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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2021

OF THE CONDITION AND AFFAIRS OF THE

UNITED STATES FIDELITY AND GUARANTY COMPANY

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

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

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

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

OFFICERS

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

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

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

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

Subscribed and sworn to before me this
20th day of April, 2021

Notary Public

My Commission Expires January 31, 2026

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

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

ASSETS

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1. Bonds	2,858,616,728	0	2,858,616,728	2,761,144,106
2. Stocks:				
2.1 Preferred stocks	0	0	0	0
2.2 Common stocks	0	0	0	0
3. Mortgage loans on real estate:				
3.1 First liens	0	0	0	0
3.2 Other than first liens	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less $.....0 encumbrances)	0	0	0	0
4.2 Properties held for the production of income (less $.....0 encumbrances)	0	0	0	0
4.3 Properties held for sale (less $.....0 encumbrances)	0	0	0	0
5. Cash ($.....(1,744,300)), cash equivalents ($.....162,059,261) and short-term investments ($.....0)	160,314,961	0	160,314,961	237,656,219
6. Contract loans (including $.....0 premium notes)	0	0	0	0
7. Derivatives	0	0	0	0
8. Other invested assets	94,637	94,636	1	1
9. Receivables for securities	0	0	0	0
10. Securities lending reinvested collateral assets	10,088,256	0	10,088,256	11,233,098
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	3,029,114,581	94,636	3,029,019,946	3,010,033,425
13. Title plants less $.....0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	22,816,800	0	22,816,800	24,959,075
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	164,555,315	8,064,056	156,491,259	146,495,096
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.....(999,671) earned but unbilled premiums)	241,572,512	1,030,088	240,542,424	223,556,838
15.3 Accrued retrospective premiums ($.....3,232,527) and contracts subject to redetermination ($.....0)	3,232,527	234,282	2,998,245	3,065,155
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	4,763,140	0	4,763,140	3,363,239
16.2 Funds held by or deposited with reinsured companies	25,443	0	25,443	25,442
16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2 Net deferred tax asset	30,513,194	51,496	30,461,698	29,152,050
19. Guaranty funds receivable or on deposit	98,816	0	98,816	115,805
20. Electronic data processing equipment and software	0	0	0	0
21. Furniture and equipment, including health care delivery assets ($.....0)	79,397	79,397	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates	0	0	0	0
24. Health care ($.....0) and other amounts receivable	0	0	0	0
25. Aggregate write-ins for other than invested assets	10,346,104	287,714	10,058,390	11,476,746
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	3,507,117,831	9,841,670	3,497,276,162	3,452,242,869
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Total (Lines 26 and 27)	3,507,117,831	9,841,670	3,497,276,162	3,452,242,869

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. Equities and deposits in pools and associations	5,537,519	0	5,537,519	7,134,238
2502. Amounts receivable under high deductible policies	2,863,356	287,714	2,575,643	2,392,437
2503. State surcharges receivable	1,869,409	0	1,869,409	1,878,052
2598. Summary of remaining write-ins for Line 25 from overflow page	75,820	0	75,820	72,018
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	10,346,104	287,714	10,058,390	11,476,746

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Losses (current accident year $.....143,424,161)	1,548,865,536	1,511,229,684
2.	Reinsurance payable on paid losses and loss adjustment expenses	63,650,320	65,120,667
3.	Loss adjustment expenses	325,096,411	328,483,282
4.	Commissions payable, contingent commissions and other similar charges	19,036,796	36,234,450
5.	Other expenses (excluding taxes, licenses and fees)	15,758,081	24,008,732
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	12,581,098	13,461,002
7.1	Current federal and foreign income taxes (including $.....21,840,373 on realized capital gains (losses))	6,486,966	2,069,385
7.2	Net deferred tax liability	0	0
8.	Borrowed money $.....0 and interest thereon $.....0	0	0
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $.....520,125 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)	542,684,762	536,339,054
10.	Advance premium	0	0
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	2,535,983	2,494,140
12.	Ceded reinsurance premiums payable (net of ceding commissions)	24,307,372	11,139,966
13.	Funds held by company under reinsurance treaties	0	0
14.	Amounts withheld or retained by company for account of others	2,549,345	2,025,218
15.	Remittances and items not allocated	55,887	1,276
16.	Provision for reinsurance (including $.....0 certified)	0	0
17.	Net adjustments in assets and liabilities due to foreign exchange rates	0	0
18.	Drafts outstanding	0	0
19.	Payable to parent, subsidiaries and affiliates	4,515,343	8,804,222
20.	Derivatives	0	0
21.	Payable for securities	0	0
22.	Payable for securities lending	10,088,256	11,233,098
23.	Liability for amounts held under uninsured plans	0	0
24.	Capital notes $.....0 and interest thereon $.....0	0	0
25.	Aggregate write-ins for liabilities	8,317,397	8,594,327
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	2,586,529,552	2,561,238,503
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	2,586,529,552	2,561,238,503
29.	Aggregate write-ins for special surplus funds	1,977,064	1,994,485
30.	Common capital stock	35,214,075	35,214,075
31.	Preferred capital stock	0	0
32.	Aggregate write-ins for other than special surplus funds	0	0
33.	Surplus notes	0	0
34.	Gross paid in and contributed surplus	236,805,261	236,805,261
35.	Unassigned funds (surplus)	636,750,209	616,990,544
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)	910,746,610	891,004,366
38.	Totals (Page 2, Line 28, Col. 3)	3,497,276,162	3,452,242,869
	DETAILS OF WRITE-INS		
2501.	Investment real estate liability	10,023,656	10,319,274
2502.	Retroactive reinsurance reserve assumed	52,013	52,016
2503.	Retroactive reinsurance reserve ceded	(1,758,272)	(1,776,963)
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)	8,317,397	8,594,327
2901.	Special surplus from retroactive reinsurance	1,977,064	1,994,485
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)	1,977,064	1,994,485
3201.		0	0
3202.		0	0
3203.		0	0
3298.	Summary of remaining write-ins for Line 32 from overflow page	0	0
3299.	Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above)	0	0

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct (written $.....70,288)	149,301	143,582	589,734
1.2 Assumed (written $.....288,998,462)	282,554,084	277,816,907	1,114,711,639
1.3 Ceded (written $.....30,635)	109,648	146,409	594,678
1.4 Net (written $.....289,038,116)	282,593,737	277,814,080	1,114,706,695
DEDUCTIONS:			
2. Losses incurred (current accident year $.....178,695,293):			
2.1 Direct	3,840,380	(1,263,267)	(9,286,789)
2.2 Assumed	168,747,485	181,750,475	637,848,365
2.3 Ceded	879,786	(1,704,247)	(9,663,367)
2.4 Net	171,708,079	182,191,455	638,224,944
3. Loss adjustment expenses incurred	25,032,084	3,851,090	107,074,538
4. Other underwriting expenses incurred	83,812,816	81,041,550	325,303,673
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	280,552,978	267,084,094	1,070,603,154
7. Net income of protected cells	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	2,040,759	10,729,985	44,103,541
INVESTMENT INCOME			
9. Net investment income earned	20,522,390	23,643,467	90,199,738
10. Net realized capital gains (losses) less capital gains tax of $.....26,026	(71,832)	27,919	(451,946)
11. Net investment gain (loss) (Lines 9 + 10)	20,450,558	23,671,387	89,747,792
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered $.....110,258 amount charged off $.....639,002)	(528,743)	(602,088)	(2,011,684)
13. Finance and service charges not included in premiums	1,021,524	1,020,475	3,539,161
14. Aggregate write-ins for miscellaneous income	23,886	(160,939)	(151,654)
15. Total other income (Lines 12 through 14)	516,666	257,449	1,375,823
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	23,007,983	34,658,820	135,227,156
17. Dividends to policyholders	375,085	448,573	1,525,503
18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	22,632,898	34,210,247	133,701,652
19. Federal and foreign income taxes incurred	4,391,555	6,514,346	24,083,188
20. Net income (Line 18 minus Line 19) (to Line 22)	18,241,343	27,695,901	109,618,464
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	891,004,366	882,589,404	882,589,404
22. Net income (from Line 20)	18,241,343	27,695,901	109,618,464
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 $.....1,514	5,469	(721,355)	329,329
25. Change in net unrealized foreign exchange capital gain (loss)	4,146	(365)	(247)
26. Change in net deferred income tax	1,306,389	1,346,243	3,864,031
27. Change in nonadmitted assets	184,897	(199,675)	(96,615)
28. Change in provision for reinsurance	0	0	0
29. Change in surplus notes	0	0	0
30. Surplus (contributed to) withdrawn from protected cells	0	0	0
31. Cumulative effect of changes in accounting principles	0	0	0
32. Capital changes:			
32.1 Paid in	0	0	0
32.2 Transferred from surplus (Stock Dividend)	0	0	0
32.3 Transferred to surplus	0	0	0
33. Surplus adjustments:			
33.1 Paid in	0	0	0
33.2 Transferred to capital (Stock Dividend)	0	0	0
33.3 Transferred from capital	0	0	0
34. Net remittances from or (to) Home Office	0	0	0
35. Dividends to stockholders	0	0	(105,300,000)
36. Change in treasury stock	0	0	0
37. Aggregate write-ins for gains and losses in surplus	0	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37)	19,742,244	28,120,749	8,414,962
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	910,746,610	910,710,154	891,004,366
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. Profit and loss, miscellaneous	39,917	(56,009)	(16,408)
1402. Fines and penalties of regulatory authorities	(5,113)	(4,666)	(15,805)
1403. Retroactive reinsurance gain/loss	(10,918)	(100,265)	(119,441)
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)	23,886	(160,939)	(151,654)
3701.	0	0	0
3702.	0	0	0
3703.	0	0	0
3798. Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above)	0	0	0

CASH FLOW

		1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
	CASH FROM OPERATIONS			
1.	Premiums collected net of reinsurance	275,396,414	277,327,867	1,133,785,887
2.	Net investment income	25,467,147	28,576,057	103,139,075
3.	Miscellaneous income	516,666	257,449	1,375,823
4.	Total (Lines 1 through 3)	301,380,227	306,161,372	1,238,300,785
5.	Benefit and loss related payments	136,942,477	148,338,886	548,093,456
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7.	Commissions, expenses paid and aggregate write-ins for deductions	138,273,387	137,998,900	430,057,681
8.	Dividends paid to policyholders	333,241	402,661	1,653,496
9.	Federal and foreign income taxes paid (recovered) net of $.....0 tax on capital gains (losses)	0	0	26,024,515
10.	Total (Lines 5 through 9)	275,549,106	286,740,447	1,005,829,149
11.	Net cash from operations (Line 4 minus Line 10)	25,831,122	19,420,925	232,471,636
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	76,424,272	57,273,977	412,576,463
	12.2 Stocks	0	0	0
	12.3 Mortgage loans	0	0	0
	12.4 Real estate	0	0	0
	12.5 Other invested assets	0	0	0
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
	12.7 Miscellaneous proceeds	1,144,842	0	6,682,119
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	77,569,114	57,273,977	419,258,582
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	177,007,578	76,302,341	357,815,205
	13.2 Stocks	0	0	0
	13.3 Mortgage loans	0	0	0
	13.4 Real estate	0	0	0
	13.5 Other invested assets	0	0	0
	13.6 Miscellaneous applications	0	19,569,936	0
	13.7 Total investments acquired (Lines 13.1 to 13.6)	177,007,578	95,872,277	357,815,205
14.	Net increase or (decrease) in contract loans and premium notes	0	0	0
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(99,438,464)	(38,598,300)	61,443,377
	CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	0
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
	16.5 Dividends to stockholders	0	0	105,300,000
	16.6 Other cash provided (applied)	(3,733,916)	20,457,213	(6,855,392)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(3,733,916)	20,457,213	(112,155,392)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)	(77,341,259)	1,279,838	181,759,622
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	237,656,219	55,896,598	55,896,598
	19.2 End of period (Line 18 plus Line 19.1)	160,314,961	57,176,436	237,656,219

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

20.0001	Exchange of bonds	0	0	7,734,170

NOTES TO FINANCIAL STATEMENTS

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES AND GOING CONCERN

   A. Accounting Practices:

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

Net Income	SSAP #	F/S Page	F/S Line #	March 31, 2021	December 31, 2020
1. United States Fidelity and Guaranty Company state basis	XXX	XXX	XXX	$ 18,241,343	$ 109,618,464
2. State Prescribed Practices that are an increase/(decrease) from NAIC SAP				—	—
3. State Permitted Practices that are an increase/(decrease) from NAIC SAP				—	—
4. NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 18,241,343	$ 109,618,464
Surplus					
5. United States Fidelity and Guaranty Company state basis	XXX	XXX	XXX	$ 910,746,610	$ 891,004,366
6. State Prescribed Practices that are an increase/(decrease) from NAIC SAP				—	—
7. State Permitted Practices that are an increase/(decrease) from NAIC SAP				—	—
8. NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 910,746,610	$ 891,004,366

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

   No significant change.

   C. Accounting Policy:

   No significant change.

   2. Not applicable.

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

   D. Going Concern:

   Not applicable.

2. ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

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

   The Company reclassified its share of the Travelers Money Market Liquidity Pool (TRVMMLP) from short-term investments to cash equivalents 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	$	485
2. 12 Months or Longer	$	9,924

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

1. Less than 12 Months	$	670,766
2. 12 Months or Longer	$	4,312,224

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					
U.S. special revenue and special assessment obligations	$ —	$ 52,320,000	$ —	$ —	$ 52,320,000
Total securities at fair value	$ —	$ 52,320,000	$ —	$ —	$ 52,320,000

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

Level 2 and Level 3 valuation techniques:

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

B. Not applicable.

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

(At 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	$ 162,059,261	$ 162,059,261	$ 19,552,821	$ 142,506,440	$ —	$ —	$ —
Long-term bonds	3,013,850,087	2,858,616,728	72,159,176	2,941,690,911	—	—	—

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.

NOTES TO FINANCIAL STATEMENTS

(At December 31, 2020)

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

D. Not applicable.

E. Not applicable.

21. OTHER ITEMS

A. Unusual or Infrequent Items:

The Company has provided $4,672 of voluntary premium refunds to policyholders related to COVID-19 through March 31, 2021. The Company accounted for these premium refunds as a reduction of premium.

B. Troubled Debt Restructuring – Debtors:

No significant change.

C. Other Disclosures:

No significant change.

D. Business Interruption Insurance Recoveries:

No significant change.

E. State Transferable and Non-transferable Tax Credits:

No significant change.

F. Subprime-Mortgage-Related Risk Exposure:

No significant change.

G. Insurance-Linked Securities (ILS) Contracts:

No significant change.

H. The Amount that Could Be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or Has Otherwise Obtained Rights to Control the Policy:

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 $10,868,000, resulting from better than expected loss and defense and cost containment experience across multiple Schedule P lines, primarily workers' compensation, homeowners, auto physical damage and private passenger auto liability lines of business. This favorable development was partially offset by worse than expected loss experience in other liability – claims-made.

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

The deterioration in other liability – claims-made was driven by higher than expected loss experience mainly in accident year 2020.

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

26. INTERCOMPANY POOLING ARRANGEMENTS

No significant change.

NOTES TO FINANCIAL STATEMENTS

27. STRUCTURED SETTLEMENTS

No significant change.

28. HEALTH CARE RECEIVABLES

No significant change.

29. PARTICIPATING POLICIES

No significant change.

30. PREMIUM DEFICIENCY RESERVES

No significant change.

31. HIGH DEDUCTIBLES

No significant change.

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

No significant change.

33. ASBESTOS/ENVIRONMENTAL RESERVES

No significant change.

34. SUBSCRIBER SAVINGS ACCOUNTS

No significant change.

35. MULTIPLE PERIL CROP INSURANCE

No significant change.

36. FINANCIAL GUARANTY INSURANCE

A. No significant change.

B. Not applicable.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

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

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

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

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

1 Name of Entity	2 NAIC Company Code	3 State of Domicile
	0	

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

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

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

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). 04/26/2016

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

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

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

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

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

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

(e) Accountability for adherence to the code.

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

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

FINANCIAL

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

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

INVESTMENT

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

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

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

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

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

14.2 If yes, please complete the following:

		1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	0	0
14.23	Common Stock	0	0
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	0	0
14.26	All Other	94,863	94,636
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 94,863	$ 94,636
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: $ 10,088,256

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 10,088,256

16.3 Total payable for securities lending reported on the liability page: $ 10,088,256

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

18.2 If no, list exceptions:

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
    a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
    b. Issuer or obligor is current on all contracted interest and principal payments.
    c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
    Has the reporting entity self-designated 5GI securities? Yes [X] No [ ]

20. By self-designating PLGI securities, the reporting entity is certifying the following elements 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 [ ] No [X]

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
    a. The 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 [X] N/A [ ]

   If yes, attach an explanation.

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

   If yes, attach an explanation.

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

3.2 If yes, give full and complete information thereto:

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

4.2 If yes, complete the following schedule:

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
Other liability-occurrence	0.000	5.000%	0	0	5,001,866	5,001,866	0	0	37,265	37,265
Total	XXX	XXX	0	0	5,001,866	5,001,866	0	0	37,265	37,265

5. Operating Percentages:

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

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

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

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

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

NONE

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status (a)	Direct Premiums Written 2 Current Year to Date	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	1,977	2,417	185,447	167,002	20,104,113	24,378,779
2. Alaska AK	L	0	1,152	87	8,147	1,230,223	1,199,624
3. Arizona AZ	L	6,823	1,325	155,294	436,261	7,458,247	8,084,944
4. Arkansas AR	L	100	400	134,628	213,149	14,512,214	7,777,183
5. California CA	L	983	808	909,795	1,586,023	103,993,914	118,593,074
6. Colorado CO	L	119	119	1,276,739	75,792	3,958,813	4,222,556
7. Connecticut CT	L	5,940	7,150	54,960	76,394	6,707,921	6,994,239
8. Delaware DE	L	0	0	(2,024)	1,439	2,196,071	1,789,501
9. District of Columbia DC	L	9,550	9,650	30	(320)	352,797	360,169
10. Florida FL	L	1,415	1,236	361,792	286,932	30,050,527	31,467,339
11. Georgia GA	L	3,123	3,692	13,889	26,544	11,205,165	12,026,720
12. Hawaii HI	L	1,053	1	282	(5)	602,009	715,213
13. Idaho ID	L	0	175	993	5,930	1,826,310	1,127,209
14. Illinois IL	L	6,123	300	47,600	2,567,186	17,419,875	17,017,907
15. Indiana IN	L	0	0	17,541	5,184	8,385,425	8,212,002
16. Iowa IA	L	100	100	6,582	9,596	8,084,725	8,047,364
17. Kansas KS	L	2,110	2,210	134,088	703,929	3,628,934	4,951,401
18. Kentucky KY	L	1,246	1,446	23,956	13,612	13,651,383	14,154,645
19. Louisiana LA	L	0	0	214,759	1,058,919	10,187,005	10,948,564
20. Maine ME	L	0	0	54,779	126,828	3,659,541	3,501,914
21. Maryland MD	L	985	1,185	374,171	77,786	4,633,178	5,400,942
22. Massachusetts MA	L	371	(201)	95,532	165,554	14,283,765	15,060,789
23. Michigan MI	L	100	100	345,033	1,072,334	68,224,313	95,329,376
24. Minnesota MN	L	0	0	226,894	143,649	6,363,013	7,676,973
25. Mississippi MS	L	0	0	896,818	262,785	24,446,933	24,718,929
26. Missouri MO	L	360	360	660,039	443,486	14,719,946	14,411,945
27. Montana MT	L	750	0	15,959	41,571	3,099,617	2,619,802
28. Nebraska NE	L	0	0	41,611	20,209	3,181,898	3,413,680
29. Nevada NV	L	0	0	17,354	9,965	2,772,337	2,846,222
30. New Hampshire NH	L	0	0	11,916	15,185	1,427,687	1,064,481
31. New Jersey NJ	L	1,618	1,618	260,059	290,404	41,957,032	42,223,630
32. New Mexico NM	L	1,570	2,760	131,935	76,874	10,503,343	11,457,333
33. New York NY	L	1,723	4,645	217,376	568,401	22,646,593	23,704,467
34. North Carolina NC	L	980	915	379,468	1,707,887	9,590,650	9,335,203
35. North Dakota ND	L	0	700	4,646	0	337,138	319,977
36. Ohio OH	L	1,054	1,819	53,432	299,742	11,261,241	11,107,510
37. Oklahoma OK	L	205	0	91,101	271,951	13,703,380	13,954,969
38. Oregon OR	L	3,218	132	3,422	6,910	5,587,862	5,677,731
39. Pennsylvania PA	L	2,352	2,627	561,764	543,086	35,519,988	34,668,317
40. Rhode Island RI	L	0	0	9,615	9,467	2,579,661	2,642,256
41. South Carolina SC	L	3,290	3,290	860,684	103,509	14,040,392	13,566,384
42. South Dakota SD	L	0	0	12,011	27,892	1,014,692	1,038,194
43. Tennessee TN	L	200	560	152,156	121,885	16,603,544	16,669,486
44. Texas TX	L	0	100	219,854	314,969	30,467,803	30,365,267
45. Utah UT	L	1,130	1,842	8,724	2,316	2,757,770	2,792,212
46. Vermont VT	L	0	0	12,939	11,118	2,355,398	2,520,729
47. Virginia VA	L	3,311	2,610	85,258	116,693	16,126,479	17,799,088
48. Washington WA	L	0	0	1,501,151	1,570	2,760,481	2,756,649
49. West Virginia WV	L	2,593	3,493	83,207	312,046	2,565,198	2,387,263
50. Wisconsin WI	L	966	1,040	308,549	327,321	16,796,821	17,640,517
51. Wyoming WY	L	2,850	3,000	0	(225)	441,676	377,262
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	N	0	0	0	0	0	0
54. Puerto Rico PR	L	0	0	2,121	(130)	9,600	27,071
55. US Virgin Islands VI	L	0	0	0	0	3,553	1,469
56. Northern Mariana Islands MP	N	0	0	0	0	0	0
57. Canada CAN	N	0	0	0	0	0	0
58. Aggregate Other Alien OT	XXX	0	0	0	0	11,849	12,771
59. Totals	XXX	70,288	64,776	11,236,017	14,734,752	672,010,044	721,159,239

DETAILS OF WRITE-INS

58001. ZZZ Other Alien	XXX	0	0	0	0	11,849	12,771
58002.	XXX	0	0	0	0	0	0
58003.	XXX	0	0	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above)	XXX	0	0	0	0	11,849	12,771

(a) Active Status Count

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

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

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

R - Registered - Non-domiciled RRGs 0

Q - Qualified - Qualified or accredited reinsurer 0

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

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

The Travelers Companies, Inc.	Minnesota	41-0518860	… … Windamere 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

Q11

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

Q11.1

Notes:
* Denotes affiliated insurer
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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
Members															
3548	The Travelers Companies, Inc...	00000.....	41-0518860..	.....	86312	NYSE.....	The Travelers Companies, Inc.....	MN.....	UIP.....	.....	.....	.....0.000	.....	.....N.....	.....
3548	The Travelers Companies, Inc...	24767.....	41-0406690..	.....	.....	.....	St. Paul Fire and Marine Insurance Company.....	CT.....	UDP.....	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.....	RE.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
3548	The Travelers Companies, Inc...	00000.....	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.....	NIA.....	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.....	NIA.....	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 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
3548	The Travelers Companies, Inc...	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.....	IA.....	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.....	IA.....	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.....	NIA.....	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.....	NIA.....	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.....	NIA.....	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.....	NIA.....	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.....	IA.....	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.....	NIA.....	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.....	IA.....	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.....	NIA.....	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.....	NIA.....	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.....	IA.....	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 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
3548	The Travelers Companies, Inc...	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 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	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	256	0.000	0.000
2. Allied lines	0	12	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	417,144	0.000	0.000
6. Mortgage guaranty	0	0	0.000	0.000
8. Ocean marine	0	(30,015)	0.000	0.000
9. Inland marine	0	(425)	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	17,531	(2,297,774)	(13,106.583)	(86,645.707)
17.1 Other liability-occurrence	0	4,639,461	0.000	0.000
17.2 Other liability-claims made	0	209,974	0.000	0.000
17.3 Excess workers' compensation	0	298,095	0.000	0.000
18.1 Products liability-occurrence	0	505,818	0.000	0.000
18.2 Products liability-claims made	0	(5,414)	0.000	0.000
19.1, 19.2 Private passenger auto liability	0	(258,294)	0.000	0.000
19.3, 19.4 Commercial auto liability	352	354,285	100,649.054	(17,041.958)
21. Auto physical damage	477	(11,150)	(2,337.577)	2,813,670.000
22. Aircraft (all perils)	0	(12,800)	0.000	0.000
23. Fidelity	391	22,107	5,653.422	2,592.026
24. Surety	130,550	9,100	6.971	24.581
26. Burglary and theft	0	0	0.000	0.000
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	149,301	3,840,380	2,572.232	(879.822)
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	17,531	17,531	2,511
17.1 Other liability-occurrence	0	0	0
17.2 Other liability-claims made	0	0	0
17.3 Excess workers' compensation	0	0	0
18.1 Products liability-occurrence	0	0	0
18.2 Products liability-claims made	0	0	0
19.1 19.2 Private passenger auto liability	0	0	0
19.3 19.4 Commercial auto liability	425	425	(412)
21. Auto physical damage	593	593	(1)
22. Aircraft (all perils)	0	0	0
23. Fidelity	100	100	100
24. Surety	51,639	51,639	62,578
26. Burglary and theft	0	0	0
27. Boiler and machinery	0	0	0
28. Credit	0	0	0
29. International	0	0	0
30. Warranty	0	0	0
31. Reinsurance-nonproportional assumed property	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business	0	0	0
35. Totals	70,288	70,288	64,776
DETAILS OF WRITE-INS			
3401.	0	0	0
3402.	0	0	0
3403.	0	0	0
3498. Sum. of remaining write-ins for Line 34 from overflow page	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34)	0	0	0

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	4 2021 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2021 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2021 Loss and LAE Payments (Cols. 4 + 5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2018 + Prior	498,944	598,899	1,097,843	36,557	2,483	39,040	478,334	2,714	569,181	1,050,229	15,947	(24,521)	(8,574)
2. 2019	115,800	172,581	288,381	19,884	1,554	21,438	108,696	1,401	160,013	270,110	12,780	(9,613)	3,167
3. Subtotals 2019 + Prior	614,745	771,480	1,386,225	56,442	4,036	60,478	587,030	4,115	729,194	1,320,339	28,726	(34,134)	(5,408)
4. 2020	116,750	336,738	453,488	47,678	10,947	58,625	103,173	5,366	280,864	389,403	34,102	(39,562)	(5,460)
5. Subtotals 2020 + Prior	731,495	1,108,218	1,839,713	104,120	14,983	119,103	690,203	9,481	1,010,058	1,709,742	62,828	(73,696)	(10,868)
6. 2021	XXX	XXX	XXX	XXX	43,388	43,388	XXX	36,030	128,190	164,220	XXX	XXX	XXX
7. Totals	731,495	1,108,218	1,839,713	104,120	58,371	162,491	690,203	45,511	1,138,248	1,873,962	62,828	(73,696)	(10,868)

8. Prior Year-End's Surplus As Regards Policyholders	891,004

Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
1. 8.6 %	2. (6.6)%	3. (0.6)%

Col. 13, Line 7 Line 8
4. (1.2)%

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?	YES
3.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
4.	Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO

Explanation:

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

Bar Code:







Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31, Prior Year Net Admitted Assets
2504. Other assets	119,782	0	119,782	117,017
2505. Assumed reinsurance receivable and payable	(43,962)	0	(43,962)	(44,998)
2597. Summary of remaining write-ins for Line 25	75,820	0	75,820	72,018

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	94,864	95,793
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	0
	2.2 Additional investment made after acquisition	0	0
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase (decrease)	(227)	399,071
6.	Total gain (loss) on disposals	0	0
7.	Deduct amounts received on disposals	0	0
8.	Deduct amortization of premium and depreciation	0	0
9.	Total foreign exchange change in book/adjusted carrying value	0	0
10.	Deduct current year's other-than-temporary impairment recognized	0	400,000
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	94,637	94,864
12.	Deduct total nonadmitted amounts	94,636	94,863
13.	Statement value at end of current period (Line 11 minus Line 12)	1	1

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	2,761,144,106	2,827,022,292
2.	Cost of bonds and stocks acquired	177,007,578	365,549,375
3.	Accrual of discount	440,446	2,599,394
4.	Unrealized valuation increase (decrease)	7,210	18,048
5.	Total gain (loss) on disposals	(45,807)	805,853
6.	Deduct consideration for bonds and stocks disposed of	76,697,540	421,427,788
7.	Deduct amortization of premium	3,512,534	14,151,409
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other-than-temporary impairment recognized	0	388,815
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	273,268	1,117,155
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	2,858,616,728	2,761,144,106
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	2,858,616,728	2,761,144,106

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	2,670,216,298	146,102,568	62,549,440	(308,145,657)	2,445,623,769			2,670,216,298
2. NAIC 2 (a)	323,304,536	30,905,010	12,886,798	15,258,145	356,580,893			323,304,536
3. NAIC 3 (a)	5,028,570	0	1,000,000	(1,027)	4,027,542			5,028,570
4. NAIC 4 (a)	0	0	0	0	0			0
5. NAIC 5 (a)	96,017	0	33,841	52,322,348	52,384,524			96,017
6. NAIC 6 (a)	0	0	0	0	0			0
7. Total Bonds	2,998,645,422	177,007,578	76,470,079	(240,566,192)	2,858,616,728	0	0	2,998,645,422
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	2,998,645,422	177,007,578	76,470,079	(240,566,192)	2,858,616,728	0	0	2,998,645,422

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

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999	0	XXX	0	0	0

NONE

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	237,501,315	55,846,393
2. Cost of short-term investments acquired	0	1,021,307,781
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	237,501,315	839,645,459
7. Deduct amortization of premium	0	7,400
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	237,501,315
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	0	237,501,315

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

SCHEDULE E - PART 2 - VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	0	0
2. Cost of cash equivalents acquired	400,225,708	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	238,166,448	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)	162,059,261	0
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	162,059,261	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 AY 7	U S TREASURY NOTES .625 2027 11		03/09/2021	BARCLAYS CAPITAL INC		9,635,196	10,000,000	17,170	1.A FE
91282C BJ 9	U S TREASURY NOTES .750 2028 01		02/25/2021	WELLS FARGO SECURITIES		19,458,674	20,000,000	10,773	1.A FE
912828 4N 7	U S TREASURY NOTES 2.875 2028 05		02/26/2021	NOMURA SECURITIES INTL		22,303,205	20,000,000	168,370	1.A
0599999.	Total - Bonds - U.S. Government					51,397,075	50,000,000	196,314	XXX
Bonds - U.S. Political Subdivisions of States									
041826 6R 4	ARLINGTON ISD GEN OBLIG 4.000 2034 02		02/05/2021	SIEBERT WILLIAMS SHANK & CO LLC		1,926,686	1,535,000	0	1.A FE
041826 6S 2	ARLINGTON ISD GEN OBLIG 4.000 2035 02		02/05/2021	SIEBERT WILLIAMS SHANK & CO LLC		1,249,350	1,000,000	0	1.A FE
041826 6T 0	ARLINGTON ISD GEN OBLIG 4.000 2036 02		02/05/2021	SIEBERT WILLIAMS SHANK & CO LLC		4,683,042	3,760,000	0	1.A FE
041826 6W 3	ARLINGTON ISD GEN OBLIG 4.000 2039 02		02/05/2021	SIEBERT WILLIAMS SHANK & CO LLC		6,281,060	5,090,000	0	1.A FE
184541 EC 0	CLEAR CREEK ISD GO S2021 3.000 2039 02		02/25/2021	PIPER JAFFRAY		1,113,100	1,000,000	0	1.A FE
184541 ED 8	CLEAR CREEK ISD GO S2021 3.000 2040 02		02/25/2021	PIPER JAFFRAY		2,218,520	2,000,000	0	1.A FE
184541 EE 6	CLEAR CREEK ISD GO S2021 3.000 2041 02		02/25/2021	PIPER JAFFRAY		1,392,842	1,260,000	0	1.A FE
30382A LH 3	FAIRFAX CNTY GENERAL OBL 2.000 2039 10		01/26/2021	CITIGROUP GLOBAL MARKETS		13,310,719	12,785,000	0	1.A FE
644800 7K 4	NEW HANOVER CO GO TAXABL .691 2026 06		02/12/2021	PNC CAPITAL MARKETS		850,000	850,000	0	1.A FE
644800 7L 2	NEW HANOVER CO GO TAXABL .893 2027 06		02/12/2021	PNC CAPITAL MARKETS		1,515,000	1,515,000	0	1.A FE
644800 7M 0	NEW HANOVER CO GO TAXABL 1.043 2028 06		02/12/2021	PNC CAPITAL MARKETS		915,000	915,000	0	1.A FE
644800 7N 8	NEW HANOVER CO GO TAXABL 1.276 2029 06		02/12/2021	PNC CAPITAL MARKETS		1,315,000	1,315,000	0	1.A FE
644800 7P 3	NEW HANOVER CO GO TAXABL 1.376 2030 06		02/12/2021	PNC CAPITAL MARKETS		600,000	600,000	0	1.A FE
644800 7Q 1	NEW HANOVER CO GO TAXABL 1.476 2031 06		02/12/2021	PNC CAPITAL MARKETS		530,000	530,000	0	1.A FE
644800 7R 9	NEW HANOVER CO GO TAXABL 1.566 2032 06		02/12/2021	PNC CAPITAL MARKETS		580,000	580,000	0	1.A FE
644800 7S 7	NEW HANOVER CO GO TAXABL 1.646 2033 06		02/12/2021	PNC CAPITAL MARKETS		650,000	650,000	0	1.A FE
644800 7T 5	NEW HANOVER CO GO TAXABL 1.746 2034 06		02/12/2021	PNC CAPITAL MARKETS		400,000	400,000	0	1.A FE
687908 JT 1	OSHKOSH AREA SCHOOL DIST 1.625 2037 03		01/28/2021	MORGAN STANLEY		5,367,974	5,440,000	0	1.D FE
770570 4K 2	ROBERTSON CO GO TAXABLE 1.260 2027 05		03/09/2021	MORGAN STANLEY		1,455,000	1,455,000	0	1.C FE
770570 4L 0	ROBERTSON CO GO TAXABLE 1.480 2028 05		03/09/2021	MORGAN STANLEY		1,470,000	1,470,000	0	1.C FE
770570 4M 8	ROBERTSON CO GO TAXABLE 1.610 2029 05		03/09/2021	MORGAN STANLEY		1,490,000	1,490,000	0	1.C FE
770570 4N 6	ROBERTSON CO GO TAXABLE 1.730 2030 05		03/09/2021	MORGAN STANLEY		1,520,000	1,520,000	0	1.C FE
2499999.	Total - Bonds - U.S. Political Subdivisions of States					50,833,294	47,160,000	0	XXX
Bonds - U.S. Special Revenue and Special Assessment									
876448 FE 6	TARRANT REGL WATER DIST 2.000 2033 09		02/03/2021	BAS-MERRILL LYNCH		8,001,727	7,555,000	0	1.B FE
906400 FY 7	UNION CO ENTERPRISE SYST 3.000 2038 06		03/11/2021	ROBERT W BAIRD & CO		1,843,265	1,650,000	0	1.C FE
906400 FZ 4	UNION CO ENTERPRISE SYST 3.000 2039 06		03/11/2021	ROBERT W BAIRD & CO		1,252,328	1,125,000	0	1.C FE
906400 GA 8	UNION CO ENTERPRISE SYST 2.125 2040 06		03/11/2021	ROBERT W BAIRD & CO		3,206,410	3,205,000	0	1.C FE
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					14,303,729	13,535,000	0	XXX
Bonds - Industrial and Miscellaneous									
048303 CJ 8	ATLANTIC CITY ELECTRIC 2.300 2031 03		03/03/2021	SCOTIA CAPITAL		1,998,920	2,000,000	0	1.F FE
052769 AE 6	AUTODESK INC 3.500 2027 06		02/16/2021	BAS-MERRILL LYNCH		3,381,150	3,000,000	18,375	2.B FE
075887 CL 1	BECTON DICKINSON 1.957 2031 02		02/09/2021	J P MORGAN CHASE SECURITIES INC		5,014,650	5,000,000	0	2.C FE
191216 DK 3	COCA-COLA CO 2.000 2031 03		03/03/2021	GOLDMAN SACHS & CO		4,982,450	5,000,000	0	1.E FE
29364W BE 7	ENTERGY LOUISIANA LLC 1.600 2030 12		02/11/2021	SCOTIA CAPITAL		1,986,240	2,000,000	8,267	1.F FE
29736R AR 1	ESTEE LAUDER CO 1.950 2031 03		03/02/2021	BAS-MERRILL LYNCH		2,998,620	3,000,000	0	1.E FE
574599 BQ 8	MASCO CORP 2.000 2031 02		02/22/2021	BAS-MERRILL LYNCH		4,934,500	5,000,000	0	2.B FE
64952W DS 9	NEW YORK LIFE GLOBAL FUN 1.200 2030 08		03/11/2021	WELLS FARGO SECURITIES		4,625,450	5,000,000	6,333	1.A FE
665772 CT 4	NORTHERN STATES POWER - 2.250 2031 04		03/24/2021	MUFG SECURITIES AMERICAS INC		5,000,400	5,000,000	0	1.E 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
720186 AN 5	PIEDMONT NATURAL GAS CO 2.500 2031 03		03/09/2021	SMBC NIKKO SEC		2,005,200	2,000,000	0	2.A FE
744448 CV 1	PUBLIC SERVICE CO OF COL 1.875 2031 06		02/24/2021	J P MORGAN CHASE SECURITIES INC		2,976,390	3,000,000	0	1.E FE
87264A BE 4	T-MOBILE USA INC (144A) 3.875 2030 04		03/12/2021	BAS-MERRILL LYNCH		3,257,400	3,000,000	48,760	2.C FE
962166 BY 9	WEYERHAEUSER CO 4.000 2030 04		03/23/2021	U S BANCORP		3,338,670	3,000,000	53,333	2.B FE
05523R AD 9	BAE SYSTEMS PLC (144A) 3.400 2030 04	D	01/28/2021	CITIGROUP GLOBAL MARKETS		8,973,440	8,000,000	80,089	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					60,473,480	59,000,000	215,158	XXX
8399997.	Total - Bonds - Part 3					177,007,578	169,695,000	411,472	XXX
8399999.	Total - Bonds					177,007,578	169,695,000	411,472	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					177,007,578	XXX	411,472	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																					
36179T CW 3	GNMA II PASS #MA4585 3.000	..	03/20/2021.	PAID ON PRINCIPAL		637,212	637,212	623,671	625,921	0	11,291	0	11,291	0	637,212	0	0	0	3,046	07/20/2047.	1.A
36179T LR 4	GNMA II PASS #MA4836 3.000	..	03/20/2021.	PAID ON PRINCIPAL		899,444	899,444	880,893	884,055	0	15,389	0	15,389	0	899,444	0	0	0	4,247	11/20/2047.	1.A
36202F 4Q 6	GNMA II PASS #00005331 3.500	..	03/20/2021.	PAID ON PRINCIPAL		173,139	173,139	181,120	178,569	0	(5,430)	0	(5,430)	0	173,139	0	0	0	972	03/20/2042.	1.A
36202D HK 0	GNMA II PASS #2934 7.500	..	03/20/2021.	PAID ON PRINCIPAL		1,222	1,222	1,182	1,170	0	52	0	52	0	1,222	0	0	0	15	06/20/2030.	1.A
36202D KX 8	GNMA II PASS #3010 7.000	..	03/20/2021.	PAID ON PRINCIPAL		829	829	835	838	0	(9)	0	(9)	0	829	0	0	0	11	12/20/2030.	1.A
36202D SA 0	GNMA II PASS #3213 5.500	..	03/20/2021.	PAID ON PRINCIPAL		1,260	1,260	1,258	1,258	0	2	0	2	0	1,260	0	0	0	11	03/20/2032.	1.A
36202D T5 0	GNMA II PASS #3272 5.500	..	03/20/2021.	PAID ON PRINCIPAL		1,957	1,957	1,954	1,954	0	4	0	4	0	1,957	0	0	0	18	08/20/2032.	1.A
36202D UH 2	GNMA II PASS #3284 5.500	..	03/20/2021.	PAID ON PRINCIPAL		1,076	1,076	1,074	1,074	0	2	0	2	0	1,076	0	0	0	10	09/20/2032.	1.A
36202D UU 3	GNMA II PASS #3295 5.500	..	03/20/2021.	PAID ON PRINCIPAL		5,048	5,048	5,039	5,039	0	10	0	10	0	5,048	0	0	0	54	10/20/2032.	1.A
36202E F2 0	GNMA II PASS #3785 5.000	..	03/20/2021.	PAID ON PRINCIPAL		100,532	100,532	98,458	99,042	0	1,490	0	1,490	0	100,532	0	0	0	887	11/20/2035.	1.A
36202E UR 8	GNMA II PASS #4192 4.500	..	03/20/2021.	PAID ON PRINCIPAL		26,872	26,872	24,311	24,935	0	1,937	0	1,937	0	26,872	0	0	0	221	07/20/2038.	1.A
36223E NT 7	GNMA PASS TH #305602 8.500	..	02/15/2021.	PAID ON PRINCIPAL		703	703	729	701	0	1	0	1	0	703	0	0	0	7	06/15/2021.	1.A
36208H NC 6	GNMA PASS TH #451387 7.500	..	03/15/2021.	PAID ON PRINCIPAL		659	659	658	658	0	1	0	1	0	659	0	0	0	8	08/15/2027.	1.A
36211Q 7F 2	GNMA PASS TH #520294 5.000	..	03/15/2021.	PAID ON PRINCIPAL		68,001	68,001	67,989	67,928	0	73	0	73	0	68,001	0	0	0	823	12/15/2034.	1.A
36213Y P3 0	GNMA PASS TH #568442 6.000	..	03/15/2021.	PAID ON PRINCIPAL		5,212	5,212	5,071	5,098	0	114	0	114	0	5,212	0	0	0	41	01/15/2032.	1.A
36200K T4 9	GNMA PASS TH #603671 5.000	..	03/15/2021.	PAID ON PRINCIPAL		17,713	17,713	17,547	17,588	0	125	0	125	0	17,713	0	0	0	149	05/15/2033.	1.A
36200M UD 3	GNMA PASS TH #604580 5.000	..	03/15/2021.	PAID ON PRINCIPAL		7,453	7,453	7,383	7,396	0	57	0	57	0	7,453	0	0	0	64	08/15/2033.	1.A
36200M VP 5	GNMA PASS TH #604622 5.000	..	03/15/2021.	PAID ON PRINCIPAL		4,355	4,355	4,314	4,319	0	36	0	36	0	4,355	0	0	0	35	09/15/2033.	1.A
36241K BV 9	GNMA PASS TH #781852 7.000	..	03/15/2021.	PAID ON PRINCIPAL		16,259	16,259	17,298	16,491	0	(233)	0	(233)	0	16,259	0	0	0	180	08/15/2024.	1.A
36241K BW 7	GNMA PASS TH #781853 7.000	..	03/15/2021.	PAID ON PRINCIPAL		97,915	97,915	104,115	101,814	0	(3,899)	0	(3,899)	0	97,915	0	0	0	963	09/15/2028.	1.A
36241K BX 5	GNMA PASS TH #781854 7.000	..	03/15/2021.	PAID ON PRINCIPAL		79,452	79,452	84,451	83,505	0	(4,053)	0	(4,053)	0	79,452	0	0	0	899	08/15/2032.	1.A
0599999.	Total - Bonds - U.S. Government					2,146,311	2,146,311	2,129,349	2,129,353	0	16,959	0	16,959	0	2,146,311	0	0	0	12,663	XXX	XXX
Bonds - U.S. Political Subdivisions of States																					
198036 6C 4	COLUMBIA SCHOOL DISTRI 5.000	..	03/01/2021.	REDEEMED		1,950,000	1,950,000	2,196,831	1,954,889	0	(4,889)	0	(4,889)	0	1,950,000	0	0	0	48,750	03/01/2030.	1.B FE
23410N AL 9	DAKOTA CO CMNTY DEV AG 4.000	..	01/01/2021.	MATURED		375,000	375,000	401,809	375,000	0	0	0	0	0	375,000	0	0	0	7,500	01/01/2021.	1.A FE
2499999.	Total - Bonds - U.S. Political Subdivisions of States					2,325,000	2,325,000	2,598,640	2,329,889	0	(4,889)	0	(4,889)	0	2,325,000	0	0	0	56,250	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
495289 6L 9	KING CO SEWER REV S201 5.250	..	01/01/2021.	REDEEMED		3,665,000	3,665,000	3,811,563	3,665,000	0	0	0	0	0	3,665,000	0	0	0	96,206	01/01/2029.	1.A
495289 6M 7	KING CO SEWER REV S201 5.250	..	01/01/2021.	REDEEMED		1,800,000	1,800,000	1,857,582	1,800,000	0	0	0	0	0	1,800,000	0	0	0	47,250	01/01/2030.	1.A
495289 6U 9	KING CO SEWER REV S201 5.250	..	01/01/2021.	REDEEMED		2,445,000	2,445,000	2,542,776	2,445,000	0	0	0	0	0	2,445,000	0	0	0	64,181	01/01/2029.	1.B FE
495289 6V 7	KING CO SEWER REV S201 5.250	..	01/01/2021.	REDEEMED		1,200,000	1,200,000	1,238,388	1,200,000	0	0	0	0	0	1,200,000	0	0	0	31,500	01/01/2030.	1.B FE
751100 HL 5	RALEIGH COMB ENTERPRIS 5.000	..	03/01/2021.	REDEEMED		2,085,000	2,085,000	2,153,180	2,086,150	0	(1,150)	0	(1,150)	0	2,085,000	0	0	0	52,125	03/01/2028.	1.A FE
812643 FY 5	SEATTLE LIGHT & POWER 5.500	..	02/01/2021.	REDEEMED		9,900,000	9,900,000	10,452,321	9,904,932	0	(4,932)	0	(4,932)	0	9,900,000	0	0	0	272,250	02/01/2029.	1.C FE
31294M GB 1	FHLMC GOLD PASSTHRU 3.500	..	03/15/2021.	PAID ON PRINCIPAL		92,095	92,095	92,324	92,206	0	(111)	0	(111)	0	92,095	0	0	0	496	05/15/2026.	1.A
3128M4 WX 7	FHLMC GOLD PASSTHRU 5.500	..	03/15/2021.	PAID ON PRINCIPAL		1,104	1,104	1,093	1,098	0	6	0	6	0	1,104	0	0	0	11	06/15/2037.	1.A
31335C GR 9	FHLMC GOLD PASSTHRU 3.000	..	03/15/2021.	PAID ON PRINCIPAL		487,762	487,762	495,536	494,409	0	(6,647)	0	(6,647)	0	487,762	0	0	0	2,344	05/15/2047.	1.A
3132XC R6 4	FHLMC GOLD PASSTHRU 3.500	..	03/15/2021.	PAID ON PRINCIPAL		882,823	882,823	881,099	881,241	0	1,582	0	1,582	0	882,823	0	0	0	4,989	03/15/2048.	1.A
3128MJ TB 6	FHLMC GOLD PASSTHRU 3.500	..	03/15/2021.	PAID ON PRINCIPAL		342,524	342,524	337,333	339,190	0	3,334	0	3,334	0	342,524	0	0	0	1,893	09/15/2043.	1.A
3133KY SD 2	FHLMC PASS T #RB5016 2.500	..	03/25/2021.	PAID ON PRINCIPAL		1,434,014	1,434,014	1,444,097	1,446,433	0	(12,418)	0	(12,418)	0	1,434,014	0	0	0	5,205	09/25/2039.	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
3132DM BB 0	FHLMC PASS T #SD0034 3.000	..	03/25/2021.	PAID ON PRINCIPAL		899,588	899,588	911,747	910,766	0	(11,178)	0	(11,178)	0	899,588	0	0	0	4,424	09/25/2047.	1.A
3132A5 F9 1	FHLMC PASS T #ZS4692 2.500	..	03/25/2021.	PAID ON PRINCIPAL		471,025	471,025	463,960	465,964	0	5,062	0	5,062	0	471,025	0	0	0	1,952	12/25/2046.	1.A
3132AD 5W 4	FHLMC PASS T #ZT1761 3.000	..	03/25/2021.	PAID ON PRINCIPAL		351,141	351,141	356,408	355,410	0	(4,269)	0	(4,269)	0	351,141	0	0	0	1,629	02/25/2047.	1.A
3137FC HE 7	FHR 4736 CD CMO 3.000	..	03/15/2021.	PAID ON PRINCIPAL		689,950	689,950	677,938	680,682	0	9,267	0	9,267	0	689,950	0	0	0	3,455	08/15/2046.	1.A
31402Q 5P 2	FN (10/1 ARM #735354 2.372	..	03/25/2021.	PAID ON PRINCIPAL		3,629	3,629	3,646	3,621	0	8	0	8	0	3,629	0	0	0	19	03/25/2035.	1.A
31406U DS 4	FN (10/1 ARM #820113 2.504	..	03/25/2021.	PAID ON PRINCIPAL		11,674	11,674	11,519	11,633	0	40	0	40	0	11,674	0	0	0	46	11/25/2034.	1.A
3138ER 6E 5	FNMA PASS TH #AL9868 2.500	..	03/25/2021.	PAID ON PRINCIPAL		888,349	888,349	878,633	879,006	0	9,344	0	9,344	0	888,349	0	0	0	3,215	02/25/2047.	1.A
3138WV PH 8	FNMA PASS TH #AT7623 3.000	..	03/25/2021.	PAID ON PRINCIPAL		1,012,139	1,012,139	995,059	996,717	0	15,422	0	15,422	0	1,012,139	0	0	0	5,802	06/25/2043.	1.A
3140J8 DM 2	FNMA PASS TH #BM3707 2.500	..	03/25/2021.	PAID ON PRINCIPAL		365,310	365,310	359,816	360,207	0	5,103	0	5,103	0	365,310	0	0	0	1,563	04/25/2047.	1.A
3140J8 PK 3	FNMA PASS TH #BM4025 3.500	..	03/25/2021.	PAID ON PRINCIPAL		559,371	559,371	555,438	555,967	0	3,404	0	3,404	0	559,371	0	0	0	3,156	04/25/2044.	1.A
3140J8 PS 6	FNMA PASS TH #BM4032 3.500	..	03/25/2021.	PAID ON PRINCIPAL		729,990	729,990	725,285	726,008	0	3,982	0	3,982	0	729,990	0	0	0	4,101	04/25/2047.	1.A
3140J8 RN 5	FNMA PASS TH #BM4092 2.500	..	03/25/2021.	PAID ON PRINCIPAL		232,590	232,590	235,861	235,724	0	(3,134)	0	(3,134)	0	232,590	0	0	0	932	08/25/2043.	1.A
3140J9 EJ 6	FNMA PASS TH #BM4636 2.500	..	03/25/2021.	PAID ON PRINCIPAL		392,274	392,274	388,351	388,517	0	3,757	0	3,757	0	392,274	0	0	0	1,582	11/25/2047.	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
31418C E4 2	FNMA PASS TH #MA2854 2.500	..	03/25/2021.	PAID ON PRINCIPAL		509,698	509,698	508,822	508,823	0	875	0	875	0	509,698	0	0	0	1,990	12/25/2046.	1.A
31418C UB 8	FNMA PASS TH #MA3277 4.000	..	03/25/2021.	PAID ON PRINCIPAL		730,100	730,100	742,449	741,616	0	(11,516)	0	(11,516)	0	730,100	0	0	0	4,694	02/25/2048.	1.A
31418D FE 7	FNMA PASS TH #MA3764 2.500	..	03/25/2021.	PAID ON PRINCIPAL		610,930	610,930	619,211	619,794	0	(8,864)	0	(8,864)	0	610,930	0	0	0	2,489	09/25/2034.	1.A
31418D HG 0	FNMA PASS TH #MA3830 2.500	..	03/25/2021.	PAID ON PRINCIPAL		1,451,394	1,451,394	1,462,280	1,463,997	0	(12,603)	0	(12,603)	0	1,451,394	0	0	0	5,886	11/25/2039.	1.A
31418D KY 7	FNMA PASS TH #MA3910 2.000	..	03/25/2021.	PAID ON PRINCIPAL		605,147	605,147	603,918	603,964	0	1,183	0	1,183	0	605,147	0	0	0	2,064	01/25/2035.	1.A
3136B6 QM 8	FNR 19-57 LA CMO 2.500	..	03/25/2021.	PAID ON PRINCIPAL		426,016	426,016	426,116	425,867	0	149	0	149	0	426,016	0	0	0	1,514	05/25/2046.	1.A
3136B5 NL 5	FNR 2019-31 EG CMO 2.500	..	03/25/2021.	PAID ON PRINCIPAL		437,059	437,059	435,659	435,887	0	1,172	0	1,172	0	437,059	0	0	0	2,109	10/25/2048.	1.A
31392C MS 0	FNW 2002-W1 2A CMO 5.386	..	03/25/2021.	PAID ON PRINCIPAL		15,076	15,076	15,843	14,596	0	480	0	480	0	15,076	0	0	0	134	02/25/2042.	1.B FE
3133TR 7A 7	FSPC T-31 A5 7.993	..	03/25/2021.	PAID ON PRINCIPAL		23,764	23,764	23,764	22,245	0	1,519	0	1,519	0	23,764	0	0	0	188	05/25/2031.	1.A FE
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments.						36,054,090	36,054,090	37,010,054	36,063,721	0	(9,631)	0	(9,631)	0	36,054,090	0	0	0	632,559	XXX	XXX
Bonds - Industrial and Miscellaneous																					
037735 CR 6	APPALACHIAN POWER CO 4.600	..	03/30/2021.	MATURED		2,000,000	2,000,000	1,994,420	1,999,564	0	436	0	436	0	2,000,000	0	0	0	46,000	03/30/2021.	2.A FE
053332 AS 1	AUTOZONE INC 2.500	..	03/15/2021.	REDEEMED		1,000,000	1,000,000	999,620	999,942	0	30	0	30	0	999,972	0	28	28	10,417	04/15/2021.	2.B FE
075887 BA 6	BECTON DICKINSON 3.125	..	03/13/2021.	MAKE WHOLE CALL		1,018,570	1,000,000	997,950	999,774	0	46	0	46	0	999,820	0	180	180	29,421	11/08/2021.	2.C FE
26875P AG 6	EOG RESOURCES INC 4.100	..	02/01/2021.	MATURED		1,100,000	1,100,000	1,190,287	1,100,913	0	(913)	0	(913)	0	1,100,000	0	0	0	22,550	02/01/2021.	1.G FE
345397 XW 8	FORD MOTOR CREDIT CO L 3.336	..	03/18/2021.	MATURED		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	16,680	03/18/2021.	3.A FE
418056 AT 4	HASBRO INC 3.150	..	03/28/2021.	REDEEMED		1,000,000	1,000,000	1,002,650	1,000,064	0	(64)	0	(64)	0	1,000,000	0	0	0	11,638	05/15/2021.	2.C FE
437076 AW 2	HOME DEPOT INC 4.400	..	01/01/2021.	MAKE WHOLE CALL		812,000	812,000	934,902	813,134	0	(1,134)	0	(1,134)	0	812,000	0	0	0	8,932	04/01/2021.	1.F FE
438516 BA 3	HONEYWELL INTERNATIONA 4.250	..	03/01/2021.	MATURED		1,000,000	1,000,000	997,470	999,848	0	152	0	152	0	1,000,000	0	0	0	21,250	03/01/2021.	1.F FE
44932H AC 7	IBM CREDIT LLC 2.200	..	03/26/2021.	MAKE WHOLE CALL		1,028,531	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	40,631	09/08/2022.	1.F FE
26138E AP 4	KEURIG DR PEPPER INC 3.200	..	03/31/2021.	MAKE WHOLE CALL		1,018,060	1,000,000	993,730	999,344	0	180	0	180	0	999,524	0	476	476	30,149	11/15/2021.	2.B FE
56585A AD 4	MARATHON PETROLEUM 5.125	..	03/01/2021.	MATURED		1,000,000	1,000,000	1,009,420	1,000,059	0	(59)	0	(59)	0	1,000,000	0	0	0	25,625	03/01/2021.	2.B FE
666807 BE 1	NORTHROP GRUMMAN CORP 3.500	..	03/15/2021.	MATURED		2,000,000	2,000,000	1,993,360	1,999,696	0	304	0	304	0	2,000,000	0	0	0	35,000	03/15/2021.	2.B FE
742741 AA 9	PROCTER & GAMBLE CO 9.360	..	01/01/2021.	MATURED		305,750	305,750	372,993	305,750	0	0	0	0	0	305,750	0	0	0	14,309	01/01/2021.	1.D FE
744533 BL 3	PUBLIC SERVICE CO OF O 4.400	..	02/01/2021.	MATURED		1,000,000	1,000,000	992,460	999,854	0	146	0	146	0	1,000,000	0	0	0	22,000	02/01/2021.	2.A FE
883556 BF 8	THERMO FISHER SCIENTIF 4.150	..	01/15/2021.	MAKE WHOLE CALL		2,058,107	1,850,000	1,911,587	1,887,959	0	(478)	0	(478)	0	1,887,481	0	(37,481)	(37,481)	243,082	02/01/2024.	2.A 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
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		1,330,000	1,330,000	1,369,071	1,330,543	0	(543)	0	(543)	0	1,330,000	0	0	0	28,263	02/10/2021.	1.E FE
90783T AA 8	UNION PACIFIC PASS THR 5.404	..	01/02/2021.	REDEEMED		170,304	170,304	170,670	171,915	0	(1,611)	0	(1,611)	0	170,304	0	0	0	4,602	07/02/2025.	1.D FE
911312 AM 8	UNITED PARCEL SERVICE 3.125	..	01/15/2021.	MATURED		1,000,000	1,000,000	1,080,220	1,000,386	0	(386)	0	(386)	0	1,000,000	0	0	0	15,625	01/15/2021.	1.G FE
254687 CK 0	WALT DISNEY COMPANY 4.500	..	02/15/2021.	MATURED		2,000,000	2,000,000	2,059,600	2,003,824	0	(3,824)	0	(3,824)	0	2,000,000	0	0	0	45,000	02/15/2021.	1.G FE
064149 C8 8	BANK OF NOVA SCOTIA 4.375	A	01/13/2021.	MATURED		1,000,000	1,000,000	1,082,320	1,000,334	0	(334)	0	(334)	0	1,000,000	0	0	0	21,875	01/13/2021.	1.E FE
80105N AG 0	SANOFI 4.000	D	03/29/2021.	MATURED		2,000,000	2,000,000	2,131,860	2,003,981	0	(3,981)	0	(3,981)	0	2,000,000	0	0	0	40,000	03/29/2021.	1.E FE
902133 AK 3	TYCO ELECTRONICS 4.875	D	01/15/2021.	MATURED		1,000,000	1,000,000	1,027,950	1,000,097	0	(97)	0	(97)	0	1,000,000	0	0	0	24,375	01/15/2021.	2.A FE
00842V AE 3	ABMT 2016-3 A5 CMO (14 3.500	..	02/25/2021.	PAID ON PRINCIPAL		403,724	403,724	401,453	402,668	0	1,056	0	1,056	0	403,724	0	0	0	1,747	08/25/2046.	1.A FM
07386Y AE 4	BSARM 2007-5 3A1 CMO 3.407	..	03/25/2021.	PAID ON PRINCIPAL		16,929	16,929	13,304	7,748	0	9,181	0	9,181	0	16,929	0	0	0	97	08/25/2047.	1.A FM
07386Y AE 4	BSARM 2007-5 3A1 CMO 3.407	..	03/25/2021.	WRITTEN OFF		0	419	329	192	0	(0)	0	(0)	0	192	0	(192)	(192)	3	08/25/2047.	1.A FM
12544W AG 2	CWHL 2007-HY3 4A1 CMO 3.932	..	03/25/2021.	PAID ON PRINCIPAL		150,749	150,749	128,358	52,520	0	98,229	0	98,229	0	150,749	0	0	0	1,116	06/25/2047.	1.D FM
12544W AG 2	CWHL 2007-HY3 4A1 CMO 3.932	..	02/25/2021.	WRITTEN OFF		0	16	13	5	0	(0)	0	(0)	0	5	0	(5)	(5)	0	06/25/2047.	1.D FM
29977J AB 2	EVER 2013-1 A2 CMO 2.500	..	03/25/2021.	PAID ON PRINCIPAL		657,641	657,641	592,699	631,978	0	25,664	0	25,664	0	657,641	0	0	0	2,898	03/25/2043.	1.A FM
33850B AE 7	FSMT 2017-1 1A5 CMO (1 3.500	..	03/25/2021.	PAID ON PRINCIPAL		1,937,224	1,937,224	1,971,428	1,944,318	0	(7,094)	0	(7,094)	0	1,937,224	0	0	0	11,303	03/25/2047.	1.A FM
46651G AC 3	JPMMT 2019-7 A3 CMO (1 3.500	..	03/25/2021.	PAID ON PRINCIPAL		1,177,220	1,177,220	1,191,935	1,189,927	0	(12,707)	0	(12,707)	0	1,177,220	0	0	0	6,188	02/25/2050.	1.A FM
74958T AJ 2	RFMSI 2007-SA3 3A4 CMO 4.957	..	01/25/2021.	PAID ON PRINCIPAL		71,875	71,875	57,641	33,747	0	38,128	0	38,128	0	71,875	0	0	0	516	07/27/2037.	1.D FM
74958T AJ 2	RFMSI 2007-SA3 3A4 CMO 4.929	..	03/25/2021.	WRITTEN OFF		0	18,948	15,196	8,897	0	(46)	0	(46)	0	8,851	0	(8,851)	(8,851)	198	07/27/2037.	1.D FM
81746L AA 0	SEMT 2015-3 A1 CMO 3.500	..	03/25/2021.	PAID ON PRINCIPAL		1,033,949	1,033,949	1,065,937	1,056,115	3,672	(25,838)	0	(22,166)	0	1,033,949	0	0	0	5,678	07/25/2045.	1.A FM
81748B AB 8	SEMT 2019-3 A2 CMO (14 3.500	..	03/25/2021.	PAID ON PRINCIPAL		1,095,361	1,095,361	1,114,701	1,108,263	0	(12,902)	0	(12,902)	0	1,095,361	0	0	0	6,372	09/25/2049.	1.A FM
81748J AD 7	SEMT 2019-4 A4 CMO (14 3.500	..	03/25/2021.	PAID ON PRINCIPAL		2,063,202	2,063,202	2,098,341	2,079,493	0	(16,290)	0	(16,290)	0	2,063,202	0	0	0	12,243	11/25/2049.	1.A FM
886312 AD 9	TBMLT 2018-2 A4 CMO (1 3.500	..	03/25/2021.	PAID ON PRINCIPAL		314,218	314,218	311,174	313,323	0	895	0	895	0	314,218	0	0	0	1,478	07/25/2048.	1.A FM
12630D AW 4	COMM 2014-CR14 ASB 3.743	..	03/10/2021.	PAID ON PRINCIPAL		276,498	276,498	279,997	278,400	0	(1,902)	0	(1,902)	0	276,498	0	0	0	1,799	02/10/2047.	1.A FM
61763M AE 0	MSBAM 2014-C16 A4 3.600	..	02/15/2021.	PAID ON PRINCIPAL		7,929	7,929	8,008	7,949	0	(20)	0	(20)	0	7,929	0	0	0	48	06/15/2047.	1.A FM
393505 E3 2	GT 1998-3 A5 6.220	..	03/01/2021.	PAID ON PRINCIPAL		33,841	33,841	28,151	32,067	0	1,774	0	1,774	0	33,841	0	0	0	344	03/01/2030.	5.B GI
393505 F4 9	GT 1998-4 A5 6.180	..	03/01/2021.	PAID ON PRINCIPAL		90,456	90,456	73,043	80,079	0	10,377	0	10,377	0	90,456	0	0	0	911	04/01/2030.	1.B FE
3899999.	Total - Bonds - Industrial and Miscellaneous					36,172,139	35,918,254	36,663,409	35,844,587	3,672	96,418	0	100,091	0	35,944,678	0	(45,807)	(45,807)	822,236	XXX	XXX
8399997.	Total - Bonds - Part 4					76,697,540	76,443,655	78,401,452	76,367,550	3,672	98,857	0	102,529	0	76,470,079	0	(45,807)	(45,807)	1,523,708	XXX	XXX
8399999.	Total - Bonds					76,697,540	76,443,655	78,401,452	76,367,550	3,672	98,857	0	102,529	0	76,470,079	0	(45,807)	(45,807)	1,523,708	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					76,697,540	XXX	78,401,452	76,367,550	3,672	98,857	0	102,529	0	76,470,079	0	(45,807)	(45,807)	1,523,708	XXX	XXX

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

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

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

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

Sch. DB - Pt. E
NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned as of Current Quarter

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
U.S. Government - Issuer Obligations						
000000 00 0	REPO- BOFA A TREASURY		1.A	2,395,962	2,395,962	04/01/2021
000000 00 0	REPO - CITI A TREASURY		1.A	504,408	504,408	04/01/2021
000000 00 0	REPO - HSBC A TREASURY		1.A	2,395,962	2,395,962	04/01/2021
000000 00 0	REPO - JP A TREASURY		1.A	2,395,962	2,395,962	04/01/2021
000000 00 0	REPO - MIZUHO A TREASURY		1.A	2,395,962	2,395,962	04/01/2021
0199999.	U.S. Government - Issuer Obligations			10,088,256	10,088,256	XXX
0599999.	Total - U.S. Government			10,088,256	10,088,256	XXX
Totals						
6399999.	Total - Issuer Obligations			10,088,256	10,088,256	XXX
7099999.	Subtotal - Bonds			10,088,256	10,088,256	XXX
9999999.	Totals			10,088,256	10,088,256	XXX

General Interrogatories:

1. The activity for the year: Fair Value $.....(1,144,842) Book/Adjusted Carrying Value $.....(1,144,842)
2. Average balance for the year: Fair Value $.....11,346,969 Book/Adjusted Carrying Value $.....11,346,969
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $.....10,088,256 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								
Citibank, N.A. New Castle,DE		0.000	0	0	127,756	127,756	127,756	XXX
JP Morgan Chase Bank, N.A. New York,NY		0.000	0	0	(2,678,364)	(1,155,028)	(1,872,055)	XXX
0199999. Total Open Depositories	XXX	XXX	0	0	(2,550,609)	(1,027,272)	(1,744,300)	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	(2,550,609)	(1,027,272)	(1,744,300)	XXX
0599999. Total Cash	XXX	XXX	0	0	(2,550,609)	(1,027,272)	(1,744,300)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
Qualified Cash Pools Under SSAP No. 2R								
	TRAVELERS M MKT LIQUIDITY POOL		03/31/2021	0.136		162,059,261	0	28,697
8799999. Total - Qualified Cash Pools Under SSAP No. 2R						162,059,261	0	28,697
9999999. Total - Cash Equivalents						162,059,261	0	28,697