Travelers Syndicate Management Limited | United Kingdom | |
| … … Northbrook Holdings, Inc. | Delaware | 51-0375653 | … Travelers Corporate Trustee Limited | United Kingdom | |
| … … … Discover Property & Casualty Insurance Company (36463) * | Connecticut | 36-2999370 | … Travelers London Limited | United Kingdom | |
| … … … St. Paul Protective Insurance Company (19224) * | Connecticut | 36-2542404 | … TCI Global Services, Inc. | Delaware | 52-1965525 |
| … … Discover Specialty Insurance Company (10213) * | Connecticut | 52-1925132 | … Travelers Management Limited | United Kingdom | |
| … … United States Fidelity and Guaranty Company (25887) * | Connecticut | 52-0515280 | … Travelers Insurance Company Limited * | United Kingdom | AA-1121375 |
| … … … Laurel Village Fidelity Realty, Inc. | Maryland | 52-1551225 | … … Travelers Insurance Designated Activity Company * | Ireland | |
| … … … … Laurel Village Joint Venture Partnership (50%) | Minnesota | 41-1616702 | … Simply Business Holdings, Inc. | Delaware | 37-1839380 |
| … … … … … Laurel Village I Limited Partnership (99%) | Minnesota | 41-1542260 | … … Simply Business, Inc. | Massachusetts | 30-0956205 |
| … … … … … Laurel Village II Limited Partnership (99%) | Minnesota | 41-1542261 | … … … Harborway Insurance Agency, LLC | Massachusetts | 85-4220959 |
| … … … … … Laurel Village III Limited Partnership (99%) | Minnesota | 41-1542263 | … Xbridge Limited | United Kingdom | |
| … … … … … Laurel Village IV Limited Partnership (99%) | Minnesota | 41-1542264 | … 10762962 Canada Inc. | Canada | |
| … … … … … Laurel Village Tower A Limited Partnership (99%) | Minnesota | 41-1542266 | … … Zensurance Inc. (89.36%) | Canada | |
| … … … … … Laurel Village Tower B Limited Partnership (99%) | Minnesota | 41-1593312 | … … … Zensurance Brokers Inc. | Canada | |
| … … … … … Laurel Village Tower C Limited Partnership (99%) | Minnesota | 41-1542267 | … Travelers Property Casualty Corp. | Connecticut | 06-1008174 |
| … … … … … Laurel Village Swinford Limited Partnership (99%) | Minnesota | 41-1542255 | … … Travelers Insurance Group Holdings Inc. | Delaware | 06-1445591 |
| … … … USF&G Retail Associates GP, Inc. | Maryland | 52-1704255 | … … … The Standard Fire Insurance Company (19070) * | Connecticut | 06-6033509 |
| … … … … USF&G/Fidelity Retail Associates Limited Partnership (1%) | Maryland | 52-1704256 | … … … … Standard Fire Properties, LLC | Delaware | 06-6033509 |
| … … … USF&G/Fidelity Retail Associates Limited Partnership (83.95%) | Maryland | 52-1704256 | … … … … … Bayhill Restaurant II Associates (50%) | California | 94-3097171 |
| … … … BMR Sports Properties, Inc. | Maryland | 52-1852190 | … … … … Standard Fire UK Investments, LLC | Delaware | 06-6033509 |
| … … … … Black Mountain Ranch Limited Partnership (1%) | Maryland | 52-1573778 | … … … … The Automobile Insurance Company of Hartford, Connecticut (19062) * | Connecticut | 06-0848755 |
| … … Fidelity and Guaranty Insurance Underwriters, Inc. (25879) * | Wisconsin | 52-0616768 | … … … … … Auto Hartford Investments, LLC | Delaware | 06-0848755 |
| … … Fidelity and Guaranty Insurance Company (35386) * | Iowa | 42-1091525 | … … … … Travelers Personal Security Insurance Company (36145) * | Connecticut | 06-1286264 |
| … … Black Mountain Ranch Limited Partnership (85%) | Maryland | 52-1573778 | … … … … Travelers Property Casualty Insurance Company (36161) * | Connecticut | 06-1286274 |
| … … MMI Capital Trust I | Delaware | 52-2073764 | … … … … Travelers Personal Insurance Company (38130) * | Connecticut | 36-3703200 |
| … … Promenade Partners, L.L.C. | 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 | |
| … … Windamere II, LLC (99%) | Minnesota | 41-1963936 | … … … … … … … … Junto Seguros S.A. * | Brazil | AA-2230002 |

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

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

| | | |
|---|---|---|
| … … … … … … … … … … Junto 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 |
| … … … … Travelers Marine, LLC | Delaware | 06-0566050 |

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

# SCHEDULE Y

## PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Y/N) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **Members** | | | | | | | | | | | | | | | |
| 3548 | The Travelers Companies, Inc... | 00000..... | 41-0518860.. | ..... | 86312 | NYSE..... | The Travelers Companies, Inc. | MN..... | UIP..... | | | .....0.000 | | .....N..... | |
| 3548 | The Travelers Companies, Inc... | 24767..... | 41-0406690.. | ..... | ..... | ..... | St. Paul Fire and Marine Insurance Company | CT..... | IA..... | The Travelers Companies, Inc. | O/B/M..... | ....100.000 | The Travelers Companies, Inc. | .....N..... | |
| 3548 | The Travelers Companies, Inc... | 24791..... | 41-0881659.. | ..... | ..... | ..... | St. Paul Mercury Insurance Company | CT..... | IA..... | St. Paul Fire and Marine Insurance Company | O/B/M..... | ....100.000 | The Travelers Companies, Inc. | .....N..... | |
| 3548 | The Travelers Companies, Inc... | 24775..... | 41-0963301.. | ..... | ..... | ..... | St. Paul Guardian Insurance Company | CT..... | IA..... | St. Paul Fire and Marine Insurance Company | O/B/M..... | ....100.000 | The Travelers Companies, Inc. | .....N..... | |
| 3548 | The Travelers Companies, Inc... | 30481..... | 41-1230819.. | ..... | ..... | ..... | St. Paul Surplus Lines Insurance Company | DE..... | IA..... | St. Paul Fire and Marine Insurance Company | O/B/M..... | ....100.000 | The Travelers Companies, Inc. | .....N..... | |
| 3548 | The Travelers Companies, Inc... | 41769..... | 41-1435765.. | ..... | ..... | ..... | The Travelers Casualty Company | CT..... | IA..... | St. Paul Fire and Marine Insurance Company | O/B/M..... | ....100.000 | The Travelers Companies, Inc. | .....N..... | |
| 3548 | The Travelers Companies, Inc... | 41750..... | 41-1435766.. | ..... | ..... | ..... | Travelers Constitution State Insurance Company | CT..... | IA..... | St. Paul Fire and Marine Insurance Company | O/B/M..... | ....100.000 | The Travelers Companies, Inc. | .....N..... | |
| 3548 | The Travelers Companies, Inc... | 00000..... | 51-0375653.. | ..... | ..... | ..... | Northbrook Holdings, Inc. | DE..... | NIA..... | St. Paul Fire and Marine Insurance Company | O/B/M..... | ....100.000 | The Travelers Companies, Inc. | .....Y..... | |
| 3548 | The Travelers Companies, Inc... | 36463..... | 36-2999370.. | ..... | ..... | ..... | Discover Property & Casualty Insurance Company | CT..... | IA..... | Northbrook Holdings, Inc. | O/B/M..... | ....100.000 | The Travelers Companies, Inc. | .....N..... | |
| 3548 | The Travelers Companies, Inc... | 19224..... | 36-2542404.. | ..... | ..... | ..... | St. Paul Protective Insurance Company | CT..... | IA..... | Northbrook Holdings, Inc. | O/B/M..... | ....100.000 | The Travelers Companies, Inc. | .....N..... | |
| 3548 | The Travelers Companies, Inc... | 10213..... | 52-1925132.. | ..... | ..... | ..... | Discover Specialty Insurance Company | CT..... | IA..... | St. Paul Fire and Marine Insurance Company | O/B/M..... | ....100.000 | The Travelers Companies, Inc. | .....N..... | |
| 3548 | The Travelers Companies, Inc... | 25887..... | 52-0515280.. | ..... | ..... | ..... | United States Fidelity and Guaranty Company | CT..... | IA..... | St. Paul Fire and Marine Insurance Company | O/B/M..... | ....100.000 | The Travelers Companies, Inc. | .....N..... | |
| 3548 | The Travelers Companies, Inc... | 00000..... | 52-1551225.. | ..... | ..... | ..... | Laurel Village Fidelity Realty, Inc. | MD..... | NIA..... | United States Fidelity and Guaranty Company | O/B/M..... | ....100.000 | The Travelers Companies, Inc. | .....Y..... | |
| 3548 | The Travelers Companies, Inc... | 00000..... | 41-1616702.. | ..... | ..... | ..... | Laurel Village Joint Venture Partnership | MN..... | NIA..... | Laurel Village Fidelity Realty, Inc. | O/M..... | .....50.000 | The Travelers Companies, Inc. | .....N..... | 0100. |
| 3548 | The Travelers Companies, Inc... | 00000..... | 41-1542260.. | ..... | ..... | ..... | Laurel Village I Limited Partnership | MN..... | NIA..... | Laurel Village Joint Venture Partnership | O/M..... | .....99.000 | The Travelers Companies, Inc. | .....N..... | |
| 3548 | The Travelers Companies, Inc... | 00000..... | 41-1542261.. | ..... | ..... | ..... | Laurel Village II Limited Partnership | MN..... | NIA..... | Laurel Village Joint Venture Partnership | O/M..... | .....99.000 | The Travelers Companies, Inc. | .....N..... | |
| 3548 | The Travelers Companies, Inc... | 00000..... | 41-1542263.. | ..... | ..... | ..... | Laurel Village III Limited Partnership | MN..... | NIA..... | Laurel Village Joint Venture Partnership | O/M..... | .....99.000 | The Travelers Companies, Inc. | .....N..... | |
| 3548 | The Travelers Companies, Inc... | 00000..... | 41-1542264.. | ..... | ..... | ..... | Laurel Village IV Limited Partnership | MN..... | NIA..... | Laurel Village Joint Venture Partnership | O/M..... | .....99.000 | The Travelers Companies, Inc. | .....N..... | |
| 3548 | The Travelers Companies, Inc... | 00000..... | 41-1542266.. | ..... | ..... | ..... | Laurel Village Tower A Limited Partnership | MN..... | NIA..... | Laurel Village Joint Venture Partnership | O/M..... | .....99.000 | The Travelers Companies, Inc. | .....N..... | |
| 3548 | The Travelers Companies, Inc... | 00000..... | 41-1593312.. | ..... | ..... | ..... | Laurel Village Tower B Limited Partnership | MN..... | NIA..... | Laurel Village Joint Venture Partnership | O/M..... | .....99.000 | The Travelers Companies, Inc. | .....N..... | |
| 3548 | The Travelers Companies, Inc... | 00000..... | 41-1542267.. | ..... | ..... | ..... | Laurel Village Tower C Limited Partnership | MN..... | NIA..... | Laurel Village Joint Venture Partnership | O/M..... | .....99.000 | The Travelers Companies, Inc. | .....N..... | |
| 3548 | The Travelers Companies, Inc... | 00000..... | 41-1542255.. | ..... | ..... | ..... | Laurel Village Swinford Limited Partnership | MN..... | NIA..... | Laurel Village Joint Venture Partnership | O/M..... | .....99.000 | The Travelers Companies, Inc. | .....N..... | |
| 3548 | The Travelers Companies, Inc... | 00000..... | 52-1704255.. | ..... | ..... | ..... | USF&G Retail Associates GP, Inc. | MD..... | NIA..... | United States Fidelity and Guaranty Company | O/B/M..... | ....100.000 | The Travelers Companies, Inc. | .....N..... | |
| 3548 | The Travelers Companies, Inc... | 00000..... | 52-1704256.. | ..... | ..... | ..... | USF&G/Fidelity Retail Associates Limited Partnership | MD..... | NIA..... | USF&G Retail Associates GP, Inc. | O/M..... | .....1.000 | The Travelers Companies, Inc. | .....N..... | 0101. |
| 3548 | The Travelers Companies, Inc... | 00000..... | 52-1704256.. | ..... | ..... | ..... | USF&G/Fidelity Retail Associates Limited Partnership | MD..... | NIA..... | United States Fidelity and Guaranty Company | O..... | .....83.950 | The Travelers Companies, Inc. | .....N..... | 0101. |
| 3548 | The Travelers Companies, Inc... | 00000..... | 52-1852190.. | ..... | ..... | ..... | BMR Sports Properties, Inc. | MD..... | NIA..... | United States Fidelity and Guaranty Company | O/B/M..... | ....100.000 | The Travelers Companies, Inc. | .....N..... | |
| 3548 | The Travelers Companies, Inc... | 00000..... | 52-1573778.. | ..... | ..... | ..... | Black Mountain Ranch Limited Partnership | MD..... | NIA..... | BMR Sports Properties, Inc. | O/M..... | .....1.000 | The Travelers Companies, Inc. | .....N..... | 0102. |
| 3548 | The Travelers Companies, Inc... | 25879..... | 52-0616768.. | ..... | ..... | ..... | Fidelity and Guaranty Insurance Underwriters, Inc. | WI..... | IA..... | St. Paul Fire and Marine Insurance Company | O/B/M..... | ....100.000 | The Travelers Companies, Inc. | .....N..... | |
| 3548 | The Travelers Companies, Inc... | 35386..... | 42-1091525.. | ..... | ..... | ..... | Fidelity and Guaranty Insurance Company | IA..... | IA..... | St. Paul Fire and Marine Insurance Company | O/B/M..... | ....100.000 | The Travelers Companies, Inc. | .....N..... | |
| 3548 | The Travelers Companies, Inc... | 00000..... | 52-1573778.. | ..... | ..... | ..... | Black Mountain Ranch Limited Partnership | MD..... | NIA..... | St. Paul Fire and Marine Insurance Company | O..... | .....85.000 | The Travelers Companies, Inc. | .....N..... | 0102. |
| 3548 | The Travelers Companies, Inc... | 00000..... | 52-2073764.. | ..... | ..... | ..... | MMI Capital Trust I | DE..... | NIA..... | St. Paul Fire and Marine Insurance Company | O/M..... | ....100.000 | The Travelers Companies, Inc. | .....Y..... | |
| 3548 | The Travelers Companies, Inc... | 00000..... | 41-0406690.. | ..... | ..... | ..... | Promenade Partners, L.L.C. | DE..... | NIA..... | St. Paul Fire and Marine Insurance Company | O/M..... | ....100.000 | The Travelers Companies, Inc. | .....N..... | |
| 3548 | The Travelers Companies, Inc... | 00000..... | 52-1953822.. | ..... | ..... | ..... | USF&G Capital I | DE..... | NIA..... | St. Paul Fire and Marine Insurance Company | O/M..... | ....100.000 | The Travelers Companies, Inc. | .....Y..... | |
| 3548 | The Travelers Companies, Inc... | 00000..... | 52-2044075.. | ..... | ..... | ..... | USF&G Capital III | DE..... | NIA..... | St. Paul Fire and Marine Insurance Company | O/M..... | ....100.000 | The Travelers Companies, Inc. | .....Y..... | |
| 3548 | The Travelers Companies, Inc... | 00000..... | 38-4046010.. | ..... | ..... | ..... | 350 Market Street, LLC | DE..... | NIA..... | St. Paul Fire and Marine Insurance Company | O/M..... | ....100.000 | The Travelers Companies, Inc. | .....N..... | |
| 3548 | The Travelers Companies, Inc... | 00000..... | ..... | ..... | ..... | ..... | Travelers Special Services Limited | GBR..... | NIA..... | St. Paul Fire and Marine Insurance Company | O/B..... | ....100.000 | The Travelers Companies, Inc. | .....Y..... | |

# SCHEDULE Y

## PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Y/N) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 3548 | The Travelers Companies, Inc... | 00000..... | 20-3033027.. | ..... | ..... | ..... | Yonkers Financing Corp. | DE | NIA | St. Paul Fire and Marine Insurance Company. | O/B/M | ....100.000 | The Travelers Companies, Inc. | .....Y..... | ..... |
| 3548 | The Travelers Companies, Inc... | 00000..... | 52-1466734.. | ..... | ..... | ..... | English Turn Fidelity Realty, Inc. | MN | NIA | St. Paul Fire and Marine Insurance Company. | O/B/M | ....100.000 | The Travelers Companies, Inc. | .....Y..... | ..... |
| 3548 | The Travelers Companies, Inc... | 00000..... | 59-2635727.. | ..... | ..... | ..... | English Turn LLC. | MN | NIA | English Turn Fidelity Realty, Inc. | O/M | .....99.000 | The Travelers Companies, Inc. | .....N..... | 0103. |
| 3548 | The Travelers Companies, Inc... | 00000..... | 59-2709441.. | ..... | ..... | ..... | Fidelity English Turn Club LLC. | MN | NIA | English Turn Fidelity Realty, Inc. | O/M | .....99.000 | The Travelers Companies, Inc. | .....N..... | 0104. |
| 3548 | The Travelers Companies, Inc... | 00000..... | 59-2635727.. | ..... | ..... | ..... | English Turn LLC. | MN | NIA | St. Paul Fire and Marine Insurance Company. | O | .....1.000 | The Travelers Companies, Inc. | .....N..... | 0103. |
| 3548 | The Travelers Companies, Inc... | 00000..... | 52-1715225.. | ..... | ..... | ..... | English Turn Realty Management, Inc. | MN | NIA | St. Paul Fire and Marine Insurance Company. | O/B/M | ....100.000 | The Travelers Companies, Inc. | .....Y..... | ..... |
| 3548 | The Travelers Companies, Inc... | 00000..... | 59-2709441.. | ..... | ..... | ..... | Fidelity English Turn Club LLC. | MN | NIA | English Turn Realty Management, Inc. | O/B/M | .....1.000 | The Travelers Companies, Inc. | .....N..... | 0104. |
| 3548 | The Travelers Companies, Inc... | 00000..... | ..... | ..... | ..... | ..... | 8527512 Canada Inc. | CAN | NIA | St. Paul Fire and Marine Insurance Company. | O/B/M | .....22.480 | The Travelers Companies, Inc. | .....Y..... | ..... |
| 3548 | The Travelers Companies, Inc... | 00000..... | AA-1560270. | ..... | ..... | ..... | The Dominion of Canada General Insurance Company. | CAN | IA | 8527512 Canada Inc. | O/B/M | ....100.000 | The Travelers Companies, Inc. | .....N..... | ..... |
| 3548 | The Travelers Companies, Inc... | 00000..... | 41-1985480.. | ..... | ..... | ..... | Fog City Fund, LLC. | MN | NIA | St. Paul Fire and Marine Insurance Company. | O | .....99.000 | The Travelers Companies, Inc. | .....N..... | 0107. |
| 3548 | The Travelers Companies, Inc... | 00000..... | 76-0753165.. | ..... | ..... | ..... | Symmetry Growth Capital II, LLC. | MN | NIA | St. Paul Fire and Marine Insurance Company. | O | ....100.000 | The Travelers Companies, Inc. | .....N..... | 0107. |
| 3548 | The Travelers Companies, Inc... | 00000..... | 41-1927945.. | ..... | ..... | ..... | Upper Lake Growth Capital, LLC. | MN | NIA | St. Paul Fire and Marine Insurance Company. | O | .....99.000 | The Travelers Companies, Inc. | .....N..... | 0107. |
| 3548 | The Travelers Companies, Inc... | 00000..... | 20-1222630.. | ..... | ..... | ..... | Vesbridge Partners, LP. | MN | NIA | St. Paul Fire and Marine Insurance Company. | O | .....85.000 | The Travelers Companies, Inc. | .....N..... | 0107. |
| 3548 | The Travelers Companies, Inc... | 00000..... | 41-1963936.. | ..... | ..... | ..... | Windamere II, LLC. | MN | NIA | St. Paul Fire and Marine Insurance Company. | O | .....99.000 | The Travelers Companies, Inc. | .....N..... | 0107. |
| 3548 | The Travelers Companies, Inc... | 00000..... | 41-2007089.. | ..... | ..... | ..... | Windamere III, LLC. | MN | NIA | St. Paul Fire and Marine Insurance Company. | O | .....99.000 | The Travelers Companies, Inc. | .....N..... | 0107. |
| 3548 | The Travelers Companies, Inc... | 00000..... | 41-1762781.. | ..... | ..... | ..... | Camperdown Corporation. | DE | NIA | The Travelers Companies, Inc. | O/B | ....100.000 | The Travelers Companies, Inc. | .....N..... | ..... |
| 3548 | The Travelers Companies, Inc... | 00000..... | 41-1888760.. | ..... | ..... | ..... | SPC Insurance Agency, Inc. | MN | NIA | The Travelers Companies, Inc. | O/B/M | ....100.000 | The Travelers Companies, Inc. | .....N..... | ..... |
| 3548 | The Travelers Companies, Inc... | 00000..... | ..... | ..... | ..... | ..... | Aprilgrange Limited. | GBR | NIA | The Travelers Companies, Inc. | O/B | ....100.000 | The Travelers Companies, Inc. | .....N..... | ..... |
| 3548 | The Travelers Companies, Inc... | 00000..... | ..... | ..... | ..... | ..... | F&G UK Underwriters Limited. | GBR | NIA | The Travelers Companies, Inc. | O/B | ....100.000 | The Travelers Companies, Inc. | .....N..... | ..... |
| 3548 | The Travelers Companies, Inc... | 00000..... | ..... | ..... | ..... | ..... | Travelers Underwriting Agency Limited. | GBR | NIA | The Travelers Companies, Inc. | O/B | ....100.000 | The Travelers Companies, Inc. | .....N..... | ..... |
| 3548 | The Travelers Companies, Inc... | 00000..... | ..... | ..... | ..... | ..... | Travelers Syndicate Management Limited. | GBR | NIA | The Travelers Companies, Inc. | O/B | ....100.000 | The Travelers Companies, Inc. | .....N..... | ..... |
| 3548 | The Travelers Companies, Inc... | 00000..... | ..... | ..... | ..... | ..... | Travelers Corporate Trustee Limited. | GBR | NIA | The Travelers Companies, Inc. | O/B | ....100.000 | The Travelers Companies, Inc. | .....N..... | ..... |
| 3548 | The Travelers Companies, Inc... | 00000..... | ..... | ..... | ..... | ..... | Travelers London Limited. | GBR | NIA | The Travelers Companies, Inc. | O/B | ....100.000 | The Travelers Companies, Inc. | .....N..... | ..... |
| 3548 | The Travelers Companies, Inc... | 00000..... | 52-1965525.. | ..... | ..... | ..... | TCI Global Services, Inc. | DE | NIA | The Travelers Companies, Inc. | O/B/M | ....100.000 | The Travelers Companies, Inc. | .....N..... | ..... |
| 3548 | The Travelers Companies, Inc... | 00000..... | ..... | ..... | ..... | ..... | Travelers Management Limited. | GBR | NIA | The Travelers Companies, Inc. | O/B | ....100.000 | The Travelers Companies, Inc. | .....N..... | ..... |
| 3548 | The Travelers Companies, Inc... | 00000..... | AA-1121375. | ..... | ..... | ..... | Travelers Insurance Company Limited. | GBR | IA | The Travelers Companies, Inc. | O/B | ....100.000 | The Travelers Companies, Inc. | .....N..... | ..... |
| 3548 | The Travelers Companies, Inc... | 00000..... | ..... | ..... | ..... | ..... | Travelers Insurance Designated Activity Company. | IRL | IA | Travelers Insurance Company Limited. | O/B/M | ....100.000 | The Travelers Companies, Inc. | .....N..... | ..... |
| 3548 | The Travelers Companies, Inc... | 00000..... | 37-1839380.. | ..... | ..... | ..... | Simply Business Holdings, Inc. | DE | NIA | The Travelers Companies, Inc. | O/B/M | ....100.000 | The Travelers Companies, Inc. | .....N..... | ..... |
| 3548 | The Travelers Companies, Inc... | 00000..... | 30-0956205.. | ..... | ..... | ..... | Simply Business, Inc. | MA | NIA | Simply Business Holdings, Inc. | O/B/M | ....100.000 | The Travelers Companies, Inc. | .....N..... | ..... |
| 3548 | The Travelers Companies, Inc... | 00000..... | 85-4220959.. | ..... | ..... | ..... | Harborway Insurance Agency, LLC. | MA | NIA | Simply Business, Inc. | O/B/M | ....100.000 | The Travelers Companies, Inc. | .....N..... | ..... |
| 3548 | The Travelers Companies, Inc... | 00000..... | ..... | ..... | ..... | ..... | Xbridge Limited. | GBR | NIA | The Travelers Companies, Inc. | O/B/M | ....100.000 | The Travelers Companies, Inc. | .....N..... | ..... |
| 3548 | The Travelers Companies, Inc... | 00000..... | ..... | ..... | ..... | ..... | 10762962 Canada Inc. | CAN | NIA | The Travelers Companies, Inc. | O/B/M | ....100.000 | The Travelers Companies, Inc. | .....N..... | ..... |
| 3548 | The Travelers Companies, Inc... | 00000..... | ..... | ..... | ..... | ..... | Zensurance Inc. | CAN | NIA | 10762962 Canada Inc. | O/B | .....89.360 | The Travelers Companies, Inc. | .....N..... | ..... |
| 3548 | The Travelers Companies, Inc... | 00000..... | ..... | ..... | ..... | ..... | Zensurance Brokers Inc. | CAN | NIA | Zensurance Inc. | O | ....100.000 | The Travelers Companies, Inc. | .....N..... | ..... |
| 3548 | The Travelers Companies, Inc... | 00000..... | 06-1008174.. | ..... | ..... | ..... | Travelers Property Casualty Corp. | CT | UIP | The Travelers Companies, Inc. | O/B/M | ....100.000 | The Travelers Companies, Inc. | .....N..... | ..... |
| 3548 | The Travelers Companies, Inc... | 00000..... | 06-1445591.. | ..... | ..... | ..... | Travelers Insurance Group Holdings Inc. | DE | UIP | Travelers Property Casualty Corp. | O/B/M | ....100.000 | The Travelers Companies, Inc. | .....N..... | ..... |

# SCHEDULE Y

## PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Y/N) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 3548 | The Travelers Companies, Inc... | 19070..... | 06-6033509.. | ..... | ..... | ..... | The Standard Fire Insurance Company | CT..... | IA..... | Travelers Insurance Group Holdings Inc | O/B/M..... | ....100.000 | The Travelers Companies, Inc..... | .....N..... | ..... |
| 3548 | The Travelers Companies, Inc... | 00000..... | 06-6033509.. | ..... | ..... | ..... | Standard Fire Properties, LLC | DE..... | NIA..... | The Standard Fire Insurance Company | O/M..... | ....100.000 | The Travelers Companies, Inc..... | .....N..... | ..... |
| 3548 | The Travelers Companies, Inc... | 00000..... | 94-3097171.. | ..... | ..... | ..... | Bayhill Restaurant II Associates | CA..... | NIA..... | Standard Fire Properties, LLC | O..... | .....50.000 | The Travelers Companies, Inc..... | .....N..... | 0105. |
| 3548 | The Travelers Companies, Inc... | 00000..... | 06-6033509.. | ..... | ..... | ..... | Standard Fire UK Investments, LLC | DE..... | NIA..... | The Standard Fire Insurance Company | O/M..... | ....100.000 | The Travelers Companies, Inc..... | .....N..... | ..... |
| 3548 | The Travelers Companies, Inc... | 19062..... | 06-0848755.. | ..... | ..... | ..... | The Automobile Insurance Company of Hartford, Connecticut | CT..... | IA..... | The Standard Fire Insurance Company | O/B/M..... | ....100.000 | The Travelers Companies, Inc..... | .....N..... | ..... |
| 3548 | The Travelers Companies, Inc... | 00000..... | 06-0848755.. | ..... | ..... | ..... | Auto Hartford Investments, LLC | DE..... | NIA..... | The Automobile Insurance Company of Hartford, Connecticut | O/M..... | ....100.000 | The Travelers Companies, Inc..... | .....N..... | ..... |
| 3548 | The Travelers Companies, Inc... | 36145..... | 06-1286264.. | ..... | ..... | ..... | Travelers Personal Security Insurance Company | CT..... | IA..... | The Standard Fire Insurance Company | O/B/M..... | ....100.000 | The Travelers Companies, Inc..... | .....N..... | ..... |
| 3548 | The Travelers Companies, Inc... | 36161..... | 06-1286274.. | ..... | ..... | ..... | Travelers Property Casualty Insurance Company | CT..... | IA..... | The Standard Fire Insurance Company | O/B/M..... | ....100.000 | The Travelers Companies, Inc..... | .....N..... | ..... |
| 3548 | The Travelers Companies, Inc... | 38130..... | 36-3703200.. | ..... | ..... | ..... | Travelers Personal Insurance Company | CT..... | IA..... | The Standard Fire Insurance Company | O/B/M..... | ....100.000 | The Travelers Companies, Inc..... | .....N..... | ..... |
| 3548 | The Travelers Companies, Inc... | 00000..... | 27-4469564.. | ..... | ..... | ..... | Travelers Texas MGA, Inc | TX..... | NIA..... | The Standard Fire Insurance Company | O/B/M..... | ....100.000 | The Travelers Companies, Inc..... | .....Y..... | ..... |
| 3548 | The Travelers Companies, Inc... | 00000..... | 06-6033509.. | ..... | ..... | ..... | Oregon Evergreen Investor I, LLC | DE..... | NIA..... | The Standard Fire Insurance Company | O/M..... | ....100.000 | The Travelers Companies, Inc..... | .....N..... | ..... |
| 3548 | The Travelers Companies, Inc... | 00000..... | AA-3194119. | ..... | ..... | ..... | Travelers (Bermuda) Limited | BMU..... | IA..... | Travelers Insurance Group Holdings, Inc | O/B/M..... | ....100.000 | The Travelers Companies, Inc..... | .....N..... | ..... |
| 3548 | The Travelers Companies, Inc... | 00000..... | 20-4312440.. | ..... | ..... | ..... | Travelers Lloyds Management Company | TX..... | NIA..... | Travelers Insurance Group Holdings, Inc | O/B/M..... | ....100.000 | The Travelers Companies, Inc..... | .....N..... | ..... |
| 3548 | The Travelers Companies, Inc... | 00000..... | 06-1534005.. | ..... | ..... | ..... | TPC Investments Inc | CT..... | NIA..... | Travelers Insurance Group Holdings, Inc | O/B/M..... | ....100.000 | The Travelers Companies, Inc..... | .....N..... | ..... |
| 3548 | The Travelers Companies, Inc... | 19038..... | 06-6033504.. | ..... | ..... | ..... | Travelers Casualty and Surety Company | CT..... | UDP..... | Travelers Insurance Group Holdings, Inc | O/B/M..... | ....100.000 | The Travelers Companies, Inc..... | .....N..... | ..... |
| 3548 | The Travelers Companies, Inc... | 41483..... | 06-1067463.. | ..... | ..... | ..... | Farmington Casualty Company | CT..... | IA..... | Travelers Casualty and Surety Company | O/B/M..... | ....100.000 | The Travelers Companies, Inc..... | .....N..... | ..... |
| 3548 | The Travelers Companies, Inc... | 00000..... | 75-2676034.. | ..... | ..... | ..... | Travelers MGA, Inc | TX..... | NIA..... | Farmington Casualty Company | O/B/M..... | ....100.000 | The Travelers Companies, Inc..... | .....Y..... | ..... |
| 3548 | The Travelers Companies, Inc... | 00000..... | ..... | ..... | ..... | ..... | 8527512 Canada Inc | CAN..... | NIA..... | Travelers Casualty and Surety Company | O/B/M..... | .....77.520 | The Travelers Companies, Inc..... | .....Y..... | ..... |
| 3548 | The Travelers Companies, Inc... | 00000..... | AA-1560270. | ..... | ..... | ..... | The Dominion of Canada General Insurance Company | CAN..... | IA..... | 8527512 Canada Inc | O/B/M..... | ....100.000 | The Travelers Companies, Inc..... | .....N..... | ..... |
| 3548 | The Travelers Companies, Inc... | 00000..... | AA-1560039. | ..... | ..... | ..... | Travelers Insurance Company of Canada | CAN..... | IA..... | Travelers Casualty and Surety Company | O/B/M..... | ....100.000 | The Travelers Companies, Inc..... | .....Y..... | ..... |
| 3548 | The Travelers Companies, Inc... | 31194..... | 06-0907370.. | ..... | ..... | ..... | Travelers Casualty and Surety Company of America | CT..... | RE..... | Travelers Casualty and Surety Company | O/B/M..... | ....100.000 | The Travelers Companies, Inc..... | .....N..... | ..... |
| 3548 | The Travelers Companies, Inc... | 00000..... | 47-2215437.. | ..... | ..... | ..... | Travelers Global, Inc | DE..... | DS..... | Travelers Casualty and Surety Company of America | O/B/M..... | ....100.000 | The Travelers Companies, Inc..... | .....Y..... | ..... |
| 3548 | The Travelers Companies, Inc... | 00000..... | 47-2215437.. | ..... | ..... | ..... | Travelers Brazil Holding LLC | DE..... | DS..... | Travelers Global, Inc | O/B/M..... | ....100.000 | The Travelers Companies, Inc..... | .....N..... | ..... |
| 3548 | The Travelers Companies, Inc... | 00000..... | 47-2215437.. | ..... | ..... | ..... | Travelers Brazil Acquisition LLC | DE..... | DS..... | Travelers Brazil Holding LLC | O/B/M..... | ....100.000 | The Travelers Companies, Inc..... | .....N..... | ..... |
| 3548 | The Travelers Companies, Inc... | 00000..... | ..... | ..... | ..... | ..... | Junto Holding Brasil S.A | BRA..... | DS..... | Travelers Brazil Acquisition LLC | O/B..... | .....49.500 | The Travelers Companies, Inc..... | .....N..... | 0106. |
| 3548 | The Travelers Companies, Inc... | 00000..... | AA-2230021. | ..... | ..... | ..... | Junto Resseguros S.A | BRA..... | DS..... | Junto Holding Brasil S.A | O/B..... | ....100.000 | The Travelers Companies, Inc..... | .....N..... | 0106. |
| 3548 | The Travelers Companies, Inc... | 00000..... | ..... | ..... | ..... | ..... | Junto Controle de Riscos Ltda | BRA..... | DS..... | Junto Resseguros S.A | O/B..... | .....0.010 | The Travelers Companies, Inc..... | .....N..... | 0106. |
| 3548 | The Travelers Companies, Inc... | 00000..... | AA-2230002. | ..... | ..... | ..... | Junto Seguros S.A | BRA..... | DS..... | Junto Holding Brasil S.A | O/B..... | ....100.000 | The Travelers Companies, Inc..... | .....N..... | 0106. |
| 3548 | The Travelers Companies, Inc... | 00000..... | ..... | ..... | ..... | ..... | Junto Controle de Riscos Ltda | BRA..... | DS..... | Junto Seguros S.A | O/B..... | .....99.990 | The Travelers Companies, Inc..... | .....N..... | 0106. |
| 3548 | The Travelers Companies, Inc... | 00000..... | ..... | ..... | ..... | ..... | Junto Holding Latam S.A | BRA..... | DS..... | Travelers Brazil Acquisition LLC | O/B..... | .....49.500 | The Travelers Companies, Inc..... | .....N..... | 0106. |
| 3548 | The Travelers Companies, Inc... | 00000..... | AA-2330036. | ..... | ..... | ..... | JMalucelli Travelers Seguros S.A | COL..... | DS..... | Junto Holding Latam S.A | O/B/M..... | .....51.000 | The Travelers Companies, Inc..... | .....N..... | 0106. |
| 3548 | The Travelers Companies, Inc... | 19046..... | 06-0876835.. | ..... | ..... | ..... | Travelers Casualty Insurance Company of America | CT..... | IA..... | Travelers Casualty and Surety Company | O/B/M..... | ....100.000 | The Travelers Companies, Inc..... | .....N..... | ..... |
| 3548 | The Travelers Companies, Inc... | 36170..... | 06-1286266.. | ..... | ..... | ..... | Travelers Casualty Company of Connecticut | CT..... | IA..... | Travelers Casualty and Surety Company | O/B/M..... | ....100.000 | The Travelers Companies, Inc..... | .....N..... | ..... |
| 3548 | The Travelers Companies, Inc... | 00000..... | 06-6033504.. | ..... | ..... | ..... | Travelers Casualty UK Investments LLC | DE..... | NIA..... | Travelers Casualty and Surety Company | O/M..... | ....100.000 | The Travelers Companies, Inc..... | .....N..... | ..... |

# SCHEDULE Y

## PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Y/N) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 3548 | The Travelers Companies, Inc... | 36137..... | 06-1286268.. | ..... | ..... | ..... | Travelers Commercial Insurance Company..... | CT..... | IA..... | Travelers Casualty and Surety Company..... | O/B/M..... | ....100.000 | The Travelers Companies, Inc..... | .....N..... | ..... |
| 3548 | The Travelers Companies, Inc... | 29696..... | 06-1203698.. | ..... | ..... | ..... | Travelers Excess and Surplus Lines Company..... | CT..... | IA..... | Travelers Casualty and Surety Company..... | O/B/M..... | ....100.000 | The Travelers Companies, Inc..... | .....N..... | ..... |
| 3548 | The Travelers Companies, Inc... | 41564..... | 75-1732040.. | ..... | ..... | ..... | Travelers Lloyds of Texas Insurance Company..... | TX..... | IA..... | Travelers Casualty and Surety Company..... | O/M/A..... | ....100.000 | The Travelers Companies, Inc..... | .....N..... | ..... |
| 3548 | The Travelers Companies, Inc... | 00000..... | 06-6033504.. | ..... | ..... | ..... | The Family Business Institute LLC..... | DE..... | NIA..... | Travelers Casualty and Surety Company..... | O/B..... | ....100.000 | The Travelers Companies, Inc..... | .....N..... | ..... |
| 3548 | The Travelers Companies, Inc... | 00000..... | 82-0925474.. | ..... | ..... | ..... | IHP Capital Partners Fund VIII, L.P..... | DE..... | NIA..... | Travelers Casualty and Surety Company..... | O..... | .....97.000 | The Travelers Companies, Inc..... | .....N..... | ..... |
| 3548 | The Travelers Companies, Inc... | 25658..... | 06-0566050.. | ..... | ..... | ..... | The Travelers Indemnity Company..... | CT..... | IA..... | Travelers Insurance Group Holdings Inc..... | O/B/M..... | ....100.000 | The Travelers Companies, Inc..... | .....N..... | ..... |
| 3548 | The Travelers Companies, Inc... | 00000..... | 06-0566050.. | ..... | ..... | ..... | Arch Street North LLC..... | DE..... | NIA..... | The Travelers Indemnity Company..... | O/M..... | ....100.000 | The Travelers Companies, Inc..... | .....N..... | ..... |
| 3548 | The Travelers Companies, Inc... | 25615..... | 06-0291290.. | ..... | ..... | ..... | The Charter Oak Fire Insurance Company..... | CT..... | IA..... | The Travelers Indemnity Company..... | O/B/M..... | ....100.000 | The Travelers Companies, Inc..... | .....N..... | ..... |
| 3548 | The Travelers Companies, Inc... | 00000..... | 06-0566050.. | ..... | ..... | ..... | Travelers Real Estate, LLC..... | DE..... | NIA..... | The Travelers Indemnity Company..... | O/B/M..... | ....100.000 | The Travelers Companies, Inc..... | .....N..... | ..... |
| 3548 | The Travelers Companies, Inc... | 10647..... | 59-3372141.. | ..... | ..... | ..... | First Floridian Auto and Home Insurance Company..... | FL..... | IA..... | The Travelers Indemnity Company..... | O/B/M..... | ....100.000 | The Travelers Companies, Inc..... | .....N..... | ..... |
| 3548 | The Travelers Companies, Inc... | 42811..... | 56-1371361.. | ..... | ..... | ..... | Gulf Underwriters Insurance Company..... | CT..... | IA..... | The Travelers Indemnity Company..... | O/B/M..... | ....100.000 | The Travelers Companies, Inc..... | .....N..... | ..... |
| 3548 | The Travelers Companies, Inc... | 22233..... | 75-6013697.. | ..... | ..... | ..... | Select Insurance Company..... | TX..... | IA..... | The Travelers Indemnity Company..... | O/B/M..... | ....100.000 | The Travelers Companies, Inc..... | .....N..... | ..... |
| 3548 | The Travelers Companies, Inc... | 00000..... | 06-0566050.. | ..... | ..... | ..... | Crystal Brook, LLC..... | DE..... | NIA..... | The Travelers Indemnity Company..... | O/B/M..... | ....100.000 | The Travelers Companies, Inc..... | .....N..... | ..... |
| 3548 | The Travelers Companies, Inc... | 00000..... | 06-0566050.. | ..... | ..... | ..... | Durham Holding, LLC..... | DE..... | NIA..... | Crystal Brook, LLC..... | O/B/M..... | ....100.000 | The Travelers Companies, Inc..... | .....N..... | ..... |
| 3548 | The Travelers Companies, Inc... | 00000..... | 06-0566050.. | ..... | ..... | ..... | Sutton Holdco, LLC..... | DE..... | NIA..... | The Travelers Indemnity Company..... | O/B/M..... | ....100.000 | The Travelers Companies, Inc..... | .....N..... | ..... |
| 3548 | The Travelers Companies, Inc... | 00000..... | 06-0566050.. | ..... | ..... | ..... | Cadet Limited, LLC..... | DE..... | NIA..... | Sutton Holdco, LLC..... | O/B/M..... | ....100.000 | The Travelers Companies, Inc..... | .....N..... | ..... |
| 3548 | The Travelers Companies, Inc... | 00000..... | 06-0566050.. | ..... | ..... | ..... | Arrowhead Company, LLC..... | DE..... | NIA..... | The Travelers Indemnity Company..... | O/B/M..... | ....100.000 | The Travelers Companies, Inc..... | .....N..... | ..... |
| 3548 | The Travelers Companies, Inc... | 00000..... | 06-0566050.. | ..... | ..... | ..... | Eastern Asset, LLC..... | DE..... | NIA..... | Arrowhead Company, LLC..... | O/B/M..... | ....100.000 | The Travelers Companies, Inc..... | .....N..... | ..... |
| 3548 | The Travelers Companies, Inc... | 43117..... | 86-0703220.. | ..... | ..... | ..... | American Equity Insurance Company..... | AZ..... | IA..... | The Travelers Indemnity Company..... | O/B/M..... | ....100.000 | The Travelers Companies, Inc..... | .....N..... | ..... |
| 3548 | The Travelers Companies, Inc... | 10819..... | 86-0868106.. | ..... | ..... | ..... | American Equity Specialty Insurance Company..... | CT..... | IA..... | American Equity Insurance Company..... | O/B/M..... | ....100.000 | The Travelers Companies, Inc..... | .....N..... | ..... |
| 3548 | The Travelers Companies, Inc... | 24015..... | 41-6009967.. | ..... | ..... | ..... | Northland Insurance Company..... | CT..... | IA..... | The Travelers Indemnity Company..... | O/B/M..... | ....100.000 | The Travelers Companies, Inc..... | .....N..... | ..... |
| 3548 | The Travelers Companies, Inc... | 27987..... | 41-0983992.. | ..... | ..... | ..... | Northfield Insurance Company..... | IA..... | IA..... | Northland Insurance Company..... | O/B/M..... | ....100.000 | The Travelers Companies, Inc..... | .....N..... | ..... |
| 3548 | The Travelers Companies, Inc... | 24031..... | 94-6051964.. | ..... | ..... | ..... | Northland Casualty Company..... | CT..... | IA..... | Northland Insurance Company..... | O/B/M..... | ....100.000 | The Travelers Companies, Inc..... | .....N..... | ..... |
| 3548 | The Travelers Companies, Inc... | 00000..... | 06-0566050.. | ..... | ..... | ..... | Travelers Indemnity U.K. Investments LLC..... | CT..... | NIA..... | The Travelers Indemnity Company..... | O/B/M..... | ....100.000 | The Travelers Companies, Inc..... | .....N..... | ..... |
| 3548 | The Travelers Companies, Inc... | 00000..... | 06-0566050.. | ..... | ..... | ..... | TPC U.K. Investments LLC..... | DE..... | NIA..... | The Travelers Indemnity Company..... | O/B/M..... | ....100.000 | The Travelers Companies, Inc..... | .....N..... | ..... |
| 3548 | The Travelers Companies, Inc... | 25623..... | 06-0303275.. | ..... | ..... | ..... | The Phoenix Insurance Company..... | CT..... | IA..... | The Travelers Indemnity Company..... | O/B/M..... | ....100.000 | The Travelers Companies, Inc..... | .....N..... | ..... |
| 3548 | The Travelers Companies, Inc... | 25666..... | 58-6020487.. | ..... | ..... | ..... | The Travelers Indemnity Company of America..... | CT..... | IA..... | The Phoenix Insurance Company..... | O/B/M..... | ....100.000 | The Travelers Companies, Inc..... | .....N..... | ..... |
| 3548 | The Travelers Companies, Inc... | 25682..... | 06-0336212.. | ..... | ..... | ..... | The Travelers Indemnity Company of Connecticut..... | CT..... | IA..... | The Phoenix Insurance Company..... | O/B/M..... | ....100.000 | The Travelers Companies, Inc..... | .....N..... | ..... |
| 3548 | The Travelers Companies, Inc... | 25674..... | 36-2719165.. | ..... | ..... | ..... | Travelers Property Casualty Company of America..... | CT..... | IA..... | The Phoenix Insurance Company..... | O/B/M..... | ....100.000 | The Travelers Companies, Inc..... | .....N..... | ..... |
| 3548 | The Travelers Companies, Inc... | 00000..... | 06-1501229.. | ..... | ..... | ..... | Constitution State Services LLC..... | DE..... | NIA..... | The Phoenix Insurance Company..... | O/M..... | ....100.000 | The Travelers Companies, Inc..... | .....N..... | ..... |
| 3548 | The Travelers Companies, Inc... | 00000..... | 06-0303275.. | ..... | ..... | ..... | Phoenix UK Investments LLC..... | DE..... | NIA..... | The Phoenix Insurance Company..... | O/M..... | ....100.000 | The Travelers Companies, Inc..... | .....N..... | ..... |
| 3548 | The Travelers Companies, Inc... | 28188..... | 35-1838077.. | ..... | ..... | ..... | TravCo Insurance Company..... | CT..... | IA..... | The Travelers Indemnity Company..... | O/B/M..... | ....100.000 | The Travelers Companies, Inc..... | .....N..... | ..... |
| 3548 | The Travelers Companies, Inc... | 00000..... | 20-4403403.. | ..... | ..... | ..... | TINDY Foreign, Inc..... | DE..... | NIA..... | The Travelers Indemnity Company..... | O/B/M..... | ....100.000 | The Travelers Companies, Inc..... | .....Y..... | ..... |
| 3548 | The Travelers Companies, Inc... | 40282..... | 95-3634110.. | ..... | ..... | ..... | Travelers Commercial Casualty Company..... | CT..... | IA..... | The Travelers Indemnity Company..... | O/B/M..... | ....100.000 | The Travelers Companies, Inc..... | .....N..... | ..... |
| 3548 | The Travelers Companies, Inc... | 00000..... | 62-1657094.. | ..... | ..... | ..... | Travelers Distribution Alliance, Inc..... | DE..... | NIA..... | The Travelers Indemnity Company..... | O/B/M..... | ....100.000 | The Travelers Companies, Inc..... | .....Y..... | ..... |
| 3548 | The Travelers Companies, Inc... | 00000..... | 06-0566050.. | ..... | ..... | ..... | Travelers TLD, LLC..... | DE..... | NIA..... | The Travelers Indemnity Company..... | O/B/M..... | ....100.000 | The Travelers Companies, Inc..... | .....N..... | ..... |

# SCHEDULE Y

## PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Y/N) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 3548 | The Travelers Companies, Inc... | 00000..... | 06-0566050.. | ..... | ..... | ..... | Towers Foundry, LLC..... | DE..... | NIA..... | The Travelers Indemnity Company..... | O/B/M..... | ....100.000 | The Travelers Companies, Inc..... | .....N..... | ..... |
| 3548 | The Travelers Companies, Inc... | 00000..... | 06-0566050.. | ..... | ..... | ..... | Travelers Marketplace Holdings, LLC..... | DE..... | NIA..... | The Travelers Indemnity Company..... | O/B/M..... | ....100.000 | The Travelers Companies, Inc..... | .....N..... | ..... |
| 3548 | The Travelers Companies, Inc... | 00000..... | 04-3508349.. | ..... | ..... | ..... | InsuraMatch, LLC..... | DE..... | NIA..... | Travelers Marketplace Holdings, LLC..... | O/B/M..... | ....100.000 | The Travelers Companies, Inc..... | .....N..... | ..... |
| 3548 | The Travelers Companies, Inc... | 00000..... | 06-0566050.. | ..... | ..... | ..... | Tiercel, LLC..... | DE..... | NIA..... | The Travelers Indemnity Company..... | O/B/M..... | ....100.000 | The Travelers Companies, Inc..... | .....N..... | ..... |
| 3548 | The Travelers Companies, Inc... | 00000..... | 06-0566050.. | ..... | ..... | ..... | Redstart, LLC..... | DE..... | NIA..... | Tiercel, LLC..... | O/B/M..... | ....100.000 | The Travelers Companies, Inc..... | .....N..... | ..... |
| 3548 | The Travelers Companies, Inc... | 27998..... | 35-1838079.. | ..... | ..... | ..... | The Travelers Home and Marine Insurance Company..... | CT..... | IA..... | The Travelers Indemnity Company..... | O/B/M..... | ....100.000 | The Travelers Companies, Inc..... | .....N..... | ..... |
| 3548 | The Travelers Companies, Inc... | 41262..... | 76-0002592.. | ..... | ..... | ..... | The Travelers Lloyds Insurance Company..... | TX..... | IA..... | The Travelers Indemnity Company..... | O/M/A..... | ....100.000 | The Travelers Companies, Inc..... | .....N..... | ..... |
| 3548 | The Travelers Companies, Inc... | 00000..... | 06-0566050.. | ..... | ..... | ..... | Travelers Marine, LLC..... | DE..... | NIA..... | The Travelers Indemnity Company..... | O/B/M..... | ....100.000 | The Travelers Companies, Inc..... | .....N..... | ..... |

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

# PART 1 - LOSS EXPERIENCE

| Lines of Business | Current Year to Date 1 Direct Premiums Earned | 2 Direct Losses Incurred | 3 Direct Loss Percentage | 4 Prior Year to Date Direct Loss Percentage |
|---|---|---|---|---|
| 1. Fire | 0 | 0 | 0.000 | 0.000 |
| 2. Allied lines | 0 | (497) | 0.000 | 0.000 |
| 3. Farmowners multiple peril | 0 | 0 | 0.000 | 0.000 |
| 4. Homeowners multiple peril | 0 | 0 | 0.000 | 0.000 |
| 5. Commercial multiple peril | 0 | (11,335) | 0.000 | 0.000 |
| 6. Mortgage guaranty | 0 | 0 | 0.000 | 0.000 |
| 8. Ocean marine | 0 | 0 | 0.000 | 0.000 |
| 9. Inland marine | 0 | 0 | 0.000 | 0.000 |
| 10. Financial guaranty | 0 | 0 | 0.000 | 0.000 |
| 11.1. Medical professional liability - occurrence | 0 | 0 | 0.000 | 0.000 |
| 11.2. Medical professional liability - claims-made | 0 | 0 | 0.000 | 0.000 |
| 12. Earthquake | 0 | 0 | 0.000 | 0.000 |
| 13. Group accident and health | 0 | 0 | 0.000 | 0.000 |
| 14. Credit accident and health | 0 | 0 | 0.000 | 0.000 |
| 15. Other accident and health | 0 | 0 | 0.000 | 0.000 |
| 16. Workers' compensation | 0 | (376,785) | 0.000 | 0.000 |
| 17.1 Other liability-occurrence | (17,077) | (165,591) | 969.685 | (1,257.395) |
| 17.2 Other liability-claims made | 336,494,520 | 237,959,880 | 70.717 | 63.476 |
| 17.3 Excess workers' compensation | 0 | 0 | 0.000 | 0.000 |
| 18.1 Products liability-occurrence | 0 | 24,070 | 0.000 | 0.000 |
| 18.2 Products liability-claims made | 0 | 341 | 0.000 | 0.000 |
| 19.1, 19.2 Private passenger auto liability | 0 | 0 | 0.000 | 0.000 |
| 19.3, 19.4 Commercial auto liability | 0 | 111,129 | 0.000 | 0.000 |
| 21. Auto physical damage | 0 | (12) | 0.000 | 0.000 |
| 22. Aircraft (all perils) | 0 | 0 | 0.000 | 0.000 |
| 23. Fidelity | 54,462,287 | 23,327,758 | 42.833 | 35.370 |
| 24. Surety | 203,940,170 | 14,830,031 | 7.272 | 14.920 |
| 26. Burglary and theft | 25,444,908 | 13,298,158 | 52.263 | 70.503 |
| 27. Boiler and machinery | 0 | 0 | 0.000 | 0.000 |
| 28. Credit | 0 | 0 | 0.000 | 0.000 |
| 29. International | 0 | 0 | 0.000 | 0.000 |
| 30. Warranty | 0 | 0 | 0.000 | 0.000 |
| 31. Reinsurance-nonproportional assumed property | XXX | XXX | XXX | XXX |
| 32. Reinsurance-nonproportional assumed liability | XXX | XXX | XXX | XXX |
| 33. Reinsurance-nonproportional assumed financial lines | XXX | XXX | XXX | XXX |
| 34. Aggregate write-ins for other lines of business | 0 | 0 | 0.000 | 0.000 |
| 35. Totals | 620,324,808 | 288,997,147 | 46.588 | 44.698 |
| **DETAILS OF WRITE-INS** | | | | |
| 3401. | 0 | 0 | 0.000 | 0.000 |
| 3402. | 0 | 0 | 0.000 | 0.000 |
| 3403. | 0 | 0 | 0.000 | 0.000 |
| 3498. Sum. of remaining write-ins for Line 34 from overflow page | 0 | 0 | 0.000 | XXX |
| 3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34) | 0 | 0 | 0.000 | 0.000 |

# PART 2 - DIRECT PREMIUMS WRITTEN

| Lines of Business | 1 Current Quarter | 2 Current Year to Date | 3 Prior Year Year to Date |
|---|---|---|---|
| 1. Fire | 0 | 0 | 0 |
| 2. Allied lines | 0 | 0 | 0 |
| 3. Farmowners multiple peril | 0 | 0 | 0 |
| 4. Homeowners multiple peril | 0 | 0 | 0 |
| 5. Commercial multiple peril | 0 | 0 | 0 |
| 6. Mortgage guaranty | 0 | 0 | 0 |
| 8. Ocean marine | 0 | 0 | 0 |
| 9. Inland marine | 0 | 0 | 0 |
| 10. Financial guaranty | 0 | 0 | 0 |
| 11.1 Medical professional liability - occurrence | 0 | 0 | 0 |
| 11.2 Medical professional liability - claims made | 0 | 0 | 0 |
| 12. Earthquake | 0 | 0 | 0 |
| 13. Group accident and health | 0 | 0 | 0 |
| 14. Credit accident and health | 0 | 0 | 0 |
| 15. Other accident and health | 0 | 0 | 0 |
| 16. Workers' compensation | 0 | 0 | 0 |
| 17.1 Other liability-occurrence | (47,385) | (47,385) | 279,054 |
| 17.2 Other liability-claims made | 339,683,533 | 339,683,533 | 287,467,034 |
| 17.3 Excess workers' compensation | 0 | 0 | 0 |
| 18.1 Products liability-occurrence | 0 | 0 | 0 |
| 18.2 Products liability-claims made | 0 | 0 | 0 |
| 19.1 19.2 Private passenger auto liability | 0 | 0 | 0 |
| 19.3 19.4 Commercial auto liability | 0 | 0 | 0 |
| 21. Auto physical damage | 0 | 0 | 0 |
| 22. Aircraft (all perils) | 0 | 0 | 0 |
| 23. Fidelity | 53,472,650 | 53,472,650 | 54,249,932 |
| 24. Surety | 219,107,998 | 219,107,998 | 225,770,493 |
| 26. Burglary and theft | 16,065,532 | 16,065,532 | 37,075,835 |
| 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 | 628,282,328 | 628,282,328 | 604,842,348 |
| **DETAILS OF WRITE-INS** | | | |
| 3401. | 0 | 0 | 0 |
| 3402. | 0 | 0 | 0 |
| 3403. | 0 | 0 | 0 |
| 3498. Sum. of remaining write-ins for Line 34 from overflow page | 0 | 0 | 0 |
| 3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34) | 0 | 0 | 0 |

# PART 3 (000 omitted)

## LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

| Years in Which Losses Occurred | 1<br>Prior Year-End Known Case Loss and LAE Reserves | 2<br>Prior Year-End IBNR Loss and LAE Reserves | 3<br>Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2) | 4<br>2021 Loss and LAE Payments on Claims Reported as of Prior Year-End | 5<br>2021 Loss and LAE Payments on Claims Unreported as of Prior Year-End | 6<br>Total 2021 Loss and LAE Payments (Cols. 4 + 5) | 7<br>Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End | 8<br>Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End | 9<br>Q.S. Date IBNR Loss and LAE Reserves | 10<br>Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9) | 11<br>Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1) | 12<br>Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2) | 13<br>Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. 2018 + Prior | 176,548 | 126,538 | 303,086 | 18,696 | 2,415 | 21,112 | 153,733 | 0 | 113,896 | 267,628 | (4,119) | (10,227) | (14,346) |
| 2. 2019 | 118,835 | 151,443 | 270,278 | 20,972 | 2,066 | 23,038 | 107,659 | 0 | 134,740 | 242,399 | 9,796 | (14,637) | (4,841) |
| 3. Subtotals 2019 + Prior | 295,382 | 277,982 | 573,364 | 39,668 | 4,482 | 44,150 | 261,392 | 0 | 248,636 | 510,028 | 5,677 | (24,864) | (19,187) |
| 4. 2020 | 129,756 | 463,428 | 593,183 | 40,304 | 6,971 | 47,275 | 138,575 | 0 | 400,338 | 538,912 | 49,123 | (56,119) | (6,996) |
| 5. Subtotals 2020 + Prior | 425,138 | 741,409 | 1,166,547 | 79,972 | 11,453 | 91,425 | 399,967 | 0 | 648,973 | 1,048,940 | 54,801 | (80,983) | (26,183) |
| 6. 2021 | XXX | XXX | XXX | XXX | 12,335 | 12,335 | XXX | 11,519 | 177,517 | 189,035 | XXX | XXX | XXX |
| 7. Totals | 425,138 | 741,409 | 1,166,547 | 79,972 | 23,788 | 103,760 | 399,967 | 11,519 | 826,490 | 1,237,976 | 54,801 | (80,983) | (26,183) |
| 8. Prior Year-End's Surplus As Regards Policyholders | 2,091,035 | | | | | | | | | | Col. 11, Line 7 As % of Col. 1, Line 7 | Col. 12, Line 7 As % of Col. 2, Line 7 | Col. 13, Line 7 As % of Col. 3, Line 7 |
| | | | | | | | | | | | 1. 12.9 % | 2. (10.9)% | 3. (2.2)% |
| | | | | | | | | | | | | | Col. 13, Line 7 Line 8 |
| | | | | | | | | | | | | | 4. (1.3)% |

Q14

# SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

**Explanation:**

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

**Bar Code:**









# Overflow Page for Write-Ins

## Additional Write-ins for Assets:

| | Current Statement Date | | | 4 |
|---|---|---|---|---|
| | 1<br>Assets | 2<br>Nonadmitted Assets | 3<br>Net Admitted Assets (Cols. 1 - 2) | December 31, Prior Year Net Admitted Assets |
| 2504. Other assets - Reliance acquisition | 11,357 | 0 | 11,357 | 339 |
| 2597. Summary of remaining write-ins for Line 25 | 11,357 | 0 | 11,357 | 339 |

## Additional Write-ins for Schedule T:

| States, Etc. | 1<br>Active Status (a) | Direct Premiums Written | | Direct Losses Paid (Deducting Salvage) | | Direct Losses Unpaid | |
|---|---|---|---|---|---|---|---|
| | | 2<br>Current Year to Date | 3<br>Prior Year to Date | 4<br>Current Year to Date | 5<br>Prior Year to Date | 6<br>Current Year to Date | 7<br>Prior Year to Date |
| 58004. LCA Saint Lucia | XXX | 0 | 3,300 | 0 | 0 | 0 | 0 |
| 58005. DMA Dominica | XXX | 0 | 1,489 | 0 | 0 | 0 | 0 |
| 58006. BEL Belgium | XXX | 0 | 318 | 0 | 0 | 0 | 0 |
| 58007. PLW Palau | XXX | 0 | 100 | 0 | 0 | 0 | 0 |
| 58008. NLD Netherlands | XXX | 0 | 0 | 0 | 0 | 65,856 | 65,856 |
| 58009. KOR Korea, Republic of | XXX | 0 | 0 | 4,000 | 0 | 18,969 | 0 |
| 58010. SGP Singapore | XXX | 0 | 0 | 0 | 0 | 430 | 340 |
| 58011. ZZZ Other Alien | XXX | 0 | (1,042,648) | 0 | 0 | 0 | 0 |
| 58997. Summary of remaining write-ins for Line 58 from overflow | XXX | 0 | (1,037,441) | 4,000 | 0 | 85,254 | 66,196 |

# SCHEDULE A - VERIFICATION

Real Estate

| | | 1<br>Year to Date | 2<br>Prior Year Ended December 31 |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | 0 | 0 |
| 2. | Cost of acquired: | | |
| | 2.1 Actual cost at time of acquisition | 0 | 0 |
| | 2.2 Additional investment made after acquisition | 0 | 0 |
| 3. | Current year change in encumbrances | 0 | 0 |
| 4. | Total gain (loss) on disposals | 0 | 0 |
| 5. | Deduct amounts received on disposals | 0 | 0 |
| 6. | Total foreign exchange change in book/adjusted carrying value | 0 | 0 |
| 7. | Deduct current year's other-than-temporary impairment recognized | 0 | 0 |
| 8. | Deduct current year's depreciation | 0 | 0 |
| 9. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8) | 0 | 0 |
| 10. | Deduct total nonadmitted amounts | 0 | 0 |
| 11. | Statement value at end of current period (Line 9 minus Line 10) | 0 | 0 |

NONE

# SCHEDULE B - VERIFICATION

Mortgage Loans

| | | 1<br>Year to Date | 2<br>Prior Year Ended December 31 |
|---|---|---|---|
| 1. | Book value/recorded investment excluding accrued interest, December 31 of prior year | 0 | 0 |
| 2. | Cost of acquired: | | |
| | 2.1 Actual cost at time of acquisition | 0 | 0 |
| | 2.2 Additional investment made after acquisition | 0 | 0 |
| 3. | Capitalized deferred interest and other | 0 | 0 |
| 4. | Accrual of discount | 0 | 0 |
| 5. | Unrealized valuation increase (decrease) | 0 | 0 |
| 6. | Total gain (loss) on disposals | 0 | 0 |
| 7. | Deduct amounts received on disposals | 0 | 0 |
| 8. | Deduct amortization of premium and mortgage interest points and commitment fees | 0 | 0 |
| 9. | Total foreign exchange change in book value/recorded investment excluding accrued interest | 0 | 0 |
| 10. | Deduct current year's other-than-temporary impairment recognized | 0 | 0 |
| 11. | Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) | 0 | 0 |
| 12. | Total valuation allowance | 0 | 0 |
| 13. | Subtotal (Line 11 plus Line 12) | 0 | 0 |
| 14. | Deduct total nonadmitted amounts | 0 | 0 |
| 15. | Statement value at end of current period (Line 13 minus Line 14) | 0 | 0 |

NONE

# SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

| | | 1<br>Year to Date | 2<br>Prior Year Ended December 31 |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | 4,970,512 | 4,050,015 |
| 2. | Cost of acquired: | | |
| | 2.1 Actual cost at time of acquisition | 0 | 1,651,757 |
| | 2.2 Additional investment made after acquisition | 0 | 30,289 |
| 3. | Capitalized deferred interest and other | 0 | 0 |
| 4. | Accrual of discount | 0 | 0 |
| 5. | Unrealized valuation increase (decrease) | 0 | 0 |
| 6. | Total gain (loss) on disposals | 0 | 0 |
| 7. | Deduct amounts received on disposals | 0 | 0 |
| 8. | Deduct amortization of premium and depreciation | 226,803 | 761,549 |
| 9. | Total foreign exchange change in book/adjusted carrying value | 0 | 0 |
| 10. | Deduct current year's other-than-temporary impairment recognized | 0 | 0 |
| 11. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) | 4,743,709 | 4,970,512 |
| 12. | Deduct total nonadmitted amounts | 0 | 0 |
| 13. | Statement value at end of current period (Line 11 minus Line 12) | 4,743,709 | 4,970,512 |

# SCHEDULE D - VERIFICATION

Bonds and Stocks

| | | 1<br>Year to Date | 2<br>Prior Year Ended December 31 |
|---|---|---|---|
| 1. | Book/adjusted carrying value of bonds and stocks, December 31 of prior year | 3,944,051,755 | 3,893,439,868 |
| 2. | Cost of bonds and stocks acquired | 279,767,475 | 715,821,082 |
| 3. | Accrual of discount | 449,253 | 1,866,683 |
| 4. | Unrealized valuation increase (decrease) | (6,319,684) | (152,308,758) |
| 5. | Total gain (loss) on disposals | (298,854) | 893,487 |
| 6. | Deduct consideration for bonds and stocks disposed of | 92,715,710 | 500,674,694 |
| 7. | Deduct amortization of premium | 4,405,668 | 17,855,740 |
| 8. | Total foreign exchange change in book/adjusted carrying value | 0 | 0 |
| 9. | Deduct current year's other-than-temporary impairment recognized | 0 | 0 |
| 10. | Total investment income recognized as a result of prepayment penalties and/or acceleration fees | 930,404 | 2,869,825 |
| 11. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) | 4,121,458,971 | 3,944,051,755 |
| 12. | Deduct total nonadmitted amounts | 3,580,788 | 3,820,860 |
| 13. | Statement value at end of current period (Line 11 minus Line 12) | 4,117,878,183 | 3,940,230,895 |

# SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

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

| NAIC Designation | 1<br>Book/Adjusted Carrying Value Beginning of Current Quarter | 2<br>Acquisitions During Current Quarter | 3<br>Dispositions During Current Quarter | 4<br>Non-Trading Activity During Current Quarter | 5<br>Book/Adjusted Carrying Value End of First Quarter | 6<br>Book/Adjusted Carrying Value End of Second Quarter | 7<br>Book/Adjusted Carrying Value End of Third Quarter | 8<br>Book/Adjusted Carrying Value December 31 Prior Year |
|---|---|---|---|---|---|---|---|---|
| BONDS | | | | | | | | |
| 1. NAIC 1 (a) | 3,403,678,970 | 203,415,475 | 77,656,124 | (297,214,900) | 3,232,223,420 | | | 3,403,678,970 |
| 2. NAIC 2 (a) | 643,260,302 | 76,352,000 | 13,458,872 | 13,522,169 | 719,675,600 | | | 643,260,302 |
| 3. NAIC 3 (a) | 17,176,128 | 0 | 701,392 | 3,994,916 | 20,469,652 | | | 17,176,128 |
| 4. NAIC 4 (a) | 2,555,134 | 0 | 267,749 | (988,361) | 1,299,024 | | | 2,555,134 |
| 5. NAIC 5 (a) | 27,749,979 | 0 | 0 | 13,006,608 | 40,756,587 | | | 27,749,979 |
| 6. NAIC 6 (a) | 3,230 | 0 | 25 | (3,205) | 0 | | | 3,230 |
| 7. Total Bonds | 4,094,423,742 | 279,767,475 | 92,084,160 | (267,682,773) | 4,014,424,284 | 0 | 0 | 4,094,423,742 |
| PREFERRED STOCK | | | | | | | | |
| 8. NAIC 1 | 0 | 0 | 0 | 0 | 0 | | | 0 |
| 9. NAIC 2 | 0 | 0 | 0 | 0 | 0 | | | 0 |
| 10. NAIC 3 | 0 | 0 | 0 | 0 | 0 | | | 0 |
| 11. NAIC 4 | 0 | 0 | 0 | 0 | 0 | | | 0 |
| 12. NAIC 5 | 0 | 0 | 0 | 0 | 0 | | | 0 |
| 13. NAIC 6 | 0 | 0 | 0 | 0 | 0 | | | 0 |
| 14. Total Preferred Stock | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 15. Total Bonds and Preferred Stock | 4,094,423,742 | 279,767,475 | 92,084,160 | (267,682,773) | 4,014,424,284 | 0 | 0 | 4,094,423,742 |

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:
NAIC 1 $.....415,000; NAIC 2 $.....0; NAIC 3 $.....0; NAIC 4 $.....0; NAIC 5 $.....0; NAIC 6 $.....0.

# SCHEDULE DA - PART 1

Short-Term Investments

| | 1<br>Book/Adjusted<br>Carrying Value | 2<br><br>Par Value | 3<br>Actual<br>Cost | 4<br>Interest Collected<br>Year To Date | 5<br>Paid for Accrued Interest<br>Year To Date |
|---|---|---|---|---|---|
| 9199999 | 415,000 | XXX | 415,000 | 290 | 0 |

# SCHEDULE DA - VERIFICATION

Short-Term Investments

| | 1<br><br>Year To Date | 2<br>Prior Year Ended<br>December 31 |
|---|---|---|
| 1. Book/adjusted carrying value, December 31 of prior year | 263,266,882 | 110,287,142 |
| 2. Cost of short-term investments acquired | 0 | 1,921,010,680 |
| 3. Accrual of discount | 0 | 0 |
| 4. Unrealized valuation increase (decrease) | 0 | 0 |
| 5. Total gain (loss) on disposals | 0 | 0 |
| 6. Deduct consideration received on disposals | 262,851,882 | 1,768,030,940 |
| 7. Deduct amortization of premium | 0 | 0 |
| 8. Total foreign exchange change in book/adjusted carrying value | 0 | 0 |
| 9. Deduct current year's other-than-temporary impairment recognized | 0 | 0 |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) | 415,000 | 263,266,882 |
| 11. Deduct total nonadmitted amounts | 0 | 0 |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 415,000 | 263,266,882 |

# Sch. DB - Pt. A - Verification
# NONE

# Sch. DB - Pt. B - Verification
# NONE

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

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

# Sch. DB - Verification
# NONE

# SCHEDULE E - PART 2 - VERIFICATION

Cash Equivalents

| | 1<br>Year To Date | 2<br>Prior Year Ended December 31 |
|---|---|---|
| 1. Book/adjusted carrying value, December 31 of prior year | 0 | 0 |
| 2. Cost of cash equivalents acquired | 648,250,221 | 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 | 446,160,391 | 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) | 202,089,830 | 0 |
| 11. Deduct total nonadmitted amounts | 0 | 0 |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 202,089,830 | 0 |

# Sch. A Pt. 2
# NONE

# Sch. A Pt. 3
# NONE

# Sch. B - Pt. 2
# NONE

# Sch. B - Pt. 3
# NONE

# Sch. BA - Pt. 2
# NONE

# Sch. BA - Pt. 3
# NONE

# SCHEDULE D - PART 3

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

| 1 CUSIP Identification | 2 Description | 3 Foreign | 4 Date Acquired | 5 Name of Vendor | 6 Number of Shares of Stock | 7 Actual Cost | 8 Par Value | 9 Paid for Accrued Interest and Dividends | 10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
|---|---|---|---|---|---|---|---|---|---|
| **Bonds - U.S. Government** | | | | | | | | | |
| 91282C BJ 9 | U S TREASURY NOTES .750 2028 01 | | 03/03/2021 | NOMURA SECURITIES INTL | | 24,349,709 | 25,000,000 | 16,575 | 1.A FE |
| 91282C BP 5 | U S TREASURY NOTES 1.125 2028 02 | | 03/04/2021 | WELLS FARGO SECURITIES | | 24,907,327 | 25,000,000 | 3,821 | 1.A FE |
| 0599999. | Total - Bonds - U.S. Government | | | | | 49,257,036 | 50,000,000 | 20,396 | XXX |
| **Bonds - U.S. Political Subdivisions of States** | | | | | | | | | |
| 184541 EA 4 | CLEAR CREEK ISD GO S2021 3.000 2037 02 | | 02/25/2021 | PIPER JAFFRAY | | 9,000,185 | 8,030,000 | 0 | 1.A FE |
| 217490 EE 7 | COPPELL ISD GO TAXABLE R --- 2024 08 | | 03/23/2021 | HUNTINGTON SECURITIES | | 975,940 | 1,000,000 | 0 | 1.A FE |
| 217490 EF 4 | COPPELL ISD GO TAXABLE R --- 2025 08 | | 03/23/2021 | HUNTINGTON SECURITIES | | 475,970 | 500,000 | 0 | 1.A FE |
| 217490 EG 2 | COPPELL ISD GO TAXABLE R --- 2026 08 | | 03/23/2021 | HUNTINGTON SECURITIES | | 363,566 | 390,000 | 0 | 1.A FE |
| 217490 DJ 7 | COPPELL ISD GO TAXABLE R 1.448 2027 08 | | 03/23/2021 | HUNTINGTON SECURITIES | | 1,150,000 | 1,150,000 | 0 | 1.A FE |
| 217490 DK 4 | COPPELL ISD GO TAXABLE R 1.588 2028 08 | | 03/23/2021 | HUNTINGTON SECURITIES | | 1,195,000 | 1,195,000 | 0 | 1.A FE |
| 217490 DL 2 | COPPELL ISD GO TAXABLE R 1.809 2029 08 | | 03/23/2021 | HUNTINGTON SECURITIES | | 500,000 | 500,000 | 0 | 1.A FE |
| 217490 DM 0 | COPPELL ISD GO TAXABLE R 1.919 2030 08 | | 03/23/2021 | HUNTINGTON SECURITIES | | 500,000 | 500,000 | 0 | 1.A FE |
| 217490 DP 3 | COPPELL ISD GO TAXABLE R 2.059 2032 08 | | 03/23/2021 | HUNTINGTON SECURITIES | | 555,000 | 555,000 | 0 | 1.A FE |
| 217490 DQ 1 | COPPELL ISD GO TAXABLE R 2.149 2033 08 | | 03/23/2021 | HUNTINGTON SECURITIES | | 445,000 | 445,000 | 0 | 1.A FE |
| 217490 DR 9 | COPPELL ISD GO TAXABLE R 2.259 2034 08 | | 03/23/2021 | HUNTINGTON SECURITIES | | 550,000 | 550,000 | 0 | 1.A FE |
| 217490 DS 7 | COPPELL ISD GO TAXABLE R 2.349 2035 08 | | 03/23/2021 | HUNTINGTON SECURITIES | | 520,000 | 520,000 | 0 | 1.A FE |
| 217490 DU 2 | COPPELL ISD GO TAXABLE R 2.529 2037 08 | | 03/23/2021 | HUNTINGTON SECURITIES | | 500,000 | 500,000 | 0 | 1.A FE |
| 217490 DV 0 | COPPELL ISD GO TAXABLE R 2.569 2038 08 | | 03/23/2021 | HUNTINGTON SECURITIES | | 550,000 | 550,000 | 0 | 1.A FE |
| 217490 DW 8 | COPPELL ISD GO TAXABLE R 2.649 2039 08 | | 03/23/2021 | HUNTINGTON SECURITIES | | 400,000 | 400,000 | 0 | 1.A FE |
| 217490 DX 6 | COPPELL ISD GO TAXABLE R 2.729 2040 08 | | 03/23/2021 | HUNTINGTON SECURITIES | | 545,000 | 545,000 | 0 | 1.A FE |
| 217490 DY 4 | COPPELL ISD GO TAXABLE R 2.829 2041 08 | | 03/23/2021 | HUNTINGTON SECURITIES | | 500,000 | 500,000 | 0 | 1.A FE |
| 217490 DZ 1 | COPPELL ISD GO TAXABLE R 2.899 2042 08 | | 03/23/2021 | HUNTINGTON SECURITIES | | 450,000 | 450,000 | 0 | 1.A FE |
| 217490 EA 5 | COPPELL ISD GO TAXABLE R 2.919 2043 08 | | 03/23/2021 | HUNTINGTON SECURITIES | | 550,000 | 550,000 | 0 | 1.A FE |
| 217490 EB 3 | COPPELL ISD GO TAXABLE R 2.929 2044 08 | | 03/23/2021 | HUNTINGTON SECURITIES | | 500,000 | 500,000 | 0 | 1.A FE |
| 30382A LG 5 | FAIRFAX CNTY GENERAL OBL 2.000 2038 10 | | 01/26/2021 | CITIGROUP GLOBAL MARKETS | | 13,359,686 | 12,785,000 | 0 | 1.A FE |
| 495242 Q6 9 | KING CO SD #412 SHORELIN 1.151 2028 12 | | 02/11/2021 | RBC CAPITAL MARKETS | | 1,300,000 | 1,300,000 | 0 | 1.B FE |
| 495242 Q7 7 | KING CO SD #412 SHORELIN 1.384 2029 12 | | 02/11/2021 | RBC CAPITAL MARKETS | | 2,165,000 | 2,165,000 | 0 | 1.B FE |
| 495242 Q8 5 | KING CO SD #412 SHORELIN 1.484 2030 12 | | 02/11/2021 | RBC CAPITAL MARKETS | | 5,250,000 | 5,250,000 | 0 | 1.B FE |
| 56781R KM 8 | MARIN CCD GO TAXABLE REF 1.851 2034 08 | | 02/05/2021 | PIPER JAFFRAY | | 2,625,000 | 2,625,000 | 0 | 1.A FE |
| 56781R KN 6 | MARIN CCD GO TAXABLE REF 1.921 2035 08 | | 02/05/2021 | PIPER JAFFRAY | | 3,750,000 | 3,750,000 | 0 | 1.A FE |
| 56781R KP 1 | MARIN CCD GO TAXABLE REF 1.971 2036 08 | | 02/05/2021 | PIPER JAFFRAY | | 4,440,000 | 4,440,000 | 0 | 1.A FE |
| 826239 HF 5 | SIERRA JOINT CCD GO S202 2.000 2038 08 | | 02/19/2021 | PIPER JAFFRAY | | 2,269,201 | 2,245,000 | 0 | 1.C FE |
| 826239 HG 3 | SIERRA JOINT CCD GO S202 2.000 2039 08 | | 02/19/2021 | PIPER JAFFRAY | | 2,392,005 | 2,375,000 | 0 | 1.C FE |
| 826239 HH 1 | SIERRA JOINT CCD GO S202 2.000 2040 08 | | 02/19/2021 | PIPER JAFFRAY | | 2,513,943 | 2,505,000 | 0 | 1.C FE |
| 826239 HJ 7 | SIERRA JOINT CCD GO S202 2.000 2041 08 | | 02/19/2021 | PIPER JAFFRAY | | 2,636,166 | 2,645,000 | 0 | 1.C FE |
| 2499999. | Total - Bonds - U.S. Political Subdivisions of States | | | | | 62,926,661 | 61,415,000 | 0 | XXX |
| **Bonds - U.S. Special Revenue and Special Assessment** | | | | | | | | | |
| 115117 MF 7 | BROWARD CO WATER & SEWER 4.000 2044 10 | | 01/08/2021 | TRUIST SECURITIES | | 4,177,880 | 3,500,000 | 39,278 | 1.B FE |
| 57584Y J6 7 | MASSACHUSETTS DEV FIN AG 5.000 2032 07 | | 02/26/2021 | BARCLAYS CAPITAL INC | | 430,915 | 320,000 | 0 | 1.B FE |
| 57584Y J7 5 | MASSACHUSETTS DEV FIN AG 5.000 2033 07 | | 02/26/2021 | BARCLAYS CAPITAL INC | | 442,131 | 330,000 | 0 | 1.B FE |
| 57584Y J8 3 | MASSACHUSETTS DEV FIN AG 5.000 2034 07 | | 02/26/2021 | BARCLAYS CAPITAL INC | | 460,278 | 345,000 | 0 | 1.B FE |
| 57584Y J9 1 | MASSACHUSETTS DEV FIN AG 5.000 2035 07 | | 02/26/2021 | BARCLAYS CAPITAL INC | | 577,906 | 435,000 | 0 | 1.B FE |
| 57584Y K2 4 | MASSACHUSETTS DEV FIN AG 5.000 2036 07 | | 02/26/2021 | BARCLAYS CAPITAL INC | | 476,658 | 360,000 | 0 | 1.B FE |
| 592030 N3 0 | MET GOVT NASHVILLE DAVID 5.000 2033 05 | | 02/01/2021 | RAYMOND JAMES & ASSOC | | 1,394,440 | 1,000,000 | 0 | 1.C FE |

# SCHEDULE D - PART 3

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

| 1 CUSIP Identification | 2 Description | 3 Foreign | 4 Date Acquired | 5 Name of Vendor | 6 Number of Shares of Stock | 7 Actual Cost | 8 Par Value | 9 Paid for Accrued Interest and Dividends | 10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
|---|---|---|---|---|---|---|---|---|---|
| 876448 FJ 5 | TARRANT REGL WATER DIST 2.000 2037 09 | | 02/03/2021 | BAS-MERRILL LYNCH | | 8,426,627 | 8,175,000 | 0 | 1.B FE |
| 906400 GB 6 | UNION CO ENTERPRISE SYST 2.125 2041 06 | | 03/11/2021 | ROBERT W BAIRD & CO | | 8,699,950 | 8,750,000 | 0 | 1.C FE |
| 906400 GC 4 | UNION CO ENTERPRISE SYST 3.000 2043 06 | | 03/11/2021 | ROBERT W BAIRD & CO | | 3,263,610 | 3,000,000 | 0 | 1.C FE |
| 924214 2Z 1 | VERMONT MUNI BOND BANK R 2.125 2036 12 | | 02/26/2021 | MORGAN STANLEY | | 1,549,806 | 1,555,000 | 0 | 1.C FE |
| 924214 3A 5 | VERMONT MUNI BOND BANK R 2.125 2037 12 | | 02/26/2021 | MORGAN STANLEY | | 916,592 | 925,000 | 0 | 1.C FE |
| 924214 3B 3 | VERMONT MUNI BOND BANK R 2.125 2038 12 | | 02/26/2021 | MORGAN STANLEY | | 1,196,362 | 1,215,000 | 0 | 1.C FE |
| 924214 3C 1 | VERMONT MUNI BOND BANK R 3.000 2039 12 | | 02/26/2021 | MORGAN STANLEY | | 1,103,507 | 1,035,000 | 0 | 1.C FE |
| 924214 3D 9 | VERMONT MUNI BOND BANK R 3.000 2040 12 | | 02/26/2021 | MORGAN STANLEY | | 1,148,299 | 1,080,000 | 0 | 1.C FE |
| 924214 3E 7 | VERMONT MUNI BOND BANK R 3.000 2041 12 | | 02/26/2021 | MORGAN STANLEY | | 1,060,300 | 1,000,000 | 0 | 1.C FE |
| 3199999. | Total - Bonds - U.S. Special Revenue and Special Assessments | | | | | 35,325,261 | 33,025,000 | 39,278 | XXX |
| **Bonds - Industrial and Miscellaneous** | | | | | | | | | |
| 10112R BE 3 | BOSTON PROPERTIES LP 2.550 2032 04 | | 03/02/2021 | J P MORGAN CHASE SECURITIES INC | | 2,987,100 | 3,000,000 | 0 | 2.A FE |
| 12505B AE 0 | CBRE SERVICES INC 2.500 2031 04 | | 03/15/2021 | GOLDMAN SACHS & CO | | 4,922,550 | 5,000,000 | 0 | 2.A FE |
| 15189X AV 0 | CENTERPOINT ENERGY HOUST 2.350 2031 04 | | 03/24/2021 | CITIGROUP GLOBAL MARKETS | | 5,025,580 | 5,000,000 | 1,958 | 1.F FE |
| 161175 BU 7 | CHARTER COMM OPT 2.800 2031 04 | | 02/25/2021 | CREDIT SUISSE FIRST BOSTON | | 5,066,300 | 5,000,000 | 58,333 | 2.C FE |
| 191216 DK 3 | COCA-COLA CO 2.000 2031 03 | | 03/05/2021 | MUFG SECURITIES AMERICAS INC | | 2,949,630 | 3,000,000 | 667 | 1.E FE |
| 22160K AP 0 | COSTCO WHOLESALE CORP 1.600 2030 04 | | 03/10/2021 | J P MORGAN CHASE SECURITIES INC | | 9,626,300 | 10,000,000 | 63,111 | 1.E FE |
| 22822V AW 1 | CROWN CASTLE INTL CORP 2.100 2031 04 | | 02/11/2021 | MUFG SECURITIES AMERICAS INC | | 1,996,880 | 2,000,000 | 0 | 2.C FE |
| 285512 AE 9 | ELECTRONIC ARTS INC 1.850 2031 02 | | 02/10/2021 | J P MORGAN CHASE SECURITIES INC | | 4,998,150 | 5,000,000 | 257 | 2.A FE |
| 29736R AR 1 | ESTEE LAUDER CO 1.950 2031 03 | | 03/03/2021 | J P MORGAN CHASE SECURITIES INC | | 1,985,720 | 2,000,000 | 108 | 1.E FE |
| 31620M BT 2 | FIDELITY NATIONAL INFORM 2.250 2031 03 | | 02/26/2021 | WELLS FARGO SECURITIES | | 2,964,690 | 3,000,000 | 0 | 2.B FE |
| 443510 AK 8 | HUBBELL INC 2.300 2031 03 | | 03/04/2021 | J P MORGAN CHASE SECURITIES INC | | 3,646,114 | 3,663,000 | 0 | 2.A FE |
| 461070 AS 3 | INTERSTATE POWER & LIGHT 2.300 2030 06 | | 02/17/2021 | VARIOUS | | 13,522,070 | 13,000,000 | 63,250 | 2.A FE |
| 49271V AN 0 | KEURIG DR PEPPER INC 2.250 2031 03 | | 03/01/2021 | J P MORGAN CHASE SECURITIES INC | | 3,987,560 | 4,000,000 | 0 | 2.B FE |
| 571676 AL 9 | MARS INC (144A) 1.625 2032 07 | | 02/18/2021 | BAS-MERRILL LYNCH | | 4,806,200 | 5,000,000 | 8,125 | 1.F FE |
| 579780 AS 6 | MCCORMICK & COMPANY INC 1.850 2031 02 | | 02/08/2021 | BAS-MERRILL LYNCH | | 4,960,600 | 5,000,000 | 0 | 2.B FE |
| 66989H AR 9 | NOVARTIS CAPITAL 2.200 2030 08 | C | 02/25/2021 | GOLDMAN SACHS & CO | | 5,117,528 | 4,997,000 | 5,191 | 1.D FE |
| 6944PL 2D 0 | PACIFIC LIFE GLOBAL FUND 1.450 2028 01 | | 01/28/2021 | CITIGROUP GLOBAL MARKETS | | 1,339,350 | 1,330,000 | 589 | 1.E FE |
| 695156 AU 3 | PACKAGING CORP OF AMERIC 3.000 2029 12 | | 02/24/2021 | GOLDMAN SACHS & CO | | 2,944,222 | 2,732,000 | 16,164 | 2.B FE |
| 720186 AN 5 | PIEDMONT NATURAL GAS CO 2.500 2031 03 | | 03/08/2021 | MIZUHO INTERNATIONAL PLC | | 12,952,030 | 13,000,000 | 0 | 2.A FE |
| 693475 AZ 8 | PNC FINANCIAL SERVICES 2.550 2030 01 | | 02/16/2021 | CITIGROUP GLOBAL MARKETS | | 5,309,750 | 5,000,000 | 9,208 | 1.G FE |
| 744448 CV 1 | PUBLIC SERVICE CO OF COL 1.875 2031 06 | | 02/23/2021 | J P MORGAN CHASE SECURITIES INC | | 11,937,110 | 12,000,000 | 0 | 1.E FE |
| 904764 BK 2 | UNILEVER CAPITAL 1.375 2030 09 | C | 03/22/2021 | CREDIT SUISSE FIRST BOSTON | | 2,809,350 | 3,000,000 | 1,146 | 1.E FE |
| 92343V GJ 7 | VERIZON COMMUNICATIONS 2.550 2031 03 | | 03/12/2021 | BARCLAYS CAPITAL INC | | 5,003,950 | 5,000,000 | 0 | 2.A FE |
| 67077M AT 5 | NUTRIEN LTD 4.200 2029 04 | A | 02/24/2021 | GOLDMAN SACHS & CO | | 1,633,835 | 1,404,000 | 23,751 | 2.B FE |
| 05523R AF 4 | BAE SYSTEMS PLC (144A) 1.900 2031 02 | D | 03/11/2021 | J P MORGAN CHASE SECURITIES INC | | 4,765,950 | 5,000,000 | 7,917 | 2.B FE |
| 902613 AE 8 | UBS GROUP AG (144A) 2.095 2032 02 | D | 02/02/2021 | UBS AG | | 5,000,000 | 5,000,000 | 0 | 1.G FE |
| 3899999. | Total - Bonds - Industrial and Miscellaneous | | | | | 132,258,518 | 132,126,000 | 259,776 | XXX |
| 8399997. | Total - Bonds - Part 3 | | | | | 279,767,475 | 276,566,000 | 319,450 | XXX |
| 8399999. | Total - Bonds | | | | | 279,767,475 | 276,566,000 | 319,450 | XXX |
| 9999999. | Total - Bonds, Preferred and Common Stocks | | | | | 279,767,475 | XXX | 319,450 | XXX |

# SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| **Bonds - U.S. Government** | | | | | | | | | | | | | | | | | | | | | |
| 912828 C5 7 | U S TREASURY NOTES 2.250 | .. | 03/31/2021. | MATURED | | 20,000,000 | 20,000,000 | 20,126,630 | 20,020,411 | 0 | (20,411) | 0 | (20,411) | 0 | 20,000,000 | 0 | 0 | 0 | 225,000 | 03/31/2021. | 1.A |
| 912828 P8 7 | U S TREASURY NOTES 1.125 | .. | 02/28/2021. | MATURED | | 10,000,000 | 10,000,000 | 9,684,018 | 9,986,395 | 0 | 13,605 | 0 | 13,605 | 0 | 10,000,000 | 0 | 0 | 0 | 56,250 | 02/28/2021. | 1.A |
| 876780 AA 5 | TAYARRA LTD 3.628 | D | 02/15/2021. | REDEEMED | | 50,175 | 50,175 | 50,175 | 50,174 | 0 | 0 | 0 | 0 | 0 | 50,175 | 0 | 0 | 0 | 455 | 02/15/2022. | 1.A |
| 36202D QY 0 | GNMA II PASS #3171 5.500 | .. | 03/20/2021. | PAID ON PRINCIPAL | | 347 | 347 | 331 | 333 | 0 | 14 | 0 | 14 | 0 | 347 | 0 | 0 | 0 | 3 | 12/20/2031. | 1.A |
| 36202D 6D 8 | GNMA II PASS #3568 5.000 | .. | 03/20/2021. | PAID ON PRINCIPAL | | 10,501 | 10,501 | 10,083 | 10,222 | 0 | 280 | 0 | 280 | 0 | 10,501 | 0 | 0 | 0 | 77 | 06/20/2034. | 1.A |
| 36202E UR 8 | GNMA II PASS #4192 4.500 | .. | 03/20/2021. | PAID ON PRINCIPAL | | 26,872 | 26,872 | 24,538 | 25,107 | 0 | 1,765 | 0 | 1,765 | 0 | 26,872 | 0 | 0 | 0 | 221 | 07/20/2038. | 1.A |
| 36202E XT 1 | GNMA II PASS #4290 5.500 | .. | 03/20/2021. | PAID ON PRINCIPAL | | 14,239 | 14,239 | 14,186 | 14,182 | 0 | 57 | 0 | 57 | 0 | 14,239 | 0 | 0 | 0 | 126 | 11/20/2038. | 1.A |
| 38382D MM 8 | GNR 2020-21 CD CMO 2.250 | .. | 03/20/2021. | PAID ON PRINCIPAL | | 197,413 | 197,413 | 199,310 | 198,827 | 0 | (1,414) | 0 | (1,414) | 0 | 197,413 | 0 | 0 | 0 | 752 | 02/20/2050. | 1.A |
| 38380M 7A 3 | GNR 2019-55 AE (PROJEC 3.000 | .. | 03/16/2021. | PAID ON PRINCIPAL | | 526,271 | 526,271 | 531,862 | 528,834 | 0 | (2,563) | 0 | (2,563) | 0 | 526,271 | 0 | 0 | 0 | 3,326 | 12/16/2059. | 1.A |
| 831641 FL 4 | SBIC 2018-10B 1 3.548 | .. | 03/10/2021. | PAID ON PRINCIPAL | | 440,030 | 440,030 | 440,030 | 439,963 | 0 | 67 | 0 | 67 | 0 | 440,030 | 0 | 0 | 0 | 7,742 | 09/10/2028. | 1.A |
| 0599999. | Total - Bonds - U.S. Government | | | | | 31,265,849 | 31,265,849 | 31,081,163 | 31,274,449 | 0 | (8,600) | 0 | (8,600) | 0 | 31,265,849 | 0 | 0 | 0 | 293,953 | XXX | XXX |
| **Bonds - U.S. Political Subdivisions of States** | | | | | | | | | | | | | | | | | | | | | |
| 147051 TQ 9 | CARY GENERAL OBLIGATIO 4.000 | .. | 03/01/2021. | MATURED | | 1,305,000 | 1,305,000 | 1,397,133 | 1,304,911 | 0 | 89 | 0 | 89 | 0 | 1,305,000 | 0 | 0 | 0 | 26,100 | 03/01/2021. | 1.A FE |
| 198036 5Z 4 | COLUMBIA SCHOOL DISTRI 5.000 | .. | 03/01/2021. | REDEEMED | | 2,950,000 | 2,950,000 | 3,422,148 | 2,959,290 | 0 | (9,290) | 0 | (9,290) | 0 | 2,950,000 | 0 | 0 | 0 | 73,750 | 03/01/2026. | 1.B FE |
| 426056 XS 1 | HENRICO CO PUB IMPT GO 5.000 | .. | 03/01/2021. | MATURED | | 2,885,000 | 2,885,000 | 3,383,730 | 2,893,256 | 0 | (8,256) | 0 | (8,256) | 0 | 2,885,000 | 0 | 0 | 0 | 72,125 | 03/01/2021. | 1.A FE |
| 486063 KD 1 | KATY ISD GO REF S2010A 5.000 | .. | 02/15/2021. | MATURED | | 670,000 | 670,000 | 766,748 | 670,000 | 0 | 0 | 0 | 0 | 0 | 670,000 | 0 | 0 | 0 | 16,750 | 02/15/2021. | 1.A FE |
| 725769 HV 8 | PITTSYLVANIA CO GEN OB 5.000 | .. | 03/01/2021. | MATURED | | 250,000 | 250,000 | 275,978 | 249,965 | 0 | 35 | 0 | 35 | 0 | 250,000 | 0 | 0 | 0 | 6,250 | 03/01/2021. | 1.D FE |
| 2499999. | Total - Bonds - U.S. Political Subdivisions of States | | | | | 8,060,000 | 8,060,000 | 9,245,736 | 8,077,423 | 0 | (17,423) | 0 | (17,423) | 0 | 8,060,000 | 0 | 0 | 0 | 194,975 | XXX | XXX |
| **Bonds - U.S. Special Revenue and Special Assessment** | | | | | | | | | | | | | | | | | | | | | |
| 495289 7H 7 | KING CO SEWER REV REF 5.000 | .. | 01/01/2021. | REDEEMED | | 1,815,000 | 1,815,000 | 1,962,668 | 1,815,000 | 0 | 0 | 0 | 0 | 0 | 1,815,000 | 0 | 0 | 0 | 45,375 | 01/01/2031. | 1.A |
| 495290 AD 0 | KING CO SEWER REV REF 5.000 | .. | 01/01/2021. | REDEEMED | | 980,000 | 980,000 | 1,059,733 | 980,000 | 0 | 0 | 0 | 0 | 0 | 980,000 | 0 | 0 | 0 | 24,500 | 01/01/2031. | 1.A |
| 495290 AJ 7 | KING CO SEWER REV REF 5.000 | .. | 01/01/2021. | REDEEMED | | 2,205,000 | 2,205,000 | 2,384,399 | 2,205,000 | 0 | 0 | 0 | 0 | 0 | 2,205,000 | 0 | 0 | 0 | 55,125 | 01/01/2031. | 1.B FE |
| 31296R CX 4 | FHLMC GOLD PASSTHRU 5.000 | .. | 03/15/2021. | PAID ON PRINCIPAL | | 6,779 | 6,779 | 6,758 | 6,760 | 0 | 19 | 0 | 19 | 0 | 6,779 | 0 | 0 | 0 | 56 | 12/15/2033. | 1.A |
| 31292H SQ 8 | FHLMC GOLD PASSTHRU 6.000 | .. | 03/15/2021. | PAID ON PRINCIPAL | | 2,360 | 2,360 | 2,414 | 2,437 | 0 | (77) | 0 | (77) | 0 | 2,360 | 0 | 0 | 0 | 26 | 11/15/2032. | 1.A |
| 31292H ZM 9 | FHLMC GOLD PASSTHRU 5.000 | .. | 03/15/2021. | PAID ON PRINCIPAL | | 87,969 | 87,969 | 87,694 | 87,734 | 0 | 235 | 0 | 235 | 0 | 87,969 | 0 | 0 | 0 | 728 | 10/15/2033. | 1.A |
| 31292H 4J 0 | FHLMC GOLD PASSTHRU 5.500 | .. | 03/15/2021. | PAID ON PRINCIPAL | | 27,829 | 27,829 | 26,993 | 27,178 | 0 | 651 | 0 | 651 | 0 | 27,829 | 0 | 0 | 0 | 280 | 12/15/2033. | 1.A |
| 31288B 3C 5 | FHLMC GOLD PASSTHRU 6.000 | .. | 03/15/2021. | PAID ON PRINCIPAL | | 9,526 | 9,526 | 9,746 | 9,864 | 0 | (339) | 0 | (339) | 0 | 9,526 | 0 | 0 | 0 | 54 | 11/15/2032. | 1.A |
| 313982 VA 5 | FHLMC GOLD PASSTHRU 7.000 | .. | 03/15/2021. | PAID ON PRINCIPAL | | 645 | 645 | 625 | 639 | 0 | 6 | 0 | 6 | 0 | 645 | 0 | 0 | 0 | 8 | 10/15/2023. | 1.A |
| 31283H WZ 4 | FHLMC GOLD PASSTHRU 6.000 | .. | 03/15/2021. | PAID ON PRINCIPAL | | 22,586 | 22,586 | 23,107 | 23,159 | 0 | (572) | 0 | (572) | 0 | 22,586 | 0 | 0 | 0 | 211 | 04/15/2033. | 1.A |
| 3128LX DE 7 | FHLMC GOLD PASSTHRU 4.000 | .. | 03/15/2021. | PAID ON PRINCIPAL | | 184,545 | 184,545 | 164,322 | 173,543 | 0 | 11,002 | 0 | 11,002 | 0 | 184,545 | 0 | 0 | 0 | 1,245 | 05/15/2034. | 1.A |
| 31283Y 4Z 8 | FHLMC GOLD PASSTHRU 6.500 | .. | 03/15/2021. | PAID ON PRINCIPAL | | 219 | 219 | 218 | 218 | 0 | 1 | 0 | 1 | 0 | 219 | 0 | 0 | 0 | 2 | 05/15/2028. | 1.A |
| 3132CW HR 8 | FHLMC PASS T #SB0240 2.500 | .. | 03/25/2021. | PAID ON PRINCIPAL | | 999,485 | 999,485 | 1,014,165 | 1,012,389 | 0 | (12,904) | 0 | (12,904) | 0 | 999,485 | 0 | 0 | 0 | 3,657 | 01/25/2035. | 1.A |
| 3133TL AK 4 | FHR 2160 ZA CMO 6.000 | .. | 03/15/2021. | PAID ON PRINCIPAL | | 63,067 | 63,067 | 57,400 | 61,186 | 0 | 1,882 | 0 | 1,882 | 0 | 63,067 | 0 | 0 | 0 | 622 | 06/15/2029. | 1.A |
| 3133TP VV 8 | FHR 2248 ZA CMO 7.000 | .. | 03/15/2021. | PAID ON PRINCIPAL | | 4,454 | 4,454 | 4,368 | 4,395 | 0 | 59 | 0 | 59 | 0 | 4,454 | 0 | 0 | 0 | 48 | 09/15/2030. | 1.A |
| 313398 NM 7 | FHR 2334 SO CMO 20.549 | .. | 01/15/2021. | PAID ON PRINCIPAL | | 1,640 | 1,640 | 1,605 | 1,811 | 0 | (171) | 0 | (171) | 0 | 1,640 | 0 | 0 | 0 | 28 | 07/15/2031. | 1.A |
| 313398 NM 7 | FHR 2334 SO CMO 20.586 | .. | 02/15/2021. | PAID ON PRINCIPAL | | 2,255 | 2,255 | 2,207 | 2,491 | 0 | (236) | 0 | (236) | 0 | 2,255 | 0 | 0 | 0 | 77 | 07/15/2031. | 1.A |
| 313398 NM 7 | FHR 2334 SO CMO 20.602 | .. | 03/15/2021. | PAID ON PRINCIPAL | | 1,426 | 1,426 | 1,396 | 1,575 | 0 | (149) | 0 | (149) | 0 | 1,426 | 0 | 0 | 0 | 73 | 07/15/2031. | 1.A |
| 3133TU VD 7 | FHR 2357 OH CMO 6.500 | .. | 03/15/2021. | PAID ON PRINCIPAL | | 21,156 | 21,156 | 20,961 | 21,052 | 0 | 104 | 0 | 104 | 0 | 21,156 | 0 | 0 | 0 | 244 | 09/15/2031. | 1.A |
| 3133TV 5V 4 | FHR 2359 ZA CMO 6.000 | .. | 03/15/2021. | PAID ON PRINCIPAL | | 32,291 | 32,291 | 28,998 | 30,981 | 0 | 1,310 | 0 | 1,310 | 0 | 32,291 | 0 | 0 | 0 | 319 | 09/15/2031. | 1.A |

# SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 31392B 6U 5 | FNGT 2002-T4 A2 CMO 7.000 | .. | 03/25/2021. | PAID ON PRINCIPAL | | 2,840 | 2,840 | 2,937 | 2,829 | 0 | 11 | 0 | 11 | 0 | 2,840 | 0 | 0 | 0 | 29 | 12/25/2041. | 1.A |
| 3140FK QU 7 | FNMA PASS TH #BE0466 3.000 | .. | 03/25/2021. | PAID ON PRINCIPAL | | 328,928 | 328,928 | 328,157 | 328,177 | 0 | 752 | 0 | 752 | 0 | 328,928 | 0 | 0 | 0 | 1,274 | 10/25/2046. | 1.A |
| 3140J5 MF 3 | FNMA PASS TH #BM1257 2.500 | .. | 03/25/2021. | PAID ON PRINCIPAL | | 1,276,125 | 1,276,125 | 1,233,454 | 1,237,640 | 0 | 38,485 | 0 | 38,485 | 0 | 1,276,125 | 0 | 0 | 0 | 5,244 | 04/25/2037. | 1.A |
| 3140J9 3G 4 | FNMA PASS TH #BM5298 3.000 | .. | 03/25/2021. | PAID ON PRINCIPAL | | 378,607 | 378,607 | 378,932 | 378,839 | 0 | (232) | 0 | (232) | 0 | 378,607 | 0 | 0 | 0 | 1,977 | 09/25/2043. | 1.A |
| 3140JA CC 0 | FNMA PASS TH #BM5466 2.500 | .. | 03/25/2021. | PAID ON PRINCIPAL | | 302,553 | 302,553 | 301,040 | 301,049 | 0 | 1,504 | 0 | 1,504 | 0 | 302,553 | 0 | 0 | 0 | 1,164 | 10/25/2043. | 1.A |
| 3140JA T9 9 | FNMA PASS TH #BM5975 3.000 | .. | 03/25/2021. | PAID ON PRINCIPAL | | 264,483 | 264,483 | 268,430 | 267,754 | 0 | (3,271) | 0 | (3,271) | 0 | 264,483 | 0 | 0 | 0 | 1,350 | 12/25/2045. | 1.A |
| 3140QC SP 2 | FNMA PASS TH #CA5025 2.500 | .. | 03/25/2021. | PAID ON PRINCIPAL | | 792,640 | 792,640 | 804,220 | 802,664 | 0 | (10,024) | 0 | (10,024) | 0 | 792,640 | 0 | 0 | 0 | 3,352 | 01/25/2035. | 1.A |
| 31418C E4 2 | FNMA PASS TH #MA2854 2.500 | .. | 03/25/2021. | PAID ON PRINCIPAL | | 364,070 | 364,070 | 360,998 | 361,189 | 0 | 2,880 | 0 | 2,880 | 0 | 364,070 | 0 | 0 | 0 | 1,421 | 12/25/2046. | 1.A |
| 31371K D9 9 | FNMA PASS TH #254028 6.500 | .. | 03/25/2021. | PAID ON PRINCIPAL | | 4,367 | 4,367 | 4,459 | 4,452 | 0 | (85) | 0 | (85) | 0 | 4,367 | 0 | 0 | 0 | 47 | 09/25/2031. | 1.A |
| 31376K B2 1 | FNMA PASS TH #357457 5.500 | .. | 03/25/2021. | PAID ON PRINCIPAL | | 30,614 | 30,614 | 30,547 | 30,535 | 0 | 79 | 0 | 79 | 0 | 30,614 | 0 | 0 | 0 | 285 | 11/25/2033. | 1.A |
| 31378R S5 9 | FNMA PASS TH #406540 6.500 | .. | 03/25/2021. | PAID ON PRINCIPAL | | 51 | 51 | 51 | 51 | 0 | 0 | 0 | 0 | 0 | 51 | 0 | 0 | 0 | 1 | 12/25/2027. | 1.A |
| 31379K RZ 8 | FNMA PASS TH #421804 6.500 | .. | 03/25/2021. | PAID ON PRINCIPAL | | 1,312 | 1,312 | 1,305 | 1,306 | 0 | 6 | 0 | 6 | 0 | 1,312 | 0 | 0 | 0 | 14 | 04/25/2028. | 1.A |
| 31384V L7 5 | FNMA PASS TH #535050 7.500 | .. | 03/25/2021. | PAID ON PRINCIPAL | | 2,096 | 2,096 | 2,191 | 2,261 | 0 | (165) | 0 | (165) | 0 | 2,096 | 0 | 0 | 0 | 24 | 12/25/2029. | 1.A |
| 31387W 2L 0 | FNMA PASS TH #596679 6.500 | .. | 03/25/2021. | PAID ON PRINCIPAL | | 473 | 473 | 484 | 485 | 0 | (12) | 0 | (12) | 0 | 473 | 0 | 0 | 0 | 5 | 09/25/2031. | 1.A |
| 31387W 2P 1 | FNMA PASS TH #596682 6.500 | .. | 03/25/2021. | PAID ON PRINCIPAL | | 1,073 | 1,073 | 1,095 | 1,094 | 0 | (21) | 0 | (21) | 0 | 1,073 | 0 | 0 | 0 | 12 | 10/25/2031. | 1.A |
| 31390K RG 5 | FNMA PASS TH #648587 7.500 | .. | 03/25/2021. | PAID ON PRINCIPAL | | 119 | 119 | 125 | 131 | 0 | (12) | 0 | (12) | 0 | 119 | 0 | 0 | 0 | 2 | 05/25/2032. | 1.A |
| 31402C QM 7 | FNMA PASS TH #725060 6.000 | .. | 03/25/2021. | PAID ON PRINCIPAL | | 956 | 956 | 979 | 985 | 0 | (28) | 0 | (28) | 0 | 956 | 0 | 0 | 0 | 10 | 01/25/2034. | 1.A |
| 31402E S3 3 | FNMA PASS TH #726938 4.500 | .. | 03/25/2021. | PAID ON PRINCIPAL | | 481 | 481 | 464 | 471 | 0 | 10 | 0 | 10 | 0 | 481 | 0 | 0 | 0 | 2 | 08/25/2033. | 1.A |
| 31402J ZY 6 | FNMA PASS TH #730759 4.500 | .. | 03/25/2021. | PAID ON PRINCIPAL | | 725 | 725 | 699 | 710 | 0 | 15 | 0 | 15 | 0 | 725 | 0 | 0 | 0 | 5 | 08/25/2033. | 1.A |
| 31402Q LF 6 | FNMA PASS TH #734826 4.500 | .. | 03/25/2021. | PAID ON PRINCIPAL | | 10,213 | 10,213 | 9,842 | 10,004 | 0 | 209 | 0 | 209 | 0 | 10,213 | 0 | 0 | 0 | 73 | 08/25/2033. | 1.A |
| 31406L F9 4 | FNMA PASS TH #812992 5.500 | .. | 03/25/2021. | PAID ON PRINCIPAL | | 82,463 | 82,463 | 82,280 | 82,248 | 0 | 215 | 0 | 215 | 0 | 82,463 | 0 | 0 | 0 | 386 | 02/25/2035. | 1.A |
| 31407G 6H 6 | FNMA PASS TH #830772 5.000 | .. | 03/25/2021. | PAID ON PRINCIPAL | | 101 | 101 | 101 | 101 | 0 | 0 | 0 | 0 | 0 | 101 | 0 | 0 | 0 | 1 | 08/25/2035. | 1.A |
| 3136B6 QM 8 | FNR 19-57 LA CMO 2.500 | .. | 03/25/2021. | PAID ON PRINCIPAL | | 874,418 | 874,418 | 873,871 | 873,591 | 0 | 827 | 0 | 827 | 0 | 874,418 | 0 | 0 | 0 | 3,108 | 05/25/2046. | 1.A |
| 31359W KH 3 | FNR 1999-33 Z CMO 6.000 | .. | 03/25/2021. | PAID ON PRINCIPAL | | 19,796 | 19,796 | 18,044 | 19,169 | 0 | 627 | 0 | 627 | 0 | 19,796 | 0 | 0 | 0 | 217 | 07/25/2029. | 1.A |
| 31359S BJ 8 | FNR 2001-6 Z CMO 6.000 | .. | 03/25/2021. | PAID ON PRINCIPAL | | 31,042 | 31,042 | 27,397 | 29,971 | 0 | 1,072 | 0 | 1,072 | 0 | 31,042 | 0 | 0 | 0 | 287 | 03/25/2031. | 1.A |
| 31392B PT 7 | FNR 2001-81 QG CMO 6.500 | .. | 03/25/2021. | PAID ON PRINCIPAL | | 21,371 | 21,371 | 21,378 | 21,327 | 0 | 44 | 0 | 44 | 0 | 21,371 | 0 | 0 | 0 | 250 | 01/25/2032. | 1.A |
| 31393U XM 0 | FNR 2003-128 DG CMO 4.500 | .. | 03/25/2021. | PAID ON PRINCIPAL | | 63,402 | 63,402 | 60,391 | 62,854 | 0 | 548 | 0 | 548 | 0 | 63,402 | 0 | 0 | 0 | 466 | 01/25/2024. | 1.A |
| 3136AK MU 4 | FNR 2014-39 BA CMO 3.000 | .. | 03/25/2021. | PAID ON PRINCIPAL | | 525,474 | 525,474 | 534,669 | 526,607 | 0 | (1,133) | 0 | (1,133) | 0 | 525,474 | 0 | 0 | 0 | 2,348 | 07/25/2040. | 1.A |
| 3133TL 4S 4 | FSPC T-17 A5 7.160 | .. | 03/25/2021. | PAID ON PRINCIPAL | | 38,740 | 38,740 | 38,734 | 38,564 | 0 | 176 | 0 | 176 | 0 | 38,740 | 0 | 0 | 0 | 366 | 07/25/2029. | 1.A FE |
| 3199999. Total - Bonds - U.S. Special Revenue and Special Assessments. | | | | | | 11,887,765 | 11,887,765 | 12,247,053 | 11,854,470 | 0 | 33,295 | 0 | 33,295 | 0 | 11,887,765 | 0 | 0 | 0 | 156,395 | XXX | XXX |
| **Bonds - Industrial and Miscellaneous** | | | | | | | | | | | | | | | | | | | | | |
| 00846U AH 4 | AGILENT TECHNOLOGIES I 3.200 | .. | 01/21/2021. | MAKE WHOLE CALL | | 326,864 | 312,000 | 311,154 | 311,774 | 0 | 7 | 0 | 7 | 0 | 311,781 | 0 | 219 | 219 | 17,914 | 10/01/2022. | 2.A FE |
| 05329W AL 6 | AUTONATION INC 3.350 | .. | 01/15/2021. | MATURED | | 1,000,000 | 1,000,000 | 999,980 | 999,980 | 0 | 20 | 0 | 20 | 0 | 1,000,000 | 0 | 0 | 0 | 16,750 | 01/15/2021. | 2.C FE |
| 06406H BU 2 | BANK OF NEW YORK MELLO 4.150 | .. | 02/01/2021. | MATURED | | 1,000,000 | 1,000,000 | 1,072,650 | 1,000,861 | 0 | (861) | 0 | (861) | 0 | 1,000,000 | 0 | 0 | 0 | 20,750 | 02/01/2021. | 1.F FE |
| 12673P AE 5 | CA INC 4.500 | .. | 01/20/2021. | TENDERED | | 1,103,300 | 1,000,000 | 995,390 | 998,535 | 0 | 43 | 0 | 43 | 0 | 998,578 | 0 | 1,422 | 1,422 | 122,675 | 08/15/2023. | 2.C FE |
| 149123 BX 8 | CATERPILLAR INC 2.600 | .. | 03/15/2021. | MAKE WHOLE CALL | | 1,030,290 | 1,000,000 | 995,810 | 999,303 | 0 | 76 | 0 | 76 | 0 | 999,378 | 0 | 622 | 622 | 35,996 | 06/26/2022. | 1.G FE |
| 126408 GV 9 | CSX CORP 4.250 | .. | 03/01/2021. | REDEEMED | | 1,000,000 | 1,000,000 | 1,024,280 | 1,000,482 | 0 | (482) | 0 | (482) | 0 | 1,000,000 | 0 | 0 | 0 | 10,625 | 06/01/2021. | 2.A FE |
| 29338@ AA 8 | ENHANCED CAPITAL PARTN 7.500 | .. | 03/15/2021. | TAX CREDIT - STATE | | 13,282 | 13,282 | 13,282 | 13,310 | 0 | (28) | 0 | (28) | 0 | 13,282 | 0 | 0 | 0 | 247 | 12/15/2022. | 1.A FE |
| 31620M BJ 4 | FIDELITY NATIONAL INFO 3.750 | .. | 03/10/2021. | TENDERED | | 2,259,120 | 2,000,000 | 2,228,620 | 2,207,734 | 0 | (4,467) | 0 | (4,467) | 0 | 2,203,267 | 0 | (203,267) | (203,267) | 281,828 | 05/21/2029. | 2.B FE |
| 418056 AT 4 | HASBRO INC 3.150 | .. | 03/28/2021. | REDEEMED | | 1,000,000 | 1,000,000 | 999,060 | 999,898 | 0 | 35 | 0 | 35 | 0 | 999,933 | 0 | 67 | 67 | 11,638 | 05/15/2021. | 2.C FE |

# SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 437076 AW 2 | HOME DEPOT INC 4.400 | .. | 01/01/2021. | MAKE WHOLE CALL | | 1,000,000 | 1,000,000 | 1,128,260 | 1,001,107 | 0 | (1,107) | 0 | (1,107) | 0 | 1,000,000 | 0 | 0 | 0 | 11,000 | 04/01/2021. | 1.F FE |
| 438516 BA 3 | HONEYWELL INTERNATIONA 4.250 | .. | 03/01/2021. | MATURED | | 1,000,000 | 1,000,000 | 1,047,540 | 1,000,890 | 0 | (890) | 0 | (890) | 0 | 1,000,000 | 0 | 0 | 0 | 21,250 | 03/01/2021. | 1.F FE |
| 47215B AD 9 | JCPL 2006-A A4 5.610 | .. | 03/05/2021. | REDEEMED | | 84,478 | 84,478 | 84,403 | 84,471 | 0 | 7 | 0 | 7 | 0 | 84,478 | 0 | 0 | 0 | 1,185 | 06/05/2023. | 1.A FE |
| 494368 BF 9 | KIMBERLY-CLARK 3.875 | .. | 03/01/2021. | MATURED | | 1,285,000 | 1,285,000 | 1,363,912 | 1,286,899 | 0 | (1,899) | 0 | (1,899) | 0 | 1,285,000 | 0 | 0 | 0 | 24,897 | 03/01/2021. | 1.F FE |
| 50077L AD 8 | KRAFT HEINZ FOODS CO 3.000 | .. | 03/09/2021. | TENDERED | | 81,188 | 75,000 | 74,672 | 74,809 | 0 | 5 | 0 | 5 | 0 | 74,814 | 0 | 186 | 186 | 6,800 | 06/01/2026. | 3.A FE |
| 50077L AK 2 | KRAFT HEINZ FOODS CO 3.950 | .. | 03/09/2021. | TENDERED | | 699,105 | 627,000 | 626,166 | 626,578 | 0 | (1) | 0 | (1) | 0 | 626,577 | 0 | 423 | 423 | 88,203 | 07/15/2025. | 3.A FE |
| 55616X AH 0 | MACYS RETAIL HOLDINGS 2.875 | .. | 03/17/2021. | TENDERED | | 274,050 | 270,000 | 259,629 | 259,875 | 7,633 | 241 | 0 | 7,874 | 0 | 267,749 | 0 | 2,251 | 2,251 | 8,621 | 02/15/2023. | 4.A FE |
| 564759 QB 7 | MANUFACTURERS & TRADER .865 | .. | 03/01/2021. | REDEEMED | | 3,000,000 | 3,000,000 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 0 | 3,000,000 | 0 | 0 | 0 | 6,490 | 12/01/2021. | 1.G FE |
| 56585A AD 4 | MARATHON PETROLEUM 5.125 | .. | 03/01/2021. | MATURED | | 1,000,000 | 1,000,000 | 1,116,940 | 1,003,023 | 0 | (3,023) | 0 | (3,023) | 0 | 1,000,000 | 0 | 0 | 0 | 25,625 | 03/01/2021. | 2.B FE |
| 574599 BL 9 | MASCO CORP 4.375 | .. | 03/22/2021. | MAKE WHOLE CALL | | 1,146,990 | 1,000,000 | 1,044,080 | 1,029,350 | 0 | (1,167) | 0 | (1,167) | 0 | 1,028,183 | 0 | (28,183) | (28,183) | 167,771 | 04/01/2026. | 2.C FE |
| 74340X BE 0 | PROLOGIS LP 3.750 | .. | 03/08/2021. | MAKE WHOLE CALL | | 1,124,650 | 1,000,000 | 1,080,960 | 1,044,191 | 0 | (1,688) | 0 | (1,688) | 0 | 1,042,503 | 0 | (42,503) | (42,503) | 137,879 | 11/01/2025. | 1.G FE |
| 744533 BL 3 | PUBLIC SERVICE CO OF O 4.400 | .. | 02/01/2021. | MATURED | | 500,000 | 500,000 | 552,810 | 500,728 | 0 | (728) | 0 | (728) | 0 | 500,000 | 0 | 0 | 0 | 11,000 | 02/01/2021. | 2.A FE |
| 913017 AS 8 | RAYTHEON TECHNOLOGIES 8.750 | .. | 03/01/2021. | MATURED | | 886,000 | 886,000 | 1,181,366 | 891,711 | 0 | (5,711) | 0 | (5,711) | 0 | 886,000 | 0 | 0 | 0 | 38,763 | 03/01/2021. | 2.A FE |
| 855244 AJ 8 | STARBUCKS CORP 2.100 | .. | 02/04/2021. | MATURED | | 1,000,000 | 1,000,000 | 999,430 | 999,972 | 0 | 28 | 0 | 28 | 0 | 1,000,000 | 0 | 0 | 0 | 10,500 | 02/04/2021. | 2.A FE |
| 883556 BF 8 | THERMO FISHER SCIENTIF 4.150 | .. | 01/15/2021. | MAKE WHOLE CALL | | 1,669,847 | 1,501,000 | 1,550,503 | 1,531,513 | 0 | (384) | 0 | (384) | 0 | 1,531,129 | 0 | (30,129) | (30,129) | 197,225 | 02/01/2024. | 2.A FE |
| 07330N AJ 4 | TRUIST BANK 2.850 | .. | 03/01/2021. | REDEEMED | | 1,000,000 | 1,000,000 | 999,160 | 999,917 | 0 | 44 | 0 | 44 | 0 | 999,961 | 0 | 39 | 39 | 11,875 | 04/01/2021. | 1.F FE |
| 904764 AM 9 | UNILEVER CAPITAL 4.250 | C | 02/10/2021. | MATURED | | 1,000,000 | 1,000,000 | 1,119,880 | 1,001,520 | 0 | (1,520) | 0 | (1,520) | 0 | 1,000,000 | 0 | 0 | 0 | 21,250 | 02/10/2021. | 1.E FE |
| 911312 AM 8 | UNITED PARCEL SERVICE 3.125 | .. | 01/15/2021. | MATURED | | 1,000,000 | 1,000,000 | 952,960 | 999,752 | 0 | 248 | 0 | 248 | 0 | 1,000,000 | 0 | 0 | 0 | 15,625 | 01/15/2021. | 1.G FE |
| 91324P BP 6 | UNITEDHEALTH GROUP INC 4.700 | .. | 02/15/2021. | MATURED | | 1,360,000 | 1,360,000 | 1,481,598 | 1,360,197 | 0 | (197) | 0 | (197) | 0 | 1,360,000 | 0 | 0 | 0 | 31,960 | 02/15/2021. | 1.G FE |
| 94974B FR 6 | WELLS FARGO & CO 3.000 | .. | 01/22/2021. | MATURED | | 1,000,000 | 1,000,000 | 998,310 | 999,961 | 0 | 39 | 0 | 39 | 0 | 1,000,000 | 0 | 0 | 0 | 15,000 | 01/22/2021. | 2.A FE |
| 02315Q AA 6 | AMBAC LSNI LLC (144A) 6.000 | D | 03/31/2021. | PAID ON PRINCIPAL | | 25 | 25 | 0 | 24 | 0 | 0 | 0 | 0 | 0 | 25 | 0 | 0 | 0 | 0 | 02/12/2023. | 6. |
| 80105N AG 0 | SANOFI 4.000 | D | 03/29/2021. | MATURED | | 2,000,000 | 2,000,000 | 2,105,020 | 2,003,094 | 0 | (3,094) | 0 | (3,094) | 0 | 2,000,000 | 0 | 0 | 0 | 40,000 | 03/29/2021. | 1.E FE |
| 02660T BM 4 | AHM 2004-3 3A CMO 1.810 | .. | 03/25/2021. | PAID ON PRINCIPAL | | 55,114 | 55,114 | 49,119 | 47,057 | 0 | 8,057 | 0 | 8,057 | 0 | 55,114 | 0 | 0 | 0 | 166 | 10/25/2034. | 1.A FM |
| 66987X CD 5 | NHEL 2003-1 A1 .868 | .. | 03/25/2021. | PAID ON PRINCIPAL | | 1,894 | 1,894 | 1,657 | 1,294 | 0 | 600 | 0 | 600 | 0 | 1,894 | 0 | 0 | 0 | 2 | 05/25/2033. | 1.A FM |
| 38406H AA 0 | GRCE 2014-GRCE A 3.368 | .. | 01/10/2021. | PAID ON PRINCIPAL | | 10,000,000 | 10,000,000 | 10,299,949 | 10,012,933 | 0 | (12,933) | 0 | (12,933) | 0 | 10,000,000 | 0 | 0 | 0 | 28,073 | 06/10/2028. | 1.A FM |
| 36192B AZ 0 | GSMS 2012-GC6 AAB 3.314 | .. | 03/10/2021. | PAID ON PRINCIPAL | | 600,901 | 600,901 | 611,022 | 600,734 | 0 | 166 | 0 | 166 | 0 | 600,901 | 0 | 0 | 0 | 3,515 | 01/10/2045. | 1.A FM |
| 3899999. | Total - Bonds - Industrial and Miscellaneous | | | | | 41,502,096 | 40,571,693 | 42,369,572 | 40,893,477 | 7,633 | (30,563) | 0 | (22,930) | 0 | 40,870,547 | 0 | (298,854) | (298,854) | 1,443,097 | XXX | XXX |
| 8399997. | Total - Bonds - Part 4 | | | | | 92,715,710 | 91,785,306 | 94,943,524 | 92,099,819 | 7,633 | (23,292) | 0 | (15,659) | 0 | 92,084,160 | 0 | (298,854) | (298,854) | 2,088,420 | XXX | XXX |
| 8399999. | Total - Bonds | | | | | 92,715,710 | 91,785,306 | 94,943,524 | 92,099,819 | 7,633 | (23,292) | 0 | (15,659) | 0 | 92,084,160 | 0 | (298,854) | (298,854) | 2,088,420 | XXX | XXX |
| 9999999. | Total - Bonds, Preferred and Common Stocks | | | | | 92,715,710 | XXX | 94,943,524 | 92,099,819 | 7,633 | (23,292) | 0 | (15,659) | 0 | 92,084,160 | 0 | (298,854) | (298,854) | 2,088,420 | XXX | XXX |

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

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

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

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

# Sch. DB - Pt. E
# NONE

# SCHEDULE DL - PART 1
# SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned as of Current Quarter

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Code | 4<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | 5<br>Fair Value | 6<br>Book/Adjusted Carrying Value | 7<br>Maturity Date |
|---|---|---|---|---|---|---|
| **U.S. Government - Issuer Obligations** | | | | | | |
| 000000 00 0 | REPO - CITI A TREASURY | | 1.A | 25,863 | 25,863 | 04/01/2021 |
| 000000 00 0 | REPO - HSBC A TREASURY | | 1.A | 3,440,985 | 3,440,985 | 04/01/2021 |
| 000000 00 0 | REPO - JP A TREASURY | | 1.A | 3,440,985 | 3,440,985 | 04/01/2021 |
| 000000 00 0 | REPO - MIZUHO A TREASURY | | 1.A | 3,440,985 | 3,440,985 | 04/01/2021 |
| 0199999. | U.S. Government - Issuer Obligations | | | 10,348,818 | 10,348,818 | XXX |
| 0599999. | Total - U.S. Government | | | 10,348,818 | 10,348,818 | XXX |
| **Totals** | | | | | | |
| 6399999. | Total - Issuer Obligations | | | 10,348,818 | 10,348,818 | XXX |
| 7099999. | Subtotal - Bonds | | | 10,348,818 | 10,348,818 | XXX |
| 9999999. | Totals | | | 10,348,818 | 10,348,818 | XXX |

General Interrogatories:

1. The activity for the year: Fair Value $.....10,348,818 Book/Adjusted Carrying Value $.....10,348,818
2. Average balance for the year: Fair Value $.....4,839,454 Book/Adjusted Carrying Value $.....4,839,454
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $.....10,348,818 NAIC 2: $.....0 NAIC 3: $.....0 NAIC 4: $.....0 NAIC 5: $.....0 NAIC 6: $.....0

# SCHEDULE DL - PART 2
# SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned as of Current Quarter

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

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

General Interrogatories:

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

# NONE

# SCHEDULE E - PART 1 - CASH

## Month End Depository Balances

| 1 | 2 | 3 | 4 | 5 | Book Balance at End of Each Month During Current Quarter | | | 9 |
|---|---|---|---|---|---|---|---|---|
| | | | | | 6 | 7 | 8 | |
| Depository | Code | Rate of Interest | Amount of Interest Received During Current Quarter | Amount of Interest Accrued at Current Statement Date | First Month | Second Month | Third Month | * |
| **Open Depositories** | | | | | | | | |
| Bank of America, N.A. Hartford,CT | | 0.000 | 0 | 0 | (18,923,000) | (15,817,714) | (16,848,267) | XXX |
| JP Morgan Chase Bank, N.A. New York,NY | | 0.000 | 0 | 0 | (603,555) | (966,310) | (118,043) | XXX |
| 0199999. Total Open Depositories | XXX | XXX | 0 | 0 | (19,526,555) | (16,784,024) | (16,966,311) | XXX |
| 0399999. Total Cash on Deposit | XXX | XXX | 0 | 0 | (19,526,555) | (16,784,024) | (16,966,311) | XXX |
| 0599999. Total Cash | XXX | XXX | 0 | 0 | (19,526,555) | (16,784,024) | (16,966,311) | XXX |

# SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

| 1<br>CUSIP | 2<br>Description | 3<br>Code | 4<br>Date Acquired | 5<br>Rate of Interest | 6<br>Maturity Date | 7<br>Book/Adjusted Carrying Value | 8<br>Amount of Interest Due & Accrued | 9<br>Amount Received During Year |
|---|---|---|---|---|---|---|---|---|
| **Qualified Cash Pools Under SSAP No. 2R** | | | | | | | | |
| | TRAVELERS M MKT LIQUIDITY POOL | | 03/31/2021 | 0.136 | | 202,089,830 | 0 | 16,600 |
| 8799999. Total - Qualified Cash Pools Under SSAP No. 2R | | | | | | 202,089,830 | 0 | 16,600 |
| 9999999. Total - Cash Equivalents | | | | | | 202,089,830 | 0 | 16,600 |