

PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION



QUARTERLY STATEMENT

As of September 30, 2021
of the Condition and Affairs of the

Farmers Property and Casualty Insurance Company

NAIC Group Code.....69, 69 (Current Period) (Prior Period)
NAIC Company Code..... 26298
Employer's ID Number..... 13-2725441
Organized under the Laws of RI
State of Domicile or Port of Entry RI
Country of Domicile US
Incorporated/Organized..... August 31, 1972
Commenced Business..... December 8, 1972
Statutory Home Office
700 Quaker Lane .. Warwick .. RI .. US .. 02886-6669
(Main Administrative Office)
700 Quaker Lane .. Warwick .. RI .. US .. 02886-6669
401-827-2400
(Main Administrative Office)
(Mail Address)
PO Box 350, 700 Quaker Lane .. Warwick .. RI .. US .. 02887-0350
Primary Location of Books and Records
700 Quaker Lane .. Warwick .. RI .. US .. 02886-6669
800-638-4208
Internet Web Site Address
www.farmers.com
Statutory Statement Contact
Kevin Paul Swift
800-638-4208
(E-Mail Address)
kevin.swift@farmersinsurance.com
401-827-2315
(Fax Number)

OFFICERS

Name Title Name Title
1. Darla Ann Finchum President 2. Jennifer Nicole Pryor # Secretary
3. Michael John Bednarick Vice President and Chief Financial Officer 4. Peter Andrew Klute # Vice President and Treasurer
OTHER
Robert Paul Howard # Vice President James Leslie Nutting # Vice President and Actuary
Ellen Marie Tierney Vice President

DIRECTORS OR TRUSTEES

Darla Ann Finchum Guy Meade Hanson # Peter Andrew Klute # Sherman Lenard Lewis III #
Ronald George Myhan #

State of..... Rhode Island
County of..... Kent

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.

DocuSigned by:
Darla Finchum
Darla Ann Finchum
President

DocuSigned by:
Jennifer Nicole Pryor
Jennifer Nicole Pryor
Secretary

DocuSigned by:
Mike Bednarick
Michael John Bednarick
Vice President and Chief Financial Officer

Subscribed and sworn to before me
This _____ day of _____

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

To be completed after the COVID-19 pandemic

Statement for September 30, 2021 of the **Farmers Property and Casualty Insurance Company**
ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	2,827,932,049		2,827,932,049	3,175,016,383
2. Stocks:				
2.1 Preferred stocks.....	38,601,608		38,601,608	40,805,790
2.2 Common stocks.....	759,766,196	10,716,010	749,050,186	794,411,300
3. Mortgage loans on real estate:				
3.1 First liens.....	284,482,990		284,482,990	394,604,846
3.2 Other than first liens.....			0	
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....			0	
4.2 Properties held for the production of income (less \$.....0 encumbrances).....			0	
4.3 Properties held for sale (less \$.....0 encumbrances).....			0	
5. Cash (\$....6,513,750), cash equivalents (\$.....0) and short-term investments (\$.....0).....	6,513,750		6,513,750	76,574,964
6. Contract loans (including \$.....0 premium notes).....			0	
7. Derivatives.....			0	4,914,151
8. Other invested assets.....	20,623,921		20,623,921	382,105,281
9. Receivables for securities.....	77,006,023		77,006,023	
10. Securities lending reinvested collateral assets.....			0	
11. Aggregate write-ins for invested assets.....	11,295	0	11,295	74,164
12. Subtotals, cash and invested assets (Lines 1 to 11).....	4,014,937,832	10,716,010	4,004,221,822	4,868,506,879
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	29,317,551		29,317,551	32,654,455
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	14,648,437	1,545,348	13,103,089	24,490,168
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	1,211,512,248	2,712,115	1,208,800,133	1,255,754,574
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	3,710,707	1,286,077	2,424,630	2,510,305
16.2 Funds held by or deposited with reinsured companies.....	48,417		48,417	48,417
16.3 Other amounts receivable under reinsurance contracts.....			0	
17. Amounts receivable relating to uninsured plans.....			0	
18.1 Current federal and foreign income tax recoverable and interest thereon.....	32,537,010		32,537,010	2,120,007
18.2 Net deferred tax asset.....	3,640,882		3,640,882	93,615,760
19. Guaranty funds receivable or on deposit.....	3,803,846		3,803,846	3,006,186
20. Electronic data processing equipment and software.....	3,545,281	3,545,281	0	
21. Furniture and equipment, including health care delivery assets (\$.....0).....	124,068	124,068	0	
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			0	
23. Receivables from parent, subsidiaries and affiliates.....	489,379	201,265	288,114	30,481,398
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other than invested assets.....	83,466,705	19,964,188	63,502,517	364,761,911
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	5,401,782,363	40,094,352	5,361,688,011	6,677,950,060
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			0	
28. Total (Lines 26 and 27).....	5,401,782,363	40,094,352	5,361,688,011	6,677,950,060

DETAILS OF WRITE-INS

1101. Receivables for investments other than securities.....	11,295		11,295	74,164
1102.			0	
1103.			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).....	11,295	0	11,295	74,164
2501. Equities and deposits in pools and associations.....	41,164,407		41,164,407	29,368,207
2502. Accounts receivable - other insurers.....	22,338,110		22,338,110	
2503. Prepaid expenses.....	17,585,913	17,585,913	0	
2598. Summary of remaining write-ins for Line 25 from overflow page.....	2,378,275	2,378,275	0	335,393,704
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	83,466,705	19,964,188	63,502,517	364,761,911

Statement for September 30, 2021 of the **Farmers Property and Casualty Insurance Company**
LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$.....131,743,705).....	1,002,906,472	1,378,681,877
2. Reinsurance payable on paid losses and loss adjustment expenses.....	(10,452)	(10,537)
3. Loss adjustment expenses.....	215,004,007	291,538,563
4. Commissions payable, contingent commissions and other similar charges.....	61,320,796	57,670,699
5. Other expenses (excluding taxes, licenses and fees).....	14,171,456	34,038,039
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	8,717,172	12,078,252
7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses)).....		
7.2 Net deferred tax liability.....		
8. Borrowed money \$.....0 and interest thereon \$.....0.....		700,220,132
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$.....1,766,009,802 and including warranty reserves of \$.....0 and accrued accident and health experience rating refunds including \$.....0 for medical loss ratio rebate per the Public Health Service Act).....		1,716,284,165
10. Advance premium.....	38,089,885	22,336,707
11. Dividends declared and unpaid:		
11.1 Stockholders.....		
11.2 Policyholders.....		
12. Ceded reinsurance premiums payable (net of ceding commissions).....	(2,404,460)	2,795,617
13. Funds held by company under reinsurance treaties.....	2,734	
14. Amounts withheld or retained by company for account of others.....	3,052,344	4,627,831
15. Remittances and items not allocated.....	645,047	2,619,374
16. Provision for reinsurance (including \$.....0 certified).....		
17. Net adjustments in assets and liabilities due to foreign exchange rates.....		
18. Drafts outstanding.....		
19. Payable to parent, subsidiaries and affiliates.....	1,805,528,993	29,959,046
20. Derivatives.....		3,384,993
21. Payable for securities.....	126,999,919	5,393
22. Payable for securities lending.....		161,886,091
23. Liability for amounts held under uninsured plans.....		
24. Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	11,258,786	10,575,885
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	3,285,282,699	4,428,692,127
27. Protected cell liabilities.....		
28. Total liabilities (Lines 26 and 27).....	3,285,282,699	4,428,692,127
29. Aggregate write-ins for special surplus funds.....	0	0
30. Common capital stock.....	4,200,000	3,000,000
31. Preferred capital stock.....		315,000,000
32. Aggregate write-ins for other than special surplus funds.....	0	0
33. Surplus notes.....		
34. Gross paid in and contributed surplus.....	1,099,902,428	1,101,058,128
35. Unassigned funds (surplus).....	972,302,884	830,199,805
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 30 \$.....0).....		
36.2 .....0.000 shares preferred (value included in Line 31 \$.....0).....		
37. Surplus as regards policyholders (Lines 29 to 35, less 36).....	2,076,405,312	2,249,257,933
38. Totals (Page 2, Line 28, Col. 3).....	5,361,688,011	6,677,950,060

DETAILS OF WRITE-INS

2501. Accounts payable - other insurers.....	7,791,403	
2502. Deferred gain on transfer of bond investment.....	3,447,294	4,309,460
2503. Unearned investment income - mortgage loans.....	19,765	
2598. Summary of remaining write-ins for Line 25 from overflow page.....	324	6,266,425
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	11,258,786	10,575,885
2901.		
2902.		
2903.		
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).....	0	0
3201.		
3202.		
3203.		
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 \$.....1,142,862,401).....	1,143,391,346	1,168,888,557	1,559,813,553
1.2 Assumed..... (written \$.....1,611,222,272).....	1,578,612,923	1,623,436,185	2,163,665,462
1.3 Ceded..... (written \$.....3,584,303,324).....	1,835,938,754	48,101,742	62,362,732
1.4 Net..... (written \$.....(830,218,651)).....	886,065,515	2,744,223,000	3,661,116,283
DEDUCTIONS:			
2. Losses incurred (current accident year \$....485,756,931):			
2.1 Direct.....	729,672,265	697,112,793	896,474,613
2.2 Assumed.....	994,999,702	900,422,404	1,215,428,833
2.3 Ceded.....	1,202,554,867	13,870,446	28,670,092
2.4 Net.....	522,117,100	1,583,664,751	2,083,233,354
3. Loss adjustment expenses incurred.....	62,247,794	268,378,552	356,759,374
4. Other underwriting expenses incurred.....	231,846,481	715,311,866	947,611,820
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	816,211,375	2,567,355,169	3,387,604,548
7. Net income of protected cells.....			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	69,854,140	176,867,831	273,511,735
INVESTMENT INCOME			
9. Net investment income earned.....	88,259,783	190,447,663	232,068,687
10. Net realized capital gains (losses) less capital gains tax of \$....13,347,182.....	86,478,570	(13,375,901)	(15,617,839)
11. Net investment gain (loss) (Lines 9 + 10).....	174,738,353	177,071,762	216,450,848
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....54,656 amount charged off \$.....7,889,392).....	(7,834,736)	(7,983,799)	(9,765,532)
13. Finance and service charges not included in premiums.....	1,164,363	1,852,906	2,447,122
14. Aggregate write-ins for miscellaneous income.....	1,020,389	(23,239,597)	(25,461,542)
15. Total other income (Lines 12 through 14).....	(5,649,984)	(29,370,490)	(32,779,952)
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	238,942,509	324,569,103	457,182,631
17. Dividends to policyholders.....			
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).....	238,942,509	324,569,103	457,182,631
19. Federal and foreign income taxes incurred.....	(56,201,897)	42,567,566	68,119,002
20. Net income (Line 18 minus Line 19) (to Line 22).....	295,144,406	282,001,537	389,063,629
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year.....	2,249,257,933	2,159,118,589	2,159,118,589
22. Net income (from Line 20).....	295,144,406	282,001,537	389,063,629
23. Net transfers (to) from Protected Cell accounts.....			
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$....(10,418,216).....	(10,403,676)	(61,600,677)	(31,523,360)
25. Change in net unrealized foreign exchange capital gain (loss).....	784,879	480,761	1,503,084
26. Change in net deferred income tax.....	(106,055,468)	1,847,861	2,760,861
27. Change in nonadmitted assets.....	70,893,252	(17,129,500)	(16,067,681)
28. Change in provision for reinsurance.....		(345,827)	
29. Change in surplus notes.....			
30. Surplus (contributed to) withdrawn from protected cells.....			
31. Cumulative effect of changes in accounting principles.....			
32. Capital changes:			
32.1 Paid in.....	1,200,000		
32.2 Transferred from surplus (Stock Dividend).....	(315,000,000)		
32.3 Transferred to surplus.....			
33. Surplus adjustments:			
33.1 Paid in.....	(1,155,700)		
33.2 Transferred to capital (Stock Dividend).....			
33.3 Transferred from capital.....			
34. Net remittances from or (to) Home Office.....			
35. Dividends to stockholders.....	(36,718,438)	(254,369,806)	(255,597,189)
36. Change in treasury stock.....			
37. Aggregate write-ins for gains and losses in surplus.....	(71,541,876)	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37).....	(172,852,621)	(49,115,651)	90,139,344
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	2,076,405,312	2,110,002,938	2,249,257,933
DETAILS OF WRITE-INS			
0501.			
0502.			
0503.			
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	0
1401. North Carolina clean risk subsidy.....	1,946,333	1,320,308	1,823,810
1402. Restated quota share - dividends, write-offs, payment fees.....	(586,705)	(24,559,905)	(27,285,352)
1403. Miscellaneous.....	(339,239)		
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).....	1,020,389	(23,239,597)	(25,461,542)
3701. Stock purchase agreement assets / liabilities retained by Farmers Group, Inc.....	(71,541,876)		
3702.			
3703.			
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).....	(71,541,876)	0	0

Statement for September 30, 2021 of the **Farmers Property and Casualty Insurance Company**
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.....	908,800,877	2,730,987,199	3,589,766,166
2. Net investment income.....	99,923,789	182,582,856	229,107,354
3. Miscellaneous income.....	(5,649,984)	(29,370,490)	(32,779,952)
4. Total (Lines 1 through 3).....	1,003,074,682	2,884,199,565	3,786,093,568
5. Benefit and loss related payments.....	893,184,121	1,471,339,682	1,975,458,628
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			
7. Commissions, expenses paid and aggregate write-ins for deductions.....	380,179,931	962,690,844	1,261,409,459
8. Dividends paid to policyholders.....			
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses).....	(12,437,712)	75,000,000	65,470,712
10. Total (Lines 5 through 9).....	1,260,926,340	2,509,030,526	3,302,338,799
11. Net cash from operations (Line 4 minus Line 10).....	(257,851,658)	375,169,039	483,754,769
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	1,967,979,193	718,517,967	1,107,309,731
12.2 Stocks.....	50,389,786	16,051,259	21,205,194
12.3 Mortgage loans.....	106,088,457	11,815,981	23,085,443
12.4 Real estate.....	317,423		
12.5 Other invested assets.....	385,146,170	15,182,606	20,451,114
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....		62,904	63,905
12.7 Miscellaneous proceeds.....	127,057,395	24,691,537	1,272,506
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	2,636,978,424	786,322,254	1,173,387,893
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	1,589,863,975	830,717,807	986,348,993
13.2 Stocks.....	856,953	5,455,460	6,337,095
13.3 Mortgage loans.....	520,945	60,155,999	68,305,668
13.4 Real estate.....			
13.5 Other invested assets.....	22,023,339	52,186,251	74,712,415
13.6 Miscellaneous applications.....	77,006,023	1,625,027	
13.7 Total investments acquired (Lines 13.1 to 13.6).....	1,690,271,235	950,140,544	1,135,704,171
14. Net increase or (decrease) in contract loans and premium notes.....			
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	946,707,189	(163,818,290)	37,683,722
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....			
16.2 Capital and paid in surplus, less treasury stock.....	(315,000,000)		
16.3 Borrowed funds.....	(700,000,000)		(100,000,000)
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....			
16.5 Dividends to stockholders.....	1,812,319	255,460,460	256,687,843
16.6 Other cash provided (applied).....	257,895,574	(40,475,304)	(91,302,279)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(758,916,745)	(295,935,764)	(447,990,122)
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).....	(70,061,214)	(84,585,015)	73,448,369
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	76,574,964	3,126,595	3,126,595
19.2 End of period (Line 18 plus Line 19.1).....	6,513,750	(81,458,420)	76,574,964

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

20.0001	Unearned premium portfolio transfer.....	1,684,563,101		
20.0002	Stock purchase agreement assets / liabilities retained by Farmers Group, Inc.....	71,541,876		
20.0003	In kind dividend paid.....	34,906,119		
20.0004	Security exchanges.....	14,451,997	38,502,109	63,592,288
20.0005	MetLife Legal Plans - premium.....	18,159,522	44,359,820	59,684,230
20.0006	MetLife Legal Plans - professional services provided.....	10,824,126	27,058,665	36,406,169
20.0007	Transfer from mortgages into other invested assets.....	5,537,391		
20.0008	MetLife Legal Plans - losses.....	5,288,953	14,256,304	19,653,056
20.0009	Transfer from gross paid in and contributed surplus to common capital stock.....	1,200,000		
20.0010	Joint venture distribution paid in the form of common stocks.....	986,159	191,254	494,109
20.0011	Capitalized interest on bonds.....	243,518	1,045,028	1,113,741
20.0012	Intangible asset received.....	44,300		
20.0013	Dividends received in the form of bonds.....		16,698,641	16,698,641
20.0014	Common stock exchanges.....		162,540	162,540
20.0015	Dividends received in the form of bonds investment income due and accrued.....		91,772	91,772

NOTES TO THE FINANCIAL STATEMENTS**1. Summary of Significant Accounting Policies and Going Concern****A. Accounting Practices**

The accompanying financial statements of Farmers Property and Casualty Insurance Company (the “Company” or “FPC”) have been prepared on the basis of accounting standards prescribed or permitted (“RI SAP”) by the State of Rhode Island (“RI”) Department of Business Regulation, Insurance Division (the “Department” or “RIDBR”).

The Department recognizes only the statutory accounting practices prescribed or permitted by Rhode Island in determining and reporting the financial condition and results of operations of an insurance company, in determining its solvency under the Rhode Island Insurance Law. In 2001, the National Association of Insurance Commissioners’ (“NAIC”) *Accounting Practices and Procedures Manual* (“NAIC SAP”) was adopted as the basis of RI SAP.

The Department has not adopted any prescribed accounting practices that differ from those found in NAIC SAP. A reconciliation of the Company’s net income and capital and surplus between RI SAP and NAIC SAP is as follows:

	<u>SSAP Number ⁽¹⁾</u>	<u>Financial Statement Page</u>	<u>Financial Statement Line Number</u>	<u>For the Nine Months Ended September 30, 2021</u>	<u>For the Year Ended December 31, 2020</u>
Net income, RI SAP				\$ 295,144,406	\$ 389,063,629
State prescribed practices: NONE				—	—
State permitted practices: NONE				—	—
Net income, NAIC SAP				<u>\$ 295,144,406</u>	<u>\$ 389,063,629</u>
				<u>September 30, 2021</u>	<u>December 31, 2020</u>
Statutory capital and surplus, RI SAP				\$ 2,076,405,312	\$ 2,249,257,933
State prescribed practices: NONE				—	—
State permitted practices: NONE				—	—
Statutory capital and surplus, NAIC SAP				<u>\$ 2,076,405,312</u>	<u>\$ 2,249,257,933</u>

⁽¹⁾ Statement of Statutory Accounting Principles (“SSAP”)

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

No significant change.

C. Accounting Policy

- (1) No significant change.
- (2) The Company did not sell and reacquire any NAIC Securities Valuation Office Identified Funds.
- (3) No significant change.
- (4) Redeemable preferred stocks are generally stated at amortized cost unless they have a NAIC rating designation of 3, 4, 5 or 6, in which case such stocks are stated at the lower of amortized cost or fair value. Perpetual preferred stocks are generally stated at fair value. Mandatory convertible preferred stocks are stated at fair value, not to exceed any currently effective call price, prior to conversion.
- (5) No significant change.
- (6) Mortgage-backed bonds, included in bonds, are generally stated at amortized cost using the scientific method unless they have a NAIC rating designation of 3, 4, 5, or 6, which are stated at the lower of amortized cost or fair value. Amortization of the discount or premium from the purchase of these securities considers the estimated timing and amount of prepayments of the underlying mortgage loans. Actual prepayment experience is periodically reviewed and effective yields are recalculated when differences arise between the prepayments originally anticipated and the actual prepayments received and currently anticipated. For credit-sensitive mortgage-backed and asset-backed bonds and certain prepayment-sensitive bonds (e.g., interest-only securities), the effective yield is recalculated on a prospective basis. For all other mortgage-backed and asset-backed bonds, the effective yield is recalculated on a retrospective basis.

For certain residential mortgage-backed securities (“RMBS”) and commercial mortgage-backed securities (“CMBS”), both an initial and final NAIC designation is determined on a security-by-security basis based on a range of values published by the NAIC. The initial designation is used to determine the carrying value of the RMBS or CMBS. RMBS and CMBS with initial designations of 1 or 2 are stated at amortized cost, while RMBS and CMBS with initial designations of 3, 4, 5 or 6 are stated at the lower of amortized cost or fair value. The final

NOTES TO THE FINANCIAL STATEMENTS

designation calculation compares this carrying value with a range of values, resulting in a final NAIC designation reported herein, which is used for all other accounting and reporting purposes.

(7-14) No significant change.

D. **Going Concern**

Management does not have any substantial doubt about the Company's ability to continue as a going concern.

2. Accounting Changes and Corrections of Errors

No significant change.

3. Business Combinations and Goodwill

No significant change.

4. Discontinued Operations

No significant change.

5. Investments

A. **Mortgage Loans, including Mezzanine Real Estate Loans**

(1-3) No significant change.

NOTES TO THE FINANCIAL STATEMENTS

(4) The Company's age analysis of mortgage loans and identification of mortgage loans in which the insurer is a participant or co-lender in a mortgage loan agreement, aggregated by type, was as follows:

	Farm	Residential		Commercial		Mezzanine	Total
		Insured	All Other	Insured	All Other		
a. September 30, 2021							
1. Recorded Investments (All)							
(a) Current	\$ 138,628,172	\$ —	\$ —	\$ —	\$ 145,854,818	\$ —	\$ 284,482,990
(b) 30-59 days past due	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(c) 60-89 days past due	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(d) 90-179 days past due	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(e) 180+ days past due	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded investment	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(b) Interest accrued	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
3. Accruing Interest 180+ Days Past Due							
(a) Recorded investment	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(b) Interest accrued	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
4. Interest Reduced							
(a) Recorded investment	\$ 7,044,424	\$ —	\$ —	\$ —	\$ —	\$ —	\$ 7,044,424
(b) Number of loans	5	—	—	—	—	—	5
(c) Percent reduced	1.5 %	— %	— %	— %	— %	— %	1.5 %
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded investment	\$ 138,628,172	\$ —	\$ —	\$ —	\$ 145,854,818	\$ —	\$ 284,482,990
b. December 31, 2020							
1. Recorded Investments (All)							
(a) Current	\$ 177,300,181	\$ —	\$ —	\$ —	\$ 216,163,411	\$ 428,102	\$ 393,891,694
(b) 30-59 days past due	\$ —	\$ —	\$ —	\$ —	\$ 982,737	\$ —	\$ 982,737
(c) 60-89 days past due	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(d) 90-179 days past due	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(e) 180+ days past due	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded investment	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(b) Interest accrued	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
3. Accruing Interest 180+ Days Past Due							
(a) Recorded investment	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(b) Interest accrued	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
4. Interest Reduced							
(a) Recorded investment	\$ 12,045,676	\$ —	\$ —	\$ —	\$ 52,440,089	\$ —	\$ 64,485,765
(b) Number of loans	9	—	—	—	12	—	21
(c) Percent reduced	1.3 %	— %	— %	— %	1.0 %	— %	1.0 %
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded investment	\$ 115,563,710	\$ —	\$ —	\$ —	\$ 217,146,149	\$ 428,102	\$ 333,137,961

NOTES TO THE FINANCIAL STATEMENTS

- (5) The Company's investment in impaired loans with or without allowance for credit losses and impaired loans subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan, were as follows:

	Farm	Residential		Commercial		Mezzanine	Total
		Insured	All Other	Insured	All Other		
a. September 30, 2021							
1. With allowance for credit losses	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
2. No allowance for credit losses	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
3. Total (1+2)	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
4. Subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan							
	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
b. December 31, 2020							
1. With allowance for credit losses	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
2. No allowance for credit losses	\$ —	\$ —	\$ —	\$ —	\$ 5,537,391	\$ —	\$ 5,537,391
3. Total (1+2)	\$ —	\$ —	\$ —	\$ —	\$ 5,537,391	\$ —	\$ 5,537,391
4. Subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan							
	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —

- (6) The Company's investment in impaired and nonaccrual loans was as follows:

	Farm	Residential		Commercial		Mezzanine	Total
		Insured	All Other	Insured	All Other		
a. September 30, 2021							
1. Average recorded investment	\$ —	\$ —	\$ —	\$ —	\$ 1,384,348	\$ —	\$ 1,384,348
2. Interest income recognized	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
3. Recorded investments on nonaccrual status ⁽¹⁾	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
4. Amount of interest income recognized using a cash-basis method of accounting	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
b. December 31, 2020							
1. Average recorded investment	\$ —	\$ —	\$ —	\$ —	\$ 2,214,957	\$ —	\$ 2,214,957
2. Interest income recognized	\$ —	\$ —	\$ —	\$ —	\$ 106,133	\$ —	\$ 106,133
3. Recorded investments on nonaccrual status ⁽¹⁾	\$ —	\$ —	\$ —	\$ —	\$ 5,537,391	\$ —	\$ 5,537,391
4. Amount of interest income recognized using a cash-basis method of accounting	\$ —	\$ —	\$ —	\$ —	\$ 88,252	\$ —	\$ 88,252

⁽¹⁾ As of September 30, 2021, the recorded investment in impaired farm, residential and commercial mortgage loans which were in nonaccrual status was \$0, \$0 and \$0, respectively. As of December 31, 2020, the recorded investment in impaired farm, residential and commercial mortgage loans which were in nonaccrual status was \$0, \$0 and \$5,537,391, respectively.

- (7) The Company's allowance for credit losses, were as follows:

	2021	2020
a. Balance at beginning of period	\$ 269,586	\$ —
b. Additions charged to operations	(269,586)	269,586
c. Direct write-downs charged against the allowances	—	—
d. Recoveries of amounts previously charged off	—	—
e. Balance at end of period	\$ —	\$ 269,586

(8-9) No significant change.

B-C. No significant change.

D. Loan-backed Securities

- (1) Prepayment assumptions were obtained from published broker dealer values and internal estimates.

NOTES TO THE FINANCIAL STATEMENTS

- (2) a. The Company did not recognize any other than temporary impairments (“OTTI”) on the basis of the intent to sell during the nine months ended September 30, 2021.
- b. The Company did not recognize any OTTI on the basis of the inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis during the nine months ended September 30, 2021.
- (3) As of September 30, 2021, the Company has not recognized any OTTI on its loan-backed securities based on cash flow analysis.
- (4) At September 30, 2021, the estimated fair value and gross unrealized losses for loan-backed securities, aggregated by length of time the securities have been in a continuous loss position were as follows:
- | | | |
|---|----|-------------|
| a. The aggregate amount of unrealized losses: | | |
| 1. Less than 12 Months | \$ | 968,951 |
| 2. 12 Months or Longer | \$ | 103,934 |
| b. The aggregate related fair value of securities with unrealized losses: | | |
| 1. Less than 12 Months | \$ | 209,099,564 |
| 2. 12 Months or Longer | \$ | 6,924,556 |
- (5) The Company performs a regular evaluation, on a security-by-security basis, of its securities holdings in accordance with its OTTI policy in order to evaluate whether such investments are other than temporarily impaired. Management considers a wide range of factors about the security issuer and uses its best judgment in evaluating the cause of the decline in the estimated fair value of the security and in assessing the prospects for near-term recovery. Factors considered include fundamentals of the industry and geographic area in which the security issuer operates, as well as overall macroeconomic conditions. Projected future cash flows are estimated using assumptions derived from management’s best estimates of likely scenario-based outcomes after giving consideration to a variety of variables that include, but are not limited to: (i) general payment terms of the security; (ii) the likelihood that the issuer can service the scheduled interest and principal payments; (iii) the quality and amount of any credit enhancements; (iv) the security’s position within the capital structure of the issuer; (v) possible corporate restructurings or asset sales by the issuer; and (vi) changes to the rating of the security or the issuer by rating agencies. Additional considerations are made when assessing the unique features that apply to certain loan-backed securities including, but are not limited to: (i) the quality of underlying collateral; (ii) expected prepayment speeds; (iii) current and forecasted loss severity; (iv) consideration of the payment terms of the underlying assets backing the security; and (v) the payment priority within the tranche structure of the security. For loan-backed securities in an unrealized loss position as summarized in the immediately preceding table, the Company does not have the intent to sell the securities, believes it has the intent and ability to retain the security for a period of time sufficient to recover the carrying value of the security and based on the cash flow modeling and other considerations as described above, believes these securities are not other than temporarily impaired.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

The Company did not have any dollar repurchase agreements or securities lending transactions as of September 30, 2021.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

The Company did not have any repurchase agreement transactions accounted for as secured borrowings as of September 30, 2021.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

The Company did not have any reverse repurchase agreement transactions accounted for as secured borrowings as of September 30, 2021.

H. Repurchase Agreements Transactions Accounted for as a Sale

The Company did not have any repurchase agreement transactions accounted for as a sale as of September 30, 2021.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

The Company did not have any reverse repurchase agreement transactions accounted for as a sale as of September 30, 2021.

NOTES TO THE FINANCIAL STATEMENTS**J. Real Estate**

For the quarter ended September 30, 2021, the Company sold a property located in West Warwick, Rhode Island and recognized a gain of \$317,423.

K. Investments in Low-Income Housing Tax Credits (“LIHTC”)

No significant change.

L. Restricted Assets**(1) Restricted Assets (Including Pledged)**

Information on the Company’s investment in restricted assets as of September 30, was as follows:

Restricted Asset Category	Gross Restricted										
	2021							Percentage			
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)	(11)
	Total General Account	General Account Supporting Separate Account Activity ^(a)	Total Separate Account Restricted Assets	Separate Account Assets Supporting General Account Activity ^(b)	2021 (1 plus 3)	December 31, 2020	Increase/ (Decrease) (5 minus 6)	Total Non Admitted Restricted	Total Current Year Admitted Restricted	Gross Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Subject to contractual obligation for which liability is not shown	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	—%	—%
Collateral held under security lending agreements	—	—	—	—	—	155,949,158	(155,949,158)	—	—	—	—
Subject to repurchase agreements	—	—	—	—	—	—	—	—	—	—	—
Subject to reverse repurchase agreements	—	—	—	—	—	—	—	—	—	—	—
Subject to dollar repurchase agreements	—	—	—	—	—	—	—	—	—	—	—
Subject to dollar reverse repurchase agreements	—	—	—	—	—	—	—	—	—	—	—
Placed under option contracts	—	—	—	—	—	—	—	—	—	—	—
Letter stock or securities restricted as to sale - excluding Federal Home Loan Bank (“FHLB”) capital stock	—	—	—	—	—	—	—	—	—	—	—
FHLB capital stock	1,382,600	—	—	—	1,382,600	28,963,900	(27,581,300)	—	1,382,600	0.03	0.03
On deposit with states	2,519,129	—	—	—	2,519,129	4,911,309	(2,392,180)	—	2,519,129	0.05	0.05
On deposit with other regulatory bodies	2,397,105	—	—	—	2,397,105	—	2,397,105	—	2,397,105	0.04	0.04
Pledged collateral to FHLB (including assets backing funding agreements)	—	—	—	—	—	992,380,672	(992,380,672)	—	—	—	—
Pledged as collateral not captured in other categories	—	—	—	—	—	4,909,586	(4,909,586)	—	—	—	—
Other restricted assets	—	—	—	—	—	—	—	—	—	—	—
Total restricted assets	\$ 6,298,834	\$ —	\$ —	\$ —	\$ 6,298,834	\$ 1,187,114,625	\$ (1,180,819,202)	\$ —	\$ 6,298,834	0.12 %	0.12 %

(a) Subset of column 1.

(b) Subset of column 3.

NOTES TO THE FINANCIAL STATEMENTS

- (2) Details on the Company's assets pledged as collateral, not captured in other categories, as of September 30, were as follows:

	Gross Restricted							Percentage		
	2021							(8)	(9)	(10)
	(1)	(2)	(3)	(4)	(5)	(6)	(7)			
Collateral Agreement	Total General Account	General Account Supporting Separate Account Activity ^(a)	Total Separate Account Restricted Assets	Separate Account Assets Supporting General Account	2021 (1 plus 3)	December 31, 2020	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Derivative over-the-counter ("OTC") Bilateral - Securities Pledged	\$ —	\$ —	\$ —	\$ —	\$ —	\$ 1,494,679	\$ (1,494,679)	\$ —	—%	—%
Derivative OTC Centrally Cleared - Securities Pledged	—	—	—	—	—	3,414,907	(3,414,907)	—	—	—
Total	\$ —	\$ —	\$ —	\$ —	\$ —	\$ 4,909,586	\$ (4,909,586)	\$ —	—%	—%

(a) Subset of column 1.

(b) Subset of column 3.

(c) Cash collateral pledged for OTC Cleared is reported in aggregate write-ins for invested assets as cash collateral on derivatives.

- (3) No significant change.

- (4) The Company did not have any collateral received and reported as assets as of September 30, 2021.

M. Working Capital Finance Investments

The Company had no working capital finance investments as of September 30, 2021.

N. Offsetting and Netting of Assets and Liabilities

The Company had no assets and liabilities which are offset and reported net in accordance with a valid right to offset.

- O-P. No significant change.

Q. Prepayment Penalty and Acceleration Fees

During the nine months ended September 30, 2021, the Company had securities sold, redeemed or otherwise disposed of as a result of a callable feature. The number of securities sold, disposed or otherwise redeemed and the aggregate amount of investment income generated as a result of a prepayment penalty and/or acceleration fees were as follows:

	General Account	Protected Cell
Number of CUSIPs	20	—
Aggregate Amount of Investment Income	\$ 2,091,388	\$ —

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

The Company did not invest in cash pools during the nine months ended September 30, 2021.

6. Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

7. Investment Income

- A. Due and accrued income is excluded from surplus on the following bases:

All investment income due and accrued with amounts over 90 days past due is nonadmitted except for mortgage loans in default (i.e., delinquent or in the process of foreclosure), when any amounts due and accrued over 180 days past due are nonadmitted.

- B. There was no amount excluded as of September 30, 2021. The total amount excluded was \$14,810 as of December 31, 2020.

NOTES TO THE FINANCIAL STATEMENTS

8. Derivative InstrumentsA. Derivative Instruments under SSAP No. 86, *Derivatives* (“SSAP 86”)

As of March 31, 2021, the Company has sold all its derivative positions.

The Company may be exposed to various risks relating to its ongoing business operations, including interest rate risk, foreign currency exchange rate risk and credit risk. The Company uses a variety of strategies to manage these risks, including the use of derivatives.

Derivatives are financial instruments whose values are derived from interest rates, foreign currency exchange rates, credit spreads or other financial indices. Derivatives may be exchange-traded or contracted in the over the counter (“OTC”) market. All of the Company’s OTC derivatives are bilateral contracts between two counterparties. The Company uses a variety of derivatives, including swaps and forwards, to manage risks that may include interest rate risk, foreign currency exchange rate risk and credit risk. Derivative hedges are designed to reduce risk on an economic basis while considering their impact on accounting results and statutory capital. To a lesser extent, the Company uses credit derivatives in replication synthetic asset transactions (“RSATs”) to synthetically replicate investment risks and returns which are not readily available in the cash market.

Insurance statutes restrict the Company’s use of derivatives to: (i) hedging activities intended to offset changes in the estimated fair value of assets held, obligations and anticipated transactions; (ii) income generation transactions to generate additional income or return on covering assets; and (iii) RSATs to reproduce the investment characteristics of otherwise permissible investments. The Company is prohibited from using derivatives for speculation. OTC derivatives are carried on the Company’s Statutory Statements of Assets, Liabilities, Surplus and Other Funds either as derivative assets or derivative liabilities.

The Company does not offset the values recognized for derivatives executed with the same counterparty under the same master netting agreement. This policy applies to the recognition of derivative assets and derivative liabilities in the Statutory Statements of Assets, Liabilities, Surplus and Other Funds.

To qualify for hedge accounting under SSAP 86, at the inception of the hedging relationship, the Company formally documents its risk management objective and strategy for undertaking the hedging transaction, as well as its designation of the hedge as either: (i) a hedge of the estimated fair value of a recognized asset or liability (“fair value hedge”); or (ii) a hedge of the variability of cash flows to be received or paid related to a forecasted transaction or a recognized asset or liability (“cash flow hedge”). In its hedge documentation, the Company sets forth how the hedging instrument is expected to hedge the designated risks related to the hedged item and sets forth the method that will be used to retrospectively and prospectively assess the hedging instrument’s effectiveness. A derivative designated as a hedging instrument must be assessed as being highly effective in offsetting the designated risk of the hedged item. Hedge effectiveness is formally assessed at inception and at least quarterly throughout the life of the designated hedging relationship.

The Company may hold cash flow and fair value derivatives that hedge various assets and liabilities including bonds and liability portfolios; the derivatives that hedge those assets and liabilities are valued in a manner consistent with the underlying hedged item, if the derivatives meet the criteria for highly effective hedges. Bonds that have an NAIC designation of 1 or 2 are carried at amortized cost; therefore, the derivatives hedging such bonds are also carried at amortized cost. Bonds that have an NAIC designation of 3 through 6 are carried at the lower of amortized cost or estimated fair value; therefore, the derivatives hedging such bonds are also carried at the lower of amortized cost or estimated fair value. Any hedged liabilities of the Company are carried at amortized cost; therefore, the derivatives hedging liabilities are also carried at amortized cost. Effective foreign currency swaps have a foreign currency adjustment reported in change in net unrealized foreign exchange capital gain (loss) pursuant to SSAP 86 by using the same procedures as used to translate the hedged item.

The Company discontinues hedge accounting prospectively when: (i) it is determined that the derivative is no longer highly effective in offsetting changes in the estimated fair value or cash flows of a hedged item; (ii) the derivative expires or is sold, terminated or exercised; (iii) it is no longer probable that the hedged forecasted transaction will occur; or (iv) the Company removes the designation of the hedge.

When hedge accounting is discontinued because it is determined that the derivative is not highly effective in offsetting changes in the estimated fair value or cash flows of a hedged item, the derivative is carried at its estimated fair value with changes in estimated fair value, excluding changes in foreign exchange rates, reported in change in net unrealized capital gains (losses) and estimated fair value changes attributable to changes in foreign exchange rates are reported in change in net unrealized foreign exchange capital gain (loss).

NOTES TO THE FINANCIAL STATEMENTS

Upon termination of a derivative that qualified for hedge accounting, the gain or loss is reflected as an adjustment to the basis of the hedged item and is recognized in income consistent with the hedged item. If the hedged item is sold, the gain or loss on the derivative is realized.

To the extent the Company does not designate a derivative for hedge accounting, the derivative is carried at estimated fair value with changes in estimated fair value, excluding changes in foreign exchange rates, reported in change in net unrealized capital gains (losses) and any changes in estimated fair value attributable to changes in foreign exchange rates are reported in change in net unrealized foreign exchange capital gain (loss).

The Company carries RSATs at amortized cost. Upon termination of an RSAT, the gain or loss on the derivative is realized.

Types of Derivatives

Foreign Currency Exchange Rate Derivatives

The Company uses foreign currency exchange rate derivatives, including foreign currency swaps and forwards to reduce the risk from fluctuations in foreign currency exchange rates associated with its assets denominated in foreign currencies.

In a foreign currency swap transaction, the Company agrees with another party to exchange, at specified intervals, the difference between one currency and another at a fixed exchange rate, generally set at inception, calculated by reference to an agreed upon notional amount. The notional amount of each currency is exchanged at the inception and termination of the currency swap by each party. See Schedule DB, Part A.

In a foreign currency forward transaction, the Company agrees with another party to deliver a specified amount of an identified currency at a specified future date. The price is agreed upon at the time of the contract and payment for such a contract is made in a specified currency at the specified future date. In certain instances the Company may lock in the economic impact of existing forwards by entering into offsetting positions. See Schedule DB, Part A.

Credit Derivatives

Credit default swaps are used in RSATs to synthetically create investments that are either more expensive to acquire or otherwise unavailable in the cash markets. These transactions are a combination of a derivative and one or more cash instruments such as U.S. Treasury securities, agency securities or other bonds. These credit default swaps are not designated as hedging instruments. In a credit default swap transaction, the Company agrees with another party to pay, at specified intervals, a premium to hedge credit risk. If a credit event as defined by the contract occurs, the contract may be cash settled or it may be settled gross by the delivery of par quantities of the referenced investment equal to the specified swap notional in exchange for the payment of cash amounts by the counterparty equal to the par value of the investment surrendered. Credit events vary by type of issuer but typically include bankruptcy, failure to pay debt obligations, repudiation, moratorium, involuntary restructuring or governmental intervention. In each case, payout on a credit default swap is triggered only after the Credit Derivatives Determinations Committee of the International Swaps and Derivatives Association, Inc. ("ISDA") deems that a credit event has occurred.

In certain instances, the Company may lock in the economic impact of existing credit default swaps used in RSATs by entering into offsetting positions. See Schedule DB, Part A.

Fair Value Hedges

The Company held no fair value hedges for the nine months ended September 30, 2021 and for the year ended December 31, 2020.

Cash Flow Hedges

The Company designates and accounts for foreign currency swaps to hedge the foreign currency cash flow exposure of foreign currency denominated assets as cash flow hedges, when they have met the effectiveness requirements of SSAP 86.

All components of each derivative's gain or loss were included in the assessment of hedge effectiveness.

For the nine months ended September 30, 2021 and for the year ended December 31, 2020, there were no gains (losses) related to cash flow derivatives that no longer qualify for hedge accounting or for which the Company removed the hedge designation.

In certain instances, the Company may discontinue cash flow hedge accounting because it is no longer probable that the forecasted transaction will occur by the end of the originally specified time period or within two months of the anticipated

NOTES TO THE FINANCIAL STATEMENTS

date. For the nine months ended September 30, 2021 and for the year ended December 31, 2020, there were no gains (losses) related to such discontinued cash flow hedges.

There were no hedged forecasted transactions for the nine months ended September 30, 2021 and for the year ended December 31, 2020.

Non-qualifying Derivatives

The Company enters into foreign currency swaps and forwards to economically hedge its exposure to adverse movements in exchange rates.

Derivatives for Other than Hedging Purposes

The Company enters into credit default swaps used in RSATs for other than hedging purposes under SSAP 86.

Credit Risk

The Company enters into various collateral arrangements, which may require both the pledging and accepting of collateral in connection with its derivatives.

The table below summarizes the collateral pledged by the Company in connection with its OTC derivatives at:

	Securities ⁽¹⁾	
	September 30, 2021	December 31, 2020
Initial Margin:		
OTC-cleared	\$ —	\$ 3,414,907
Variation Margin:		
OTC-bilateral	—	1,494,679
OTC-cleared	—	—
Total OTC	\$ —	\$ 4,909,586

⁽¹⁾ Securities pledged as collateral are reported in bonds. Subject to certain constraints, the counterparties are permitted by contract to sell or repledge this collateral.

The table below summarizes the collateral received by the Company in connection with its OTC derivatives at:

	Cash ⁽¹⁾	
	September 30, 2021	December 31, 2020
Variation Margin:		
OTC-bilateral	\$ —	\$ 3,579,574
OTC-cleared	—	1,937,022
Total OTC	\$ —	\$ 5,516,596

⁽¹⁾ Cash collateral received is reported in cash, cash equivalents and short-term investments and the obligation to return the collateral is reported in aggregate write-ins for liabilities as cash collateral received on derivatives.

The Company's collateral arrangements for its OTC derivatives generally require the counterparty in a net liability position, after considering the effect of netting agreements, to pledge collateral when the amount owed by that party reaches a minimum transfer amount. In addition, the Company's netting agreements for derivatives contain provisions that require both the Company and the counterparty to maintain a specific investment grade credit rating from each of Moody's Investors Service and Standard & Poor's Ratings Service. If a party's credit ratings were to fall below that specific investment grade credit rating, that party would be in violation of these provisions, and the other party to the derivatives could terminate the transactions and demand immediate settlement and payment based on such party's reasonable valuation of the derivatives.

B. Derivatives under SSAP No. 108, Derivatives Hedging Variable Annuity Guarantees

The Company did not utilize derivatives hedging variable annuity guarantees in 2021.

NOTES TO THE FINANCIAL STATEMENTS**9. Income Taxes**

A. The components of net deferred tax assets (“DTAs”) and deferred tax liabilities (“DTLs”) consisted of the following:

	September 30, 2021		
	Ordinary	Capital	Total
Gross DTAs	\$ 19,787,225	\$ -	\$ 19,787,225
Statutory valuation allowance adjustments	-	-	-
Adjusted Gross DTAs	19,787,225	-	19,787,225
DTAs nonadmitted	-	-	-
Subtotal net admitted DTAs	19,787,225	-	19,787,225
DTLs	(14,234,220)	(1,912,123)	(16,146,343)
Net admitted DTAs/(Net DTLs)	\$ 5,553,005	\$ (1,912,123)	\$ 3,640,882

	December 31, 2020		
	Ordinary	Capital	Total
Gross DTAs	\$ 113,938,952	\$ 5,662,374	\$ 119,601,326
Statutory valuation allowance adjustments	-	-	-
Adjusted Gross DTAs	113,938,952	5,662,374	119,601,326
DTAs nonadmitted	-	(5,662,374)	(5,662,374)
Subtotal net admitted DTAs	113,938,952	-	113,938,952
DTLs	(20,323,192)	-	(20,323,192)
Net admitted DTAs/(Net DTLs)	\$ 93,615,760	\$ -	\$ 93,615,760

	Change		
	Ordinary	Capital	Total
Gross DTAs	\$ (94,151,727)	\$ (5,662,374)	\$ (99,814,101)
Statutory valuation allowance adjustments	-	-	-
Adjusted Gross DTAs	(94,151,727)	(5,662,374)	(99,814,101)
DTAs nonadmitted	-	5,662,374	5,662,374
Subtotal net admitted DTAs	(94,151,727)	-	(94,151,727)
DTLs	6,088,972	(1,912,123)	4,176,849
Net admitted DTAs/(Net DTLs)	\$ (88,062,755)	\$ (1,912,123)	\$ (89,974,878)

Admission calculation components - SSAP No. 101 *Income Taxes*, (“SSAP 101”):

	September 30, 2021		
	Ordinary	Capital	Total
Federal income taxes paid in prior years recoverable through loss carrybacks	\$ -	\$ -	\$ -
Adjusted gross DTAs expected to be realized (excluding the amount of DTAs from above) after application of the threshold limitation (the lesser of 1 and 2 below)	15,425,284	-	15,425,284
1. Adjusted gross DTAs expected to be realized following the balance sheet date	15,425,284	-	15,425,284
2. Adjusted gross DTAs allowed per limitation threshold	XXX	XXX	310,914,664
Adjusted gross DTAs (excluding the amount of DTAs from above) offset by gross DTLs	4,361,941	-	4,361,941
DTAs admitted as the result of application of SSAP 101 total	\$ 19,787,225	\$ -	\$ 19,787,225

	December 31, 2020		
	Ordinary	Capital	Total
Federal income taxes paid in prior years recoverable through loss carrybacks	\$ 22,800,000	\$ -	\$ 22,800,000
Adjusted gross DTAs expected to be realized (excluding the amount of DTAs from above) after application of the threshold limitation (the lesser of 1 and 2 below)	86,255,157	-	86,255,157
1. Adjusted gross DTAs expected to be realized following the balance sheet date	86,255,157	-	86,255,157
2. Adjusted gross DTAs allowed per limitation threshold	XXX	XXX	323,346,326
Adjusted gross DTAs (excluding the amount of DTAs from above) offset by gross DTLs	4,883,795	-	4,883,795
DTAs admitted as the result of application of SSAP 101 total	\$ 113,938,952	\$ -	\$ 113,938,952

NOTES TO THE FINANCIAL STATEMENTS

	Change		Total
	Ordinary	Capital	
Federal income taxes paid in prior years recoverable through loss carrybacks	\$ (22,800,000)	\$ -	\$ (22,800,000)
Adjusted gross DTAs expected to be realized (excluding the amount of DTAs from above) after application of the threshold limitation (the lesser of 1 and 2 below)	(70,829,873)	-	(70,829,873)
1. Adjusted gross DTAs expected to be realized following the balance sheet date	(70,829,873)	-	(70,829,873)
2. Adjusted gross DTAs allowed per limitation threshold	XXX	XXX	(12,431,662)
Adjusted gross DTAs (excluding the amount of DTAs from above) offset by gross DTLs	(521,854)	-	(521,854)
DTAs admitted as the result of application of SSAP 101 total	<u>\$ (94,151,727)</u>	<u>\$ -</u>	<u>\$ (94,151,727)</u>

	September 30, 2021	December 31, 2020
RBC percentage used to determine recovery period and threshold limitation amount	830 %	863 %
Amount of total adjusted capital used to determine recovery period and threshold limitation	\$ 2,072,764,429	\$ 2,155,642,173

Management believes the Company will be able to utilize the DTAs in the future without any tax planning strategies.

Do the Company's tax planning strategies include the use of reinsurance? No

B. No significant change.

C. Current income taxes incurred consisted of the following major components:

	September 30, 2021	December 31, 2020
Current income tax:		
Federal	\$ (56,201,897)	\$ 68,119,002
Foreign	—	—
Subtotal	(56,201,897)	68,119,002
Federal income tax on net capital gains/(losses)	13,347,182	2,925,204
Utilization of capital loss carryforwards	—	—
Other	—	—
Federal and foreign income taxes incurred	<u>\$ (42,854,715)</u>	<u>\$ 71,044,206</u>

NOTES TO THE FINANCIAL STATEMENTS

The changes in the main components of deferred income tax amounts were as follows:

	<u>September 30, 2021</u>	<u>December 31, 2020</u>	<u>Change</u>
DTAs:			
Ordinary:			
Discounting of unpaid losses	\$ 10,222,168	\$ 13,875,528	\$ (3,653,360)
Unearned premium reserve	—	72,703,383	(72,703,383)
Policyholder reserves	—	—	—
Investments	—	—	—
Deferred acquisition costs	—	—	—
Policyholder dividends accrual	—	—	—
Fixed assets	—	—	—
Compensation and benefits accrual	—	—	—
Pension accrual	—	—	—
Receivables - nonadmitted	—	—	—
Net operating loss carryforward	—	—	—
Tax credit carryforwards	5	5	—
Other (including items <5% of total ordinary tax assets)	1,558,153	1,411,589	146,564
Employee benefits	1,837,447	4,654,620	(2,817,173)
Litigation reserves	—	—	—
Nonadmitted assets	6,169,452	21,293,827	(15,124,375)
Subtotal	<u>19,787,225</u>	<u>113,938,952</u>	<u>(94,151,727)</u>
Statutory valuation allowance adjustment	—	—	—
Nonadmitted	—	—	—
Admitted ordinary DTAs	<u>19,787,225</u>	<u>113,938,952</u>	<u>(94,151,727)</u>
Capital:			
Investments	—	5,662,374	(5,662,374)
Net capital loss carryforward	—	—	—
Real estate	—	—	—
Other (including items <5% of total capital tax assets)	—	—	—
Subtotal	<u>—</u>	<u>5,662,374</u>	<u>(5,662,374)</u>
Statutory valuation allowance adjustment	—	—	—
Nonadmitted	—	(5,662,374)	5,662,374
Admitted capital DTAs	<u>—</u>	<u>—</u>	<u>—</u>
Admitted DTAs	<u>\$ 19,787,225</u>	<u>\$ 113,938,952</u>	<u>\$ (94,151,727)</u>
Deferred tax liabilities (“DTLs”):			
Ordinary:			
Investments	\$ (8,676,258)	\$ (14,913,353)	\$ 6,237,095
Fixed assets	(5,557,962)	(5,409,839)	(148,123)
Deferred and uncollected premiums	—	—	—
Policyholder reserves	—	—	—
Other (including items <5% of total ordinary tax liabilities)	—	—	—
Subtotal	<u>(14,234,220)</u>	<u>(20,323,192)</u>	<u>6,088,972</u>

NOTES TO THE FINANCIAL STATEMENTS

	<u>September 30, 2021</u>	<u>December 31, 2020</u>	<u>Change</u>
Capital			
Investments	(1,912,123)	-	(1,912,123)
Real estate	-	-	-
Other (including items <5% of total capital tax liabilities)	-	-	-
Investments in consolidated subsidiaries	-	-	-
Unrealized capital gains (losses)	-	-	-
Subtotal	<u>(1,912,123)</u>	<u>-</u>	<u>(1,912,123)</u>
DTLs	<u>\$ (16,146,343)</u>	<u>\$ (20,323,192)</u>	<u>\$ 4,176,849</u>
Net DTAs/(DTLs)	<u>\$ 3,640,882</u>	<u>\$ 93,615,760</u>	<u>\$ (89,974,878)</u>
			(5,662,374)
			(10,418,216)
			-
			<u>(106,055,468)</u>

- D. The provision for Federal and foreign income taxes incurred is different from that which would be obtained by applying the statutory Federal income tax rate to net gain (loss) from operations after dividends to policyholders and before Federal income tax. The significant items causing the difference were as follows:

	<u>September 30, 2021</u>
Net income, before net realized capital gains (losses), after dividends to policyholders and before all other Federal and foreign income taxes @ 21%	\$ 32,017,427
Net realized capital gains (losses) @ 21%	20,963,408
Tax effect of:	
Change in nonadmitted assets	\$ 15,124,375
Prior years adjustments and accruals	54,914
Nondeductible expenses	27,389
Meals and entertainment	3,059
Penalties	168
Dividend received deduction	(206,723)
Tax exempt income	<u>(4,783,264)</u>
Total statutory income taxes (benefit)	<u>\$ 63,200,753</u>
Federal and foreign income taxes incurred including tax on realized capital gains	\$ (42,854,715)
Change in net DTAs	<u>106,055,468</u>
Total statutory income taxes (benefit)	<u>\$ 63,200,753</u>

- E. No significant change.

NOTES TO THE FINANCIAL STATEMENTS

- F. (1) The Company's federal income tax return is consolidated with the following entities, with Farmers Insurance Exchange ("FIE") as the parent company.

Farmers Insurance Exchange	Farmers Specialty Insurance Company
American Federation Insurance Company	Foremost Express Insurance Agency, Inc.
American Pacific Insurance Company, Inc.	Foremost Insurance Company Grand Rapids, Michigan
Bristol West Casualty Insurance Company	Foremost Lloyds of Texas
Bristol West Holdings, Inc.	Foremost Property and Casualty Insurance Company
Bristol West Insurance Company	Foremost Signature Insurance Company
Bristol West Insurance Services of California, Inc.	Hawaii Insurance Consultants Ltd.
Bristol West Insurance Services, Inc. of Florida	Illinois Farmers Insurance Company
Bristol West Preferred Insurance Company	Kraft Lake Insurance Agency Inc.
BWIS of Nevada, Inc.	Mid-Century Insurance Company
Coast National General Agency, Inc.	Mid-Century Insurance Company of Texas
Coast National Holding Company	Security National Insurance Company
Coast National Insurance Company	Texas Farmers Insurance Company
Economy Fire & Casualty Company	Toggle Insurance Company
Economy Preferred Insurance Company	Western Star Insurance Services, Inc.
Economy Premier Assurance Company	21st Century Advantage Insurance Company
Farmers Casualty Insurance Company	21st Century Auto Insurance Company of New Jersey
Farmers Direct Property and Casualty Insurance Company	21st Century Casualty Company
Farmers General Insurance Agency, Inc.	21st Century Centennial Insurance Company
Farmers Group Property & Casualty Insurance Company	21st Century Indemnity Insurance Company
Farmers Insurance Company of Idaho	21st Century Insurance & Financial Services
Farmers Insurance Company of Oregon	21st Century Insurance Company
Farmers Insurance Company, Inc.	21st Century Insurance Group
Farmers Insurance Hawaii, Inc.	21st Century North America Insurance Company
Farmers Insurance of Columbus, Inc.	21st Century Pacific Insurance Company
Farmers Lloyds Insurance Company of Texas	21st Century Pinnacle Insurance Company
Farmers Lloyds, Inc.	21st Century Premier Insurance Company
Farmers New Century Insurance Company	

- (2) FIE and its eligible affiliates have executed a tax-sharing agreement whereby FIE receives from its affiliates the tax they would pay if they had filed separate returns and pays to the affiliates amounts for any tax benefits reported. Any expense or benefit so derived is recognized in the respective affiliate's current year tax provision. Intercompany tax balances are settled monthly based on estimates with the final settlement made annually within 30 days after the return has been filed.

G-I. No significant change.

10. Information Concerning Parents, Subsidiaries, Affiliates and Other Related Parties

- A-B. The Company has paid its preferred stock dividends due to MetLife Credit Corp. ("MLCC") through the November 15, 2020 quarterly payment. The next dividend payment normally is due and payable on February 15, 2021. Due to a definitive agreement to sell the Company and certain of its subsidiaries to Farmers Group, Inc. ("Farmers Group") as described in Note 21.A., all preferred stock dividend amounts due and in arrears from November 16, 2020 through April 1, 2021 were paid when the preferred stock was redeemed as described in Note 13.A.

On April 1, 2021, the Company paid an in-kind dividend of Metropolitan General Insurance Company ("MGEN") common stock of \$34,906,119 to MetLife, Inc. ("MetLife").

In conjunction with the sale of the Company to Farmers Group as described in Note 21.A., certain invested assets primarily consisting of private equity partnerships and bonds, were sold to a MetLife affiliate in March 2021 and in April 2021 prior to the sale of the Company. The invested assets sold had a book/adjusted carrying value of \$574,282,174 and an estimated fair value of \$635,662,553 at the date of sale including accrued interest of \$1,700,351. A realized capital gain of \$58,636,860 was recognized on these sales, along with the release of accumulated unrealized gains of \$43,926,453.

In the normal course of business, the Company transfers invested assets to and from affiliates. The Company received bonds, with a fair value of \$4,078,398 including accrued interest of \$39,020 during August 2021.

- C. No significant change.

NOTES TO THE FINANCIAL STATEMENTS

D. The Company has receivables and payables with affiliates for services necessary to conduct its business. Receivables expected to be settled within 90 days are admitted. Receivables from affiliates totaled \$489,379 and \$30,915,219 at September 30, 2021 and December 31, 2020, respectively, of which \$201,265 and \$433,821 were nonadmitted. Payables to affiliates totaled \$1,805,528,993 and \$29,959,046 at September 30, 2021 and December 31, 2020, respectively.

E. Effective April 8, 2021, the Company entered into a service agreement with FIE. Under the terms of this agreement, FIE provides various services as are necessary and appropriate to discharge their obligations to their policyholders, shareholders and regulators. These agreements broadly encompass, claims adjustment services, investment management services, preparation of insurance policies, billing and collections, and other administrative services.

On April 7, the Company terminated the agreement with MetLife Legal Plans, effective April 1, 2021. Balances due will be settled within 60 days of the termination date.

F. No significant change.

G. The outstanding shares of common stock of the Company are owned as follows: 800 shares are owned by FIE, 100 shares are owned by Fire Insurance Exchange, and 100 shares are owned by Truck Insurance Exchange. On April 1, 2021, the Company redeemed all its preferred stock, as described in Note 13.A.

H-K. No significant change.

L. The Company did not hold investments in a downstream noninsurance holding company as of September 30, 2021.

M. The Company's SCA investments, as of September 30, 2021, were as follows:

SCA Entities	Percentage of SCA Ownership	Gross Amount	Admitted Amount	Nonadmitted Amount	Type of NAIC Filing ⁽¹⁾	Date of Filing to the NAIC	NAIC Valuation Amount	NAIC Response Received Y/N	NAIC Disallowed Entities Valuation Method Resubmission Required Y/N	Code ⁽²⁾
a. SSAP 97 8a Entities										
None	—%	\$ —	\$ —		—	—	\$ —	—	—	—
Total SSAP 97 8a Entities	XXX				XXX	XXX		XXX	XXX	XXX
b. SSAP 97 8b(ii) Entities										
None	—	—	—	—	—	—	—	—	—	—
Total SSAP 97 8b(ii) Entities	XXX				XXX	XXX		XXX	XXX	XXX
c. SSAP 97 8b(iii) Entities										
Metropolitan Lloyds Inc	100.00	\$ 1,000	\$ —	\$ 1,000	S1	10/19/2016	No Value	Y	N	I
Metlife Auto & Home Ins Agency Inc	100.00	10,715,010	—	10,715,010	S1	10/19/2016	No Value	Y	N	I
Total SSAP 97 8b(iii) Entities	XXX	\$ 10,716,010	\$ —	\$ 10,716,010	XXX	XXX	\$ —	XXX	XXX	XXX
d. SSAP 97 8b(iv) Entities										
None	—	—	—	—	—	—	—	—	—	—
Total SSAP 97 8b(iv) Entities	XXX	\$ —	\$ —	\$ —	XXX	XXX	\$ —	XXX	XXX	XXX
e. Total SSAP 97 8b Entities (except 8bi) (b+c+d)	XXX	\$ 10,716,010	\$ —	\$ 10,716,010	XXX	XXX	\$ —	XXX	XXX	XXX
f. Aggregate Total (a+e)	XXX	\$ 10,716,010	\$ —	\$ 10,716,010	XXX	XXX	\$ —	XXX	XXX	XXX

⁽¹⁾ S1 - Sub 1, S2 - Sub 2 or RDF - Resubmission of Disallowed Filing

⁽²⁾ I - Immaterial or M - Material

N-O. No significant change.

11. Debt**A. Debt**

(1-6) During 2020, the Company issued short-term advances associated with FHLB of Boston agreements with stated maturity dates in 2021. At September 30, 2021, the Company had no short-term debt outstanding and no accrued interest. Interest was paid monthly between 0.35% and 0.40% per annum. The debt was required to be collateralized by assets in the general account of the Company with a fair value at least equal to the outstanding principal.

(7) At September 30, 2021, there were no assets pledged as collateral.

(8) Interest paid during 2021 on short-term advances was \$504,243.

(9-12) The Company has no debt outstanding at September 30, 2021. None of the debt was considered to be extinguished by in-substance defeasance prior to the effective date of this statement.

NOTES TO THE FINANCIAL STATEMENTS**B. Federal Home Loan Bank Agreements**

(1) The Company is a member of the FHLB of Boston as of September 30, 2021. Through its membership, the Company has conducted business activity (borrowings) with the FHLB. Prior to the sale of the Company to Farmers Group as described in Note 21.A., it was part of the Company's strategy to utilize these funds as a source of contingent liquidity as well as for spread margin business. In conjunction with this sale, the Company has unwound its business activities with the FHLB and as of September 30, 2021, the Company only holds membership stock in conjunction with its ongoing contingent liquidity strategy. The Company has determined the actual or estimated maximum borrowing capacity as \$2,680,844,006. The Company calculated this amount in accordance with RI regulatory and or FHLB specific borrowing limits.

(2) FHLB Capital Stock

a. The Company's aggregate total for FHLB capital stock was as follows at:

	September 30, 2021		
	Total	General Account	Separate Account
Membership stock - Class A	\$ —	\$ —	\$ —
Membership stock - Class B	1,382,600	1,382,600	—
Activity stock	—	—	—
Excess stock	—	—	—
Aggregate total	<u>\$ 1,382,600</u>	<u>\$ 1,382,600</u>	<u>\$ —</u>
Actual or estimated borrowing capacity as determined by the insurer	\$ 2,680,844,006	\$ 2,680,844,006	—

	December 31, 2020		
	Total	General Account	Separate Account
Membership stock - Class A	\$ —	\$ —	\$ —
Membership stock - Class B	963,900	963,900	—
Activity stock	28,000,000	28,000,000	—
Excess stock	—	—	—
Aggregate total	<u>\$ 28,963,900</u>	<u>\$ 28,963,900</u>	<u>\$ —</u>
Actual or estimated borrowing capacity as determined by the insurer	\$ 3,338,975,030	\$ 3,338,975,030	—

b. The Company's membership stock (Class A and B) eligible for redemption at September 30, 2021 was as follows:

	Total	Not Eligible for Redemption	Less Than 6 Months	6 Months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
Membership stock						
Class A	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
Class B	\$ 1,382,600	\$ 1,382,600	\$ —	\$ —	\$ —	\$ —

(3) The Company's collateral pledged to FHLB was as follows:

a. Amount pledged as of:

	September 30, 2021		
	Fair Value	Carrying Value	Aggregate Total Borrowing
1. Total collateral pledged - Total General and Separate Accounts	\$ —	\$ —	\$ —
2. Total collateral pledged - General Account	\$ —	\$ —	\$ —
3. Total collateral pledged - Separate Account	\$ —	\$ —	\$ —
	December 31, 2020		
4. Total collateral pledged - Total General and Separate Accounts	\$ 1,063,428,117	\$ 992,380,672	\$ 700,000,000

NOTES TO THE FINANCIAL STATEMENTS

- b. Maximum amount pledged during the reporting period ended:

	September 30, 2021		
	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
1. Maximum collateral pledged - Total General and Separate Accounts	\$ 1,062,993,596	\$ 999,374,881	\$ 700,000,000
2. Maximum collateral pledged - General Account	\$ 1,062,993,596	\$ 999,374,881	\$ 700,000,000
3. Maximum collateral pledged - Separate Account	\$ —	\$ —	\$ —
	December 31, 2020		
4. Maximum collateral pledged - Total General and Separate Accounts	\$ 1,139,242,917	\$ 1,070,082,205	\$ 800,000,000

- (4) The Company's borrowing from FHLB was as follows:

- a. Amount borrowed as of:

	September 30, 2021			
	Total	General Account	Separate Account	Funding Agreements Reserves Established
Debt	\$ —	\$ —	—	—
Funding agreements	—	—	—	—
Other	—	—	—	—
Aggregate total	<u>\$ —</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ —</u>
	December 31, 2020			
	Total	General Account	Separate Account	Funding Agreements Reserves Established
Debt	\$ 700,000,000	\$ 700,000,000	—	—
Funding agreements	—	—	—	—
Other	—	—	—	—
Aggregate total	<u>\$ 700,000,000</u>	<u>\$ 700,000,000</u>	<u>\$ —</u>	<u>\$ —</u>

- b. Maximum amount borrowed during the reporting period ended:

	September 30, 2021		
	Total	General Account	Separate Account
Debt	\$ 700,000,000	\$ 700,000,000	\$ —
Funding agreements	—	—	—
Other	—	—	—
Aggregate total	<u>\$ 700,000,000</u>	<u>\$ 700,000,000</u>	<u>\$ —</u>

- c. FHLB - Prepayment Obligations:

	Does the company have prepayment obligations under the following arrangement (yes/no)?
Debt	No
Funding agreements	—
Other	—

There were no prepayment obligations under funding agreements, other than in the event of default.

NOTES TO THE FINANCIAL STATEMENTS

12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

A. Defined Benefit Plan

As of September 30, 2021, the Company did not sponsor a defined benefit plan.

B-I. No significant change.

13. Capital and Surplus, Shareholder's Dividend Restrictions and Quasi Reorganizations

A. The Company's capital is comprised of common stock as of September 30, 2021. The Company has 1,000 shares of common stock authorized, of which 1,000 shares are issued and outstanding, with a \$4,200 per share par value. As of March 31, 2021, the Company had 315,000 shares authorized of preferred stock, of which 315,000 shares were issued and outstanding, with a \$1,000 per share par value. On April 1, 2021, the Company redeemed \$315,000,000 in preferred stock owned by MLCC.

B. On April 1, 2021, the Company redeemed all its issued and outstanding preferred stock.

C. No significant change.

D. The Company has paid its preferred stock dividends to MLCC through the November 15, 2020 quarterly payment. The next dividend payment normally is due and payable on February 15, 2021. Due to a definitive agreement to sell the Company and certain of its subsidiaries to Farmers Group as described in Note 21.A., all preferred stock dividend amounts due and in arrears from November 16, 2020 through April 1, 2021 were paid when the preferred stock was redeemed as described in Note 13.A.

On April 1, 2021, the Company paid an in-kind dividend of MGEN common stock of \$34,906,119 to MetLife.

E-I. No significant change.

J. The portion of unassigned funds (surplus) represented by cumulative unrealized gains (losses) was \$47,550,719 at September 30, 2021.

K-M. No significant change.

14. Liabilities, Contingencies and Assessments

A-F. No significant change.

G. All Other Contingencies

Uncollectible Premium Receivables

Based upon Company experience, the amount of premiums and other accounts receivable that may become uncollectible and result in a potential loss is not material to the Company's financial condition.

Litigation

Certain of the Farmers' companies are defendants in certain lawsuits arising in the normal course of business, which are in various stages of development. Some of these matters seek punitive as well as compensatory damages. While it is not possible to predict the outcome of these matters with certainty, management believes that their ultimate disposition will not have a material effect on the Company's financial position or results of operations. In addition, certain of the Farmers' companies are, from time to time, involved as parties in various governmental and administrative proceedings.

15. Leases

No significant change.

NOTES TO THE FINANCIAL STATEMENTS

16. Information about Financial Instruments with Off-Balance Sheet Risk and Financial Instruments with Concentrations of Credit Risk

- (1) The table below summarizes the notional amount of the Company's financial instruments (derivatives that are designated as effective hedging instruments) with off-balance sheet credit risk at:

	Assets		Liabilities	
	September 30, 2021	December 31, 2020	September 30, 2021	December 31, 2020
Swaps	\$ —	\$ 103,895,500	\$ —	\$ —
Futures	—	—	—	—
Options	—	—	—	—
Total	\$ —	\$ 103,895,500	\$ —	\$ —

- (2) See Note 8 for a description of the nature and terms of the Company's derivatives, including market risks, cash requirements and related accounting policy.
- (3) The Company may be exposed to credit-related losses in the event of nonperformance by counterparties to derivatives. Generally, the current credit exposure of the Company's derivatives is limited to the net positive estimated fair value of derivatives at the reporting date after taking into consideration the existence of master netting or similar agreements and any collateral received pursuant to such agreements.

The Company manages its credit risk related to derivatives by entering into transactions with creditworthy counterparties and establishing and monitoring exposure limits. The Company's OTC derivative transactions are governed by International Swaps and Derivatives Association, Inc. ("ISDA") Master Agreements which provide for legally enforceable set-off and close-out netting of exposures to specific counterparties in the event of early termination of a transaction, which includes, but is not limited to, events of default and bankruptcy. In the event of an early termination, the Company is permitted to set-off receivables from the counterparty against payables to the same counterparty arising out of all included transactions. Substantially all of the Company's ISDA Master Agreements also include Credit Support Annex provisions which may require both the pledging and accepting of collateral in connection with its OTC derivatives.

Off-balance sheet credit exposure is the excess of positive estimated fair value over positive book/adjusted carrying value for the Company's highly effective hedges at the reporting date. All collateral received from counterparties to mitigate credit-related losses is deemed worthless for the purpose of calculating the Company's off-balance sheet credit exposure. The Company had no off-balance sheet credit exposure at September 30, 2021. The off-balance sheet credit exposure of the Company's swaps was \$557,651 at December 31, 2020.

- (4) At September 30, 2021 and December 31, 2020, the Company held no off-balance sheet collateral on its OTC-bilateral derivatives.

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

The Company did not participate in the transfer or servicing of financial assets during the nine months ended September 30, 2021.

C. Wash Sales

- (1) In the course of the Company's asset management, securities are not sold and reacquired within 30 days of the sale date to enhance the Company's yield on its investment portfolio. There may be occasional isolated incidents where wash sales occur.

- (2) The Company had no wash sales with an NAIC designation 3 or below or unrated securities during the nine months ended September 30, 2021.

18. Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans

No significant change.

NOTES TO THE FINANCIAL STATEMENTS**19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators**

No significant change.

20. Fair Value Measurement

A. (1) Assets and Liabilities Measured and Reported at Estimated Fair Value or net asset value (“NAV”) at Reporting Date

Hierarchy Table

The following table provides information about financial assets and liabilities measured and reported at estimated fair value or NAV at:

	September 30, 2021				
	Fair Value Measurements at Reporting Date Using				Total
	Level 1	Level 2	Level 3	NAV	
Assets					
Bonds:					
Industrial & Miscellaneous	—	52,595,522	3,431,908	—	56,027,430
Unaffiliated Bank Loans	—	8,476,839	—	—	8,476,839
Total bonds	—	61,072,361	3,431,908	—	64,504,269
Perpetual preferred stocks:					
Industrial & Miscellaneous	—	32,317,000	—	—	32,317,000
Common stocks:					
Industrial & Miscellaneous ⁽¹⁾	8,130,624	1,382,600	10,685	—	9,523,909
Total assets	<u>\$ 8,130,624</u>	<u>\$ 94,771,961</u>	<u>\$ 3,442,593</u>	<u>\$ —</u>	<u>\$ 106,345,178</u>

⁽¹⁾ Common stocks as presented in the table above may differ from the amounts presented in the Statutory Statements of Assets, Liabilities, Surplus and Other Funds because certain of these investments are not measured at estimated fair value (e.g., affiliated common stocks carried at underlying equity, etc.).

(2) Assets and Liabilities Measured and Reported at Estimated Fair Value at Reporting Date

Rollforward Table - Level 3 Assets and Liabilities

A rollforward of the estimated fair value measurements for all assets and liabilities measured and reported at estimated fair value using significant unobservable (Level 3) inputs for their respective time periods was as follows:

	Estimated Fair Value Measurements in Level 3 of the Fair Value Hierarchy									
	Balance, June 30, 2021	Transfer into Level 3	Transfer out of Level 3 ⁽³⁾	Total Gains and Losses included in Net Income ⁽¹⁾	Total Gains and Losses included in Capital and Surplus	Purchases ⁽²⁾	Sales ⁽²⁾	Issuances ⁽²⁾	Settlements ⁽²⁾	Balance, September 30, 2021
Assets										
Bonds - Industrial & miscellaneous	\$ 12,684,213	\$ —	\$ —	\$ (89,025)	\$ 188,745	\$ —	\$ (9,352,025)	\$ —	\$ —	\$ 3,431,908
Redeemable preferred stocks - Industrial & miscellaneous	291,723	—	(291,723)	—	—	—	—	—	—	—
Common stocks - Industrial &	7,123	—	—	—	3,562	—	—	—	—	10,685
Total	<u>\$ 12,983,059</u>	<u>\$ —</u>	<u>\$ (291,723)</u>	<u>\$ (89,025)</u>	<u>\$ 192,307</u>	<u>\$ —</u>	<u>\$ (9,352,025)</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ 3,442,593</u>

⁽¹⁾ Interest and dividend accruals, as well as cash interest coupons and dividends received, are excluded from the rollforward.

⁽²⁾ The amount reported within purchases, sales, issuances and settlements is the purchase/issuance price (for purchases and issuances) and the sales/settlement proceeds (for sales and settlements) based upon the actual date purchased/issued or sold/settled.

⁽³⁾ Redeemable preferred stocks that were measured at estimated fair value at the beginning of the period, but were measured at amortized cost at the end of the period, as amortized cost was less than estimated fair value at the end of the period - are reported within transfer out of Level 3 column in the amount of \$291,723.

NOTES TO THE FINANCIAL STATEMENTS

Transfers between Levels

Overall, transfers between levels occur when there are changes in the observability of inputs and market activity.

Transfers into or out of Level 3

Transfers into or out of Level 3 are presented in the table above. Assets and liabilities are transferred into Level 3 when a significant input cannot be corroborated with market observable data. This occurs when market activity decreases significantly and underlying inputs cannot be observed, current prices are not available and/or when there are significant variances in quoted prices, thereby affecting transparency. Assets and liabilities are transferred out of Level 3 when circumstances change such that a significant input can be corroborated with market observable data. This may be due to a significant increase in market activity, a specific event, or one or more significant input(s) becoming observable.

During the quarter ended September 30, 2021, there were no transfers in or out of Level 3, except for the changes in fair value measurements that are footnoted in the table above.

(3) Assets and Liabilities Measured and Reported at Estimated Fair Value at Reporting Date

Valuation Techniques and Inputs for Level 2 and Level 3 Assets and Liabilities by Major Classes of Assets and Liabilities:

When developing estimated fair values, the Company considers two broad valuation techniques: (i) the market approach and (ii) the income approach. The Company determines the most appropriate valuation technique to use, given what is being measured and the availability of sufficient inputs, giving priority to observable inputs.

The Company categorizes its financial assets and liabilities into a three-level hierarchy, based on the significant input with the lowest level in their valuation. The input levels are as follows. Level 1 - Unadjusted quoted prices in active markets for identical assets or liabilities. The Company defines active markets based on average trading volume for common stock. The size of the bid/ask spread is used as an indicator of market activity for bonds. Level 2 - Quoted prices in markets that are not active or inputs that are observable either directly or indirectly. These inputs can include quoted prices for similar but not identical assets or liabilities other than quoted prices in Level 1, quoted prices in markets that are not active, or other significant inputs that are observable or can be derived principally from or corroborated by observable market data for substantially the full term of the assets or liabilities. Level 3 - Unobservable inputs that are supported by little or no market activity and are significant to the determination of estimated fair value of the assets and liabilities. Unobservable inputs reflect the reporting entity's own assumptions about the assumptions that market participants would use in pricing the asset or liability.

The valuation of most instruments listed below are determined using independent pricing sources, matrix pricing, discounted cash flow methodologies or other similar techniques that use either observable market inputs or unobservable inputs.

NOTES TO THE FINANCIAL STATEMENTS

Instrument	Level 2 Observable Inputs	Level 3 Unobservable Inputs
Bonds		
U.S. corporate and Foreign corporate securities - included within Industrial & Miscellaneous and Unaffiliated Bank Loans		
	Valuation Techniques: Principally the market and income approaches. Key Inputs: <ul style="list-style-type: none"> quoted prices in markets that are not active benchmark yields; spreads off benchmark yields; new issuances; issuer rating trades of identical or comparable securities; duration privately-placed securities are valued using the additional key inputs: <ul style="list-style-type: none"> market yield curve; call provisions observable prices and spreads for similar public or private securities that incorporate the credit quality and industry sector of the issuer delta spread adjustments to reflect specific credit-related issues 	Valuation Techniques: Principally the market approach. Key Inputs: <ul style="list-style-type: none"> illiquidity premium delta spread adjustments to reflect specific credit-related issues credit spreads quoted prices in markets that are not active for identical or similar securities that are less liquid and based on lower levels of trading activity than securities classified in Level 2 independent non-binding broker quotations
Loan-backed securities - included within Industrial & Miscellaneous		
	<ul style="list-style-type: none"> not applicable 	Valuation Techniques: Principally the market and income approaches. Key Inputs: <ul style="list-style-type: none"> credit spreads quoted prices in markets that are not active for identical or similar securities that are less liquid and based on lower levels of trading activity than securities classified in Level 2 independent non-binding broker quotations
Common and preferred stocks		
	Valuation Techniques: Principally the market approach Key Input: <ul style="list-style-type: none"> quoted prices in markets that are not active 	Valuation Techniques: Principally the market and income approaches. Key Inputs: <ul style="list-style-type: none"> credit ratings; issuance structures quoted prices in markets that are not active for identical or similar securities that are less liquid and based on lower levels of trading activity than securities classified in Level 2 independent non-binding broker quotations

B. The Company provides additional fair value information in Notes 11, 21 and 22.

C. Estimated Fair Value of All Financial Instruments

Information related to the aggregate fair value of financial instruments is shown below at:

	September 30, 2021						
	Aggregate Fair Value	Admitted Value	Level 1	Level 2	Level 3	NAV	Not Practicable (Carrying Value)
Assets							
Bonds	\$ 2,986,932,924	\$ 2,827,932,049	\$ 39,240,235	\$ 2,832,225,155	\$ 115,467,534	\$ —	\$ —
Preferred stocks	38,709,050	38,601,608	—	38,217,800	491,250	—	—
Common stock - unaffiliated	9,523,909	9,523,909	8,130,624	1,382,600	10,685	—	—
Mortgage loans	298,086,828	284,482,990	—	—	298,086,828	—	—
Cash and cash equivalents	6,513,750	6,513,750	6,513,750	—	—	—	—
Derivative assets ⁽¹⁾	—	—	—	—	—	—	—
Investment income due and accrued	29,317,551	29,317,551	—	29,317,551	—	—	—
Receivables for investments other than securities	11,295	11,295	—	11,295	—	—	—
Total assets	<u>\$ 3,369,095,307</u>	<u>\$ 3,196,383,152</u>	<u>\$ 53,884,609</u>	<u>\$ 2,901,154,401</u>	<u>\$ 414,056,297</u>	<u>\$ —</u>	<u>\$ —</u>
Liabilities							
Borrowed money (including interest thereon)	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
Derivative liabilities ⁽¹⁾	—	—	—	—	—	—	—
Payable for securities lending	—	—	—	—	—	—	—
Cash collateral received on derivatives	—	—	—	—	—	—	—
Total liabilities	<u>\$ —</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ —</u>

NOTES TO THE FINANCIAL STATEMENTS

December 31, 2020

	Aggregate Fair Value	Admitted Value	Level 1	Level 2	Level 3	NAV	Not Practicable (Carrying Value)
Assets							
Bonds	\$3,422,221,073	\$ 3,175,016,383	\$ 215,232,568	\$ 3,015,970,044	\$ 191,018,461	\$ —	\$ —
Preferred stocks	40,805,790	40,805,790	—	40,426,000	379,790	—	—
Common stock - unaffiliated	51,066,360	51,066,360	22,095,337	28,963,900	7,123	—	—
Mortgage loans	413,088,578	394,604,846	—	—	413,088,578	—	—
Cash and cash equivalents	76,577,787	76,574,964	76,577,787	—	—	—	—
Derivative assets ⁽¹⁾	5,471,803	4,914,151	—	5,471,803	—	—	—
Investment income due and accrued	32,654,455	32,654,455	—	32,654,455	—	—	—
Receivables for investments other than securities	74,164	74,164	—	74,164	—	—	—
Total assets	<u>\$4,041,960,010</u>	<u>\$ 3,775,711,113</u>	<u>\$ 313,905,692</u>	<u>\$ 3,123,560,366</u>	<u>\$ 604,493,952</u>	<u>\$ —</u>	<u>\$ —</u>
Liabilities							
Borrowed money (including interest thereon)	\$ 700,220,132	\$ 700,220,132	\$ —	\$ 700,220,132	\$ —	\$ —	\$ —
Derivative liabilities ⁽¹⁾	2,331,398	3,384,993	—	2,331,398	—	—	—
Payable for securities lending	161,886,091	161,886,091	—	161,886,091	—	—	—
Cash collateral received on derivatives	5,516,596	5,516,596	—	5,516,596	—	—	—
Total liabilities	<u>\$ 869,954,217</u>	<u>\$ 871,007,812</u>	<u>\$ —</u>	<u>\$ 869,954,217</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ —</u>

⁽¹⁾ Classification of derivatives is based on each derivative's positive (asset) or negative (liability) book/adjusted carrying value, which equals the net admitted assets and liabilities.

Assets and Liabilities

The methods and significant assumptions used to estimate the fair value of all admitted financial instruments are presented below.

The Company defines fair value as the price that would be received to sell an asset or paid to transfer a liability (an exit price) in the principal or most advantageous market for the asset or liability in an orderly transaction between market participants on the measurement date. In most cases, the exit price and the transaction (or entry) price will be the same at initial recognition.

Excluded from the disclosure are General Account investments accounted for under the equity method.

Bonds, Stocks, Cash and Cash Equivalents

When available, the estimated fair value for bonds, including loan-backed securities, preferred stocks, unaffiliated common stocks and cash equivalents are based on quoted prices in active markets that are readily and regularly obtainable. Generally, these investments are classified in Level 1, are the most liquid of the Company's securities holdings and valuation of these securities does not involve management's judgment.

When quoted prices in active markets are not available, the determination of estimated fair value is based on market standard valuation methodologies, giving priority to observable inputs. The significant inputs to the market standard valuation methodologies for certain types of securities with reasonable levels of price transparency are inputs that are observable in the market or can be derived principally from or corroborated by observable market data. Generally, these investments are classified in Level 2.

When observable inputs are not available, the market standard valuation methodologies rely on inputs that are significant to the estimated fair value that are not observable in the market or cannot be derived principally from or corroborated by observable market data. These unobservable inputs can be based in large part on management's judgment or estimation, and cannot be supported by reference to market activity. Even though these inputs are unobservable, management believes they are consistent with what other market participants would use when pricing such securities and are considered appropriate given the circumstances. Generally, these investments are classified in Level 3.

The use of different methodologies, assumptions and inputs may have a material effect on the estimated fair values of the Company's securities holdings.

The estimated fair value for cash approximates carrying value and is classified as Level 1 given the nature of cash.

NOTES TO THE FINANCIAL STATEMENTS

Mortgage Loans

For mortgage loans, estimated fair value is primarily determined by estimating expected future cash flows and discounting them using current interest rates for similar mortgage loans with similar credit risk, or is determined from pricing for similar mortgage loans. The estimated fair values for impaired mortgage loans are principally obtained by estimating the fair value of the underlying collateral using market standard appraisal and valuation methods. Mortgage loans valued using significant unobservable inputs are classified in Level 3.

Derivatives

The estimated fair value of OTC derivatives is determined through the use of pricing models. The determination of estimated fair value, when quoted market values are not available, is based on market standard valuation methodologies and inputs that management believes are consistent with what other market participants would use when pricing such instruments. The significant inputs to the pricing models for most OTC derivatives are inputs that are observable in the market or can be derived principally from, or corroborated by, observable market data. Significant inputs that are observable generally include interest rates, foreign currency exchange rates, interest rate curves, credit curves and volatility. Derivative valuations can be affected by changes in interest rates, foreign currency exchange rates, financial indices, credit spreads, default risk, nonperformance risk, volatility, liquidity and changes in estimates and assumptions used in pricing models. Generally, these derivatives are classified in Level 2.

Most inputs for OTC derivatives are mid-market inputs but, in certain cases, liquidity adjustments are used when they are deemed more representative of exit value. Market liquidity, as well as the use of different methodologies, assumptions and inputs may have a material effect on the estimated fair values of the Company's derivatives and could materially affect the net change in capital and surplus.

Investment Income Due and Accrued

Due to the short-term nature of investment income due and accrued, the Company believes there is minimal risk of material changes in interest rates or the credit of the issuer such that estimated fair value approximates carrying value. These amounts are generally classified as Level 2.

Receivables for Investments Other Than Securities

The estimated fair value of receivables for investments other than securities approximates carrying value. The receivable account, classified within Level 2, essentially represents the equivalent of demand receivable balances and is generally received over a short period. Excluded from the disclosure are those assets that are not considered to be financial instruments subject to this disclosure.

Borrowed Money (Including Interest Thereon)

The estimated fair value for borrowed money (including interest thereon) approximates carrying value due to the short-term maturities of these instruments. These amounts are generally classified in Level 2.

Payable for Securities Lending

The estimated fair value of payable for securities lending approximates carrying value as these obligations are short-term in nature. These amounts are generally classified in Level 2.

Cash Collateral Received on Derivatives

The estimated fair value of cash collateral received on derivatives approximates carrying value as these obligations are short-term in nature. These amounts are generally classified in Level 2.

- D. At September 30, 2021, the Company had no investments where it was not practicable to estimate fair value.
- E. The Company did not have any investments that were measured using NAV as a practical expedient as of September 30, 2021.

NOTES TO THE FINANCIAL STATEMENTS**21. Other Items**

A. Unusual or Infrequent Items

In December 2020, MetLife entered into a definitive agreement to sell its wholly-owned subsidiary, the Company, and certain of its wholly-owned subsidiaries to Farmers Group for \$3.9 billion in cash. In connection with the transaction, MetLife and a Farmers Group subsidiary have established a 10-year strategic partnership to offer its personal line products on MetLife's U.S. Group Benefits platform. The transaction closed on April 7, 2021.

B-G. 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

On April 1, 2021, the Company sold its company owned life insurance ("COLI") asset to MLCC at its fair value of \$336,030,202.

22. Events Subsequent

The Company has evaluated events subsequent to September 30, 2021 through November 11, 2021, which is the date these financial statements were available to be issued, and has determined there are no material subsequent events requiring adjustment to or disclosure in the financial statements.

The Company has not been subject to the annual fee imposed under Section 9010 of the Affordable Care Act ("ACA"). The annual assessment under ACA was repealed effective 2021.

23. Reinsurance

A. The Company had aggregate recoverables for losses, paid and unpaid including IBNR, loss adjustment expenses and unearned premium with the following reinsurers, authorized or unauthorized, that exceeded 3% of the Company's policyholders' surplus at September 30, 2021:

NAIC Group Code	Federal Identification Number	Reinsurer	Unsecured Amount
0069	95-2575893	Farmers Insurance Exchange	\$ 2,357,622,253
0000	AA-9991159	Michigan Catastrophic Claims Association	\$ 64,437,986

B. No significant change.

C. Reinsurance Assumed and Ceded

(1)	Assumed Reinsurance		Ceded Reinsurance		Net	
	Premium Reserve (1)	Commission Equity (2)	Premium Reserve (3)	Commission Equity (4)	Premium Reserve (5)	Commission Equity (6)
a. Affiliates	\$ 1,001,324,375	\$ -	\$ 1,726,854,507	\$ -	\$ (725,530,132)	\$ -
b. All Other	14,121,512	1,732,871	39,155,295	4,233,056	(25,033,782)	(2,500,185)
c. Total	<u>\$ 1,015,445,887</u>	<u>\$ 1,732,871</u>	<u>\$ 1,766,009,802</u>	<u>\$ 4,233,056</u>	<u>\$ (750,563,914)</u>	<u>\$ (2,500,185)</u>

d. Direct Unearned Premium Reserves: \$ 750,563,915

(2) The additional or return commission, predicted on loss experience or on any other form of profit sharing arrangements in this annual statement as a result of existing contractual arrangements are accrued as follows:

	Direct	Assumed	Ceded	Net
a. Contingent Commission	\$ 4,811,037	\$ 4,760,632	\$ -	\$ 9,571,669
b. Sliding Scale Adjustments	-	-	-	-
c. Other Profit Commission Arrangements	-	-	-	-
d. Total	<u>\$ 4,811,037</u>	<u>\$ 4,760,632</u>	<u>\$ -</u>	<u>\$ 9,571,669</u>

D-K. No significant change.

NOTES TO THE FINANCIAL STATEMENTS

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

A-E. No significant change.

F. The Company is not subject to the risk sharing provision of the ACA.

25. Change in Incurred Losses and Loss Adjustment Expenses

A. Reserves as of December 31, 2020 were \$1,670,220,442. As of September 30, 2021, \$620,346,527 has been paid for incurred losses and loss adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years as of September 30, 2021 are \$1,053,697,997. As a result, the incurred losses and loss adjustment expenses attributable to insured events of prior years has increased by \$3,824,082 for the nine months ended September 30, 2021. The prior year incurred losses have increased mainly for the private passenger auto no fault coverage, homeowners and small commercial segments. For the nine months ended September 30, 2020, the incurred losses and loss adjustment expenses attributable to insured events of prior years increased by \$48,496,136. The Company has no retrospectively rated policies and no additional premiums or return premiums have been accrued as a result of the prior year effects.

B. Beginning in 2019, for the auto casualty coverages (bodily injury, uninsured motorists bodily injury and no fault), the Company changed its assumptions from a reliance on a five year average for the development factors to a weighted three year average. For the other coverages, there were no significant changes in methodologies or assumptions used in calculating the liability for unpaid losses and loss adjustment expenses. Beginning in March 2020, for the auto line of business, the Company also reviewed accident month data in order to estimate the impact of reduced driving and accidents due to the “shelter in place” mandates due to the COVID-19 pandemic which began in the middle of March, 2020.

26. Intercompany Pooling Arrangements

The Company did not participate in any intercompany pooling arrangements as of September 30, 2021.

Restated Quota Share Reinsurance Treaty

On April 7, 2021, MGEN’s participation in the Restated Quota Share Reinsurance Treaty was terminated and replaced by a Covered Business Reinsurance Agreement, effective April 1, 2021, whereby MGEN will cede to the Company (i) the property and casualty insurance business written by MGEN other than certain non-covered products in-force as of the effective date of the treaty and (ii) any MGEN property and casualty business sold or renewed by MGEN after the closing until such business can be written on the Company’s paper but for no longer than eighteen months from the effective date of the treaty.

Farmers Quota Share Reinsurance Agreement

Effective April 1, 2021, the Company cedes its business written, net of non-affiliated reinsurance and assumption of affiliated business under the restated quota share reinsurance treaty mentioned above, to FIE under a 100% quota share reinsurance agreement.

27. Structured Settlements

No significant change.

28. Health Care Receivables

No significant change.

29. Participating Policies

No significant change.

30. Premium Deficiency Reserves

No significant change.

31. High Deductibles

No significant change.

NOTES TO THE FINANCIAL STATEMENTS

32. *Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses*

No significant change.

33. *Asbestos/Environmental Reserves*

No significant change.

34. *Subscriber Savings Accounts*

No significant change.

35. *Multiple Peril Crop Insurance*

No significant change.

36. *Financial Guaranty Insurance*

A. No significant change.

B. As of September 30, 2021, the Company did not have any financial guaranty contracts.

Statement for September 30, 2021 of the **Farmers Property and Casualty Insurance Company**
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 No

1.2 If yes, has the report been filed with the domiciliary state? Yes 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

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 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

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

Acquisition of Farmers Property and Casualty Insurance Company (formerly Metropolitan Property and Casualty Insurance Company), and its subsidiaries. This involves various mergers, reorganization and formations – See Schedule Y Part 1, regarding information concerning activities of insurer members

3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes 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.

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes No
 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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes No N/A
 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. 12/31/2016

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. 12/31/2016

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). 01/11/2018

6.4 By what department or departments?

Rhode Island Insurance Division / Department of Business Regulation

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

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

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

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

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

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
BFP Securities	St Louis, Missouri				YES
Farmers Financial Solutions, LLC	Westlake Village, California				YES

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 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

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

Statement for September 30, 2021 of the **Farmers Property and Casualty Insurance Company**
GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [] No [X]
 9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [X] No []
 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 0

INVESTMENT

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [] No [X]
 11.2 If yes, give full and complete information relating thereto:

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 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	747,270,993	750,242,287
14.24 Short-Term Investments	0	0
14.25 Mortgage Loans on Real Estate	0	0
14.26 All Other	82,684,505	20,623,921
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 829,955,498	\$ 770,866,208
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 [X] No []

- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [X] No [] N/A []
 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: \$ 0
 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 0
 16.3 Total payable for securities lending reported on the liability page: \$ 0

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
JP Morgan Chase Bank N.A.	4 MetroTech Center, 6th Floor, Mail Code NY1-C543, Brooklyn, NY 11245

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)

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

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

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason
JP Morgan Chase & Co	JP Morgan Chase Bank N.A.	09/30/2021	Corrected address for Custodial Services

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
MetLife Investment Management, LLC	U

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 [X] No []

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 [X] No []

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
142463	MetLife Investment Management, LLC	EAU072Q8FCR1S0XGYJ21	SEC	DS

Statement for September 30, 2021 of the **Farmers Property and Casualty Insurance Company**
GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

- 18.1 Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* been followed? Yes No
- 18.2 If no, list exceptions:
19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
- a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
 - b. Issuer or obligor is current on all contracted interest and principal payments.
 - c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
- Has the reporting entity self-designated 5GI securities? Yes 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
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

Statement for September 30, 2021 of the **Farmers Property and Casualty Insurance Company**
GENERAL INTERROGATORIES (continued)

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

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

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

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

3.2 If yes, give full and complete information thereto:

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

4.2 If yes, complete the following schedule:

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

5. Operating Percentages:

5.1 A&H loss percent 0.000%

5.2 A&H cost containment percent 0.000%

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

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

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

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

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

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

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

Statement for September 30, 2021 of the **Farmers Property and Casualty Insurance Company**
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
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Affiliates

21652.....	95-2575893.....	Farmers Insurance Exchange.....	CA.....	Authorized.....		
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All Other Insurers

39950.....	22-2342710.....	Metropolitan General Insurance Company.....	RI.....	Authorized.....		
00000.....	AA-3191432.....	Vantage Risk Limited.....	BMU.....	Reciprocal Jurisdiction		

Statement for September 30, 2021 of the **Farmers Property and Casualty Insurance Company**
SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status (a)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1. Alabama.....AL.....L.....		22,245,341	27,508,731	16,642,637	16,777,822	11,189,759	12,877,280
2. Alaska.....AK.....N.....							
3. Arizona.....AZ.....L.....		13,046,930	14,147,840	7,445,180	6,385,600	5,277,834	5,442,955
4. Arkansas.....AR.....L.....		11,240,297	12,366,522	6,859,442	8,980,980	4,612,856	4,514,080
5. California.....CA.....N.....							
6. Colorado.....CO.....L.....		9,569,254	12,249,938	7,649,116	7,320,362	4,391,186	7,355,935
7. Connecticut.....CT.....L.....		46,032,561	52,633,234	24,395,195	24,572,899	39,203,652	33,067,787
8. Delaware.....DE.....L.....		1,074,833	1,079,585	527,312	575,571	557,606	479,018
9. District of Columbia.....DC.....L.....							
10. Florida.....FL.....L.....		3,900,281	3,892,171	1,992,174	878,781	3,034,545	4,031,788
11. Georgia.....GA.....L.....		12,762,798	14,567,096	7,589,442	9,620,830	5,183,148	7,003,140
12. Hawaii.....HI.....L.....		252,087	304,821	76,312	132,727	57,050	38,273
13. Idaho.....ID.....L.....		7,934,099	9,455,828	6,559,113	6,414,538	3,444,236	3,253,394
14. Illinois.....IL.....L.....		7,021,380	7,336,929	2,534,120	3,536,741	7,904,886	7,130,309
15. Indiana.....IN.....L.....		15,039,871	17,341,455	10,196,917	8,156,467	7,269,641	6,296,022
16. Iowa.....IA.....L.....		5,673,598	6,348,334	4,567,465	5,511,684	2,268,680	4,079,731
17. Kansas.....KS.....L.....		16,934,114	16,772,482	7,972,139	7,649,598	3,844,919	1,919,115
18. Kentucky.....KY.....L.....		36,493,649	34,823,367	16,359,549	15,594,656	13,604,937	12,491,433
19. Louisiana.....LA.....L.....		36,976,293	37,784,018	34,803,470	24,294,371	50,182,086	26,094,312
20. Maine.....ME.....L.....		29,939,364	28,905,079	13,594,996	13,542,569	9,886,839	9,515,457
21. Maryland.....MD.....L.....		4,645,889	4,836,820	2,519,289	1,916,153	2,127,274	2,852,552
22. Massachusetts.....MA.....L.....		178,918,874	187,403,063	76,411,667	68,660,437	58,362,061	56,804,554
23. Michigan.....MI.....L.....		13,391,903	12,794,310	4,478,803	3,970,252	7,334,618	7,613,679
24. Minnesota.....MN.....L.....		35,313,116	35,636,704	22,991,777	23,722,472	18,880,079	15,319,525
25. Mississippi.....MS.....L.....		17,019,882	17,314,219	11,227,130	13,196,712	5,795,614	4,599,232
26. Missouri.....MO.....L.....		9,391,350	9,526,639	4,892,925	5,249,472	4,572,134	3,980,838
27. Montana.....MT.....L.....		4,109,662	3,946,917	2,424,037	2,764,127	1,571,241	1,998,401
28. Nebraska.....NE.....L.....		1,758,481	2,020,896	519,143	2,039,510	516,070	664,810
29. Nevada.....NV.....L.....		9,382,154	8,578,098	4,673,660	2,735,746	5,717,307	3,699,359
30. New Hampshire.....NH.....L.....		3,924,916	9,616,006	6,427,511	4,543,829	3,014,729	3,760,529
31. New Jersey.....NJ.....L.....		114,621,836	119,781,425	77,587,787	61,426,769	125,563,182	100,500,151
32. New Mexico.....NM.....L.....		8,176,774	7,654,067	5,101,972	2,965,561	4,170,124	3,476,462
33. New York.....NY.....L.....		157,362,583	149,061,343	80,301,492	67,603,353	94,224,203	72,412,527
34. North Carolina.....NC.....L.....		52,724,788	58,919,715	30,189,211	37,589,336	18,471,330	19,560,057
35. North Dakota.....ND.....L.....		14,159,677	14,093,551	5,894,487	5,491,951	2,794,210	3,915,552
36. Ohio.....OH.....L.....		38,613,783	41,963,557	22,750,494	22,704,729	16,208,523	16,013,106
37. Oklahoma.....OK.....L.....		6,476,296	8,308,754	3,685,548	6,204,224	4,050,879	3,285,543
38. Oregon.....OR.....L.....		12,503,689	13,585,189	8,522,719	8,416,504	7,280,184	14,558,845
39. Pennsylvania.....PA.....L.....		23,957,365	26,930,581	20,755,448	19,226,952	22,944,431	18,784,542
40. Rhode Island.....RI.....L.....		36,831,473	31,877,546	11,725,909	11,227,641	10,359,973	10,869,969
41. South Carolina.....SC.....L.....		4,843,896	5,547,925	2,951,903	5,093,592	1,190,399	2,588,358
42. South Dakota.....SD.....L.....		3,055,911	3,661,401	1,608,600	3,587,687	1,232,126	1,471,887
43. Tennessee.....TN.....L.....		19,612,236	19,658,972	12,320,145	20,552,301	5,694,399	7,183,476
44. Texas.....TX.....L.....		16,841,818	12,314,988	15,014,399	9,019,233	21,948,554	22,819,712
45. Utah.....UT.....L.....		7,831,207	7,570,843	4,460,528	4,310,193	3,458,955	3,207,272
46. Vermont.....VT.....L.....		3,880,387	3,875,514	1,400,043	1,655,312	1,023,796	739,027
47. Virginia.....VA.....L.....		14,305,431	13,890,245	6,673,627	7,898,946	4,698,889	4,027,388
48. Washington.....WA.....L.....		26,562,475	29,348,083	14,768,094	10,769,216	15,191,476	10,847,580
49. West Virginia.....WV.....L.....		3,053,177	3,498,901	1,464,342	1,056,584	914,820	1,266,639
50. Wisconsin.....WI.....L.....		18,406,088	20,709,293	8,592,211	8,909,329	9,401,214	9,478,204
51. Wyoming.....WY.....L.....		5,048,535	5,153,922	2,118,637	3,383,272	1,754,761	1,964,567
52. American Samoa.....AS.....N.....							
53. Guam.....GU.....N.....							
54. Puerto Rico.....PR.....N.....							
55. US Virgin Islands.....VI.....N.....							
56. Northern Mariana Islands.....MP.....N.....							
57. Canada.....CAN.....N.....							
58. Aggregate Other Alien.....OT.....XXX.....		0	0	0	0	0	0
59. Totals.....XXX.....		1,142,862,402	1,186,596,917	644,218,117	607,837,591	652,381,415	575,854,372

DETAILS OF WRITE-INS

58001.....XXX.....							
58002.....XXX.....							
58003.....XXX.....							
58998. Summary of remaining write-ins for Line 58 from overflow page....XXX.....		0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above).....XXX.....		0	0	0	0	0	0

(a) Active Status Count

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG.....	49	R - Registered - Non-domiciled RRGs.....	0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - See DSLI).....	0	Q - Qualified - Qualified or accredited reinsurer.....	0
D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile.....	0	N - None of the above - Not allowed to write business in the state.....	8

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF FARMERS INSURANCE GROUP

PART 1 - ORGANIZATIONAL CHART

Company	FEIN	NAIC	Domiciled	Ownership	%
10433 Ella Blvd, LLC	83-0877980	N/A	DE	Mid-Century Insurance Company	100.00000
11930 Narcoossee Road, LLC	82-3606914	N/A	DE	Mid-Century Insurance Company	100.00000
12225 NE 60th Way, LLC		N/A	DE	Truck Insurance Exchange	100.00000
14001 Rosencrans Avenue, LLC	84-2794277	N/A	DE	Farmers Insurance Exchange	100.00000
145 Great Road, LLC	81-4674724	N/A	DE	Mid-Century Insurance Company	100.00000
17885 Von Karman, LLC	47-3820947	N/A	CA	Farmers Insurance Exchange	100.00000
201 Railroad Ave, LLC	82-2860816	N/A	DE	Farmers Insurance Exchange	100.00000
21st Century Advantage Insurance Company	22-3398993	25232	MN	21st Century North America Insurance Company	100.00000
21st Century Auto Insurance Company of New Jersey	22-3337475	10184	NJ	21st Century Centennial Insurance Company	100.00000
21st Century Casualty Company	95-4136306	36404	CA	21st Century Insurance Group	100.00000
21st Century Centennial Insurance Company	23-2044095	34789	PA	Mid-Century Insurance Company	100.00000
21st Century Indemnity Insurance Company	13-1967524	43974	PA	21st Century Premier Insurance Company	100.00000
21st Century Insurance and Financial Services, Inc.	51-0283170	N/A	DE	Mid-Century Insurance Company	100.00000
21st Century Insurance Company	95-2565072	12963	CA	21st Century Insurance Group	100.00000
21st Century Insurance Group	95-1935264	N/A	DE	Mid-Century Insurance Company	100.00000
21st Century North America Insurance Company	13-3333609	32220	NY	Mid-Century Insurance Company	100.00000
21st Century Pacific Insurance Company	02-0226203	23795	CO	Mid-Century Insurance Company	100.00000
21st Century Pinnacle Insurance Company	13-3922232	10710	NJ	21st Century North America Insurance Company	100.00000
21st Century Premier Insurance Company	22-1721971	20796	PA	21st Century Centennial Insurance Company	100.00000
2501 East Valley Road, LLC	82-2666461	N/A	DE	Fire Insurance Exchange	100.00000
384 Santa Trinita Ave LLC	81-0741455	N/A	DE	Fire Insurance Exchange	100.00000
3900 Indian Avenue, LLC	81-2487862	N/A	DE	Farmers Insurance Exchange	100.00000
460 Gibraltar Drive, LLC	81-4365602	N/A	DE	Truck Insurance Exchange	100.00000
5401 Wiles Road LLC	47-2591947	N/A	FL	Mid-Century Insurance Company	100.00000
600 Riverside Parkway, LLC	81-1746692	N/A	DE	Farmers Insurance Exchange	100.00000
6671-6675 North Macarthur Blvd, LLC	82-4386531	N/A	DE	Mid-Century Insurance Company	100.00000
American Federation Insurance Company	86-0812982	10245	TX	21st Century Insurance Group	100.00000
American Pacific Insurance Company, Inc.	13-3953213	10805	HI	Farmers Insurance Hawaii, Inc.	100.00000
Bristol West Casualty Insurance Company	34-1893500	11034	OH	Coast National Insurance Company	100.00000
Bristol West Holdings, Inc.	13-3994449	N/A	DE	Farmers Insurance Exchange	42.00000
Bristol West Holdings, Inc.	13-3994449	N/A	DE	Fire Insurance Exchange	3.75000
Bristol West Holdings, Inc.	13-3994449	N/A	DE	Truck Insurance Exchange	6.75000
Bristol West Holdings, Inc.	13-3994449	N/A	DE	Mid-Century Insurance Company	47.50000
Bristol West Insurance Company	38-1865162	19658	OH	Coast National Insurance Company	100.00000
Bristol West Insurance Services of California, Inc.	65-0880876	N/A	CA	Bristol West Holdings, Inc.	100.00000
Bristol West Insurance Services, Inc. of Florida	65-0616769	N/A	FL	Bristol West Holdings, Inc.	100.00000
Bristol West Preferred Insurance Company	86-1174452	12774	MI	Bristol West Holdings, Inc.	100.00000
BWIS of Nevada, Inc.	65-0919338	N/A	NV	Bristol West Holdings, Inc.	100.00000
Civic Property and Casualty Company	95-4528269	10315	CA	Fire Insurance Exchange	80.00000
Civic Property and Casualty Company	95-4528269	10315	CA	Truck Insurance Exchange	20.00000
Coast National General Agency, Inc.	76-0543593	N/A	TX	Bristol West Holdings, Inc.	100.00000
Coast National Holding Company	33-0246699	N/A	CA	Bristol West Holdings, Inc.	100.00000

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF FARMERS INSURANCE GROUP

PART 1 - ORGANIZATIONAL CHART

Company	FEIN	NAIC	Domiciled	Ownership	%
Coast National Insurance Company	33-0246701	25089	CA	Coast National Holding Company	100.00000
Economy Fire & Casualty Company	36-1022580	22926	IL	Farmers Property and Casualty Insurance Company	100.00000
Economy Preferred Insurance Company	36-3027848	38067	IL	Economy Fire & Casualty Company	100.00000
Economy Premier Assurance Company	36-3105737	40649	IL	Economy Fire & Casualty Company	100.00000
Exact Property and Casualty Company	95-4528266	10318	CA	Fire Insurance Exchange	80.00000
Exact Property and Casualty Company	95-4528266	10318	CA	Truck Insurance Exchange	20.00000
Farmers Casualty Insurance Company	05-0393243	40169	RI	Farmers Property and Casualty Insurance Company	100.00000
Farmers Direct Property and Casualty Insurance Company	23-1903575	25321	RI	Farmers Property and Casualty Insurance Company	100.00000
Farmers Financial Solutions, LLC	77-0530616	N/A	NV	FFS Holding, LLC	100.00000
Farmers General Insurance Agency, Inc.	95-3003951	N/A	RI	Farmers Property and Casualty Insurance Company	100.00000
Farmers Group Property and Casualty Insurance Company	13-2915260	34339	RI	Farmers Property and Casualty Insurance Company	100.00000
Farmers Insurance Company of Arizona	95-2626387	21598	AZ	Farmers Insurance Exchange	70.00000
Farmers Insurance Company of Arizona	95-2626387	21598	AZ	Truck Insurance Exchange	20.00000
Farmers Insurance Company of Arizona	95-2626387	21598	AZ	Fire Insurance Exchange	10.00000
Farmers Insurance Company of Idaho	95-2626385	21601	ID	Farmers Insurance Exchange	80.00000
Farmers Insurance Company of Idaho	95-2626385	21601	ID	Fire Insurance Exchange	6.70000
Farmers Insurance Company of Idaho	95-2626385	21601	ID	Truck Insurance Exchange	13.30000
Farmers Insurance Company of Oregon	95-2655893	21636	OR	Farmers Insurance Exchange	80.00000
Farmers Insurance Company of Oregon	95-2655893	21636	OR	Truck Insurance Exchange	20.00000
Farmers Insurance Company of Washington	95-2655894	21644	WA	Fire Insurance Exchange	80.00000
Farmers Insurance Company of Washington	95-2655894	21644	WA	Truck Insurance Exchange	20.00000
Farmers Insurance Company, Inc.	48-0609012	21628	KS	Farmers Insurance Exchange	90.00000
Farmers Insurance Company, Inc.	48-0609012	21628	KS	Fire Insurance Exchange	10.00000
Farmers Insurance Exchange	95-2575893	21652	CA	Interinsurance Exchange (See Note 1)	
Farmers Insurance Hawaii, Inc.	22-2640040	28487	HI	Mid-Century Insurance Company	100.00000
Farmers Insurance of Columbus, Inc.	31-0956373	36889	OH	Farmers Insurance Exchange	100.00000
Farmers Lloyds, Inc.	05-0476998	N/A	TX	Farmers Property and Casualty Insurance Company	100.00000
Farmers Lloyds Insurance Company of Texas	75-2483187	13938	TX	Farmers Lloyds, Inc.	
Farmers New Century Insurance Company	36-4165395	10806	IL	Illinois Farmers Insurance Company	100.00000
Farmers Property and Casualty Insurance Company	13-2725441	26298	RI	Farmers Insurance Exchange	80.00000
Farmers Property and Casualty Insurance Company	13-2725441	26298	RI	Truck Insurance Exchange	10.00000
Farmers Property and Casualty Insurance Company	13-2725441	26298	RI	Fire Insurance Exchange	10.00000
Farmers Services Insurance Agency	95-6048990	N/A	CA	Truck Insurance Exchange	100.00000
Farmers Specialty Insurance Company	59-2326047	43699	MI	Foremost Insurance Company Grand Rapids, Michigan	100.00000
Farmers Texas County Mutual Insurance Company	74-1067657	24392	TX	County Mutual Company (See Note 2)	
FCOA, LLC	27-0342907	N/A	DE	Foremost Insurance Company Grand Rapids, Michigan	100.00000
FFS Holding, LLC	77-0530617	N/A	NV	Mid-Century Insurance Company	100.00000
Fire Insurance Exchange	95-6235715	21660	CA	Interinsurance Exchange (See Note 3)	
Foremost County Mutual Insurance Company	38-1721730	29254	TX	County Mutual Company (See Note 4)	
Foremost Express Insurance Agency, Inc.	38-2505922	N/A	MI	FCOA, LLC	100.00000
Foremost Insurance Company Grand Rapids, Michigan	38-1407533	11185	MI	Farmers Insurance Exchange	80.00000
Foremost Insurance Company Grand Rapids, Michigan	38-1407533	11185	MI	Fire Insurance Exchange	10.00000

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF FARMERS INSURANCE GROUP PART 1 - ORGANIZATIONAL CHART

Company	FEIN	NAIC	Domiciled	Ownership	%
Foremost Insurance Company Grand Rapids, Michigan	38-1407533	11185	MI	Truck Insurance Exchange	10.00000
Foremost Lloyds of Texas	75-1779175	41688	TX	Lloyds Company (See Note 5)	
Foremost Property and Casualty Insurance Company	35-1604635	11800	MI	Foremost Insurance Company Grand Rapids, Michigan	100.00000
Foremost Signature Insurance Company GP, LLC	38-2430150 65-1142050	41513 N/A	MI DE	Foremost Insurance Company Grand Rapids, Michigan Bristol West Holdings, Inc.	100.00000 100.00000
Hawaii Insurance Consultants, Ltd.	99-0083322	N/A	HI	Mid-Century Insurance Company	100.00000
Illinois Farmers Insurance Company	36-2661515	21679	IL	Farmers Insurance Exchange	100.00000
Insurance Data Systems, G.P.	65-0881673	N/A	FL	Bristol West Holdings, Inc.	99.90000
Insurance Data Systems, G.P.	65-0881673	N/A	FL	GP, LLC	0.10000
Kraft Lake Insurance Agency, Inc.	38-2336672	N/A	MI	FCOA, LLC	100.00000
MC Maple Tree, LLC	85-2377860	N/A	DE	Mid-Century Insurance Company	100.00000
Mid-Century Insurance Company	95-6016640	21687	CA	Farmers Insurance Exchange	80.00000
Mid-Century Insurance Company	95-6016640	21687	CA	Fire Insurance Exchange	10.00000
Mid-Century Insurance Company	95-6016640	21687	CA	Truck Insurance Exchange	10.00000
Mid-Century Insurance Company of Texas	74-2448744	28673	TX	Farmers Insurance Exchange	100.00000
Neighborhood Spirit Property and Casualty Company	95-4528264	10317	CA	Fire Insurance Exchange	80.00000
Neighborhood Spirit Property and Casualty Company	95-4528264	10317	CA	Truck Insurance Exchange	20.00000
Security National Insurance Company	65-0109120	33120	FL	Bristol West Holdings, Inc.	100.00000
Texas Farmers Insurance Company	94-1663548	21695	TX	Farmers Insurance Exchange	86.28000
Texas Farmers Insurance Company	94-1663548	21695	TX	Mid Century Insurance Company	13.72000
Toggle Insurance Company	13-3551577	44245	DE	Mid-Century Insurance Company	100.00000
Toggle Services, LLC	83-3256280	N/A	DE	Toggle Insurance Company	100.00000
Truck Insurance Exchange	95-2575892	21709	CA	Interinsurance Exchange (See Note 6)	
Western Star Insurance Services, Inc.	74-1593853	N/A	TX	FCOA, LLC	100.00000

Q11.2

The following are Zurich Insurance Group entities within NAIC Group Code "0212" and are not included in Farmers Insurance Group within NAIC Group Code "0069"

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF ZURICH INSURANCE GROUP

PART 1 - ORGANIZATIONAL CHART

Company	FEIN	NAIC	Domiciled	Ownership	%
Access Franchise Management Limited		N/A	GBR	Zurich Assurance Ltd	100.00000
ACN 000 141 051 Ltd.		N/A	AUS	Zurich Financial Services Australia Limited	100.00000
Afterland Limited		N/A	GBR	Zurich Assurance Ltd	100.00000
AG Haus der Wirtschaft		N/A	CHE	Zurich Versicherungs-Gesellschaft AG	8.16327
Allied Dunbar Assurance plc		N/A	GBR	Zurich Financial Services (UKISA) Nominees Limited	100.00000
Allied Dunbar Financial Services Limited		N/A	GBR	Allied Dunbar Assurance plc	100.00000
Allied Dunbar Provident plc		N/A	GBR	Allied Dunbar Assurance plc	100.00000
Allied Zurich Holdings Limited		N/A	JEY	Zurich Versicherungs-Gesellschaft AG	100.00000
Allied Zurich Limited		N/A	GBR	Zurich Insurance Group Ltd.	100.00000
American Guarantee and Liability Insurance Company	36-6071400	26247	NY	Zurich American Insurance Company	100.00000
American Zurich Insurance Company	36-3141762	40142	IL	Steadfast Insurance Company	100.00000
Applyhere Pty Ltd		N/A	AUS	Davidson Trahaire Holding Pty Ltd	100.00000
Ashdale Land and Property Company Limited		N/A	GBR	Zurich Insurance plc	100.00000
Asistbras S/A Assistência ao Viajante		N/A	BRA	Travel Ace Internacional de Servicios S.A.	65.00000
Assistance Online (China) Co Ltd		N/A	CHN	Assistancee Online Pte. Ltd	100.00000
Assistancee Online HK Ltd		N/A	HKG	Assistancee Online HK Ltd	0.00000
Assistancee Online HK Ltd		N/A	HKG	Assistancee Online Pte. Ltd	100.00000
Assistancee Online Pte. Ltd		N/A	SGP	Customer Care Assistance Pty Ltd	100.00000
ASTIS Holdings Limited		N/A	AUS	Cover-More Finance Pty Limited	100.00000
Aust Office 1, LLC	36-4851720	N/A	DE	Zurich American Insurance Company	100.00000
autoSense AG		N/A	CHE	Zürich Versicherungs-Gesellschaft AG	33.33000
Ballykilliane Holdings Limited		N/A	IRL	Zurich Insurance plc	100.00000
Bansabadell Pensiones, E.G.F.P, S.A.		N/A	ESP	Zurich Vida, Compañía de Seguros y Reaseguros, S.A. - Socied	50.00000
Bansabadell Seguros Generales, S.A. de Seguros y Reaseguros		N/A	ESP	Zurich Versicherungs-Gesellschaft AG	50.00000
Bansabadell Servicios Auxiliares De Seguros, S.L.		N/A	ESP	Bansabadell Seguros Generales, S.A. de Seguros y Reaseguros	100.00000
Bansabadell Vida S.A. de Seguros y Reaseguros		N/A	ESP	Zurich Vida, Compañía de Seguros y Reaseguros, S.A. - Socied	50.00000
Benefit Finance Partners, L.L.C.		N/A	DE	Zurich Benefit Finance LLC	50.00000
BFP Securities LLC	13-4097988	N/A	DE	Benefit Finance Partners, L.L.C.	100.00000
Bloomington Office LP		N/A	DE	Zurich Structured Finance, Inc.	99.00000
Bloomington Office MGP Manager, Inc		N/A	DE	Zurich Structured Finance, Inc.	100.00000
Bloomington Office MGP, LLC		N/A	DE	Zurich Structured Finance, Inc.	1.00000
Bloomington Office MGP, LLC		N/A	DE	Bloomington Office MGP Manager, Inc	99.00000
Blue Insurance Australia Pty Ltd		N/A	AUS	Blue Insurance Limited	100.00000
Blue Insurance Limited		N/A	IRL	Cover-More Australia Pty Ltd	97.61000
Blue Marble Capital L.P.		N/A	BMU	Blue Marble Micro Limited	100.00000
Blue Marble Micro Limited		N/A	GBR	Zürich Versicherungs-Gesellschaft AG	100.00000
Blue Marble Microinsurance, Inc.		N/A	DE	Blue Marble Micro Limited	100.00000
Bonus Pensionskassen Aktiengesellschaft		N/A	AUT	Zurich Versicherungs-Aktiengesellschaft	87.50000
BONUS Vorsorgekasse AG		N/A	AUT	Zurich Versicherungs-Aktiengesellschaft	50.00000
BOS Apt 1, LLC	47-2289489	N/A	DE	Zurich American Insurance Company	100.00000
BOS Apt 2, LLC	47-2445859	N/A	DE	Zurich American Insurance Company	100.00000
BOS Office 2 LLC	47-1046245	N/A	DE	Zurich American Insurance Company	100.00000

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF ZURICH INSURANCE GROUP

PART 1 - ORGANIZATIONAL CHART

Company	FEIN	NAIC	Domiciled	Ownership	%
BOS Office 3, LLC	47-2483669	N/A	DE	Farmers New World Life Insurance Company	100.00000
BOS Office 4, LLC	37-1849541	N/A	DE	Zurich American Insurance Company	100.00000
BOS Retail 1, LLC	47-4684158	N/A	DE	Zurich American Insurance Company	100.00000
Bright Box Europe S.A.		N/A	CHE	Bright Box HK Limited	100.00000
Bright Box HK Limited		N/A	CHN	Zürich Versicherungs-Gesellschaft AG	100.00000
Bright Box Hungary KFT		N/A	HUN	Bright Box HK Limited	100.00000
Bright Box Middle East FZCO		N/A	ARE	Bright Box HK Limited	100.00000
Brinker Retail MGP, LLC		N/A	DE	Zurich Structured Finance, Inc.	99.00000
Bristlecourt Limited		N/A	GBR	Zurich Assurance Ltd	100.00000
brokerbusiness.ch AG		N/A	CHE	Zürich Versicherungs-Gesellschaft AG	25.00000
Cayley Aviation Ltd.		N/A	BMU	Zurich Insurance Company Ltd, Bermuda Branch	100.00000
Celta Assistance SL		N/A	ESP	Universal Assistance S.A.	100.00000
Centre Group Holdings (U.S.) Limited	13-4038482	N/A	DE	Zurich Finance Company Ltd	100.00000
Centre Insurance Company	13-2653231	34649	DE	Centre Solutions (U.S.) Limited	100.00000
Centre Life Insurance Company	04-1589940	80896	MA	Centre Solutions (U.S.) Limited	100.00000
Centre Reinsurance (U.S.) Limited	AA-3190673	N/A	BMU	Centre Group Holdings (U.S.) Limited	100.00000
Centre Solutions (Bermuda) Limited		N/A	BMU	Zurich Finance Company Ltd	100.00000
Centre Solutions (U.S.) Limited	AA-3190822	N/A	BMU	Centre Group Holdings (U.S.) Limited	100.00000
Charlotte Industrial 2, LLC	32-0616217	N/A	DE	Farmers New World Life Insurance Company	100.00000
Charlotte Office 1, LLC	30-1113235	N/A	DE	Zurich American Insurance Company	100.00000
CHI APT 1, LLC	38-3988749	N/A	DE	Zurich American Insurance Company	100.00000
CHI IND 1, LLC	47-4429730	N/A	DE	Farmers New World Life Insurance Company	100.00000
CHI IND 6, LLC	87-2430690	N/A	DE	Farmers New World Life Insurance Company	100.00000
Chilena Consolidada Seguros de Vida S.A.		N/A	CHL	Inversiones Suizo Chilena S.A.	98.97703
Chilena Consolidada Seguros Generales S.A.	AA-2280100	N/A	CHL	Chilena Consolidada Seguros de Vida S.A.	7.40525
Chilena Consolidada Seguros Generales S.A.	AA-2280100	N/A	CHL	Inversiones Suizo Chilena S.A.	82.73165
COFITEM-COFIMUR		N/A	FRA	Zurich Versicherungs-Gesellschaft AG	12.40521
Collierville Center, LP		N/A	DE	Zurich Structured Finance, Inc.	99.00000
Colonial American Casualty and Surety Company	52-1096670	34347	IL	Fidelity and Deposit Company of Maryland	100.00000
Concisa Vorsorgeberatung und Management AG		N/A	AUT	Bonus Pensionskassen Aktiengesellschaft	100.00000
Concourse Skelmersdale Limited		N/A	GBR	Zurich Financial Services (UKISA) Limited	100.00000
Cover-More (NZ) Limited		N/A	NZL	Cover-More Australia Pty Ltd	100.00000
Cover-More Asia Pte. Ltd		N/A	SGP	Travel Assist Pty Limited	100.00000
Cover-More Australia Pty Ltd		N/A	AUS	Cover-More Holdings Pty Ltd	100.00000
Cover-More Finance Pty Limited		N/A	AUS	Cover-More Group Limited	100.00000
Cover-More Group Limited		N/A	AUS	Zurich Travel Solutions Pty Limited	100.00000
Cover-More Holdings Pty Ltd		N/A	AUS	Travel Assist Pty Limited	100.00000
Cover-More Holdings USA Inc.		N/A	DE	Travel Assist Pty Limited	100.00000
Cover-More Inc.		N/A	DE	Cover-More Holdings USA Inc.	100.00000
Cover-More Insurance Services Limited		N/A	GBR	Cover-More Australia Pty Ltd	100.00000
Cover-More Insurance Services Pty Ltd		N/A	AUS	Travel Assist Pty Limited	100.00000
CP Holding Limited		N/A	VGB	Zurich Insurance Company Ltd, Bermuda Branch	100.00000

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF ZURICH INSURANCE GROUP

PART 1 - ORGANIZATIONAL CHART

Company	FEIN	NAIC	Domiciled	Ownership	%
CREC (Bloomington) Lender, LLC		N/A	DE	Zurich American Insurance Company	0.00000
CREC (Durham), LLC		N/A	DE	Zurich Structured Finance, Inc.	100.00000
CREC (Hagerstown) Lender, LLC		N/A	DE	Zurich Structured Finance, Inc.	100.00000
CREC (Hagerstown) Owner, LLC		N/A	MD	Zurich Structured Finance, Inc.	0.00000
CREC (Las Vegas), LLC		N/A	DE	Zurich Structured Finance, Inc.	100.00000
CREC (Sacramento), LLC		N/A	DE	Zurich Structured Finance, Inc.	100.00000
CREC (Sioux Falls) Lender, LLC		N/A	DE	Zurich Structured Finance, Inc.	100.00000
CREC (Sioux Falls) Owner, LLC		N/A	DE	Zurich Structured Finance, Inc.	100.00000
CREC (Sioux Falls), LLC		N/A	DE	Zurich Structured Finance, Inc.	100.00000
Cursud N.V.		N/A	ANT	Zurich Versicherungs-Gesellschaft AG	100.00000
Customer Care Assistance Pty Ltd		N/A	AUS	Customer Care Holdings Pty Ltd	100.00000
Customer Care Holdings Pty Ltd		N/A	AUS	Travel Assist Pty Limited	100.00000
Customer Care Pty Ltd		N/A	AUS	Customer Care Holdings Pty Ltd	100.00000
DA Deutsche Allgemeine Versicherung Aktiengesellschaft		N/A	DEU	Zürich Beteiligungs-Aktiengesellschaft (Deutschland)	100.00000
Dallas Office MGP Manager, Inc.		N/A	DE	Zurich Structured Finance, Inc.	100.00000
Dallas Office MGP, LLC		N/A	DE	Zurich Structured Finance, Inc.	1.00000
Dallas Office MGP, LLC		N/A	DE	Dallas Office MGP Manager, Inc.	99.00000
Dallas Tower LP		N/A	DE	Zurich Structured Finance, Inc.	99.00000
Davidson Trahaire Corpsych (Singapore) Pte. Limited		N/A	SGP	DTC Bidco Pty Ltd	100.00000
Davidson Trahaire Corpsych Pty Ltd		N/A	AUS	Davidson Trahaire Holding Pty Ltd	35.00000
Davidson Trahaire Corpsych Pty Ltd		N/A	AUS	Applyhere Pty Ltd	65.00000
Davidson Trahaire Holding Pty Ltd		N/A	AUS	DTC Australia Pty Ltd	100.00000
DB Vita S.A.		N/A	LUX	Deutscher Herold Aktiengesellschaft	25.00000
DC Apt 1, LLC	47-4654837	N/A	DE	Zurich American Insurance Company	100.00000
DC Retail 1, LLC	82-2833981	N/A	DE	Farmers New World Life Insurance Company	100.00000
Delkir S.A.		N/A	URY	Zürich Versicherungs-Gesellschaft AG	100.00000
DEN Industrial 1, LLC	84-3610066	N/A	DE	Farmers New World Life Insurance Company	100.00000
DEN Industrial 2, LLC		N/A	DE	Zurich American Insurance Company	100.00000
DEN Retail 1 LLC	47-1387852	N/A	DE	Farmers New World Life Insurance Company	100.00000
Dentolo Deutschland GmbH		N/A	DEU	Zürich Beteiligungs-Aktiengesellschaft (Deutschland)	100.00000
Derimed S.A.		N/A	ARG	Zürich Versicherungs-Gesellschaft AG	100.00000
Deutsche Zurich Pensiones, Entidad Gestora de Fondos de Pens		N/A	ESP	Zurich Vida, Compañía de Seguros y Reaseguros, S.A. - Socied	50.00000
Deutscher Herold Aktiengesellschaft		N/A	DEU	Zurich Beteiligungs-Aktiengesellschaft (Deutschland)	79.82639
Deutscher Pensionsfonds Aktiengesellschaft		N/A	DEU	Deutscher Herold Aktiengesellschaft	74.90000
Deutsches Institut für Altersvorsorge GmbH		N/A	DEU	Deutscher Herold Aktiengesellschaft	22.00000
DIG GmbH		N/A	DEU	Digital Insurance Group B.V.	100.00000
Digital Insurance Group B.V.		N/A	NLD	Zürich Versicherungs-Gesellschaft AG	10.00000
DTC Australia Pty Ltd		N/A	AUS	DTC Bidco Pty Ltd	100.00000
DTC Bidco Pty Ltd		N/A	AUS	DTC Holdco Pty Ltd	100.00000
DTC Holdco Pty Ltd		N/A	AUS	ASTIS Holdings Limited	100.00000
DTC NZ Bidco Limited		N/A	NZL	DTC Bidco Pty Ltd	100.00000
Dunbar Assets Ireland		N/A	IRL	Zurich Finance Company Ltd	0.00000

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF ZURICH INSURANCE GROUP

PART 1 - ORGANIZATIONAL CHART

Company	FEIN	NAIC	Domiciled	Ownership	%
Dunbar Assets Ireland		N/A	IRL	ZCMC II Holdings Limited	0.03664
Dunbar Assets plc		N/A	GBR	Dunbar Assets Ireland	100.00000
Dusfal S.A.		N/A	URY	Zürich Versicherungs-Gesellschaft AG	100.00000
Eagle Star (Leasing) Limited		N/A	GBR	Zurich Assurance Ltd	100.00000
Eagle Star European Life Assurance Company Limited		N/A	IRL	Zurich Life Assurance plc	100.00000
Eagle Star Group Services Limited		N/A	GBR	Eagle Star Holdings Limited	100.00000
Eagle Star Holding Company of Ireland		N/A	IRL	Zurich Assurance Ltd	0.00100
Eagle Star Holding Company of Ireland		N/A	IRL	Zurich Assurance Ltd	99.99900
Eagle Star Holdings Limited		N/A	GBR	Zurich Financial Services (UKISA) Limited	100.00000
Eagle Star Securities Limited		N/A	GBR	Zurich Insurance plc	100.00000
Edilspettacolo SRL		N/A	ITA	Zurich Insurance Company Ltd - Rappresentanza Generale per I	35.71233
Empire Fire and Marine Insurance Company	47-6022701	21326	IL	Zurich American Insurance Company	100.00000
Empire Indemnity Insurance Company	73-6091717	21334	OK	Zurich American Insurance Company	100.00000
Employee Services Limited		N/A	GBR	Allied Dunbar Financial Services Limited	100.00000
Endsleigh Financial Services Limited		N/A	GBR	Zurich Holdings (UK) Limited	100.00000
Endsleigh Pension Trustee Limited		N/A	GBR	Zurich Holdings (UK) Limited	100.00000
Eritage S.A.		N/A	URY	Zürich Versicherungs-Gesellschaft AG	65.00000
ES Plympton Nominee 1 Limited		N/A	GBR	Zurich Assurance Ltd	100.00000
ES Plympton Nominee 2 Limited		N/A	GBR	Zurich Assurance Ltd	100.00000
Euclid KY Annex, LP		N/A	DE	Zurich Structured Finance, Inc.	99.00000
Euclid Office LP		N/A	DE	Zurich Structured Finance, Inc.	99.00000
Euclid Warehouses LP		N/A	DE	Zurich Structured Finance, Inc.	99.00000
Euroamérica Administradora General de Fondos S.A		N/A	CHL	Chilena Consolidada Seguros de Vida S.A.	100.00000
Extremus Versicherung-Aktiengesellschaft		N/A	DEU	Zurich Insurance plc Niederlassung fur Deutschland	5.00000
Farmers Family Fund	45-3561769	N/A	CA	Farmers Group, Inc.	100.00000
Farmers Group, Inc.	95-0725935	N/A	NV	Zurich Versicherungs-Gesellschaft AG	12.10000
Farmers Group, Inc.	95-0725935	N/A	NV	Zurich Insurance Group Ltd.	87.90000
Farmers Life Insurance Company of New York	46-4261000	N/A	NY	Farmers New World Life Insurance Company	100.00000
Farmers New World Life Insurance Company	91-0335750	63177	WA	Farmers Group, Inc.	100.00000
Farmers Reinsurance Company	95-4650862	10873	CA	Farmers Group, Inc.	100.00000
Farmers Services Corporation		N/A	NV	Farmers Group, Inc.	100.00000
Farmers Underwriters Association		N/A	CA	Farmers Group, Inc.	100.00000
Fidelity and Deposit Company of Maryland	13-3046577	39306	IL	Zurich American Insurance Company	100.00000
FIG Holding Company		N/A	CA	Farmers Group, Inc.	100.00000
FIG Leasing Co., Inc.		N/A	CA	Farmers Group, Inc.	100.00000
Fire Underwriters Association	95-2670247	N/A	CA	Farmers Group, Inc.	100.00000
Fitsense Insurance Services Pty Ltd		N/A	AUS	Travel Assist Pty Limited	100.00000
Futuro de Bolivia S.A. Administradora de Fondos de Pensiones		N/A	BOL	Zurich Boliviana Seguros Personales S.A.	8.42193
Futuro de Bolivia S.A. Administradora de Fondos de Pensiones		N/A	BOL	Zurich South America Invest AB	71.57801
FX Insurance Agency Hawaii, LLC	83-1572480	N/A	HI	FIG Leasing Co., Inc.	100.00000
FX Insurance Agency, LLC	35-2281892	N/A	DE	FIG Leasing Co., Inc.	100.00000
General Surety & Guarantee Co Limited		N/A	GBR	Zurich Insurance Company (U.K.) Limited	100.00000

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF ZURICH INSURANCE GROUP

PART 1 - ORGANIZATIONAL CHART

Company	FEIN	NAIC	Domiciled	Ownership	%
Groewood Property Holdings Limited		N/A	GBR	Eagle Star Holdings Limited	100.00000
H4B Humboldthafen Einheitsgesellschaft GmbH&Co.KG		N/A	DEU	REX-ZDHL S.C.S. SICAV-SIF	94.90000
Halo Holdco Limited		N/A	GBR	Cover-More Australia Pty Ltd	100.00000
Halo Holdco Limited		N/A	GBR	Zürich Versicherungs-Gesellschaft AG	0.00000
Halo Insurance Services Limited		N/A	GBR	Halo Holdco Limited	100.00000
Halo Insurance Services Pty Ltd		N/A	AUS	Halo Insurance Services Limited	100.00000
Hawkcentral Limited		N/A	GBR	Zurich Assurance Ltd	100.00000
Healthinsite Proprietary Limited		N/A	ZAF	Zürich Versicherungs-Gesellschaft AG	100.00000
Healthlogix Pty Ltd		N/A	AUS	Insite Holdings Pty Ltd	100.00000
Healthlogix Tecnologia Eireli		N/A	BRA	Healthlogix Pty Ltd	100.00000
Herengracht Investments B.V		N/A	DEU	RE Curve Holding B.V.	100.00000
Hoplite Reinsurance Company of Vermont, Inc.	32-0478525	N/A	VT	Zurich Holding Company of America, Inc.	100.00000
HOU IND 1, LLC	46-2975161	N/A	DE	Zurich American Insurance Company	100.00000
HOU IND 2, LLC	46-2984834	N/A	DE	Zurich American Insurance Company	100.00000
HOU IND 3, LLC		N/A	DE	Zurich American Insurance Company	100.00000
Independence Center Realty L.P.		N/A	DE	Philadelphia Investor, LLC	89.00000
INNATE, Inc.		N/A	DC	Cover-More Holdings USA Inc.	100.00000
Insite Holdings Pty Ltd		N/A	AUS	Zürich Versicherungs-Gesellschaft AG	100.00000
INTEGRA Versicherungsdienst GmbH		N/A	AUT	Zurich Versicherungs-Aktiengesellschaft	100.00000
International Travel Assistance S.A.		N/A	PAN	Zürich Versicherungs-Gesellschaft AG	55.00000
Inversiones Suizo Chilena S.A.		N/A	CHL	Inversiones Suizo-Argentina S.A.	0.00100
Inversiones Suizo Chilena S.A.		N/A	CHL	Zurich Versicherungs-Gesellschaft AG	99.99900
Inversiones Suizo-Argentina S.A.		N/A	ARG	Zurich Lebensversicherungs-Gesellschaft AG	5.00400
Inversiones Suizo-Argentina S.A.		N/A	ARG	Zurich Versicherungs-Gesellschaft AG	94.99600
Inversiones ZS America Dos Limitada		N/A	CHL	Inversiones ZS America SpA	100.00000
Inversiones ZS America SpA		N/A	CHL	Zurich Santander Insurance America, S.L.	100.00000
Inversiones ZS America Tres SpA		N/A	CHL	Zurich Santander Insurance America, S.L.	100.00000
Irish National Insurance Company p.l.c.		N/A	IRL	Zurich Insurance plc	99.99999
Isis S.A.		N/A	ARG	Inversiones Suizo-Argentina S.A.	60.50140
Isis S.A.		N/A	ARG	Zurich Versicherungs-Gesellschaft AG	39.49860
JFS/ZSF 1997 L.P.		N/A	VA	Zurich Structured Finance, Inc.	99.00000
JFS/ZSF 1998, L.P.		N/A	VA	Zurich Structured Finance, Inc.	99.00000
Kansas City Office LP		N/A	DE	Zurich Structured Finance, Inc.	99.00000
Kansas Office MGP Manager, Inc.		N/A	DE	Zurich Structured Finance, Inc.	100.00000
Kansas Office MGP, LLC		N/A	DE	Zurich Structured Finance, Inc.	1.00000
Kansas Office MGP, LLC		N/A	DE	Kansas Office MGP Manager, Inc.	99.00000
Karvat Cover-More Assist. Pvt Ltd.		N/A	IND	Cover-More Asia Pte. Ltd	100.00000
Kennet Road 1 UK Limited		N/A	GBR	Zurich Assurance Ltd	100.00000
Kennet Road 2 UK Limited		N/A	GBR	Zurich Assurance Ltd	100.00000
Klare Corredora de Seguros S.A.		N/A	CHL	Zurich Insurance Mobile Solutions AG	49.90000
Knip (Deutschland) GmbH		N/A	DEU	Knip AG	100.00000
Knip AG		N/A	CHE	Digital Insurance Group B.V.	98.88000

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF ZURICH INSURANCE GROUP

PART 1 - ORGANIZATIONAL CHART

Company	FEIN	NAIC	Domiciled	Ownership	%
Komparu B.V.		N/A	NLD	Digital Insurance Group B.V.	100.00000
Kono Insurance Limited		N/A	HKG	Zurich Versicherungs-Gesellschaft AG	100.00000
Kouler S.A.		N/A	URY	Zürich Versicherungs-Gesellschaft AG	100.00000
LA Industrial 1, LLC	36-4877375	N/A	DE	Zurich American Insurance Company	100.00000
La Industrial 2, LLC	85-3842785	N/A	DE	Farmers New World Life Insurance Company	100.00000
LA Retail 1 LLC	47-1325180	N/A	DE	Zurich American Insurance Company	100.00000
Limited Liability Company "BRIGHT BOX"		N/A	RUS	Bright Box HK Limited	100.00000
Limited Liability Company "REMOTO"		N/A	RUS	Bright Box HK Limited	100.00000
Manon Vision Co., Ltd.		N/A	THA	Centre Solutions (Bermuda) Limited	0.00057
Manon Vision Co., Ltd.		N/A	THA	Zurich Finance Company Ltd	0.00066
Manon Vision Co., Ltd.		N/A	THA	Zurich Versicherungs-Gesellschaft AG	99.99877
MEATPACKING B.V.		N/A	NLD	Rock Inne Vastgoed B.V.	100.00000
Medidata AG		N/A	CHE	Zurich Versicherungs-Gesellschaft AG	8.85180
MI Administrators, LLC		N/A	DE	FIG Leasing Co., Inc.	100.00000
MIAMI INDUSTRIAL 1, LLC	30-0947450	N/A	DE	Zurich American Insurance Company	100.00000
Miami Industrial 2, LLC	81-3346909	N/A	DE	Farmers New World Life Insurance Company	100.00000
Miami Office 2, LLC	38-4002060	N/A	DE	Zurich American Insurance Company	100.00000
MIAMI OFFICE 3, LLC	35-2567170	N/A	DE	Zurich American Insurance Company	100.00000
Miami Retail 1, LLC	61-1852255	N/A	DE	Zurich American Insurance Company	100.00000
Minas Brasil Promotora de Servicos S/A		N/A	BRA	Zurich Minas Brasil Seguros S.A,	100.00000
Minerva Science Limited		N/A	GBR	Project Policy Bidco Limited	100.00000
MSHQ, LLC		N/A	DE	JFS/ZSF 1998, L.P.	100.00000
MSP APT 1, LLC	30-1003542	N/A	DE	Zurich American Insurance Company	100.00000
My Policy Limited		N/A	GBR	Project Policy Bidco Limited	100.00000
Nashville Office 1, LLC	30-1004249	N/A	DE	Zurich American Insurance Company	100.00000
Navigators and General Insurance Company Limited		N/A	GBR	Zurich Insurance plc	100.00000
Nearheath Limited		N/A	GBR	Zurich Assurance Ltd	100.00000
NY Industrial 1, LLC	30-1071415	N/A	DE	Zurich American Insurance Company	100.00000
Oak Underwriting plc		N/A	GBR	Zurich Holdings (UK) Limited	100.00000
OnePath General Insurance Pty Limited		N/A	AUS	Zurich Financial Services Australia Limited	100.00000
OnePath Life Australia Holdings Pty Ltd		N/A	AUS	Zurich Financial Services Australia Limited	100.00000
OnePath Life Limited		N/A	AUS	OnePath Life Australia Holdings Pty Ltd	100.00000
Orange Stone Company		N/A	IRL	Zurich Finance Company AG	100.00000
Orion Rechtsschutz-Versicherung AG		N/A	CHE	Zurich Versicherungs-Gesellschaft AG	78.00000
Parcelgate Limited		N/A	GBR	Zurich Assurance Ltd	100.00000
Perils AG		N/A	CHE	Zurich Versicherungs-Gesellschaft AG	11.11111
Perunsel S.A.		N/A	URY	Zürich Versicherungs-Gesellschaft AG	60.00000
Philly Office 1, LLC	35-2553880	N/A	DE	Zurich American Insurance Company	100.00000
POR Apt 1, LLC	47-1392591	N/A	DE	Zurich American Insurance Company	100.00000
POR Apt 2, LLC	47-4067157	N/A	DE	Zurich American Insurance Company	100.00000
POR Office 1, LLC	47-4054154	N/A	DE	Farmers New World Life Insurance Company	100.00000
Prime Corporate Psychology Pty Ltd		N/A	AUS	DTC Bidco Pty Ltd	100.00000

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF ZURICH INSURANCE GROUP

PART 1 - ORGANIZATIONAL CHART

Company	FEIN	NAIC	Domiciled	Ownership	%
Project Policy Bidco Limited		N/A	GBR	Zürich Versicherungs-Gesellschaft AG	20.00000
Protektor Lebensversicherungs-AG		N/A	DEU	Zurich Deutscher Herold Lebensversicherung Aktiengesellschaft	5.15838
PT Asuransi Adira Dinamika Tbk		N/A	IDN	Zürich Versicherungs-Gesellschaft AG	98.48794
PT Zurich Insurance Indonesia	AA-5360007	N/A	IDN	Zurich International (Bermuda) Ltd.	1.56878
PT Zurich Insurance Indonesia	AA-5360007	N/A	IDN	Zurich Versicherungs-Gesellschaft AG	97.09134
PT Zurich Topas Life		N/A	IDN	Zurich Versicherungs-Gesellschaft AG	80.00000
Qira GmbH		N/A	DEU	Digital Insurance Group B.V.	100.00000
R3 FL Holdings, LLC		N/A	FL	Fidelity and Deposit Company of Maryland	100.00000
Raleigh/Durham Offices, L.P.		N/A	DE	Zurich Structured Finance, Inc.	99.00000
RE Curve Holding B.V.		N/A	DEU	Zurich Deutscher Herold Lebensversicherung Aktiengesellschaft	100.00000
Real Garant Espana S.L.		N/A	ESP	Real Garant GmbH Garantiesysteme	100.00000
Real Garant GmbH Garantiesysteme		N/A	DEU	Real Garant Versicherung Aktiengesellschaft	100.00000
Real Garant Versicherung Aktiengesellschaft		N/A	DEU	Zurich Beteiligungs-Aktiengesellschaft (Deutschland)	100.00000
Research Triangle MGP Manager, Inc.		N/A	DE	Zurich Structured Finance, Inc.	100.00000
Research Triangle Office MGP, LLC		N/A	DE	Zurich Structured Finance, Inc.	1.00000
Research Triangle Office MGP, LLC		N/A	DE	Research Triangle MGP Manager, Inc.	99.00000
REX Holding S.a.r.l.		N/A	LUX	REX-ZDHL S.C.S. SICAV-SIF	100.00000
REX Mauchamps		N/A	FRA	REX Holding France	100.00000
REX Vilette		N/A	FRA	REX Holding France	0.00000
REX-Aurea-ZDHL S.C.S.		N/A	LUX	REX-ZDHL GP S.à r.l.	100.00000
REX-De Baak B.V.		N/A	NLD	REX Holding S.à r.l.	100.00000
REX-Germany-ZDHL S.C.S		N/A	LUX	REX-ZDHL S.C.S. SICAV-SIF	95.24000
REX-Humboldthafen Verwaltungs GmbH		N/A	DEU	REX-ZDHL S.C.S. SICAV-SIF	100.00000
Rex-Spain-ZDHL S.L.		N/A	ESP	Zurich Deutscher Herold Lebensversicherung Aktiengesellschaft	100.00000
REX-The East S.à.r.l.		N/A	LUX	REX-ZDHL S.C.S. SICAV-SIF	94.80000
REX-ZDHL GP S.a.r.l.		N/A	LUX	Zurich Deutscher Herold Lebensversicherung Aktiengesellschaft	100.00000
REX-ZDHL S.C.S. SICAV-SIF		N/A	LUX	Zurich Deutscher Herold Lebensversicherung Aktiengesellschaft	100.00000
Rock Inne Vastgoed B.V.		N/A	NLD	REX Holding S.à.r.l.	100.00000
Rokin 21 B.V.		N/A	NLD	Roxana Vastgoed B.V.	100.00000
Rokin 49 B.V.		N/A	NLD	Rock Inne Vastgoed B.V.	100.00000
Roxana Vastgoed B.V.		N/A	NLD	REX Holding S.à.r.l.	100.00000
Rural Community Insurance Company	41-1375004	39039	MN	Zurich American Insurance Company	100.00000
Sacramento Office MGP, LLC		N/A	DE	Zurich Structured Finance, Inc.	100.00000
San Diego Retail 1, LLC	61-1791237	N/A	DE	Zurich American Insurance Company	100.00000
Santander Rio Seguros S.A.		N/A	ARG	Inversiones ZS America SpA	4.00000
Santander Rio Seguros S.A.		N/A	ARG	Zurich Santander Insurance America, S.L.	96.00000
Santander Seguros Sociedad Anónima		N/A	URY	Zurich Santander Insurance America, S.L.	100.00000
Saudi National Insurance Company		N/A	BHR	Zurich Insurance Company Ltd (Bahrain Branch)	5.00000
Sceptre Trust Limited		N/A	BHS	Eagle Star Holdings Limited	0.00100
Sceptre Trust Limited		N/A	BHS	Zurich Legacy Solutions Services (UK) Limited	99.99900
SEA APARTMENT 2, LLC	46-3060914	N/A	DE	Zurich American Insurance Company	100.00000
Sea Pine Technologies, Inc.		N/A	IL	Zurich Holding Company of America, Inc.	100.00000

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF ZURICH INSURANCE GROUP

PART 1 - ORGANIZATIONAL CHART

Company	FEIN	NAIC	Domiciled	Ownership	%
Serviaide Assistencia e Servicos, Lda.		N/A	PRT	AIDE Assistencia Seguros y Reaseguros, S.A. - Sociedad Uniper	95.00001
Serviaide Assistencia e Servicos, Lda.		N/A	PRT	Serviaide, S.A. - Sociedad Unipersonal	4.99999
Serviaide, S.A. - Sociedad Unipersonal		N/A	ESP	AIDE Assistencia Seguros y Reaseguros, S.A. - Sociedad Uniper	100.00000
Servizurich S.A. - Sociedad Unipersonal		N/A	ESP	Zurich Insurance plc, Sucursal en Espana	100.00000
SF Apt 1, LLC	47-1153493	N/A	DE	Zurich American Insurance Company	100.00000
SF Office 4, LLC	47-2967693	N/A	DE	Zurich American Insurance Company	100.00000
Shire Park Limited		N/A	GBR	Zurich Assurance Ltd	12.41935
Speigelhof Vastgoed B.V.		N/A	DEU	RE Curve Holding B.V.	100.00000
Springboard Health and Performance Pty Ltd		N/A	AUS	DTC Bidco Pty Ltd	100.00000
Steadfast Insurance Company	52-0981481	26387	IL	Zurich American Insurance Company	100.00000
Steadfast Santa Clarita Holdings LLC		N/A	DE	Steadfast Insurance Company	100.00000
Stratos Limited		N/A	NZL	DTC NZ Bidco Limited	100.00000
TDG Tele Dienste GmbH		N/A	DEU	Zurich Beteiligungs-Aktiengesellschaft (Deutschland)	100.00000
Tennyson Insurance Limited		N/A	GBR	Zurich Holdings (UK) Limited	100.00000
The Liverpool Reversionary Company Limited		N/A	GBR	Zurich Legacy Solutions Services (UK) Limited	100.00000
The Zurich Services Corporation	36-3839542	N/A	IL	Zurich Holding Company of America, Inc.	100.00000
TopReport Schadenbesichtigungs GmbH		N/A	AUT	Zurich Versicherungs-Aktiengesellschaft	14.28571
Travel Ace Chile S.A.		N/A	CHL	Travel Ace Internacional de Servicios S.A.	1.00000
Travel Ace Chile S.A.		N/A	CHL	Zürich Versicherungs-Gesellschaft AG	99.00000
Travel Ace Internacional de Servicios S.A.		N/A	URY	Zürich Versicherungs-Gesellschaft AG	100.00000
Travel Assist Pty Limited		N/A	AUS	ASTIS Holdings Limited	100.00000
Travel Insurance Partners Pty Ltd		N/A	AUS	Travel Assist Pty Limited	100.00000
Travelex Insurance Services Limited		N/A	DE	Cover-More Holdings USA Inc.	100.00000
Truck Underwriters Association	95-2670330	N/A	CA	Farmers Group, Inc.	100.00000
Turegum Immobilien AG		N/A	CHE	Zurich Versicherungs-Gesellschaft AG	100.00000
UA Assistance S.A. de C.V.		N/A	MEX	Travel Ace Internacional de Servicios S.A.	0.00000
UA Assistance S.A. de C.V.		N/A	MEX	Zürich Versicherungs-Gesellschaft AG	100.00000
Universal Assistance Assistencia Ao Viajante Ltda		N/A	BRA	Perunsel S.A.	0.00000
Universal Assistance Chile S.A.		N/A	CHL	Travel Ace Internacional de Servicios S.A.	99.98000
Universal Assistance Chile S.A.		N/A	CHL	Travel Ace Chile S.A.	0.02000
Universal Assistance S.A.		N/A	ARG	World Wide Assistance S.A.	92.71000
Universal Assistance S.A.		N/A	ARG	Zürich Versicherungs-Gesellschaft AG	7.29000
Universal Assistance S.A.		N/A	URY	Zürich Versicherungs-Gesellschaft AG	100.00000
Universal Travel Assistance S.A.S.		N/A	COL	Zürich Versicherungs-Gesellschaft AG	100.00000
Universal Underwriters Insurance Company	43-1249228	41181	IL	Zurich American Insurance Company	100.00000
Universal Underwriters of Texas Insurance Company	36-3139101	40843	IL	Universal Underwriters Insurance Company	100.00000
Universal Underwriters Service Corporation	43-1269296	N/A	MO	Zurich Holding Company of America, Inc.	100.00000
Universal Assistance Inc.		N/A	FL	Universal Assistance S.A.	0.00000
Vehicle Dealer Solutions, Inc.	26-1282208	N/A	FL	Zurich Holding Company of America, Inc.	100.00000
Winchester Land, LLC		N/A	FL	R3 FL Holdings, LLC	100.00000
Winn-Dixie MGP Manager, Inc.		N/A	DE	Zurich Structured Finance, Inc.	100.00000
Wohnen H3B Humboldthafen GmbH&Co.KG		N/A	DEU	REX-ZDHL S.C.S. SICAV-SIF	94.90000

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF ZURICH INSURANCE GROUP

PART 1 - ORGANIZATIONAL CHART

Company	FEIN	NAIC	Domiciled	Ownership	%
World Travel Protection Canada Inc.		N/A	CAN	Zurich Canadian Holdings Limited	100.00000
World Wide Assistance S.A.		N/A	ARG	Zürich Versicherungs-Gesellschaft AG	100.00000
Wrightway Underwriting Limited		N/A	IRL	Ballykilliane Holdings Limited	100.00000
Z flex Gesellschaft für Personaldienstleistungen mbH		N/A	DEU	Zurich Beteiligungs-Aktiengesellschaft (Deutschland)	100.00000
ZCM (U.S.) Limited		N/A	DE	Zurich Finance Company Ltd	100.00000
ZCM Asset Holding Company (Bermuda) Limited		N/A	BMU	Zurich Finance Company Ltd	100.00000
ZCM Matched Funding Corp.		N/A	CYM	Zurich Capital Markets Inc.	100.00000
ZFUS Services, LLC	20-5900744	N/A	DE	Zurich Holding Company of America, Inc.	100.00000
ZGEE14 Limited		N/A	GBR	Zurich Legacy Solutions Services (UK) Limited	100.00000
ZLS Aseguradora de Colombia S.A		N/A	COL	Zürich Versicherungs-Gesellschaft AG	4.43000
ZLS Aseguradora de Colombia S.A		N/A	COL	Zürich Lebensversicherungs-Gesellschaft AG	95.00000
ZNA Services, LLC	02-0802795	N/A	DE	ZFUS Services, LLC	100.00000
ZPC Capital Limited		N/A	GBR	Zurich Holdings (UK) Limited	100.00000
ZSF / Office KY, LLC		N/A	DE	Euclid Office LP	100.00000
ZSF / Office NV, LLC		N/A	DE	Euclid Office LP	100.00000
ZSF / Office NY, LLC		N/A	DE	Euclid Office LP	100.00000
ZSF KY Annex, LLC		N/A	DE	Euclid KY Annex, LP	100.00000
ZSF/Bloomington, LLC		N/A	DE	Bloomington Office LP	100.00000
ZSF/C1 MGP Manager, Inc		N/A	DE	Zurich Structured Finance, Inc.	100.00000
ZSF/C1 MGP, LLC		N/A	DE	Zurich Structured Finance, Inc.	1.00000
ZSF/C1 MGP, LLC		N/A	DE	ZSF/C1 MGP Manager, Inc	99.00000
ZSF/C2 MGP Manager, Inc		N/A	DE	Zurich Structured Finance, Inc.	100.00000
ZSF/C2 MGP, LLC		N/A	DE	Zurich Structured Finance, Inc.	1.00000
ZSF/C2 MGP, LLC		N/A	DE	ZSF/CF2 MGP Manager, Inc.	99.00000
ZSF/Dallas Tower, LLC		N/A	DE	Dallas Tower LP	100.00000
ZSF/Kansas, LLC		N/A	DE	Kansas City Office LP	100.00000
ZSF/Land Parcels LLC		N/A	DE	Zurich Structured Finance, Inc.	100.00000
ZSF/Research Gateway, LLC		N/A	DE	Raleigh/Durham Offices, L.P.	100.00000
ZSF/WD Fitzgerald, LLC		N/A	DE	Euclid Warehouses LP	100.00000
ZSF/WD Hammond, LLC		N/A	DE	Euclid Warehouses LP	100.00000
ZSF/WD Jacksonville, LLC		N/A	DE	Euclid Warehouses LP	100.00000
ZSF/WD Opa Locka, LLC		N/A	DE	Euclid Warehouses LP	100.00000
ZSFH LLC	36-3096373	N/A	DE	Zurich Holding Company of America, Inc.	100.00000
ZSG Kfz-ZulassungsservicegesmbH		N/A	AUT	Zurich Versicherungs-Aktiengesellschaft	33.33333
Zurich - Companhia de Seguros Vida S.A.		N/A	PRT	Zurich Finanz-Gesellschaft AG	0.00100
Zurich - Companhia de Seguros Vida S.A.		N/A	PRT	Zurich Investments Life S.p.A.	0.00100
Zurich - Companhia de Seguros Vida S.A.		N/A	PRT	Zurich Lebensversicherungs-Gesellschaft AG	99.99600
Zurich - Companhia de Seguros Vida S.A.		N/A	PRT	Zurich Versicherungs-Gesellschaft AG	0.00100
Zurich - Companhia de Seguros Vida S.A.		N/A	PRT	Zurich Vida, Compañía de Seguros y Reaseguros, S.A. - Sociad	0.00100
Zurich (Scotland) Limited Partnership		N/A	GBR	Zurich General Partner (Scotland) Ltd	100.00000
Zurich Advice Network Limited		N/A	GBR	Allied Dunbar Assurance plc	100.00000
Zurich AFIN Mexico, S.A. DE C.V.		N/A	MEX	Zurich Compania de Sefuros, S.A.	0.00200

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SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF ZURICH INSURANCE GROUP

PART 1 - ORGANIZATIONAL CHART

Company	FEIN	NAIC	Domiciled	Ownership	%
Zurich AFIN Mexico, S.A. DE C.V.		N/A	MEX	Zurich Versicherungs-Gesellschaft AG	99.99800
Zurich Agency Services Inc.	04-3126497	N/A	MA	Zurich Holding Company of America, Inc.	100.00000
Zurich Alternative Asset Management, LLC	86-1164252	N/A	DE	Zurich Holding Company of America, Inc.	100.00000
Zurich America Latina Serviços Brasil Ltda.		N/A	BRA	Zurich Lebensversicherungs-Gesellschaft AG	0.01000
Zurich America Latina Serviços Brasil Ltda.		N/A	BRA	Zurich Versicherungs-Gesellschaft AG	99.99000
Zurich American Company, LLC	36-6169781	N/A	DE	Zurich Holding Company of America, Inc.	100.00000
Zurich American Insurance Company	36-4233459	16535	NY	Zurich Holding Company of America, Inc.	100.00000
Zurich American Insurance Company of Illinois	36-2781080	27855	IL	American Zurich Insurance Company	100.00000
Zurich American Life Insurance Company	36-3050975	90557	IL	Zurich American Corporation	100.00000
Zurich American Life Insurance Company of New York	27-4746162	14178	NY	Zurich American Life Insurance Company.	100.00000
Zurich Argentina Cia. de Seguros S.A.		N/A	ARG	Inversiones Suizo-Argentina S.A.	55.46140
Zurich Argentina Cia. de Seguros S.A.	AA-2130022	N/A	ARG	Zurich Versicherungs-Gesellschaft AG	44.53611
Zurich Argentina Compañía de Seguros de Retiro S.A.	AA-2130022	N/A	ARG	Zurich Argentina Cia. de Seguros S.A.	46.64193
Zurich Argentina Compañía de Seguros de Retiro S.A.		N/A	ARG	Zurich Versicherungs-Gesellschaft AG	53.35807
Zurich Aseguradora Argentina S.A.		N/A	ARG	Zürich Versicherungs-Gesellschaft AG	99.90000
Zurich Aseguradora Mexicana, S.A. de C.V.		N/A	MEX	Zürich Versicherungs-Gesellschaft AG	0.00000
Zurich Aseguradora Mexicana, S.A. de C.V.		N/A	MEX	Zürich Lebensversicherungs-Gesellschaft AG	100.00000
Zurich Asset Management Gerente de Fondos Comunes de Inversi		N/A	ARG	Inversiones Suizo-Argentina S.A.	89.99990
Zurich Asset Management Gerente de Fondos Comunes de Inversi		N/A	ARG	Isis S.A.	10.00010
Zurich Assurance Ltd		N/A	GBR	Eagle Star Holdings Limited	100.00000
Zurich Australia Limited		N/A	AUS	Zurich Financial Services Australia Limited	100.00000
Zurich Australian Insurance Limited	AA-1930995	N/A	AUS	Zurich Financial Services Australia Limited	100.00000
Zurich Australian Insurance Properties Pty Limited		N/A	AUS	Zurich Australia Limited	40.00000
Zurich Australian Insurance Properties Pty Limited		N/A	AUS	Zurich Australian Insurance Limited	60.00000
Zurich Australian Property Holdings Pty Ltd		N/A	AUS	Zürich Versicherungs-Gesellschaft AG	100.00000
Zurich Bank International Limited		N/A	GBR	Dunbar Assets Ireland	100.00000
Zurich Benefit Finance LLC	13-4186554	N/A	DE	Zurich Holding Company of America, Inc.	100.00000
Zurich Beteiligungs-Aktiengesellschaft (Deutschland)		N/A	DEU	Zurich IT Service AG Niederlassung fur Deutschland	82.61672
Zurich Beteiligungs-Aktiengesellschaft (Deutschland)		N/A	DEU	Zurich Leben Service AG Niederlassung fur Deutschland	17.38328
Zurich Brasil Capitalizacao S.A		N/A	BRA	Zurich Versicherungs-Gesellschaft AG	100.00000
Zurich Brasil Companhia de Seguros		N/A	BRA	Zurich Minas Brasil Seguros S.A.	100.00000
Zurich Building Control Services Limited		N/A	GBR	Zurich Holdings (UK) Limited	100.00000
Zurich Canadian Holdings Limited		N/A	CAN	Zurich Insurance Company Ltd, Canadian Branch	68.81942
Zurich Canadian Holdings Limited		N/A	CAN	Zurich Versicherungs-Gesellschaft AG	31.18058
Zurich Capital Markets Inc.		N/A	DE	ZCM (U.S.) Limited	100.00000
Zurich Capital Markets Securities Inc.		N/A	DE	Zurich Capital Markets Inc.	100.00000
Zurich Commercial Services (Europe) GmbH		N/A	DEU	Zürich Beteiligungs-Aktiengesellschaft (Deutschland)	100.00000
Zurich Community Trust (UK) Limited		N/A	GBR	Zurich Financial Services (UKISA) Limited	50.00000
Zurich Community Trust (UK) Limited		N/A	GBR	Zurich Financial Services (UKISA) Nominees Limited	50.00000
Zurich Compania de Reaseguros Argentina S.A.		N/A	ARG	Zurich Versicherungs-Gesellschaft AG	95.00000
Zurich Compania de Reaseguros Argentina S.A.		N/A	ARG	Inversiones Suizo-Argentina S.A.	5.00000
Zurich Compañía de Seguros, S.A.		N/A	MEX	Zurich Versicherungs-Gesellschaft AG	99.88280

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF ZURICH INSURANCE GROUP

PART 1 - ORGANIZATIONAL CHART

Company	FEIN	NAIC	Domiciled	Ownership	%
Zurich Corredora de Bolsa S.A.		N/A	CHL	Inversiones Suizo Chilena S.A.	99.00030
Zurich Corredora de Bolsa S.A.		N/A	CHL	Zurich Investments Chile S.A.	0.99970
Zurich Customer Active Management, d.o.o.		N/A	SVN	Zürich Versicherungs-Gesellschaft AG	100.00000
Zurich CZI Management Holding Ltd.	36-4412924	N/A	DE	Zurich Global Investment Management Inc.	100.00000
Zurich Deutscher Herold Lebensversicherung Aktiengesellschaft		N/A	DEU	Deutscher Herold Aktiengesellschaft	67.54030
Zurich Deutscher Herold Lebensversicherung Aktiengesellschaft		N/A	DEU	Zurich Beteiligungs-Aktiengesellschaft (Deutschland)	32.45970
Zurich E&S Insurance Brokerage, Inc.	95-4773780	N/A	CA	Zurich American Insurance Company	100.00000
Zurich Employment Services Limited		N/A	GBR	Zurich Financial Services (UKISA) Limited	100.00000
Zurich Engineering Inspection Services Ireland Limited		N/A	IRL	Zurich Insurance plc	100.00000
Zurich Eurolife S.A.		N/A	LUX	Zurich Lebensversicherungs-Gesellschaft AG	90.00000
Zurich Eurolife S.A.		N/A	LUX	Zurich Versicherungs-Gesellschaft AG	10.00000
Zurich F&I Reinsurance T&C Limited	AA-0053640	N/A	TCA	Zurich Agency Services Inc.	99.99950
Zurich F&I Reinsurance T&C Limited	AA-0053640	N/A	TCA	Universal Underwriters Service Corporation	0.00050
Zurich Fianzas Mexico, S.A.DE C.V.		N/A	MEX	Zurich Versicherungs-Gesellschaft AG	100.00000
Zurich Finance (Australia) Limited		N/A	AUS	Zürich Versicherungs-Gesellschaft AG	100.00000
Zurich Finance (Bermuda) Ltd.		N/A	BMU	Zurich Versicherungs-Gesellschaft AG	100.00000
Zurich Finance (Ireland) DAC		N/A	IRL	Zürich Versicherungs-Gesellschaft AG	100.00000
Zurich Finance (UK) plc		N/A	GBR	Zurich Financial Services (UKISA) Limited	99.99800
Zurich Finance (UK) plc		N/A	GBR	Zurich Financial Services (UKISA) Nominees Limited	0.00200
Zurich Finance Company Ltd		N/A	CHE	Zurich Versicherungs-Gesellschaft AG	100.00000
Zurich Financial Services (Isle of Man) Group Services Limit		N/A	GBR	Zurich Versicherungs-Gesellschaft AG	100.00000
Zurich Financial Services (Isle of Man) Holdings Limited		N/A	GBR	Zurich Versicherungs-Gesellschaft AG	100.00000
Zurich Financial Services (Isle of Man) Insurance Manager Lt		N/A	GBR	Zurich Versicherungs-Gesellschaft AG	100.00000
Zurich Financial Services (UKISA) Limited		N/A	GBR	Allied Zurich Holdings Limited	90.31559
Zurich Financial Services (UKISA) Limited		N/A	GBR	Zurich Insurance plc	9.68441
Zurich Financial Services (UKISA) Nominees Limited		N/A	GBR	Zurich Financial Services (UKISA) Limited	100.00000
Zurich Financial Services Australia Limited	AA-1930995	N/A	AUS	Zurich Versicherungs-Gesellschaft AG	100.00000
Zurich Financial Services EUB Holdings Limited		N/A	IRL	Zurich Ins Group	0.08333
Zurich Financial Services EUB Holdings Limited		N/A	IRL	Zurich Insurance Group Ltd.	99.91667
Zurich Financial Services UK Pension Trustee Limited		N/A	GBR	Zurich Financial Services (UKISA) Limited	99.00000
Zurich Finanz-Gesellschaft AG		N/A	CHE	Zurich Versicherungs-Gesellschaft AG	100.00000
Zurich General Insurance Company (China) Limited		N/A	CHN	Zurich Versicherungs-Gesellschaft AG	100.00000
Zurich General Insurance Malaysia Berhad		N/A	MYS	Zürich Versicherungs-Gesellschaft AG	100.00000
Zurich General Partner (Scotland) Ltd		N/A	GBR	Allied Zurich Holdings Limited	100.00000
Zurich GL Servicios Mexico, S.A. de C.V.		N/A	MEX	Zurich Vida, Compañía de Seguros, S.A.	5.00000
Zurich GL Servicios Mexico, S.A. de C.V.		N/A	MEX	Zurich Compañía de Seguros, S.A.	95.00000
Zurich Global Corporate UK Limited		N/A	GBR	Zurich Holdings (UK) Limited	100.00000
Zurich Global Investment Management Inc.	04-3729755	N/A	DE	Zurich Holding Company of America, Inc.	100.00000
Zurich Global, Ltd.	AA-3190947	N/A	BMU	Zurich Holding Company of America, Inc.	100.00000
Zurich Group Pension Services (UK) Ltd		N/A	GBR	Zurich Assurance Ltd	100.00000
Zurich GSG Limited		N/A	GBR	Zurich GSH Limited	100.00000
Zurich GSH Limited		N/A	GBR	Zurich Holdings (UK) Limited	100.00000

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF ZURICH INSURANCE GROUP

PART 1 - ORGANIZATIONAL CHART

Company	FEIN	NAIC	Domiciled	Ownership	%
Zurich Holding Company of America, Inc.	36-3096373	N/A	DE	Zurich Versicherungs-Gesellschaft AG	100.00000
Zurich Holding Ireland Limited		N/A	IRL	Zurich Versicherungs-Gesellschaft AG	100.00000
Zurich Holdings (UK) Limited		N/A	GBR	Zurich Versicherungs-Gesellschaft AG	100.00000
Zurich Immobilien (Deutschland) AG & Co. KG		N/A	DEU	Zurich Immobilien-treuhand (Deutschland) GmbH	0.00000
Zurich Immobilien Liegenschaftsverwaltungs-GesmbH		N/A	AUT	Zurich Versicherungs-Gesellschaft AG	100.00000
Zurich Immobilien-treuhand (Deutschland) GmbH		N/A	DEU	Zurich Deutscher Herold Lebensversicherung Aktiengesellschaft	100.00000
Zurich Insurance Company (U.K.) Limited		N/A	GBR	Zurich Versicherungs-Gesellschaft AG	100.00000
Zurich Insurance Company Escritorio de Representacao no Bras		N/A	BRA	Zurich Versicherungs-Gesellschaft AG	100.00000
Zurich Insurance Company Ltd., Representative Office Buenos Aires		N/A	ARG	Zurich Versicherungs-Gesellschaft AG	100.00000
Zurich Insurance Group Ltd.		N/A	CHE	Board of Directors	
Zurich Insurance Holdings (Hong Kong) Limited		N/A	HKG	Zurich Versicherungs-Gesellschaft AG	100.00000
Zurich Insurance Malaysia Berhad		N/A	MYS	Zurich Versicherungs-Gesellschaft AG	100.00000
Zurich Insurance plc	AA-1780059	N/A	IRL	Zurich Beteiligungs-Aktiengesellschaft (Deutschland)	25.07428
Zurich Insurance plc	AA-1780059	N/A	IRL	Zurich Holding Ireland Limited	70.40509
Zurich Insurance plc	AA-1780059	N/A	IRL	Zurich Insurance Company Ltd - Rappresentanza Generale per I	4.52063
Zurich Insurance plc, Representative Office Buenos Aires		N/A	ARG	Zurich Insurance plc	100.00000
Zurich Intermediary Group Limited		N/A	GBR	Zurich Financial Services (UKISA) Limited	99.99900
Zurich Intermediary Group Limited		N/A	GBR	Zurich Financial Services (UKISA) Nominees Limited	0.00100
Zurich International (UK) Limited	AA-1120018	N/A	GBR	Zurich Holdings (UK) Limited	100.00000
Zurich International Life Limited		N/A	GBR	Zurich Versicherungs-Gesellschaft AG	100.00000
Zurich International Pensions Administration Limited		N/A	IMN	Zurich International Life Limited	100.00000
Zurich Invest AG		N/A	CHE	Zurich Versicherungs-Gesellschaft AG	100.00000
Zurich Invest ICAV		N/A	IRL	Zürich Versicherungs-Gesellschaft AG	50.00000
Zurich Invest ICAV		N/A	IRL	Zurich Invest AG	50.00000
Zurich Investment Management Limited		N/A	AUS	Zurich Australia Limited	100.00000
Zurich Investment Services Limited		N/A	BMU	Zurich Finance Company Ltd	100.00000
Zurich Investments Life S.p.A.		N/A	ITA	Zurich Insurance Company Ltd - Rappresentanza Generale per I	100.00000
Zurich JVCompany Servicios Mexico, S.A. DE C.V.		N/A	MEX	Zurich Vida, Compania de Seguros, S.A.	99.99800
Zurich JVCompany Servicios Mexico, S.A. DE C.V.		N/A	MEX	Zurich Santander Seguros Mexico, S.A.	0.00200
Zurich Kunden Center GmbH		N/A	DEU	Zurich Beteiligungs-Aktiengesellschaft (Deutschland)	100.00000
Zurich Latin America Corporation	26-0530367	N/A	FL	Zurich Holding Company of America, Inc.	100.00000
Zurich Latin America Holding S.L. - Sociedad Unipersonal		N/A	ESP	Zurich Lebensversicherungs-Gesellschaft AG	100.00000
Zurich Latin American Services S.A.		N/A	ARG	Inversiones Suizo-Argentina S.A.	6.32000
Zurich Latin American Services S.A.		N/A	ARG	Zurich Versicherungs-Gesellschaft AG	93.68000
Zurich Lebensversicherungs-Gesellschaft AG		N/A	CHE	Zurich Versicherungs-Gesellschaft AG	100.00000
Zurich Legacy Solutions Services (UK) Limited		N/A	GBR	Zurich Versicherungs-Gesellschaft AG	100.00000
Zurich Life Assurance plc		N/A	IRL	Zurich Holding Ireland Limited	100.00000
Zurich Life Insurance (Hong Kong) Limited		N/A	HKG	Zürich Versicherungs-Gesellschaft AG	100.00000
Zurich Life Insurance (Singapore) Pte Ltd		N/A	SGP	Zurich Versicherungs-Gesellschaft AG	100.00000
Zurich Life Insurance Company Ltd., Representative office Buenos Aires		N/A	ARG	Zurich Lebensversicherungs-Gesellschaft AG	100.00000
Zurich Life Preparatory Japan Co. Ltd.		N/A	JPN	Zürich Lebensversicherungs-Gesellschaft AG	100.00000
Zurich LiveWell Services and Solutions AG		N/A	CHE	Zürich Versicherungs-Gesellschaft AG	100.00000

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF ZURICH INSURANCE GROUP

PART 1 - ORGANIZATIONAL CHART

Company	FEIN	NAIC	Domiciled	Ownership	%
Zurich Management (Bermuda) Ltd		N/A	BMU	Zurich Versicherungs-Gesellschaft AG	100.00000
Zurich Management Services Limited		N/A	GBR	Zurich Holdings (UK) Limited	100.00000
Zurich Minas Brasil Seguros S.A.		N/A	BRA	Zurich Versicherungs-Gesellschaft AG	100.00000
Zurich Pension Trustees Ireland Limited		N/A	IRL	Zurich Insurance plc	50.00000
Zurich Pension Trustees Ireland Limited		N/A	IRL	Zurich Trustee Services Limited	50.00000
Zurich Pension Trustees Limited		N/A	GBR	Zurich Assurance Ltd	100.00000
Zurich Pensions Management Limited		N/A	GBR	Allied Dunbar Assurance plc	100.00000
Zurich Pensionskassen-Beratung AG		N/A	CHE	Zurich Lebensversicherungs-Gesellschaft AG	100.00000
Zurich Professional Limited		N/A	GBR	Zurich Holdings (UK) Limited	100.00000
Zurich Project Finance (UK) Limited		N/A	GBR	Zürich Versicherungs-Gesellschaft AG	100.00000
Zurich Properties Pty Limited		N/A	AUS	Zurich Australia Limited	40.00056
Zurich Properties Pty Limited		N/A	AUS	Zurich Australian Insurance Limited	59.99944
Zurich Property Services Malaysia Sdn Bhd		N/A	MYS	Zurich Versicherungs-Gesellschaft AG	100.00000
Zurich Realty, Inc.	30-0165071	N/A	MD	Zurich Holding Company of America, Inc.	100.00000
Zurich Rechtsschutz-Schadenservice GmbH		N/A	DEU	Zurich Beteiligungs-Aktiengesellschaft (Deutschland)	100.00000
Zurich Reliable Insurance Limited		N/A	RUS	Zurich Versicherungs-Gesellschaft AG	0.10000
Zurich Reliable Insurance Limited		N/A	RUS	Zurich Versicherungs-Aktiengesellschaft	99.90000
Zurich Resseguradora Brasil S.A.		N/A	BRA	Zurich Versicherungs-Gesellschaft AG	0.00100
Zurich Resseguradora Brasil S.A.		N/A	BRA	Zurich Lebensversicherungs-Gesellschaft AG	99.99900
Zurich Risk Consulting RU		N/A	RUS	Zurich Reliable Insurance	100.00000
Zurich Risk Management Services (India) Private Limited		N/A	IND	Zurich International (Bermuda) Ltd.	1.00000
Zurich Risk Management Services (India) Private Limited		N/A	IND	Zurich Versicherungs-Gesellschaft AG	99.00000
Zurich Ruckversicherungs-Gesellschaft AG		N/A	CHE	Zurich Versicherungs-Gesellschaft AG	100.00000
Zurich Sacramento, Inc.		N/A	CA	JFS/ZSF 1998, L.P.	100.00000
Zurich Santander Brasil Odonto LTDA.		N/A	BRA	Zurich Santander Brasil Seguros e Previdência S.A.	99.00000
Zurich Santander Brasil Odonto LTDA.		N/A	BRA	Zurich Santander Brasil Seguros S.A.	1.00000
Zurich Santander Brasil Seguros e Previdência S.A.		N/A	BRA	Zurich Latin America Holding S.L. - Sociedad Unipersonal	0.22007
Zurich Santander Brasil Seguros e Previdência S.A.		N/A	BRA	Zurich Santander Holding (Spain), S.L.	99.56848
Zurich Santander Brasil Seguros S.A.		N/A	BRA	Zurich Santander Brasil Seguros e Previdência S.A.	100.00000
Zurich Santander Holding (Spain), S.L.		N/A	ESP	Zurich Santander Insurance America, S.L.	100.00000
Zurich Santander Holding Dos (Spain), S.L.		N/A	ESP	Zurich Santander Insurance America, S.L.	100.00000
Zurich Santander Insurance America, S.L.		N/A	ESP	Zurich Latin America Holding S.L. - Sociedad Unipersonal	51.00000
Zurich Santander Seguros Argentina S.A.		N/A	ARG	Zurich Santander Insurance America, S.L.	4.00000
Zurich Santander Seguros Argentina S.A.		N/A	ARG	Inversiones ZS America SpA	96.00000
Zurich Santander Seguros de Vida Chile S.A.		N/A	CHL	Inversiones ZS America Dos Limitada	99.78173
Zurich Santander Seguros de Vida Chile S.A.		N/A	CHL	Inversiones ZS America SpA	0.21827
Zurich Santander Seguros Generales Chile S.A.		N/A	CHL	Inversiones ZS America Dos Limitada	99.50540
Zurich Santander Seguros Generales Chile S.A.		N/A	CHL	Inversiones ZS America SpA	0.49460
Zurich Santander Seguros Mexico, S.A.		N/A	MEX	Inversiones ZS America SpA	0.00053
Zurich Santander Seguros Mexico, S.A.		N/A	MEX	Zurich Santander Insurance America, S.L.	99.99947
Zurich Schweiz Services AG		N/A	CHE	Zürich Versicherungs-Gesellschaft AG	100.00000
Zurich Seguros Ecuador, S.A.		N/A	ECU	Zürich Versicherungs-Gesellschaft AG	100.00000

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF ZURICH INSURANCE GROUP

PART 1 - ORGANIZATIONAL CHART

Company	FEIN	NAIC	Domiciled	Ownership	%
Zurich Service GmbH		N/A	DEU	Zurich Versicherungs-Aktiengesellschaft	100.00000
Zurich Services (Australia) Pty Limited		N/A	AUS	Zurich Financial Services Australia Limited	100.00000
Zurich Services (Hong Kong) Limited		N/A	HKG	Zürich Versicherungs-Gesellschaft AG	99.99714
Zurich Services (Hong Kong) Limited		N/A	HKG	Zurich Insurance Holdings (Hong Kong) Limited	0.00286
Zurich Services A.I.E.		N/A	ESP	AlDE Asistencia Seguros y Reaseguros, S.A. - Sociedad Uniper	0.00100
Zurich Services A.I.E.		N/A	ESP	Bansabadell Pensiones, E.G.F.P, S.A.	0.00100
Zurich Services A.I.E.		N/A	ESP	Bansabadell Seguros Generales, S.A. de Seguros y Reaseguros	0.00100
Zurich Services A.I.E.		N/A	ESP	Bansabadell Vida S.A. de Seguros y Reaseguros	0.00100
Zurich Services A.I.E.		N/A	ESP	Zurich Insurance plc, Sucursal en Espana	97.18000
Zurich Services A.I.E.		N/A	ESP	Zurich Vida, Compañía de Seguros y Reaseguros, S.A. - Socied	2.81600
Zurich Services Company (Pty) Ltd		N/A	AUS	Zürich Versicherungs-Gesellschaft AG	100.00000
Zurich Services US. LLC	35-2546417	N/A	DE	Farmers Group, Inc.	50.00000
Zurich Services US. LLC	35-2546417	N/A	DE	Zurich Holding Company of America, Inc.	50.00000
Zurich Servicios de Mexico, S.A. de C.V.		N/A	MEX	Zurich Vida, Compañia de Seguros, S.A.	90.00000
Zurich Servicios de Mexico, S.A. de C.V.		N/A	MEX	Zurich, Compañia de Seguros, S.A.	10.00000
ZURICH SERVICIOS DIRECTO ESPAÑA, S.L.		N/A	ESP	Zurich Insurance Mobile Solutions AG	100.00000
Zurich Servicios y Soporte México, S.A. de C.V.		N/A	MEX	Zürich Versicherungs-Gesellschaft AG	0.02000
Zurich Servicios y Soporte México, S.A. de C.V.		N/A	MEX	Zürich Lebensversicherungs-Gesellschaft AG	99.98000
Zurich Shared Services S.A.		N/A	CHL	Inversiones Suizo Chilena S.A.	99.98667
Zurich Shared Services S.A.		N/A	CHL	Zurich Investments Chile S.A.	0.01333
Zurich Sigorta A.S.		N/A	TUR	Zurich Versicherungs-Gesellschaft AG	100.00000
Zurich Small Amount and Short Term Insurance Ltd		N/A	JPN	Zürich Versicherungs-Gesellschaft AG	100.00000
Zurich South America Invest AB		N/A	SWE	Zurich Versicherungs-Gesellschaft AG	100.00000
Zurich Specialties London Limited		N/A	GBR	Zurich Holdings (UK) Limited	100.00000
Zurich Structured Finance, Inc.		N/A	DE	Zurich Finance Company Ltd	100.00000
Zurich Takaful Malaysia Berhad (ZTMB)		N/A	MYS	Zurich Versicherungs-Gesellschaft AG	100.00000
Zurich Technical and Consulting Services (Beijing) Co. Ltd.		N/A	CHN	Zurich Insurance Holdings (Hong Kong) Limited	100.00000
Zurich Technology Malaysia Sdn Bhd		N/A	MYS	Zurich Technology Services Malaysia Sdn Bhd	100.00000
Zurich Technology Services Malaysia Sdn Bhd		N/A	MYS	Zurich Versicherungs-Gesellschaft AG	100.00000
Zurich Transitional Services Limited		N/A	GBR	Zurich Holdings (UK) Limited	100.00000
Zurich Travel Solutions Pty Limited		N/A	AUS	Zürich Versicherungs-Gesellschaft AG	100.00000
Zurich Treasury Services Limited		N/A	IRL	Zurich Financial Services EUB Holdings Limited	100.00000
Zurich Trustee Services Limited		N/A	IRL	Zurich Life Assurance plc	100.00000
Zurich UK General Employee Services Limited		N/A	GBR	Zurich UK General Services Limited	100.00000
Zurich UK General Services Limited		N/A	GBR	Zurich Holdings (UK) Limited	100.00000
Zurich Versicherungs-Aktiengesellschaft	AA-1220080	N/A	AUT	Zurich Versicherungs-Gesellschaft AG	99.98125
Zurich Versicherungs-Gesellschaft AG	AA-1460190	N/A	CHE	Zurich Insurance Group Ltd.	100.00000
Zurich Vida e Previdencia S.A.		N/A	BRA	Zurich Minas Brasil Seguros S.A.	100.00000
Zurich Vida, Compañía de Seguros y Reaseguros, S.A. - Socied	AA-1840022	N/A	ESP	Zurich Lebensversicherungs-Gesellschaft AG	100.00000
Zurich Vida, Compañía de Seguros, S.A.	AA-2734111	N/A	MEX	Zurich Versicherungs-Gesellschaft AG	100.00000
Zurich Vorsorge-Beratungs und Vertriebs GmbH (Deutschland)		N/A	DEU	Zürich Beteiligungs-Aktiengesellschaft (Deutschland)	100.00000
Zurich Warranty Solutions, Inc.	36-4453190	N/A	IL	American Zurich Insurance Company	100.00000

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF ZURICH INSURANCE GROUP PART 1 - ORGANIZATIONAL CHART

Company	FEIN	NAIC	Domiciled	Ownership	%
Zurich Whiteley Investment Trust Limited		N/A	GBR	Zurich Insurance plc	100.00000
Zurich Whiteley Trust Limited		N/A	GBR	Zurich Whiteley Investment Trust Limited	100.00000
Zurich Workplace Solutions (Middle East) Limited		N/A	UAE	Zurich International Life Limited	100.00000

Note 1: Farmers Insurance Exchange, formed and organized pursuant to California Insurance Code Section 1280, et seq., is owned by its policyholders. Its attorney-in-fact, Farmers Group, Inc., dba Farmers Underwriters Association, which is a subsidiary of Zurich Insurance Group Ltd. (See also Schedule Y, Part 1A)

Note 2: Farmers Texas County Mutual Insurance Company, formed and organized pursuant to Chapter 912 of the Texas Insurance Code, is managed by Farmers Group, Inc., dba Farmers Underwriters Association

Note 3: Fire Insurance Exchange, formed and organized pursuant to California Insurance Code Section 1280, et seq., is owned by its policyholders. Its attorney-in-fact, Fire Underwriters Association, which is a subsidiary of Zurich Insurance Group Ltd. (See also Schedule Y, Part 1A)

Note 4: Foremost County Mutual Insurance Company is a Texas County mutual insurance company managed by Foremost Insurance Company Grand Rapids, Michigan

Note 5: Foremost Lloyds of Texas is a Texas company managed by Foremost Insurance Company Grand Rapids, Michigan.

Note 6: Truck Insurance Exchange, formed and organized pursuant to California Insurance Code Section 1280, et seq., is owned by its policyholders. Its attorney-in-fact, Truck Underwriters Association, which is a subsidiary of Zurich Insurance Group Ltd. (See also Schedule Y, Part 1A)

Note 7: Zurich Insurance Plc operates branches in the following countries: Italy (AA-1364106), Portugal (AA-1820001), Spain (AA-1840150), and United Kingdom (AA-1780059).

Note 8: Zurich Versicherungs-Aktiengesellschaft operates a branch in Germany (AA-1340017)

Note 9: Zurich Versicherungs-Gesellschaft AG also known as Zurich Insurance Company, Ltd operates branches in the following countries: Bermuda (AA-3190825), Canada (AA-1560999), Hong Kong (AA-5324112), Ireland (AA-1780042), Japan (AA-1584115), and Singapore (AA-5760036). It also operates a management entity Alpina International (AA-1460010) in Switzerland.

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
Members															
		00000..	83-0877980..				10433 Ella Blvd, LLC.....	DE.....	NIA.....	Mid-Century Insurance Company.....	Ownership.....	100.000	Farmers Insurance Exchange.....	..N.....	
		00000..	82-3606914..				11930 Narcoossee Road, LLC.....	DE.....	NIA.....	Mid-Century Insurance Company.....	Ownership.....	100.000	Farmers Insurance Exchange.....	..N.....	
0069	Farmers Insurance Group.....						12225 NE 60th Way, LLC.....	DE.....	IA.....	Truck Insurance Exchange.....	Ownership.....	100.000	Farmers Insurance Exchange.....	..N.....	
		00000..	84-2794277..				14001 Rosencrans Avenue, LLC.....	DE.....	NIA.....	Farmers Insurance Exchange.....	Ownership.....	1.000	Farmers Insurance Exchange.....	..N.....	
		00000..	81-4674724..				145 Great Road, LLC.....	DE.....	NIA.....	Mid-Century Insurance Company.....	Ownership.....	100.000	Farmers Insurance Exchange.....	..N.....	
		00000..	47-3820947..				17885 Von Karman, LLC.....	CA.....	NIA.....	Farmers Insurance Exchange.....	Ownership.....	100.000	Farmers Insurance Exchange.....	..N.....	
		00000..	82-2860816..				201 Railroad Ave, LLC.....	DE.....	NIA.....	Farmers Insurance Exchange.....	Ownership.....	100.000	Farmers Insurance Exchange.....	..N.....	
0069	Farmers Insurance Group.....	25232..	22-3398993..				21st Century Advantage Insurance Company.....	MN.....	IA.....	21st Century North America Insurance Company.....	Ownership.....	100.000	Farmers Insurance Exchange.....	..N.....	
							21st Century Auto Insurance Company of New Jersey.....	NJ.....	IA.....	21st Century Centennial Insurance Company.....	Ownership.....	100.000	Farmers Insurance Exchange.....	..N.....	
0069	Farmers Insurance Group.....	10184..	22-3337475..				21st Century Casualty Company.....	CA.....	IA.....	21st Century Insurance Group.....	Ownership.....	100.000	Farmers Insurance Exchange.....	..N.....	
0069	Farmers Insurance Group.....	36404..	95-4136306..				21st Century Centennial Insurance Company.....	PA.....	IA.....	Mid-Century Insurance Company.....	Ownership.....	100.000	Farmers Insurance Exchange.....	..N.....	
0069	Farmers Insurance Group.....	34789..	23-2044095..				21st Century Indemnity Insurance Company.....	PA.....	IA.....	21st Century Premier Insurance Company.....	Ownership.....	100.000	Farmers Insurance Exchange.....	..N.....	
0069	Farmers Insurance Group.....	43974..	13-1967524..				21st Century Insurance and Financial Services, Inc.....	DE.....	NIA.....	Mid-Century Insurance Company.....	Ownership.....	100.000	Farmers Insurance Exchange.....	..Y.....	
		00000..	51-0283170..				21st Century Insurance Company.....	CA.....	IA.....	21st Century Insurance Group.....	Ownership.....	100.000	Farmers Insurance Exchange.....	..N.....	
0069	Farmers Insurance Group.....	12963..	95-2565072..				21st Century Insurance Group.....	DE.....	NIA.....	Mid-Century Insurance Company.....	Ownership.....	100.000	Farmers Insurance Exchange.....	..Y.....	
		00000..	95-1935264..				21st Century North America Insurance Company.....	NY.....	IA.....	Mid-Century Insurance Company.....	Ownership.....	100.000	Farmers Insurance Exchange.....	..N.....	
0069	Farmers Insurance Group.....	32220..	13-3333609..				21st Century Pacific Insurance Company.....	CO.....	IA.....	Mid-Century Insurance Company.....	Ownership.....	100.000	Farmers Insurance Exchange.....	..N.....	
0069	Farmers Insurance Group.....	23795..	02-0226203..				21st Century Pinnacle Insurance Company.....	NJ.....	IA.....	21st Century North America Insurance Company.....	Ownership.....	100.000	Farmers Insurance Exchange.....	..N.....	
0069	Farmers Insurance Group.....	10710..	13-3922232..				21st Century Premier Insurance Company.....	PA.....	IA.....	21st Century Centennial Insurance Company.....	Ownership.....	100.000	Farmers Insurance Exchange.....	..N.....	
0069	Farmers Insurance Group.....	20796..	22-1721971..				2501 East Valley Road, LLC.....	DE.....	NIA.....	Fire Insurance Exchange.....	Ownership.....	100.000	Fire Insurance Exchange.....	..N.....	
		00000..	82-2666461..				384 Santa Trinita Ave LLC.....	DE.....	NIA.....	Fire Insurance Exchange.....	Ownership.....	100.000	Farmers Insurance Exchange.....	..N.....	
		00000..	81-0741455..				3900 Indian Avenue, LLC.....	DE.....	NIA.....	Farmers Insurance Exchange.....	Ownership.....	100.000	Farmers Insurance Exchange.....	..N.....	
		00000..	81-2487862..				460 Gibraltar Drive, LLC.....	DE.....	NIA.....	Truck Insurance Exchange.....	Ownership.....	100.000	Farmers Insurance Exchange.....	..N.....	
		00000..	81-4365602..				5401 Wiles Road LLC.....	FL.....	NIA.....	Mid-Century Insurance Company.....	Ownership.....	100.000	Farmers Insurance Exchange.....	..N.....	
		00000..	47-2591947..				600 Riverside Parkway, LLC.....	DE.....	NIA.....	Farmers Insurance Exchange.....	Ownership.....	100.000	Farmers Insurance Exchange.....	..N.....	
		00000..	81-1746692..				6671-6675 North Macarthur Blvd, LLC.....	DE.....	NIA.....	Mid-Century Insurance Company.....	Ownership.....	100.000	Farmers Insurance Exchange.....	..N.....	
0069	Farmers Insurance Group.....	10245..	86-0812982..				American Federation Insurance Company.....	TX.....	IA.....	21st Century Insurance Group.....	Ownership.....	100.000	Farmers Insurance Exchange.....	..N.....	
0069	Farmers Insurance Group.....	10805..	13-3953213..				American Pacific Insurance Company, Inc.....	HI.....	IA.....	Farmers Insurance Hawaii, Inc.....	Ownership.....	100.000	Farmers Insurance Exchange.....	..N.....	
0069	Farmers Insurance Group.....	11034..	34-1893500..				Bristol West Casualty Insurance Company.....	OH.....	IA.....	Coast National Insurance Company.....	Ownership.....	100.000	Farmers Insurance Exchange.....	..N.....	
		00000..	13-3994449..				Bristol West Holdings, Inc.....	DE.....	NIA.....	Farmers Insurance Exchange.....	Ownership.....	42.000	Farmers Insurance Exchange.....	..Y.....	
		00000..	13-3994449..				Bristol West Holdings, Inc.....	DE.....	NIA.....	Fire Insurance Exchange.....	Ownership.....	3.750	Farmers Insurance Exchange.....	..Y.....	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0069	Farmers Insurance Group	00000..	13-3994449..				Bristol West Holdings, Inc.	DE	NIA	Truck Insurance Exchange	Ownership	6.750	Farmers Insurance Exchange	Y	
		00000..	13-3994449..				Bristol West Holdings, Inc.	DE	NIA	Mid-Century Insurance Company	Ownership	47.500	Farmers Insurance Exchange	Y	
		19658..	38-1865162..				Bristol West Insurance Company	OH	IA	Coast National Insurance Company	Ownership	100.000	Farmers Insurance Exchange	N	
		00000..	65-0880876..				Bristol West Insurance Services of California, Inc.	CA	NIA	Bristol West Holdings, Inc.	Ownership	100.000	Farmers Insurance Exchange	N	
		00000..	65-0616769..				Bristol West Insurance Services, Inc. of Florida	FL	NIA	Bristol West Holdings, Inc.	Ownership	100.000	Farmers Insurance Exchange	N	
0069	Farmers Insurance Group	12774..	86-1174452..				Bristol West Preferred Insurance Company	MI	IA	Bristol West Holdings, Inc.	Ownership	100.000	Farmers Insurance Exchange	N	
		00000..	65-0919338..				BWIS of Nevada, Inc.	NV	NIA	Bristol West Holdings, Inc.	Ownership	100.000	Farmers Insurance Exchange	N	
0069	Farmers Insurance Group	10315..	95-4528269..				Civic Property and Casualty Company	CA	IA	Fire Insurance Exchange	Ownership	80.000	Fire Insurance Exchange	N	
0069	Farmers Insurance Group	10315..	95-4528269..				Civic Property and Casualty Company	CA	IA	Truck Insurance Exchange	Ownership	20.000	Fire Insurance Exchange	N	
		00000..	76-0543593..				Coast National General Agency, Inc.	TX	NIA	Bristol West Holdings, Inc.	Ownership	100.000	Farmers Insurance Exchange	N	
		00000..	33-0246699..				Coast National Holding Company	CA	NIA	Bristol West Holdings, Inc.	Ownership	100.000	Farmers Insurance Exchange	N	
0069	Farmers Insurance Group	25089..	33-0246701..				Coast National Insurance Company	CA	IA	Coast National Holding Company	Ownership	100.000	Farmers Insurance Exchange	N	
0069	Farmers Insurance Group	22926..	36-1022580..				Economy Fire & Casualty Company	IL	DS	Farmers Property and Casualty Insurance Company	Ownership	100.000	Farmers Insurance Exchange	N	
0069	Farmers Insurance Group	38067..	36-3027848..				Economy Preferred Insurance Company	IL	DS	Economy Fire & Casualty Company	Ownership	100.000	Farmers Insurance Exchange	N	
0069	Farmers Insurance Group	40649..	36-3105737..				Economy Premier Assurance Company	IL	DS	Economy Fire & Casualty Company	Ownership	100.000	Farmers Insurance Exchange	N	
0069	Farmers Insurance Group	10318..	95-4528266..				Exact Property and Casualty Company	CA	IA	Fire Insurance Exchange	Ownership	80.000	Fire Insurance Exchange	N	
0069	Farmers Insurance Group	10318..	95-4528266..				Exact Property and Casualty Company	CA	IA	Truck Insurance Exchange	Ownership	20.000	Fire Insurance Exchange	N	
0069	Farmers Insurance Group	40169..	05-0393243..				Farmers Casualty Insurance Company	RI	DS	Farmers Property and Casualty Insurance Company	Ownership	100.000	Farmers Insurance Exchange	N	
0069	Farmers Insurance Group	25321..	23-1903575..				Farmers Direct Property and Casualty Insurance Company	RI	DS	Farmers Property and Casualty Insurance Company	Ownership	100.000	Farmers Insurance Exchange	N	
		00000..	77-0530616..				Farmers Financial Solutions, LLC	NV	NIA	FFS Holding, LLC	Ownership	100.000	Farmers Insurance Exchange	N	
0069	Farmers Insurance Group	00000..	95-3003951..				Farmers General Insurance Agency, Inc.	RI	DS	Farmers Property and Casualty Insurance Company	Ownership	100.000	Farmers Insurance Exchange	Y	
0069	Farmers Insurance Group	34339..	13-2915260..				Farmers Group Property and Casualty Insurance Company	RI	DS	Farmers Property and Casualty Insurance Company	Ownership	100.000	Farmers Insurance Exchange	N	
0069	Farmers Insurance Group	21598..	95-2626387..				Farmers Insurance Company of Arizona	AZ	IA	Farmers Insurance Exchange	Ownership	70.000	Farmers Insurance Exchange	N	
0069	Farmers Insurance Group	21598..	95-2626387..				Farmers Insurance Company of Arizona	AZ	IA	Truck Insurance Exchange	Ownership	20.000	Farmers Insurance Exchange	N	
0069	Farmers Insurance Group	21598..	95-2626387..				Farmers Insurance Company of Arizona	AZ	IA	Fire Insurance Exchange	Ownership	10.000	Farmers Insurance Exchange	N	
0069	Farmers Insurance Group	21601..	95-2626385..				Farmers Insurance Company of Idaho	ID	IA	Farmers Insurance Exchange	Ownership	80.000	Farmers Insurance Exchange	N	
0069	Farmers Insurance Group	21601..	95-2626385..				Farmers Insurance Company of Idaho	ID	IA	Fire Insurance Exchange	Ownership	6.700	Farmers Insurance Exchange	N	
0069	Farmers Insurance Group	21601..	95-2626385..				Farmers Insurance Company of Idaho	ID	IA	Truck Insurance Exchange	Ownership	13.300	Farmers Insurance Exchange	N	
0069	Farmers Insurance Group	21636..	95-2655893..				Farmers Insurance Company of Oregon	OR	IA	Farmers Insurance Exchange	Ownership	80.000	Farmers Insurance Exchange	N	
0069	Farmers Insurance Group	21636..	95-2655893..				Farmers Insurance Company of Oregon	OR	IA	Truck Insurance Exchange	Ownership	20.000	Farmers Insurance Exchange	N	
0069	Farmers Insurance Group	21644..	95-2655894..				Farmers Insurance Company of Washington	WA	IA	Fire Insurance Exchange	Ownership	80.000	Fire Insurance Exchange	N	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0069	Farmers Insurance Group.....	21644...	95-2655894..				Farmers Insurance Company of Washington.....	WA.....	IA.....	Truck Insurance Exchange.....	Ownership.....	.....20.000	Fire Insurance Exchange.....	.....N.....	
0069	Farmers Insurance Group.....	21628...	48-0609012..				Farmers Insurance Company, Inc.....	KS.....	IA.....	Farmers Insurance Exchange.....	Ownership.....	.....90.000	Farmers Insurance Exchange.....	.....N.....	
0069	Farmers Insurance Group.....	21628...	48-0609012..				Farmers Insurance Company, Inc.....	KS.....	IA.....	Fire Insurance Exchange.....	Ownership.....	.....10.000	Farmers Insurance Exchange.....	.....N.....	
0069	Farmers Insurance Group.....	21652...	95-2575893..				Farmers Insurance Exchange.....	CA.....	UDP.....	See Note 1.....	Other.....		.....N.....		
0069	Farmers Insurance Group.....	28487...	22-2640040..				Farmers Insurance Hawaii, Inc.....	HI.....	IA.....	Mid-Century Insurance Company.....	Ownership.....	.....100.000	Farmers Insurance Exchange.....	.....N.....	
0069	Farmers Insurance Group.....	36889...	31-0956373..				Farmers Insurance of Columbus, Inc.....	OH.....	IA.....	Farmers Insurance Exchange.....	Ownership.....	.....100.000	Farmers Insurance Exchange.....	.....N.....	
0069	Farmers Insurance Group.....	00000...	05-0476998..				Farmers Lloyds, Inc.....	TX.....	DS.....	Farmers Property and Casualty Insurance Company	Ownership.....	.....100.000	Farmers Insurance Exchange.....	.....Y.....	
0069	Farmers Insurance Group.....	13938...	75-2483187..				Farmers Lloyds Insurance Company of Texas...	TX.....	DS.....	Farmers Lloyds, Inc.	Attorney In Fact.....		Farmers Insurance Exchange.....	.....N.....	
0069	Farmers Insurance Group.....	10806...	36-4165395..				Farmers New Century Insurance Company.....	IL.....	IA.....	Illinois Farmers Insurance Company.....	Ownership.....	.....100.000	Farmers Insurance Exchange.....	.....N.....	
0069	Farmers Insurance Group.....	26298...	13-2725441..				Farmers Property and Casualty Insurance Company	RI.....	RE.....	Farmers Insurance Exchange.....	Ownership.....	.....80.000	Farmers Insurance Exchange.....	.....N.....	
0069	Farmers Insurance Group.....	26298...	13-2725441..				Farmers Property and Casualty Insurance Company	RI.....	RE.....	Truck Insurance Exchange	Ownership.....	.....10.000	Farmers Insurance Exchange.....	.....N.....	
0069	Farmers Insurance Group.....	26298...	13-2725441..				Farmers Property and Casualty Insurance Company	RI.....	RE.....	Fire Insurance Exchange.....	Ownership.....	.....10.000	Farmers Insurance Exchange.....	.....N.....	
0069	Farmers Insurance Group.....	00000...	95-6048990..				Farmers Services Insurance Agency.....	CA.....	NIA.....	Truck Insurance Exchange.....	Ownership.....	.....100.000	Truck Insurance Exchange.....	.....N.....	
0069	Farmers Insurance Group.....	43699...	59-2326047..				Farmers Specialty Insurance Company.....	MI.....	IA.....	Foremost Insurance Company Grand Rapids, Michigan	Ownership.....	.....100.000	Farmers Insurance Exchange.....	.....N.....	
0069	Farmers Insurance Group.....	24392...	74-1067657..				Farmers Texas County Mutual Insurance Company	TX.....	IA.....	See Note 2.....	Management.....		Farmers Insurance Exchange.....	.....N.....	
0069	Farmers Insurance Group.....	00000...	27-0342907..				FCOA, LLC.....	DE.....	NIA.....	Foremost Insurance Company Grand Rapids, Michigan	Ownership.....	.....100.000	Farmers Insurance Exchange.....	.....Y.....	
0069	Farmers Insurance Group.....	00000...	77-0530617..				FFS Holding, LLC.....	NV.....	NIA.....	Mid-Century Insurance Company.....	Ownership.....	.....100.000	Farmers Insurance Exchange.....	.....Y.....	
0069	Farmers Insurance Group.....	21660...	95-6235715..				Fire Insurance Exchange.....	CA.....	IA.....	See Note 3.....	Other.....		.....N.....		
0069	Farmers Insurance Group.....	29254...	38-1721730..				Foremost County Mutual Insurance Company...	TX.....	IA.....	See Note 4.....	Management.....		Farmers Insurance Exchange.....	.....N.....	
0069	Farmers Insurance Group.....	00000...	38-2505922..				Foremost Express Insurance Agency, Inc.....	MI.....	NIA.....	FCOA, LLC.....	Ownership.....	.....100.000	Farmers Insurance Exchange.....	.....N.....	
0069	Farmers Insurance Group.....	11185...	38-1407533..				Foremost Insurance Company Grand Rapids, Michigan	MI.....	IA.....	Farmers Insurance Exchange.....	Ownership.....	.....80.000	Farmers Insurance Exchange.....	.....N.....	
0069	Farmers Insurance Group.....	11185...	38-1407533..				Foremost Insurance Company Grand Rapids, Michigan	MI.....	IA.....	Fire Insurance Exchange.....	Ownership.....	.....10.000	Farmers Insurance Exchange.....	.....N.....	
0069	Farmers Insurance Group.....	11185...	38-1407533..				Foremost Insurance Company Grand Rapids, Michigan	MI.....	IA.....	Truck Insurance Exchange.....	Ownership.....	.....10.000	Farmers Insurance Exchange.....	.....N.....	
0069	Farmers Insurance Group.....	41688...	75-1779175..				Foremost Lloyds of Texas.....	TX.....	IA.....	See Note 5.....	Management.....		Farmers Insurance Exchange.....	.....N.....	
0069	Farmers Insurance Group.....	11800...	35-1604635..				Foremost Property and Casualty Insurance Company	MI.....	IA.....	Foremost Insurance Company Grand Rapids, Michigan	Ownership.....100.000	Farmers Insurance Exchange.....N.....	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0069	Farmers Insurance Group.....	41513... 00000... 00000...	38-2430150... 65-1142050... 99-0083322...				Foremost Signature Insurance Company..... GP, LLC..... Hawaii Insurance Consultants, Ltd.....	MI..... DE..... HI.....	IA..... NIA..... NIA.....	Foremost Insurance Company Grand Rapids, Michigan Bristol West Holdings, Inc..... Mid-Century Insurance Company.....	Ownership..... Ownership..... Ownership.....	100.000 100.000 100.000	Farmers Insurance Exchange..... Farmers Insurance Exchange..... Farmers Insurance Exchange.....	N..... N..... Y.....	
0069	Farmers Insurance Group.....	21679... 00000... 00000... 00000... 00000...	36-2661515... 65-0881673... 65-0881673... 38-2336672... 85-2377860...				Illinois Farmers Insurance Company..... Insurance Data Systems, G.P..... Insurance Data Systems, G.P..... Kraft Lake Insurance Agency, Inc..... MC Maple Tree, LLC.....	IL..... FL..... FL..... MI..... DE.....	IA..... NIA..... NIA..... NIA..... NIA.....	Farmers Insurance Exchange..... Bristol West Holdings, Inc..... GP, LLC..... FCOA, LLC..... Mid-Century Insurance Company.....	Ownership..... Ownership..... Ownership..... Ownership..... Ownership.....	100.000 99.900 0.100 100.000 1.000	Farmers Insurance Exchange..... Farmers Insurance Exchange..... Farmers Insurance Exchange..... Farmers Insurance Exchange..... Farmers Insurance Exchange.....	N..... N..... N..... N..... N.....	
0069	Farmers Insurance Group.....	21687...	95-6016640...				Mid-Century Insurance Company.....	CA.....	IA.....	Farmers Insurance Exchange.....	Ownership.....	80.000	Farmers Insurance Exchange.....	N.....	
0069	Farmers Insurance Group.....	21687...	95-6016640...				Mid-Century Insurance Company.....	CA.....	IA.....	Fire Insurance Exchange.....	Ownership.....	10.000	Farmers Insurance Exchange.....	N.....	
0069	Farmers Insurance Group.....	21687...	95-6016640...				Mid-Century Insurance Company.....	CA.....	IA.....	Truck Insurance Exchange.....	Ownership.....	10.000	Farmers Insurance Exchange.....	N.....	
0069	Farmers Insurance Group.....	28673...	74-2448744...				Mid-Century Insurance Company of Texas.....	TX.....	IA.....	Farmers Insurance Exchange.....	Ownership.....	100.000	Farmers Insurance Exchange.....	N.....	
0069	Farmers Insurance Group.....	10317...	95-4528264...				Neighborhood Spirit Property and Casualty Company Neighborhood Spirit Property and Casualty Company	CA..... CA.....	IA..... IA.....	Fire Insurance Exchange..... Truck Insurance Exchange.....	Ownership..... Ownership.....	80.000 20.000	Fire Insurance Exchange..... Fire Insurance Exchange.....	N..... N.....	
0069	Farmers Insurance Group.....	33120...	65-0109120...				Security National Insurance Company.....	FL.....	IA.....	Bristol West Holdings, Inc.....	Ownership.....	100.000	Farmers Insurance Exchange.....	N.....	
0069	Farmers Insurance Group.....	21695...	94-1663548...				Texas Farmers Insurance Company.....	TX.....	IA.....	Farmers Insurance Exchange.....	Ownership.....	86.280	Farmers Insurance Exchange.....	N.....	
0069	Farmers Insurance Group.....	21695...	94-1663548...				Texas Farmers Insurance Company.....	TX.....	IA.....	Mid Century Insurance Company.....	Ownership.....	13.720	Farmers Insurance Exchange.....	N.....	
0069	Farmers Insurance Group.....	44245... 00000...	13-3551577... 83-3256280...				Toggle Insurance Company..... Toggle Services, LLC.....	DE..... DE.....	IA..... NIA.....	Mid-Century Insurance Company..... Toggle Insurance Company.....	Ownership..... Ownership.....	100.000 100.000	Farmers Insurance Exchange..... Farmers Insurance Exchange.....	N..... N.....	
0069	Farmers Insurance Group.....	21709... 00000...	95-2575892... 74-1593853...				Truck Insurance Exchange..... Western Star Insurance Services, Inc.....	CA..... TX.....	IA..... NIA.....	See Note 6..... FCOA, LLC.....	Other..... Ownership.....	 100.000	 Farmers Insurance Exchange.....	N..... N.....	
	***THE FOLLOWING ARE ZURICH INSURANCE GROUP ENTITIES WITHIN NAIC GROUP CODE "0212" AND ARE NOT INCLUDED IN FARMERS INSURANCE GROUP WITHIN NAIC GROUP CODE "0069"						***	***	***	***	***		***		
		00000...					Access Franchise Management Limited.....	GBR.....	OTH.....	Zurich Assurance Ltd.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000...					ACN 000 141 051 Ltd.....	AUS.....	OTH.....	Zurich Financial Services Australia Limited.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000...					Afterland Limited.....	GBR.....	OTH.....	Zurich Assurance Ltd.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....

Q12.3

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
		00000..					AG Haus der Wirtschaft.....	CHE.....	OTH.....	Zurich Versicherungs-Gesellschaft AG.....	Ownership.....	.....8.163	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000..					Allied Dunbar Assurance plc.....	GBR.....	OTH.....	Zurich Financial Services (UKISA) Nominees Limited	Ownership.....	.....100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000..					Allied Dunbar Financial Services Limited.....	GBR.....	OTH.....	Allied Dunbar Assurance plc.....	Ownership.....	.....100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000..					Allied Dunbar Provident plc.....	GBR.....	OTH.....	Allied Dunbar Assurance plc.....	Ownership.....	.....100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000..					Allied Zurich Holdings Limited.....	JEY.....	OTH.....	Zurich Versicherungs-Gesellschaft AG.....	Ownership.....	.....100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000..					Allied Zurich Limited.....	GBR.....	OTH.....	Zurich Insurance Group Ltd.....	Ownership.....	.....100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
0212	Zurich U.S. Insurance Pool Group	26247..	36-6071400..				American Guarantee and Liability Insurance Company	NY.....	OTH.....	Zurich American Insurance Company.....	Ownership.....	.....100.000	Zurich Insurance Group Ltd.....	.....Y.....	11.....
0212	Zurich U.S. Insurance Pool Group	40142..	36-3141762..				American Zurich Insurance Company.....	IL.....	OTH.....	Steadfast Insurance Company.....	Ownership.....	.....100.000	Zurich Insurance Group Ltd.....	.....Y.....	11.....
		00000..					Applyhere Pty Ltd.....	AUS.....	OTH.....	Davidson Trahaire Holding Pty Ltd.....	Ownership.....	.....100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000..					Ashdale Land and Property Company Limited.....	GBR.....	OTH.....	Zurich Insurance plc.....	Ownership.....	.....100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000..					Asistbras S/A Assistência ao Viajante.....	BRA.....	OTH.....	Travel Ace Internacional de Servicios S.A.....	Ownership.....	.....65.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000..					Assistance Online (China) Co Ltd.....	CHN.....	OTH.....	Assistancee Online Pte. Ltd.....	Ownership.....	.....100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000..					Assistancee Online HK Ltd.....	HKG.....	OTH.....	Assistancee Online HK Ltd.....	Ownership.....	.....100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000..					Assistancee Online HK Ltd.....	HKG.....	OTH.....	Assistancee Online Pte. Ltd.....	Ownership.....	.....100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000..					Assistancee Online Pte. Ltd.....	SGP.....	OTH.....	Customer Care Assistance Pty Ltd.....	Ownership.....	.....100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000..					ASTIS Holdings Limited.....	AUS.....	OTH.....	Cover-More Finance Pty Limited.....	Ownership.....	.....100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000..	36-4851720..				Aust Office 1, LLC.....	DE.....	OTH.....	Zurich American Insurance Company.....	Ownership.....	.....100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000..					autoSense AG.....	CHE.....	OTH.....	Zürich Versicherungs-Gesellschaft AG.....	Ownership.....	.....33.330	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000..					Ballykilliane Holdings Limited.....	IRL.....	OTH.....	Zurich Insurance plc.....	Ownership.....	.....100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000..					Bansabadell Pensiones, E.G.F.P, S.A.....	ESP.....	OTH.....	Zurich Vida, Compañía de Seguros y Reaseguros, S.A. - Sociod	Ownership.....	.....50.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000..					Bansabadell Seguros Generales, S.A. de Seguros y Reaseguros	ESP.....	OTH.....	Zurich Versicherungs-Gesellschaft AG.....	Ownership.....	.....50.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000..					Bansabadell Servicios Auxiliares De Seguros, S.L.	ESP.....	OTH.....	Bansabadell Seguros Generales, S.A. de Seguros y Reaseguros	Ownership.....	.....100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000..					Bansabadell Vida S.A. de Seguros y Reaseguros	ESP.....	OTH.....	Zurich Vida, Compañía de Seguros y Reaseguros, S.A. - Sociod	Ownership.....	.....50.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000..					Benefit Finance Partners, L.L.C.....	DE.....	OTH.....	Zurich Benefit Finance LLC.....	Ownership.....	.....50.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000..	13-4097988..				BFP Securities LLC.....	DE.....	OTH.....	Benefit Finance Partners, L.L.C.....	Ownership.....	.....100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000..					Bloomington Office LP.....	DE.....	OTH.....	Zurich Structured Finance, Inc.....	Ownership.....	.....99.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000..					Bloomington Office MGP Manager, Inc.....	DE.....	OTH.....	Zurich Structured Finance, Inc.....	Ownership.....	.....100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000..					Bloomington Office MGP, LLC.....	DE.....	OTH.....	Bloomington Office MGP Manager, Inc.....	Ownership.....	.....1.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000..					Bloomington Office MGP, LLC.....	DE.....	OTH.....	Zurich Structured Finance, Inc.....	Ownership.....99.000	Zurich Insurance Group Ltd.....N.....	11.....

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
		00000..					Blue Insurance Australia Pty Ltd.....	AUS.....	OTH.....	Blue Insurance Limited.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000..					Blue Insurance Limited.....	IRL.....	OTH.....	Cover-More Australia Pty Ltd.....	Ownership.....	97.610	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000..					Blue Marble Capital L.P.....	BMU.....	OTH.....	Blue Marble Micro Limited.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000..					Blue Marble Micro Limited.....	GBR.....	OTH.....	Zürich Versicherungs-Gesellschaft AG.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000..					Blue Marble Microinsurance, Inc.....	DE.....	OTH.....	Blue Marble Micro Limited.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000..					Bonus Pensionskassen Aktiengesellschaft.....	AUT.....	OTH.....	Zurich Versicherungs-Aktiengesellschaft.....	Ownership.....	87.500	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000..					BONUS Vorsorgekasse AG.....	AUT.....	OTH.....	Zurich Versicherungs-Aktiengesellschaft.....	Ownership.....	50.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000..	47-2289489..				BOS Apt 1, LLC.....	DE.....	OTH.....	Zurich American Insurance Company.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000..	47-2445859..				BOS Apt 2, LLC.....	DE.....	OTH.....	Zurich American Insurance Company.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000..	47-1046245..				BOS Office 2 LLC.....	DE.....	OTH.....	Zurich American Insurance Company.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000..	47-2483669..				BOS Office 3, LLC.....	DE.....	OTH.....	Farmers New World Life Insurance Company..	Ownership.....	100.000	Zurich Insurance Group Ltd.....	.....N.....	10.....
		00000..	37-1849541..				BOS Office 4, LLC.....	DE.....	OTH.....	Zurich American Insurance Company.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000..	47-4684158..				BOS Retail 1, LLC.....	DE.....	OTH.....	Zurich American Insurance Company.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000..					Bright Box Europe S.A.....	CHE.....	OTH.....	Bright Box HK Limited.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000..					Bright Box HK Limited.....	CHN.....	OTH.....	Zürich Versicherungs-Gesellschaft AG.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000..					Bright Box Hungary KFT.....	HUN.....	OTH.....	Bright Box HK Limited.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000..					Bright Box Middle East FZCO.....	ARE.....	OTH.....	Bright Box HK Limited.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000..					Brinker Retail MGP, LLC.....	DE.....	OTH.....	Zurich Structured Finance, Inc.....	Ownership.....	99.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000..					Bristlecourt Limited.....	GBR.....	OTH.....	Zurich Assurance Ltd.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000..					brokerbusiness.ch AG.....	CHE.....	OTH.....	Zürich Versicherungs-Gesellschaft AG.....	Ownership.....	25.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000..					Cayley Aviation Ltd.....	BMU.....	OTH.....	Zurich Insurance Company Ltd, Bermuda Branch	Ownership.....	100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000..					Celta Assistance SL.....	ESP.....	OTH.....	Universal Assistance S.A.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000..	13-4038482..				Centre Group Holdings (U.S.) Limited.....	DE.....	OTH.....	Zurich Structured Finance, Inc.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
0212	Zurich Ins Group.....	34649..	13-2653231..				Centre Insurance Company.....	DE.....	OTH.....	Centre Solutions (U.S.) Limited.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
0212	Zurich Ins Group.....	80896..	04-1589940..				Centre Life Insurance Company.....	MA.....	OTH.....	Centre Solutions (U.S.) Limited.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000..	AA-3190673..				Centre Reinsurance (U.S.) Limited.....	BMU.....	OTH.....	Centre Group Holdings (U.S.) Limited.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000..					Centre Solutions (Bermuda) Limited.....	BMU.....	OTH.....	Zurich Finance Company Ltd.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000..	AA-3190822..				Centre Solutions (U.S.) Limited.....	BMU.....	OTH.....	Centre Group Holdings (U.S.) Limited.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000..	32-0616217..				Charlotte Industrial 2, LLC.....	DE.....	OTH.....	Farmers New World Life Insurance Company..	Ownership.....	100.000	Zurich Insurance Group Ltd.....	.....N.....	10.....
		00000..	30-1113235..				Charlotte Office 1, LLC.....	DE.....	OTH.....	Zurich American Insurance Company.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000..	38-3988749..				CHI APT 1, LLC.....	DE.....	OTH.....	Zurich American Insurance Company.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000..	47-4429730..				CHI IND 1, LLC.....	DE.....	OTH.....	Farmers New World Life Insurance Company..	Ownership.....	100.000	Zurich Insurance Group Ltd.....	.....N.....	10.....
		00000..	87-2430690..				CHI IND 6, LLC.....	DE.....	OTH.....	Farmers New World Life Insurance Company..	Ownership.....	100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000..					Chilena Consolidada Seguros de Vida S.A.....	CHL.....	OTH.....	Inversiones Suizo Chilena S.A.....	Ownership.....	98.977	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000..	AA-2280100..		196453	Bolsa de Comercio de Santiago	Chilena Consolidada Seguros Generales S.A.....	CHL.....	OTH.....	Chilena Consolidada Seguros de Vida S.A.....	Ownership.....	7.405	Zurich Insurance Group Ltd.....	.....N.....	11.....

Q12.5

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
		00000...	AA-2280100.		.....196453	Bolsa de Comercio de Santiago	Chilena Consolidada Seguros Generales S.A...	CHL.....	OTH.....	Inversiones Suizo Chilena S.A.....	Ownership.....	.....82.732	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000...			.....34431	"Second Marche" part of Euronext Paris stock exchange since 1987	COFITEM-COFIMUR.....	FRA.....	OTH.....	Zurich Versicherungs-Gesellschaft AG.....	Ownership.....	.....12.405	Zurich Insurance Group Ltd.....	.....N.....	11.....
							Collierville Center, LP.....	DE.....	OTH.....	Zurich Structured Finance, Inc.....	Ownership.....	.....99.000	Zurich Insurance Group Ltd.....	.....Y.....	11.....
0212	Zurich U.S. Insurance Pool Group	34347...	52-1096670..				Colonial American Casualty and Surety Company	IL.....	OTH.....	Fidelity and Deposit Company of Maryland.....	Ownership.....	.....100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000...					Concisa Vorsorgeberatung und Management AG	AUT.....	OTH.....	Bonus Pensionskassen Aktiengesellschaft.....	Ownership.....	.....100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000...					Concourse Skelmersdale Limited.....	GBR.....	OTH.....	Zurich Financial Services (UKISA) Limited.....	Ownership.....	.....100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000...					Cover-More (NZ) Limited.....	NZL.....	OTH.....	Cover-More Australia Pty Ltd.....	Ownership.....	.....100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000...					Cover-More Asia Pte. Ltd.....	SGP.....	OTH.....	Travel Assist Pty Limited.....	Ownership.....	.....100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000...					Cover-More Australia Pty Ltd.....	AUS.....	OTH.....	Cover-More Holdings Pty Ltd.....	Ownership.....	.....100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000...					Cover-More Finance Pty Limited.....	AUS.....	OTH.....	Cover-More Group Limited.....	Ownership.....	.....100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000...					Cover-More Group Limited.....	AUS.....	OTH.....	Zurich Travel Solutions Pty Limited.....	Ownership.....	.....100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000...					Cover-More Holdings Pty Ltd.....	AUS.....	OTH.....	Travel Assist Pty Limited.....	Ownership.....	.....100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000...					Cover-More Holdings USA Inc.....	DE.....	OTH.....	Travel Assist Pty Limited.....	Ownership.....	.....100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000...					Cover-More Inc.....	DE.....	OTH.....	Cover-More Holdings USA Inc.....	Ownership.....	.....100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000...					Cover-More Insurance Services Limited.....	GBR.....	OTH.....	Cover-More Australia Pty Ltd.....	Ownership.....	.....100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000...					Cover-More Insurance Services Pty Ltd.....	AUS.....	OTH.....	Travel Assist Pty Limited.....	Ownership.....	.....100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000...					CP Holding Limited.....	VGB.....	OTH.....	Zurich Insurance Company Ltd, Bermuda Branch	Ownership.....	.....100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000...					CREC (Bloomington) Lender, LLC.....	DE.....	OTH.....	Zurich Structured Finance, Inc.....	Ownership.....	.....100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000...					CREC (Durham), LLC.....	DE.....	OTH.....	Zurich Structured Finance, Inc.....	Ownership.....	.....100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000...					CREC (Hagerstown) Lender, LLC.....	DE.....	OTH.....	Zurich Structured Finance, Inc.....	Ownership.....	.....100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000...					CREC (Hagerstown) Owner, LLC.....	MD.....	OTH.....	Zurich Structured Finance, Inc.....	Ownership.....	.....100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000...					CREC (Las Vegas), LLC.....	DE.....	OTH.....	Zurich Structured Finance, Inc.....	Ownership.....	.....100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000...					CREC (Sacramento), LLC.....	DE.....	OTH.....	Zurich Structured Finance, Inc.....	Ownership.....	.....100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000...					CREC (Sioux Falls) Lender, LLC.....	DE.....	OTH.....	Zurich Structured Finance, Inc.....	Ownership.....	.....100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000...					CREC (Sioux Falls) Owner, LLC.....	DE.....	OTH.....	Zurich Structured Finance, Inc.....	Ownership.....	.....100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....

Q12.6

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
		00000					CREC (Sioux Falls), LLC	DE	OTH	Zurich Structured Finance, Inc.	Ownership	100.000	Zurich Insurance Group Ltd	N	11
		00000					Cursud N.V.	ANT	OTH	Zurich Versicherungs-Gesellschaft AG	Ownership	100.000	Zurich Insurance Group Ltd	N	11
		00000					Customer Care Assistance Pty Ltd	AUS	OTH	Customer Care Holdings Pty Ltd	Ownership	100.000	Zurich Insurance Group Ltd	N	11
		00000					Customer Care Holdings Pty Ltd	AUS	OTH	Travel Assist Pty Limited	Ownership	100.000	Zurich Insurance Group Ltd	N	11
		00000					Customer Care Pty Ltd	AUS	OTH	Customer Care Holdings Pty Ltd	Ownership	100.000	Zurich Insurance Group Ltd	N	11
		00000					DA Deutsche Allgemeine Versicherung Aktiengesellschaft	DEU	OTH	Zürich Beteiligungs-Aktiengesellschaft (Deutschland)	Ownership	100.000	Zurich Insurance Group Ltd	N	11
		00000					Dallas Office MGP Manager, Inc.	DE	OTH	Zurich Structured Finance, Inc.	Ownership	100.000	Zurich Insurance Group Ltd	N	11
		00000					Dallas Office MGP, LLC	DE	OTH	Dallas Office MGP Manager, Inc.	Ownership	1.000	Zurich Insurance Group Ltd	N	11
		00000					Dallas Office MGP, LLC	DE	OTH	Zurich Structured Finance, Inc.	Ownership	99.000	Zurich Insurance Group Ltd	N	11
		00000					Dallas Tower LP	DE	OTH	Zurich Structured Finance, Inc.	Ownership	99.000	Zurich Insurance Group Ltd	N	11
		00000					Davidson Trahaire Corpsych (Singapore) Pte. Limited	SGP	OTH	DTC Bidco Pty Ltd	Ownership	100.000	Zurich Insurance Group Ltd	N	11
		00000					Davidson Trahaire Corpsych Pty Ltd	AUS	OTH	Applyhere Pty Ltd	Ownership	35.000	Zurich Insurance Group Ltd	N	11
		00000					Davidson Trahaire Corpsych Pty Ltd	AUS	OTH	Davidson Trahaire Holding Pty Ltd	Ownership	65.000	Zurich Insurance Group Ltd	N	11
		00000					Davidson Trahaire Holding Pty Ltd	AUS	OTH	DTC Australia Pty Ltd	Ownership	100.000	Zurich Insurance Group Ltd	N	11
		00000					DB Vita S.A.	LUX	OTH	Deutscher Herold Aktiengesellschaft	Ownership	25.000	Zurich Insurance Group Ltd	N	11
		00000	47-4654837				DC Apt 1, LLC	DE	OTH	Zurich American Insurance Company	Ownership	100.000	Zurich Insurance Group Ltd	N	11
		00000	82-2833981				DC Retail 1, LLC	DE	OTH	Farmers New World Life Insurance Company	Ownership	100.000	Zurich Insurance Group Ltd	N	10
		00000					Delkir S.A.	URY	OTH	Zürich Versicherungs-Gesellschaft AG	Ownership	100.000	Zurich Insurance Group Ltd	N	11
		00000	84-3610066				DEN Industrial 1, LLC	DE	OTH	Farmers New World Life Insurance Company	Ownership	100.000	Zurich Insurance Group Ltd	N	10
		00000					DEN Industrial 2, LLC	DE	OTH	Zurich American Insurance Company	Ownership	100.000	Zurich Insurance Group Ltd	N	11
		00000	47-1387852				DEN Retail 1 LLC	DE	OTH	Farmers New World Life Insurance Company	Ownership	100.000	Zurich Insurance Group Ltd	N	10
		00000					Dentolo Deutschland GmbH	DEU	OTH	Zürich Beteiligungs-Aktiengesellschaft (Deutschland)	Ownership	100.000	Zurich Insurance Group Ltd	N	11
		00000					Derimed S.A.	ARG	OTH	Zürich Versicherungs-Gesellschaft AG	Ownership	100.000	Zurich Insurance Group Ltd	N	11
		00000					Deutsche Zurich Pensiones, Entidad Gestora de Fondos de Pens	ESP	OTH	Zurich Vida, Compania de Seguros y Reaseguros, S.A. - Sociad	Ownership	50.000	Zurich Insurance Group Ltd	N	11
		00000					Deutscher Herold Aktiengesellschaft	DEU	OTH	Zürich Beteiligungs-Aktiengesellschaft (Deutschland)	Ownership	79.826	Zurich Insurance Group Ltd	N	11
		00000					Deutscher Pensionsfonds Aktiengesellschaft	DEU	OTH	Deutscher Herold Aktiengesellschaft	Ownership	74.900	Zurich Insurance Group Ltd	N	11
		00000					Deutsches Institut fur Altersvorsorge GmbH	DEU	OTH	Deutscher Herold Aktiengesellschaft	Ownership	22.000	Zurich Insurance Group Ltd	N	11
		00000					DIG GmbH	DEU	OTH	Digital Insurance Group B.V.	Ownership	100.000	Zurich Insurance Group Ltd	N	11
		00000					Digital Insurance Group B.V.	NLD	OTH	Zürich Versicherungs-Gesellschaft AG	Ownership	10.000	Zurich Insurance Group Ltd	N	11
		00000					DTC Australia Pty Ltd	AUS	OTH	DTC Bidco Pty Ltd	Ownership	100.000	Zurich Insurance Group Ltd	N	11
		00000					DTC Bidco Pty Ltd	AUS	OTH	DTC Holdco Pty Ltd	Ownership	100.000	Zurich Insurance Group Ltd	N	11
		00000					DTC Holdco Pty Ltd	AUS	OTH	ASTIS Holdings Limited	Ownership	100.000	Zurich Insurance Group Ltd	N	11

Q12.7

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
		00000..					DTC NZ Bidco Limited.....	NZL.....	OTH.....	DTC Bidco Pty Ltd.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	..N.....	11.....
		00000..					Dunbar Assets Ireland.....	IRL.....	OTH.....	ZCM Asset Holding Company (Bermuda) Limited	Ownership.....		Zurich Insurance Group Ltd.....	..N.....	11.....
		00000..					Dunbar Assets Ireland.....	IRL.....	OTH.....	Zurich Finance Company Ltd.....	Ownership.....	0.037	Zurich Insurance Group Ltd.....	..N.....	11.....
		00000..					Dunbar Assets plc.....	GBR.....	OTH.....	Dunbar Assets Ireland.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	..N.....	11.....
		00000..					Dusfal S.A.....	URY.....	OTH.....	Zürich Versicherungs-Gesellschaft AG.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	..N.....	11.....
		00000..					Eagle Star (Leasing) Limited.....	GBR.....	OTH.....	Zurich Assurance Ltd.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	..N.....	11.....
		00000..					Eagle Star European Life Assurance Company Limited	IRL.....	OTH.....	Zurich Life Assurance plc.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	..N.....	11.....
		00000..					Eagle Star Group Services Limited.....	GBR.....	OTH.....	Eagle Star Holdings Limited.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	..N.....	11.....
		00000..					Eagle Star Holding Company of Ireland.....	IRL.....	OTH.....	Zurich Assurance Ltd.....	Ownership.....	0.001	Zurich Insurance Group Ltd.....	..N.....	11.....
		00000..					Eagle Star Holding Company of Ireland.....	IRL.....	OTH.....	Zurich Assurance Ltd.....	Ownership.....	99.999	Zurich Insurance Group Ltd.....	..N.....	11.....
		00000..					Eagle Star Holdings Limited.....	GBR.....	OTH.....	Zurich Financial Services (UKISA) Limited.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	..Y.....	11.....
		00000..					Eagle Star Securities Limited.....	GBR.....	OTH.....	Zurich Insurance plc.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	..N.....	11.....
		00000..					Edilspettacolo SRL.....	ITA.....	OTH.....	Zurich Insurance Company Ltd - Rappresentanza Generale per I	Ownership.....	35.712	Zurich Insurance Group Ltd.....	..N.....	11.....
0212	Zurich U.S. Insurance Pool Group	21326..	47-6022701..				Empire Fire and Marine Insurance Company.....	IL.....	OTH.....	Zurich American Insurance Company.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	..N.....	11.....
0212	Zurich U.S. Insurance Pool Group	21334..	73-6091717..				Empire Indemnity Insurance Company.....	OK.....	OTH.....	Zurich American Insurance Company.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	..N.....	11.....
		00000..					Employee Services Limited.....	GBR.....	OTH.....	Allied Dunbar Financial Services Limited.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	..N.....	11.....
		00000..					Endsleigh Financial Services Limited.....	GBR.....	OTH.....	Zurich Holdings (UK) Limited.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	..N.....	11.....
		00000..					Endsleigh Pension Trustee Limited.....	GBR.....	OTH.....	Zurich Holdings (UK) Limited.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	..N.....	11.....
		00000..					Eritage S.A.....	URY.....	OTH.....	Zürich Versicherungs-Gesellschaft AG.....	Ownership.....	65.000	Zurich Insurance Group Ltd.....	..N.....	11.....
		00000..					ES Plympton Nominee 1 Limited.....	GBR.....	OTH.....	Zurich Assurance Ltd.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	..N.....	11.....
		00000..					ES Plympton Nominee 2 Limited.....	GBR.....	OTH.....	Zurich Assurance Ltd.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	..N.....	11.....
		00000..					Euclid KY Annex, LP.....	DE.....	OTH.....	Zurich Structured Finance, Inc.....	Ownership.....	99.000	Zurich Insurance Group Ltd.....	..N.....	11.....
		00000..					Euclid Office LP.....	DE.....	OTH.....	Zurich Structured Finance, Inc.....	Ownership.....	99.000	Zurich Insurance Group Ltd.....	..N.....	11.....
		00000..					Euclid Warehouses LP.....	DE.....	OTH.....	Zurich Structured Finance, Inc.....	Ownership.....	99.000	Zurich Insurance Group Ltd.....	..N.....	11.....
		00000..					Euroamérica Administradora General de Fondos S.A	CHL.....	OTH.....	Chilena Consolidada Seguros de Vida S.A.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	..N.....	11.....
		00000..					Extremus Versicherung-Aktiengesellschaft.....	DEU.....	OTH.....	Zurich Insurance plc Niederlassung fur Deutschland	Ownership.....	5.000	Zurich Insurance Group Ltd.....	..N.....	11.....
		00000..	45-3561769..				Farmers Family Fund.....	CA.....	OTH.....	Farmers Group, Inc.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	..N.....	10.....
		00000..	95-0725935..				Farmers Group, Inc.....	NV.....	OTH.....	Zurich Insurance Group Ltd.....	Ownership.....	12.100	Zurich Insurance Group Ltd.....	..N.....	10.....
		00000..	95-0725935..				Farmers Group, Inc.....	NV.....	OTH.....	Zurich Versicherungs-Gesellschaft AG.....	Ownership.....	87.900	Zurich Insurance Group Ltd.....	..N.....	10.....

Q12.8

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0212	Zurich Ins Group.....		46-4261000..				Farmers Life Insurance Company of New York.	NY.....	OTH.....	Farmers New World Life Insurance Company.	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	10.....
0212	Zurich Ins Group.....	63177..	91-0335750..				Farmers New World Life Insurance Company..	WA.....	OTH.....	Farmers Group, Inc.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	10.....
0212	Zurich Ins Group.....	10873..	95-4650862..				Farmers Reinsurance Company.....	CA.....	OTH.....	Farmers Group, Inc.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	10.....
		00000..					Farmers Services Corporation.....	NV.....	OTH.....	Farmers Group, Inc.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	10.....
		00000..					Farmers Underwriters Association.....	CA.....	OTH.....	Farmers Group, Inc.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	10.....
0212	Zurich U.S. Insurance Pool Group	39306..	13-3046577..				Fidelity and Deposit Company of Maryland.....	IL.....	OTH.....	Zurich American Insurance Company.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000..					FIG Holding Company.....	CA.....	OTH.....	Farmers Group, Inc.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	10.....
		00000..					FIG Leasing Co., Inc.....	CA.....	OTH.....	Farmers Group, Inc.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	10.....
		00000..	95-2670247..				Fire Underwriters Association.....	CA.....	OTH.....	Farmers Group, Inc.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	10.....
		00000..					Fitsense Insurance Services Pty Ltd.....	AUS.....	OTH.....	Travel Assist Pty Limited.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000..					Futuro de Bolivia S.A. Administradora de Fondos de Pensiones	BOL.....	OTH.....	Zurich Boliviana Seguros Personales S.A.....	Ownership.....	8.422	Zurich Insurance Group Ltd.....	N.....	11.....
		00000..					Futuro de Bolivia S.A. Administradora de Fondos de Pensiones	BOL.....	OTH.....	Zurich South America Invest AB.....	Ownership.....	71.578	Zurich Insurance Group Ltd.....	N.....	11.....
		00000..	83-1572480..				FX Insurance Agency Hawaii, LLC.....	HI.....	OTH.....	FIG Leasing Co., Inc.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	10.....
		00000..	35-2281892..				FX Insurance Agency, LLC.....	DE.....	OTH.....	FIG Leasing Co., Inc.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	10.....
		00000..					General Surety & Guarantee Co Limited.....	GBR.....	OTH.....	Zurich Insurance Company (U.K.) Limited.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000..					Groewood Property Holdings Limited.....	GBR.....	OTH.....	Eagle Star Holdings Limited.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000..					H4B Humboldthafen Einheitsgesellschaft GmbH&Co.KG	DEU.....	OTH.....	REX-ZDHL S.C.S. SICAV-SIF.....	Ownership.....	94.900	Zurich Insurance Group Ltd.....	N.....	11.....
		00000..					Halo Holdco Limited.....	GBR.....	OTH.....	Cover-More Australia Pty Ltd.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000..					Halo Holdco Limited.....	GBR.....	OTH.....	Zürich Versicherungs-Gesellschaft AG.....	Ownership.....		Zurich Insurance Group Ltd.....	N.....	11.....
		00000..					Halo Insurance Services Limited.....	GBR.....	OTH.....	Halo Holdco Limited.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000..					Halo Insurance Services Pty Ltd.....	AUS.....	OTH.....	Halo Insurance Services Limited.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000..					Hawkcentral Limited.....	GBR.....	OTH.....	Zurich Assurance Ltd.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000..					Healthinsite Proprietary Limited.....	ZAF.....	OTH.....	Zürich Versicherungs-Gesellschaft AG.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000..					Healthlogix Pty Ltd.....	AUS.....	OTH.....	Insite Holdings Pty Ltd.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000..					Healthlogix Technologia Eireli.....	BRA.....	OTH.....	Healthlogix Pty Ltd.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000..					Herengracht Investments B.V.....	DEU.....	OTH.....	RE Curve Holding B.V.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000..	32-0478525..				Hoplite Reinsurance Company of Vermont, Inc.	VT.....	OTH.....	Zurich Holding Company of America, Inc.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000..	46-2975161..				HOU IND 1, LLC.....	DE.....	OTH.....	Zurich American Insurance Company.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000..	46-2984834..				HOU IND 2, LLC.....	DE.....	OTH.....	Zurich American Insurance Company.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000..					HOU IND 3, LLC.....	DE.....	OTH.....	Zurich American Insurance Company.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....

Q12.9

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
		00000					Independence Center Realty L.P.....	DE.....	OTH.....	Philadelphia Investor, LLC.....	Ownership.....	89.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					INNATE, Inc.....	DC.....	OTH.....	Cover-More Holdings USA Inc.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Insite Holdings Pty Ltd.....	AUS.....	OTH.....	Zürich Versicherungs-Gesellschaft AG.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					INTEGRA Versicherungsdienst GmbH.....	AUT.....	OTH.....	Zürich Versicherungs-Aktiengesellschaft.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					International Travel Assistance S.A.....	PAN.....	OTH.....	Zürich Versicherungs-Gesellschaft AG.....	Ownership.....	55.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Inversiones Suizo Chilena S.A.....	CHL.....	OTH.....	Inversiones Suizo-Argentina S.A.....	Ownership.....	0.001	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Inversiones Suizo Chilena S.A.....	CHL.....	OTH.....	Zurich Versicherungs-Gesellschaft AG.....	Ownership.....	99.999	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Inversiones Suizo-Argentina S.A.....	ARG.....	OTH.....	Zurich Lebensversicherungs-Gesellschaft AG.....	Ownership.....	5.004	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Inversiones Suizo-Argentina S.A.....	ARG.....	OTH.....	Zurich Versicherungs-Gesellschaft AG.....	Ownership.....	94.996	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Inversiones ZS America Dos Limitada.....	CHL.....	OTH.....	Inversiones ZS America SpA.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Inversiones ZS America SpA.....	CHL.....	OTH.....	Zurich Santander Insurance America, S.L.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Inversiones ZS America Tres SpA.....	CHL.....	OTH.....	Zurich Santander Insurance America, S.L.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Irish National Insurance Company p.l.c.....	IRL.....	OTH.....	Zurich Insurance plc.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Isis S.A.....	ARG.....	OTH.....	Inversiones Suizo-Argentina S.A.....	Ownership.....	60.501	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Isis S.A.....	ARG.....	OTH.....	Zurich Versicherungs-Gesellschaft AG.....	Ownership.....	39.499	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					JFS/ZSF 1997 L.P.....	VA.....	OTH.....	Zurich Structured Finance, Inc.....	Ownership.....	99.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					JFS/ZSF 1998, L.P.....	VA.....	OTH.....	Zurich Structured Finance, Inc.....	Ownership.....	99.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Kansas City Office LP.....	DE.....	OTH.....	Zurich Structured Finance, Inc.....	Ownership.....	99.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Kansas Office MGP Manager, Inc.....	DE.....	OTH.....	Zurich Structured Finance, Inc.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Kansas Office MGP, LLC.....	DE.....	OTH.....	Kansas Office MGP Manager, Inc.....	Ownership.....	1.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Kansas Office MGP, LLC.....	DE.....	OTH.....	Zurich Structured Finance, Inc.....	Ownership.....	99.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Karvat Cover-More Assist. Pvt Ltd.....	IND.....	OTH.....	Cover-More Asia Pte. Ltd.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Kennet Road 1 UK Limited.....	GBR.....	OTH.....	Zurich Assurance Ltd.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Kennet Road 2 UK Limited.....	GBR.....	OTH.....	Zurich Assurance Ltd.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Klare Corredora de Seguros S.A.....	CHL.....	OTH.....	Zurich Insurance Mobile Solutions AG.....	Ownership.....	50.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Knip (Deutschland) GmbH.....	DEU.....	OTH.....	Knip AG.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Knip AG.....	CHE.....	OTH.....	Digital Insurance Group B.V.....	Ownership.....	98.880	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Komparu B.V.....	NLD.....	OTH.....	Digital Insurance Group B.V.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Kono Insurance Limited.....	HKG.....	OTH.....	Zurich Versicherungs-Gesellschaft AG.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Kouler S.A.....	URY.....	OTH.....	Zürich Versicherungs-Gesellschaft AG.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000	36-4877375				LA Industrial 1, LLC.....	DE.....	OTH.....	Zurich American Insurance Company.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000	85-3842785				La Industrial 2, LLC.....	DE.....	OTH.....	Farmers New World Life Insurance Company.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	10.....
		00000	47-1325180				LA Retail 1 LLC.....	DE.....	OTH.....	Zurich American Insurance Company.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Limited Liability Company "BRIGHT BOX".....	RUS.....	OTH.....	Bright Box HK Limited.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Limited Liability Company "REMOTO".....	RUS.....	OTH.....	Bright Box HK Limited.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Manon Vision Co., Ltd.....	THA.....	OTH.....	Centre Solutions (Bermuda) Limited.....	Ownership.....	0.001	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Manon Vision Co., Ltd.....	THA.....	OTH.....	Zurich Finance Company Ltd.....	Ownership.....	0.001	Zurich Insurance Group Ltd.....	N.....	11.....

Q12.10

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
		00000..					Manon Vision Co., Ltd.....	THA.....	OTH.....	Zurich Versicherungs-Gesellschaft AG.....	Ownership.....	.....99.999	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000..					MEATPACKING B.V.....	NLD.....	OTH.....	Rock Inne Vastgoed B.V.....	Ownership.....	.....100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000..					Medidata AG.....	CHE.....	OTH.....	Zurich Versicherungs-Gesellschaft AG.....	Ownership.....	.....8.852	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000..					MI Administrators, LLC.....	DE.....	OTH.....	FIG Leasing Co., Inc.....	Ownership.....	.....100.000	Zurich Insurance Group Ltd.....	.....N.....	10.....
		00000..	30-0947450..				MIAMI INDUSTRIAL 1, LLC.....	DE.....	OTH.....	Zurich American Insurance Company.....	Ownership.....	.....100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000..	81-3346909..				Miami Industrial 2, LLC.....	DE.....	OTH.....	Farmers New World Life Insurance Company.....	Ownership.....	.....100.000	Zurich Insurance Group Ltd.....	.....N.....	10.....
		00000..	38-4002060..				Miami Office 2, LLC.....	DE.....	OTH.....	Zurich American Insurance Company.....	Ownership.....	.....100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000..	35-2567170..				MIAMI OFFICE 3, LLC.....	DE.....	OTH.....	Zurich American Insurance Company.....	Ownership.....	.....100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000..	61-1852255..				Miami Retail 1, LLC.....	DE.....	OTH.....	Zurich American Insurance Company.....	Ownership.....	.....100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000..					Minas Brasil Promotora de Servicos S/A.....	BRA.....	OTH.....	Zurich Minas Brasil Seguros S.A.....	Ownership.....	.....100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000..					Minerva Science Limited.....	GBR.....	OTH.....	Project Policy Bidco Limited.....	Ownership.....	.....100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000..					MSHQ, LLC.....	DE.....	OTH.....	JFS/ZSF 1998, L.P.....	Ownership.....	.....100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000..	30-1003542..				MSP APT 1, LLC.....	DE.....	OTH.....	Zurich American Insurance Company.....	Ownership.....	.....100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000..					My Policy Limited.....	GBR.....	OTH.....	Project Policy Bidco Limited.....	Ownership.....	.....100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000..	30-1004249..				Nashville Office 1, LLC.....	DE.....	OTH.....	Zurich American Insurance Company.....	Ownership.....	.....100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000..					Navigators and General Insurance Company Limited.....	GBR.....	OTH.....	Zurich Insurance plc.....	Ownership.....	.....100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000..					Nearheath Limited.....	GBR.....	OTH.....	Zurich Assurance Ltd.....	Ownership.....	.....100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000..	30-1071415..				NY Industrial 1, LLC.....	DE.....	OTH.....	Zurich American Insurance Company.....	Ownership.....	.....100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000..					Oak Underwriting plc.....	GBR.....	OTH.....	Zurich Holdings (UK) Limited.....	Ownership.....	.....100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000..					OnePath General Insurance Pty Limited.....	AUS.....	OTH.....	Zurich Financial Services Australia Limited.....	Ownership.....	.....100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000..					OnePath Life Australia Holdings Pty Ltd.....	AUS.....	OTH.....	Zurich Financial Services Australia Limited.....	Ownership.....	.....100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000..					OnePath Life Limited.....	AUS.....	OTH.....	OnePath Life Australia Holdings Pty Ltd.....	Ownership.....	.....100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000..					Orange Stone Company.....	IRL.....	OTH.....	Zurich Finance Company AG.....	Ownership.....	.....100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000..					Orion Rechtsschutz-Versicherung AG.....	CHE.....	OTH.....	Zurich Versicherungs-Gesellschaft AG.....	Ownership.....	.....78.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000..					Parcelgate Limited.....	GBR.....	OTH.....	Zurich Assurance Ltd.....	Ownership.....	.....100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000..					Perils AG.....	CHE.....	OTH.....	Zurich Versicherungs-Gesellschaft AG.....	Ownership.....	.....11.111	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000..					Perunsel S.A.....	URY.....	OTH.....	Zürich Versicherungs-Gesellschaft AG.....	Ownership.....	.....60.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000..	35-2553880..				Philly Office 1, LLC.....	DE.....	OTH.....	Zurich American Insurance Company.....	Ownership.....	.....100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000..	47-1392591..				POR Apt 1, LLC.....	DE.....	OTH.....	Zurich American Insurance Company.....	Ownership.....	.....100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000..	47-4067157..				POR Apt 2, LLC.....	DE.....	OTH.....	Zurich American Insurance Company.....	Ownership.....	.....100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000..	47-4054154..				POR Office 1, LLC.....	DE.....	OTH.....	Farmers New World Life Insurance Company.....	Ownership.....	.....100.000	Zurich Insurance Group Ltd.....	.....N.....	10.....
		00000..					Prime Corporate Psychology Pty Ltd.....	AUS.....	OTH.....	DTC Bidco Pty Ltd.....	Ownership.....	.....100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000..					Project Policy Bidco Limited.....	GBR.....	OTH.....	Zürich Versicherungs-Gesellschaft AG.....	Ownership.....	.....20.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000..					Protector Lebensversicherungs-AG.....	DEU.....	OTH.....	Zurich Deutscher Herold Lebensversicherung Aktiengesellschaft.....	Ownership.....	.....5.158	Zurich Insurance Group Ltd.....	.....N.....	11.....

Q12.11

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
		00000					PT Asuransi Adira Dinamika Tbk.....	IDN.....	OTH.....	Zürich Versicherungs-Gesellschaft AG.....	Ownership.....	.....98.488	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000	AA-5360007				PT Zurich Insurance Indonesia.....	IDN.....	OTH.....	Zürich Rückversicherungs-Gesellschaft AG....	Ownership.....	.....1.569	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000	AA-5360007				PT Zurich Insurance Indonesia.....	IDN.....	OTH.....	Zürich Versicherungs-Gesellschaft AG.....	Ownership.....	.....97.091	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000					PT Zurich Topas Life.....	IDN.....	OTH.....	Zürich Versicherungs-Gesellschaft AG.....	Ownership.....	.....80.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000					Qira GmbH.....	DEU.....	OTH.....	Digital Insurance Group B.V.....	Ownership.....	.....100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000					R3 FL Holdings, LLC.....	FL.....	OTH.....	Fidelity and Deposit Company of Maryland.....	Ownership.....	.....100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000					Raleigh/Durham Offices, L.P.....	DE.....	OTH.....	Zurich Structured Finance, Inc.....	Ownership.....	.....99.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000					RE Curve Holding B.V.....	DEU.....	OTH.....	Zurich Deutscher Herold Lebensversicherung Aktiengesellschaft	Ownership.....	.....100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000					Real Garant Espana S.L.....	ESP.....	OTH.....	Real Garant GmbH Garantiesysteme.....	Ownership.....	.....100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000					Real Garant GmbH Garantiesysteme.....	DEU.....	OTH.....	Real Garant Versicherung Aktiengesellschaft..	Ownership.....	.....100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000					Real Garant Versicherung Aktiengesellschaft.....	DEU.....	OTH.....	Zurich Beteiligungs-Aktiengesellschaft (Deutschland)	Ownership.....	.....100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000					Research Triangle MGP Manager, Inc.....	DE.....	OTH.....	Zurich Structured Finance, Inc.....	Ownership.....	.....100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000					Research Triangle Office MGP, LLC.....	DE.....	OTH.....	Research Triangle MGP Manager, Inc.....	Ownership.....	.....1.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000					Research Triangle Office MGP, LLC.....	DE.....	OTH.....	Zurich Structured Finance, Inc.....	Ownership.....	.....99.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000					REX Holding S.a.r.l.....	LUX.....	OTH.....	REX-ZDHL S.C.S. SICAV-SIF.....	Ownership.....	.....100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000					REX Mauchamps.....	FRA.....	OTH.....	REX Holding France.....	Ownership.....	.....100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000					REX Vilette.....	FRA.....	OTH.....	REX Holding France.....	Ownership.....	.....100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000					REX-Aurea-ZDHL S.C.S.....	LUX.....	OTH.....	REX-ZDHL GP S.à r.l.....	Ownership.....	.....100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000					REX-De Baak B.V.....	NLD.....	OTH.....	REX Holding S.à r.l.....	Ownership.....	.....100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000					REX-Germany-ZDHL S.C.S.....	LUX.....	OTH.....	REX-ZDHL S.C.S. SICAV-SIF.....	Ownership.....	.....95.240	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000					REX-Humboldthafen Verwaltungs GmbH.....	DEU.....	OTH.....	REX-ZDHL S.C.S. SICAV-SIF.....	Ownership.....	.....100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000					Rex-Spain-ZDHL S.L.....	ESP.....	OTH.....	Zurich Deutscher Herold Lebensversicherung Aktiengesellschaft	Ownership.....	.....100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000					REX-The East S.à r.l.....	LUX.....	OTH.....	REX-ZDHL S.C.S. SICAV-SIF.....	Ownership.....	.....94.800	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000					REX-ZDHL GP S.a.r.l.....	LUX.....	OTH.....	Zurich Deutscher Herold Lebensversicherung Aktiengesellschaft	Ownership.....	.....100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000					REX-ZDHL S.C.S. SICAV-SIF.....	LUX.....	OTH.....	Zurich Deutscher Herold Lebensversicherung Aktiengesellschaft	Ownership.....	.....100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000					Rock Inne Vastgoed B.V.....	NLD.....	OTH.....	REX Holding S.à r.l.....	Ownership.....	.....100.000	Zurich Insurance Group Ltd.....	.....Y.....	11.....
		00000					Rokin 21 B.V.....	NLD.....	OTH.....	Roxana Vastgoed B.V.....	Ownership.....	.....100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000					Rokin 49 B.V.....	NLD.....	OTH.....	Rock Inne Vastgoed B.V.....	Ownership.....	.....100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000					Roxana Vastgoed B.V.....	NLD.....	OTH.....	REX Holding S.à r.l.....	Ownership.....	.....100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
0212	Zurich Ins Group.....	39039	41-1375004				Rural Community Insurance Company.....	MN.....	OTH.....	Zurich American Insurance Company.....	Ownership.....	.....100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....
		00000					Sacramento Office MGP, LLC.....	DE.....	OTH.....	Zurich Structured Finance, Inc.....	Ownership.....	.....100.000	Zurich Insurance Group Ltd.....	.....N.....	11.....

Q12.12

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
		00000..	61-1791237..				San Diego Retail 1, LLC.....	DE.....	OTH.....	Zurich American Insurance Company.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000..					Santander Rio Seguros S.A.....	ARG.....	OTH.....	Inversiones ZS America SpA.....	Ownership.....	4.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000..					Santander Rio Seguros S.A.....	ARG.....	OTH.....	Zurich Santander Insurance America, S.L.....	Ownership.....	96.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000..					Santander Seguros Sociedad Anónima.....	URY.....	OTH.....	Zurich Santander Insurance America, S.L.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000..					Saudi National Insurance Company.....	BHR.....	OTH.....	Zurich Insurance Company Ltd (Bahrain Branch)	Ownership.....	5.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000..					Sceptre Trust Limited.....	BHS.....	OTH.....	Eagle Star Holdings Limited.....	Ownership.....	0.001	Zurich Insurance Group Ltd.....	N.....	11.....
		00000..					Sceptre Trust Limited.....	BHS.....	OTH.....	Zurich Legacy Solutions Services (UK) Limited	Ownership.....	99.999	Zurich Insurance Group Ltd.....	N.....	11.....
		00000..	46-3060914..				SEA APARTMENT 2, LLC.....	DE.....	OTH.....	Zurich American Insurance Company.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000..					Sea Pine Technologies, Inc.....	IL.....	OTH.....	Zurich Holding Company of America, Inc.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000..					Serviaide Assistencia e Servicos, Lda.....	PRT.....	OTH.....	AIDE Assistencia Seguros y Reaseguros, S.A. - Sociedad Uniper	Ownership.....	95.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000..					Serviaide Assistencia e Servicos, Lda.....	PRT.....	OTH.....	Serviaide, S.A. - Sociedad Unipersonal.....	Ownership.....	5.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000..					Serviaide, S.A. - Sociedad Unipersonal.....	ESP.....	OTH.....	AIDE Assistencia Seguros y Reaseguros, S.A. - Sociedad Uniper	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000..					Servizurich S.A. - Sociedad Unipersonal.....	ESP.....	OTH.....	Zurich Insurance plc, Sucursal en Espana.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000..	47-1153493..				SF Apt 1, LLC.....	DE.....	OTH.....	Zurich American Insurance Company.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000..	47-2967693..				SF Office 4, LLC.....	DE.....	OTH.....	Zurich American Insurance Company.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000..					Shire Park Limited.....	GBR.....	OTH.....	Zurich Assurance Ltd.....	Ownership.....	12.419	Zurich Insurance Group Ltd.....	Y.....	11.....
		00000..					Speigelhof Vastgoed B.V.....	DEU.....	OTH.....	RE Curve Holding B.V.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000..					Springboard Health and Performance Pty Ltd.....	AUS.....	OTH.....	DTC Bidco Pty Ltd.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
0212	Zurich U.S. Insurance Pool Group	26387..	52-0981481..				Steadfast Insurance Company.....	IL.....	OTH.....	Zurich American Insurance Company.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000..					Steadfast Santa Clarita Holdings LLC.....	DE.....	OTH.....	Steadfast Insurance Company.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000..					Stratos Limited.....	NZL.....	OTH.....	DTC NZ Bidco Limited.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000..					TDG Tele Dienste GmbH.....	DEU.....	OTH.....	Zurich Beteiligungs-Aktiengesellschaft (Deutschland)	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000..					Tennyson Insurance Limited.....	GBR.....	OTH.....	Zurich Holdings (UK) Limited.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000..					The Liverpool Reversionary Company Limited..	GBR.....	OTH.....	Zurich Legacy Solutions Services (UK) Limited	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000..	36-3839542..				The Zurich Services Corporation.....	IL.....	OTH.....	Zurich Holding Company of America, Inc.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000..					TopReport Schadenbesichtigungs GmbH.....	AUT.....	OTH.....	Zurich Versicherungs-Aktiengesellschaft.....	Ownership.....	14.286	Zurich Insurance Group Ltd.....	N.....	11.....
		00000..					Travel Ace Chile S.A.....	CHL.....	OTH.....	Travel Ace Internacional de Servicios S.A.....	Ownership.....	1.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000..					Travel Ace Chile S.A.....	CHL.....	OTH.....	Zürich Versicherungs-Gesellschaft AG.....	Ownership.....	99.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000..					Travel Ace Internacional de Servicios S.A.....	URY.....	OTH.....	Zürich Versicherungs-Gesellschaft AG.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....

Q12.13

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
		00000..					Travel Assist Pty Limited.....	AUS.....	OTH.....	ASTIS Holdings Limited.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	..N.....	11.....
		00000..					Travel Insurance Partners Pty Ltd.....	AUS.....	OTH.....	Travel Assist Pty Limited.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	..N.....	11.....
		00000..					Travelex Insurance Services Limited.....	DE.....	OTH.....	Cover-More Holdings USA Inc.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	..N.....	11.....
		00000..	95-2670330..				Truck Underwriters Association.....	CA.....	OTH.....	Farmers Group, Inc.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	..N.....	10.....
		00000..					Turegum Immobilien AG.....	CHE.....	OTH.....	Zurich Versicherungs-Gesellschaft AG.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	..N.....	11.....
		00000..					UA Assistance S.A. de C.V.....	MEX.....	OTH.....	Travel Ace Internacional de Servicios S.A.....	Ownership.....		Zurich Insurance Group Ltd.....	..N.....	11.....
		00000..					UA Assistance S.A. de C.V.....	MEX.....	OTH.....	Zürich Versicherungs-Gesellschaft AG.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	..N.....	11.....
		00000..					Universal Assistance Assistencia Ao Viajante Ltda	BRA.....	OTH.....	Perunsel S.A.....	Ownership.....		Zurich Insurance Group Ltd.....	..N.....	11.....
		00000..					Universal Assistance Chile S.A.....	CHL.....	OTH.....	Travel Ace Chile S.A.....	Ownership.....	99.980	Zurich Insurance Group Ltd.....	..N.....	11.....
		00000..					Universal Assistance Chile S.A.....	CHL.....	OTH.....	Travel Ace Internacional de Servicios S.A.....	Ownership.....	0.020	Zurich Insurance Group Ltd.....	..N.....	11.....
		00000..					Universal Assistance S.A.....	ARG.....	OTH.....	World Wide Assistance S.A.....	Ownership.....	92.710	Zurich Insurance Group Ltd.....	..Y.....	11.....
		00000..					Universal Assistance S.A.....	ARG.....	OTH.....	Zürich Versicherungs-Gesellschaft AG.....	Ownership.....	7.290	Zurich Insurance Group Ltd.....	..Y.....	11.....
		00000..					Universal Assistance S.A.....	URY.....	OTH.....	Zürich Versicherungs-Gesellschaft AG.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	..N.....	11.....
		00000..					Universal Travel Assistance S.A.S.....	COL.....	OTH.....	Zürich Versicherungs-Gesellschaft AG.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	..N.....	11.....
0212	Zurich U.S. Insurance Pool Group	41181..	43-1249228..				Universal Underwriters Insurance Company.....	IL.....	OTH.....	Zurich American Insurance Company.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	..N.....	11.....
0212	Zurich U.S. Insurance Pool Group	40843..	36-3139101..				Universal Underwriters of Texas Insurance Company	IL.....	OTH.....	Universal Underwriters Insurance Company...	Ownership.....	100.000	Zurich Insurance Group Ltd.....	..N.....	11.....
		00000..	43-1269296..				Universal Underwriters Service Corporation.....	MO.....	OTH.....	Zurich Holding Company of America, Inc.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	..N.....	11.....
		00000..					Universal Assistance Inc.....	FL.....	OTH.....	Universal Assistance S.A.....	Ownership.....		Zurich Insurance Group Ltd.....	..N.....	11.....
		00000..	26-1282208..				Vehicle Dealer Solutions, Inc.....	FL.....	OTH.....	Zurich Holding Company of America, Inc.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	..N.....	11.....
		00000..					Winchester Land, LLC.....	FL.....	OTH.....	R3 FL Holdings, LLC.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	..N.....	11.....
		00000..					Winn-Dixie MGP Manager, Inc.....	DE.....	OTH.....	Zurich Structured Finance, Inc.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	..N.....	11.....
		00000..					Wohnen H3B Humboldthafen GmbH&Co.KG.....	DEU.....	OTH.....	REX-ZDHL S.C.S. SICAV-SIF.....	Ownership.....	94.900	Zurich Insurance Group Ltd.....	..N.....	11.....
		00000..					World Travel Protection Canada Inc.....	CAN.....	OTH.....	Zurich Canadian Holdings Limited.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	..N.....	11.....
		00000..					World Wide Assistance S.A.....	ARG.....	OTH.....	Zürich Versicherungs-Gesellschaft AG.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	..N.....	11.....
		00000..					Wrightway Underwriting Limited.....	IRL.....	OTH.....	Ballykilliane Holdings Limited.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	..N.....	11.....
		00000..					Z flex Gesellschaft fur Personaldienstleistungen mbH	DEU.....	OTH.....	Zurich Beteiligungs-Aktiengesellschaft (Deutschland)	Ownership.....	100.000	Zurich Insurance Group Ltd.....	..N.....	11.....
		00000..					ZCM (U.S.) Limited.....	DE.....	OTH.....	Zurich Finance Company Ltd.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	..N.....	11.....
		00000..					ZCM Asset Holding Company (Bermuda) Limited	BMU.....	OTH.....	Zurich Finance Company Ltd.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	..N.....	11.....
		00000..					ZCM Matched Funding Corp.....	CYM.....	OTH.....	Zurich Capital Markets Inc.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	..N.....	11.....
		00000..	20-5900744..				ZFUS Services, LLC.....	DE.....	OTH.....	Zurich Holding Company of America, Inc.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	..N.....	11.....
		00000..					ZGEE14 Limited.....	GBR.....	OTH.....	Zurich Legacy Solutions Services (UK) Limited	Ownership.....	100.000	Zurich Insurance Group Ltd.....	..N.....	11.....

Q12.14

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
		00000					ZLS Aseguradora de Colombia S.A.	COL	OTH	Zürich Lebensversicherungs-Gesellschaft AG.	Ownership	4.430	Zurich Insurance Group Ltd	N	11
		00000					ZLS Aseguradora de Colombia S.A.	COL	OTH	Zürich Versicherungs-Gesellschaft AG.	Ownership	95.000	Zurich Insurance Group Ltd	N	11
		00000	02-0802795				ZNA Services, LLC	DE	OTH	ZFUS Services, LLC	Ownership	100.000	Zurich Insurance Group Ltd	N	11
		00000					ZPC Capital Limited	GBR	OTH	Zurich Holdings (UK) Limited	Ownership	100.000	Zurich Insurance Group Ltd	N	11
		00000					ZSF / Office KY, LLC	DE	OTH	Euclid Office LP	Ownership	100.000	Zurich Insurance Group Ltd	N	11
		00000					ZSF / Office NV, LLC	DE	OTH	Euclid Office LP	Ownership	100.000	Zurich Insurance Group Ltd	N	11
		00000					ZSF / Office NY, LLC	DE	OTH	Euclid Office LP	Ownership	100.000	Zurich Insurance Group Ltd	N	11
		00000					ZSF KY Annex, LLC	DE	OTH	Euclid KY Annex, LP	Ownership	100.000	Zurich Insurance Group Ltd	N	11
		00000					ZSF/Bloomington, LLC	DE	OTH	Bloomington Office LP	Ownership	100.000	Zurich Insurance Group Ltd	N	11
		00000					ZSF/C1 MGP Manager, Inc.	DE	OTH	Zurich Structured Finance, Inc.	Ownership	100.000	Zurich Insurance Group Ltd	N	11
		00000					ZSF/C1 MGP, LLC	DE	OTH	ZSF/C1 MGP Manager, Inc.	Ownership	1.000	Zurich Insurance Group Ltd	N	11
		00000					ZSF/C1 MGP, LLC	DE	OTH	Zurich Structured Finance, Inc.	Ownership	99.000	Zurich Insurance Group Ltd	N	11
		00000					ZSF/C2 MGP Manager, Inc.	DE	OTH	Zurich Structured Finance, Inc.	Ownership	100.000	Zurich Insurance Group Ltd	N	11
		00000					ZSF/C2 MGP, LLC	DE	OTH	ZSF/CF2 MGP Manager, Inc.	Ownership	1.000	Zurich Insurance Group Ltd	N	11
		00000					ZSF/C2 MGP, LLC	DE	OTH	Zurich Structured Finance, Inc.	Ownership	99.000	Zurich Insurance Group Ltd	N	11
		00000					ZSF/Dallas Tower, LLC	DE	OTH	Dallas Tower LP	Ownership	100.000	Zurich Insurance Group Ltd	N	11
		00000					ZSF/Kansas, LLC	DE	OTH	Kansas City Office LP	Ownership	100.000	Zurich Insurance Group Ltd	N	11
		00000					ZSF/Land Parcels LLC	DE	OTH	Zurich Structured Finance, Inc.	Ownership	100.000	Zurich Insurance Group Ltd	N	11
		00000					ZSF/Research Gateway, LLC	DE	OTH	Raleigh/Durham Offices, L.P.	Ownership	100.000	Zurich Insurance Group Ltd	N	11
		00000					ZSF/WD Fitzgerald, LLC	DE	OTH	Euclid Warehouses LP	Ownership	100.000	Zurich Insurance Group Ltd	N	11
		00000					ZSF/WD Hammond, LLC	DE	OTH	Euclid Warehouses LP	Ownership	100.000	Zurich Insurance Group Ltd	N	11
		00000					ZSF/WD Jacksonville, LLC	DE	OTH	Euclid Warehouses LP	Ownership	100.000	Zurich Insurance Group Ltd	N	11
		00000					ZSF/WD Opa Locka, LLC	DE	OTH	Euclid Warehouses LP	Ownership	100.000	Zurich Insurance Group Ltd	N	11
		00000	36-3096373				ZSFH LLC	DE	OTH	Zurich Holding Company of America, Inc.	Ownership	100.000	Zurich Insurance Group Ltd	N	11
		00000					ZSG Kfz-ZulassungsservicegesmbH	AUT	OTH	Zurich Versicherungs-Aktiengesellschaft	Ownership	33.333	Zurich Insurance Group Ltd	N	11
		00000					Zurich - Companhia de Seguros Vida S.A	PRT	OTH	Zurich Finanz-Gesellschaft AG.	Ownership	0.001	Zurich Insurance Group Ltd	N	11
		00000					Zurich - Companhia de Seguros Vida S.A	PRT	OTH	Zurich Investments Life S.p.A	Ownership	0.001	Zurich Insurance Group Ltd	N	11
		00000					Zurich - Companhia de Seguros Vida S.A	PRT	OTH	Zurich Lebensversicherungs-Gesellschaft AG.	Ownership	99.996	Zurich Insurance Group Ltd	N	11
		00000					Zurich - Companhia de Seguros Vida S.A	PRT	OTH	Zurich Versicherungs-Gesellschaft AG.	Ownership	0.001	Zurich Insurance Group Ltd	N	11
		00000					Zurich - Companhia de Seguros Vida S.A	PRT	OTH	Zurich Vida, Companhia de Seguros y Reaseguros, S.A. - Sociad	Ownership	0.001	Zurich Insurance Group Ltd	N	11
		00000					Zurich (Scotland) Limited Partnership	GBR	OTH	Zurich General Partner (Scotland) Ltd	Ownership	100.000	Zurich Insurance Group Ltd	N	11
		00000					Zurich Advice Network Limited	GBR	OTH	Allied Dunbar Assurance plc.	Ownership	100.000	Zurich Insurance Group Ltd	N	11
		00000					Zurich AFIN Mexico, S.A. DE C.V.	MEX	OTH	Zurich Compania de Sefuros, S.A.	Ownership	0.002	Zurich Insurance Group Ltd	N	11
		00000					Zurich AFIN Mexico, S.A. DE C.V.	MEX	OTH	Zurich Versicherungs-Gesellschaft AG.	Ownership	99.998	Zurich Insurance Group Ltd	N	11
		00000	04-3126497				Zurich Agency Services Inc.	MA	OTH	Zurich Holding Company of America, Inc.	Ownership	100.000	Zurich Insurance Group Ltd	N	11

Q12.15

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
		00000...	86-1164252..				Zurich Alternative Asset Management, LLC.....	DE.....	OTH.....	Zurich Holding Company of America, Inc.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000...					Zurich America Latina Serviços Brasil Ltda.....	BRA.....	OTH.....	Zurich Lebensversicherungs-Gesellschaft AG.....	Ownership.....	0.010	Zurich Insurance Group Ltd.....	Y.....	11.....
		00000...					Zurich America Latina Serviços Brasil Ltda.....	BRA.....	OTH.....	Zurich Versicherungs-Gesellschaft AG.....	Ownership.....	99.990	Zurich Insurance Group Ltd.....	N.....	11.....
		00000...	36-6169781..				Zurich American Company, LLC.....	DE.....	OTH.....	Zurich Holding Company of America, Inc.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
0212	Zurich U.S. Insurance Pool Group	16535...	36-4233459..				Zurich American Insurance Company.....	NY.....	OTH.....	Zurich Holding Company of America, Inc.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
0212	Zurich U.S. Insurance Pool Group	27855...	36-2781080..				Zurich American Insurance Company of Illinois.....	IL.....	OTH.....	American Zurich Insurance Company.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
0212	Zurich Ins Group.....	90557...	36-3050975..				Zurich American Life Insurance Company.....	IL.....	OTH.....	Zurich American Company, LLC.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
0212	Zurich Ins Group.....	14178...	27-4746162..				Zurich American Life Insurance Company of New York	NY.....	OTH.....	Zurich American Life Insurance Company.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000...					Zurich Argentina Cia. de Seguros S.A.....	ARG.....	OTH.....	Inversiones Suizo-Argentina S.A.....	Ownership.....	55.461	Zurich Insurance Group Ltd.....	N.....	11.....
		00000...	AA-2130022..				Zurich Argentina Cia. de Seguros S.A.....	ARG.....	OTH.....	Zurich Versicherungs-Gesellschaft AG.....	Ownership.....	44.536	Zurich Insurance Group Ltd.....	N.....	11.....
		00000...	AA-2130022..				Zurich Argentina Compania de Seguros de Retiro S.A.	ARG.....	OTH.....	Zurich Argentina Cia. de Seguros S.A.....	Ownership.....	46.642	Zurich Insurance Group Ltd.....	N.....	11.....
		00000...					Zurich Argentina Compania de Seguros de Retiro S.A.	ARG.....	OTH.....	Zurich Versicherungs-Gesellschaft AG.....	Ownership.....	53.358	Zurich Insurance Group Ltd.....	N.....	11.....
		00000...					Zurich Aseguradora Argentina S.A.....	ARG.....	OTH.....	Zürich Versicherungs-Gesellschaft AG.....	Ownership.....	99.900	Zurich Insurance Group Ltd.....	N.....	11.....
		00000...					Zurich Aseguradora Mexicana, S.A. de C.V.....	MEX.....	OTH.....	Zürich Lebensversicherungs-Gesellschaft AG.....	Ownership.....		Zurich Insurance Group Ltd.....	N.....	11.....
		00000...					Zurich Aseguradora Mexicana, S.A. de C.V.....	MEX.....	OTH.....	Zürich Versicherungs-Gesellschaft AG.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000...					Zurich Asset Management Gerente de Fondos Comunes de Inversi	ARG.....	OTH.....	Inversiones Suizo-Argentina S.A.....	Ownership.....	90.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000...					Zurich Asset Management Gerente de Fondos Comunes de Inversi	ARG.....	OTH.....	Isis S.A.....	Ownership.....	10.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000...					Zurich Assurance Ltd.....	GBR.....	OTH.....	Eagle Star Holdings Limited.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000...					Zurich Australia Limited.....	AUS.....	OTH.....	Zurich Financial Services Australia Limited.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000...	AA-1930995..				Zurich Australian Insurance Limited.....	AUS.....	OTH.....	Zurich Financial Services Australia Limited.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000...					Zurich Australian Insurance Properties Pty Limited	AUS.....	OTH.....	Zurich Australia Limited.....	Ownership.....	40.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000...					Zurich Australian Insurance Properties Pty Limited	AUS.....	OTH.....	Zurich Australian Insurance Limited.....	Ownership.....	60.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000...					Zurich Australian Property Holdings Pty Ltd.....	AUS.....	OTH.....	Zürich Versicherungs-Gesellschaft AG.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000...					Zurich Bank International Limited.....	GBR.....	OTH.....	Dunbar Assets Ireland.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000...	13-4186554..				Zurich Benefit Finance LLC.....	DE.....	OTH.....	Zurich Holding Company of America, Inc.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000...					Zurich Beteiligungs-Aktiengesellschaft (Deutschland)	DEU.....	OTH.....	Zurich IT Service AG Niederlassung fur Deutschland	Ownership.....	82.617	Zurich Insurance Group Ltd.....	N.....	11.....
		00000...					Zurich Beteiligungs-Aktiengesellschaft (Deutschland)	DEU.....	OTH.....	Zurich Leben Service AG Niederlassung fur Deutschland	Ownership.....	17.383	Zurich Insurance Group Ltd.....	N.....	11.....

Q12.16

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
		00000					Zurich Brasil Capitalizacao S.A.....	BRA.....	OTH.....	Zurich Versicherungs-Gesellschaft AG.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Zurich Brasil Companhia de Seguros.....	BRA.....	OTH.....	Zurich Minas Brasil Seguros S.A.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Zurich Building Control Services Limited.....	GBR.....	OTH.....	Zurich Holdings (UK) Limited.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Zurich Canadian Holdings Limited.....	CAN.....	OTH.....	Zurich Insurance Company Ltd, Canadian Branch	Ownership.....	68.819	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Zurich Canadian Holdings Limited.....	CAN.....	OTH.....	Zurich Versicherungs-Gesellschaft AG.....	Ownership.....	31.181	Zurich Insurance Group Ltd.....	N.....	11.....
		00000			1028769		Zurich Capital Markets Inc.....	DE.....	OTH.....	ZCM (U.S.) Limited.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Zurich Capital Markets Securities Inc.....	DE.....	OTH.....	Zurich Capital Markets Inc.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Zurich Commercial Services (Europe) GmbH.....	DEU.....	OTH.....	Zürich Beteiligungs-Aktiengesellschaft (Deutschland)	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Zurich Community Trust (UK) Limited.....	GBR.....	OTH.....	Zurich Financial Services (UKISA) Limited.....	Ownership.....	50.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Zurich Community Trust (UK) Limited.....	GBR.....	OTH.....	Zurich Financial Services (UKISA) Nominees Limited	Ownership.....	50.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Zurich Compania de Reaseguros Argentina S.A.	ARG.....	OTH.....	Inversiones Suizo-Argentina S.A.....	Ownership.....	95.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Zurich Compania de Reaseguros Argentina S.A.	ARG.....	OTH.....	Zurich Versicherungs-Gesellschaft AG.....	Ownership.....	5.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Zurich Compania de Seguros, S.A.....	MEX.....	OTH.....	Zurich Versicherungs-Gesellschaft AG.....	Ownership.....	99.883	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Zurich Corredora de Bolsa S.A.....	CHL.....	OTH.....	Inversiones Suizo Chilena S.A.....	Ownership.....	99.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Zurich Corredora de Bolsa S.A.....	CHL.....	OTH.....	Zurich Investments Chile S.A.....	Ownership.....	1.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Zurich Customer Active Management, d.o.o.....	SVN.....	OTH.....	Zürich Versicherungs-Gesellschaft AG.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	Y.....	11.....
		00000	36-4412924				Zurich CZI Management Holding Ltd.....	DE.....	OTH.....	Zurich Global Investment Management Inc.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Zurich Deutscher Herold Lebensversicherung Aktiengesellschaft	DEU.....	OTH.....	Deutscher Herold Aktiengesellschaft.....	Ownership.....	67.540	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Zurich Deutscher Herold Lebensversicherung Aktiengesellschaft	DEU.....	OTH.....	Zurich Beteiligungs-Aktiengesellschaft (Deutschland)	Ownership.....	32.460	Zurich Insurance Group Ltd.....	N.....	11.....
		00000	95-4773780				Zurich E&S Insurance Brokerage, Inc.....	CA.....	OTH.....	Zurich American Insurance Company.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Zurich Employment Services Limited.....	GBR.....	OTH.....	Zurich Financial Services (UKISA) Limited.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Zurich Engineering Inspection Services Ireland Limited	IRL.....	OTH.....	Zurich Insurance plc.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Zurich Eurolife S.A.....	LUX.....	OTH.....	Zurich Lebensversicherungs-Gesellschaft AG.....	Ownership.....	90.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Zurich Eurolife S.A.....	LUX.....	OTH.....	Zurich Versicherungs-Gesellschaft AG.....	Ownership.....	10.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000	AA-0053640				Zurich F&I Reinsurance T&C Limited.....	TCA.....	OTH.....	Universal Underwriters Service Corporation.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000	AA-0053640				Zurich F&I Reinsurance T&C Limited.....	TCA.....	OTH.....	Zurich Agency Services Inc.....	Ownership.....	0.001	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Zurich Fianzas Mexico, S.A.DE C.V.....	MEX.....	OTH.....	Zurich Versicherungs-Gesellschaft AG.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....

Q12.17

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
		00000					Zurich Finance (Australia) Limited.....	AUS.....	OTH.....	Zürich Versicherungs-Gesellschaft AG.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Zurich Finance (Bermuda) Ltd.....	BMU.....	OTH.....	Zürich Versicherungs-Gesellschaft AG.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Zurich Finance (Ireland) DAC.....	IRL.....	OTH.....	Zürich Versicherungs-Gesellschaft AG.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Zurich Finance (UK) plc.....	GBR.....	OTH.....	Zurich Financial Services (UKISA) Limited.....	Ownership.....	99.998	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Zurich Finance (UK) plc.....	GBR.....	OTH.....	Zurich Financial Services (UKISA) Nominees Limited	Ownership.....	0.002	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Zurich Finance Company Ltd.....	CHE.....	OTH.....	Zurich Versicherungs-Gesellschaft AG.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Zurich Financial Services (Isle of Man) Group Services Limit	GBR.....	OTH.....	Zurich Versicherungs-Gesellschaft AG.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Zurich Financial Services (Isle of Man) Holdings Limited	GBR.....	OTH.....	Zurich Versicherungs-Gesellschaft AG.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Zurich Financial Services (Isle of Man) Insurance Manager Lt	GBR.....	OTH.....	Zurich Versicherungs-Gesellschaft AG.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Zurich Financial Services (UKISA) Limited.....	GBR.....	OTH.....	Allied Zurich Holdings Limited.....	Ownership.....	90.316	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Zurich Financial Services (UKISA) Limited.....	GBR.....	OTH.....	Zurich Insurance plc.....	Ownership.....	9.684	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Zurich Financial Services (UKISA) Nominees Limited	GBR.....	OTH.....	Zurich Financial Services (UKISA) Limited.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000	AA-1930995				Zurich Financial Services Australia Limited.....	AUS.....	OTH.....	Zurich Versicherungs-Gesellschaft AG.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Zurich Financial Services EUB Holdings Limited	IRL.....	OTH.....	Zurich Ins Group.....	Ownership.....	0.083	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Zurich Financial Services EUB Holdings Limited	IRL.....	OTH.....	Zurich Insurance Group Ltd.....	Ownership.....	99.917	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Zurich Financial Services UK Pension Trustee Limited	GBR.....	OTH.....	Zurich Financial Services (UKISA) Limited.....	Ownership.....	99.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Zurich Finanz-Gesellschaft AG.....	CHE.....	OTH.....	Zurich Versicherungs-Gesellschaft AG.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Zurich General Insurance Company (China) Limited	CHN.....	OTH.....	Zurich Versicherungs-Gesellschaft AG.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Zurich General Insurance Malaysia Berhad.....	MYS.....	OTH.....	Zürich Versicherungs-Gesellschaft AG.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Zurich General Partner (Scotland) Ltd.....	GBR.....	OTH.....	Allied Zurich Holdings Limited.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Zurich GL Servicios Mexico, S.A. de C.V.....	MEX.....	OTH.....	Zurich Compania de Seguros, S.A.....	Ownership.....	5.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Zurich GL Servicios Mexico, S.A. de C.V.....	MEX.....	OTH.....	Zurich Vida, Compañía de Seguros, S.A.....	Ownership.....	95.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Zurich Global Corporate UK Limited.....	GBR.....	OTH.....	Zurich Holdings (UK) Limited.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000	04-3729755				Zurich Global Investment Management Inc.....	DE.....	OTH.....	Zurich Holding Company of America, Inc.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000	AA-3190947				Zurich Global, Ltd.....	BMU.....	OTH.....	Zurich Holding Company of America, Inc.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Zurich Group Pension Services (UK) Ltd.....	GBR.....	OTH.....	Zurich Assurance Ltd.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Zurich GSG Limited.....	GBR.....	OTH.....	Zurich GSH Limited.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Zurich GSH Limited.....	GBR.....	OTH.....	Zurich Holdings (UK) Limited.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....

Q12.18

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
		00000...	36-3096373..				Zurich Holding Company of America, Inc.....	DE.....	OTH.....	Zurich Versicherungs-Gesellschaft AG.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000...					Zurich Holding Ireland Limited.....	IRL.....	OTH.....	Zurich Versicherungs-Gesellschaft AG.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000...					Zurich Holdings (UK) Limited.....	GBR.....	OTH.....	Zurich Versicherungs-Gesellschaft AG.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000...					Zurich Immobilien (Deutschland) AG & Co. KG.....	DEU.....	OTH.....	Zurich Immobilien treuhand (Deutschland) GmbH.....	Ownership.....		Zurich Insurance Group Ltd.....	N.....	11.....
		00000...					Zurich Immobilien Liegenschaftsverwaltungs-GesmbH.....	AUT.....	OTH.....	Zurich Versicherungs-Gesellschaft AG.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000...					Zurich Immobilien treuhand (Deutschland) GmbH.....	DEU.....	OTH.....	Zurich Deutscher Herold Lebensversicherung Aktiengesellschaft.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000...					Zurich Insurance Company (U.K.) Limited.....	GBR.....	OTH.....	Zurich Versicherungs-Gesellschaft AG.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000...					Zurich Insurance Company Escritorio de Representacao no Bras.....	BRA.....	OTH.....	Zurich Versicherungs-Gesellschaft AG.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000...					Zurich Insurance Company Ltd., Representative Office Buenos Aires.....	ARG.....	OTH.....	Zurich Versicherungs-Gesellschaft AG.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000...			1127799	SIX Swiss Exchange	Zurich Insurance Group Ltd.....	CHE.....	OTH.....	Board of Directors.....	Board.....		Shareholders.....	N.....	
		00000...					Zurich Insurance Holdings (Hong Kong) Limited.....	HKG.....	OTH.....	Zurich Versicherungs-Gesellschaft AG.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000...					Zurich Insurance Malaysia Berhad.....	MYS.....	OTH.....	Zurich Versicherungs-Gesellschaft AG.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000...	AA-1780059.				Zurich Insurance plc.....	IRL.....	OTH.....	Zurich Beteiligungs-Aktiengesellschaft (Deutschland).....	Ownership.....	25.074	Zurich Insurance Group Ltd.....	N.....	7.....
		00000...	AA-1780059.				Zurich Insurance plc.....	IRL.....	OTH.....	Zurich Holding Ireland Limited.....	Ownership.....	70.405	Zurich Insurance Group Ltd.....	N.....	7.....
		00000...	AA-1780059.				Zurich Insurance plc.....	IRL.....	OTH.....	Zurich Insurance Company Ltd - Rappresentanza Generale per I.....	Ownership.....	4.521	Zurich Insurance Group Ltd.....	N.....	7.....
		00000...					Zurich Insurance plc, Representative Office Buenos Aires.....	ARG.....	OTH.....	Zurich Insurance plc.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000...					Zurich Intermediary Group Limited.....	GBR.....	OTH.....	Zurich Financial Services (UKISA) Limited.....	Ownership.....	99.999	Zurich Insurance Group Ltd.....	N.....	11.....
		00000...					Zurich Intermediary Group Limited.....	GBR.....	OTH.....	Zurich Financial Services (UKISA) Nominees Limited.....	Ownership.....	0.001	Zurich Insurance Group Ltd.....	N.....	11.....
		00000...	AA-1120018.				Zurich International (UK) Limited.....	GBR.....	OTH.....	Zurich Holdings (UK) Limited.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000...					Zurich International Life Limited.....	GBR.....	OTH.....	Zurich Versicherungs-Gesellschaft AG.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000...					Zurich International Pensions Administration Limited.....	IMN.....	OTH.....	Zurich International Life Limited.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000...					Zurich Invest AG.....	CHE.....	OTH.....	Zurich Versicherungs-Gesellschaft AG.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000...					Zurich Invest ICAV.....	IRL.....	OTH.....	Zurich Invest AG.....	Ownership.....	50.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000...					Zurich Invest ICAV.....	IRL.....	OTH.....	Zürich Versicherungs-Gesellschaft AG.....	Ownership.....	50.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000...					Zurich Investment Management Limited.....	AUS.....	OTH.....	Zurich Australia Limited.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000...					Zurich Investment Services Limited.....	BMU.....	OTH.....	Zurich Finance Company Ltd.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....

Q12.19

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
		00000					Zurich Investments Life S.p.A.....	ITA.....	OTH.....	Zurich Insurance Company Ltd - Rappresentanza Generale per I	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Zurich JVCompany Servicios Mexico, S.A. DE C.V.	MEX.....	OTH.....	Zurich Santander Seguros Mexico, S.A.....	Ownership.....	99.998	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Zurich JVCompany Servicios Mexico, S.A. DE C.V.	MEX.....	OTH.....	Zurich Vida, Compania de Seguros, S.A.....	Ownership.....	0.002	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Zurich Kunden Center GmbH.....	DEU.....	OTH.....	Zurich Beteiligungs-Aktiengesellschaft (Deutschland)	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000	26-0530367				Zurich Latin America Corporation.....	FL.....	OTH.....	Zurich Holding Company of America, Inc.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Zurich Latin America Holding S.L. - Sociedad Unipersonal	ESP.....	OTH.....	Zurich Lebensversicherungs-Gesellschaft AG.	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Zurich Latin American Services S.A.....	ARG.....	OTH.....	Inversiones Suizo-Argentina S.A.....	Ownership.....	6.320	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Zurich Latin American Services S.A.....	ARG.....	OTH.....	Zurich Versicherungs-Gesellschaft AG.....	Ownership.....	93.680	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Zurich Lebensversicherungs-Gesellschaft AG.....	CHE.....	OTH.....	Zurich Versicherungs-Gesellschaft AG.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Zurich Legacy Solutions Services (UK) Limited.	GBR.....	OTH.....	Zurich Versicherungs-Gesellschaft AG.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	Y.....	11.....
		00000					Zurich Life Assurance plc.....	IRL.....	OTH.....	Zurich Holding Ireland Limited.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Zurich Life Insurance (Hong Kong) Limited.....	HKG.....	OTH.....	Zürich Versicherungs-Gesellschaft AG.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Zurich Life Insurance (Singapore) Pte Ltd.....	SGP.....	OTH.....	Zurich Versicherungs-Gesellschaft AG.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Zurich Life Insurance Company Ltd., Representative office Buenos Aires	ARG.....	OTH.....	Zurich Lebensversicherungs-Gesellschaft AG.	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Zurich Life Preparatory Japan Co. Ltd.....	JPN.....	OTH.....	Zürich Lebensversicherungs-Gesellschaft AG.	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Zurich LiveWell Services and Solutions AG.....	CHE.....	OTH.....	Zürich Versicherungs-Gesellschaft AG.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Zurich Management (Bermuda) Ltd.....	BMU.....	OTH.....	Zurich Versicherungs-Gesellschaft AG.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Zurich Management Services Limited.....	GBR.....	OTH.....	Zurich Holdings (UK) Limited.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Zurich Minas Brasil Seguros S.A.....	BRA.....	OTH.....	Zurich Versicherungs-Gesellschaft AG.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Zurich Pension Trustees Ireland Limited.....	IRL.....	OTH.....	Zurich Insurance plc.....	Ownership.....	50.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Zurich Pension Trustees Ireland Limited.....	IRL.....	OTH.....	Zurich Trustee Services Limited.....	Ownership.....	50.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Zurich Pension Trustees Limited.....	GBR.....	OTH.....	Zurich Assurance Ltd.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Zurich Pensions Management Limited.....	GBR.....	OTH.....	Allied Dunbar Assurance plc.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Zurich Pensionskassen-Beratung AG.....	CHE.....	OTH.....	Zurich Lebensversicherungs-Gesellschaft AG.	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Zurich Professional Limited.....	GBR.....	OTH.....	Zurich Holdings (UK) Limited.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Zurich Project Finance (UK) Limited.....	GBR.....	OTH.....	Zürich Versicherungs-Gesellschaft AG.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Zurich Properties Pty Limited.....	AUS.....	OTH.....	Zurich Australia Limited.....	Ownership.....	40.001	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Zurich Properties Pty Limited.....	AUS.....	OTH.....	Zurich Australian Insurance Limited.....	Ownership.....	59.999	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Zurich Property Services Malaysia Sdn Bhd.....	MYS.....	OTH.....	Zurich Versicherungs-Gesellschaft AG.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....

Q12.20

SCHEDULE Y**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
		00000	30-0165071				Zurich Realty, Inc.	MD	OTH	Zurich Holding Company of America, Inc.	Ownership	100.000	Zurich Insurance Group Ltd	N	11
		00000					Zurich Rechtsschutz-Schadenservice GmbH	DEU	OTH	Zurich Beteiligungs-Aktiengesellschaft (Deutschland)	Ownership	100.000	Zurich Insurance Group Ltd	N	11
		00000					Zurich Reliable Insurance Limited	RUS	OTH	Zurich Versicherungs-Aktiengesellschaft	Ownership	0.100	Zurich Insurance Group Ltd	N	11
		00000					Zurich Reliable Insurance Limited	RUS	OTH	Zurich Versicherungs-Gesellschaft AG	Ownership	99.900	Zurich Insurance Group Ltd	N	11
		00000					Zurich Resseguradora Brasil S.A.	BRA	OTH	Zurich Lebensversicherungs-Gesellschaft AG	Ownership	0.001	Zurich Insurance Group Ltd	N	11
		00000					Zurich Resseguradora Brasil S.A.	BRA	OTH	Zurich Versicherungs-Gesellschaft AG	Ownership	99.999	Zurich Insurance Group Ltd	N	11
		00000					Zurich Risk Consulting RU	RUS	OTH	Zurich Reliable Insurance	Ownership	100.000	Zurich Insurance Group Ltd	N	11
		00000					Zurich Risk Management Services (India) Private Limited	IND	OTH	Zürich Rückversicherungs-Gesellschaft AG	Ownership	1.000	Zurich Insurance Group Ltd	N	11
		00000					Zurich Risk Management Services (India) Private Limited	IND	OTH	Zurich Versicherungs-Gesellschaft AG	Ownership	99.000	Zurich Insurance Group Ltd	N	11
		00000					Zurich Ruckversicherungs-Gesellschaft AG	CHE	OTH	Zurich Versicherungs-Gesellschaft AG	Ownership	100.000	Zurich Insurance Group Ltd	N	11
		00000					Zurich Sacramento, Inc.	CA	OTH	JFS/ZSF 1998, L.P.	Ownership	100.000	Zurich Insurance Group Ltd	N	11
		00000					Zurich Santander Brasil Odonto LTDA	BRA	OTH	Zurich Santander Brasil Seguros e Previdência S.A.	Ownership	99.000	Zurich Insurance Group Ltd	N	11
		00000					Zurich Santander Brasil Odonto LTDA	BRA	OTH	Zurich Santander Brasil Seguros S.A.	Ownership	1.000	Zurich Insurance Group Ltd	N	11
		00000					Zurich Santander Brasil Seguros e Previdência S.A.	BRA	OTH	Zurich Latin America Holding S.L. - Sociedad Unipersonal	Ownership	0.220	Zurich Insurance Group Ltd	N	11
		00000					Zurich Santander Brasil Seguros e Previdência S.A.	BRA	OTH	Zurich Santander Holding (Spain), S.L.	Ownership	99.568	Zurich Insurance Group Ltd	N	11
		00000					Zurich Santander Brasil Seguros S.A.	BRA	OTH	Zurich Santander Brasil Seguros e Previdência S.A.	Ownership	100.000	Zurich Insurance Group Ltd	N	11
		00000					Zurich Santander Holding (Spain), S.L.	ESP	OTH	Zurich Santander Insurance America, S.L.	Ownership	100.000	Zurich Insurance Group Ltd	N	11
		00000					Zurich Santander Holding Dos (Spain), S.L.	ESP	OTH	Zurich Santander Insurance America, S.L.	Ownership	100.000	Zurich Insurance Group Ltd	N	11
		00000					Zurich Santander Insurance America, S.L.	ESP	OTH	Zurich Latin America Holding S.L. - Sociedad Unipersonal	Ownership	51.000	Zurich Insurance Group Ltd	N	11
		00000					Zurich Santander Seguros Argentina S.A.	ARG	OTH	Inversiones ZS America SpA	Ownership	4.000	Zurich Insurance Group Ltd	N	11
		00000					Zurich Santander Seguros Argentina S.A.	ARG	OTH	Zurich Santander Insurance America, S.L.	Ownership	96.000	Zurich Insurance Group Ltd	N	11
		00000					Zurich Santander Seguros de Vida Chile S.A.	CHL	OTH	Inversiones ZS America Dos Limitada	Ownership	99.782	Zurich Insurance Group Ltd	N	11
		00000					Zurich Santander Seguros de Vida Chile S.A.	CHL	OTH	Inversiones ZS America SpA	Ownership	0.218	Zurich Insurance Group Ltd	N	11
		00000					Zurich Santander Seguros Generales Chile S.A.	CHL	OTH	Inversiones ZS America Dos Limitada	Ownership	99.505	Zurich Insurance Group Ltd	N	11
		00000					Zurich Santander Seguros Generales Chile S.A.	CHL	OTH	Inversiones ZS America SpA	Ownership	0.495	Zurich Insurance Group Ltd	N	11
		00000					Zurich Santander Seguros Mexico, S.A.	MEX	OTH	Inversiones ZS America SpA	Ownership	0.001	Zurich Insurance Group Ltd	N	11
		00000					Zurich Santander Seguros Mexico, S.A.	MEX	OTH	Zurich Santander Insurance America, S.L.	Ownership	99.999	Zurich Insurance Group Ltd	N	11

Q12.21

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
		00000					Zurich Schweiz Services AG.....	CHE.....	OTH.....	Zürich Versicherungs-Gesellschaft AG.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Zurich Seguros Ecuador, S.A.....	ECU.....	OTH.....	Zürich Versicherungs-Gesellschaft AG.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Zurich Service GmbH.....	DEU.....	OTH.....	Zurich Versicherungs-Aktiengesellschaft.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Zurich Services (Australia) Pty Limited.....	AUS.....	OTH.....	Zurich Financial Services Australia Limited.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Zurich Services (Hong Kong) Limited.....	HKG.....	OTH.....	Zurich Insurance Holdings (Hong Kong) Limited	Ownership.....	99.997	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Zurich Services (Hong Kong) Limited.....	HKG.....	OTH.....	Zürich Versicherungs-Gesellschaft AG.....	Ownership.....	0.003	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Zurich Services A.I.E.....	ESP.....	OTH.....	AIDE Asistencia Seguros y Reaseguros, S.A. - Sociedad Uniper	Ownership.....	0.001	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Zurich Services A.I.E.....	ESP.....	OTH.....	Bansabadell Pensiones, E.G.F.P, S.A.....	Ownership.....	0.001	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Zurich Services A.I.E.....	ESP.....	OTH.....	Bansabadell Seguros Generales, S.A. de Seguros y Reaseguros	Ownership.....	0.001	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Zurich Services A.I.E.....	ESP.....	OTH.....	Bansabadell Vida S.A. de Seguros y Reaseguros	Ownership.....	0.001	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Zurich Services A.I.E.....	ESP.....	OTH.....	Zurich Insurance plc, Sucursal en Espana.....	Ownership.....	97.180	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Zurich Services A.I.E.....	ESP.....	OTH.....	Zurich Vida, Compañía de Seguros y Reaseguros, S.A. - Sociod	Ownership.....	2.816	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Zurich Services Company (Pty) Ltd.....	AUS.....	OTH.....	Zürich Versicherungs-Gesellschaft AG.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000	35-2546417				Zurich Services US. LLC.....	DE.....	OTH.....	Farmers Group, Inc.....	Ownership.....	50.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000	35-2546417				Zurich Services US. LLC.....	DE.....	OTH.....	Zurich Holding Company of America, Inc.....	Ownership.....	50.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Zurich Servicios de Mexico, S.A. de. C.V.....	MEX.....	OTH.....	Zurich Vida, Compañia de Seguros, S.A.....	Ownership.....	90.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Zurich Servicios de Mexico, S.A. de. C.V.....	MEX.....	OTH.....	Zurich, Compañia de Seguros, S.A.....	Ownership.....	10.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					ZURICH SERVICIOS DIRECTO ESPAÑA, S.L.	ESP.....	OTH.....	Zurich Insurance Mobile Solutions AG.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Zurich Servicios y Soporte México, S.A. de C.V.	MEX.....	OTH.....	Zürich Lebensversicherungs-Gesellschaft AG.	Ownership.....	0.020	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Zurich Servicios y Soporte México, S.A. de C.V.	MEX.....	OTH.....	Zürich Versicherungs-Gesellschaft AG.....	Ownership.....	99.980	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Zurich Shared Services S.A.....	CHL.....	OTH.....	Inversiones Suizo Chilena S.A.....	Ownership.....	99.987	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Zurich Shared Services S.A.....	CHL.....	OTH.....	Zurich Investments Chile S.A.....	Ownership.....	0.013	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Zurich Sigorta A.S.....	TUR.....	OTH.....	Zurich Versicherungs-Gesellschaft AG.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Zurich Small Amount and Short Term Insurance Ltd	JPN.....	OTH.....	Zürich Versicherungs-Gesellschaft AG.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Zurich South America Invest AB.....	SWE.....	OTH.....	Zurich Versicherungs-Gesellschaft AG.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Zurich Specialties London Limited.....	GBR.....	OTH.....	Zurich Holdings (UK) Limited.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Zurich Structured Finance, Inc.....	DE.....	OTH.....	Zurich Finance Company Ltd.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
		00000					Zurich Takaful Malaysia Berhad (ZTMB).....	MYS.....	OTH.....	Zurich Versicherungs-Gesellschaft AG.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Zurich Technical and Consulting Services (Beijing) Co. Ltd.	CHN.....	OTH.....	Zurich Insurance Holdings (Hong Kong) Limited	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Zurich Technology Malaysia Sdn Bhd.....	MYS.....	OTH.....	Zurich Technology Services Malaysia Sdn Bhd	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Zurich Technology Services Malaysia Sdn Bhd.	MYS.....	OTH.....	Zurich Versicherungs-Gesellschaft AG.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Zurich Transitional Services Limited.....	GBR.....	OTH.....	Zurich Holdings (UK) Limited.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Zurich Travel Solutions Pty Limited.....	AUS.....	OTH.....	Zürich Versicherungs-Gesellschaft AG.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Zurich Treasury Services Limited.....	IRL.....	OTH.....	Zurich Financial Services EUB Holdings Limited	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Zurich Trustee Services Limited.....	IRL.....	OTH.....	Zurich Life Assurance plc.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Zurich UK General Employee Services Limited.	GBR.....	OTH.....	Zurich UK General Services Limited.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Zurich UK General Services Limited.....	GBR.....	OTH.....	Zurich Holdings (UK) Limited.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000	AA-1220080				Zurich Versicherungs-Aktiengesellschaft.....	AUT.....	OTH.....	Zurich Versicherungs-Gesellschaft AG.....	Ownership.....	99.981	Zurich Insurance Group Ltd.....	N.....	8.....
		00000	AA-1460190				Zurich Versicherungs-Gesellschaft AG.....	CHE.....	OTH.....	Zurich Insurance Group Ltd.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	Y.....	9.....
		00000					Zurich Vida e Previdencia S.A.....	BRA.....	OTH.....	Zurich Minas Brasil Seguros S.A.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000	AA-1840022				Zurich Vida, Compania de Seguros y Reaseguros, S.A. - Sociad	ESP.....	OTH.....	Zurich Lebensversicherungs-Gesellschaft AG.	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000	AA-2734111				Zurich Vida, Compania de Seguros, S.A.....	MEX.....	OTH.....	Zurich Versicherungs-Gesellschaft AG.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Zurich Vorsorge-Beratungs und Vertriebs GmbH (Deutschland)	DEU.....	OTH.....	Zürich Beteiligungs-Aktiengesellschaft (Deutschland)	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000	36-4453190				Zurich Warranty Solutions, Inc.....	IL.....	OTH.....	American Zurich Insurance Company.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Zurich Whiteley Investment Trust Limited.....	GBR.....	OTH.....	Zurich Insurance plc.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Zurich Whiteley Trust Limited.....	GBR.....	OTH.....	Zurich Whiteley Investment Trust Limited.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....
		00000					Zurich Workplace Solutions (Middle East) Limited	ARE.....	OTH.....	Zurich International Life Limited.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....

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Aster Explanation

Note 1: Farmers Insurance Exchange is a California "interinsurance exchange" owned by its policyholders. Its attorney-in-fact is Farmers Group, Inc, dba Farmers Underwriters Association, which is a subsidiary of Zurich Insurance Group Ltd.
Note 2: Farmers Group Inc, as attorney-in-fact for Farmers Insurance Exchange, provides management services to Farmers Texas County Mutual Insurance Company.
Note 3: Fire Insurance Exchange is a California "interinsurance exchange" owned by its policyholders. Its attorney-in-fact is Fire Underwriters Association, which is a subsidiary of Zurich Insurance Group Ltd.
Note 4: Foremost County Mutual Insurance Company is a Texas County mutual insurance company managed by Foremost Insurance Company Grand Rapids, Michigan.
Note 5: Foremost Lloyds of Texas is a Texas company managed by Foremost Insurance Company Grand Rapids, Michigan.
Note 6: Truck Insurance Exchange is a California "interinsurance exchange" owned by its policyholders. Its attorney-in-fact is Truck Underwriters Association, which is a subsidiary of Zurich Insurance Group Ltd.
Note 7: Zurich Insurance Plc operates branches in the following countries: Italy (AA-1364106), Portugal (AA-1820001), Spain (AA-1840150), and United Kingdom (AA-1780059).
Note 8: Zurich Versicherungs-Aktiengesellschaft operates a branch in Germany (AA-1340017)

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
	Note 9: Zurich Versicherungs-Gesellschaft AG also known as Zurich Insurance Company, Ltd operates branches in the following countries: Bermuda (AA-3190825), Canada (AA-1560999), Hong Kong (AA-5324112), Ireland (AA-1780042), Japan (AA-1584115), and Singapore (AA-5760036). It also operates a management entity Alpina International (AA-1460010) in Switzerland.														
	Note 10: An affiliate entity is the attorney-in-fact of Farmers Insurance Exchange, Fire Insurance Exchange and Truck Insurance Exchange (collectively "Exchanges"). The reporting entity's relationship to the Exchanges, their subsidiaries, and the affiliates that they manage is classified as OTHER.														
	Note 11: This company is a subsidiary of Zurich Insurance Group Ltd., and is an affiliate of Farmers Group, Inc.														

Statement for September 30, 2021 of the **Farmers Property and Casualty Insurance Company**
PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	3,590,406	2,013,442	56.078	61.928
2. Allied lines.....	10,379,959	7,119,902	68.593	21.972
3. Farmowners multiple peril.....			0.000	
4. Homeowners multiple peril.....	500,435,936	367,625,937	73.461	67.716
5. Commercial multiple peril.....	4,897,442	8,143,803	166.287	107.104
6. Mortgage guaranty.....			0.000	
8. Ocean marine.....			0.000	
9. Inland marine.....	14,303,340	4,844,033	33.866	32.463
10. Financial guaranty.....			0.000	
11.1. Medical professional liability - occurrence.....			0.000	
11.2. Medical professional liability - claims-made.....			0.000	
12. Earthquake.....	4,471,106	65,777	1.471	1.311
13. Group accident and health.....			0.000	
14. Credit accident and health.....			0.000	
15. Other accident and health.....	54,990,167	15,267,789	27.765	36.587
16. Workers' compensation.....			0.000	
17.1. Other liability-occurrence.....	35,292,783	22,186,040	62.863	69.817
17.2. Other liability-claims made.....			0.000	
17.3. Excess workers' compensation.....			0.000	
18.1. Products liability-occurrence.....			0.000	
18.2. Products liability-claims made.....			0.000	
19.1, 19.2. Private passenger auto liability.....	270,504,730	161,646,855	59.757	52.943
19.3, 19.4. Commercial auto liability.....	5,758,319	8,425,619	146.321	197.551
21. Auto physical damage.....	238,767,157	132,333,069	55.423	41.238
22. Aircraft (all perils).....			0.000	
23. Fidelity.....			0.000	
24. Surety.....			0.000	
26. Burglary and theft.....			0.000	
27. Boiler and machinery.....			0.000	
28. Credit.....			0.000	
29. International.....			0.000	
30. Warranty.....			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	
35. Totals.....	1,143,391,345	729,672,266	63.816	59.639
DETAILS OF WRITE-INS				
3401.....			0.000	
3402.....			0.000	
3403.....			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	

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....	879,481	3,545,286	3,998,997
2. Allied lines.....	4,010,629	10,848,794	9,227,820
3. Farmowners multiple peril.....			
4. Homeowners multiple peril.....	179,020,918	498,022,571	515,243,572
5. Commercial multiple peril.....	333,586	432,019	13,245,009
6. Mortgage guaranty.....			
8. Ocean marine.....			
9. Inland marine.....	4,954,223	14,684,455	15,429,591
10. Financial guaranty.....			
11.1. Medical professional liability - occurrence.....			
11.2. Medical professional liability - claims made.....			
12. Earthquake.....	1,591,097	4,422,030	4,598,985
13. Group accident and health.....			
14. Credit accident and health.....			
15. Other accident and health.....	4,502,373	72,077,933	59,921,277
16. Workers' compensation.....			
17.1. Other liability-occurrence.....	11,900,689	34,929,704	36,314,326
17.2. Other liability-claims made.....			
17.3. Excess workers' compensation.....			
18.1. Products liability-occurrence.....			
18.2. Products liability-claims made.....			
19.1 19.2. Private passenger auto liability.....	88,624,397	264,532,801	273,785,834
19.3 19.4. Commercial auto liability.....	439,771	1,016,997	16,020,286
21. Auto physical damage.....	81,872,303	238,349,811	238,811,220
22. Aircraft (all perils).....			
23. Fidelity.....			
24. Surety.....			
26. Burglary and theft.....			
27. Boiler and machinery.....			
28. Credit.....			
29. International.....			
30. Warranty.....			
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.....	378,129,467	1,142,862,401	1,186,596,917
DETAILS OF WRITE-INS			
3401.....			
3402.....			
3403.....			
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

Statement for September 30, 2021 of the **Farmers Property and Casualty Insurance Company**
PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2021 Loss and LAE Payments on Claims Reported as of Prior Year-End	2021 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2021 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2018 + Prior.....	410,123	27,497	437,620	139,392	3,924	143,316	282,052	9,299	34,652	326,003	11,321	20,378	31,699
2. 2019.....	342,077	62,588	404,665	118,022	10,253	128,276	217,056	17,860	52,405	287,321	(6,999)	17,931	10,932
3. Subtotals 2019 + Prior.....	752,200	90,085	842,285	257,414	14,178	271,592	499,108	27,159	87,057	613,324	4,322	38,309	42,631
4. 2020.....	608,450	219,485	827,935	251,218	97,536	348,755	263,094	46,118	131,162	440,374	(94,139)	55,332	(38,807)
5. Subtotals 2020 + Prior.....	1,360,651	309,570	1,670,220	508,633	111,714	620,347	762,201	73,277	218,219	1,053,698	(89,817)	93,641	3,824
6. 2021.....	XXX	XXX	XXX	XXX	416,328	416,328	XXX	160,024	4,188	164,212	XXX	XXX	XXX
7. Totals.....	1,360,651	309,570	1,670,220	508,633	528,042	1,036,675	762,201	233,302	222,407	1,217,910	(89,817)	93,641	3,824
8. Prior Year-End's Surplus As Regards Policyholders	2,249,258												
											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.(6.6)%	2.30.2 %	3.0.2 %
													Col. 13, Line 7 Line 8
													4.0.2 %

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Statement for September 30, 2021 of the **Farmers Property and Casualty Insurance Company**
SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

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

Bar Code:



Statement for September 30, 2021 of the **Farmers Property and Casualty Insurance Company**
Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Advances	1,900,010	1,900,010	0	
2505. Accounts receivable - remittances and disbursements	433,965	433,965	0	
2506. Intangible asset.....	44,300	44,300	0	
2507. Value of company-owned life insurance.....			0	335,393,704
2597. Summary of remaining write-ins for Line 25.....	2,378,275	2,378,275	0	335,393,704

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2504. Miscellaneous.....	324	749,829
2505. Cash collateral received on derivatives.....		5,516,596
2597. Summary of remaining write-ins for Line 25.....	324	6,266,425

Statement for September 30, 2021 of the **Farmers Property and Casualty Insurance Company**
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.....		
2.2 Additional investment made after acquisition.....		
3. Current year change in encumbrances.....		
4. Total gain (loss) on disposals.....	317,423	
5. Deduct amounts received on disposals.....	317,423	
6. Total foreign exchange change in book/adjusted carrying value.....		
7. Deduct current year's other-than-temporary impairment recognized.....		
8. Deduct current year's depreciation.....		
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	0	0
10. Deduct total nonadmitted amounts.....		
11. Statement value at end of current period (Line 9 minus Line 10).....	0	0

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.....	394,874,431	349,510,837
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		60,196,276
2.2 Additional investment made after acquisition.....	520,945	8,109,392
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....	289,635	143,369
5. Unrealized valuation increase (decrease).....		
6. Total gain (loss) on disposals.....	423,827	
7. Deduct amounts received on disposals.....	111,625,848	23,085,443
8. Deduct amortization of premium and mortgage interest points and commitment fees.....		
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....		
10. Deduct current year's other-than-temporary impairment recognized.....		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8-9-10).....	284,482,990	394,874,431
12. Total valuation allowance.....		(269,585)
13. Subtotal (Line 11 plus Line 12).....	284,482,990	394,604,846
14. Deduct total nonadmitted amounts.....		
15. Statement value at end of current period (Line 13 minus Line 14).....	284,482,990	394,604,846

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.....	382,105,280	307,543,168
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	5,771,523	7,626,289
2.2 Additional investment made after acquisition.....	21,789,207	67,086,126
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....	(49,512,379)	20,573,727
6. Total gain (loss) on disposals.....	47,256,479	(868,408)
7. Deduct amounts received on disposals.....	386,132,329	20,945,223
8. Deduct amortization of premium and depreciation.....		
9. Total foreign exchange change in book/adjusted carrying value.....	(653,860)	1,427,801
10. Deduct current year's other-than-temporary impairment recognized.....		338,200
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8-9-10).....	20,623,921	382,105,280
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	20,623,921	382,105,280

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.....	4,014,159,528	4,194,158,990
2. Cost of bonds and stocks acquired.....	1,601,013,269	1,074,747,407
3. Accrual of discount.....	3,697,810	5,083,074
4. Unrealized valuation increase (decrease).....	27,800,456	(46,544,874)
5. Total gain (loss) on disposals.....	53,467,575	9,879,002
6. Deduct consideration for bonds and stocks disposed of.....	2,062,824,799	1,193,959,115
7. Deduct amortization of premium.....	12,276,351	15,185,888
8. Total foreign exchange change in book/adjusted carrying value.....	867,452	3,462,247
9. Deduct current year's other-than-temporary impairment recognized.....	1,696,470	19,170,677
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....	2,091,388	1,689,362
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	3,626,299,858	4,014,159,528
12. Deduct total nonadmitted amounts.....	10,716,010	3,926,052
13. Statement value at end of current period (Line 11 minus Line 12).....	3,615,583,847	4,010,233,476

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).....	2,042,813,713	347,924,936	382,234,397	25,082,823	1,952,395,558	2,042,813,713	2,033,587,075	2,346,221,186
2. NAIC 2 (a).....	647,272,080	47,597,946	71,595,794	(31,053,669)	579,920,090	647,272,080	592,220,563	707,038,507
3. NAIC 3 (a).....	141,196,850	14,747,051	23,477,442	2,092,321	169,373,484	141,196,850	134,558,780	216,994,881
4. NAIC 4 (a).....	52,226,097	14,018,741	15,379,420	89,062	30,987,189	52,226,097	50,954,480	64,227,187
5. NAIC 5 (a).....	7,153,995	-	71,562	31,103	4,394,414	7,153,995	7,113,536	4,329,749
6. NAIC 6 (a).....	9,834,682	-	337,064	(1)	4	9,834,682	9,497,617	3
7. Total Bonds.....	2,900,497,417	424,288,674	493,095,679	(3,758,361)	2,737,070,739	2,900,497,417	2,827,932,051	3,338,811,513
PREFERRED STOCK								
8. NAIC 1.....	5,900,000	-	-	-	5,900,000	5,900,000	5,900,000	5,900,000
9. NAIC 2.....	34,713,000	-	1,200,000	(1,195,200)	33,909,000	34,713,000	32,317,800	34,526,000
10. NAIC 3.....	-	-	-	-	-	-	0	-
11. NAIC 4.....	-	-	-	-	-	-	0	-
12. NAIC 5.....	291,723	-	-	92,085	379,790	291,723	383,808	379,790
13. NAIC 6.....	-	-	-	-	-	-	0	-
14. Total Preferred Stock.....	40,904,723	0	1,200,000	(1,103,115)	40,188,790	40,904,723	38,601,608	40,805,790
15. Total Bonds and Preferred Stock.....	2,941,402,140	424,288,674	494,295,679	(4,861,476)	2,777,259,529	2,941,402,140	2,866,533,659	3,379,617,303

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(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.

Statement for September 30, 2021 of the **Farmers Property and Casualty Insurance Company**
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.....		X			

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.....	.0	29,972,042
2. Cost of short-term investments acquired.....	899,939	41,458,195
3. Accrual of discount.....	18	14,227
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....	22	48,893
6. Deduct consideration received on disposals.....	899,979	71,493,357
7. Deduct amortization of premium.....		
8. Total foreign exchange change in book/adjusted carrying value.....		
9. Deduct current year's other-than-temporary impairment recognized.....		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	.0	.0
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	.0	.0

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1. Book/adjusted carrying value, December 31, prior year (Line 10, prior year).....	1,529,159
2. Cost paid/(consideration received) on additions.....	(1,905,863)
3. Unrealized valuation increase/(decrease).....	(241,714)
4. SSAP No. 108 adjustments.....	
5. Total gain (loss) on termination recognized.....	186,245
6. Considerations received/(paid) on terminations.....	98,149
7. Amortization.....	(40,964)
8. Adjustment to the book/adjusted carrying value of hedge item.....	
9. Total foreign exchange change in book/adjusted carrying value.....	571,286
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 + 7 + 8 + 9).....	0
11. Deduct nonadmitted assets.....	
12. Statement value at end of current period (Line 10 minus Line 11).....	0

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1. Book/adjusted carrying value, December 31, prior year (Line 6, prior year).....	
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column).....	
3.1 Add:	
Change in variation margin on open contracts - Highly Effective Hedges:	
3.11 Section 1, Column 15, current year to date minus.....	
3.12 Section 1, Column 15, prior year.....	0
Change in variation margin on open contracts - All Other:	
3.13 Section 1, Column 18, current year to date minus.....	
3.14 Section 1, Column 18, prior year.....	0
3.2 Add:	
Change in adjustment to basis of hedged item:	
3.21 Section 1, Column 17, current year to date minus.....	
3.22 Section 1, Column 17, prior year.....	0
Change in amount recognized:	NONE
3.23 Section 1, Column 19, current year to date minus.....	
3.24 Section 1, Column 19, prior year plus.....	
3.25 SSAP No. 108 adjustments.....	0
3.3 Subtotal (Line 3.1 minus Line 3.2).....	0
4.1 Cumulative variation margin on terminated contracts during the year.....	
4.2 Less:	
4.21 Amount used to adjust basis of hedged item.....	
4.22 Amount recognized.....	
4.23 SSAP No. 108 adjustments.....	0
4.3 Subtotal (Line 4.1 minus Line 4.2).....	0
5. Dispositions gains (losses) on contracts terminated in prior year:	
5.1 Total gain (loss) recognized for terminations in prior year.....	
5.2 Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year.....	
6. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....	0
7. Deduct nonadmitted assets.....	
8. Statement value at end of current period (Line 6 minus Line 7).....	0

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
		NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14	15	16
Number	Description	Description	Amount	Value	Value	Date	Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value

NONE

SCHEDULE DB - PART C - SECTION 2

Reconciliation (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year-To-Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory.....	1	82,978,219	1	82,978,219	1	82,978,219	0	0	1	82,978,219
2. Add: Opened or acquired transactions.....									0	0
3. Add: Increases in replication (synthetic asset) transactions statement value.....	XXX		XXX		XXX		XXX		XXX	0
4. Less: Closed or disposed of transactions.....									0	0
5. Less: Positions disposed of for failing effectiveness criteria.....									0	0
6. Less: Decreases in replication (synthetic asset) transactions statement value.....	XXX		XXX		XXX		XXX		XXX	0
7. Ending Inventory.....	1	82,978,219	1	82,978,219	1	82,978,219	0	0	1	82,978,219

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Statement for September 30, 2021 of the **Farmers Property and Casualty Insurance Company**
SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

Book/Adjusted Carrying Value Check

1.	Part A, Section 1, Column 14.....	_____	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	_____	
3.	Total (Line 1 plus Line 2).....	_____	0
4.	Part D, Section 1, Column 6.....	_____	
5.	Part D, Section 1, Column 7.....	_____	
6.	Total (Line 3 minus Line 4 minus Line 5).....	_____	0

Fair Value Check

7.	Part A, Section 1, Column 16.....	_____	
8.	Part B, Section 1, Column 13.....	_____	
9.	Total (Line 7 plus Line 8).....	_____	0
10.	Part D, Section 1, Column 9.....	_____	
11.	Part D, Section 1, Column 10.....	_____	
12.	Total (Line 9 minus Line 10 minus Line 11).....	_____	0

NONE

Potential Exposure Check

13.	Part A, Section 1, Column 21.....	_____	
14.	Part B, Section 1, Column 20.....	_____	
15.	Part D, Section 1, Column 12.....	_____	
16.	Total (Line 13 plus Line 14 minus Line 15).....	_____	0

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.....	163,795,130	82,809,112
2. Cost of cash equivalents acquired.....	648,540,140	2,157,350,397
3. Accrual of discount.....	26,562	412,910
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....	13,181	20,038
6. Deduct consideration received on disposals.....	812,375,013	2,076,797,327
7. Deduct amortization of premium.....		
8. Total foreign exchange change in book/ adjusted carrying value.....		
9. Deduct current year's other-than-temporary impairment recognized.....		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	0	163,795,130
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	0	163,795,130

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						

NONE

SCHEDULE A - PART 3

Showing all Real Estate DISPOSED During the Quarter, Including Payments During the Final Year on "Sales Under Contract "

QE01

1 Description of Property	Location		4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Expended for Additions, Permanent Improvements and Changes in Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances Prior Year	Change in Book/Adjusted Carrying Value Less Encumbrances					14 Book/Adjusted Carrying Value Less Encumbrances on Disposal	15 Amounts Received During Year	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Gross Income Earned Less Interest Incurred on Encumbrances	20 Taxes, Repairs, and Expenses Incurred
	2 City	3 State						9 Current Year's Depreciation	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Current Year's Change in Encumbrances	12 Total Change in B./A.C.V. (11 - 9 - 10)	13 Total Foreign Exchange Change in B./A.C.V.							
12 Sparrow Circle, Unit #8.....	West Warwick.....	Rhode Island	09/01/2021	Juliet Kathryn Mooradian.....	289,232						0			317,423		317,423	317,423		
0199999. Totals.....					289,232	0	0	0	0	0	0	0	0	317,423	0	317,423	317,423	0	0
0399999. Totals.....					289,232	0	0	0	0	0	0	0	0	317,423	0	317,423	317,423	0	0

SCHEDULE B - PART 2

Showing all Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	3 State						
Mortgages in Good Standing - Farm Mortgages								
Summary line Adj.....	VARIO.....	US.....		09/30/2021....		- .....	.....(7,169)	.....
0199999. Total - Mortgages in Good Standing - Farm Mortgages.....				XXX.....	XXX.....	.....0	.....(7,169)	.....0
0899999. Total - Mortgages in Good Standing.....				XXX.....	XXX.....	.....0	.....(7,169)	.....0
3399999. Total Mortgages.....				XXX.....	XXX.....	.....0	.....(7,169)	.....0

SCHEDULE B - PART 3

Showing all Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)	13 Total Foreign Exchange Change in Book Value					
Mortgages Closed by Repayment																	
0000199703.....	Fulton.....	IL.....		08/23/2018....	08/25/2021....	.....1,530,650	- .....	.....418	- .....	- .....	.....418	- .....	.....1,516,370	.....1,516,370	- .....	- .....	.....0
0199999. Total - Mortgages Closed by Repayment.....						.....1,530,650	.....0	.....418	.....0	.....0	.....418	.....0	.....1,516,370	.....1,516,370	.....0	.....0	.....0
Mortgages With Partial Repayments																	
Scheduled Repayments.....	VARIO.....	US.....		09/30/2021....	09/30/2021....	- .....	- .....	- .....	- .....	- .....	.....0	- .....	.....851,162	.....851,162	- .....	- .....	.....0
0299999. Total - Mortgages With Partial Repayments.....						.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....851,162	.....851,162	.....0	.....0	.....0
0599999. Total Mortgages.....						.....1,530,650	.....0	.....418	.....0	.....0	.....418	.....0	.....2,367,532	.....2,367,532	.....0	.....0	.....0

QE02

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Lender or Other Party	6 NAIC Designation, NAIC Designation and SVO Administrative Symbol/Market Indicator	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made after Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									
NONE												

QE03

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Changes in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization) / Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.						
NONE																			

Statement for September 30, 2021 of the **Farmers Property and Casualty Insurance Company**

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9	10
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Bonds - U.S. Government										
91282C	CB	5	UNITED STATES TREASURY	1.625%	05/15/31	CITIGROUP GLOBAL MARKETS INC/	12,399,873	12,000,000	40,272	1.A
91282C	CJ	8	UNITED STATES TREASURY	0.875%	06/30/26	Various	11,315,294	11,250,000	11,764	1.A
91282C	CL	3	UNITED STATES TREASURY	0.375%	07/15/24	JP MORGAN SECURITIES LTD LDN	3,472,982	3,470,000	672	1.A
91282C	CS	8	UNITED STATES TREASURY	1.250%	08/15/31	JP MORGAN SECURITIES LTD LDN	9,889,844	10,000,000	12,398	1.A
91282C	CU	3	UNITED STATES TREASURY	0.125%	08/31/23	BANK OF AMERICA N.A.	1,495,840	1,500,000	140	1.A
0599999	Total - Bonds - U.S. Government						38,573,833	38,220,000	65,246	XXX
Bonds - U.S. States, Territories and Possessions										
000000	00	0	CALIFORNIA STATE OF	7.300%	10/01/39	BARCLAYS CAPITAL INC	3,238,500	2,000,000	56,372	1.C FE
000000	00	0	CALIFORNIA STATE OF	7.500%	04/01/34	BARCLAYS CAPITAL INC	3,165,460	2,000,000	57,917	1.C FE
13063B	FR	8	CALIFORNIA STATE OF	7.625%	03/01/40	BARCLAYS CAPITAL INC	3,424,420	2,000,000	71,590	1.C FE
20772G	F4	5	CONNECTICUT STATE OF	5.850%	03/15/32	CITIGROUP GLOBAL MARKETS INC/	5,589,823	4,175,000	4,396	1.D FE
419792	B7	0	HAWAII ST	2.192%	10/1/32	Various	1,500,000	1,500,000		1.C FE
419792	G7	5	HAWAII ST	2.042%	8/1/31	Various	2,500,000	2,500,000		1.C FE
452151	LF	8	ILLINOIS STATE OF	5.100%	06/01/33	UBS SECURITIES LLC	5,956,338	5,000,000	55,958	2.B FE
57582R	YN	0	COMMONWEALTH OF MASSACHUSETTS	2.663%	0	Various	1,392,443	1,325,000	1,640	1.B FE
882722	KF	7	TEXAS ST	5.517%	04/01/39	Various	2,733,682	1,900,000	50,082	1.A FE
1799999	Total - Bonds - U.S. States, Territories & Possessions						29,500,666	22,400,000	297,955	XXX
Bonds - U.S. Political Subdivisions of States										
000000	00	0	HOUSTON TEX	3.961%	03/01/47	RJ	584,491	480,000	1,215	1.D FE
167486	HM	4	CHICAGO CITY OF	6.207%	01/01/36	UBS SECURITIES LLC	211,825	170,000	1,964	2.C FE
167486	PG	8	CHICAGO CITY OF	5.432%	01/01/42	Various	424,588	350,000	4,165	2.C FE
167560	PL	9	CHICAGO ILL MET WTR RECLAMATIO	5.720%		WELLS FARGO & CO	5,843,288	4,080,000	72,698	1.C FE
54438C	PA	4	LOS ANGELES CALIF CMNTY COLLEG	6.750%		RJ	1,737,480	1,000,000	9,938	1.B FE
54438C	YN	6	LOS ANGELES CALIF CMNTY COLLEG	1.806%		BANK OF AMERICA N.A.	897,266	885,000	2,264	1.B FE
54438C	YP	1	LOS ANGELES CALIF CMNTY COLLEG	2.106%		KEYBANC CAPITAL MARKETS INC	890,741	870,000	2,138	1.B FE
544646	ZR	6	LOS ANGELES CALIF UNI SCH DIST	6.758%		JP MORGAN SECURITIES LTD LDN	4,194,317	2,880,000	26,491	1.E FE
64966H	MV	9	NEW YORK N Y	5.206%	10/01/31	DEUTSCHE BANK SECURITIES INC	912,900	750,000	18,763	1.C FE
64966Q	XB	1	NEW YORK N Y	1.880%	08/01/31	JP MORGAN SECURITIES LTD LDN	2,991,330	3,000,000	1,723	1.C FE
718814	ZZ	2	PHOENIX AZ	5.269%	07/01/34	CITIGROUP GLOBAL MARKETS INC/	1,226,110	1,000,000	12,148	1.B FE
2499999	Total - Bonds - U.S. Political Subdivisions of States						19,914,336	15,465,000	153,507	XXX
Bonds - U.S. Special Revenue and Special Assessment										
000000	00	0	FEDERAL HOME LOAN MORTGAGE COR	4.500%		JP MORGAN SECURITIES LTD LDN	5,558,200	5,089,053	6,997	1.A
000000	00	0	FEDERAL NATIONAL MORTGAGE ASSO	2.000%		CITIGROUP GLOBAL MARKETS INC/	7,019,141	7,000,000	5,056	1.A
000000	00	0	FEDERAL NATIONAL MORTGAGE ASSO	2.000%		JP MORGAN SECURITIES LTD LDN	4,426,313	4,300,000	2,628	1.A
000000	00	0	FEDERAL NATIONAL MORTGAGE ASSO	2.500%		JP MORGAN SECURITIES LTD LDN	4,373,387	4,179,435	3,193	1.A
000000	00	0	FEDERAL NATIONAL MORTGAGE ASSO	4.500%		TD SECURITIES USA LLC	1,537,360	1,369,967	1,884	1.A
000000	00	0	REGENTS OF THE UNIVERSITY OF C	5.770%		JP MORGAN SECURITIES LTD LDN	1,881,179	1,330,000	27,499	1.C FE
01026C	AD	3	ALABAMA ECON SETTLEMENT AUTH B	4.263%		BANK OF AMERICA N.A.	574,885	500,000	10,539	1.G FE
13077D	QU	9	CALIFORNIA STATE UNIVERSITY	2.795%	11/	BARCLAYS CAPITAL INC	5,588,317	5,565,000	23,331	1.D FE
20281P	NE	8	COMMONWEALTH FING AUTH PA	2.991%	06/01	PIPER JAFFRAY	2,083,740	2,000,000	13,460	1.E FE
21969A	AJ	1	CORONA CALIF	2.242%	5/1/30	Various	2,500,000	2,500,000		1.B FE
21969A	AK	8	CORONA CALIF	2.342%	5/1/31	Various	2,500,000	2,500,000		1.B FE
3131XW	MH	3	FEDERAL HOME LOAN MORTGAGE COR	4.000%		JP MORGAN SECURITIES LTD LDN	6,960,120	6,457,635	7,893	1.A
3132A5	EL	5	FEDERAL HOME LOAN MORTGAGE COR	4.000%		JP MORGAN SECURITIES LTD LDN	5,757,822	5,273,334	7,617	1.A

QE04

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3132DW CH 4	FEDERAL HOME LOAN MORTGAGE COR 2.000%.....		09/29/2021.....	CITIGROUP GLOBAL MARKETS INC/.....		7,012,031	7,000,000	5,056	1.A
3133AQ CG 0	FEDERAL HOME LOAN MORTGAGE COR 2.500%.....		09/29/2021.....	BANK OF AMERICA N.A.....		10,278,935	9,981,063	9,011	1.A
3133AS JA 2	FEDERAL HOME LOAN MORTGAGE COR 2.500%.....		09/29/2021.....	BANK OF AMERICA N.A.....		5,148,438	5,000,000	4,514	1.A
3133KM JE 6	FEDERAL HOME LOAN MORTGAGE COR 2.000%.....		07/30/2021.....	JP MORGAN SECURITIES LTD LDN.....		13,281,143	12,966,944	7,924	1.A
3133KM PV 1	FEDERAL HOME LOAN MORTGAGE COR 2.500%.....		09/29/2021.....	BANK OF AMERICA N.A.....		10,266,712	9,922,524	8,958	1.A
3133KM VS 1	FEDERAL HOME LOAN MORTGAGE CO 2% 10/1/51.....		09/30/2021.....	MORGAN STANLEY & CO.....		12,719,092	12,680,370	9,158	1.A
3137FK PJ 9	FREDDIE MAC FHLMC 4855 4.000% 08/01/48.....		09/01/2021.....	Interest Capitalization.....		58,948	58,948		1.A
3140JA QX 9	FEDERAL NATIONAL MORTGAGE ASSO 3.500%.....		07/30/2021.....	TD SECURITIES USA LLC.....		12,888,666	11,991,199	12,824	1.A
3140LC TV 3	FEDERAL NATIONAL MORTGAGE ASSO 1.850%.....		07/29/2021.....	JMS.....		848,083	826,611	85	1.A
3140QL WK 8	FEDERAL NATIONAL MORTGAGE ASSO 2.500%.....		09/29/2021.....	BANK OF AMERICA N.A.....		10,350,661	9,973,537	9,004	1.A
3140X7 LS 6	FEDERAL NATIONAL MORTGAGE ASSO 2.500%.....		07/30/2021.....	TD SECURITIES USA LLC.....		7,738,035	7,348,780	8,165	1.A
31416C EZ 5	FEDERAL NATIONAL MORTGAGE ASSO 4.500%.....		07/30/2021.....	TD SECURITIES USA LLC.....		1,505,016	1,341,144	1,844	1.A
38122N B2 7	GOLDEN ST TOB SECURITIZ 2.086% 6/1/28.....		09/30/2021.....	Various.....		3,000,000	3,000,000		1.D FE
38122N B4 3	GOLDEN ST TOB SECURITIZ 2.346% 6/1/30.....		09/30/2021.....	Various.....		3,000,000	3,000,000		1.D FE
40064R EE 5	GUAM INTL ARPT AUTH 2.899% 10/01/27.....		09/23/2021.....	SAMRC.....		354,928	350,000	1,127	2.B FE
40064R EK 1	GUAM INTL ARPT AUTH 3.839% 10/01/36.....		08/18/2021.....	BARCLAYS CAPITAL INC.....		841,608	800,000	256	2.B FE
40064R EL 9	GUAM INTL ARPT AUTH 4.460% 10/01/43.....		08/24/2021.....	Various.....		3,148,967	3,000,000	2,007	2.B FE
452227 ST 9	ILLINOIS STATE OF 2.359% 06/15/31.....		09/16/2021.....	SAMRC.....		2,000,000	2,000,000		2.A FE
452227 SW 2	ILLINOIS ST SALES TAX REV 2.789% 06/15.....		09/16/2021.....	SAMRC.....		2,000,000	2,000,000		2.A FE
491397 BE 4	KENTUCKY PUBLIC TRANSPORTATION 3.121%.....		09/17/2021.....	CITIGROUP GLOBAL MARKETS INC/.....		2,500,000	2,500,000		1.F FE
576722 AA 0	MATHER FOUNDATION 2.675% 10/01/31.....		09/28/2021.....	JP MORGAN SECURITIES LTD LDN.....		5,000,000	5,000,000		1.E FE
59259Y BZ 1	METROPOLITAN TRANS AUTH N Y 6.648% 11/.....		09/20/2021.....	UBS SECURITIES LLC.....		557,768	400,000	9,344	1.G FE
59335K CV 7	MIAMI-DADE CNTY FLA SEAPORT RE 2.312%.....		08/19/2021.....	WELLS FARGO & CO.....		2,500,000	2,500,000		1.F FE
59335K CW 5	MIAMI-DADE CNTY FLA SEAPORT RE 2.462%.....		08/19/2021.....	WELLS FARGO & CO.....		2,500,000	2,500,000		1.F FE
594698 SH 6	MICHIGAN ST STRATEGIC FUND 2.678% 09/0.....		09/01/2021.....	SAMRC.....		502,795	500,000	2,046	1.D FE
626207 YF 5	MUNICIPAL ELEC AUTH GA SPL OBL 6.637%.....		09/22/2021.....	UBS SECURITIES LLC.....		716,613	457,000	14,576	2.A FE
645913 AA 2	NEW JERSEY ECONOMIC DEV AUTH 7.425% 02.....		09/29/2021.....	WELLS FARGO & CO.....		3,194,500	2,500,000	23,719	2.A FE
64971X RA 8	NEW YORK CITY TRANSITIONAL FIN 2.050%.....		09/03/2021.....	CITIGROUP GLOBAL MARKETS INC/.....		1,410,862	1,470,000	3,097	1.A FE
677632 MV 0	OHIO STATE UNIVERSITY 4.91% 6/1/2040 4.....		09/20/2021.....	GOLDMAN SACHS & COMPANY.....		695,733	505,000	7,645	1.C FE
76913D GB 7	RIVERSIDE CNTY CALIF 4.875% 10/01/30.....		09/29/2021.....	LOOP CAPITAL MARKETS LLC.....		2,000,000	2,000,000		1.D FE
76913D GC 5	RIVERSIDE CNTY CALIF 2.330% 11/01/31.....		09/29/2021.....	LOOP CAPITAL MARKETS LLC.....		4,000,000	4,000,000		1.D FE
783186 NH 8	RUTGERS UNIVERSITY NEW JERSEY 5.665% 05.....		09/17/2021.....	Various.....		1,510,456	1,105,000	24,344	1.E FE
837151 XL 8	SOUTH CAROLINA ST PUBLIC SVC A 2.579%.....		09/15/2021.....	BANK OF AMERICA N.A.....		2,606,850	2,500,000	18,984	1.F FE
837151 XM 6	SOUTH CAROLINA PUBLIC SERVICE 2.659% 1.....		09/01/2021.....	BANK OF AMERICA N.A.....		2,613,700	2,500,000	16,988	1.F FE
882830 AP 7	TEXAS TRANSPORTATION COMMISSION 2.562%.....		09/16/2021.....	HILLTOP SECURITIES INC.....		504,475	500,000	6,014	1.A FE
917565 LK 7	UTAH TRANSIT AUTH 5.705% 6/15/2040 5.7.....		09/21/2021.....	RJ.....		2,429,249	1,700,000	26,401	1.E FE
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....					192,444,728	183,942,544	343,188	XXX
Bonds - Industrial and Miscellaneous									
000000 00 0	DNB BANK ASA 0.856% 09/30/25.....	D.....	09/23/2021.....	BARCLAYS CAPITAL INC.....		2,500,000	2,500,000		1.D FE
01627A AA 6	ALIGNED DATA CENTERS ISSUER SE 1.937%.....		08/11/2021.....	GUGGENHEIM SECURITIES.....		320,000	320,000		1.G FE
01741R AL 6	ALLEGHENY TECH INC 4.875% 10/01/29.....		09/09/2021.....	BANK OF AMERICA N.A.....		330,000	330,000		4.B FE
02156L AH 4	NUMERICABLE GROUP SA 5.500% 10/15/29.....	D.....	09/24/2021.....	Various.....		1,104,125	1,100,000		4.B FE
02608A AA 7	AMERICAN FINANCE TRUST INC 4.500% 09/3.....		09/30/2021.....	KEYBANC CAPITAL MARKETS INC.....		360,000	360,000		4.A FE
03842V AA 5	AQUA FINANCE TRUST AQFIT_21-A 1.540% 0.....		09/29/2021.....	KEYBANC CAPITAL MARKETS INC.....		659,913	660,000		1.G FE

QE04.1

Statement for September 30, 2021 of the **Farmers Property and Casualty Insurance Company**

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
045086 AP 0	ASHTON WOODS USA LLC / ASHTON 4.625% 0.....		09/09/2021.....	JP MORGAN SECURITIES LTD LDN.....		145,000	145,000		4.B FE.....
05606K AG 7	BX TRUST BX_19-MMP 1.384% 08/15/36.....		07/29/2021.....	GOLDMAN SACHS & COMPANY.....		2,642,606	2,641,780	1,840	1.D FE.....
05609V AA 3	BX COMMERCIAL MORTGAGE TRUST B 0.784%.....		09/15/2021.....	CITIGROUP GLOBAL MARKETS INC/.....		350,000	350,000		1.A FE.....
06051G KA 6	BANK OF AMERICA CORP 2.299% 07/21/32.....		07/28/2021.....	MORGAN STANLEY & CO.....		3,024,840	3,000,000	1,724	1.F FE.....
08862B AA 3	BHG SECURITIZATION TRUST BHG_2 1.000%.....		09/10/2021.....	CREDIT SUISSE SECURITIES USA L.....		659,980	660,000		1.A FE.....
08862B AB 1	BHG SECURITIZATION TRUST BHG_2 1.830%.....		09/10/2021.....	CREDIT SUISSE SECURITIES USA L.....		694,918	695,000		1.C FE.....
097023 CN 3	The Boeing Company 2.950% 02/01/30.....		07/30/2021.....	GOLDMAN SACHS & COMPANY.....		2,585,850	2,500,000	410	2.C FE.....
10373Q AY 6	BP CAPITAL MARKETS AMERICA INC 3.224%.....		07/20/2021.....	BNP PARIBAS.....		2,668,975	2,500,000	21,941	1.F FE.....
12470@ AB 0	JPMAM STRATEGIC PROPERTY FUND 3.030% 1.....		08/06/2021.....	SUFGI 9C0 18026.....		4,039,379	3,800,000	39,020	1.G.....
125491 AN 0	CI FINANCIAL CORP 3.200% 12/17/30.....	A.....	07/22/2021.....	BANK OF AMERICA N.A.....		2,586,300	2,500,000	8,667	2.B FE.....
12591T AE 6	COMM MORTGAGE TRUST COMM14-LC1 4.006%.....		07/30/2021.....	BARCLAYS CAPITAL INC.....		3,183,811	2,950,000	657	1.A FM.....
12625K AE 5	COMM MORTGAGE TRUST COMM_13-CR 3.612%.....		07/30/2021.....	DEUTSCHE BANK SECURITIES INC.....		1,091,675	1,040,000	209	1.A FM.....
126307 BK 2	CSC HLDGS LLC 5.000% 11/15/31.....		09/29/2021.....	DEUTSCHE BANK SECURITIES INC.....		674,625	700,000	13,417	4.C FE.....
12654A AA 9	CONE MIDSTREAM PARTNERS LP 4.750% 04/1.....		09/15/2021.....	WELLS FARGO & CO.....		720,000	720,000		4.A FE.....
15032E AS 8	CEDAR FUNDING LLC CEDF_17-8A 2.189% 10.....	D.....	08/18/2021.....	CREDIT SUISSE SECURITIES USA L.....		1,110,000	1,110,000		1.F FE.....
161175 BX 1	CHARTER COMMUNICATIONS OPERATI 2.300%.....		07/29/2021.....	JP MORGAN SECURITIES LTD LDN.....		1,962,180	2,000,000	128	2.C FE.....
16411Q AL 5	CHENIERE ENERGY PARTNERS LP 3.250% 01/.....		09/13/2021.....	RBC DOMINION SECURITIES INC.....		640,000	640,000		3.B FE.....
166756 AL 0	CHEVRON USA INC 1.018% 08/12/27.....		09/30/2021.....	GOLDMAN SACHS & COMPANY.....		1,467,045	1,500,000	2,206	1.D FE.....
172967 MS 7	CITIGROUP INC 2.572% 06/03/31.....		07/23/2021.....	CITIGROUP GLOBAL MARKETS INC/.....		2,577,425	2,500,000	9,645	1.G FE.....
18539U AE 5	NRG YIELD OPERATING LLC 3.750% 01/15/3.....		09/24/2021.....	JP MORGAN SECURITIES LTD LDN.....		645,000	645,000		3.B FE.....
20268J AF 0	COMMONSPIRIT HEALTH 2.782% 10/01/30.....		08/19/2021.....	GOLDMAN SACHS & COMPANY.....		4,912,636	4,659,000	50,045	2.A FE.....
203372 AX 5	COMMSCOPE INC 4.750% 09/01/29.....		08/11/2021.....	BANK OF AMERICA N.A.....		825,000	825,000		4.B FE.....
227046 AB 5	CROCS INC 4.125% 08/15/31.....		08/05/2021.....	MORGAN STANLEY & CO.....		390,000	390,000		4.A FE.....
25461L AA 0	DIRECTV HOLDINGS LLC/DIRECTV FI 5.875%.....		09/27/2021.....	Various.....		687,688	675,000	2,538	3.B FE.....
25470X BD 6	DISH DBS CORP 5.125% 06/01/29.....		09/03/2021.....	Tax Free Exchange.....		300,000	300,000	4,228	4.C FE.....
26209X AD 3	DRIVEN BRANDS FUNDING LLC HONK 2.791%.....		09/23/2021.....	BARCLAYS CAPITAL INC.....		700,000	700,000		2.B FE.....
26244Q AN 3	DRYDEN SENIOR LOAN FUND DRSLF_ 1.084%.....	D.....	07/30/2021.....	BNP PARIBAS.....		1,594,239	1,594,000	720	1.A FE.....
29001V AQ 2	ELMWOOD CLO VI LTD ELMW_20-3A 2.184% 1.....	D.....	09/23/2021.....	CREDIT SUISSE SECURITIES USA L.....		1,365,000	1,365,000		1.F FE.....
29446M AJ 1	EQUINOR ASA 1.750% 01/22/26.....	D.....	07/20/2021.....	MORGAN STANLEY & CO.....		2,071,080	2,000,000		1.D FE.....
30034T AA 1	GLOBAL CASH ACCESS HOLDINGS IN 5.000%.....		06/30/2021.....	JEFFERIES & COMPANY INC.....		(188,700)	(185,000)		4.B FE.....
30165X AB 1	EXETER AUTOMOBILE RECEIVABLES 0.270% 0.....		09/30/2021.....	Various.....		3,555,172	3,554,647	486	1.A FE.....
337120 AA 7	FIRST STUDENT BIDCO INC 4.000% 07/31/2.....		07/21/2021.....	Various.....		675,000	675,000		3.C FE.....
364760 AP 3	GAP INC 3.625% 10/01/29.....		09/13/2021.....	CITIGROUP GLOBAL MARKETS INC/.....		310,000	310,000		3.C FE.....
37959P AG 2	GLOBAL SC FINANCE SRL SEACO_21 1.950%.....	D.....	07/27/2021.....	DEUTSCHE BANK SECURITIES INC.....		749,967	750,000		1.F FE.....
38141G YG 3	GOLDMAN SACHS INC 1.542% 09/10/27.....		07/21/2021.....	MORGAN STANLEY & CO.....		2,509,250	2,500,000	4,605	1.F FE.....
39843U AA 0	GRIFOLS ESCROW ISSUER SAU 4.750% 10/15.....	D.....	09/28/2021.....	BANK OF AMERICA N.A.....		700,000	700,000		4.B FE.....
40438P AB 8	HPEFS EQUIPMENT TRUST HPEFS_20 0.650%.....		09/30/2021.....	JP MORGAN SECURITIES LTD LDN.....		606,752	606,326	153	1.A FE.....
428102 AE 7	HESS MIDSTREAM PARTNERS LP 4.250% 02/1.....		08/09/2021.....	GOLDMAN SACHS & COMPANY.....		730,663	730,000	188	3.A FE.....
451102 CC 9	ICAHN ENTERPRISES LP 4.375% 02/01/29.....		07/12/2021.....	Tax Free Exchange.....		1,325,019	1,350,000	28,383	3.C FE.....
465077 AL 9	ISRAEL ELECTRIC CORPORATION LT 4.250%.....	D.....	08/19/2021.....	ISSUING COMPANY.....		9,195,200	8,210,000	4,846	2.B FE.....
46647P BU 9	JPMORGAN CHASE&CO 1.764% 11/19/31.....		07/22/2021.....	JP MORGAN SECURITIES LTD LDN.....		1,651,448	1,700,000	5,581	1.F FE.....
47010B AM 6	JAGUAR LAND ROVER AUTOMOTIVE P 5.500%.....	D.....	07/09/2021.....	Various.....		552,225	550,000		4.B FE.....
472481 AA 8	JEFFERSON CAPITAL HOLDINGS LLC 6.000%.....		07/28/2021.....	CITIGROUP GLOBAL MARKETS INC/.....		700,000	700,000		3.C FE.....
489399 AN 5	KENNEDY-WILSON INC 4.750% 02/01/30.....		08/13/2021.....	Various.....		376,406	375,000		4.A FE.....
50076Q AE 6	KRAFT FOODS GROUP INC KRAFT FOODS INC 5%.....		07/20/2021.....	CITIGROUP GLOBAL MARKETS INC/.....		310,970	250,000	1,667	3.A FE.....

QE04.2

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
50203T AA 4	LENDMARK FINANCIAL LFS TOPCO 5.875% 10/2021		09/14/2021	Various		427,031	425,000		4.B FE
505742 AP 1	LADDER CAPITAL FINANCE HOLDING 4.750%		07/07/2021	JP MORGAN SECURITIES LTD LDN		125,781	125,000	264	3.B FE
55284A AA 6	MF1 MULTIFAMILY HOUSING MORTGA 1.175%	D	09/10/2021	JP MORGAN SECURITIES LTD LDN		595,000	595,000		1.A FE
57636Q AG 9	MASTERCARD INC 2.950% 11/21/26		07/20/2021	JP MORGAN SECURITIES LTD LDN		2,746,775	2,500,000	12,497	1.E FE
57667J AA 0	MATCH GROUP HOLDINGS II LLC 3.625% 10/2021		09/22/2021	JP MORGAN SECURITIES LTD LDN		1,100,000	1,100,000		3.C FE
594918 BR 4	MICROSOFT CORPORATION 2.400% 08/08/26		07/20/2021	MORGAN STANLEY & CO		2,675,350	2,500,000	27,333	1.A FE
59590A AA 7	MIDCAP FINANCIAL ISSUER TRUST 5.625% 0		08/12/2021	UBS SECURITIES LLC		48,875	50,000	359	4.A FE
62482B AA 0	MOZART DEBT MERGER SUB INC 3.875% 4/1/29		09/30/2021	Various		300,000	300,000		4.A FE
64134J AA 1	NEUBERGER BERMAN CLO LTD NEUB 1.186%		09/30/2021	BNP PARIBAS		3,109,083	3,100,000	8,173	1.A FE
674599 CS 2	OCCIDENTAL PETROLEUM CORPORATI 3.500%		08/05/2021	CREDIT SUISSE SECURITIES USA L		678,150	685,000	11,588	3.B FE
681639 AA 8	OLYMPUS WATER US HOLDING CORP 4.250% 1		09/21/2021	BANK OF AMERICA N.A.		690,000	690,000		4.C FE
682357 AA 6	180 MEDICAL INC 3.875% 10/15/29		09/30/2021	Various		625,000	625,000		3.B FE
69306R AA 4	P&L DEVELOPMENT LLC / PLD FINA 7.750%		08/10/2021	BANK OF AMERICA N.A.		517,500	500,000	9,472	4.C FE
69336V AB 7	PGT 4.375% 10/01/29		09/21/2021	Various		736,000	735,000		4.B FE
69354N AD 8	PORTFOLIO RECOVERY ASSOC INC. 5.000% 1		09/17/2021	SUNTRUST ROBINSON HUMPHREY		702,750	700,000		3.B FE
698813 AA 0	PAPA JOHNS INTL INC. 3.875% 09/15/29		09/08/2021	JP MORGAN SECURITIES LTD LDN		1,265,000	1,265,000		4.A FE
71376L AE 0	PERFORMANCE FOOD GROUP INC 4.250% 08/0		07/12/2021	BMO-LCP		55,000	55,000		4.B FE
72014T AC 3	PIEDMONT HEALTHCARE INC 2.044% 01/01/3		09/09/2021	RBC DOMINION SECURITIES INC		5,000,000	5,000,000		1.E FE
723787 AR 8	PIONEER NAT RES CO 2.150% 01/15/31		07/29/2021	GOLDMAN SACHS & COMPANY		1,484,250	1,500,000	1,523	2.B FE
76119L AB 7	RESIDEO FUNDING INC 4.000% 09/01/29		08/10/2021	MORGAN STANLEY & CO		705,000	705,000		4.A FE
77289K AA 3	ROCKCLIFF ENERGY II LLC 5.500% 10/15/2		09/28/2021	RBC DOMINION SECURITIES INC		672,975	670,000		4.A FE
77313L AB 9	ROCKET MORTGAGE LLC / ROCKET M 4.000%		09/21/2021	MORGAN STANLEY & CO		700,000	700,000		3.A FE
78449M AA 4	SMB PRIVATE EDUCATION LOAN TRU 1.450%		08/10/2021	BARCLAYS CAPITAL INC		354,984	355,000		1.A FE
78454L AW 0	SM ENERGY CO 6.500% 07/15/28		07/19/2021	GOLDMAN SACHS & COMPANY		144,000	150,000	758	4.B FE
7846EL AD 9	SPCM SA 3.125% 03/15/27	D	09/09/2021	BANK OF AMERICA N.A.		680,000	680,000		3.A FE
78485W AA 7	STARWOOD COMMERCIAL MORTGAGE T 1.245%	D	09/29/2021	WELLS FARGO & CO		355,111	355,000	196	1.A FE
785592 AU 0	SABINE PASS LIQUEFACTION LLC 4.200% 03		07/30/2021	GOLDMAN SACHS & COMPANY		1,989,050	1,750,000	28,175	2.C FE
80285W AD 9	SANTANDER DRIVE AUTO RECEIVABL 0.520%		07/22/2021	BARCLAYS CAPITAL INC		330,374	330,000	52	1.A FE
817565 BT 0	SERVICE CORP INTERNATIONAL 7.500% 04/0		07/13/2021	MARKETAXESS CORPORATION		166,359	136,000	2,941	3.B FE
84132G AA 7	SOUTHEAST ALASKA REGIONAL HEAL 2.262%		09/23/2021	BANK OF AMERICA N.A.		6,000,000	6,000,000		1.C FE
845467 AS 8	SOUTHWESTERN ENERGY COMPANY 5.375% 03/		08/17/2021	Various		1,303,750	1,300,000		3.B FE
86271P AE 5	STRATA CLO LTD STRTA_21-1 2.184% 10/20		09/20/2021	BANK OF AMERICA N.A.		1,375,000	1,375,000		1.C FE
86745G AF 0	SUNNOVA ENERGY CORP 5.875% 09/01/26		08/10/2021	BANK OF AMERICA N.A.		286,404	290,000		4.B FE
86765L AT 4	SUNOCO LP / SUNOCO FINANCE COR 4.500%		07/07/2021	Tax Free Exchange		1,019,952	1,000,000	6,500	3.C FE
87264A BF 1	T-MOBILE USA INC 3.875% 04/15/30		09/29/2021	GOLDMAN SACHS & COMPANY		1,658,895	1,500,000	26,802	2.C FE
87602L AA 0	TAP ROCK RESOURCES LLC 7.000% 10/01/26		09/22/2021	JP MORGAN SECURITIES LTD LDN		155,000	155,000		4.C FE
87901J AH 8	TEGNA INC 5.000% 09/15/29		09/17/2021	JP MORGAN SECURITIES LTD LDN		25,563	25,000	21	3.C FE
89157F AC 4	TOTAL PLAY TELECOMUNICACIONES 6.375% 0	D	09/13/2021	Various		645,250	645,000		4.B FE
898365 AL 5	TRUSTEES OF BOSTON COLLEGE 4.935% 07/0		09/20/2021	TD SECURITIES USA LLC		1,592,546	1,265,000	14,046	1.D FE
90270R BD 5	UBS-BARCLAYS COMMERCIAL MORTGA 2.792%		08/04/2021	UBS SECURITIES LLC		203,375	200,000	78	1.A FM
90473L AA 0	UNIFRAX ESCROW ISSUER CORP 5.250% 09/3		09/15/2021	JP MORGAN SECURITIES LTD LDN		405,000	405,000		4.B FE
91324P DK 5	UNITEDHEALTH GROUP INCORPORATE 3.850%		07/30/2021	GOLDMAN SACHS & COMPANY		2,896,800	2,500,000	12,833	1.G FE
92328M AB 9	VENTURE GLOBAL CALCASIEU PASS 4.125% 0		07/29/2021	MORGAN STANLEY & CO		635,000	635,000		3.C FE
92333B AW 0	VENTURE CDO LTD VENTR_19-37A 2.627% 07	D	07/30/2021	JEFFERIES & COMPANY INC		660,000	660,000		1.F FE

QE04.3

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
92343V FR 0	VERIZON COMMUNICATIONS INC 1.750% 01/2.....		09/30/2021.....	WELLS FARGO & CO.....		1,664,880	1,750,000	6,295	2.A FE.....
92348A AA 3	VERIZON OWNER TRUST VZOT_19-C 1.940% 0.....		07/30/2021.....	BARCLAYS CAPITAL INC.....		4,923,028	4,860,000	3,405	1.A FE.....
92858R AB 6	VMED O2 UK FINANCING I PLC 4.750% 07/1.....	D.....	07/19/2021.....	Various.....		960,406	950,000	1,296	3.C FE.....
92890K BF 1	WF-RBS COMMERCIAL MORTGAGE TRU 4.371%.....		08/05/2021.....	BANK OF MONTREAL.....		247,450	230,000	539	1.A FM.....
92917A AA 4	VOYA CLO LTD VOYA_18-1A 1.084% 04/19/3.....	C.....	07/30/2021.....	MORGAN STANLEY & CO.....		1,390,626	1,390,000	628	1.A FE.....
92943G AA 9	W R GRACE HOLDINGS LLC 5.625% 08/15/29.....		08/19/2021.....	JP MORGAN SECURITIES LTD LDN.....		677,025	675,000		4.C FE.....
931142 ED 1	WAL-MART STORES INC 3.550% 06/26/25.....		07/20/2021.....	TD SECURITIES USA LLC.....		2,682,988	2,423,000	6,212	1.C FE.....
94989M AD 1	WELLS FARGO COMMERCIAL MORTGAG 3.498%.....		07/29/2021.....	WELLS FARGO & CO.....		1,513,877	1,410,000	137	1.A FM.....
3899999	Total - Bonds - Industrial and Miscellaneous.....					137,250,875	133,074,753	385,427	XXX
Bonds - Unaffiliated Bank Loans									
85236H AB 5	STADCO LA LLC 06/29/23.....		07/28/2021.....	Various.....		9,338	9,338		2.C Z.....
8299999	Total - Bonds - Unaffiliated Bank Loans.....					9,338	9,338	0	XXX
8399997	Total - Bonds - Part 3.....					417,693,776	393,111,635	1,245,323	XXX
8399999	Total - Bonds.....					417,693,776	393,111,635	1,245,323	XXX
9999999	Total - Bonds, Preferred and Common Stocks.....					417,693,776	XXX	1,245,323	XXX

QE04.4

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	For rei g n	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 Admini- strative Symbol
Bonds - U.S. Government																					
36225B	QJ 0		09/01/2021	GINNIE MAE I GNMA I 7.000% 781357 7.00		2,751	2,751	2,703	2,726		25		25		2,751			0	127	10/15/2025	1.A
36225B	QL 5		09/01/2021	GINNIE MAE I GNMA I 6.500% 781359 6.50		2,677	2,677	2,618	2,648		29		29		2,677			0	118	12/15/2025	1.A
36225B	QN 1		09/01/2021	GINNIE MAE I GNMA I 7.500% 781361 7.50		3,381	3,381	3,291	3,336		45		45		3,381			0	167	12/15/2025	1.A
36225B	QR 2		09/01/2021	GINNIE MAE I GNMA I 8.000% 781364 8.00		36	36	37	37				0		36			0	2	12/15/2030	1.A
3622AA	4R 2		09/01/2021	GOVERNMENT NATIONAL MORTGAGE A 2.500%		232,177	232,177	241,319			(9,142)		(9,142)		232,177			0	1,153	04/20/2051	1.A
912828	RC 6		08/15/2021	UNITED STATES TREASURY 2.125% 08/15/21		705,000	705,000	710,235	705,367		(367)		(367)		705,000			0	14,981	08/15/2021	1.A
91282C	CB 5		08/11/2021	UNITED STATES TREASURY 1.625% 05/15/31		1,789,148	1,720,000	1,777,315			(84)		(84)		1,777,231		11,917	11,917	6,201	05/15/2031	1.A
91282C	CL 3		08/10/2021	UNITED STATES TREASURY 0.375% 07/15/24		2,437,287	2,435,000	2,437,093			(4)		(4)		2,437,088		199	199	528	07/15/2024	1.A
0599999	Total - Bonds - U.S. Government					5,172,457	5,101,022	5,174,611	714,114	0	(9,498)	0	(9,498)	0	5,160,341	0	12,116	12,116	23,277	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
452151	LF 8		09/14/2021	ILLINOIS STATE OF 5.100% 06/01/33... UBS SECURITIES LLC		593,450	500,000	595,668			(784)		(784)		594,884		(1,434)	(1,434)	7,438	06/01/2033	2.B FE
882722	ZN 4		08/02/2021	TEXAS ST Texas State Of 5.000% 08/01/3		9,500,000	9,500,000	10,028,915	9,540,734		(40,752)		(40,752)		9,499,982		18	18	475,000	08/01/2036	1.A FE
1799999	Total - Bonds - U.S. States, Territories & Possessions					10,093,450	10,000,000	10,624,583	9,540,734	0	(41,536)	0	(41,536)	0	10,094,866	0	(1,416)	(1,416)	482,438	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
03255L	AA 7		09/01/2021	ANAHEIM CALIF PUB FING AUTH Anaheim Publ		995,000	995,000	1,160,270	1,024,918		(29,918)		(29,918)		995,000			0	59,700	09/01/2024	1.F FE
052414	RT 8		09/30/2021	AUSTIN TX ELECTRIC UTILITY SYS		3,230,700	3,000,000	3,064,470			(5,402)		(5,402)		3,048,226		182,474	182,474	75,417	11/15/2027	1.C FE
196479	6Q 7		07/01/2021	COLORADO HOUSING AND FINANCE A 2.950%		400,000	400,000	400,000	400,000				0		400,000			0	7,867	05/01/2029	1.A FE
196479	6R 5		07/01/2021	COLORADO HOUSING AND FINANCE A 3.000%		470,000	470,000	470,000	470,000				0		470,000			0	9,400	11/01/2029	1.A FE
196479	6S 3		07/01/2021	COLORADO HOUSING AND FINANCE A 3.050%		475,000	475,000	475,000	475,000				0		475,000			0	9,658	05/01/2030	1.A FE
196479	6T 1		07/01/2021	COLORADO HOUSING AND FINANCE A 3.080%		340,000	340,000	340,000	340,000				0		340,000			0	6,981	11/01/2030	1.A FE
196479	6U 8		07/01/2021	COLORADO HOUSING AND FINANCE A 3.250%		270,000	270,000	270,000	270,000				0		270,000			0	5,850	11/01/2034	1.A FE
196479	6V 6		07/01/2021	COLORADO HOUSING AND FINANCE A 3.550%		75,000	75,000	75,000	75,000				0		75,000			0	1,775	05/01/2037	1.A FE
31283H	NA 9		09/01/2021	FEDERAL HOME LOAN MORTGAGE COR FHLMC 7.5		203	203	203	203				0		203			0	9	12/01/2030	1.A
31283H	NE 1		09/01/2021	FEDERAL HOME LOAN MORTGAGE COR 8.000%		1	1	1	1				0		1			0		10/01/2030	1.A

QE05

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	For re g n	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 Admini- strative Symbol
3131XV 6E 0	FEDERAL HOME LOAN MORTGAGE COR 4.500%		09/01/2021.	Paydown.....		331,338	331,338	361,883			(30,545)		(30,545)		331,338			0	1,243	02/01/2047.	1.A
3131XW MH 3	FEDERAL HOME LOAN MORTGAGE COR 4.000%		09/01/2021.	Paydown.....		275,254	275,254	296,672			(21,418)		(21,418)		275,254			0	918	04/01/2047.	1.A
3133AJ PG 2	FEDERAL HOME LOAN MORTGAGE COR 2.000%		09/01/2021.	Paydown.....		209,150	209,150	210,817			(1,667)		(1,667)		209,150			0	1,038	04/01/2051.	1.A
3133KJ JC 7	FEDERAL HOME LOAN MORTGAGE COR 2.500%		08/01/2021.	Various.....		24,997,262	24,058,897	25,021,253	24,928,664		(91,727)		(91,727)		24,836,937		160,325	160,325	416,059	07/01/2050.	1.A
3133KJ XL 1	FEDERAL HOME LOAN MORTGAGE COR 3.000%		09/01/2021.	Various.....		15,938,661	15,381,403	16,316,304	16,245,623		(267,458)		(267,458)		15,978,164		(39,503)	(39,503)	290,430	08/01/2050.	1.A
3133KM JE 6	FEDERAL HOME LOAN MORTGAGE COR 2.000%		09/01/2021.	Paydown.....		43,609	43,609	44,665			(1,057)		(1,057)		43,609			0	73	07/01/2051.	1.A
3135G0 4Z 3	FEDERAL NATIONAL MORTGAGE ASSO 0.500%		07/27/2021.	TD SECURITIES USA LLC.....		17,950,248	18,000,000	17,892,396			6,927		6,927		17,899,323		50,925	50,925	55,250	06/17/2025.	1.A
3137EA EV 7	FEDERAL HOME LOAN MORTGAGE COR 0.250%		07/27/2021.	NOMURA SECURITIES INTERNATIONAL		50,041,325	50,000,000	50,025,472			(2,929)		(2,929)		50,022,543		18,782	18,782	53,472	08/24/2023.	1.A
31402C 5L 2	FEDERAL NATIONAL MORTGAGE ASSO FNMA 6.50		09/01/2021.	Various.....		1,626	1,626	1,559	1,581		45		45		1,626			0	70	12/01/2031.	1.A
3140GS RR 5	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/01/2021.	Paydown.....		1,027,043	1,027,043	1,115,465			(88,422)		(88,422)		1,027,043			0	10,058	10/01/2047.	1.A
3140H1 WL 0	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2021.	Paydown.....		1,205,941	1,205,941	1,287,719			(81,778)		(81,778)		1,205,941			0	10,559	03/01/2048.	1.A
3140JA QX 9	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2021.	Paydown.....		392,826	392,826	422,227			(29,401)		(29,401)		392,826			0	1,146	08/01/2047.	1.A
3140K0 SN 9	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		09/01/2021.	Paydown.....		2,070,023	2,070,023	2,123,067	2,116,093		(46,071)		(46,071)		2,070,023			0	41,276	12/01/2049.	1.A
3140KH GY 1	FEDERAL NATIONAL MORTGAGE ASSO 2.500%		09/29/2021.	Various.....		33,815,593	32,912,862	34,255,090	34,140,942		(137,264)		(137,264)		34,003,678		(188,086)	(188,086)	640,882	07/01/2050.	1.A
3140L3 N4 9	FEDERAL NATIONAL MORTGAGE ASSO 2.000%		09/01/2021.	Paydown.....		221,042	221,042	222,907			(1,865)		(1,865)		221,042			0	908	04/01/2051.	1.A
3140L5 BA 3	FEDERAL NATIONAL MORTGAGE ASSO 2.000%		09/01/2021.	Paydown.....		252,141	252,141	259,981			(7,840)		(7,840)		252,141			0	1,258	04/01/2036.	1.A
3140LC TV 3	FEDERAL NATIONAL MORTGAGE ASSO 1.850%		09/01/2021.	Paydown.....		3,403	3,403	3,491			(88)		(88)		3,403			0	5	08/08/2035.	1.A
3140QE AF 9	FEDERAL NATIONAL MORTGAGE ASSO 2.500%		08/01/2021.	Various.....		24,158,193	23,275,332	24,206,346	24,122,371		(111,779)		(111,779)		24,010,592		147,601	147,601	402,315	07/01/2050.	1.A
3140QK LF 3	FEDERAL NATIONAL MORTGAGE ASSO 2.000%		09/01/2021.	Paydown.....		154,746	154,746	156,027			(1,281)		(1,281)		154,746			0	682	04/01/2051.	1.A
3140QK NX 2	FEDERAL NATIONAL MORTGAGE ASSO 2.000%		09/01/2021.	Paydown.....		599,368	599,368	618,473			(19,105)		(19,105)		599,368			0	2,881	05/01/2036.	1.A

QE05.1

SCHEDULE D - PART 4

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

QE05.2

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	For re g n	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 Admini- strative Symbol
3140X5 6F 5	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/01/2021.	Paydown.....		1,324,402	1,324,402	1,433,044			(108,642)		(108,642)		1,324,402			0	12,840	03/01/2048.	1.A.....
3140X6 SW 2	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2021.	Paydown.....		484,206	484,206	518,176			(33,970)		(33,970)		484,206			0	3,845	04/01/2048.	1.A.....
3140X7 LS 6	FEDERAL NATIONAL MORTGAGE ASSO 2.500%		09/01/2021.	Paydown.....		291,122	291,122	306,543			(15,420)		(15,420)		291,122			0	607	08/01/2035.	1.A.....
3140X9 4V 4	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		09/01/2021.	Paydown.....		33,283	33,283	37,350			(4,067)		(4,067)		33,283			0	125	01/01/2044.	1.A.....
31416C EZ 5	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		09/01/2021.	Paydown.....		22,635	22,635	25,400			(2,766)		(2,766)		22,635			0	85	05/01/2039.	1.A.....
31418D 3S 9	FEDERAL NATIONAL MORTGAGE ASSO 2.500%		09/01/2021.	Paydown.....		22,834	22,834	23,894			(1,060)		(1,060)		22,834			0	48	08/01/2041.	1.A.....
31418D 4G 4	FEDERAL NATIONAL MORTGAGE ASSO 2.000%		09/01/2021.	Paydown.....		16,699	16,699	17,189			(491)		(491)		16,699			0	28	08/01/2041.	1.A.....
31418D TQ 5	FEDERAL NATIONAL MORTGAGE ASSO 2.000%		09/01/2021.	Various.....		1,046,231	1,046,231	1,082,277	1,081,018		(34,787)		(34,787)		1,046,231			0	14,188	10/01/2050.	1.A.....
31418D TQ 5	FEDERAL NATIONAL MORTGAGE ASSO 2.000%		09/29/2021.	Various.....		22,026,263	21,988,470	22,718,051	22,700,992		(33,786)		(33,786)		22,667,206		(640,943)	(640,943)	228,602	10/01/2050.	1.A.....
31419T PH 3	FEDERAL NATIONAL MORTGAGE ASSO 3.750%		07/28/2021.	CANTOR FITZGERALD & CO.....		7,006,406	6,000,000	6,360,000	6,348,814		(3,612)		(3,612)		6,345,202		661,205	661,205	133,125	11/14/2057.	1.A.....
31419T PJ 9	FEDERAL NATIONAL MORTGAGE ASSO 3.750%		07/28/2021.	CANTOR FITZGERALD & CO.....		5,838,672	5,000,000	5,331,641	5,321,375		(3,385)		(3,385)		5,317,990		520,682	520,682	110,937	12/08/2057.	1.A.....
43232E BX 6	HILLSBOROUGH CNTY FLA HSG FIN 4.750% 0		07/01/2021.	Redemption 100.0000.....		130,000	130,000	127,313	128,922		1,078		1,078		130,000			0	3,088	07/01/2027.	1.B FE.....
442349 ET 9	HOUSTON TEX ARPT SYS REV 2.385% 07/01/		09/30/2021.	GOLDMAN SACHS & COMPANY..		1,700,828	1,670,000	1,677,315	1,677,157		(518)		(518)		1,676,639		24,189	24,189	38,059	07/01/2031.	1.F FE.....
45884A LT 8	INTERMOUNTAIN PWR AGY UTAH 5.000% 07/0		07/01/2021.	Maturity.....		1,135,000	1,135,000	1,065,470	1,132,223		2,777		2,777		1,135,000			0	56,750	07/01/2021.	1.A.....
56052F SX 4	MAINE STATE HOUSING AUTHORITY 2.635% 1		09/21/2021.	BARCLAYS CAPITAL INC.....		1,490,265	1,425,000	1,425,000	1,425,000				0		1,425,000		65,265	65,265	32,125	11/15/2032.	1.B FE.....
56052F SY 2	MAINE STATE HOUSING AUTHORITY 2.735% 1		09/21/2021.	BARCLAYS CAPITAL INC.....		1,495,153	1,425,000	1,425,000	1,425,000				0		1,425,000		70,153	70,153	33,344	11/15/2033.	1.B FE.....
56052F UM 5	MAINE STATE HOUSING AUTHORITY 2.674% 1		09/16/2021.	RBC DOMINION SECURITIES INC		4,502,181	4,375,000	4,375,000	4,375,000				0		4,375,000		127,181	127,181	97,815	11/15/2035.	1.B FE.....
57563R GR 4	MASSACHUSETTS EDL FING AUTH 6.000% 01/		07/21/2021.	Call 100.0000.....		355,000	355,000	355,000	355,000				0		355,000			0	22,483	01/01/2027.	1.F FE.....
57563R JC 4	MASSACHUSETTS EDL FING AUTH 5.700% 01/		07/21/2021.	Call 100.0000.....		365,000	365,000	366,369	365,003		(1)		(1)		365,002		(2)	(2)	21,961	01/01/2031.	1.F FE.....
593791 FX 9	MIAMI UNIV OHIO MIAMI UNIVERSITY OHIO		09/01/2021.	Redemption 100.0000.....		2,000,000	2,000,000	2,077,720	2,006,102		(6,102)		(6,102)		2,000,000			0	100,000	09/01/2036.	1.D FE.....
594654 KK 0	MICHIGAN STATE HOUSING DEVELOP 3.739%		09/01/2021.	Call 100.0000.....		265,000	265,000	276,292	275,685		(729)		(729)		274,956		(9,956)	(9,956)	7,431	12/01/2050.	1.C FE.....

SCHEDULE D - PART 4

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

QE05.3

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	For rei gn	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 Admini- strative Symbol
647201 HD 7	NEW MEXICO MTG FIN AUTH 2.900% 08/01/4		09/02/2021	Various.....		320,842	320,842	320,842	320,842				0		320,842		0	0	5,131	08/01/2040	1.A FE.....
647753 MM 1	LA NEW ORLEANS WATER REV 2.341% 12/01/		09/28/2021	JP MORGAN SECURITIES LTD LDN		663,915	700,000	700,000					0	700,000		(36,085)	(36,085)	9,423	12/01/2036	2.A FE.....	
64970H DU 5	NEW YORK N Y CITY HSG DEV CORP 4.500%		08/30/2021	Redemption 100.0000.....		2,435,000	2,435,000	2,435,000	2,435,000				0	2,435,000			0	105,009	09/15/2025	1.B FE.....	
64972E GL 7	NEW YORK N Y CITY HSG DEV CORP 3.317%		09/21/2021	WELLS FARGO & CO.....		6,654,688	6,250,000	6,250,000	6,250,000				0	6,250,000		404,688	404,688	185,430	11/01/2034	1.C FE.....	
64972E GM 5	NEW YORK N Y CITY HSG DEV CORP 3.720%		09/22/2021	BANK OF AMERICA N.A.....		6,678,688	6,250,000	6,258,213	6,256,776		(471)		(471)	6,256,305		422,383	422,383	208,604	11/01/2039	1.C FE.....	
64972E UG 2	NEW YORK N Y CITY HSG DEV CORP 1.903%		09/16/2021	CITIGROUP GLOBAL MARKETS INC/		732,671	725,000	725,000					0	725,000		7,671	7,671	6,975	05/01/2029	1.C FE.....	
64972E UH 0	NEW YORK N Y CITY HSG DEV CORP 1.953%		09/16/2021	CITIGROUP GLOBAL MARKETS INC/		1,264,850	1,250,000	1,250,000					0	1,250,000		14,850	14,850	12,342	11/01/2029	1.C FE.....	
64972H SX 1	NEW YORK TFA BUILDING AID BOND 5.000%		08/23/2021	Call 100.0000.....		5,000,000	5,000,000	5,276,350	5,018,767		(18,767)		(18,767)	5,000,000			0	276,390	07/15/2033	1.C FE.....	
64972H SY 9	NEW YORK TFA BUILDING AID BOND 5.250%		08/23/2021	Call 100.0000.....		5,000,000	5,000,000	5,349,400	5,023,008		(23,856)		(23,856)	4,999,153		847	847	290,210	07/15/2037	1.C FE.....	
717817 QP 8	PHILADELPHIA ARPT SYS Philadelphia PA Ai		07/14/2021	Redemption 100.0000.....		5,000,000	5,000,000	5,128,130	5,013,119		(13,119)		(13,119)	5,000,000			0	145,139	06/15/2027	1.F FE.....	
735389 QP 6	SEATTLE WASHINGTON PORT OF 5.000% 09/0		09/01/2021	Redemption 100.0000.....		1,500,000	1,500,000	1,572,855	1,506,010		(6,010)		(6,010)	1,500,000			0	75,000	09/01/2026	1.C FE.....	
765433 MB 0	RICHMOND VA PUBLIC UTILITY REV 3.537%		09/28/2021	RJ.....		9,616,770	9,000,000	9,000,000	9,000,000				0	9,000,000		616,770	616,770	384,649	01/15/2043	1.C FE.....	
79771F CB 1	SAN FRANCISCO CALIF CITY&CNTY 3.145% 1		09/28/2021	Various.....		15,483,450	15,000,000	15,000,000	15,000,000				0	15,000,000		483,450	483,450	428,069	11/01/2047	1.D FE.....	
876385 EA 9	TARRANT CNTY TEX HEALTH FACS D 6.000%		09/01/2021	Redemption 100.0000.....		540,000	540,000	616,599	539,848		152		152	540,000			0	32,400	09/01/2024	1.A.....	
880461 2F 4	TENNESSEE HSG DEV AGY 3.500% 07/01/50		09/15/2021	Various.....		3,316,640	3,050,000	3,243,462	3,234,366		(13,712)		(13,712)	3,220,654		95,986	95,986	124,702	07/01/2050	1.B FE.....	
92778W LA 2	VIRGINIA COLLEGE BLDG AUTH VA 2.010% 0		09/20/2021	GOLDMAN SACHS & COMPANY..		6,515,398	6,595,000	6,605,222			(563)		(563)	6,604,659		(89,261)	(89,261)	82,113	09/01/2034	1.B FE.....	
92812U Q8 4	VIRGINIA ST HSG DEV AUTH 2.850% 12/25/		09/21/2021	Various.....		7,520,426	7,401,342	7,401,342	7,401,342				0	7,401,342		119,084	119,084	148,185	12/25/2049	1.A FE.....	
92812V D7 8	VIRGINIA ST HSG DEV AUTH 3.641% 06/01/		09/22/2021	CITIGROUP GLOBAL MARKETS INC/		5,095,753	4,750,000	4,999,363	4,987,274		(15,842)		(15,842)	4,971,432		124,321	124,321	140,760	06/01/2045	1.B FE.....	
92812V F6 8	VIRGINIA ST HSG DEV AUTH 3.132% 07/01/		09/02/2021	RJ.....		5,164,350	5,000,000	5,000,000	5,000,000				0	5,000,000		164,350	164,350	176,610	07/01/2045	1.B FE.....	
92812V K5 4	VIRGINIA ST HSG DEV AUTH 2.806% 09/01/		09/22/2021	CITIGROUP GLOBAL MARKETS INC/		3,045,090	3,000,000	3,000,000	3,000,000				0	3,000,000		45,090	45,090	81,140	09/01/2040	1.B FE.....	
92812V K6 2	VIRGINIA ST HSG DEV AUTH 2.956% 09/01/		09/22/2021	RBC DOMINION SECURITIES INC		3,440,176	3,385,000	3,385,000	3,385,000				0	3,385,000		55,176	55,176	96,447	09/01/2045	1.B 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	For rei g n	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 Admini- strative Symbol
92812V K7 0	VIRGINIA ST HSG DEV AUTH 3.106% 09/01/	..	08/23/2021.	RJ.....		.....3,062,670	.....3,000,000	.....3,000,000	.....3,000,000	.....	.....	.....	.....0	.....	.....3,000,000	.....	.....62,670	.....62,670	.....82,309	09/01/2050.	1.B FE.....
92812V K8 8	VIRGINIA ST HSG DEV AUTH 3.306% 09/01/	..	08/24/2021.	RJ.....		.....4,113,320	.....4,000,000	.....4,000,000	.....4,000,000	.....	.....	.....	.....0	.....	.....4,000,000	.....	.....113,320	.....113,320	.....117,179	09/01/2055.	1.B FE.....
92812V R8 1	VIRGINIA ST HSG DEV AUTH 3.230% 11/01/	..	09/22/2021.	CITIGROUP GLOBAL MARKETS INC/		.....1,158,593	.....1,125,000	.....1,125,000	.....1,125,000	.....	.....	.....	.....0	.....	.....1,125,000	.....	.....33,593	.....33,593	.....29,474	11/01/2050.	1.B FE.....
92812V R9 9	VIRGINIA ST HSG DEV AUTH 3.380% 11/01/	..	09/20/2021.	RJ.....		.....1,295,713	.....1,250,000	.....1,250,000	.....1,250,000	.....	.....	.....	.....0	.....	.....1,250,000	.....	.....45,713	.....45,713	.....34,035	11/01/2055.	1.B FE.....
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.					.....336,114,879	.....327,343,274	.....335,012,580	.....245,974,039	.....0	.....(1,307,712)	.....0	.....(1,307,712)	.....0	.....332,279,971	.....0	.....3,834,909	.....3,834,909	.....6,302,391	XXX	XXX

Bonds - Industrial and Miscellaneous

QE054

000000 00 0	SUMMARY ADJUSTMENT.....	..	09/30/2021.	VARIOUS.....		.....(9,834)	.....(9,834)	.....(9,834)	.....(9,834)	.....	.....	.....	.....0	.....	.....(9,834)	.....	.....(10)	.....(10)	.....	10/31/2022.	2.B Z.....
00115* AA 0	AES ILLUMINA LLC 6.000% 03/26/32.....	..	09/30/2021.	Various.....		.....71,562	.....71,562	.....71,562	.....71,562	.....	.....	.....	.....0	.....	.....71,562	.....	.....	.....	.....5,549	03/26/2032.	5.C.....
00834A AA 7	AFFIRM ASSET SECURITIZATION TR 1.900%	..	09/15/2021.	Paydown.....		.....678,961	.....678,961	.....678,923	.....678,890	.....	.....71	.....	.....71	.....	.....678,961	.....	.....	.....	.....8,550	01/15/2025.	1.F FE.....
00834C AA 3	AFFIRM INC AFFRM_21-Z1 1.070% 08/15/25	..	09/15/2021.	Paydown.....		.....394,177	.....394,177	.....394,163	.....394,163	.....	.....14	.....	.....14	.....	.....394,177	.....	.....	.....	.....1,157	08/15/2025.	1.C FE.....
01741R AL 6	ALLEGHENY TECH INC 4.875% 10/01/29	..	09/16/2021.	SEA PORT GROUP LLC.....		.....332,063	.....330,000	.....330,000	.....330,000	.....	.....	.....	.....0	.....	.....330,000	.....	.....2,063	.....2,063	.....268	10/01/2029.	4.B FE.....
01750L AA 1	ALLEGRO CLO VIII LTD ALLEG_18-1.226%	D	09/16/2021.	MORGAN STANLEY & CO.....		.....5,005,800	.....5,000,000	.....5,002,500	.....5,002,500	.....	.....(287)	.....	.....(287)	.....	.....5,002,213	.....	.....3,587	.....3,587	.....27,635	07/15/2031.	1.A FE.....
02156L AC 5	NUMERICABLE GROUP SA 5.500% 01/15/28	D	09/24/2021.	CITIGROUP GLOBAL MARKETS INC/		.....817,000	.....800,000	.....824,824	.....824,824	.....	.....(2,139)	.....	.....(2,139)	.....	.....822,685	.....	.....(5,685)	.....(5,685)	.....19,922	01/15/2028.	4.B FE.....
02378L AA 1	AMERICAN AIRLINES 2017-1 CLASS 5.180%	..	08/15/2021.	Redemption 100.0000.....		.....100,630	.....100,630	.....100,630	.....100,630	.....	.....	.....	.....0	.....	.....100,630	.....	.....	.....	.....5,213	08/15/2023.	3.A PL.....
02608A AA 7	AMERICAN FINANCE TRUST INC 4.500% 09/3	..	09/30/2021.	KEYBANC CAPITAL MARKETS INC.		.....361,800	.....360,000	.....360,000	.....360,000	.....	.....	.....	.....0	.....	.....360,000	.....	.....1,800	.....1,800	.....	09/30/2028.	4.A FE.....
03789X AD 0	APPLEBEES / IHOP FUNDING LLC D 4.194%	..	09/05/2021.	Paydown.....		.....7,500	.....7,500	.....7,500	.....7,500	.....	.....	.....	.....0	.....	.....7,500	.....	.....	.....	.....236	06/07/2049.	2.B FE.....
045086 AP 0	ASHTON WOODS USA LLC / ASHTON 4.625% 0	..	09/09/2021.	JP MORGAN SECURITIES LTD LDN		.....145,544	.....145,000	.....145,000	.....145,000	.....	.....	.....	.....0	.....	.....145,000	.....	.....544	.....544	.....	04/01/2030.	4.B FE.....
05990T AU 1	BANC OF AMERICA FUNDING CORP 3.750%	..	09/01/2021.	Various.....		.....132,414	.....132,414	.....132,414	.....132,414	.....	.....	.....	.....0	.....	.....132,414	.....	.....	.....	.....3,338	02/01/2037.	1.A FM.....
072863 AJ 2	BAYLOR SCOTT & WHITE HOLDINGS 2.839% 1	..	08/19/2021.	GOLDMAN SACHS & COMPANY..		.....1,545,180	.....1,500,000	.....1,500,000	.....1,500,000	.....	.....	.....	.....0	.....	.....1,500,000	.....	.....45,180	.....45,180	.....24,723	11/15/2050.	1.D FE.....
08861Y AA 4	BANKERS HEALTHCARE GROUP SECUR 1.420%	..	09/17/2021.	Paydown.....		.....90,986	.....90,986	.....90,983	.....90,983	.....	.....3	.....	.....3	.....	.....90,986	.....	.....	.....	.....358	11/17/2033.	1.C FE.....
12008R AM 9	BUILDERS FIRSTSOURCE INC 6.750% 06/01/	..	08/04/2021.	JP MORGAN SECURITIES LTD LDN		.....529,650	.....495,000	.....531,967	.....531,967	.....	.....(3,261)	.....	.....(3,261)	.....	.....528,706	.....	.....944	.....944	.....6,033	06/01/2027.	3.B FE.....
12548F AS 9	CIFC FUNDING LTD CIFC_13-1A 6.776% 07/	D	07/29/2021.	SOCIETE GENERALE.....		.....1,240,625	.....1,250,000	.....1,246,563	.....1,206,570	.....19,845	.....722	.....	.....20,567	.....	.....1,227,137	.....	.....13,488	.....13,488	.....69,051	07/16/2030.	4.A FE.....
12551N AA 5	CIFC FUNDING LTD CIFC_17-5A 6.234% 11/	D	07/29/2021.	BANK OF AMERICA N.A.....		.....1,241,938	.....1,250,000	.....1,250,000	.....1,215,224	.....34,776	.....	.....	.....34,776	.....	.....1,250,000	.....	.....(8,063)	.....(8,063)	.....62,846	11/16/2030.	3.C FE.....

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For rei gn	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 Admini- strative Symbol
126307 BH 9	CSC HLDGS LLC 4.500% 11/15/31.....		09/24/2021	CITIGROUP GLOBAL MARKETS INC/		49,625	50,000	50,000					0		50,000		(375)	(375)	844	11/15/2031	3.C FE.....
126694 3B 2	CWHL_06-8 CWHL 2006-8 1A1 6.000% 05/01		07/29/2021	Various.....		230,951	267,324	243,828	222,668		(6,670)		(6,670)		215,999		14,952	14,952	9,364	05/01/2036	1.D FM.....
126694 3B 2	CWHL_06-8 CWHL 2006-8 1A1 6.000% 05/01		08/01/2021	Various.....		6,123	6,460	5,892	5,381		742		742		6,123			0	1,555	05/01/2036	4.B FM.....
12702* AA 4	CVS PASSTHROUGH TRUST 3.901% 10/10/39		09/10/2021	Various.....		52,194	52,194	52,194	52,194				0		52,194			0	1,358	10/10/2039	2.B
12708# AA 4	CHARTER COMMUNICATIONS CTL 5.550% 07/1		09/15/2021	Redemption 100.0000.....		18,076	18,076	18,076	18,076				0		18,076			0	672	07/15/2035	2.B PL.....
16411Q AL 5	CHENIERE ENERGY PARTNERS LP 3.250% 01/		09/27/2021	GOLDMAN SACHS & COMPANY..		645,600	640,000	640,000					0		640,000		5,600	5,600	116	01/31/2032	3.B FE.....
203372 AX 5	COMMSCOPE INC 4.750% 09/01/29.....		08/12/2021	BANK OF AMERICA N.A.....		150,563	150,000	150,000					0		150,000		563	563		09/01/2029	4.B FE.....
227046 AB 5	CROCS INC 4.125% 08/15/31.....		08/06/2021	SEA PORT GROUP LLC.....		391,850	390,000	390,000					0		390,000		1,850	1,850		08/15/2031	4.A FE.....
228701 AG 3	CROWNROCK LP / CROWNROCK FINAN 5.000%		08/23/2021	Various.....		662,269	650,000	678,058			(854)		(854)		677,204		(14,935)	(14,935)	11,285	05/01/2029	3.C FE.....
25470X BB 0	DISH DBS CORP 7.375% 07/01/28.....		07/20/2021	RBC DOMINION SECURITIES INC		296,038	275,000	296,629			(618)		(618)		296,011		27	27	11,324	07/01/2028	4.C FE.....
25470X BC 8	DISH DBS CORP 5.125% 06/01/29.....		09/03/2021	Various.....		694,000	700,000	700,000					0		700,000		(6,000)	(6,000)	7,759	06/01/2029	4.C FE.....
285512 AE 9	ELECTRONIC ARTS INC 1.850% 02/15/31		09/29/2021	Various.....		7,129,155	7,250,000	7,230,208			921		921		7,231,128		(101,973)	(101,973)	68,155	02/15/2031	2.A FE.....
29261A AE 0	HEALTHSOUTH CORPORATION 4.625% 04/01/3		09/30/2021	Various.....		1,051,331	1,000,000	1,066,250			(2,549)		(2,549)		1,063,701		(12,370)	(12,370)	241	04/01/2031	4.A FE.....
30034T AA 1	GLOBAL CASH ACCESS HOLDINGS IN 5.000%		06/30/2021	JEFFERIES & COMPANY INC.....		188,700	185,000	185,000					0		185,000		3,700	3,700		07/15/2029	4.B FE.....
30165X AB 1	EXETER AUTOMOBILE RECEIVABLES 0.270% 0		09/15/2021	Paydown.....		544,566	544,566	544,651			(85)		(85)		544,566			0	205	01/16/2024	1.A FE.....
30288* AE 0	FLNG LIQUEFACTION 2 LLC 4.390% 12/31/3		07/10/2021	Various.....									0					0	1,138	12/31/2038	2.B FE.....
364760 AP 3	GAP INC 3.625% 10/01/29.....		09/28/2021	CITIGROUP GLOBAL MARKETS INC/		310,000	310,000	310,000					0		310,000			0	94	10/01/2029	3.C FE.....
37959P AA 5	GLOBAL SC FINANCE SRL SEACO_20 2.170%	C	09/17/2021	Various.....		5,994,772	5,930,705	5,930,659	5,930,110		182		182		5,930,292		64,480	64,480	79,968	10/17/2040	1.F FE.....
37959P AC 1	GLOBAL SC FINANCE SRL SEACO_20 2.260%	C	09/17/2021	Paydown.....		62,545	62,545	62,843	62,834		(290)		(290)		62,545			0	944	11/19/2040	1.F FE.....
37959P AG 2	GLOBAL SC FINANCE SRL SEACO_21 1.950%	D	09/17/2021	Paydown.....		6,329	6,329	6,329					0		6,329			0	10	08/17/2041	1.F FE.....
39843U AA 0	GRIFOLS ESCROW ISSUER SAU 4.750% 10/15	D	09/29/2021	WELLS FARGO & CO.....		25,438	25,000	25,000					0		25,000		438	438		10/15/2028	4.B FE.....
40439H AA 7	HIN TIMESHARE TRUST HINTT_20-A 1.390%		09/09/2021	Paydown.....		238,501	238,501	238,465	238,465		36		36		238,501			0	2,198	10/09/2039	1.A FE.....

QE05.5

SCHEDULE D - PART 4

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

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										11	12	13	14	15							
CUSIP Identification	Description	For rei g n	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 Admini- strative Symbol
40439H AB 5	HIN TIMESHARE TRUST HINTT_20-A 2.230%		09/09/2021	Paydown.....		52,868	52,868	52,854	52,851		17		17		52,868		0	0	782	10/09/2039	1.F FE.....
40439H AC 3	HIN TIMESHARE TRUST HINTT_20-A 3.420%		09/09/2021	Paydown.....		35,775	35,775	35,771	35,767		8		8		35,775		0	0	811	10/09/2039	2.B FE.....
443201 AA 6	ARCONIC INC 6.875% 05/01/25.....		09/02/2021	Call 117.5000.....		978,775	833,000	967,363			(7,367)		(7,367)		959,996		(126,996)	(126,996)	165,024	05/01/2025	3.A FE.....
451102 CA 3	ICAHN ENTERPRISES LP 4.375% 02/01/29		07/12/2021	Tax Free Exchange.....		1,325,019	1,350,000	1,324,738			281		281		1,325,019		0	0	28,383	02/01/2029	3.C FE.....
451102 CC 9	ICAHN ENTERPRISES LP 4.375% 02/01/29		07/21/2021	CITIGROUP GLOBAL MARKETS INC/		707,000	700,000	686,883			53		53		686,935		20,065	20,065	15,653	02/01/2029	3.C FE.....
45258L AA 5	IMOLA MERGER CORP 4.750% 05/15/29		08/13/2021	Various.....		360,300	350,000	354,813			(129)		(129)		354,684		5,616	5,616	4,838	05/15/2029	3.C FE.....
45688C AB 3	INGEVITY CORP 3.875% 11/01/28.....		09/30/2021	GOLDMAN SACHS & COMPANY..		334,163	335,000	333,251			74		74		333,325		838	838	5,517	11/01/2028	3.C FE.....
45866F AG 9	INTERCONTINENTAL EXCHANGE INC 3.450% 0		07/30/2021	TD SECURITIES USA LLC.....		2,470,127	2,325,000	2,478,427			(13,604)		(13,604)		2,464,823		5,303	5,303	29,411	09/21/2023	2.A FE.....
460599 AF 0	INTERNATIONAL GAME TECH 4.125% 04/15/2		07/20/2021	JP MORGAN SECURITIES LTD LDN		312,060	300,000	311,850			(340)		(340)		311,510		550	550	4,022	04/15/2026	3.C FE.....
461070 AL 8	INTERSTATE POWER&LIGHT CO 3.250% 12/01		07/30/2021	WELLS FARGO & CO.....		2,151,980	2,000,000	2,162,480			(9,296)		(9,296)		2,153,184		(1,204)	(1,204)	43,694	12/01/2024	2.A FE.....
465077 AL 9	ISRAEL ELECTRIC CORPORATION LT 4.250%	D	08/19/2021	ISSUING COMPANY.....		9,195,200	8,210,000	7,905,353	7,970,757		16,772		16,772		7,987,528		1,207,672	1,207,672	353,771	08/14/2028	2.B FE.....
47010B AM 6	JAGUAR LAND ROVER AUTOMOTIVE P 5.500%	D	08/06/2021	BANK OF AMERICA N.A.....		548,625	550,000	552,225			(29)		(29)		552,196		(3,571)	(3,571)	2,185	07/15/2029	4.B FE.....
489399 AL 9	03/01/29		08/26/2021	Various.....		662,844	650,000	666,770			(605)		(605)		666,165		(3,321)	(3,321)	16,420	03/01/2029	4.A FE.....
50076Q AE 6	KRAFT FOODS GROUP INC KRAFT FOODS INC 5%		09/21/2021	Various.....		565,936	450,000	518,625			(710)		(710)		517,915		48,021	48,021	16,382	06/04/2042	3.A FE.....
50076Q AN 6	KRAFT FOODS GROUP INC 6.500% 02/09/40		07/20/2021	JSES.....		461,754	325,000	450,385			(274)		(274)		450,111		11,642	11,642	9,565	02/09/2040	3.A FE.....
50152# AL 1	KWIK TRIP INC 4.080% 05/24/37.....		08/24/2021	Various.....		68,594	68,594	68,594	68,594				0		68,594		0	0	2,099	05/24/2037	2.C PL.....
50184N AQ 5	LCM LTD PARTNERSHIP LCM_15A 3.834% 07/	D	07/29/2021	CITIGROUP GLOBAL MARKETS INC/		1,494,375	1,500,000	1,488,750	1,471,370	17,260	1,066		18,326		1,489,695		4,680	4,680	46,555	07/20/2030	3.A FE.....
50188H AC 5	LCM LTD PARTNERSHIP LCM_18A 6.084% 04/	D	07/30/2021	CITIGROUP GLOBAL MARKETS INC/		1,855,000	2,000,000	2,000,000	1,837,258	162,742			162,742		2,000,000		(145,000)	(145,000)	98,162	04/20/2031	4.A FE.....
50201D AD 5	LCPR SENIOR SECURED FINANCING 5.125% 0	D	07/29/2021	CITIGROUP GLOBAL MARKETS INC/		77,042	75,000	77,344			(60)		(60)		77,283		(241)	(241)	1,303	07/15/2029	4.A FE.....
505742 AP 1	LADDER CAPITAL FINANCE HOLDING 4.750%		07/29/2021	JP MORGAN SECURITIES LTD LDN		494,063	500,000	501,688			(31)		(31)		501,657		(7,595)	(7,595)	2,434	06/15/2029	3.B FE.....
513075 BW 0	LAMAR MEDIA CORP. 4.875% 01/15/29		08/24/2021	Various.....		423,365	400,000	421,000			(498)		(498)		420,502		2,863	2,863	6,994	01/15/2029	4.A FE.....
52524V AQ 2	LEHMAN XS TRUST LXS_07-15N 0.986% 08/2		09/27/2021	Various.....		112,199	112,106	79,982	87,808		24,390		24,390		112,199		0	0	751	08/26/2047	1.D FM.....
55342U AM 6	MPT OPERATING PARTNERSHIP LP 3.500% 03		09/30/2021	BANK OF AMERICA N.A.....		1,022,500	1,000,000	1,012,500			(461)		(461)		1,012,039		10,461	10,461	19,347	03/15/2031	3.A FE.....
55389T AA 9	MVW OWNER TRUST MVWOT_21-1WA 1.140% 01		09/20/2021	Paydown.....		59,880	59,880	59,864			16		16		59,880		0	0	172	01/22/2041	1.A FE.....

QE05.6

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	For rei g n	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 Admini- strative Symbol
55400E AB 5	TIMESHARE LOAN BACKED NOTES MV 2.730%		09/20/2021	Paydown.....		91,793	91,793	92,341	92,327		(534)		(534)		91,793			0	1,672	10/20/2037	1.F FE.....
56501R AE 6	MANULIFE FINANCIAL CORP 4.061% 02/24/3	A	09/24/2021	GOLDMAN SACHS & COMPANY..		2,302,272	2,100,000	2,130,702	2,119,130		(2,068)		(2,068)		2,117,062		185,210	185,210	93,335	02/24/2032	2.A FE.....
574599 BS 4	MASCO CORP 1.500% 02/15/28.....		07/22/2021	JEFFERIES & COMPANY INC.....		2,075,850	2,100,000	2,096,556			181		181		2,096,737		(20,887)	(20,887)	12,425	02/15/2028	2.B FE.....
57667J AA 0	MATCH GROUP HOLDINGS II LLC 3.625% 10/		09/22/2021	Various.....		1,102,750	1,100,000	1,100,000					0		1,100,000		2,750	2,750		10/01/2031	3.C FE.....
579780 AR 8	MCCORMICK&COMPANY INCORPORATED 0.900%		09/30/2021	TOWA SECURITIES.....		1,473,885	1,500,000	1,496,040			501		501		1,496,541		(22,656)	(22,656)	8,738	02/15/2026	2.B FE.....
58549K AC 5	MELLO MORTGAGE CAPITAL ACCEPTA 2.500%		08/01/2021	Various.....		1,022,859	1,000,000	1,016,406			(370)		(370)		1,016,037		6,822	6,822	4,208	05/01/2043	1.A FE.....
600814 AN 7	MILLICOM INTL CELLULAR S.A. 5.125% 01/	D	09/15/2021	Various.....		141,143	135,000	127,575	129,020	(2)	356		354		129,374		11,768	11,768	35,785	01/15/2028	3.B FE.....
670001 AC 0	Novelis 5.875% 09/30/26.....		07/29/2021	Various.....		995,352	960,000	1,000,800			(2,285)		(2,285)		998,515		(3,163)	(3,163)	11,750	09/30/2026	4.A FE.....
67590U AQ 1	OCTAGON INVESTMENT PARTNERS XX 7.125%	D	07/29/2021	MORGAN STANLEY & CO.....		4,500,450	4,500,000	4,432,500	4,440,811		4,942		4,942		4,445,753		54,697	54,697	232,815	02/14/2031	3.C FE.....
682691 AA 8	SPRINGLEAF FINANCE CORP 4.000% 09/15/3		07/28/2021	CITIGROUP GLOBAL MARKETS INC/		698,250	700,000	695,468		(2)	45		43		695,512		2,738	2,738	10,500	09/15/2030	3.C FE.....
698813 AA 0	PAPA JOHNS INTL INC. 3.875% 09/15/29		09/17/2021	WELLS FARGO & CO.....		1,272,906	1,265,000	1,265,000					0		1,265,000		7,906	7,906	953	09/15/2029	4.A FE.....
709599 AX 2	PENSKE TRUCK LEASING COMPANY L 4.200%		07/16/2021	GOLDMAN SACHS & COMPANY..		3,955,140	3,500,000	3,590,930	3,560,512		(4,980)		(4,980)		3,555,532		399,608	399,608	118,008	04/01/2027	2.B FE.....
71376L AE 0	PERFORMANCE FOOD GROUP INC 4.250% 08/0		07/13/2021	BMO-LCP.....		55,413	55,000	55,000					0		55,000		413	413		08/01/2029	4.B FE.....
71647N AF 6	PETROBRAS GLOBAL FINANCE BV 4.375% 05/	D	09/29/2021	Call 106.1280.....		1,379,664	1,300,000	1,027,500	1,189,678		32,205		32,205		1,221,883		78,117	78,117	128,482	05/20/2023	3.C FE.....
723787 AU 1	PIONEER NAT RES CO 0.550% 05/15/23		07/29/2021	SUSQUEHANNA FINANCIAL GROUP LL		2,001,640	2,000,000	1,999,880			12		12		1,999,892		1,748	1,748	2,261	05/15/2023	2.B FE.....
73939V AA 2	POWERTEAM SERVICES LLC 9.033% 12/04/25		09/22/2021	Various.....		973,040	890,000	987,900			(7,571)		(7,571)		980,329		(7,289)	(7,289)	31,069	12/04/2025	4.C FE.....
74166Y AA 8	PRIMOSE SCHOOLS PROSE_19-1A 4.475% 07/		07/30/2021	Various.....		1,218,797	1,166,938	1,242,059	1,246,513		2,338		2,338		1,248,851		(30,054)	(30,054)	26,293	07/30/2049	2.B FE.....
74168L AA 4	COTT HOLDINGS INC 4.375% 04/30/29.		07/20/2021	CITIGROUP GLOBAL MARKETS INC/		498,100	500,000	495,625			78		78		495,703		2,397	2,397	4,983	04/30/2029	4.B FE.....
743756 AC 2	PROVIDENCE ST JOSEPH HEALTH 3.744% 10/		08/19/2021	BARCLAYS CAPITAL INC.....		4,305,134	3,653,000	3,555,794	3,558,675		1,798		1,798		3,560,473		744,660	744,660	121,192	10/01/2047	1.D FE.....
750731 AA 9	ROCKET MORTGAGE LLC / ROCKET M 4.000%		09/10/2021	Redemption 100.0000.....		2,198	2,198	2,198	2,198				0		2,198				55	02/10/2049	2.A.....
77313L AB 9	ROCKET MORTGAGE LLC / ROCKET M 4.000%		09/23/2021	BANK OF AMERICA N.A.....		707,875	700,000	700,000					0		700,000		7,875	7,875		10/15/2033	3.A FE.....
7846EL AD 9	SPCM SA 3.125% 03/15/27.....	D	09/29/2021	BANK OF AMERICA N.A.....		680,000	680,000	680,000					0		680,000				649	03/15/2027	3.A FE.....
80285W AD 9	SANTANDER DRIVE AUTO RECEIVABL 0.520%		09/15/2021	Paydown.....		30,364	30,364	30,399			(34)		(34)		30,364				26	07/15/2024	1.A FE.....

QE057

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	F o r e i g n	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
832248 AZ 1	SMITHFIELD FOODS INC 4.250% 02/01/27		09/30/2021	Various.....		7,254,162	6,600,000	6,712,992	6,674,170		(6,966)		(6,966)		6,667,205		586,957	586,957	286,786	02/01/2027	2.C FE.....
83611K AE 2	SOUND POINT CLO LTD SNDPT_19-1 3.034%		08/05/2021	Paydown.....		5,000,000	5,000,000	5,000,000	5,000,000				0		5,000,000			0	124,671	01/20/2032	1.F FE.....
845467 AS 8	SOUTHWESTERN ENERGY COMPANY 5.375% 03/		09/20/2021	Various.....		1,325,438	1,300,000	1,303,750			(16)		(16)		1,303,734		21,704	21,704	1,150	03/15/2030	3.B FE.....
848609 AA 1	SPIRITS OF ST LOUIS BASKETBALL 5.300%		09/30/2021	Various.....		26,347	26,347	26,347	26,347				0		26,347			0	1,736	03/31/2033	2.C PL.....
86745G AF 0	SUNNOVA ENERGY CORP 5.875% 09/01/26		08/11/2021	BANK OF AMERICA N.A.....		291,450	290,000	286,404					0		286,404		5,046	5,046		09/01/2026	4.B FE.....
86765L AR 8	SUNOCO LP 4.500% 05/15/29.....		07/07/2021	Tax Free Exchange.....		1,019,952	1,000,000	1,020,000			(48)		(48)		1,019,952			0	6,500	05/15/2029	3.C FE.....
87407R AA 4	TAL ADVANTAGE VII LLC TAL_20-1 2.050%		09/20/2021	Paydown.....		164,063	164,063	163,997	163,990		73		73		164,063			0	2,242	09/20/2045	1.F FE.....
87422V AG 3	TALEN ENERGY SUPPLY LLC 6.625% 01/15/2		08/17/2021	CREDIT SUISSE SECURITIES USA L		291,375	350,000	357,875			(522)		(522)		357,353		(65,978)	(65,978)	13,784	01/15/2028	3.C FE.....
87422V AJ 7	TALEN ENERGY SUPPLY LLC 7.625% 06/01/2		08/13/2021	Various.....		223,431	260,000	261,378			(53)		(53)		261,325		(37,893)	(37,893)	4,185	06/01/2028	3.C FE.....
87602L AA 0	TAP ROCK RESOURCES LLC 7.000% 10/01/26		09/23/2021	JP MORGAN SECURITIES LTD LDN		156,938	155,000	155,000					0		155,000		1,938	1,938		10/01/2026	4.C FE.....
88033G DA 5	TENET HLTHCR CORP 5.125% 11/01/27		08/24/2021	JSES.....		603,601	575,000	602,313			(1,852)		(1,852)		600,460		3,140	3,140	9,414	11/01/2027	4.A FE.....
88315L AG 3	TEXTAINER MARINE CONTAINERS LT 2.100%		09/20/2021	Paydown.....		123,435	123,435	123,398	123,392		43		43		123,435			0	1,739	09/20/2045	1.F FE.....
893647 BB 2	TRANSDIGM INC 6.375% 06/15/26.....		08/11/2021	BANK OF AMERICA N.A.....		644,531	625,000	635,938	629,819		(806)		(806)		629,013		15,519	15,519	26,341	06/15/2026	4.C FE.....
89675* AP 2	TRITON CONTAINER INTERNATIONAL 6.600%	D	08/30/2021	Call 104.0214.....		2,226,059	2,140,000	2,140,000	2,140,000				0		2,140,000			0	203,759	08/30/2021	2.C FE.....
89675* AR 8	TRITON CONTAINER INTERNATIONAL 6.650%	D	08/30/2021	Call 104.0547.....		686,761	660,000	660,000	660,000				0		660,000			0	63,336	08/30/2021	2.C FE.....
909287 AA 2	UAL PASS THROUGH TRUST SERIES UAL Corp C		07/02/2021	Various.....		10,503	10,503	9,137	10,239		264		264		10,503			0		07/02/2022	3.C FE.....
91324P EB 4	UNITEDHEALTH GROUP INCORPORATE 0.550%		07/30/2021	BNP PARIBAS.....		3,002,700	3,000,000	3,000,630			(130)		(130)		3,000,500		2,200	2,200	3,392	05/15/2024	1.G FE.....
92917A AA 4	VOYA CLO LTD VOYA_18-1A 1.084% 04/19/3	C	09/16/2021	BANK OF AMERICA N.A.....		1,391,821	1,390,000	1,390,626			(53)		(53)		1,390,572		1,249	1,249	2,637	04/19/2031	1.A FE.....
G0369@ AK 2	ANGLIAN WATER SERVICES FINANCI 5.180%	D	09/08/2021	Call 101.1152.....		5,763,565	5,700,000	5,739,216	5,714,670		(10,829)		(10,829)		5,703,841		(3,841)	(3,841)	287,470	12/05/2021	2.B FE.....
G3424* AA 3	G4S PLC 6.150% 05/13/26.....	D	07/24/2021	Call 117.2292.....		3,516,875	3,000,000	3,000,000	3,000,000		50,855		50,855		3,050,855		(50,855)	(50,855)	626,763	05/13/2026	2.C.....
G3424* AB 1	G4S PLC 6.370% 05/13/29.....	D	07/24/2021	Call 125.7350.....		1,383,085	1,100,000	1,100,000	1,100,000		21,114		21,114		1,121,114		(21,114)	(21,114)	325,064	05/13/2029	2.C.....
G6363# AT 4	NAC AVIATION 29 DAC 6.580% 03/14/25	D	09/14/2021	Basis Adjustment.....		208,238	6,190,900	208,238	253,105	2,257	(13,996)	33,128	(44,867)		208,238			0		03/14/2025	6.PL.....
G6363# AV 9	NAC AVIATION 29 DAC 4.790% 02/27/24	D	08/27/2021	Basis Adjustment.....		50,713	2,044,553	50,713	61,038	1,566	(2,736)	9,154	(10,324)		50,713			0		02/27/2024	6.PL.....
G6363# AW 7	NAC AVIATION 29 DAC 4.920% 02/27/26	D	08/27/2021	Basis Adjustment.....		78,113	3,068,779	78,113	93,428	1,350	(3,507)	13,158	(15,315)		78,113			0		02/27/2026	6.PL.....

QE058

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	For rei gn	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 Admini- strative Symbol
P4001# AA 8	EOLICA MESA LA PAZ S DE RL DE 5.980% 1		09/20/2021	Redemption 100.0000		27,787	27,787	27,787	27,787				0		27,787			0	1,246	12/20/2044	2.C PL
3899999	Total - Bonds - Industrial and Miscellaneous					124,159,884	130,260,979	119,867,312	63,473,938	239,792	50,660	55,440	235,012	0	120,037,765	0	2,920,320	2,920,320	4,143,798	XXX	XXX
Bonds - Hybrid Securities																					
46625H JQ 4	JPMORGAN CHASE&CO 6.750% 12/31/49		07/20/2021	CITIGROUP GLOBAL MARKETS INC/		13,812,500	12,500,000	12,500,000	12,500,000				0		12,500,000		1,312,500	1,312,500	822,656	12/31/2049	2.B FE
4899999	Total - Bonds - Hybrid Securities					13,812,500	12,500,000	12,500,000	12,500,000	0	0	0	0	0	12,500,000	0	1,312,500	1,312,500	822,656	XXX	XXX
Bonds - Unaffiliated Bank Loans																					
000000 00 0	SUMMARY ADJUSTMENT		09/30/2021	VARIOUS		9,824	9,824	9,824	9,824				0		9,824			0		10/31/2022	3.B Z
12769L AB 5	CAESARS RESORT COLLECTION LLC TL +L275		09/30/2021	Various		500,609	504,973	505,604	494,813	770	1,112		1,882		496,693		3,916	3,916	8,509	12/23/2024	4.A FE
45004K AC 0	IRI HOLDINGS INC 12/01/25		09/30/2021	Redemption 100.0000		500	500	495	484		16		16		500			0	15	12/01/2025	4.B FE
64072U AK 8	CSC HLDGS LLC 04/15/27		07/15/2021	Redemption 100.0000		1,111	1,111	1,111	1,099		8		12		1,111			0	17	04/15/2027	3.C FE
73703# AA 1	PORTS AMERICA HOLDINGS INC TL +L275		09/30/2021	Various		41,692	41,692	41,692	41,692				0		41,692			0	513	04/28/2025	3.B
85236H AB 5	STADCO LA LLC 06/29/23		08/06/2021	Various		5,664,230	5,664,230	5,664,230	5,613,540				0		5,664,230			0	37,255	06/29/2023	2.C
92854* AA 2	VIVINT SOLAR ASSET 2 PROJECT C		07/30/2021	Redemption 100.0000		213,750	213,750	213,750	213,750				0		213,750			0	1,256	12/28/2040	2.B PL
8299999	Total - Bonds - Unaffiliated Bank Loans					6,431,716	6,436,080	6,436,706	6,375,202	774	1,136	0	1,910	0	6,427,800	0	3,916	3,916	47,565	XXX	XXX
8399997	Total - Bonds - Part 4					495,784,886	491,641,355	489,615,792	338,578,027	240,566	(1,306,950)	55,440	(1,121,824)	0	486,500,743	0	8,082,345	8,082,345	11,822,125	XXX	XXX
8399999	Total - Bonds					495,784,886	491,641,355	489,615,792	338,578,027	240,566	(1,306,950)	55,440	(1,121,824)	0	486,500,743	0	8,082,345	8,082,345	11,822,125	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																					
902973 15 5	US BANCORP US BANCORP 3.5% 07/15/2049		08/06/2021	UBS SECURITIES LLC		80,000,000	2,001,600	1,200,000	1,981,600	(781,600)			(781,600)		1,200,000		801,600	801,600	35,389	XXX	2.A FE
8499999	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred					2,001,600	XXX	1,200,000	1,981,600	(781,600)	0	0	(781,600)	0	1,200,000	0	801,600	801,600	35,389	XXX	XXX
8999997	Total - Preferred Stocks - Part 4					2,001,600	XXX	1,200,000	1,981,600	(781,600)	0	0	(781,600)	0	1,200,000	0	801,600	801,600	35,389	XXX	XXX
8999999	Total - Preferred Stocks					2,001,600	XXX	1,200,000	1,981,600	(781,600)	0	0	(781,600)	0	1,200,000	0	801,600	801,600	35,389	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																					
29273V 10 0	ENERGY TRANSFER EQUITY LP		09/29/2021	WALLACHBETH CAPITAL LLC		4,214,895	XXX	2,694,361	2,694,361	(40,314)			(40,314)		2,694,361		1,520,534	1,520,534	134,965	XXX	XXX
49456B 10 1	KINDER MORGAN INC/DELAWARE		09/30/2021	WALLACHBETH CAPITAL LLC		707,716	XXX	670,477	670,477	118,399			17,345		670,477		37,238	37,238	33,428	XXX	XXX
9099999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					4,922,611	XXX	3,364,838	3,364,838	78,085	0	17,345	60,740	0	3,364,838	0	1,557,772	1,557,772	168,393	XXX	XXX
9799997	Total - Common Stocks - Part 4					4,922,611	XXX	3,364,838	3,364,838	78,085	0	17,345	60,740	0	3,364,838	0	1,557,772	1,557,772	168,393	XXX	XXX
9799999	Total - Common Stocks					4,922,611	XXX	3,364,838	3,364,838	78,085	0	17,345	60,740	0	3,364,838	0	1,557,772	1,557,772	168,393	XXX	XXX
9899999	Total - Preferred and Common Stocks					6,924,211	XXX	4,564,838	5,346,438	(703,515)	0	17,345	(720,860)	0	4,564,838	0	2,359,372	2,359,372	203,782	XXX	XXX
9999999	Total - Bonds, Preferred and Common Stocks					502,709,097	XXX	494,180,630	343,924,465	(462,949)	(1,306,950)	72,785	(1,842,684)	0	491,065,581	0	10,441,717	10,441,717	12,025,907	XXX	XXX

QE05.9

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

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

Statement for September 30, 2021 of the **Farmers Property and Casualty Insurance Company**
SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount or interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories								
Bank of America, NA..... New York, NY.....					.....2,807,671	.....3,054,138	.....2,946,006	XXX
Citibank, NA..... New York, NY.....					.....(130,669,810)	.....(140,875,919)	.....(162,499,415)	XXX
JPMorgan Chase Bank, NA..... New York, NY.....					.....239,048,093	.....170,006,202	.....154,138,479	XXX
Wells Fargo..... San Francisco, CA.....					.....3,667,996	.....4,045,015	.....4,234,651	XXX
Bank One..... Columbus, OH.....					.....1,289,959	.....703,561	.....4,560,268	XXX
First Union..... Philadelphia, PA.....					.....3,504,898	.....5,030,429	.....3,103,618	XXX
0199998. Deposits in.....0 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories.....	XXX	XXX			.....12,673	.....12,658	.....12,643	XXX
0199999. Total Open Depositories.....	XXX	XXX	.....0	.....0	.....119,661,480	.....41,976,084	.....6,496,250	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	.....0	.....0	.....119,661,480	.....41,976,084	.....6,496,250	XXX
0499999. Cash in Company's Office.....	XXX	XXX	XXX	XXX	.....17,500	.....17,500	.....17,500	XXX
0599999. Total Cash.....	XXX	XXX	.....0	.....0	.....119,678,980	.....41,993,584	.....6,513,750	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
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NONE