

## AMENDED FILING EXPLANATION

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Per the request of the NAIC, this amended filing is necessary due to electronic signatures showing up as invalid in the original filing. The only change in this amended filing is to the jurat page; it's being filed without electronic signatures.



# QUARTERLY STATEMENT

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

## Farmers Property and Casualty Insurance Company

NAIC Group Code.....0069, 0241 (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 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	
Main Administrative Office	700 Quaker Lane .. Warwick .. RI .. US .. 02886-6669 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	401-827-2400 <i>(Area Code) (Telephone Number)</i>
Mail Address	PO Box 350, 700 Quaker Lane .. Warwick .. RI .. US .. 02887-0350 <i>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)</i>	
Primary Location of Books and Records	700 Quaker Lane .. Warwick .. RI .. US .. 02886-6669 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	800-638-4208 <i>(Area Code) (Telephone Number)</i>
Internet Web Site Address	www.farmers.com	
Statutory Statement Contact	Kevin Paul Swift <i>(Name)</i> kevin.swift@farmersinsurance.com <i>(E-Mail Address)</i>	800-638-4208 <i>(Area Code) (Telephone Number) (Extension)</i> 401-827-2315 <i>(Fax Number)</i>

### 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
Robert Paul Howard #	Vice President	Robert Francis Nostramo	Vice President and General Counsel
James Leslie Nutting #	Vice President and Actuary	Ellen Marie Tierney	Vice President

### OTHER

### 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.

Darla Ann Finchum  
President

Jennifer Nicole Pryor  
Secretary

Michael John Bednarick  
Vice President and Chief Financial Officer

Subscribed and sworn to before me  
This \_\_\_\_\_ day of \_\_\_\_\_

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

Yes [ ] No [X]  
1  
August 23, 2021  
118

To be completed after the COVID-19 pandemic

Statement for June 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.....	2,900,497,417		2,900,497,417	3,175,016,383
2. Stocks:				
2.1 Preferred stocks.....	40,904,723		40,904,723	40,805,790
2.2 Common stocks.....	756,349,883	8,888,296	747,461,587	794,411,300
3. Mortgage loans on real estate:				
3.1 First liens.....	286,835,899		286,835,899	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 (\$.....(43,217,495)), cash equivalents (\$.....0) and short-term investments (\$.....0).....	(43,217,495)		(43,217,495)	76,574,964
6. Contract loans (including \$.....0 premium notes).....			0	
7. Derivatives.....			0	4,914,151
8. Other invested assets.....	20,526,846		20,526,846	382,105,281
9. Receivables for securities.....	12,391,386		12,391,386	
10. Securities lending reinvested collateral assets.....			0	
11. Aggregate write-ins for invested assets.....	337,666	0	337,666	74,164
12. Subtotals, cash and invested assets (Lines 1 to 11).....	3,974,626,325	8,888,296	3,965,738,029	4,868,506,879
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	28,273,671		28,273,671	32,654,455
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	15,367,515	2,095,427	13,272,088	24,490,168
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	1,195,398,682	2,577,491	1,192,821,191	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.....	4,250,866	971,428	3,279,438	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.....	41,161,188		41,161,188	2,120,007
18.2 Net deferred tax asset.....	4,520,266		4,520,266	93,615,760
19. Guaranty funds receivable or on deposit.....	3,495,375		3,495,375	3,006,186
20. Electronic data processing equipment and software.....			0	
21. Furniture and equipment, including health care delivery assets (\$.....0).....	141,120	141,120	0	
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			0	
23. Receivables from parent, subsidiaries and affiliates.....	1,067,928	34,504	1,033,424	30,481,398
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other than invested assets.....	82,982,534	18,503,817	64,478,717	364,761,911
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	5,351,333,887	33,212,083	5,318,121,804	6,677,950,060
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			0	
28. Total (Lines 26 and 27).....	5,351,333,887	33,212,083	5,318,121,804	6,677,950,060

**DETAILS OF WRITE-INS**

1101. Receivables for investments other than securities.....	337,666		337,666	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).....	337,666	0	337,666	74,164
2501. Equities and deposits in pools and associations.....	37,740,654		37,740,654	29,368,207
2502. Accounts receivable - other insurers.....	26,738,063		26,738,063	
2503. Prepaid expenses.....	16,559,507	16,559,507	0	
2598. Summary of remaining write-ins for Line 25 from overflow page.....	1,944,310	1,944,310	0	335,393,704
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	82,982,534	18,503,817	64,478,717	364,761,911

Statement for June 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 \$....433,816,868).....	1,154,813,719	1,378,681,877
2. Reinsurance payable on paid losses and loss adjustment expenses.....	(10,369)	(10,537)
3. Loss adjustment expenses.....	253,173,605	291,538,563
4. Commissions payable, contingent commissions and other similar charges.....	44,455,156	57,670,699
5. Other expenses (excluding taxes, licenses and fees).....	33,371,114	34,038,039
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	6,218,142	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 \$....1,737,087,795 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.....	36,330,570	22,336,707
11. Dividends declared and unpaid:		
11.1 Stockholders.....		
11.2 Policyholders.....		
12. Ceded reinsurance premiums payable (net of ceding commissions).....	2,484,882	2,795,617
13. Funds held by company under reinsurance treaties.....	2,734	
14. Amounts withheld or retained by company for account of others.....	3,064,330	4,627,831
15. Remittances and items not allocated.....	3,632,682	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.....	1,740,835,317	29,959,046
20. Derivatives.....		3,384,993
21. Payable for securities.....	12,367,860	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.....	3,626,352	10,575,885
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	3,294,366,094	4,428,692,127
27. Protected cell liabilities.....		
28. Total liabilities (Lines 26 and 27).....	3,294,366,094	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).....	919,653,282	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).....	2,023,755,710	2,249,257,933
38. Totals (Page 2, Line 28, Col. 3).....	5,318,121,804	6,677,950,060

**DETAILS OF WRITE-INS**

2501. Deferred gain on transfer of bond investment.....	3,529,749	4,309,460
2502. Accounts payable - other insurers.....	92,066	
2503. Miscellaneous.....	4,537	749,829
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	5,516,596
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	3,626,352	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
<b>UNDERWRITING INCOME</b>			
1. Premiums earned:			
1.1 Direct..... (written \$.....764,732,934).....	762,528,477	771,540,691	1,559,813,553
1.2 Assumed..... (written \$.....1,047,254,762).....	1,046,300,822	1,075,702,707	2,163,665,462
1.3 Ceded..... (written \$.....2,642,206,346).....	922,763,784	33,037,295	62,362,732
1.4 Net..... (written \$.....(830,218,650)).....	886,065,515	1,814,206,103	3,661,116,283
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....994,508,665):			
2.1 Direct.....	402,861,472	421,649,952	896,474,613
2.2 Assumed.....	628,348,154	556,091,777	1,215,428,833
2.3 Ceded.....	522,973,971	10,710,346	28,670,092
2.4 Net.....	508,235,655	967,031,383	2,083,233,354
3. Loss adjustment expenses incurred.....	101,209,806	164,271,026	356,759,374
4. Other underwriting expenses incurred.....	232,101,361	477,732,779	947,611,820
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	841,546,822	1,609,035,188	3,387,604,548
7. Net income of protected cells.....			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	44,518,693	205,170,915	273,511,735
<b>INVESTMENT INCOME</b>			
9. Net investment income earned.....	61,377,205	153,026,833	232,068,687
10. Net realized capital gains (losses) less capital gains tax of \$.....8,965,823.....	80,100,789	1,812,823	(15,617,839)
11. Net investment gain (loss) (Lines 9 + 10).....	141,477,994	154,839,656	216,450,848
<b>OTHER INCOME</b>			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....41,962 amount charged off \$.....6,350,218).....	(6,308,256)	(5,169,977)	(9,765,532)
13. Finance and service charges not included in premiums.....	1,117,992	1,329,657	2,447,122
14. Aggregate write-ins for miscellaneous income.....	420,980	(13,431,213)	(25,461,542)
15. Total other income (Lines 12 through 14).....	(4,769,284)	(17,271,533)	(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).....	181,227,403	342,739,038	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).....	181,227,403	342,739,038	457,182,631
19. Federal and foreign income taxes incurred.....	(60,444,716)	45,275,509	68,119,002
20. Net income (Line 18 minus Line 19) (to Line 22).....	241,672,119	297,463,529	389,063,629
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
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).....	241,672,119	297,463,529	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 \$.....(9,587,750).....	(16,937,718)	(93,720,778)	(31,523,360)
25. Change in net unrealized foreign exchange capital gain (loss).....	784,879	334,745	1,503,084
26. Change in net deferred income tax.....	(104,345,618)	(1,807,377)	2,760,861
27. Change in nonadmitted assets.....	77,775,522	(12,944,390)	(16,067,681)
28. Change in provision for reinsurance.....		(90,940)	
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)	(253,199,658)	(255,597,189)
36. Change in treasury stock.....			
37. Aggregate write-ins for gains and losses in surplus.....	(72,777,269)	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37).....	(225,502,223)	(63,964,869)	90,139,344
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	2,023,755,710	2,095,153,720	2,249,257,933
<b>DETAILS OF WRITE-INS</b>			
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. Forgiveness of debt by Farmers Group, Inc.....	5,406,922		
1402. Restructuring charges.....	(4,253,034)		
1403. Restated quota share - dividends, write-offs, payment fees.....	(1,765,343)	(16,007,804)	(27,285,352)
1498. Summary of remaining write-ins for Line 14 from overflow page.....	1,032,435	2,576,591	1,823,810
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	420,980	(13,431,213)	(25,461,542)
3701. Stock purchase agreement assets / liabilities retained by Farmers Group, Inc.....	(72,777,269)		
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).....	(72,777,269)	0	0

Statement for June 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
<b>CASH FROM OPERATIONS</b>			
1. Premiums collected net of reinsurance.....	927,325,392	1,795,061,215	3,589,766,166
2. Net investment income.....	70,460,051	144,291,931	229,107,354
3. Miscellaneous income.....	(10,176,206)	(17,271,533)	(32,779,952)
4. Total (Lines 1 through 3).....	987,609,237	1,922,081,613	3,786,093,568
5. Benefit and loss related payments.....	727,935,505	939,308,848	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.....	380,837,200	664,521,700	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)	40,000,000	65,470,712
10. Total (Lines 5 through 9).....	1,096,334,993	1,643,830,548	3,302,338,799
11. Net cash from operations (Line 4 minus Line 10).....	(108,725,756)	278,251,065	483,754,769
<b>CASH FROM INVESTMENTS</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	1,469,047,377	589,914,110	1,107,309,731
12.2 Stocks.....	43,465,575	5,270,443	21,205,194
12.3 Mortgage loans.....	103,720,925	5,940,239	23,085,443
12.4 Real estate.....			
12.5 Other invested assets.....	385,146,170	7,761,548	20,451,114
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	13,205	65,164	63,905
12.7 Miscellaneous proceeds.....	12,362,467	107,851,067	1,272,506
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	2,013,755,719	716,802,570	1,173,387,893
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	1,169,971,820	556,789,769	986,348,993
13.2 Stocks.....	856,953	5,429,849	6,337,095
13.3 Mortgage loans.....	528,114	45,890,349	68,305,668
13.4 Real estate.....			
13.5 Other invested assets.....	22,023,339	33,761,989	74,712,415
13.6 Miscellaneous applications.....	12,654,888		
13.7 Total investments acquired (Lines 13.1 to 13.6).....	1,206,035,114	641,871,956	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).....	807,720,605	74,930,614	37,683,722
<b>CASH FROM FINANCING AND MISCELLANEOUS SOURCES</b>			
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	254,290,312	256,687,843
16.6 Other cash provided (applied).....	198,025,011	(14,638,223)	(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).....	(818,787,308)	(268,928,535)	(447,990,122)
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	(119,792,459)	84,253,144	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).....	(43,217,495)	87,379,739	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.....	72,777,269		
20.0003	In kind dividend paid.....	34,906,119		
20.0004	MetLife Legal Plans - premium.....	18,159,522	56,338,204	59,684,230
20.0005	Security exchanges.....	11,807,027	17,975,943	63,592,288
20.0006	MetLife Legal Plans - professional services provided.....	10,824,126	17,604,241	36,406,169
20.0007	Transfer from mortgages into other invested assets.....	5,537,391		
20.0008	Forgiveness of debt by Farmers Group, Inc.....	5,406,922		
20.0009	MetLife Legal Plans - losses.....	5,288,953	8,931,526	19,653,056
20.0010	Transfer from gross paid in and contributed surplus to common capital stock.....	1,200,000		
20.0011	Joint venture distribution paid in the form of common stocks.....	986,159		494,109
20.0012	Capitalized interest on bonds.....	302,465	18,568	1,113,741
20.0013	Intangible asset received.....	44,300		
20.0014	Dividends received in the form of bonds.....		16,698,641	16,698,641
20.0015	Other Invested Assets non cash contributions.....		182,425	
20.0016	Common stock exchanges.....			162,540
20.0017	Dividends received in the form of bonds investment income due and accrued.....		91,773	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:

	SSAP Number <sup>(1)</sup>	Financial Statement Page	Financial Statement Line Number	For the Six Months Ended June 30, 2021	For the Year Ended December 31, 2020
Net income, RI SAP				\$ 241,672,119	\$ 389,063,629
State prescribed practices: NONE				—	—
State permitted practices: NONE				—	—
Net income, NAIC SAP				<u>\$ 241,672,119</u>	<u>\$ 389,063,629</u>
				<b>June 30, 2021</b>	<b>December 31, 2020</b>
Statutory capital and surplus, RI SAP				\$ 2,023,755,710	\$ 2,249,257,933
State prescribed practices: NONE				—	—
State permitted practices: NONE				—	—
Statutory capital and surplus, NAIC SAP				<u>\$ 2,023,755,710</u>	<u>\$ 2,249,257,933</u>

<sup>(1)</sup> 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

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## **NOTES TO THE FINANCIAL STATEMENTS**

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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. June 30, 2021							
1. Recorded Investments (All)							
(a) Current	\$ 140,954,871	\$ —	\$ —	\$ —	\$ 145,881,028	\$ —	\$ 286,835,899
(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	\$ 6,089,477	\$ —	\$ —	\$ —	\$ —	\$ —	\$ 6,089,477
(b) Number of loans	4	—	—	—	—	—	4
(c) Percent reduced	1.5 %	— %	— %	— %	— %	— %	1.5 %
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded investment	\$ 140,954,871	\$ —	\$ —	\$ —	\$ 145,881,028	\$ —	\$ 286,835,899
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. June 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. June 30, 2021							
1. Average recorded investment	\$ —	\$ —	\$ —	\$ —	\$ 1,845,797	\$ —	\$ 1,845,797
2. Interest income recognized	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
3. Recorded investments on nonaccrual status <sup>(1)</sup>	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
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 <sup>(1)</sup>	\$ —	\$ —	\$ —	\$ —	\$ 5,537,391	\$ —	\$ 5,537,391
4. Amount of interest income recognized using a cash-basis method of accounting	\$ —	\$ —	\$ —	\$ —	\$ 88,252	\$ —	\$ 88,252

<sup>(1)</sup> As of June 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.

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**NOTES TO THE FINANCIAL STATEMENTS**


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- (2) a. The Company did not recognize any other than temporary impairments (“OTTI”) on the basis of the intent to sell during the six months ended June 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 six months ended June 30, 2021.
- (3) As of June 30, 2021, the Company has not recognized any OTTI on its loan-backed securities based on cash flow analysis.
- (4) At June 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  | \$ | 1,038,326   |
| 2. 12 Months or Longer  | \$ | 304,502     |
| b. The aggregate related fair value of securities with unrealized losses: |    |             |
| 1. Less than 12 Months  | \$ | 182,802,886 |
| 2. 12 Months or Longer  | \$ | 11,218,069  |
- (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 June 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 June 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 June 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 June 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 June 30, 2021.

**NOTES TO THE FINANCIAL STATEMENTS**

## J. Real Estate

No significant change.

## 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 June 30, was as follows:

Restricted Asset Category	Gross Restricted										Percentage	
	2021					(6)	(7)	(8)	(9)	(10)	(11)	
	(1)	(2)	(3)	(4)	(5)							
Total General Account	General Account Supporting Separate Account Activity <sup>(a)</sup>	Total Separate Account Restricted Assets	Separate Account Assets Supporting General Account Activity <sup>(b)</sup>	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	4,912,823	—	—	—	4,912,823	4,911,309	1,514	—	4,912,823	0.09	0.09	
On deposit with other regulatory bodies	—	—	—	—	—	—	—	—	—	—	—	
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	—	—	—	—	—	—	—	—	—	—	—	
<b>Total restricted assets</b>	<b>\$ 6,295,423</b>	<b>\$ —</b>	<b>\$ —</b>	<b>\$ —</b>	<b>\$ 6,295,423</b>	<b>\$ 1,187,114,625</b>	<b>\$ (1,180,819,202)</b>	<b>\$ —</b>	<b>\$ 6,295,423</b>	<b>0.12 %</b>	<b>0.12 %</b>	

(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 June 30, were as follows:

Collateral Agreement	Gross Restricted							Percentage		
	2021							(8)	(9)	(10)
	(1)	(2)	(3)	(4)	(5)	(6)	(7)			
Total General Account	General Account Supporting Separate Account Activity <sup>(a)</sup>	Total Separate Account Restricted Assets	Separate Account Assets Supporting General Account Activity <sup>(b)</sup>	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	\$ —	\$ —	\$ —	\$ —	\$ —	\$ 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 June 30, 2021.

#### M. Working Capital Finance Investments

The Company had no working capital finance investments as of June 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 six months ended June 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	13	—
Aggregate Amount of Investment Income	\$ 889,604	\$ —

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

The Company did not invest in cash pools during the six months ended June 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 June 30, 2021. The total amount excluded was \$14,810 as of December 31, 2020.

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**NOTES TO THE FINANCIAL STATEMENTS**

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**8. Derivative Instruments**A. 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).

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**NOTES TO THE FINANCIAL STATEMENTS**

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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 six months ended June 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 six months ended June 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 six months ended June 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 six months ended June 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 <sup>(1)</sup>	
	June 30, 2021	December 31, 2020
<b>Initial Margin:</b>		
OTC-cleared	\$ —	\$ 3,414,907
<b>Variation Margin:</b>		
OTC-bilateral	—	1,494,679
OTC-cleared	—	—
<b>Total OTC</b>	<b>\$ —</b>	<b>\$ 4,909,586</b>

<sup>(1)</sup> 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 <sup>(1)</sup>	
	June 30, 2021	December 31, 2020
<b>Variation Margin:</b>		
OTC-bilateral	\$ —	\$ 3,579,574
OTC-cleared	—	1,937,022
<b>Total OTC</b>	<b>\$ —</b>	<b>\$ 5,516,596</b>

<sup>(1)</sup> 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:

	<b>June 30, 2021</b>		
	<b>Ordinary</b>	<b>Capital</b>	<b>Total</b>
Gross DTAs	\$ 21,508,950	\$ -	\$ 21,508,950
Statutory valuation allowance adjustments	-	-	-
Adjusted Gross DTAs	21,508,950	-	21,508,950
DTAs nonadmitted	-	-	-
Subtotal net admitted DTAs	21,508,950	-	21,508,950
DTLs	(15,076,561)	(1,912,123)	(16,988,684)
Net admitted DTAs/(Net DTLs)	<u>\$ 6,432,389</u>	<u>\$ (1,912,123)</u>	<u>\$ 4,520,266</u>

  

	<b>December 31, 2020</b>		
	<b>Ordinary</b>	<b>Capital</b>	<b>Total</b>
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)	<u>\$ 93,615,760</u>	<u>\$ -</u>	<u>\$ 93,615,760</u>

  

	<b>Change</b>		
	<b>Ordinary</b>	<b>Capital</b>	<b>Total</b>
Gross DTAs	\$ (92,430,002)	\$ (5,662,374)	\$ (98,092,376)
Statutory valuation allowance adjustments	-	-	-
Adjusted Gross DTAs	(92,430,002)	(5,662,374)	(98,092,376)
DTAs nonadmitted	-	5,662,374	5,662,374
Subtotal net admitted DTAs	(92,430,002)	-	(92,430,002)
DTLs	5,246,631	(1,912,123)	3,334,508
Net admitted DTAs/(Net DTLs)	<u>\$ (87,183,371)</u>	<u>\$ (1,912,123)</u>	<u>\$ (89,095,494)</u>

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

	<b>June 30, 2021</b>		
	<b>Ordinary</b>	<b>Capital</b>	<b>Total</b>
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)	16,352,391	-	16,352,391
1. Adjusted gross DTAs expected to be realized following the balance sheet date	16,352,391	-	16,352,391
2. Adjusted gross DTAs allowed per limitation threshold	XXX	XXX	302,885,316
Adjusted gross DTAs (excluding the amount of DTAs from above) offset by gross DTLs	5,156,559	-	5,156,559
DTAs admitted as the result of application of SSAP 101 total	<u>\$ 21,508,950</u>	<u>\$ -</u>	<u>\$ 21,508,950</u>

  

	<b>December 31, 2020</b>		
	<b>Ordinary</b>	<b>Capital</b>	<b>Total</b>
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	<u>\$ 113,938,952</u>	<u>\$ -</u>	<u>\$ 113,938,952</u>

**NOTES TO THE FINANCIAL STATEMENTS**

	Change		
	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)	(69,902,766)	-	(69,902,766)
1. Adjusted gross DTAs expected to be realized following the balance sheet date	(69,902,766)	-	(69,902,766)
2. Adjusted gross DTAs allowed per limitation threshold	XXX	XXX	(20,461,010)
Adjusted gross DTAs (excluding the amount of DTAs from above) offset by gross DTLs	272,764	-	272,764
DTAs admitted as the result of application of SSAP 101 total	<u>\$ (92,430,002)</u>	<u>\$ -</u>	<u>\$ (92,430,002)</u>

	2021	2020
RBC percentage used to determine recovery period and threshold limitation amount	809 %	863 %
Amount of total adjusted capital used to determine recovery period and threshold limitation	\$ 2,019,235,443	\$ 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:

	June 30, 2021	December 31, 2020
Current income tax:		
Federal	\$ (60,444,716)	\$ 68,119,002
Foreign	—	—
Subtotal	(60,444,716)	68,119,002
Federal income tax on net capital gains/(losses)	8,965,823	2,925,204
Utilization of capital loss carryforwards	—	—
Other	—	—
Federal and foreign income taxes incurred	<u>\$ (51,478,893)</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>June 30, 2021</u>	<u>December 31, 2020</u>	<u>Change</u>
DTAs:			
Ordinary:			
Discounting of unpaid losses	\$ 12,241,817	\$ 13,875,528	\$ (1,633,711)
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)	1,460,309	1,411,589	48,720
Employee benefits	2,698,824	4,654,620	(1,995,796)
Litigation reserves	—	—	—
Nonadmitted assets	5,107,995	21,293,827	(16,185,832)
Subtotal	<u>21,508,950</u>	<u>113,938,952</u>	<u>(92,430,002)</u>
Statutory valuation allowance adjustment	—	—	—
Nonadmitted	—	—	—
Admitted ordinary DTAs	<u>21,508,950</u>	<u>113,938,952</u>	<u>(92,430,002)</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>\$ 21,508,950</u>	<u>\$ 113,938,952</u>	<u>\$ (92,430,002)</u>
Deferred tax liabilities (“DTLs”):			
Ordinary:			
Investments	\$ (9,441,141)	\$ (14,913,353)	\$ 5,472,212
Fixed assets	(5,635,420)	(5,409,839)	(225,581)
Deferred and uncollected premiums	—	—	—
Policyholder reserves	—	—	—
Other (including items <5% of total ordinary tax liabilities)	—	—	—
Subtotal	<u>(15,076,561)</u>	<u>(20,323,192)</u>	<u>5,246,631</u>

**NOTES TO THE FINANCIAL STATEMENTS**

	<u>June 30, 2021</u>	<u>December 31, 2020</u>	<u>Change</u>
Capital			
Investments	(1,912,123)	-	(1,912,123)
Real estate	-	-	-
Investments in consolidated subsidiaries	-	-	-
Unrealized capital gains (losses)	-	-	-
Subtotal	<u>(1,912,123)</u>	<u>-</u>	<u>(1,912,123)</u>
DTLs	<u>\$ (16,988,684)</u>	<u>\$ (20,323,192)</u>	<u>\$ 3,334,508</u>
Net DTAs/(DTLs)	<u>\$ 4,520,266</u>	<u>\$ 93,615,760</u>	<u>\$ (89,095,494)</u>
			(5,662,374)
			(9,587,750)
			-
			<u>(104,345,618)</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>June 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%	\$ 21,236,589
Net realized capital gains (losses) @ 21%	18,703,989
Tax effect of:	
Change in nonadmitted assets	\$ 16,185,832
Nondeductible expenses	151,062
Prior years adjustments and accruals	54,914
Meals and entertainment	1,782
Penalties	144
Dividend received deduction	(141,750)
Tax exempt income	<u>(3,325,836)</u>
Total statutory income taxes (benefit)	<u>\$ 52,866,725</u>
Federal and foreign income taxes incurred including tax on realized capital gains	\$ (51,478,893)
Change in net DTAs	<u>104,345,618</u>
Total statutory income taxes (benefit)	<u>\$ 52,866,725</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	Foremost Express Insurance Agency, Inc.
American Federation Insurance Company	Foremost Insurance Company Grand Rapids, Michigan
American Pacific Insurance Company, Inc.	Foremost Lloyds of Texas
Bristol West Casualty Insurance Company	Foremost Property and Casualty Insurance Company
Bristol West Holdings, Inc.	Foremost Signature Insurance Company
Bristol West Insurance Company	Hawaii Insurance Consultants Ltd.
Bristol West Insurance Services of California, Inc.	Illinois Farmers Insurance Company
Bristol West Insurance Services, Inc. of Florida	Kraft Lake Insurance Agency Inc.
Bristol West Preferred Insurance Company	Metropolitan Lloyds Insurance Company of Texas
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, Inc.	21st Century Pinnacle Insurance Company
Farmers New Century Insurance Company	21st Century Premier Insurance Company
Farmers Specialty 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.

- C. No significant change.
- 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 \$1,067,928 and \$30,915,219 at

**NOTES TO THE FINANCIAL STATEMENTS**

June 30, 2021 and December 31, 2020, respectively, of which \$34,504 and \$433,821 were nonadmitted. Payables to affiliates totaled \$1,740,835,317 and \$29,959,046 at June 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 June 30, 2021.

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

SCA Entities	Percentage of SCA Ownership	Gross Amount	Admitted Amount	Nonadmitted Amount	Type of NAIC Filing <sup>(1)</sup>	Date of Filing to the NAIC	NAIC Valuation Amount	NAIC Response Received Y/N	NAIC Disallowed Entities Valuation Method Resubmission Required Y/N	Code <sup>(2)</sup>
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	8,887,296	—	8,887,296	S1	10/19/2016	No Value	Y	N	I
Total SSAP 97 8b(iii) Entities	XXX	\$ 8,888,296	\$ —	\$ 8,888,296	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	\$ 8,888,296	\$ —	\$ 8,888,296	XXX	XXX	\$ —	XXX	XXX	XXX
f. Aggregate Total (a+e)	XXX	\$ 8,888,296	\$ —	\$ 8,888,296	XXX	XXX	\$ —	XXX	XXX	XXX

<sup>(1)</sup> S1 - Sub 1, S2 - Sub 2 or RDF - Resubmission of Disallowed Filing

<sup>(2)</sup> 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 June 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 June 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 June 30, 2021. None of the debt was considered to be extinguished by insubstance 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 June 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 June 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 \$2,659,060,902. 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:

	<b>June 30, 2021</b>		
	<b>Total</b>	<b>General Account</b>	<b>Separate Account</b>
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	\$ 2,659,060,902	\$ 2,659,060,902	—

	<b>December 31, 2020</b>		
	<b>Total</b>	<b>General Account</b>	<b>Separate Account</b>
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 June 30, 2021 was as follows:

	<b>Total</b>	<b>Not Eligible for Redemption</b>	<b>Eligible for Redemption</b>			
			<b>Less Than 6 Months</b>	<b>6 Months to Less Than 1 Year</b>	<b>1 to Less Than 3 Years</b>	<b>3 to 5 Years</b>
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:

	<b>June 30, 2021</b>		
	<b>Fair Value</b>	<b>Carrying Value</b>	<b>Aggregate Total Borrowing</b>
1. Total collateral pledged - Total General and Separate Accounts	\$ —	\$ —	\$ —
2. Total collateral pledged - General Account	\$ —	\$ —	\$ —
3. Total collateral pledged - Separate Account	\$ —	\$ —	\$ —
	<b>December 31, 2020</b>		
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:

	June 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	\$ —	\$ —	\$ —
	<b>December 31, 2020</b>		
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:

	June 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>
	<b>December 31, 2020</b>			
	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:

	June 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:

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

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



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## NOTES TO THE FINANCIAL STATEMENTS

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

A. Defined Benefit Plan

As of June 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 June 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.

C. 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 \$41,016,677 at June 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.

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**NOTES TO THE FINANCIAL STATEMENTS**


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**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	
	June 30, 2021	December 31, 2020	June 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 June 30, 2021. The off-balance sheet credit exposure of the Company's swaps was \$557,651 at December 31, 2020.

- (4) At June 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 six months ended June 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 six months ended June 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:

	June 30, 2021				
	Fair Value Measurements at Reporting Date Using				Total
	Level 1	Level 2	Level 3	NAV	
<b>Assets</b>					
Bonds:					
Industrial & Miscellaneous	\$ -	\$ 50,481,118	\$ 12,684,213	\$ -	\$ 63,165,331
Unaffiliated Bank Loans	-	8,469,292	-	-	8,469,292
Total bonds	-	58,950,410	12,684,213	-	71,634,623
Perpetual preferred stocks:					
Industrial & Miscellaneous	-	34,713,000	-	-	34,713,000
Redeemable preferred stock					
Industrial & Miscellaneous	-	-	291,723	-	291,723
Common stocks:					
Industrial & Miscellaneous <sup>(1)</sup>	14,278,972	1,382,600	7,123	-	15,668,695
Total assets	\$ 14,278,972	\$ 95,046,010	\$ 12,983,059	\$ -	\$ 122,308,041

<sup>(1)</sup> 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, March 31, 2021	Transfer into Level 3 <sup>(3)</sup>	Transfer out of Level 3 <sup>(3)</sup>	Total Gains and Losses included in Net Income <sup>(1)</sup>	Total Gains and Losses included in Capital and Surplus	Purchases <sup>(2)</sup>	Sales <sup>(2)</sup>	Issuances <sup>(2)</sup>	Settlements <sup>(2)</sup>	Balance, June 30, 2021
<b>Assets</b>										
Bonds - Industrial & miscellaneous	\$ 9,339,508	\$ 4,443,399	\$(1,210,884)	\$ 2,177	\$ (6,505)	\$ 188,700	\$(72,182)	\$ -	\$ -	\$ 12,684,213
Redeemable preferred stocks - Industrial & miscellaneous	379,790	-	-	(1,347)	(86,720)	-	-	-	-	291,723
Common stocks - Industrial & miscellaneous	7,123	-	-	-	-	7,123	(7,123)	-	-	7,123
Total	\$ 9,726,421	\$ 4,443,399	\$(1,210,884)	\$ 830	\$ (93,225)	\$ 195,823	\$(79,305)	\$ -	\$ -	\$ 12,983,059

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

<sup>(2)</sup> 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.

<sup>(3)</sup> Bonds 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 \$1,210,884. Bonds that were measured at amortized cost at the beginning of the period, but were measured at estimated fair value at the end of the period, as estimated fair value was less than amortized cost at the end of the period - are reported within transfer into Level 3 column in the amount of \$4,443,399.

**Transfers between Levels**

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

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## NOTES TO THE FINANCIAL STATEMENTS

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

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:

	June 30, 2021						Not Practicable (Carrying Value)
	Aggregate Fair Value	Admitted Value	Level 1	Level 2	Level 3	NAV	
<b>Assets</b>							
Bonds	\$ 3,083,876,257	\$ 2,900,497,417	\$ 6,069,481	\$ 2,949,050,492	\$ 128,756,284	\$ -	\$ -
Preferred stocks	40,904,723	40,904,723	-	40,613,000	291,723	-	-
Common stock - unaffiliated	15,668,695	15,668,694	14,278,972	1,382,600	7,123	-	-
Mortgage loans	301,031,271	286,835,899	-	-	301,031,271	-	-
Cash and cash equivalents	(43,217,495)	(43,217,495)	(43,217,495)	-	-	-	-
Derivative assets <sup>(1)</sup>	-	-	-	-	-	-	-
Investment income due and accrued	28,273,671	28,273,671	-	28,273,671	-	-	-
Receivables for investments other than securities	337,666	337,666	-	337,666	-	-	-
Total assets	\$ 3,426,874,788	\$ 3,229,300,575	\$ (22,869,042)	\$ 3,019,657,429	\$ 430,086,401	\$ -	\$ -
<b>Liabilities</b>							
Borrowed money (including interest thereon)	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
Derivative liabilities <sup>(1)</sup>	-	-	-	-	-	-	-
Payable for securities lending derivatives	-	-	-	-	-	-	-
Total liabilities	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -

**NOTES TO THE FINANCIAL STATEMENTS**

	December 31, 2020						NAV	Not Practicable (Carrying Value)
	Aggregate Fair Value	Admitted Value	Level 1	Level 2	Level 3			
<b>Assets</b>								
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 <sup>(1)</sup>	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>	<u>-</u>
<b>Liabilities</b>								
Borrowed money (including interest thereon)	\$ 700,220,132	\$ 700,220,132	\$ -	\$ 700,220,132	\$ -	\$ -	\$ -	-
Derivative liabilities <sup>(1)</sup>	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>	<u>-</u>

<sup>(1)</sup> 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.

**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.

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**NOTES TO THE FINANCIAL STATEMENTS**

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**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 June 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 June 30, 2021.

**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.

## NOTES TO THE FINANCIAL STATEMENTS

- 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 June 30, 2021 through August 12, 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 June 30, 2021:

NAIC Group Code	Federal Identification Number	Reinsurer	Unsecured Amount
0069	95-2575893	Farmers Insurance Exchange	\$ 2,002,783,296

- B. No significant change.

- C. Reinsurance Assumed and Ceded

(1)	Assumed Reinsurance		Ceded Reinsurance		Net	
	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity
	(1)	(2)	(3)	(4)	(5)	(6)
a. Affiliates	\$ 970,527,762	\$ -	\$ 1,684,563,101	\$ -	\$ (714,035,339)	\$ -
b. All Other	13,262,717	1,528,865	52,524,693	3,843,814	(39,261,976)	(2,314,949)
c. Total	<u>\$ 983,790,479</u>	<u>\$ 1,528,865</u>	<u>\$ 1,737,087,794</u>	<u>\$ 3,843,814</u>	<u>\$ (753,297,315)</u>	<u>\$ (2,314,949)</u>

d. Direct Unearned Premium Reserves: \$ 753,297,315

- (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	\$ 3,368,063	\$ 3,256,747	\$ -	\$ 6,624,810
b. Sliding Scale Adjustments	-	-	-	-
c. Other Profit Commission Arrangements	-	-	-	-
d. Total	<u>\$ 3,368,063</u>	<u>\$ 3,256,747</u>	<u>\$ -</u>	<u>\$ 6,624,810</u>

- D-K. No significant change.

### 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.



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## NOTES TO THE FINANCIAL STATEMENTS

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### **25. Change in Incurred Losses and Loss Adjustment Expenses**

- A. Reserves as of December 31, 2020 were \$1,670,220,440. As of June 30, 2021, \$478,292,743 has been paid for incurred losses and loss adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years as of June 30, 2021 are \$1,196,560,034. As a result, the incurred losses and loss adjustment expenses attributable to insured events of prior years has increased by \$4,632,337 for the six months ended June 30, 2021. The prior year incurred losses have increased mainly for the small commercial auto and private passenger auto no fault coverage segments. For the six months ended June 30, 2020, the incurred losses and loss adjustment expenses attributable to insured events of prior years increased by \$22,845,324. 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 June 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.

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

No significant change.

### **33. Asbestos/Environmental Reserves**

No significant change.

**NOTES TO THE FINANCIAL STATEMENTS**

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**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 June 30, 2021, the Company did not have any financial guaranty contracts.

Statement for June 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: 04/08/2021

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 of a holding company group.

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 June 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: \$ 1,033,424

**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:

- 14.21 Bonds  
 14.22 Preferred Stock  
 14.23 Common Stock  
 14.24 Short-Term Investments  
 14.25 Mortgage Loans on Real Estate  
 14.26 All Other  
 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)  
 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above

	1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
\$	0	\$ 0
	0	0
	747,270,993	740,681,188
	0	0
	0	0
	82,684,505	20,526,846
\$	829,955,498	\$ 761,208,034
\$	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 & Co	4 New York Plaza - 12th Floor, New York, NY, 10004

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 [ ] No [X]  
 17.4 If yes, give full and complete information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
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 June 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 June 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 June 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 June 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.....		15,272,438	18,971,896	12,172,264	11,932,369	12,242,934	13,067,471
2. Alaska.....AK.....N.....							
3. Arizona.....AZ.....L.....		9,783,541	9,730,631	4,113,266	4,107,891	5,843,947	4,976,204
4. Arkansas.....AR.....L.....		7,549,854	8,190,003	4,957,065	5,523,980	4,827,384	5,472,563
5. California.....CA.....N.....							
6. Colorado.....CO.....L.....		6,495,703	8,370,080	5,336,640	4,687,531	5,251,137	7,825,985
7. Connecticut.....CT.....L.....		30,582,820	34,802,808	14,400,457	13,818,720	36,741,070	27,314,438
8. Delaware.....DE.....L.....		713,203	702,556	371,331	276,582	474,328	471,302
9. District of Columbia.....DC.....L.....							
10. Florida.....FL.....L.....		2,168,895	2,403,090	1,502,067	817,107	3,647,854	2,710,618
11. Georgia.....GA.....L.....		9,720,872	11,049,291	5,213,060	7,252,145	5,880,056	6,052,352
12. Hawaii.....HI.....L.....		165,755	214,367	71,532	73,198	38,350	59,361
13. Idaho.....ID.....L.....		5,394,454	6,345,942	4,724,269	4,314,268	3,915,853	3,407,817
14. Illinois.....IL.....L.....		5,118,265	5,279,687	1,846,124	2,513,750	7,475,946	7,138,404
15. Indiana.....IN.....L.....		10,671,128	12,136,323	6,562,833	5,316,042	8,439,612	6,965,369
16. Iowa.....IA.....L.....		3,605,938	3,961,987	2,602,391	2,106,855	2,130,572	2,475,102
17. Kansas.....KS.....L.....		11,279,854	11,100,790	4,891,048	5,118,197	4,454,503	3,133,922
18. Kentucky.....KY.....L.....		23,510,698	22,375,231	11,186,801	10,975,440	12,380,651	12,517,032
19. Louisiana.....LA.....L.....		24,669,143	24,607,346	16,046,736	15,733,870	24,366,556	21,692,714
20. Maine.....ME.....L.....		19,255,289	18,188,912	8,940,208	7,837,354	9,771,387	8,147,574
21. Maryland.....MD.....L.....		2,969,558	3,122,954	996,274	1,072,690	2,344,847	2,162,691
22. Massachusetts.....MA.....L.....		118,447,775	123,057,065	48,303,847	45,356,253	56,909,824	57,556,600
23. Michigan.....MI.....L.....		11,219,513	10,695,279	2,850,633	2,741,104	7,907,037	7,455,775
24. Minnesota.....MN.....L.....		22,764,494	22,571,264	12,378,426	11,571,417	13,904,265	10,492,270
25. Mississippi.....MS.....L.....		11,614,108	11,637,893	7,413,036	9,251,298	6,960,262	4,401,201
26. Missouri.....MO.....L.....		6,320,999	6,037,159	2,943,233	3,311,571	4,418,981	4,451,226
27. Montana.....MT.....L.....		2,691,373	2,588,930	1,776,441	1,892,601	1,569,432	2,309,641
28. Nebraska.....NE.....L.....		1,263,431	1,486,850	314,266	1,295,670	527,401	952,553
29. Nevada.....NV.....L.....		6,034,427	5,374,862	2,550,232	2,050,896	4,978,848	2,503,652
30. New Hampshire.....NH.....L.....		358,045	6,069,395	5,479,292	3,598,408	2,692,674	3,782,037
31. New Jersey.....NJ.....L.....		78,765,502	80,945,514	41,991,278	37,454,889	102,534,703	91,962,797
32. New Mexico.....NM.....L.....		5,310,987	4,857,763	3,252,665	1,593,138	3,837,740	3,312,139
33. New York.....NY.....L.....		101,784,462	97,033,881	47,727,087	39,430,020	80,168,717	63,407,934
34. North Carolina.....NC.....L.....		34,613,649	38,956,078	20,291,992	24,643,037	17,893,620	20,616,220
35. North Dakota.....ND.....L.....		9,152,158	9,016,087	3,638,698	2,927,295	2,953,383	3,058,541
36. Ohio.....OH.....L.....		24,955,532	27,068,735	13,722,688	14,726,917	16,121,567	16,360,756
37. Oklahoma.....OK.....L.....		4,407,803	5,662,915	2,176,353	4,604,399	3,979,297	3,833,152
38. Oregon.....OR.....L.....		8,615,550	9,247,106	5,551,317	3,774,725	8,064,205	5,322,267
39. Pennsylvania.....PA.....L.....		15,395,288	17,358,944	11,986,676	10,296,152	17,022,960	15,973,483
40. Rhode Island.....RI.....L.....		31,100,650	26,326,473	7,988,985	7,368,093	10,354,329	10,456,105
41. South Carolina.....SC.....L.....		3,136,277	3,658,358	1,971,425	3,315,301	1,135,310	3,722,183
42. South Dakota.....SD.....L.....		2,002,295	2,395,672	835,800	2,094,564	1,401,260	1,868,397
43. Tennessee.....TN.....L.....		13,064,599	13,156,322	8,287,063	16,818,814	4,661,871	10,228,660
44. Texas.....TX.....L.....		10,303,155	8,460,456	8,802,531	6,640,599	23,631,999	15,625,711
45. Utah.....UT.....L.....		4,687,147	4,609,450	3,222,185	2,349,552	3,287,462	2,360,005
46. Vermont.....VT.....L.....		2,486,293	2,488,903	1,116,089	1,265,898	851,879	926,848
47. Virginia.....VA.....L.....		10,002,803	9,543,243	3,980,667	4,412,699	3,381,977	3,999,205
48. Washington.....WA.....L.....		17,073,996	19,365,994	10,837,743	7,628,146	11,787,079	8,152,182
49. West Virginia.....WV.....L.....		2,055,149	2,276,780	611,183	642,811	1,473,732	1,380,779
50. Wisconsin.....WI.....L.....		12,720,478	14,288,755	5,423,566	5,890,174	8,581,158	9,418,595
51. Wyoming.....WY.....L.....		3,457,588	3,412,922	1,284,574	2,141,207	1,924,439	2,181,652
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.....		764,732,934	791,202,942	394,644,337	384,565,637	575,144,398	523,663,485

**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 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
Foremost Insurance Company Grand Rapids, Michigan	38-1407533	11185	MI	Truck 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 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	41513	MI	Foremost Insurance Company Grand Rapids, Michigan	100.00000
Hawaii Insurance Consultants, Ltd.	65-1142050	N/A	DE	Bristol West Holdings, Inc.	100.00000
Illinois Farmers Insurance Company	99-0083322	N/A	HI	Mid-Century Insurance Company	100.00000
Insurance Data Systems, G.P.	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
Metropolitan Lloyds Insurance Company of Texas	75-2483187	13938	TX	Farmers Lloyds, Inc.	
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
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
CREC (Bloomington) Lender, LLC		N/A	DE	Zurich American Insurance Company	0.00000

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

### PART 1 - ORGANIZATIONAL CHART

Company	FEIN	NAIC	Domiciled	Ownership	%
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. - Sociod	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
Dunbar Assets Ireland		N/A	IRL	ZCMC II Holdings Limited	0.03664

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

### PART 1 - ORGANIZATIONAL CHART

Company	FEIN	NAIC	Domiciled	Ownership	%
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
Groveswood Property Holdings Limited		N/A	GBR	Eagle Star Holdings Limited	100.00000

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

### PART 1 - ORGANIZATIONAL CHART

Company	FEIN	NAIC	Domiciled	Ownership	%
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 Technologia 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
Komparu B.V.		N/A	NLD	Digital Insurance Group B.V.	100.00000



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

### PART 1 - ORGANIZATIONAL CHART

Company	FEIN	NAIC	Domiciled	Ownership	%
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
PFS Pension Fund Services AG		N/A	CHE	Zürich Versicherungs-Gesellschaft AG	8.32000
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, Companhia 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, Compania de Seguros, S.A.	90.00000
Zurich Servicios de Mexico, S.A. de C.V.		N/A	MEX	Zurich, Compania 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)	*
<b>Members</b>															
		00000..	83-0877980..				10433 Ella Blvd, LLC.....	DE.....	IA.....	Mid-Century Insurance Company.....	Ownership.....	100.000	Farmers Insurance Exchange.....	..N.....	
		00000..	82-3606914..				11930 Narcoossee Road, LLC.....	DE.....	IA.....	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.....	IA.....	Farmers Insurance Exchange.....	Ownership.....	1.000	Farmers Insurance Exchange.....	..N.....	
		00000..	81-4674724..				145 Great Road, LLC.....	DE.....	IA.....	Mid-Century Insurance Company.....	Ownership.....	100.000	Farmers Insurance Exchange.....	..N.....	
		00000..	47-3820947..				17885 Von Karman, LLC.....	CA.....	IA.....	Farmers Insurance Exchange.....	Ownership.....	100.000	Farmers Insurance Exchange.....	..N.....	
		00000..	82-2860816..				201 Railroad Ave, LLC.....	DE.....	IA.....	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..												
0069	Farmers Insurance Group.....	36404..	95-4136306..				21st Century Casualty Company.....	CA.....	IA.....	21st Century Insurance Group.....	Ownership.....	100.000	Farmers Insurance Exchange.....	..N.....	
0069	Farmers Insurance Group.....	34789..	23-2044095..				21st Century Centennial Insurance Company.....	PA.....	IA.....	Mid-Century Insurance Company.....	Ownership.....	100.000	Farmers Insurance Exchange.....	..N.....	
0069	Farmers Insurance Group.....	43974..	13-1967524..				21st Century Indemnity Insurance Company.....	PA.....	IA.....	21st Century Premier Insurance Company.....	Ownership.....	100.000	Farmers Insurance Exchange.....	..N.....	
		00000..	51-0283170..				21st Century Insurance and Financial Services, Inc.....	DE.....	IA.....	Mid-Century Insurance Company.....	Ownership.....	100.000	Farmers Insurance Exchange.....	..Y.....	
0069	Farmers Insurance Group.....	12963..	95-2565072..				21st Century Insurance Company.....	CA.....	IA.....	21st Century Insurance Group.....	Ownership.....	100.000	Farmers Insurance Exchange.....	..N.....	
		00000..	95-1935264..				21st Century Insurance Group.....	DE.....	IA.....	Mid-Century Insurance Company.....	Ownership.....	100.000	Farmers Insurance Exchange.....	..Y.....	
							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..												
0069	Farmers Insurance Group.....	23795..	02-0226203..				21st Century Pacific Insurance Company.....	CO.....	IA.....	Mid-Century Insurance Company.....	Ownership.....	100.000	Farmers Insurance Exchange.....	..N.....	
							21st Century North America Insurance Company.....	NJ.....	IA.....	21st Century North America Insurance Company.....	Ownership.....	100.000	Farmers Insurance Exchange.....	..N.....	
0069	Farmers Insurance Group.....	10710..	13-3922232..												
0069	Farmers Insurance Group.....	20796..	22-1721971..				21st Century Premier Insurance Company.....	PA.....	IA.....	21st Century Centennial Insurance Company.....	Ownership.....	100.000	Farmers Insurance Exchange.....	..N.....	
		00000..	82-2666461..				2501 East Valley Road, LLC.....	DE.....	IA.....	Fire Insurance Exchange.....	Ownership.....	100.000	Fire Insurance Exchange.....	..N.....	
		00000..	81-0741455..				384 Santa Trinita Ave LLC.....	DE.....	IA.....	Fire Insurance Exchange.....	Ownership.....	100.000	Farmers Insurance Exchange.....	..N.....	
		00000..	81-2487862..				3900 Indian Avenue, LLC.....	DE.....	IA.....	Farmers Insurance Exchange.....	Ownership.....	100.000	Farmers Insurance Exchange.....	..N.....	
		00000..	81-4365602..				460 Gibraltar Drive, LLC.....	DE.....	IA.....	Truck Insurance Exchange.....	Ownership.....	100.000	Farmers Insurance Exchange.....	..N.....	
		00000..	47-2591947..				5401 Wiles Road LLC.....	FL.....	IA.....	Mid-Century Insurance Company.....	Ownership.....	100.000	Farmers Insurance Exchange.....	..N.....	
		00000..	81-1746692..				600 Riverside Parkway, LLC.....	DE.....	IA.....	Farmers Insurance Exchange.....	Ownership.....	100.000	Farmers Insurance Exchange.....	..N.....	
		00000..	82-4386531..				6671-6675 North Macarthur Blvd, LLC.....	DE.....	IA.....	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.....	IA.....	Farmers Insurance Exchange.....	Ownership.....	42.000	Farmers Insurance Exchange.....	..Y.....	
		00000..	13-3994449..				Bristol West Holdings, Inc.....	DE.....	IA.....	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	IA	Truck Insurance Exchange	Ownership	6.750	Farmers Insurance Exchange	Y	
		00000..	13-3994449..				Bristol West Holdings, Inc.	DE	IA	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	IA	Bristol West Holdings, Inc.	Ownership	100.000	Farmers Insurance Exchange	N	
		00000..	65-0616769..				Bristol West Insurance Services, Inc. of Florida	FL	IA	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	IA	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	IA	Bristol West Holdings, Inc.	Ownership	100.000	Farmers Insurance Exchange	N	
		00000..	33-0246699..				Coast National Holding Company	CA	IA	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	IA	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	

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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.....	Fire Insurance Exchange.....	Ownership.....	.....80.000	Fire Insurance Exchange.....	.....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.....	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.....	
		00000...	95-6048990..				Farmers Services Insurance Agency.....	CA.....	IA.....	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.....	
		00000...	27-0342907..				FCOA, LLC.....	DE.....	IA.....	Foremost Insurance Company Grand Rapids, Michigan	Ownership.....	.....100.000	Farmers Insurance Exchange.....	.....Y.....	
		00000...	77-0530617..				FFS Holding, LLC.....	NV.....	IA.....	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.....	
		00000...	38-2505922..				Foremost Express Insurance Agency, Inc.....	MI.....	IA.....	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.....	
0069	Farmers Insurance Group.....	41513...	38-2430150..				Foremost Signature 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)	*
		00000..	65-1142050..				GP, LLC.....	DE.....	IA.....	Bristol West Holdings, Inc.....	Ownership.....	100.000	Farmers Insurance Exchange.....	N.....	
		00000..	99-0083322..				Hawaii Insurance Consultants, Ltd.....	HI.....	IA.....	Mid-Century Insurance Company.....	Ownership.....	100.000	Farmers Insurance Exchange.....	Y.....	
0069	Farmers Insurance Group.....	21679..	36-2661515..				Illinois Farmers Insurance Company.....	IL.....	IA.....	Farmers Insurance Exchange.....	Ownership.....	100.000	Farmers Insurance Exchange.....	N.....	
		00000..	65-0881673..				Insurance Data Systems, G.P.....	FL.....	IA.....	Bristol West Holdings, Inc.....	Ownership.....	99.900	Farmers Insurance Exchange.....	N.....	
		00000..	65-0881673..				Insurance Data Systems, G.P.....	FL.....	IA.....	GP, LLC.....	Ownership.....	0.100	Farmers Insurance Exchange.....	N.....	
		00000..	38-2336672..				Kraft Lake Insurance Agency, Inc.....	MI.....	IA.....	FCOA, LLC.....	Ownership.....	100.000	Farmers Insurance Exchange.....	N.....	
		00000..	85-2377860..				MC Maple Tree, LLC.....	DE.....	IA.....	Mid-Century Insurance Company.....	Ownership.....	1.000	Farmers Insurance Exchange.....	N.....	
0069	Farmers Insurance Group.....	13938..	75-2483187..				Metropolitan Lloyds Insurance Company of Texas	TX.....	DS.....	Farmers Lloyds, Inc.....	Attorney In Fact.....		Farmers Insurance Exchange.....	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	CA.....	IA.....	Fire Insurance Exchange.....	Ownership.....	80.000	Fire Insurance Exchange.....	N.....	
0069	Farmers Insurance Group.....	10317..	95-4528264..				Neighborhood Spirit Property and Casualty Company	CA.....	IA.....	Truck Insurance Exchange.....	Ownership.....	20.000	Fire Insurance Exchange.....	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..	13-3551577..				Toggle Insurance Company.....	DE.....	IA.....	Mid-Century Insurance Company.....	Ownership.....	100.000	Farmers Insurance Exchange.....	N.....	
		00000..	83-3256280..				Toggle Services, LLC.....	DE.....	IA.....	Toggle Insurance Company.....	Ownership.....	100.000	Farmers Insurance Exchange.....	N.....	
0069	Farmers Insurance Group.....	21709..	95-2575892..				Truck Insurance Exchange.....	CA.....	IA.....	See Note 6.....	Other.....			N.....	
		00000..	74-1593853..				Western Star Insurance Services, Inc.....	TX.....	IA.....	FCOA, LLC.....	Ownership.....	100.000	Farmers Insurance Exchange.....	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.....
		00000..					AG Haus der Wirtschaft.....	CHE.....	OTH.....	Zurich Versicherungs-Gesellschaft AG.....	Ownership.....	8.163	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					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.....		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. - Sociad	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. - Sociad	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.....
		00000					Blue Insurance Australia Pty Ltd.....	AUS.....	OTH.....	Blue Insurance Limited.....	Ownership.....	100.000	Zurich Insurance Group Ltd.....	N.....	11.....

Q12.4

**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 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..					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.....		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.....		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.....
		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.....

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					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.....	Zurich 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.....
		00000					DTC NZ Bidco Limited.....	NZL.....	OTH.....	DTC Bidco Pty Ltd.....	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					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.....
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.....

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	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					Grovetwood 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
		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

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					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.....	Zurich 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.....
		00000					Manon Vision Co., Ltd.....	THA.....	OTH.....	Zurich Versicherungs-Gesellschaft AG.....	Ownership.....	99.999	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..					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..					PFS Pension Fund Services AG.....	CHE.....	OTH.....	Zürich Versicherungs-Gesellschaft AG.....	Ownership.....	8.320	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.....
		00000..	61-1791237..				San Diego Retail 1, LLC.....	DE.....	OTH.....	Zurich American Insurance Company.....	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					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.....
		00000					Travel Assist Pty Limited.....	AUS.....	OTH.....	ASTIS Holdings Limited.....	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 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, Compañía 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.....
		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.....

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..					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.....
		00000					Zurich Finance (Australia) Limited.....	AUS.....	OTH.....	Zürich 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 (Bermuda) Ltd.....	BMU.....	OTH.....	Zurich 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.....

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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...	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.....
		00000					Zurich Takaful Malaysia Berhad (ZTMB).....	MYS.....	OTH.....	Zurich Versicherungs-Gesellschaft AG.....	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 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 June 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.....	2,698,998	1,671,438	61.928	61.928
2. Allied lines.....	7,204,320	1,879,841	26.093	23.791
3. Farmowners multiple peril.....			0.000	
4. Homeowners multiple peril.....	332,961,057	186,802,915	56.104	59.657
5. Commercial multiple peril.....	4,014,189	5,778,182	143.944	79.574
6. Mortgage guaranty.....			0.000	
8. Ocean marine.....			0.000	
9. Inland marine.....	9,527,585	2,030,655	21.313	24.662
10. Financial guaranty.....			0.000	
11.1. Medical professional liability - occurrence.....			0.000	
11.2. Medical professional liability - claims-made.....			0.000	
12. Earthquake.....	2,977,338	30,804	1.035	4.202
13. Group accident and health.....			0.000	
14. Credit accident and health.....			0.000	
15. Other accident and health.....	36,449,446	11,588,613	31.794	36.137
16. Workers' compensation.....			0.000	
17.1. Other liability-occurrence.....	23,507,931	13,765,363	58.556	71.752
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.....	180,383,289	97,182,573	53.876	53.259
19.3, 19.4. Commercial auto liability.....	4,565,174	7,287,560	159.634	133.965
21. Auto physical damage.....	158,239,132	74,843,528	47.298	40.571
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.....	762,528,459	402,861,472	52.832	54.650
<b>DETAILS OF WRITE-INS</b>				
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.....	1,332,806	2,665,805	2,665,998
2. Allied lines.....	3,265,005	6,838,165	5,605,262
3. Farmowners multiple peril.....			
4. Homeowners multiple peril.....	175,237,457	319,001,653	331,957,145
5. Commercial multiple peril.....	158,031	98,433	9,690,684
6. Mortgage guaranty.....			
8. Ocean marine.....			
9. Inland marine.....	5,751,704	9,730,232	10,153,241
10. Financial guaranty.....			
11.1. Medical professional liability - occurrence.....			
11.2. Medical professional liability - claims made.....			
12. Earthquake.....	1,477,967	2,830,933	2,946,188
13. Group accident and health.....			
14. Credit accident and health.....			
15. Other accident and health.....	3,551,084	67,575,560	56,312,469
16. Workers' compensation.....			
17.1. Other liability-occurrence.....	12,062,052	23,029,015	23,872,491
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.....	87,429,190	175,908,404	179,797,814
19.3 19.4. Commercial auto liability.....	465,751	577,226	12,272,241
21. Auto physical damage.....	78,658,521	156,477,508	155,929,409
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.....	369,389,568	764,732,934	791,202,942
<b>DETAILS OF WRITE-INS</b>			
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

**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	91,377	2,156	93,533	330,107	8,394	22,251	360,753	11,362	5,304	16,665
2. 2019.....	342,077	62,588	404,665	85,127	6,728	91,855	260,666	15,403	47,866	323,935	3,716	7,408	11,124
3. Subtotals 2019 + Prior.....	752,200	90,085	842,285	176,504	8,883	185,387	590,774	23,797	70,117	684,687	15,078	12,712	27,790
4. 2020.....	608,450	219,485	827,935	212,856	80,049	292,905	326,696	52,194	132,982	511,873	(68,898)	45,741	(23,157)
5. Subtotals 2020 + Prior.....	1,360,651	309,570	1,670,220	389,360	88,932	478,293	917,470	75,991	203,099	1,196,560	(53,820)	58,453	4,632
6. 2021.....	XXX	XXX	XXX	XXX	393,386	393,386	XXX	184,216	27,211	211,427	XXX	XXX	XXX
7. Totals.....	1,360,651	309,570	1,670,220	389,360	482,318	871,679	917,470	260,207	230,310	1,407,987	(53,820)	58,453	4,632
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. ....(4.0)%	2. ....18.9 %	3. ....0.3 %
													Col. 13, Line 7 Line 8
													4. ....0.2 %

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Statement for June 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.

	<b>Response</b>
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 June 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. Intangible asset.....	44,300	44,300	0	
2506. Value of company-owned life insurance.....			0	335,393,704
2597. Summary of remaining write-ins for Line 25.....	1,944,310	1,944,310	0	335,393,704

**Additional Write-ins for Liabilities:**

	1 Current Statement Date	2 December 31, Prior Year
2504. Cash collateral received on derivatives.....		5,516,596
2597. Summary of remaining write-ins for Line 25.....	0	5,516,596

**Additional Write-ins for Statement of Income:**

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404. North Carolina clean risk subsidy.....	1,371,680	2,576,591	1,823,810
1405. Miscellaneous.....	(339,245)		
1497. Summary of remaining write-ins for Line 14.....	1,032,435	2,576,591	1,823,810

Statement for June 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.....		
5. Deduct amounts received on disposals.....		
6. Total foreign exchange change in book/adjusted carrying value.....		
7. Deduct current year's other-than-temporary impairment recognized.....		
8. Deduct current year's depreciation.....		
9. Book/adjusted carrying value at 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.....	528,114	8,109,392
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....	267,843	143,369
5. Unrealized valuation increase (decrease).....		
6. Total gain (loss) on disposals.....	423,827	
7. Deduct amounts received on disposals.....	109,258,316	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).....	286,835,899	394,874,431
12. Total valuation allowance.....		(269,585)
13. Subtotal (Line 11 plus Line 12).....	286,835,899	394,604,846
14. Deduct total nonadmitted amounts.....		
15. Statement value at end of current period (Line 13 minus Line 14).....	286,835,899	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).....	(49,609,454)	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).....	20,526,846	382,105,280
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	20,526,846	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.....	1,183,319,494	1,074,747,407
3. Accrual of discount.....	2,654,733	5,083,074
4. Unrealized valuation increase (decrease).....	22,276,409	(46,544,874)
5. Total gain (loss) on disposals.....	43,025,859	9,879,002
6. Deduct consideration for bonds and stocks disposed of.....	1,560,115,702	1,193,959,115
7. Deduct amortization of premium.....	7,628,880	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.....	889,604	1,689,362
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	3,697,752,026	4,014,159,528
12. Deduct total nonadmitted amounts.....	8,888,296	3,926,052
13. Statement value at end of current period (Line 11 minus Line 12).....	3,688,863,729	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
<b>BONDS</b>								
1. NAIC 1 (a).....	1,952,395,558	819,075,577	726,217,672	(2,439,750)	1,952,395,558	2,042,813,713		2,346,221,186
2. NAIC 2 (a).....	579,920,090	76,239,279	8,924,996	37,707	579,920,090	647,272,080		707,038,507
3. NAIC 3 (a).....	169,373,484	75,449,118	103,896,251	270,499	169,373,484	141,196,850		216,994,881
4. NAIC 4 (a).....	30,987,189	51,335,767	20,513,570	(9,583,289)	30,987,189	52,226,097		64,227,187
5. NAIC 5 (a).....	4,394,414	3,724,221	891,258	(73,382)	4,394,414	7,153,995		4,329,749
6. NAIC 6 (a).....	4	680,000	680,003	9,834,681	4	9,834,682		3
7. Total Bonds.....	2,737,070,739	1,026,503,962	861,123,750	(1,953,534)	2,737,070,739	2,900,497,417	0	3,338,811,513
<b>PREFERRED STOCK</b>								
8. NAIC 1.....	5,900,000			-	5,900,000	5,900,000		5,900,000
9. NAIC 2.....	33,909,000			804,000	33,909,000	34,713,000		34,526,000
10. NAIC 3.....				-		0		
11. NAIC 4.....				-		0		
12. NAIC 5.....	379,790			(88,067)	379,790	291,723		379,790
13. NAIC 6.....				-		0		
14. Total Preferred Stock.....	40,188,790	0	0	715,933	40,188,790	40,904,723	0	40,805,790
15. Total Bonds and Preferred Stock.....	2,777,259,529	1,026,503,962	861,123,750	(1,237,601)	2,777,259,529	2,941,402,140	0	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 June 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:	<b>NONE</b>
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	0	0	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	0	0	0	0	1	82,978,219

Statement for June 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.....	<b>NONE</b>	_____	
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

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.....	641,945,242	2,157,350,397
3. Accrual of discount.....	26,524	412,910
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....	13,183	20,038
6. Deduct consideration received on disposals.....	805,780,079	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**

QE01

**SCHEDULE A - PART 3**

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

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.							

**NONE**



**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						
<b>Mortgages in Good Standing - Farm Mortgages</b>								
0000201245.....	Fresno.....	CA.....		09/14/2020....	.....3.200	- .....	.....390,000	.....2,100,000
Summary line Adj.....	VARIO.....	VAR.....		06/30/2021....	.....	- .....	.....(19,580)	.....
0199999. Total - Mortgages in Good Standing - Farm Mortgages.....				XXX.....	.....XXX.....	.....0	.....370,420	.....2,100,000
0899999. Total - Mortgages in Good Standing.....				XXX.....	.....XXX.....	.....0	.....370,420	.....2,100,000
3399999. Total Mortgages.....				XXX.....	.....XXX.....	.....0	.....370,420	.....2,100,000

QE02

**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					
<b>Mortgages With Partial Repayments</b>																	
Scheduled Repayments.....	VARIO.....	VAR.....		06/30/2021....	06/30/2021....	.....	.....	.....	.....	.....	.....	.....0	.....	.....1,828,062	.....1,828,062	.....0	.....0
0299999. Total - Mortgages With Partial Repayments.....						.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....1,828,062	.....1,828,062	.....0	.....0
0599999. Total Mortgages.....						.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....1,828,062	.....1,828,062	.....0	.....0

**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 Vendor or General Partner	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									
<b>NONE</b>												

**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.						
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated</b>																			
	Andressen Horowitz Fund VI, L.P.....	Menlo Park.....	CA..	Metropolitan Life Insurance Company.....	04/18/2019	04/01/2021	331,949	(20,449)				(20,449)		311,500	331,949		20,449	20,449	
	Andressen Horowitz LSV Fund I, L.P.....	Menlo Park.....	CA..	Metropolitan Life Insurance Company.....	04/18/2019	04/01/2021	719,751	(54,751)				(54,751)		665,000	719,751		54,751	54,751	
	Ares Special Opportunities Fund, LP.....	New York.....	NY..	Metropolitan Life Insurance Company.....	05/04/2020	04/01/2021	1,428,174	(121,796)				(121,796)		1,306,378	1,428,174		121,796	121,796	
	Battery Ventures XII Side Fund, L.P.....	Boston.....	MA..	Metropolitan Life Insurance Company.....	04/01/2018	04/01/2021	2,082,263	(843,123)				(843,123)		1,239,140	2,082,263		843,123	843,123	
	Battery Ventures XII, L.P.....	Boston.....	MA..	Metropolitan Life Insurance Company.....	02/01/2018	04/01/2021	3,040,391	(836,111)				(836,111)		2,204,280	3,040,391		836,111	836,111	
	Battery Ventures XIII Side Fund, L.P.....	Boston.....	MA..	Metropolitan Life Insurance Company.....	01/24/2020	04/01/2021	177,016	(7,256)				(7,256)		169,760	177,016		7,256	7,256	
	Battery Ventures XIII, L.P.....	Boston.....	MA..	Metropolitan Life Insurance Company.....	01/24/2020	04/01/2021	239,639	361				361		240,000	239,639		(361)	(361)	
	Bayview Opportunity Domestic VI, L.P.....	New York.....	NY..	Metropolitan Life Insurance Company.....	08/28/2020	04/01/2021	481,581					0		481,581	481,581				
	Bessemer Venture Partners Century Fund L.P.....	Larchmont.....	NY..	Metropolitan Life Insurance Company.....	09/13/2019	04/01/2021	453,152	22,015				22,015		475,167	453,152		(22,015)	(22,015)	
	Bessemer Venture Partners X Institutional L.P.....	Larchmont.....	NY..	Metropolitan Life Insurance Company.....	10/15/2018	04/01/2021	316,340	4,062				4,062		320,402	316,340		(4,062)	(4,062)	
	Blackstone Strategic Alliance Fund II L.P.....	New York.....	NY..	Metropolitan Life Insurance Company.....	11/23/2010	04/01/2021	712,880					0		712,880	712,880				
	Dyal Capital Partners IV, L.P.....	New York.....	NY..	Metropolitan Life Insurance Company.....	04/06/2018	04/01/2021	3,683,403					0		3,683,403	3,683,403				
	Egerton Capital Partners, L.P.....	Wilmington.....	DE..	Metropolitan Life Insurance Company.....	05/17/2012	04/01/2021	24,041,640	(8,341,640)				(8,341,640)		15,700,000	24,041,640		8,341,640	8,341,640	
	Francisco Partners Agility II, L.P.....	San Francisco.....	CA..	Metropolitan Life Insurance Company.....	04/03/2020	04/01/2021	37,194	4,806				4,806		42,000	37,194		(4,806)	(4,806)	
	Francisco Partners IV, L.P.....	San Francisco.....	CA..	Metropolitan Life Insurance Company.....	12/08/2014	04/01/2021	10,018,957	(5,146,457)				(5,146,457)		4,872,500	10,018,957		5,146,457	5,146,457	
	Francisco Partners V, L.P.....	San Francisco.....	CA..	Metropolitan Life Insurance Company.....	09/29/2017	04/01/2021	4,121,477	(491,477)				(491,477)		3,630,000	4,121,477		491,477	491,477	
	Francisco Partners VI, L.P.....	San Francisco.....	CA..	Metropolitan Life Insurance Company.....	04/03/2020	04/01/2021	100,625					0		100,625	100,625				
	Gibson Holdings I LP.....	Toronto.....	CAN	Metropolitan Life Insurance Company.....	10/17/2019	04/01/2021	423,635	(6,243)				(6,243)		417,392	423,635		6,243	6,243	
	Hg Genesis 9 L.P.....	London.....	GBR	Metropolitan Life Insurance Company.....	02/07/2020	04/01/2021	8,245					0		8,245	8,245				
	Hg Saturn 2 A L.P.....	London.....	GBR	Metropolitan Life Insurance Company.....	02/07/2020	04/01/2021	353,271	(24,247)				(24,247)		329,024	353,271		24,247	24,247	
	Hg Saturn L.P.....	London.....	GBR	Metropolitan Life Insurance Company.....	03/07/2018	04/01/2021	4,843,929	(1,233,522)				(1,233,522)	37,112	3,647,519	4,843,929		1,196,410	1,196,410	
	Hg Secular Co-Invest L.P.....	Boston.....	MA..	Metropolitan Life Insurance Company.....	09/04/2020	04/01/2021	383,601	(7,578)				(7,578)		376,023	383,601		7,578	7,578	
	Hg Vardos Co-Invest L.P.....	Oslo.....	NOR	Metropolitan Life Insurance Company.....	09/04/2020	04/01/2021	377,775	(2,434)				(2,434)		375,341	377,775		2,434	2,434	
	Hudson Holdings Cayman I LP.....	Toronto.....	CAN	Metropolitan Life Insurance Company.....	07/29/2019	04/01/2021	207,237	57,763				57,763		265,000	207,237		(57,763)	(57,763)	

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**SCHEDULE BA - PART 3**

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
	Hudson Holdings I LP.....	Toronto.....	CAN	Metropolitan Life Insurance Company.....	07/29/2019	04/01/2021	133,543	59,511				59,511		193,054	133,543		(59,511)	(59,511)	
	KKR Dislocation Opportunities (Domestic) Fund L.P.....	New York.....	NY..	Metropolitan Life Insurance Company.....	04/09/2020	04/01/2021	3,769,373					0		3,769,373	3,769,373			0	
	Kohlberg Investors IX, L.P.....	Mt. Kisco.....	NY..	Metropolitan Life Insurance Company.....	12/09/2019	04/01/2021	111,824	7,983				7,983		119,807	114,866		(4,941)	(4,941)	
	Lightspeed Venture Partners Select III, L.P.....	Menlo Park.....	CA..	Metropolitan Life Insurance Company.....	03/28/2018	04/01/2021	1,658,095	(207,415)				(207,415)		1,450,680	1,658,095		207,415	207,415	
	Lightspeed Venture Partners Select IV, L.P.....	Menlo Park.....	CA..	Metropolitan Life Insurance Company.....	02/28/2020	04/01/2021	204,597	11,403				11,403		216,000	204,597		(11,403)	(11,403)	
	Lightspeed Venture Partners XII, L.P.....	Menlo Park.....	CA..	Metropolitan Life Insurance Company.....	03/28/2018	04/01/2021	830,073	(74,073)				(74,073)		756,000	830,073		74,073	74,073	
	Lightspeed Venture Partners XIII, L.P.....	Menlo Park.....	CA..	Metropolitan Life Insurance Company.....	02/28/2020	04/01/2021	105,843	2,157				2,157		108,000	105,843		(2,157)	(2,157)	
	New Enterprise Associates 17, L.P.....	Menlo Park.....	CA..	Metropolitan Life Insurance Company.....	05/20/2019	04/01/2021	445,694	(35,694)				(35,694)		410,000	445,694		35,694	35,694	
	Odyssey Investment Partners Fund VI, LP.....	New York.....	NY..	Metropolitan Life Insurance Company.....	12/06/2019	04/01/2021	205,649	22,148				22,148		227,797	205,649		(22,148)	(22,148)	
	Permira VII L.P.1.....	London.....	GBR	Metropolitan Life Insurance Company.....	05/03/2019	04/01/2021	1,169,442	(50,124)				(50,124)	(31,421)	1,087,897	1,169,442		81,545	81,545	
	Public Pension Capital, LLC.....	New York.....	NY..	Metropolitan Life Insurance Company.....	07/10/2014	04/01/2021	149,140	5,589				5,589		154,729	149,140		(5,589)	(5,589)	
	Scale Venture Partners VI, L.P.....	Foster City.....	CA..	Metropolitan Life Insurance Company.....	06/27/2018	04/01/2021	2,730,954	(447,676)				(447,676)		2,283,278	2,730,954		447,676	447,676	
	Tailwater Energy Fund III LP.....	Dallas.....	TX..	Metropolitan Life Insurance Company.....	07/20/2018	04/01/2021	8,101,765	922,328				922,328		9,024,093	8,101,765		(922,328)	(922,328)	
	Tailwater Energy Fund IV LP.....	Dallas.....	TX..	Metropolitan Life Insurance Company.....	06/24/2019	04/01/2021	1,004,372	157,419				157,419		1,161,791	1,004,372		(157,419)	(157,419)	
	Trilantic Energy Partners II (North America) L.P.....	Austin.....	TX..	Metropolitan Life Insurance Company.....	12/14/2018	04/01/2021	609,152	292,796				292,796		901,948	609,152		(292,796)	(292,796)	
	Trivest Discovery Fund, LP.....	Coral Gables.....	FL..	Metropolitan Life Insurance Company.....	12/19/2019	04/01/2021	59,012	(168)				(168)		58,844	59,012		168	168	
	Trivest Fund VI, L.P.....	Coral Gables.....	FL..	Metropolitan Life Insurance Company.....	09/19/2017	04/01/2021	528,894	24,880				24,880		553,774	528,894		(24,880)	(24,880)	
	Westlake BioPartners Fund II, L.P.....	Westlake Village.....	CA..	Metropolitan Life Insurance Company.....	05/07/2020	04/01/2021	28,000	0				0		28,000	28,000		0	0	
	Westlake BioPartners I, L.P.....	Westlake Village.....	CA..	Metropolitan Life Insurance Company.....	08/30/2018	04/01/2021	2,248,642	3,608				3,608		2,252,250	2,248,642		(3,608)	(3,608)	
	Westlake BioPartners Opportunity Fund I, L.P.....	Westlake Village.....	CA..	Metropolitan Life Insurance Company.....	05/07/2020	04/01/2021	69,673	327				327		70,000	69,673		(327)	(327)	
	Whale Rock Flagship Fund L.P.....	Boston.....	MA..	Metropolitan Life Insurance Company.....	07/31/2017	04/01/2021	23,572,793	(10,672,793)				(10,672,793)		12,900,000	23,572,793		10,672,793	10,672,793	
	Whitehorse Liquidity Partners Fund III LP.....	Toronto.....	CAN	Metropolitan Life Insurance Company.....	05/31/2019	04/01/2021	2,120,703	0				0		2,120,703	2,120,703		0	0	
	Whitehorse Liquidity Partners Fund IV LP.....	Toronto.....	CAN	Metropolitan Life Insurance Company.....	04/21/2020	04/01/2021	391,632	(37,106)				(37,106)		354,526	391,632		37,106	37,106	(4,518)
	WIN 7, L.P.....	New York.....	NY..	Metropolitan Life Insurance Company.....	03/30/2007	04/01/2021	32,575	20,595				20,595		53,170	32,575		(20,595)	(20,595)	
	Wynnchurch Capital Partners V, L.P.....	Chicago.....	IL..	Metropolitan Life Insurance Company.....	12/13/2019	04/01/2021	112,942	14,132				14,132		127,074	112,942		(14,132)	(14,132)	
1999999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....						108,978,507	(27,028,250)	0	0	0	(27,028,250)	5,691	81,955,948	108,981,549	0	27,025,601	27,025,601	(4,518)
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated</b>																			
	p001437 MetLife Core Property Fund, LP - MPC.....	Whippany.....	NJ..	Metropolitan Life Insurance Company.....	04/02/2018	04/01/2021	55,945,778	(1,103,265)				(1,103,265)		54,842,513	55,945,778		1,103,265	1,103,265	2
2299999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated.....						55,945,778	(1,103,265)	0	0	0	(1,103,265)	0	54,842,513	55,945,778	0	1,103,265	1,103,265	2
<b>Any Other Class of Asset - Unaffiliated</b>																			
	General Deal.....	New York.....	NY..	Metropolitan Life Insurance Company.....	01/01/2020	04/01/2021	0	0	0	0	0	0		(1,724)	(1,724)		(1,724)	(1,724)	0
4699999	Total - Any Other Class of Asset - Unaffiliated.....						0	0	0	0	0	0		(1,724)	(1,724)		(1,724)	(1,724)	0
4899999	Subtotal - Unaffiliated.....						108,978,507	(27,028,250)	0	0	0	(27,028,250)	5,691	81,955,948	108,979,825	(1,724)	27,025,601	27,023,877	(4,518)
4999999	Subtotal - Affiliated.....						55,945,778	(1,103,265)	0	0	0	(1,103,265)	0	54,842,513	55,945,778	0	1,103,265	1,103,265	2
5099999	Totals.....						164,924,285	(28,131,515)	0	0	0	(28,131,515)	5,691	136,798,461	164,925,603	(1,724)	28,128,866	28,127,142	(4,516)

QE03.1

Statement for June 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
<b>Bonds - U.S. Government</b>									
000000 00 0	GOVERNMENT NATIONAL MORTGAGE A 2.500%		05/19/2021	JP MORGAN SECURITIES LTD LDN		20,696,383	19,912,335	27,656	1.A
91282C BU 4	UNITED STATES TREASURY 0.125% 03/31/23		04/19/2021	DEUTSCHE BANK SECURITIES INC		324,784,180	325,000,000	22,199	1.A
0599999	Total - Bonds - U.S. Government					345,480,563	344,912,335	49,855	XXX
<b>Bonds - U.S. Special Revenue and Special Assessment</b>									
000000 00 0	FEDERAL NATIONAL MORTGAGE ASSO 0.500%		04/19/2021	WELLS FARGO & CO		24,850,550	25,000,000	42,708	1.A
000000 00 0	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		04/20/2021	BANK OF AMERICA N.A.		10,008,957	9,250,155	12,334	1.A
13077D PA 4	CALIFORNIA STATE UNIVERSITY 5.000% 11/		04/28/2021	BARCLAYS CAPITAL INC		308,529	265,000	6,515	1.A
13077D PB 2	CALIFORNIA STATE UNIVERSITY 5.000% 11/		04/28/2021	BARCLAYS CAPITAL INC		325,993	280,000	6,883	1.D Z
13077D PS 5	CALIFORNIA STATE UNIVERSITY 5.000% 11/		04/28/2021	BARCLAYS CAPITAL INC		4,317,585	3,735,000	91,819	1.D FE
13077D PT 3	CALIFORNIA STATE UNIVERSITY 5.000% 11/		04/28/2021	BARCLAYS CAPITAL INC		4,285,254	3,720,000	91,450	1.D FE
3133AJ PG 2	FEDERAL HOME LOAN MORTGAGE COR 2.000%		04/19/2021	JP MORGAN SECURITIES LTD LDN		9,884,739	9,806,593	6,538	1.A
3137EA EV 7	FEDERAL HOME LOAN MORTGAGE COR 0.250%		04/19/2021	DEUTSCHE BANK SECURITIES INC		50,025,472	50,000,000	19,444	1.A
3137FK PJ 9	FREDDIE MAC FHLMC_4855 4.000% 08/01/48		06/01/2021	Interest Capitalization		58,362	58,362		1.A
3140GS RR 5	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		04/20/2021	CITIGROUP GLOBAL MARKETS INC/		9,295,441	8,558,599	11,411	1.A
3140H1 WL 0	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		04/20/2021	BANK OF AMERICA N.A.		12,810,713	11,997,156	13,997	1.A
3140L3 N4 9	FEDERAL NATIONAL MORTGAGE ASSO 2.000%		04/19/2021	CITIGROUP GLOBAL MARKETS INC/		15,054,406	14,928,447	9,952	1.A
3140L5 BA 3	FEDERAL NATIONAL MORTGAGE ASSO 2.000%		04/19/2021	CREDIT SUISSE SECURITIES USA L		10,193,274	9,885,885	9,337	1.A
3140QK LF 3	FEDERAL NATIONAL MORTGAGE ASSO 2.000%		04/19/2021	MORGAN STANLEY & CO		15,052,216	14,928,589	9,952	1.A
3140QK NX 2	FEDERAL NATIONAL MORTGAGE ASSO 2.000%		04/19/2021	BARCLAYS CAPITAL INC		15,393,247	14,917,743	14,089	1.A
3140X6 SW 2	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		04/20/2021	TD SECURITIES USA LLC		6,346,343	5,930,295	6,919	1.A
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments					188,211,081	183,261,824	353,348	XXX
<b>Bonds - Industrial and Miscellaneous</b>									
000000 00 0	ATHENE GLOBAL FUNDING 1.200% 10/13/23		05/20/2021	TD SECURITIES USA LLC		2,255,868	2,230,000	3,048	1.F FE
000000 00 0	BANK OF NOVA SCOTIA 0.700% 04/15/24	A	05/19/2021	RBC DOMINION SECURITIES INC		3,011,100	3,000,000	1,867	1.F FE
000000 00 0	Morgan Stanley 0.560% 11/10/23		05/11/2021	JP MORGAN SECURITIES LTD LDN		3,004,230	3,000,000	140	1.G FE
000000 00 0	Morgan Stanley 4.000% 07/23/25		05/03/2021	MORGAN STANLEY & CO		5,586,150	5,000,000	56,667	1.G FE
000000 00 0	WELLS FARGO & COMPANY 0.805% 05/19/25		05/12/2021	WELLS FARGO & CO		5,000,000	5,000,000		1.F FE
00164V AF 0	AMC NETWORKS INC 4.250% 02/15/29		06/29/2021	MARKETAXESS CORPORATION		682,979	675,000	11,395	3.C FE
001877 AA 7	API GROUP DE INC 4.125% 07/15/29		06/15/2021	CITIGROUP GLOBAL MARKETS INC/		600,000	600,000		4.B FE
00253X AA 9	AMERICAN AIRLINES 5.500% 04/20/26		06/29/2021	JSES		329,964	310,000	4,594	3.B FE
00253X AB 7	AMERICAN AIRLINES 5.750% 04/20/29		06/29/2021	JSES		330,644	305,000	4,725	3.B FE
003000 AA 4	ABERCROMBIE AND FITCH MANAGEME 8.750%		06/08/2021	MARKETAXESS CORPORATION		650,883	585,000	20,617	3.B FE
00688J AB 3	ADIANT US LLC 9.000% 04/15/25		06/29/2021	MARKETAXESS CORPORATION		528,538	480,000	9,120	3.C FE
00809Y AA 6	AES ANDRES BV/DOMINICAN POWER 7.950% 0	D	04/26/2021	CITIGROUP GLOBAL MARKETS INC/		228,014	219,000	7,980	3.C FE
00810G AC 8	AETHON UNITED BR LP 8.250% 02/15/26		06/21/2021	RBC DOMINION SECURITIES INC		849,763	785,000	25,365	4.B FE
00834C AA 3	AFFIRM INC AFFRM_21-Z1 1.070% 08/15/25		04/26/2021	BARCLAYS CAPITAL INC		2,874,900	2,875,000		1.C FE
00842X AA 7	AFFINITY GAMING LLC 6.875% 12/15/27		06/08/2021	CITIGROUP GLOBAL MARKETS INC/		799,688	750,000	1,289	4.C FE
008513 AB 9	AGREE LP 2.000% 06/15/28		05/05/2021	CITIGROUP GLOBAL MARKETS INC/		4,963,250	5,000,000		2.B FE
00914A AM 4	AIR LEASE CORPORATION 1.875% 08/15/26		05/17/2021	JP MORGAN SECURITIES LTD LDN		4,961,350	5,000,000		2.B FE
013822 AE 1	ALCOA NEDERLAND HOLDING BV 5.500% 12/1	D	06/08/2021	CITIGROUP GLOBAL MARKETS INC/		716,859	660,000	17,646	3.A FE
013822 AG 6	ALCOA NEDERLAND HOLDING BV 4.125% 03/3	D	06/08/2021	JP MORGAN SECURITIES LTD LDN		734,708	710,000	6,183	3.A FE
01750L AA 1	ALLEGRO CLO VIII LTD ALLEG_18 1.284%	D	04/20/2021	CITIGROUP GLOBAL MARKETS INC/		10,005,000	10,000,000	2,496	1.A FE
02156L AC 5	NUMERICABLE GROUP SA 5.500% 01/15/28	D	06/07/2021	BNP PARIBAS		1,340,339	1,300,000	10,725	4.B FE
03666H AC 5	ANTARES HOLDINGS LP 3.950% 07/15/26		06/08/2021	JP MORGAN SECURITIES LTD LDN		731,590	704,000	10,351	2.C FE

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Statement for June 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
03674X AS 5	ANTERO RESOURCES CORP 5.375% 03/01/30.....		06/08/2021.....	Various.....		1,004,293	1,000,000	403	4.A FE.....
03690A AH 9	ANTERO MIDSTREAM PARTNERS LP 5.375% 06.....		05/24/2021.....	JP MORGAN SECURITIES LTD LDN.....		662,144	660,000		4.A FE.....
037411 BE 4	APACHE CORPORATION 4.375% 10/15/28.....		05/12/2021.....	BARCLAYS CAPITAL INC.....		510,650	500,000	1,762	3.A FE.....
037411 BJ 3	APACHE CORPORATION 4.875% 11/15/27.....		06/15/2021.....	Various.....		460,911	425,000	1,723	3.A FE.....
03762Y AF 4	APIDOS CLO APID_16-25A 1.358% 10/20/31.....		04/20/2021.....	BANK OF AMERICA N.A.....		4,002,500	4,000,000	302	1.A FE.....
03969A AN 0	ARDAGH PACKAGING FINANCE PLC 4.125% 08.....	D.....	06/07/2021.....	WELLS FARGO & CO.....		669,695	650,000	1,788	3.C FE.....
04650Y AA 8	AMBIENCE MERGER SUB INC 4.875% 07/15/2.....		06/24/2021.....	BARCLAYS CAPITAL INC.....		220,000	220,000		6. *.....
047649 AA 6	ATKORE INC 4.250% 06/01/31.....		05/19/2021.....	JP MORGAN SECURITIES LTD LDN.....		665,000	665,000		3.C FE.....
04916W AA 2	ATLANTICA YIELD PLC 4.125% 06/15/28.....	D.....	05/14/2021.....	RBC DOMINION SECURITIES INC.....		653,825	650,000		3.A FE.....
053015 AG 8	AUTOMATIC DATA PROCESSING INC 1.700% 0.....		05/11/2021.....	BANK OF AMERICA N.A.....		6,978,860	7,000,000		1.D FE.....
05352T AA 7	AVANTOR FUNDING INC 4.625% 07/15/28.....		06/29/2021.....	JP MORGAN SECURITIES LTD LDN.....		659,406	625,000	13,329	3.C FE.....
05605H AB 6	BABCOCK & WILCOX CO 4.125% 06/30/28.....		06/14/2021.....	JP MORGAN SECURITIES LTD LDN.....		994,295	975,000	18,545	3.C FE.....
06051G JY 6	BANK OF AMERICA CORP 0.523% 06/14/24.....		06/07/2021.....	BANK OF AMERICA N.A.....		5,000,000	5,000,000		1.F FE.....
071734 AK 3	VALEANT PHARMACEUTICALS INTERN 6.250%.....	A.....	06/15/2021.....	BANK OF AMERICA N.A.....		733,350	750,000	15,885	4.B FE.....
071734 AN 7	VALEANT PHARMACEUTICALS INTERN 4.875%.....	A.....	05/25/2021.....	Various.....		651,500	650,000		3.B FE.....
08861Y AA 4	BANKERS HEALTHCARE GROUP SECUR 1.420%.....		04/23/2021.....	CREDIT SUISSE SECURITIES USA L.....		999,966	1,000,000		1.C FE.....
09951L AB 9	BOOZ ALLEN HAMILTON INC 4.000% 07/01/2.....		06/07/2021.....	BANK OF AMERICA N.A.....		470,000	470,000		3.C FE.....
118230 AT 8	BUCKEYE PARTNERS 4.125% 03/01/25.....		06/08/2021.....	MARKETAXESS CORPORATION.....		571,940	550,000	6,239	3.B FE.....
12008R AM 9	BUILDERS FIRSTSOURCE INC 6.750% 06/01/.....		06/07/2021.....	JP MORGAN SECURITIES LTD LDN.....		531,967	495,000	743	3.B FE.....
1248EP CK 7	CCO HLDGS LLC/CAP CORP 4.250% 02/01/31.....		06/29/2021.....	BANK OF AMERICA N.A.....		865,980	850,000	15,052	3.B FE.....
1248EP CL 5	CCO HOLDINGS LLC/CCO HOLDINGS 4.500% 0.....		04/19/2021.....	DEUTSCHE BANK SECURITIES INC.....		1,500,000	1,500,000		3.B FE.....
125523 AG 5	CIGNA CORP 4.125% 11/15/25.....		05/04/2021.....	NETSCOUT SYSTEMS INC.....		2,251,880	2,000,000	39,188	2.A FE.....
12552T AC 7	CIFC FUNDING LTD CIFC_14-4RA 1.320% 10.....	D.....	05/19/2021.....	BANK OF AMERICA N.A.....		1,001,200	1,000,000	1,173	1.A FE.....
12593Q BJ 8	COMM MORTGAGE TRUST COMM_15-CR 4.625%.....		05/20/2021.....	JP MORGAN SECURITIES LTD LDN.....		541,406	500,000	1,477	5.B FM.....
12597Y AA 7	CP ATLAS BUYER INC 7.000% 12/01/28.....		06/07/2021.....	MARKETAXESS CORPORATION.....		664,397	640,000	996	5.B FE.....
126307 BH 9	CSC HLDGS LLC 4.500% 11/15/31.....		06/07/2021.....	JP MORGAN SECURITIES LTD LDN.....		1,000,000	1,000,000	3,250	3.C FE.....
126307 BK 2	CSC HLDGS LLC 5.000% 11/15/31.....		06/07/2021.....	JP MORGAN SECURITIES LTD LDN.....		674,021	675,000	2,438	4.C FE.....
12644V AD 0	CSN RESOURCES SA 4.625% 06/10/31.....	D.....	06/03/2021.....	MORGAN STANLEY & CO.....		785,000	785,000		3.C FE.....
13123X BD 3	CALLON PETRO CO 8.000% 08/01/28.....		06/21/2021.....	BANK OF AMERICA N.A.....		90,000	90,000		6. *.....
131347 CM 6	CALPINE CORP 4.500% 02/15/28.....		06/08/2021.....	JEFFERIES & COMPANY INC.....		394,797	390,000	5,606	3.A FE.....
131347 CQ 7	CALPINE CORP 5.000% 02/01/31.....		06/08/2021.....	JP MORGAN SECURITIES LTD LDN.....		342,504	355,000	6,360	4.A FE.....
13607H VC 3	CANADIAN IMPERIAL BANK OF COMM 0.450%.....	A.....	06/15/2021.....	CIBC WORLD MARKETS.....		4,998,900	5,000,000		1.F FE.....
15033L AU 6	CEDAR FUNDING LTD CEDF_19-11A 1.735% 0.....		05/12/2021.....	JEFFERIES & COMPANY INC.....		1,000,000	1,000,000		1.C FE.....
15189T BA 4	CENTERPOINT ENERGY INC 1.450% 06/01/26.....		05/11/2021.....	MIZUHO SECURITIES USA INC.....		4,988,350	5,000,000		2.B FE.....
156700 AX 4	CENTURYLINK INC 6.750% 12/01/23.....		06/08/2021.....	JEFFERIES & COMPANY INC.....		531,494	480,000	810	4.B FE.....
156700 BA 3	CENTURYLINK INC 7.500% 04/01/24.....		06/08/2021.....	JSES.....		525,610	470,000	6,756	4.B FE.....
156700 BB 1	CENTURYLINK INC 5.125% 12/15/26.....		06/08/2021.....	JEFFERIES & COMPANY INC.....		658,686	635,000	10,396	3.C FE.....
156700 BD 7	CENTURYLINK INC 4.500% 01/15/29.....		05/06/2021.....	GOLDMAN SACHS & COMPANY.....		985,000	1,000,000	20,375	3.C FE.....
16411Q AG 6	CHENIERE ENERGY PARTNERS LP 4.500% 10/.....		06/08/2021.....	JP MORGAN SECURITIES LTD LDN.....		662,501	620,000	5,348	3.B FE.....
165167 DF 1	CHESAPEAKE ENERGY CORPORATION 5.500% 0.....		06/08/2021.....	JEFFERIES & COMPANY INC.....		393,969	370,000	7,066	4.A FE.....
17027N AB 8	CHOBANI LLC 4.625% 11/15/28.....		06/08/2021.....	BANK OF AMERICA N.A.....		673,108	650,000	2,088	4.C FE.....
172967 MF 5	CITIGROUP INC 3.352% 04/24/25.....		05/21/2021.....	CITIGROUP GLOBAL MARKETS INC/.....		3,225,360	3,000,000	8,659	1.G FE.....
172967 MS 7	CITIGROUP INC 2.572% 06/03/31.....		04/30/2021.....	MORGAN STANLEY & CO.....		2,013,880	2,000,000	21,576	1.G FE.....
172967 MX 6	CITIGROUP INC 0.981% 05/01/25.....		04/27/2021.....	CITIGROUP GLOBAL MARKETS INC/.....		5,000,000	5,000,000		1.G FE.....

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Statement for June 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
18539U AD 7	NRG YIELD OPERATING LLC 3.750% 02/15/3.....		05/12/2021.....	CITIGROUP GLOBAL MARKETS INC/.....		391,500	400,000	2,708	3.B FE.....
185899 AK 7	CLIFFS NATURAL RESOURCES INC 4.625% 03.....		06/08/2021.....	BANK OF AMERICA N.A.....		661,632	640,000	9,291	4.B FE.....
19416M AB 5	COLGATE ENERGY PARTNERS III LL 5.875%.....		06/16/2021.....	CREDIT SUISSE SECURITIES USA L.....		180,000	180,000		4.C FE.....
20451R AB 8	COMPASS GROUP DIVERSIFIED HOLD 5.250%.....		06/28/2021.....	BANK OF AMERICA N.A.....		398,164	380,000	5,375	4.A FE.....
205768 AS 3	COMSTOCK RES INC. 6.750% 03/01/29.....		06/08/2021.....	JSES.....		657,994	625,000	11,250	4.B FE.....
205768 AT 1	COMSTOCK RES INC. 5.875% 01/15/30.....		06/14/2021.....	BANK OF AMERICA N.A.....		350,850	350,000		4.B FE.....
20752T AA 2	CONNECT FINCO SARL / CONNECT U 6.750%.....	D.....	06/07/2021.....	WELLS FARGO & CO.....		681,070	650,000	8,288	4.A FE.....
20903X AF 0	CONSOLIDATED COMMUNICATIONS IN 6.500%.....		06/08/2021.....	JEFFERIES & COMPANY INC.....		303,738	280,000	3,488	4.B FE.....
21925D AA 7	CORNORSTONE BUILD BRAND INC 6.125% 01/.....		06/08/2021.....	WELLS FARGO & CO.....		658,221	610,000	15,049	4.C FE.....
22282E AJ 1	COVANTA HOLDING CORP 5.000% 09/01/30.....		06/29/2021.....	BARCLAYS CAPITAL INC.....		1,055,000	1,000,000	16,667	4.B FE.....
228701 AG 3	CROWNROCK LP / CROWNROCK FINAN 5.000%.....		06/15/2021.....	Various.....		678,058	650,000	4,713	3.C FE.....
23331A BP 3	D R HORTON INC 1.400% 10/15/27.....		04/07/2021.....	Various.....		1,957,420	2,000,000	14,467	2.B FE.....
23345M AA 5	DT MIDSTREAM INC 4.125% 06/15/29.....		05/25/2021.....	BARCLAYS CAPITAL INC.....		550,000	550,000		3.A FE.....
235825 AH 9	DANA INC 4.250% 09/01/30.....		04/29/2021.....	CITIGROUP GLOBAL MARKETS INC/.....		550,000	550,000		3.B FE.....
23918K AS 7	DAVITA HEALTHCARE PARTNERS INC 4.625%.....		06/29/2021.....	MARKETAXESS CORPORATION.....		513,695	500,000	1,927	4.A FE.....
245223 AC 6	DEL MONTE FOODS INC 11.875% 05/15/25.....		05/26/2021.....	Various.....		799,025	700,000	31,667	5.A FE.....
248019 AU 5	DELUXE CORP 8.000% 06/01/29.....		05/20/2021.....	JP MORGAN SECURITIES LTD LDN.....		850,000	850,000		4.C FE.....
254687 FK 7	WALT DISNEY CO 1.750% 08/30/24.....		05/21/2021.....	CITIGROUP GLOBAL MARKETS INC/.....		3,105,330	3,000,000	12,688	1.G FE.....
25470X BB 0	DISH DBS CORP 7.375% 07/01/28.....		06/07/2021.....	GOLDMAN SACHS & COMPANY.....		970,785	900,000	29,131	4.C FE.....
25470X BC 8	DISH DBS CORP 5.125% 06/01/29.....		05/10/2021.....	MORGAN STANLEY & CO.....		700,000	700,000		4.C FE.....
26252V AU 5	DRYDEN SENIOR LOAN FUND DRSLF_ 1.805%.....	C.....	05/14/2021.....	BNP PARIBAS.....		1,000,000	1,000,000		1.C FE.....
26441C BJ 3	Duke Energy Corp 0.900% 09/15/25.....		05/04/2021.....	SUNTRUST ROBINSON HUMPHREY.....		1,975,100	2,000,000	2,550	2.B FE.....
267475 AD 3	DYCOM INDUSTRIES INC 4.500% 04/15/29.....		06/08/2021.....	BANK OF AMERICA N.A.....		1,002,500	1,000,000	8,625	3.C FE.....
278642 AX 1	EBAY INC. 1.400% 05/10/26.....		05/03/2021.....	CITIGROUP GLOBAL MARKETS INC/.....		4,993,500	5,000,000		2.A FE.....
28415L AA 1	ELASTIC NV 4.125% 07/15/29.....	D.....	06/30/2021.....	JP MORGAN SECURITIES LTD LDN.....		185,000	185,000		6. *.....
29003E AA 3	ELMWOOD CLO VIII LTD ELMW8_21- 1.428%.....		05/21/2021.....	CANTOR FITZGERALD & CO.....		451,350	450,000	1,288	1.A FE.....
29103D AN 6	EMERA US FINANCE LP 0.833% 06/15/24.....		05/25/2021.....	JP MORGAN SECURITIES LTD LDN.....		5,000,000	5,000,000		2.C FE.....
29163V AC 7	EMPIRE COMMUNITIES CORP 7.000% 12/15/2.....	A.....	06/14/2021.....	SEA PORT GROUP LLC.....		1,062,500	1,000,000	165	4.C FE.....
29247H AA 2	EMPRESA GENERADORA DE ELECTRIC 7.950%.....	D.....	04/26/2021.....	CITIGROUP GLOBAL MARKETS INC/.....		84,326	81,000	2,951	3.C FE.....
29260F AE 0	ENDEAVOR ENERGY RESOURCES LP 5.750% 01.....		06/08/2021.....	BARCLAYS CAPITAL INC.....		175,758	165,000	3,426	3.C FE.....
29260F AF 7	ENDEAVOR ENERGY RESOURCES LP/ 6.625% 0.....		06/08/2021.....	BANK OF AMERICA N.A.....		391,572	365,000	9,740	3.C FE.....
29261A AE 0	HEALTHSOUTH CORPORATION 4.625% 04/01/3.....		06/08/2021.....	CREDIT SUISSE SECURITIES USA L.....		1,066,250	1,000,000	8,865	4.A FE.....
29272W AD 1	ENERGIZER SPINCO INC 4.375% 03/31/29.....		06/07/2021.....	JSES.....		464,755	470,000	3,941	4.B FE.....
29273R BD 0	ENERGY TRANSFER EQUITY LP 4.050% 03/15.....		05/06/2021.....	Various.....		3,255,317	3,000,000	18,563	2.C FE.....
29362U AC 8	ENTEGRIS INC 4.375% 04/15/28.....		06/07/2021.....	MARKETAXESS CORPORATION.....		652,225	625,000	4,102	3.B FE.....
29444U BQ 8	EQUINIX INC 1.450% 05/15/26.....		05/03/2021.....	BANK OF AMERICA N.A.....		4,992,800	5,000,000		2.B FE.....
30034T AA 1	GLOBAL CASH ACCESS HOLDINGS IN 5.000%.....		06/30/2021.....	JEFFERIES & COMPANY INC.....		373,700	370,000		4.B FE.....
30257W AA 4	FAGE INTERNATIONAL SA/FAGE USA 5.625%.....	D.....	05/13/2021.....	Various.....		978,655	950,000	13,656	4.B FE.....
335934 AT 2	FIRST QUANTUM MINERALS LTD 6.875% 10/1.....	A.....	06/08/2021.....	JP MORGAN SECURITIES LTD LDN.....		664,133	605,000	6,355	4.B FE.....
345370 CV 0	FORD MOTOR COMPANY 8.500% 04/21/23.....		06/10/2021.....	JSES.....		992,014	885,000	11,075	3.A FE.....
345397 A4 5	FORD MOTOR CREDIT COMPANY LLC 4.271% 0.....		06/08/2021.....	JP MORGAN SECURITIES LTD LDN.....		660,170	620,000	11,107	3.A FE.....
345397 B2 8	FORD MOTOR CREDIT COMPANY LLC 3.375% 1.....		06/22/2021.....	BANK OF AMERICA N.A.....		1,348,750	1,300,000	4,997	3.A FE.....
35671D CH 6	FREEPORT-MCMORAN COPPER & GOLD 4.625%.....		06/10/2021.....	CITIGROUP GLOBAL MARKETS INC/.....		1,050,000	960,000	16,403	3.A FE.....
35906A BF 4	FRONTIER COMMUNICATIONS CORP 5.000% 05.....		06/10/2021.....	CITIGROUP GLOBAL MARKETS INC/.....		722,141	700,000	4,181	4.A FE.....
36168Q AJ 3	GFL ENVIRONMENTAL INC (ALBERTA 4.250%.....	A.....	06/29/2021.....	JSES.....		627,168	600,000	2,125	3.C FE.....

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Statement for June 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
36168Q AL 8	GFL ENVIRONMENTAL INC (ALBERTA 4.000%.....	A.....	06/15/2021.....	MARKETAXESS CORPORATION.....		692,748	700,000	15,867	4.C FE.....
36318W AK 6	GALAXY CLO LTD GALXY_13-15A 1.154% 10/.....	D.....	06/02/2021.....	RBC DOMINION SECURITIES INC.....		1,000,000	1,000,000	2,114	1.A FE.....
369604 BV 4	GENERAL ELECTRIC CO 3.450% 05/01/27.....		04/09/2021.....	CREDIT SUISSE SECURITIES USA L.....		3,279,060	3,000,000	46,575	2.A FE.....
37960X AA 5	GLOBAL INFRASTRUCTURE SOLUTION 5.625%.....		05/20/2021.....	BANK OF AMERICA N.A.....		275,000	275,000		4.A FE.....
382550 BL 4	GOODYEAR TIRE & RUBBER CO 5.000% 07/15.....		05/13/2021.....	JP MORGAN SECURITIES LTD LDN.....		680,000	680,000		3.C FE.....
398905 AN 9	GROUP 1 AUTO INC. 4.000% 08/15/28.....		06/07/2021.....	BANK OF AMERICA N.A.....		926,438	915,000	11,590	3.B FE.....
404119 AJ 8	HCA-THE HEALTHCARE CO 7.500% 11/06/33.....		06/23/2021.....	JP MORGAN SECURITIES LTD LDN.....		1,738,750	1,300,000	13,271	3.B FE.....
404280 BX 6	HSBC HOLDINGS PLC 4.292% 09/12/26.....	D.....	05/14/2021.....	NETSCOUT SYSTEMS INC.....		4,554,614	4,089,000	32,175	1.F FE.....
404280 CS 6	HSBC HOLDINGS PLC 0.976% 05/24/25.....	D.....	05/17/2021.....	HSBC SECURITIES.....		5,000,000	5,000,000		1.G FE.....
417558 AA 1	HARVEST MIDSTREAM I LP 7.500% 09/01/28.....		06/22/2021.....	RBC DOMINION SECURITIES INC.....		1,090,000	1,000,000	23,542	3.C FE.....
41984L AA 5	HAWAIIANMILES LOYALTY LTD / HA 5.750%.....		06/08/2021.....	JEFFERIES & COMPANY INC.....		394,894	370,000	7,446	4.A FE.....
431318 AV 6	HILCORP ENERGY I LP 6.000% 02/01/31.....		06/10/2021.....	JSES.....		789,290	745,000	17,632	3.C FE.....
43284M AB 4	HILTON GRAND VACATIONS BORROWE 4.875%.....		06/14/2021.....	DEUTSCHE BANK SECURITIES INC.....		560,000	560,000		4.C FE.....
438516 BW 5	HONEYWELL INTERNATIONAL INC 2.300% 08/.....		05/19/2021.....	BARCLAYS CAPITAL INC.....		3,167,790	3,000,000	18,400	1.F FE.....
443201 AA 6	ARCONIC INC 6.875% 05/01/25.....		06/10/2021.....	BARCLAYS CAPITAL INC.....		998,718	860,000	7,062	3.A FE.....
44988M AC 9	IRB HOLDING CORP 7.000% 06/15/25.....		06/07/2021.....	UBS SECURITIES LLC.....		648,780	600,000	20,300	4.B FE.....
451102 CA 3	ICAHN ENTERPRISES LP 4.375% 02/01/29.....		06/09/2021.....	Various.....		1,324,738	1,350,000	23,148	3.C FE.....
45258L AA 5	IMOLA MERGER CORP 4.750% 05/15/29.....		06/08/2021.....	CITIGROUP GLOBAL MARKETS INC/.....		1,013,750	1,000,000	6,333	3.C FE.....
45674G AA 2	INEOS QUATTRO FINANCE 2 PLC 3.375% 01/.....	D.....	06/07/2021.....	JP MORGAN SECURITIES LTD LDN.....		659,782	655,000	7,983	3.B FE.....
45688C AB 3	INGEVITY CORP 3.875% 11/01/28.....		06/07/2021.....	JEFFERIES & COMPANY INC.....		333,251	335,000	1,370	3.C FE.....
45866F AG 9	INTERCONTINENTAL EXCHANGE INC 3.450% 0.....		05/19/2021.....	MIZUHO SECURITIES USA INC.....		2,478,427	2,325,000	13,369	2.A FE.....
459200 JZ 5	INTERNATIONAL BUSINESS MACHINE 3.300%.....		05/07/2021.....	Various.....		3,307,131	3,000,000	48,400	1.G FE.....
460599 AF 0	INTERNATIONAL GAME TECH 4.125% 04/15/2.....		06/08/2021.....	CITIGROUP GLOBAL MARKETS INC/.....		987,525	950,000	8,164	3.C FE.....
461070 AL 8	INTERSTATE POWER&LIGHT CO 3.250% 12/01.....		05/21/2021.....	CITIGROUP GLOBAL MARKETS INC/.....		3,243,720	3,000,000	47,125	2.A FE.....
46266T AA 6	IQVIA INC 5.000% 05/15/27.....		06/08/2021.....	MARKETAXESS CORPORATION.....		656,731	625,000	2,170	3.C FE.....
46284V AF 8	IRON MOUNTAIN INC 4.875% 09/15/29.....		05/07/2021.....	BNP PARIBAS.....		678,150	660,000	5,005	3.C FE.....
46592Q AA 7	JBS FINANCE LUXEMBOURG SARL 3.625% 01/.....	D.....	06/29/2021.....	Various.....		748,467	755,000	322	3.A FE.....
47216F AA 5	JAZZ SECURITIES DAC 4.375% 01/15/29.....	D.....	04/22/2021.....	BANK OF AMERICA N.A.....		650,000	650,000		3.B FE.....
489399 AL 9	KENNEDY-WILSON INC 4.750% 03/01/29.....		06/07/2021.....	BANK OF AMERICA N.A.....		666,770	650,000	10,120	4.A FE.....
49456B AP 6	KINDER MORGAN INC/DELAWARE 4.300% 03/0.....		04/23/2021.....	BANK OF AMERICA N.A.....		3,396,570	3,000,000	20,067	2.B FE.....
50076Q AE 6	KRAFT FOODS GROUP INC KRAFT FOODS INC 5%.....		06/16/2021.....	Various.....		1,271,625	1,100,000	19,361	3.A FE.....
50076Q AN 6	KRAFT FOODS GROUP INC 6.500% 02/09/40.....		06/28/2021.....	BANK OF AMERICA N.A.....		450,385	325,000	8,274	3.A FE.....
50184K BE 7	LCM LTD PARTNERSHIP LCM_13A 1.330% 07/.....	D.....	05/21/2021.....	WELLS FARGO & CO.....		270,108	270,000	359	1.A FE.....
50188Y AE 4	LCM LTD PARTNERSHIP LCM_24A 1.168% 03/.....	C.....	04/22/2021.....	DEUTSCHE BANK SECURITIES INC.....		5,752,300	5,750,000	1,120	1.A FE.....
50201D AD 5	LCPR SENIOR SECURED FINANCING 5.125% 0.....	D.....	06/08/2021.....	Various.....		825,070	800,000	7,972	4.A FE.....
505742 AP 1	LADDER CAPITAL FINANCE HOLDING 4.750%.....		06/11/2021.....	JP MORGAN SECURITIES LTD LDN.....		1,077,219	1,075,000		3.B FE.....
513075 BW 0	LAMAR MEDIA CORP. 4.875% 01/15/29.....		06/08/2021.....	BANK OF AMERICA N.A.....		1,052,500	1,000,000	11,510	4.A FE.....
514666 AK 2	LAND OLAKES INC 8.000% 12/31/49.....		06/09/2021.....	SEA PORT GROUP LLC.....		431,000	400,000	7,644	3.B FE.....
54910T AL 6	LSTAR COMMERCIAL MORTGAGE TRUS 4.021%.....		05/06/2021.....	SNEX.....		1,640,391	1,500,000	1,508	1.A FM.....
550241 AA 1	CENTURYLINK INC 5.375% 06/15/29.....		06/02/2021.....	BANK OF AMERICA N.A.....		250,000	250,000		3.C FE.....
55303X AB 1	MGM GROWTH PROPERTIES OPERATIN 4.500%.....		06/07/2021.....	JP MORGAN SECURITIES LTD LDN.....		1,062,500	1,000,000	12,250	3.C FE.....
55342U AM 6	MPT OPERATING PARTNERSHIP LP / 3.500%.....		06/15/2021.....	BANK OF AMERICA N.A.....		1,012,500	1,000,000	8,944	3.A FE.....
55389T AA 9	MVV OWNER TRUST MVWOT_21-1WA 1.140% 01.....		05/10/2021.....	BANK OF AMERICA N.A.....		999,730	1,000,000		1.A FE.....
57164P AH 9	MARRIOTT OWNERSHIP RESORTS INC 4.500%.....		06/15/2021.....	Various.....		676,875	675,000		4.C FE.....

QE04.3

Statement for June 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
571676 AJ 4	MARS INC 0.875% 07/16/26		04/08/2021	WELLS FARGO & CO		10,016,140	10,300,000	20,801	1.F FE
576323 AP 4	MASTEC INC. 4.500% 08/15/28		06/07/2021	MARKETAXESS CORPORATION		661,368	630,000	8,978	3.B FE
57701R AM 4	MATTAMY GROUP CORP 4.625% 03/01/30	A	06/07/2021	BARCLAYS CAPITAL INC		661,452	660,000	8,310	4.A FE
58549K AC 5	MELLO MORTGAGE CAPITAL ACCEPTA 2.500%		06/14/2021	JP MORGAN SECURITIES LTD LDN		1,016,406	1,000,000	1,111	1.A FE
594918 BR 4	MICROSOFT CORPORATION 2.400% 08/08/26		05/11/2021	MORGAN STANLEY & CO		3,200,760	3,000,000	19,000	1.A FE
59567L AA 2	MIDCAP FINANCIAL ISSUER TRUST 6.500% 0		06/07/2021	Various		961,558	950,000	1,444	4.A FE
59590A AA 7	MIDCAP FINANCIAL ISSUER TRUST 5.625% 0		06/29/2021	UBS SECURITIES LLC		1,002,500	1,000,000	156	4.A FE
608328 BH 2	MOHEGAN TRIBAL GAMING AUTHORIT 8.000%		05/25/2021	MARKETAXESS CORPORATION		712,110	700,000	18,822	5.A FE
615394 AM 5	MOOG INC 4.250% 12/15/27		06/08/2021	JEFFERIES & COMPANY INC		263,849	255,000	5,268	3.C FE
61747Y EA 9	Morgan Stanley 0.790% 05/30/25		05/26/2021	MORGAN STANLEY & CO		5,000,000	5,000,000		1.F FE
61772B AB 9	Morgan Stanley 1.593% 05/04/27		04/19/2021	MORGAN STANLEY & CO		6,000,000	6,000,000		1.F FE
624758 AF 5	MUELLER WATER PRODUCTS INC 4.000% 06/1		05/18/2021	BANK OF AMERICA N.A.		620,000	620,000		3.B FE
629377 CE 0	NRG ENERGY INC 629377CE0 5.750% 01/15/		06/08/2021	JP MORGAN SECURITIES LTD LDN		523,859	495,000	11,464	3.B FE
629377 CH 3	NRG ENERGY INC 5.250% 06/15/29		06/08/2021	GOLDMAN SACHS & COMPANY		417,705	395,000	10,081	3.B FE
637432 MV 4	NATIONAL RURAL UTILITIES COOP 3.400% 1		05/20/2021	BARCLAYS CAPITAL INC		3,198,420	3,000,000	2,550	1.E FE
63942J AB 3	NAVIENT STUDENT LOAN TRUST NAV 0.500%		05/18/2021	BANK OF AMERICA N.A.		999,869	1,000,000		1.C FE
64083Y AA 9	NESCO HOLDINGS II INC 5.500% 04/15/29		06/08/2021	JP MORGAN SECURITIES LTD LDN		332,656	320,000	3,373	4.C FE
644393 AB 6	NEW FORTRESS ENERGY LLC 6.500% 09/30/2		06/08/2021	MORGAN STANLEY & CO		1,006,988	995,000	5,978	4.A FE
65336Y AN 3	NEXSTAR BROADCASTING INC 4.750% 11/01/		06/29/2021	JP MORGAN SECURITIES LTD LDN		668,538	650,000	5,146	4.B FE
65339K BW 9	NEXTERA ENERGY CAPITAL HOLDING 1.900%		06/02/2021	CREDIT SUISSE SECURITIES USA L		4,997,050	5,000,000		2.A FE
65342R AE 0	NFP CORP 4.875% 08/15/28		05/19/2021	BANK OF AMERICA N.A.		340,000	340,000		4.A FE
65409Q BK 7	NIELSEN FINANCE LLC 4.750% 07/15/31		05/24/2021	JP MORGAN SECURITIES LTD LDN		1,225,000	1,225,000		4.B FE
654902 AC 9	NOKIA OYJ 6.625% 05/15/39	D	06/07/2021	HILLTOP SECURITIES INC		725,900	560,000	2,473	3.A FE
66977W AR 0	NOVA CHEMICALS CORP 5.250% 06/01/27	A	06/15/2021	MARKETAXESS CORPORATION		674,155	625,000	1,097	3.C FE
66977W AS 8	NOVA CHEMICALS CORP 4.250% 05/15/29	A	04/28/2021	STIFEL NICOLAUS		700,875	700,000		3.C FE
670001 AC 0	Novelis 5.875% 09/30/26		06/07/2021	GOLDMAN SACHS & COMPANY		1,000,800	960,000	3,760	4.A FE
67059T AF 2	NUSTAR LOGISTICS LP 6.000% 06/01/26		06/08/2021	JP MORGAN SECURITIES LTD LDN		797,202	740,000	1,110	3.C FE
67066G AL 8	NVIDIA CORP 0.584% 06/14/24		06/14/2021	MORGAN STANLEY & CO		5,000,000	5,000,000		1.G FE
674215 AL 2	OASIS PETROLEUM INC 6.375% 06/01/26		05/25/2021	JP MORGAN SECURITIES LTD LDN		185,000	185,000		6.*
674599 CH 6	OCCIDENTAL PETROLEUM CORPORATI 3.400%		06/21/2021	HSBC SECURITIES		731,825	730,000	4,688	3.C FE
674599 CS 2	OCCIDENTAL PETROLEUM CORPORATI 3.500%		05/11/2021	CREDIT SUISSE SECURITIES USA L		1,187,500	1,250,000	10,694	3.C FE
674599 CW 3	OCCIDENTAL PETROLEUM CORPORATI 2.900%		06/21/2021	WELLS FARGO & CO		803,189	795,000	8,197	3.C FE
67740Q AH 9	OHIO NATIONAL FINANCIAL SERVIC 5.550%		06/10/2021	DEUTSCHE BANK SECURITIES INC		799,757	700,000	15,108	2.C FE
68245X AH 2	1011778 BC UNLIMITED LIABILITY		06/30/2021	Various		726,813	726,813	8,662	3.B FE
682691 AA 8	SPRINGLEAF FINANCE CORP 4.000% 09/15/3		06/29/2021	Various		695,468	700,000	8,244	3.C FE
68389X CD 5	ORACLE CORPORATION 2.300% 03/25/28		04/23/2021	GOLDMAN SACHS & COMPANY		5,093,250	5,000,000	10,542	2.A FE
68622T AB 7	ORGANON FINANCE 1 LLC 5.125% 04/30/31		04/20/2021	CITIGROUP GLOBAL MARKETS INC/		719,810	700,000		4.A FE
69073T AT 0	OWENS-BROCKWAY GLASS CONTAINER 6.625%		06/15/2021	Various		1,010,103	925,000	4,269	4.C FE
69306R AA 4	P&L DEVELOPMENT LLC / PLD FINA 7.750%		05/26/2021	JEFFERIES & COMPANY INC		742,000	700,000	1,959	4.C FE
69331C AH 1	PG&E CORP 5.000% 07/01/28		06/08/2021	BANK OF AMERICA N.A.		656,507	655,000	14,465	3.C FE
69353R EF 1	PNC BANK NATIONAL ASSOCIATION 3.300% 1		05/19/2021	BMO-LCP		2,622,211	2,400,000	4,505	1.F FE
70339P AA 7	PATTERN ENERGY OPERATIONS LP / 4.500%		06/09/2021	RBC DOMINION SECURITIES INC		600,356	585,000	8,483	3.C FE
70450Y AH 6	PAYPAL HOLDINGS INC 2.300% 06/01/30		04/23/2021	GOLDMAN SACHS & COMPANY		5,072,650	5,000,000	46,639	1.G FE
71677K AA 6	PETSMART LLC/PETSMART FINANCE 4.750% 0		06/07/2021	Various		987,750	950,000	14,666	4.A FE
71953L AA 9	PICASSO FINANCE SUB INC 6.125% 06/15/2		06/08/2021	BARCLAYS CAPITAL INC		557,970	525,000	15,632	4.C FE

QE04.4



Statement for June 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
723787 AU 1	PIONEER NAT RES CO 0.550% 05/15/23.....		05/10/2021.....	GOLDMAN SACHS & COMPANY.....		3,499,790	3,500,000		2.B FE.....
737446 AR 5	POST HOLDINGS INC 4.500% 09/15/31.....		06/07/2021.....	JEFFERIES & COMPANY INC.....		695,310	700,000	7,788	4.B FE.....
73939V AA 2	POWERTEAM SERVICES LLC 9.033% 12/04/25.....		06/10/2021.....	DEUTSCHE BANK SECURITIES INC.....		987,900	890,000	13,176	4.C FE.....
740212 AM 7	PRECISION DRILLING CORPORATION 6.875%.....	A.....	06/04/2021.....	RBC DOMINION SECURITIES INC.....		658,363	660,000		4.B FE.....
74168L AA 4	COTT HOLDINGS INC 4.375% 04/30/29.....		06/15/2021.....	Various.....		1,293,455	1,300,000	5,554	4.B FE.....
74368C AZ 7	PROTECTIVE LIFE GLOBAL FUNDING 0.631%.....		05/20/2021.....	CITIGROUP GLOBAL MARKETS INC/.....		2,523,527	2,509,000	1,803	1.E FE.....
74460W AD 9	PUBLIC STORAGE 1.850% 05/01/28.....		04/14/2021.....	JP MORGAN SECURITIES LTD LDN.....		9,992,800	10,000,000		1.F FE.....
747262 AY 9	QVC INC 4.750% 02/15/27.....		06/07/2021.....	MARKETAXESS CORPORATION.....		787,756	745,000	11,206	3.A FE.....
75419T AA 1	RATTLER MIDSTREAM LP 5.625% 07/15/25.....		06/08/2021.....	JP MORGAN SECURITIES LTD LDN.....		654,057	620,000	14,047	3.A FE.....
77578J AC 2	ROLLS-ROYCE PLC 5.750% 10/15/27.....	D.....	06/08/2021.....	JP MORGAN SECURITIES LTD LDN.....		757,064	695,000	6,105	3.C FE.....
78449Y AB 6	SMB PRIVATE EDUCATION LOAN TRU 3.000%.....		05/11/2021.....	GOLDMAN SACHS & COMPANY.....		499,857	500,000		1.C FE.....
78454L AW 0	SM ENERGY CO 6.500% 07/15/28.....		06/09/2021.....	BANK OF AMERICA N.A.....		508,850	505,000		4.B FE.....
785712 AG 5	SABLE INTERNATIONAL FINANCE LT 5.750%.....	D.....	06/29/2021.....	MORGAN STANLEY & CO.....		785,752	745,000	20,705	3.C FE.....
808513 BR 5	CHARLES SCHWAB CORP 1.150% 05/13/26.....		05/11/2021.....	CREDIT SUISSE SECURITIES USA L.....		4,988,400	5,000,000		1.F FE.....
81105D AA 3	SCRIPPS ESCROW II INC 3.875% 01/15/29.....		06/29/2021.....	BANK OF AMERICA N.A.....		644,183	650,000	12,664	3.C FE.....
81725W AK 9	SENSATA TECHNOLOGIES BV 4.000% 04/15/2.....	D.....	06/07/2021.....	RBC DOMINION SECURITIES INC.....		705,810	700,000	5,444	3.C FE.....
817565 BT 0	SERVICE CORP INTERNATIONAL 7.500% 04/0.....		06/21/2021.....	MARKETAXESS CORPORATION.....		290,263	239,000	3,969	3.B FE.....
82088K AE 8	SHEA HOMES LIMITED PARTNERSHIP 4.750%.....		06/15/2021.....	Various.....		654,723	650,000	9,978	4.A FE.....
82967N BJ 6	SIRIUS XM RADIO INC 4.000% 07/15/28.....		06/07/2021.....	JP MORGAN SECURITIES LTD LDN.....		500,000	500,000		3.C FE.....
83283W AC 7	SMYRNA READY MIX CONCRETE LLC 6.000% 1.....		05/19/2021.....	JP MORGAN SECURITIES LTD LDN.....		662,400	640,000	2,453	4.A FE.....
84762L AX 3	SPECTRUM BRANDS INC 3.875% 03/15/31.....		06/07/2021.....	BARCLAYS CAPITAL INC.....		664,700	680,000	7,027	4.B FE.....
85207U AH 8	SPRINT CORP 7.125% 06/15/24.....		06/28/2021.....	BANK OF AMERICA N.A.....		1,153,750	1,000,000	2,969	3.B FE.....
852234 AL 7	SQUARE INC 2.750% 06/01/26.....		05/18/2021.....	GOLDMAN SACHS & COMPANY.....		245,000	245,000		3.B FE.....
85236F AA 1	SRM ESCROW ISSUER LLC 6.000% 11/01/28.....		06/23/2021.....	Tax Free Exchange.....		662,121	640,000	5,547	4.A FE.....
853496 AC 1	STANDARD INDUSTRIES INC DELAWA 5.000%.....		06/07/2021.....	JP MORGAN SECURITIES LTD LDN.....		655,074	630,000	9,975	3.B FE.....
853496 AG 2	STANDARD INDUSTRIES INC DELAWA 4.375%.....		05/12/2021.....	SUNTRUST ROBINSON HUMPHREY.....		500,625	500,000	7,231	3.B FE.....
86722A AD 5	SUNCOKE ENERGY INC 4.875% 06/30/29.....		06/08/2021.....	GOLDMAN SACHS & COMPANY.....		185,000	185,000		4.A FE.....
86765L AR 8	SUNOCO LP 4.500% 05/15/29.....		06/28/2021.....	CITIGROUP GLOBAL MARKETS INC/.....		1,020,000	1,000,000	5,625	3.C FE.....
86959L AF 0	SVENSKA HANDELSBANKEN AB 0.625% 06/30/.....	D.....	05/20/2021.....	WELLS FARGO & CO.....		2,011,880	2,000,000	5,000	1.C FE.....
86959L AG 8	SVENSKA HANDELSBANKEN AB 0.550% 06/11/.....	D.....	06/07/2021.....	MORGAN STANLEY & CO.....		4,996,150	5,000,000		1.C FE.....
87020P AL 1	SWEDBANK AB 0.600% 09/25/23.....	D.....	05/19/2021.....	BNP PARIBAS.....		3,014,910	3,000,000	2,800	1.D FE.....
87264A BU 8	T-MOBILE USA INC 2.625% 04/15/26.....		06/08/2021.....	JP MORGAN SECURITIES LTD LDN.....		665,958	650,000	3,649	3.B FE.....
87264A CC 7	T-MOBILE USA INC 2.250% 02/15/26.....		06/08/2021.....	Various.....		764,573	760,000	6,091	3.B FE.....
87265H AF 6	TRI POINTE GROUP INC 5.250% 06/01/27.....		06/15/2021.....	WELLS FARGO & CO.....		1,342,188	1,250,000	2,917	3.C FE.....
87422V AG 3	TALEN ENERGY SUPPLY LLC 6.625% 01/15/2.....		05/03/2021.....	GOLDMAN SACHS & COMPANY.....		357,875	350,000	7,085	3.C FE.....
87422V AJ 7	TALEN ENERGY SUPPLY LLC 7.625% 06/01/2.....		06/08/2021.....	BARCLAYS CAPITAL INC.....		261,378	260,000	496	3.C FE.....
87901J AH 8	TEGNA INC 5.000% 09/15/29.....		06/29/2021.....	BANK OF AMERICA N.A.....		680,063	650,000	9,569	3.C FE.....
87952V AR 7	TELESAT CANADA 5.625% 12/06/26.....	A.....	06/07/2021.....	GOLDMAN SACHS & COMPANY.....		1,050,246	1,050,000	1,313	4.A FE.....
88033G DA 5	TENET HLTHCR CORP 5.125% 11/01/27.....		06/08/2021.....	CREDIT SUISSE SECURITIES USA L.....		1,361,750	1,300,000	7,218	4.A FE.....
88167A AD 3	TEVA PHARMACEUTICAL FINANCE NE 2.800%.....	D.....	06/08/2021.....	JP MORGAN SECURITIES LTD LDN.....		672,165	675,000	7,298	3.C FE.....
89114Q CG 1	TORONTO-DOMINION BANKTHE 0.750% 06/12/.....	A.....	05/19/2021.....	TD SECURITIES USA LLC.....		4,034,680	4,000,000	13,250	1.D FE.....
89153V AS 8	TOTAL CAPITAL INTERNATIONAL SA 2.434%.....	D.....	04/23/2021.....	BNP PARIBAS.....		5,272,450	5,000,000	36,172	1.E FE.....
893647 BK 2	TRANSDIGM INC 8.000% 12/15/25.....		06/08/2021.....	MORGAN STANLEY & CO.....		591,897	545,000	8,357	4.A FE.....
89680E AA 7	TRITON WATER HOLDINGS INC 6.250% 04/01.....		06/29/2021.....	Various.....		1,007,283	1,000,000	13,316	5.A FE.....

QE04.5

**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
897051 AB 4	TRONOX INC 6.500% 05/01/25.....		06/07/2021.....	JSES.....		668,925	625,000	4,288	4.A FE.....
902674 YF 1	UBS AG (LONDON BRANCH) 0.375% 06/01/23.....	D.....	05/24/2021.....	UBS SECURITIES LLC.....		4,994,650	5,000,000		1.D FE.....
90320B AA 7	UPC BROADBAND HOLDING BV 4.875% 07/15/.....	D.....	06/07/2021.....	JSES.....		700,840	700,000	4,550	3.C FE.....
90932L AH 0	UNITED AIRLINES INC210795 4.625% 04/15.....		06/11/2021.....	SUNTRUST ROBINSON HUMPHREY.....		999,600	960,000	6,660	3.B FE.....
91324P EB 4	UNITEDHEALTH GROUP INCORPORATE 0.550%.....		05/18/2021.....	GOLDMAN SACHS & COMPANY.....		3,000,630	3,000,000	.46	1.G FE.....
914906 AV 4	UNIVISION COMMUNICATIONS INC 4.500% 05.....		05/07/2021.....	JP MORGAN SECURITIES LTD LDN.....		775,000	775,000		4.A FE.....
92329V AU 6	VENTURE CDO LTD VENTR_16-25A 1.888% 04.....	D.....	05/21/2021.....	WELLS FARGO & CO.....		380,114	380,000	.698	1.B FE.....
92343V GG 3	VERIZON COMMUNICATIONS INC 1.450% 03/2.....		04/21/2021.....	JP MORGAN SECURITIES LTD LDN.....		5,029,350	5,000,000	6,243	2.A FE.....
92840V AA 0	VISTRA OPERATIONS COMPANY LLC 5.500% 0.....		06/08/2021.....	SAMRC.....		783,940	760,000	11,495	3.B FE.....
92840V AH 5	VISTRA OPERATIONS COMPANY LLC 4.375% 0.....		05/05/2021.....	JP MORGAN SECURITIES LTD LDN.....		300,000	300,000		3.B FE.....
92890K BF 1	WF-RBS COMMERCIAL MORTGAGE TRU 4.371%.....		05/24/2021.....	PTCP.....		215,461	200,000	.607	1.A FM.....
92914X AN 9	VOYA CLO LTD VOYA_15-2A 1.673% 07/23/2.....	D.....	06/03/2021.....	JP MORGAN SECURITIES LTD LDN.....		500,000	500,000	1,092	1.B FE.....
949746 SH 5	WELLS FARGO & COMPANY 3.000% 10/23/26.....		05/04/2021.....	WELLS FARGO & CO.....		4,320,840	4,000,000	4,333	2.A FE.....
95081Q AP 9	WESCO DISTRIBUTION INC 7.250% 06/15/28.....		06/22/2021.....	WELLS FARGO & CO.....		1,033,463	930,000	1,686	3.C FE.....
958667 AC 1	WESTERN GAS PARTNERS LP 5.300% 02/01/3.....		06/08/2021.....	JP MORGAN SECURITIES LTD LDN.....		526,443	475,000	9,021	3.B FE.....
96950G AE 2	WILLIAMS SCOTSMAN INTERNATIONA 4.625%.....		06/08/2021.....	MORGAN STANLEY & CO.....		461,799	450,000	6,648	4.C FE.....
98262P AA 9	WEIGHT WATCHERS INTL INC 4.500% 04/15/.....		06/09/2021.....	UBS SECURITIES LLC.....		996,125	1,000,000	3,313	3.C FE.....
98875J AC 8	ZAIS MATRIX CDO I ZAIS_20-16A 2.488% 1.....	D.....	05/21/2021.....	WELLS FARGO & CO.....		626,875	625,000	1,512	1.A FE.....
3899999	Total - Bonds - Industrial and Miscellaneous.....					392,782,975	382,967,813	1,850,521	XXX
<b>Bonds - Unaffiliated Bank Loans</b>									
85236H AB 5	STADCO LA LLC 06/29/23.....		06/30/2021.....	Various.....		30,908	30,908		2.C.....
8299999	Total - Bonds - Unaffiliated Bank Loans.....					30,908	30,908	0	XXX
8399997	Total - Bonds - Part 3.....					926,505,527	911,172,880	2,253,724	XXX
8399999	Total - Bonds.....					926,505,527	911,172,880	2,253,724	XXX
<b>Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded</b>									
682680 10 3	ONEOK INC.....		05/17/2021.....	JP MORGAN SECURITIES LTD LDN.....	7,430	401	XXX		XXX
9099999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....					401	XXX	0	XXX
<b>Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other</b>									
31338# 11 2	FEDERAL HOME LOAN BANK OF BOST.....		04/07/2021.....	Various.....	8,374,000	837,400	XXX		XXX
9199999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other.....					837,400	XXX	0	XXX
9799997	Total - Common Stocks - Part 3.....					837,801	XXX	0	XXX
9799999	Total - Common Stocks.....					837,801	XXX	0	XXX
9899999	Total - Preferred and Common Stocks.....					837,801	XXX	0	XXX
9999999	Total - Bonds, Preferred and Common Stocks.....					927,343,328	XXX	2,253,724	XXX

QE04.6

**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 reig 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		06/01/2021	GINNIE MAE I GNMA I 7.000% 781357 7.00		3,055	3,055	3,002	3,028		28		28		3,055			0	87	10/15/2025	1.A
36225B	QL 5		06/01/2021	GINNIE MAE I GNMA I 6.500% 781359 6.50		1,846	1,846	1,805	1,826		20		20		1,846			0	50	12/15/2025	1.A
36225B	QN 1		06/01/2021	GINNIE MAE I GNMA I 7.500% 781361 7.50		3,064	3,064	2,982	3,024		41		41		3,064			0	94	12/15/2025	1.A
36225B	QR 2		06/01/2021	GINNIE MAE I GNMA I 8.000% 781364 8.00		40	40	41	40				0		40			0	1	12/15/2030	1.A
91282C	AG 6		06/22/2021	UNITED STATES TREASURY 0.125% 08/31/22	JP MORGAN SECURITIES LTD LDN	10,002,344	10,000,000	9,999,239	9,999,341		188		188		9,999,529		2,815	2,815	10,156	08/31/2022	1.A
91282C	BC 4		06/23/2021	UNITED STATES TREASURY 0.375% 12/31/25		49,082,031	50,000,000	49,996,094	49,996,094		372		372		49,996,466		(914,435)	(914,435)	90,124	12/31/2025	1.A
91282C	BU 4		06/22/2021	UNITED STATES TREASURY 0.125% 03/31/23		324,783,008	325,000,000	324,784,180			12,675		12,675		324,796,855		(13,847)	(13,847)	68,665	03/31/2023	1.A
0599999	Total - Bonds - U.S. Government					383,875,388	385,008,005	384,787,343	60,003,353	0	13,324	0	13,324	0	384,800,855	0	(925,467)	(925,467)	169,177	XXX	XXX

**Bonds - U.S. Special Revenue and Special Assessment**

13077C	M4 3		04/28/2021	CALIFORNIA STATE UNIVERSITY 5.000% 11/	BARCLAYS CAPITAL INC	4,626,114	4,000,000	4,488,720	4,204,518		(16,289)		(16,289)		4,188,229		437,886	437,886	98,333	11/01/2039	1.D FE
13077C	M5 0		04/28/2021	CALIFORNIA STATE UNIVERSITY 5.000% 11/	BARCLAYS CAPITAL INC	4,611,247	4,000,000	4,474,200	4,198,665		(15,812)		(15,812)		4,182,854		428,393	428,393	98,333	11/01/2044	1.D FE
196479	6U 8		05/03/2021	COLORADO HOUSING AND FINANCE A 3.250%	Call 100.0000	1,730,000	1,730,000	1,730,000	1,730,000				0		1,730,000			0	28,113	11/01/2034	1.A FE
196479	6V 6		05/03/2021	COLORADO HOUSING AND FINANCE A 3.550%	Call 100.0000	455,000	455,000	455,000	455,000				0		455,000			0	8,076	05/01/2037	1.A FE
254839	P4 9		04/01/2021	DISTRICT COLUMBIA REV - GEORGE 5.000%		18,790,000	18,790,000	17,635,379	18,929,120		(139,120)		(139,120)		18,790,000			0	469,750	04/01/2040	1.G FE
31283H	NA 9		06/01/2021	FEDERAL HOME LOAN MORTGAGE COR FHLMC 7.5		11	11	11	11				0		11			0		12/01/2030	1.A
31283H	NE 1		06/01/2021	FEDERAL HOME LOAN MORTGAGE COR 8.000%		1	1	1	1				0		1			0		10/01/2030	1.A
3133AJ	PG 2		06/01/2021	FEDERAL HOME LOAN MORTGAGE COR 2.000%	Paydown	71,204	71,204	71,772			(567)		(567)		71,204			0	119	04/01/2051	1.A
3133KJ	JC 7		06/01/2021	FEDERAL HOME LOAN MORTGAGE COR 2.500%	Paydown	2,412,148	2,412,148	2,508,634	2,499,351		(87,203)		(87,203)		2,412,148			0	24,380	07/01/2050	1.A
3133KJ	XL 1		06/01/2021	FEDERAL HOME LOAN MORTGAGE COR 3.000%	Paydown	3,791,682	3,791,682	4,022,145	4,004,721		(213,039)		(213,039)		3,791,682			0	47,466	08/01/2050	1.A
31402C	5L 2		06/01/2021	FEDERAL NATIONAL MORTGAGE ASSO FNMA 6.50		872	872	836	848		24		24		872			0	23	12/01/2031	1.A
3140GS	RR 5		06/01/2021	FEDERAL NATIONAL MORTGAGE ASSO 4.000%	Paydown	436,558	436,558	474,142			(37,585)		(37,585)		436,558			0	1,455	10/01/2047	1.A

QE05

**SCHEDULE D - PART 4**

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

QE05.1

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 ign	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
3140H1 WL 0	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2021.	Paydown.....		525,684	525,684	561,331			(35,648)		(35,648)		525,684		0	0	1,533	03/01/2048.	1.A.....
3140K0 SN 9	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		06/01/2021.	Paydown.....		1,788,629	1,788,629	1,834,462	1,828,437		(39,808)		(39,808)		1,788,629		0	0	21,969	12/01/2049.	1.A.....
3140KH GY 1	FEDERAL NATIONAL MORTGAGE ASSO 2.500%		06/01/2021.	Paydown.....		3,422,476	3,422,476	3,562,049	3,550,180		(127,703)		(127,703)		3,422,476		0	0	29,950	07/01/2050.	1.A.....
3140L3 N4 9	FEDERAL NATIONAL MORTGAGE ASSO 2.000%		06/01/2021.	Paydown.....		29,095	29,095	29,341			(245)		(245)		29,095		0	0	48	04/01/2051.	1.A.....
3140L5 BA 3	FEDERAL NATIONAL MORTGAGE ASSO 2.000%		06/01/2021.	Paydown.....		113,797	113,797	117,336			(3,538)		(3,538)		113,797		0	0	190	04/01/2036.	1.A.....
3140QE AF 9	FEDERAL NATIONAL MORTGAGE ASSO 2.500%		06/01/2021.	Paydown.....		1,933,871	1,933,871	2,011,226	2,004,249		(70,378)		(70,378)		1,933,871		0	0	18,141	07/01/2050.	1.A.....
3140QK LF 3	FEDERAL NATIONAL MORTGAGE ASSO 2.000%		06/01/2021.	Paydown.....		81,164	81,164	81,836			(672)		(672)		81,164		0	0	135	04/01/2051.	1.A.....
3140QK NX 2	FEDERAL NATIONAL MORTGAGE ASSO 2.000%		06/01/2021.	Paydown.....		127,274	127,274	131,331			(4,057)		(4,057)		127,274		0	0	212	05/01/2036.	1.A.....
3140X5 6F 5	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		06/01/2021.	Paydown.....		466,118	466,118	504,354			(38,236)		(38,236)		466,118		0	0	1,554	03/01/2048.	1.A.....
3140X6 SW 2	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2021.	Paydown.....		311,212	311,212	333,046			(21,833)		(21,833)		311,212		0	0	908	04/01/2048.	1.A.....
31418D TQ 5	FEDERAL NATIONAL MORTGAGE ASSO 2.000%		06/01/2021.	Paydown.....		892,765	892,765	923,523	922,449		(29,685)		(29,685)		892,765		0	0	7,184	10/01/2050.	1.A.....
45200F 7G 8	ILLINOIS FINANCE AUTHORITY Illinois Fina		04/01/2021.	Redemption 100.0000.....		5,000,000	5,000,000	4,881,150	4,994,002		5,998		5,998		5,000,000		0	0	150,000	10/01/2032.	1.F FE.....
57583U CL 0	MASSACHUSETTS ST DEV FIN AGY 5.250% 04		04/01/2021.	Redemption 100.0000.....		5,500,000	5,500,000	5,642,010	5,504,555		(4,555)		(4,555)		5,500,000		0	0	144,375	04/01/2037.	1.D FE.....
57586N XX 4	MASSACHUSETTS ST HSG FIN AGY 4.250% 12		04/01/2021.	Call 100.0000.....		935,000	935,000	935,000	935,000		0		0		935,000		0	0	13,246	12/01/2035.	1.C FE.....
57586N XY 2	MASSACHUSETTS ST HSG FIN AGY 4.350% 12		04/01/2021.	Call 100.0000.....		490,000	490,000	490,000	490,000		0		0		490,000		0	0	7,105	12/01/2040.	1.C FE.....
647201 HD 7	NEW MEXICO MTG FIN AUTH 2.900% 08/01/4		06/01/2021.	Redemption 100.0000.....		407,201	407,201	407,201	407,201		0		0		407,201		0	0	16,193	08/01/2040.	1.A FE.....
649670 LF 1	NEW YORK N Y CITY EDL CONSTR F 5.750%		04/22/2021.	COACT.....		9,345,000	9,345,000	9,083,433	9,136,399		4,293		4,293		9,140,692		204,308	204,308	300,013	04/01/2041.	1.D FE.....
64971W 3B 4	NEW YORK CITY TRANSITIONAL FIN 5.500%		05/07/2021.	Call 100.0000.....		5,000	5,000	5,000	5,000		0		0		5,000		0	0	142	11/01/2035.	1.A FE.....
79766D CB 3	SAN FRANCISCO CALIF CITY&CNTY 5.000% 0		05/04/2021.	COACT.....		10,000,000	10,000,000	10,067,700	10,002,887		(2,887)		(2,887)		10,000,000		0	0	252,778	05/01/2027.	1.E FE.....
880461 2F 4	TENNESSEE HSG DEV AGY 3.500% 07/01/50		05/01/2021.	Call 100.0000.....		15,000	15,000	15,951	15,907		(31)		(31)		15,876		(876)	(876)	416	07/01/2050.	1.B FE.....
92812U Q8 4	VIRGINIA ST HSG DEV AUTH 2.850% 12/25/		06/25/2021.	Redemption 100.0000.....		1,011,999	1,011,999	1,011,999	1,011,999		0		0		1,011,999		0	0	11,392	12/25/2049.	1.A FE.....

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments					79,326,122	78,088,761	78,490,119	76,830,500	0	(878,576)	0	(878,576)	0	78,256,412	0	1,069,711	1,069,711	1,753,532	XXX	XXX
<b>Bonds - Industrial and Miscellaneous</b>																					
000000	00 0 SUMMARY ADJUSTMENT		06/30/2021	VARIOUS		7				(124)			(124)		(207,489)		207,494	207,494		08/31/2022	2.B Z
00115*	AA 0 AES ILUMINA LLC 6.000% 03/26/32		06/30/2021	Various		72,183	72,183	72,183	72,183				0		72,183			0	2,235	03/26/2032	5.C
00809Y	AA 6 AES ANDRES BV/DOMINICAN POWER 7.950% 0	D	05/04/2021	Call 103.9750		227,705	219,000	228,014			(165)		(165)		227,849		(8,849)	(8,849)	17,072	05/11/2026	3.C FE
00809Y	AB 4 AES ANDRES BV/DOMINICAN POWER 7.950% 0	D	04/26/2021	CITIGROUP GLOBAL MARKETS INC/		312,340	300,000	293,952	296,293		56		56		296,349		15,991	15,991	12,431	05/11/2026	3.C FE
00834A	AA 7 AFFIRM ASSET SECURITIZATION TR 1.900%		06/15/2021	Paydown		792,143	792,143	792,099	792,060		83		83		792,143			0	6,230	01/15/2025	1.F FE
00834C	AA 3 AFFIRM INC AFFRM_21-Z1 1.070% 08/15/25		06/15/2021	Paydown		140,147	140,147	140,142			5		5		140,147			0	167	08/15/2025	1.C FE
01750L	AA 1 ALLEGRO CLO VIII LTD ALLEG_18-1.284%	D	05/14/2021	WELLS FARGO & CO		5,004,500	5,000,000	5,002,500			(102)		(102)		5,002,398		2,102	2,102	5,884	07/15/2031	1.A FE
019736	AE 7 ALLISON TRANSMISSION INC 4.750% 10/01/		06/07/2021	MORGAN STANLEY & CO		1,357,335	1,302,000	1,275,960	1,283,107		535		535		1,283,642		73,693	73,693	42,604	10/01/2027	3.B FE
02156L	AC 5 NUMERICABLE GROUP SA 5.500% 01/15/28	D	06/30/2021	TD SECURITIES USA LLC		517,500	500,000	515,515			(277)		(277)		515,238		2,262	2,262	5,882	01/15/2028	4.B FE
02377A	AA 6 AMERICAN AIRLINES 3.700% 10/01/26		04/01/2021	Various		36,278	36,278	36,278	36,278				0		36,278			0	671	10/01/2026	3.A FE
02377A	AA 6 AMERICAN AIRLINES 3.700% 10/01/26		06/29/2021	Various		916,134	904,823	904,823	904,823	56,355			56,355		904,823		11,310	11,310	25,109	10/01/2026	3.A FE
02378*	AA 8 AMERICAN AIRLINES 2017-2 CLASS 5.180%		04/15/2021	Redemption 100.0000		380,273	380,273	380,273	380,273				0		380,273			0	9,849	10/15/2023	3.A PL
03789X	AD 0 APPLEBEES / IHOP FUNDING LLC D 4.194%		06/05/2021	Paydown		7,500	7,500	7,500	7,500				0		7,500			0	157	06/07/2049	2.B FE
038522	AQ 1 ARAMARK SERVICES INC 5.000% 02/01/28		06/08/2021	JEFFERIES & COMPANY INC		1,320,800	1,270,000	1,270,000	1,270,000				0		1,270,000		50,800	50,800	54,504	02/01/2028	4.A FE
044209	AF 1 ASHLAND INC. 4.750% 08/15/22		06/07/2021	Various		518,235	500,000	491,250	497,944		294		294		498,239		19,996	19,996	19,396	08/15/2022	3.A FE
04650Y	AA 8 AMBIENCE MERGER SUB INC 4.875% 07/15/2		06/24/2021	BARCLAYS CAPITAL INC		222,475	220,000	220,000					0		220,000		2,475	2,475		07/15/2028	6. *
05330A	AA 5 RUTA DEL MAIPO SOCIEDAD CONCES AUTOPISTA	D	06/15/2021	Various		324,095	324,095	350,023	328,815		(4,720)		(4,720)		324,095			0	11,948	06/15/2022	2.C FE
058498	AR 7 BALL CORP BALL CORP 5% 3/15/2022 5.000		04/19/2021	CITIGROUP GLOBAL MARKETS INC/		1,032,500	1,000,000	1,000,000	1,000,000				0		1,000,000		32,500	32,500	30,000	03/15/2022	3.A FE
058498	AT 3 BALL CORP 5.250% 07/01/25		06/29/2021	Various		7,923,125	7,000,000	7,000,000	7,000,000				0		7,000,000		923,125	923,125	360,828	07/01/2025	3.A FE
05990T	AU 1 BANC OF AMERICA FUNDING CORP 3.750%		06/01/2021	Various		109,942	109,942	109,942	109,942				0		109,942			0	1,735	02/01/2037	1.A FM
071734	AK 3 VALEANT PHARMACEUTICALS INTERN 6.250%	A	06/29/2021	GOLDMAN SACHS & COMPANY		221,630	225,000	220,005			25		25		220,030		1,599	1,599	5,313	02/15/2029	4.B FE
08861Y	AA 4 BANKERS HEALTHCARE GROUP SECUR 1.420%		06/17/2021	Paydown		23,122	23,122	23,121			1		1		23,122			0	36	11/17/2033	1.C FE

QE05.2

**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
09951L AB 9	BOOZ ALLEN HAMILTON INC 4.000% 07/01/2		06/11/2021	BANK OF AMERICA N.A.....		476,463	470,000	470,000					0		470,000		6,463	6,463		07/01/2029	3.C FE.....
10553Y AF 2	BRASKEM FINANCE LTD 6.450% 02/03/24	D	06/07/2021	JEFFERIES & COMPANY INC.....		3,397,500	3,000,000	3,232,500	3,149,100		(10,678)		(10,678)		3,138,422		259,078	259,078	164,476	02/03/2024	3.A FE.....
109696 AA 2	BRINKS COMPANY 4.625% 10/15/27.....		06/08/2021	GOLDMAN SACHS & COMPANY..		135,040	130,000	128,700	129,076		27		27		129,102		5,938	5,938	3,925	10/15/2027	3.C FE.....
1248EP CL 5	CCO HOLDINGS LLC/CCO HOLDINGS 4.500% 0		06/07/2021	MITSUBISHI UFJ SECURITIES USA		1,502,550	1,500,000	1,500,000					0		1,500,000		2,550	2,550	8,813	06/01/2033	3.B FE.....
126307 AH 0	CSC HLDGS LLC 5.250% 06/01/24.....		06/07/2021	Various.....		170,690	157,000	153,860	155,325		104		104		155,429		15,262	15,262	4,304	06/01/2024	4.C FE.....
126307 AS 6	CSC HLDGS LLC 5.375% 02/01/28.....		06/07/2021	JP MORGAN SECURITIES LTD LDN		2,107,500	2,000,000	2,000,000	2,000,000				0		2,000,000		107,500	107,500	91,973	02/01/2028	3.C FE.....
126307 AU 1	CSC HLDGS LLC 5.500% 05/15/26.....		05/17/2021	Call 102.7500.....		551,768	537,000	542,260	540,207		(145)		(145)		540,063		(3,063)	(3,063)	29,535	05/15/2026	3.C FE.....
126307 AZ 0	CSC HLDGS LLC 6.500% 02/01/29.....		06/14/2021	Various.....		4,950,505	4,500,000	4,521,250	4,516,566		(560)		(560)		4,516,006		434,499	434,499	254,132	02/01/2029	3.C FE.....
126307 BA 4	CSC HLDGS LLC 5.750% 01/15/30.....		06/07/2021	BANK OF AMERICA N.A.....		60,622	58,000	58,000	58,000				0		58,000		2,622	2,622	3,002	01/15/2030	4.C FE.....
126307 BK 2	CSC HLDGS LLC 5.000% 11/15/31.....		06/29/2021	JEFFERIES & COMPANY INC.....		677,403	675,000	674,021			8		8		674,029		3,374	3,374	4,500	11/15/2031	4.C FE.....
126694 3B 2	CWHL_06-8 CWHL 2006-8 1A1 6.000% 05/01		06/01/2021	Various.....		32,909	33,045	30,140	27,525		5,385		5,385		32,909				823	05/01/2036	1.D FM.....
12702* AA 4	CVS PASSTHROUGH TRUST 3.901% 10/10/39		04/10/2021	Various.....		17,174	17,174	17,174	17,174				0		17,174				223	10/10/2039	2.A.....
12702* AA 4	CVS PASSTHROUGH TRUST 3.901% 10/10/39		06/10/2021	Various.....		34,515	34,515	34,515	34,515				0		34,515				617	10/10/2039	2.B.....
12708# AA 4	CHARTER COMMUNICATIONS CTL 5.550% 07/1		06/15/2021	Redemption 100.0000.....		16,731	16,731	16,731	16,731				0		16,731				387	07/15/2035	2.B PL.....
13123X BD 3	CALLON PETRO CO 8.000% 08/01/28.....		06/21/2021	BANK OF AMERICA N.A.....		91,125	90,000	90,000					0		90,000		1,125	1,125		08/01/2028	6.*.....
156700 AX 4	CENTURYLINK INC 6.750% 12/01/23.....		06/22/2021	Various.....		529,944	480,000	531,494			(777)		(777)		530,717		(773)	(773)	2,070	12/01/2023	4.B FE.....
156700 BA 3	CENTURYLINK INC 7.500% 04/01/24.....		06/15/2021	MARKETAXESS CORPORATION..		22,401	20,000	22,366			(17)		(17)		22,349		52	52	317	04/01/2024	4.B FE.....
156700 BD 7	CENTURYLINK INC 4.500% 01/15/29.....		06/08/2021	MARKETAXESS CORPORATION..		313,684	325,000	320,125			62		62		320,187		(6,503)	(6,503)	7,841	01/15/2029	3.C FE.....
18683K AM 3	CLIFFS NATURAL RESOURCES INC 5.750% 03		06/07/2021	CITIGROUP GLOBAL MARKETS INC/		95,788	93,000	88,457	90,145		136		136		90,281		5,507	5,507	4,115	03/01/2025	4.B FE.....
19416M AB 5	COLGATE ENERGY PARTNERS III LL 5.875%		06/16/2021	CREDIT SUISSE SECURITIES USA L		180,900	180,000	180,000					0		180,000		900	900		07/01/2029	4.C FE.....
22112E AC 2	COSAN LUXEMBOURG SA 7.000% 01/20/27	D	06/08/2021	Various.....		1,595,625	1,500,000	1,486,830	1,489,268		104		104		1,489,373		106,252	106,252	93,334	01/20/2027	3.B FE.....
23311V AG 2	DCP MIDSTREAM OPERATING LP 5.375% 07/1		06/08/2021	WELLS FARGO & CO.....		550,475	500,000	500,000	500,000				0		500,000		50,475	50,475	24,262	07/15/2025	3.A FE.....
242370 AD 6	DEAN FOODS CO. 6.500% 03/15/23.....		06/16/2021	Various.....		34,121	2,645,000	3	3				0		3		34,118	34,118		03/15/2023	6.*.....
247367 AX 3	DELTA AIR LINES 2002-1 CLASS G 6.718%		06/10/2021	Various.....		78,497	75,987	67,818	75,249		19		19		75,268		719	719	7,175	01/02/2023	2.A FE.....
268648 AN 2	EMC CORP/ MASSACHUSETTS 3.375% 06/01/2		06/29/2021	Various.....		11,054,298	10,675,000	9,574,853	10,094,230		53,867		53,867		10,148,097		906,200	906,200	186,898	06/01/2023	3.C FE.....
28415L AA 1	ELASTIC NV 4.125% 07/15/29.....	D	06/30/2021	JP MORGAN SECURITIES LTD LDN		185,925	185,000	185,000					0		185,000		925	925		07/15/2029	6.*.....

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**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 ei 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
29247H AA 2	EMPRESA GENERADORA DE ELECTRIC 7.950%	D	05/13/2021.	AMHERST PIERPONT SECURITIES LL		83,268	81,000	84,326			(123)		(123)	84,203		(935)	(935)	3,327	05/11/2026.	3.C FE	
29260F AD 2	ENDEAVOR ENERGY RESOURCES LP 5.500% 01		06/08/2021.	BANK OF AMERICA N.A.		272,139	262,000	262,000	262,000				0	262,000		10,139	10,139	12,408	01/30/2026.	3.C FE	
29336U AD 9	CROSSTEX ENERGY LP 5.050% 04/01/45		06/11/2021.	BARCLAYS CAPITAL INC.		424,375	500,000	416,250	419,765	21,005	338		21,343	420,103		4,272	4,272	17,815	04/01/2045.	3.A FE	
30251G AY 3	FMG RESOURCES AUGUST 2006 PTY 5.125% 0	D	06/01/2021.	COACT		232,125	215,000	215,000	215,000				0	215,000		17,125	17,125	7,744	03/15/2023.	3.A FE	
30288* AE 0	FLNG LIQUEFACTION 2 LLC 4.390% 12/31/3		06/30/2021.	Redemption 100.0000		51,840	51,840	51,840	51,840				0	51,840				1,138	12/31/2038.	2.B FE	
35671D AZ 8	FREEMPORT-MCMORAN COPPER & GOLD 3.875%		06/07/2021.	US BANCORP INVESTMENTS INC.		494,143	475,000	460,750	469,061		622		622	469,683		24,460	24,460	13,498	03/15/2023.	3.A FE	
35671D BC 8	FREEMPORT-MCMORAN COPPER & GOLD 5.450%		06/08/2021.	Various		6,003,750	5,000,000	4,725,000	4,743,463		1,058		1,058	4,744,521		1,259,229	1,259,229	190,901	03/15/2043.	3.A FE	
35671D BL 8	FREEMPORT-MCMORAN COPPER & GOLD 4.550%		06/08/2021.	US BANCORP INVESTMENTS INC.		820,157	755,000	743,085	748,119		381		381	748,500		71,657	71,657	19,657	11/14/2024.	3.A FE	
35877# AA 0	FRISCO HQ OPERATIONS LLC 4.130% 12/15/		06/15/2021.	Redemption 100.0000		217,547	217,547	217,547	217,547				0	217,547				4,492	12/15/2037.	2.C PL	
364725 BC 4	TEGNA INC 5.500% 09/15/24		06/29/2021.	JP MORGAN SECURITIES LTD LDN		109,022	107,000	105,971	106,580		30		30	106,610		2,412	2,412	3,694	09/15/2024.	3.C FE	
37959P AA 5	GLOBAL SC FINANCE SRL SEACO_20 2.170%	C	06/17/2021.	Paydown		317,289	317,289	317,451	317,421		(132)		(132)	317,289				2,872	10/17/2040.	1.F FE	
37959P AC 1	GLOBAL SC FINANCE SRL SEACO_20 2.260%	C	06/17/2021.	Paydown		56,494	56,494	56,764	56,756		(262)		(262)	56,494				532	11/19/2040.	1.F FE	
382550 BL 4	GOODYEAR TIRE & RUBBER CO 5.000% 07/15		06/15/2021.	BANK OF AMERICA N.A.		31,056	30,000	30,000					0	30,000		1,056	1,056	121	07/15/2029.	3.C FE	
404119 BW 8	HCA-THE HEALTHCARE CO 5.875% 02/01/29		06/15/2021.	BNP PARIBAS		8,879,500	7,500,000	7,500,000	7,500,000				0	7,500,000		1,379,500	1,379,500	376,979	02/01/2029.	3.B FE	
40436T AG 1	HIGHBRIDGE LOAN MANAGEMENT LTD 3.838%	C	06/21/2021.	Paydown		250,000	250,000	237,500	239,852		10,148		10,148	250,000				6,545	01/20/2028.	2.C FE	
40439H AA 7	HIN TIMESHARE TRUST HINTT_20-A 1.390%		06/09/2021.	Paydown		177,229	177,229	177,202	177,202		27		27	177,229				1,012	10/09/2039.	1.A FE	
40439H AB 5	HIN TIMESHARE TRUST HINTT_20-A 2.230%		06/09/2021.	Paydown		39,286	39,286	39,276	39,273		12		12	39,286				360	10/09/2039.	1.F FE	
40439H AC 3	HIN TIMESHARE TRUST HINTT_20-A 3.420%		06/09/2021.	Paydown		26,584	26,584	26,581	26,578		6		6	26,584				373	10/09/2039.	2.B FE	
410345 AL 6	HANESBRANDS INC 4.875% 05/15/26		06/10/2021.	JEFFERIES & COMPANY INC.		1,350,000	1,250,000	1,227,350	1,234,707		594		594	1,235,301		114,699	114,699	35,378	05/15/2026.	3.C FE	
428102 AC 1	HESS MIDSTREAM PARTNERS LP 5.625% 02/1		06/15/2021.	Various		895,819	860,000	860,000	860,000				0	860,000		35,819	35,819	40,193	02/15/2026.	3.A FE	
43284M AB 4	HILTON GRAND VACATIONS BORROWE 4.875%		06/14/2021.	DEUTSCHE BANK SECURITIES INC		560,700	560,000	560,000					0	560,000		700	700		07/01/2031.	4.C FE	

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**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 reig 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
436440 AM 3	HOLOGIC INC 4.625% 02/01/28.....		06/08/2021.	CREDIT SUISSE SECURITIES USA L		1,461,263	1,395,000	1,395,000	1,395,000				0		1,395,000		66,263	66,263	55,379	02/01/2028.	3.C FE.....
460599 AC 7	INTL GAME TECHNOLOGY PLC 6.500% 02/15/	D	06/07/2021.	JEFFERIES & COMPANY INC.....		1,117,500	1,000,000	1,000,000	1,000,000				0		1,000,000		117,500	117,500	53,083	02/15/2025.	3.C FE.....
47032F AB 5	JAMES HARDIE INTERNATIONAL FIN 5.000%	D	06/07/2021.	WELLS FARGO & CO.....		2,722,005	2,574,000	2,554,265	2,559,588		381		381		2,559,969		162,036	162,036	115,830	01/15/2028.	3.A FE.....
50152# AL 1	KWIK TRIP INC 4.080% 05/24/37.....		05/24/2021.	Various.....		67,902	67,902	67,902	67,902				0		67,902				1,385	05/24/2037.	2.C PL.....
50188Y AE 4	LCM LTD PARTNERSHIP LCM_24A 1.168% 03/	C	06/14/2021.	JP MORGAN SECURITIES LTD LDN		1,000,160	1,000,000	1,000,400			(17)		(17)		1,000,383		(223)	(223)	1,850	03/20/2030.	1.A FE.....
52524V AQ 2	LEHMAN XS TRUST LXS_07-15N 0.992% 08/2		06/25/2021.	Various.....		249,335	261,130	186,303	204,533		44,801		44,801		249,335				1,102	08/26/2047.	1.D FM.....
550241 AA 1	CENTURYLINK INC 5.375% 06/15/29.....		06/08/2021.	GOLDMAN SACHS & COMPANY..		251,588	250,000	250,000					0		250,000		1,588	1,588		06/15/2029.	3.C FE.....
55303X AC 9	MGM GROWTH PROPERTIES OPERATIN 5.625%		06/07/2021.	BANK OF AMERICA N.A.....		840,996	780,000	801,450	791,159		(784)		(784)		790,375		50,621	50,621	26,569	05/01/2024.	3.C FE.....
55303X AJ 4	MGM GROWTH PROPERTIES OPERATIN 5.750%		06/07/2021.	Various.....		5,171,500	4,650,000	4,650,000	4,650,000				0		4,650,000		521,500	521,500	219,490	02/01/2027.	3.C FE.....
55342U AH 7	MPT OPERATING PARTNERSHIP LP / 5.000%		06/07/2021.	JSES.....		822,682	780,000	744,900	754,260		710		710		754,970		67,712	67,712	25,350	10/15/2027.	3.A FE.....
55389T AA 9	MVW OWNER TRUST MVWOT_21-1WA 1.140% 01		06/20/2021.	Paydown.....		20,080	20,080	20,075			5		5		20,080				20	01/22/2041.	1.A FE.....
55400E AB 5	TIMESHARE LOAN BACKED NOTES MV 2.730%		06/20/2021.	Paydown.....		72,638	72,638	73,072	73,061		(423)		(423)		72,638				826	10/20/2037.	1.F FE.....
59567L AA 2	MIDCAP FINANCIAL ISSUER TRUST 6.500% 0		06/29/2021.	UBS SECURITIES LLC.....		997,500	950,000	961,558			(124)		(124)		961,434		36,066	36,066	10,635	05/01/2028.	4.A FE.....
600814 AN 7	MILLICOM INTL CELLULAR S.A. 5.125% 01/	D	06/08/2021.	MIZUHO SECURITIES USA INC....		1,276,358	1,215,000	1,148,175	1,161,161		1,427		1,427		1,162,587		113,770	113,770	25,080	01/15/2028.	3.B FE.....
65342Q AB 8	NEXTERA ENERGY PARTNERS LP 4.500% 09/1		06/22/2021.	RBC DOMINION SECURITIES INC		1,379,160	1,277,000	1,219,535	1,235,226		1,409		1,409		1,236,635		142,525	142,525	44,535	09/15/2027.	3.A FE.....
65342R AE 0	NFP CORP 4.875% 08/15/28.....		05/20/2021.	STIFEL NICOLAUS.....		344,250	340,000	340,000					0		340,000		4,250	4,250		08/15/2028.	4.A FE.....
65409Q BK 7	07/15/31		05/26/2021.	Various.....		1,228,656	1,225,000	1,225,000					0		1,225,000		3,656	3,656		07/15/2031.	4.B FE.....
67054K AA 7	NUMERICABLE GROUP SA 7.375% 05/01/26	D	06/07/2021.	Various.....		228,802	220,000	220,000	220,000				0		220,000		8,802	8,802	6,490	05/01/2026.	4.B FE.....
67054K AA 7	NUMERICABLE GROUP SA 7.375% 05/01/26	D	05/01/2021.	Various.....		290,326	280,000	280,000	280,000				0		280,000				34,844	05/01/2026.	4.B FE.....
674215 AL 2	OASIS PETROLEUM INC 6.375% 06/01/26		05/27/2021.	JP MORGAN SECURITIES LTD LDN		187,313	185,000	185,000					0		185,000		2,313	2,313		06/01/2026.	6. *.....
674599 CS 2	OCCIDENTAL PETROLEUM CORPORATI 3.500%		06/10/2021.	MARKETAXESS CORPORATION..		540,613	560,000	532,000			257		257		532,257		8,356	8,356	6,479	08/15/2029.	3.C FE.....
680665 AK 2	OLIN CORP 5.000% 02/01/30.....		06/07/2021.	MILLENNIUM ADVISORS LLC.....		809,400	760,000	753,000	754,440		109		109		754,549		54,851	54,851	13,511	02/01/2030.	3.C FE.....
69073T AT 0	OWENS-BROCKWAY GLASS CONTAINER 6.625%		06/29/2021.	SUMMIT SECURITIES (S) PTE LTD		353,925	325,000	354,991			(580)		(580)		354,411		(486)	(486)	2,751	05/13/2027.	4.C FE.....

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**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
69318F AG 3	PBF HOLDINGS CO LLC 7.250% 06/15/25		06/08/2021	UBS SECURITIES LLC.....		1,320,300	1,620,000	1,580,883	1,595,343	544,103	1,086		545,189		1,596,429		(276,129)	(276,129)	57,094	06/15/2025	4.A FE.....
69327R AJ 0	PDC ENERGY INC DELAWARE 5.750% 05/15/2		06/08/2021	MORGAN STANLEY & CO.....		2,358,875	2,260,000	2,260,000	2,260,000				0		2,260,000		98,875	98,875	73,999	05/15/2026	3.C FE.....
70137T AP 0	PARKLAND FUEL CORP 5.875% 07/15/27	A	06/08/2021	JP MORGAN SECURITIES LTD LDN		3,358,688	3,150,000	3,153,263	3,152,454		(111)		(111)		3,152,343		206,344	206,344	167,070	07/15/2027	3.B FE.....
737446 AM 6	POST HOLDINGS INC 5.750% 03/01/27.		06/07/2021	JSES.....		272,633	260,000	254,150	255,818		127		127		255,945		16,688	16,688	11,544	03/01/2027	4.B FE.....
737446 AN 4	POST HOLDINGS INC 5.625% 01/15/28.		06/08/2021	JEFFERIES & COMPANY INC.....		398,760	377,000	377,000	377,000				0		377,000		21,760	21,760	19,144	01/15/2028	4.B FE.....
74166Y AA 8	PRIMOSE SCHOOLS PROSE_19-1A 4.475% 07/		04/30/2021	Paydown.....		12,500	12,500	13,305	13,352		(852)		(852)		12,500		0	0	280	07/30/2049	2.B FE.....
74840L AB 8	QUICKEN LOANS INC 5.250% 01/15/28.		06/07/2021	GOLDMAN SACHS & COMPANY..		1,046,260	1,000,000	990,270	992,945		188		188		993,134		53,126	53,126	47,250	01/15/2028	3.A FE.....
750731 AA 9	02/10/49		06/10/2021	Redemption 100.0000.....		2,177	2,177	2,177	2,177				0		2,177		0	0	34	02/10/2049	2.A.....
751277 AN 4	NESTLE PURINA PETCARE CO 9.300% 05/01/		05/01/2021	Maturity.....		4,840,000	4,840,000	5,122,608	4,848,836		(8,836)		(8,836)		4,840,000		0	0	225,060	05/01/2021	1.E FE.....
780153 AU 6	Royal Caribbean Cruises Ltd 5.250% 11/ SCIENTIFIC GAMES CORP 5.000%		06/07/2021	JSES.....		826,824	800,000	815,000	803,110	212	(394)		(182)		802,716		24,108	24,108	23,800	11/15/2022	4.B FE.....
80874Y AW 0	10/15/25		06/08/2021	MORGAN STANLEY & CO.....		1,545,000	1,500,000	1,500,000	1,500,000				0		1,500,000		45,000	45,000	48,958	10/15/2025	4.A FE.....
811054 AG 0	EW SCRIPPS CO 5.125% 05/15/25.....		05/17/2021	COACT.....		851,273	830,000	811,650	818,701		374		374		819,075		32,198	32,198	21,269	05/15/2025	5.A FE.....
81211K AU 4	SEALED AIR CORPORATION SEALED AIR CORP 5		06/07/2021	US BANCORP INVESTMENTS INC.		1,056,450	1,000,000	1,000,000	1,000,000				0		1,000,000		56,450	56,450	36,167	04/01/2023	3.B FE.....
81725W AG 8	SENSATA TECHNOLOGIES BV 4.875% 10/15/202	D	06/08/2021	CREDIT SUISSE SECURITIES USA L		1,071,250	1,000,000	958,750	986,975		1,046		1,046		988,022		83,228	83,228	31,823	10/15/2023	3.C FE.....
81725W AJ 2	SENSATA TECHNOLOGIES BV 5.000% 10/01/2	D	06/07/2021	BANK OF AMERICA N.A.....		445,320	400,000	400,000	400,000				0		400,000		45,320	45,320	13,778	10/01/2025	3.C FE.....
82967N BJ 6	SIRIUS XM RADIO INC 4.000% 07/15/28		06/29/2021	JEFFERIES & COMPANY INC.....		515,100	500,000	500,000	500,000				0		500,000		15,100	15,100	556	07/15/2028	3.C FE.....
83283W AC 7	SMYRNA READY MIX CONCRETE LLC 6.000% 1		06/23/2021	Tax Free Exchange.....		662,121	640,000	662,400	662,400		(279)		(279)		662,121		0	0	5,547	11/01/2028	4.A FE.....
845467 AN 9	SOUTHWESTERN ENERGY COMPANY 7.750% 10/		06/21/2021	BANK OF AMERICA N.A.....		844,518	775,000	775,000	775,000				0		775,000		69,518	69,518	43,712	10/01/2027	3.C FE.....
84858@ AA 3	SPIRIT AIRLINES 2015-1 4.930% 04/01/23		04/01/2021	Redemption 100.0000.....		178,667	178,667	178,667	178,667				0		178,667		0	0	4,404	04/01/2023	3.A PL.....
848609 AA 1	SPIRITS OF ST.LOUIS BASKETBALL 5.300%		06/30/2021	Various.....		26,002	26,002	26,002	26,002				0		26,002		0	0	689	03/31/2033	2.C PL.....
852060 AD 4	SPRINT CAPITAL CORPORATION 6.875% 11/1		06/21/2021	BANK OF AMERICA N.A.....		1,090,050	860,000	869,675	866,353		(164)		(164)		866,189		223,861	223,861	35,803	11/15/2028	3.B FE.....
85207U AK 1	SPRINT CORP 7.625% 03/01/26.....		06/15/2021	Various.....		1,012,638	830,000	830,000	830,000				0		830,000		182,638	182,638	49,367	03/01/2026	3.B FE.....
852234 AL 7	SQUARE INC 2.750% 06/01/26.....		05/19/2021	GOLDMAN SACHS & COMPANY..		246,531	245,000	245,000	245,000				0		245,000		1,531	1,531	19	06/01/2026	3.B FE.....
85812R AA 7	STEEL FUNDING DAC 4.000% 09/21/24	D	06/04/2021	Call 108.3000.....		5,306,700	4,900,000	4,900,000	4,900,000				0		4,900,000		0	0	544,444	09/21/2024	2.C FE.....
86722A AD 5	SUNCOKE ENERGY INC 4.875% 06/30/29		06/09/2021	GOLDMAN SACHS & COMPANY..		187,081	185,000	185,000	185,000				0		185,000		2,081	2,081	0	06/30/2029	4.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	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
86765L AL 1	SUNOCO LP / SUNOCO FINANCE COR 5.500%		06/08/2021	GOLDMAN SACHS & COMPANY..		453,759	440,000	440,000	440,000				0		440,000		13,759	13,759	19,830	02/15/2026	3.C FE.....
87264A AU 9	T-MOBILE USA INC 4.500% 02/01/26.....		06/08/2021	SMBC NIKKO SECURITIES AMERICA		614,532	600,000	600,000	600,000				0		600,000		14,532	14,532	23,175	02/01/2026	3.B FE.....
87407R AA 4	TAL ADVANTAGE VII LLC TAL_20-1 2.050%		06/20/2021	Paydown.....		164,063	164,063	163,997	163,990		73		73		164,063			0	1,401	09/20/2045	1.F FE.....
87470L AD 3	TALLGRASS ENERGY PARTNERS LP 5.500% 01		06/08/2021	Various.....		6,040,000	6,000,000	6,000,000	6,000,000				0		6,000,000		40,000	40,000	287,223	01/15/2028	3.C FE.....
87612B BG 6	TARGA RESOURCES PARTNERS LP 5.000% 01/		06/10/2021	Various.....		4,724,790	4,500,000	4,500,000	4,500,000				0		4,500,000		224,790	224,790	90,521	01/15/2028	3.C FE.....
877249 AD 4	MONARCH COMMUNITIES INC 5.625% 03/01/2		06/07/2021	SUMMIT SECURITIES (S) PTE LTD		545,275	500,000	500,000	500,000				0		500,000		45,275	45,275	21,719	03/01/2024	3.C FE.....
879369 AF 3	TELEFLEX INC 4.625% 11/15/27.....		06/07/2021	GOLDMAN SACHS & COMPANY..		117,152	110,000	110,000	110,000				0		110,000		7,152	7,152	2,883	11/15/2027	3.B FE.....
87952V AM 8	TELESAT CANADA / TELESAT LLC 6.500% 10	A	04/14/2021	STIFEL NICOLAUS.....		879,750	900,000	909,000	906,689		(114)		(114)		906,575		(26,825)	(26,825)	29,413	10/15/2027	4.C FE.....
88104L AE 3	TERRAFORM POWER OPERATING LLC 5.000% 0		06/09/2021	BARCLAYS CAPITAL INC.....		984,650	940,000	924,563	928,574		310		310		928,884		55,766	55,766	40,602	01/31/2028	3.C FE.....
88315L AG 3	TEXTAINER MARINE CONTAINERS LT 2.100%		06/20/2021	Paydown.....		116,962	116,962	116,927	116,921		41		41		116,962			0	1,022	09/20/2045	1.F FE.....
88607A AA 7	THUNDERBOLT AIRCRAFT LEASE LTD 3.671%		06/15/2021	Paydown.....		6,982	6,982	6,253	6,242		740		740		6,982			0	128	11/15/2039	1.G FE.....
893647 BB 2	TRANSDIGM INC 6.375% 06/15/26.....		06/09/2021	BANK OF AMERICA N.A.....		2,437,425	2,355,000	2,398,388	2,374,104		(1,781)		(1,781)		2,372,323		65,102	65,102	73,398	06/15/2026	4.C FE.....
893647 BE 6	TRANSDIGM INC 6.250% 03/15/26.....		06/08/2021	JEFFERIES & COMPANY INC.....		401,934	380,000	383,325	382,091		(141)		(141)		381,950		19,984	19,984	17,483	03/15/2026	4.A FE.....
89675* AP 2	TRITON CONTAINER INTERNATIONAL 6.600%	D	04/30/2021	Redemption 100.0000.....		2,140,000	2,140,000	2,140,000	2,140,000				0		2,140,000			0	70,620	04/30/2022	2.C FE.....
89675* AR 8	TRITON CONTAINER INTERNATIONAL 6.650%	D	04/30/2021	Redemption 100.0000.....		660,000	660,000	660,000	660,000				0		660,000			0	21,945	04/30/2022	2.C FE.....
89705P AA 3	TRONOX FINANCE PLC 5.750% 10/01/25	D	04/01/2021	Call 104.3130.....		2,086,260	2,000,000	2,000,000	2,000,000				0		2,000,000			0	143,760	10/01/2025	4.C FE.....
911365 BG 8	UNITED RENTALS NORTH AMERICA I 4.875%		06/08/2021	GOLDMAN SACHS & COMPANY..		343,288	325,000	327,844	326,812		(74)		(74)		326,738		16,550	16,550	14,304	01/15/2028	3.B FE.....
914906 AS 1	UNIVISION COMMUNICATIONS INC 5.125% 02		06/29/2021	Various.....		561,182	550,000	521,125	532,408		1,127		1,127		533,536		27,646	27,646	24,742	02/15/2025	4.B FE.....
91832C AA 4	VM HOLDING SA 5.375% 05/04/27.....	D	04/20/2021	JEFFERIES & COMPANY INC.....		5,997,500	5,640,000	5,607,050	5,615,538		288		288		5,615,825		381,675	381,675	141,321	05/04/2027	3.A FE.....
91832V AA 2	VOC ESCROW LTD 5.000% 02/15/28.....	D	06/08/2021	WELLS FARGO & CO.....		1,287,750	1,275,000	1,275,000	1,275,000	9,563			9,563		1,275,000		12,750	12,750	52,239	02/15/2028	4.B FE.....
91911K AN 2	VALEANT PHARMACEUTICALS INTERN 5.500%	A	06/29/2021	Various.....		1,135,213	1,105,000	1,105,656	1,105,236		(39)		(39)		1,105,197		30,016	30,016	40,517	11/01/2025	3.B FE.....
92840V AH 5	VISTRA OPERATIONS COMPANY LLC 4.375% 0		06/10/2021	CITIGROUP GLOBAL MARKETS INC/		300,726	300,000	300,000	300,000				0		300,000		726	726	1,240	05/01/2029	3.B FE.....
958102 AM 7	WESTERN DIGITAL CORP 4.750% 02/15/26		06/07/2021	JEFFERIES & COMPANY INC.....		2,787,500	2,500,000	2,500,000	2,500,000				0		2,500,000		287,500	287,500	96,979	02/15/2026	3.A FE.....

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**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
P4001# AA 8	EOLICA MESA LA PAZ S DE RL DE 5.980% 1		06/20/2021	Redemption	100.0000	83,764	83,764	83,764	83,764				0		83,764			0	2,505	12/20/2044	2.C Z.....
3899999	Total - Bonds - Industrial and Miscellaneous					157,396,572	150,926,094	147,019,888	129,553,928	631,112	95,755	0	726,867	0	147,200,251	0	9,667,046	9,667,046	5,569,802	XXX	XXX
<b>Bonds - Unaffiliated Bank Loans</b>																					
000000 00 0	SUMMARY ADJUSTMENT		06/30/2021	VARIOUS						319			319				0		08/31/2022	3.B Z.....	
000000 00 0	WG PARTNERS 11/15/23	C	04/07/2021	Redemption	0.0000								0				0	1,909	11/15/2023	6.*.....	
12769L AB 5	CAESARS RESORT COLLECTION LLC TL +L275		06/30/2021	Redemption	100.0000	7,557	7,557	7,566	7,405	12	141		153		7,557		0	109	12/23/2024	4.A FE.....	
31935H AB 3	TRICO GROUP LLC 02/02/24		01/15/2021	Redemption	0.0000					(9,084)			(9,084)				0		02/02/2024	6.*.....	
45004K AC 0	IRI HOLDINGS INC 12/01/25		06/30/2021	Redemption	100.0000	500	500	495	484		16		16		500		0	11	12/01/2025	4.B FE.....	
45672J AK 6	0		04/07/2021	Various									0				0	1,439	04/01/2024	3.A FE.....	
59501N AJ 8	05/		04/07/2021	Redemption	0.0000			1	1		(1)		(1)				0		05/29/2025	6.*.....	
64072U AK 8	CSC HLDGS LLC 04/15/27		04/15/2021	Redemption	100.0000	1,111	1,111	1,111	1,099	4	8		12		1,111		0	10	04/15/2027	3.C FE.....	
73703# AA 1	PORTS AMERICA HOLDINGS INC TL +L275		04/12/2021	Redemption	100.0000	639,175	639,175	639,175	639,175	23,257			23,257		639,175		0	923	04/28/2025	3.B.....	
85236H AB 5	STADCO LA LLC 06/29/23		06/30/2021	Various		210,084	210,084	210,084	209,185				0		210,084		0	501	06/29/2023	2.C.....	
86333D AB 4	STRIKE LLC TL L+800 11/30/22		04/07/2021	Various									0				0	25,461	11/30/2022	4.C Z.....	
92645D AG 4	VICTORY CAPITAL HOLDINGS INC 07		04/07/2021	Redemption	0.0000								0				0	1,507	07/01/2026	6.*.....	
92854* AA 2	VIVINT SOLAR ASSET 2 PROJECT C		04/30/2021	Redemption	100.0000	8,802	8,802	8,802	8,802				0		8,802		0	36	12/28/2040	2.B PL.....	
C3604M AM 4	GATEWAY CASINOS AND ENTERTAINM PIK 3% -	A	03/12/2021	Various						(46,309)			(46,309)				0		12/01/2023	6.*.....	
8299999	Total - Bonds - Unaffiliated Bank Loans					867,229	867,230	867,234	866,151	(31,800)	164	0	(31,636)	0	867,229	0	0	31,906	XXX	XXX	
8399997	Total - Bonds - Part 4					621,465,311	614,890,090	611,164,584	267,253,932	599,312	(769,333)	0	(170,021)	0	611,124,747	0	9,811,290	9,811,290	7,524,417	XXX	XXX
8399999	Total - Bonds					621,465,311	614,890,090	611,164,584	267,253,932	599,312	(769,333)	0	(170,021)	0	611,124,747	0	9,811,290	9,811,290	7,524,417	XXX	XXX
<b>Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded</b>																					
294600 10 1	EQUITRANS MIDSTREAM CORP		06/24/2021	WALLACHBETH CAPITAL LLC	37,771.000	330,753	XXX	162,536	154,102	(38,383)			(38,383)		162,536		168,217	168,217	11,331	XXX	XXX
55336V 10 0	MPLX LP		06/25/2021	Various	77,840.000	2,296,028	XXX	795,883	659,681	(889,353)			(889,353)		795,883		1,500,145	1,500,145	53,515	XXX	XXX
67058H 10 2	NUSTAR ENERGY LP		06/24/2021	WALLACHBETH CAPITAL LLC	58,202.000	1,081,167	XXX	699,565	567,609	(139,126)			(139,126)		699,565		381,602	381,602	23,281	XXX	XXX
682680 10 3	ONEOK INC		05/17/2021	JP MORGAN SECURITIES LTD LDN	0.430	23	XXX	19		3			3		19		4	4		XXX	XXX
822634 10 1	SHELL MIDSTREAM PARTNERS LP		06/25/2021	Various	26,288.000	395,183	XXX	249,473	180,394	(15,510)			(15,510)		249,473		145,710	145,710	12,092	XXX	XXX
969457 10 0	WILLIAMS COS INC		06/24/2021	WALLACHBETH CAPITAL LLC	105,662.000	2,825,772	XXX	2,140,704	1,795,863	22,181			22,181		2,140,704		685,067	685,067	86,643	XXX	XXX
9099999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					6,928,926	XXX	4,048,180	3,357,649	(1,060,187)	0	0	(1,060,187)	0	4,048,180	0	2,880,745	2,880,745	186,862	XXX	XXX
<b>Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other</b>																					
31338# 11 2	FEDERAL HOME LOAN BANK OF BOST		04/07/2021	Aminvest Managed	4,187.000	418,700	XXX	418,700					0		418,700		0	0		XXX	XXX
9199999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					418,700	XXX	418,700	0	0	0	0	0	0	418,700	0	0	0	0	XXX	XXX
<b>Common Stocks - Parent, Subsidiaries and Affiliates Other</b>																					
59200* 10 4	METROPOLITAN GENERAL INSURANCE		04/01/2021	IN-HOUSE	1,000.000	34,906,119	XXX	26,373,500	34,906,119	(8,532,619)			(8,532,619)		26,373,500		8,532,619	8,532,619		XXX	XXX
9399999	Total - Common Stocks - Parent, Subsidiaries and Affiliates Other					34,906,119	XXX	26,373,500	34,906,119	(8,532,619)	0	0	(8,532,619)	0	26,373,500	0	8,532,619	8,532,619	0	XXX	XXX

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	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
9799997.	Total - Common Stocks - Part 4.....					42,253,745	XXX	30,840,380	38,263,768	(9,592,806)	0	0	(9,592,806)	0	30,840,380	0	11,413,364	11,413,364	186,862	XXX	XXX
9799999.	Total - Common Stocks.....					42,253,745	XXX	30,840,380	38,263,768	(9,592,806)	0	0	(9,592,806)	0	30,840,380	0	11,413,364	11,413,364	186,862	XXX	XXX
9899999.	Total - Preferred and Common Stocks.....					42,253,745	XXX	30,840,380	38,263,768	(9,592,806)	0	0	(9,592,806)	0	30,840,380	0	11,413,364	11,413,364	186,862	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....					663,719,056	XXX	642,004,964	305,517,700	(8,993,494)	(769,333)	0	(9,762,827)	0	641,965,127	0	21,224,654	21,224,654	7,711,279	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 June 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	
<b>Open Depositories</b>								
Bank of America, NA..... New York, NY.....					2,578,651	2,729,061	3,303,302	XXX
Citibank, NA..... New York, NY.....					(119,434,283)	(123,133,981)	(126,986,227)	XXX
JPMorgan Chase Bank, NA..... New York, NY.....					97,293,110	181,591,870	72,966,081	XXX
Wells Fargo..... San Francisco, CA.....					1,878,299	4,457,861	3,629,795	XXX
Bank One..... Columbus, OH.....					953,261	2,275,709	724,075	XXX
First Union..... Philadelphia, PA.....					2,939,188	3,467,724	3,115,291	XXX
0199998. Deposits in.....0 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories.....	XXX	XXX			15,001	13,014	12,688	XXX
0199999. Total Open Depositories.....	XXX	XXX	0	0	(13,776,773)	71,401,258	(43,234,995)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	(13,776,773)	71,401,258	(43,234,995)	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	(13,759,273)	71,418,758	(43,217,495)	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**