



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT
AS OF SEPTEMBER 30, 2022
OF THE CONDITION AND AFFAIRS OF THE
The Hanover Insurance Company

NAIC Group Code 0088 0088 NAIC Company Code 22292 Employer's ID Number 13-5129825
(Current) (Prior)
Organized under the Laws of New Hampshire, State of Domicile or Port of Entry NH
Country of Domicile United States of America
Incorporated/Organized 10/05/1972 Commenced Business 04/15/1852
Statutory Home Office 4 Bedford Farms Drive, Suite 107, Bedford, NH, US 03110-5905
(Street and Number) (City or Town, State, Country and Zip Code)
Main Administrative Office 440 Lincoln Street
(Street and Number)
Worcester, MA, US 01653-0002, 508-853-7200
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)
Mail Address 440 Lincoln Street, Worcester, MA, US 01653-0002
(Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)
Primary Location of Books and Records 440 Lincoln Street
(Street and Number)
Worcester, MA, US 01653-0002, 508-853-7200-8557928
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)
Internet Website Address WWW.HANOVER.COM
Statutory Statement Contact Dennis M. Hazelwood, 508-853-7200-8557928
(Name) (Area Code) (Telephone Number)
DHAZELWOOD@HANOVER.COM, 508-853-6332
(E-mail Address) (FAX Number)

OFFICERS

President John Conner Roche Vice President & Treasurer Nathaniel William Clarkin
Senior Vice President & Secretary Charles Frederick Cronin

OTHER

Jeffrey Mark Farber, Executive Vice President & CFO Dennis Francis Kerrigan Jr., Executive Vice President & GC Richard William Lavey, Executive Vice President
Willard Ty-Lunn Lee, Executive Vice President Denise Maureen Lowsley, Executive Vice President Bryan James Salvatore, Executive Vice President
Mark Joseph Welzenbach, Executive Vice President

DIRECTORS OR TRUSTEES

Warren Ellison Barnes Jeffrey Mark Farber Lindsay France Greenfield
Dennis Francis Kerrigan Jr. Richard William Lavey Willard Ty-Lunn Lee
Denise Maureen Lowsley John Conner Roche Bryan James Salvatore
Mark Joseph Welzenbach

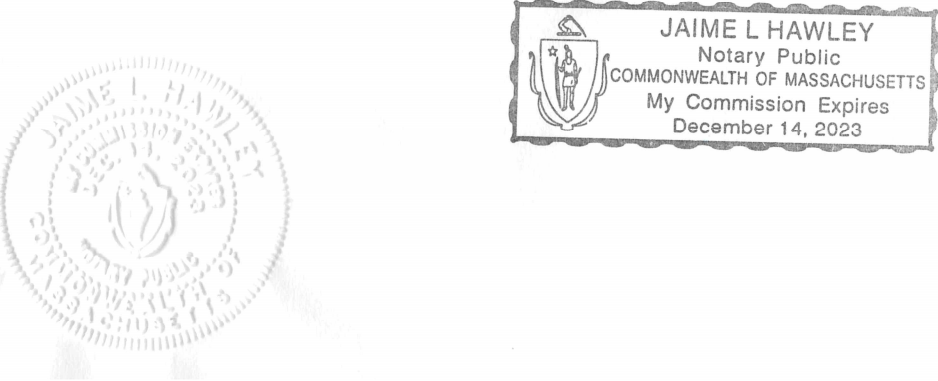
State of Massachusetts SS:
County of Worcester

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.

John Conner Roche Charles Frederick Cronin Nathaniel William Clarkin
President Senior Vice President & Secretary Vice President & Treasurer

Subscribed and sworn to before me this
2nd day of November 2022
Jaime L. Hawley
Notary
December 14, 2023

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



STATEMENT AS OF SEPTEMBER 30, 2022 OF THE HANOVER 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 | 6,087,947,138 | 0 | 6,087,947,138 | 5,575,981,148 |
| 2. Stocks: | | | | |
| 2.1 Preferred stocks | 13,378,164 | 0 | 13,378,164 | 13,328,164 |
| 2.2 Common stocks | 1,554,994,131 | 803,055 | 1,554,191,076 | 1,753,311,911 |
| 3. Mortgage loans on real estate: | | | | |
| 3.1 First liens | 182,776,808 | 0 | 182,776,808 | 178,006,635 |
| 3.2 Other than first liens..... | 0 | 0 | 0 | 0 |
| 4. Real estate: | | | | |
| 4.1 Properties occupied by the company (less \$0 encumbrances) | 40,042,789 | 0 | 40,042,789 | 43,164,433 |
| 4.2 Properties held for the production of income (less \$0 encumbrances) | 0 | 0 | 0 | 0 |
| 4.3 Properties held for sale (less \$0 encumbrances) | 0 | 0 | 0 | 0 |
| 5. Cash (\$(87,228,341)), cash equivalents (\$15,125,781) and short-term investments (\$2,057,053) | (70,045,507) | 0 | (70,045,507) | (26,073,903) |
| 6. Contract loans (including \$0 premium notes) | 0 | 0 | 0 | 0 |
| 7. Derivatives | 0 | 0 | 0 | 0 |
| 8. Other invested assets | 531,297,529 | 0 | 531,297,529 | 511,093,330 |
| 9. Receivables for securities | 1,979,841 | 0 | 1,979,841 | 11,426,798 |
| 10. Securities lending reinvested collateral assets | 0 | 0 | 0 | 0 |
| 11. Aggregate write-ins for invested assets | 0 | 0 | 0 | 0 |
| 12. Subtotals, cash and invested assets (Lines 1 to 11) | 8,342,370,893 | 803,055 | 8,341,567,838 | 8,060,238,516 |
| 13. Title plants less \$0 charged off (for Title insurers only) | 0 | 0 | 0 | 0 |
| 14. Investment income due and accrued | 38,687,591 | 29,420 | 38,658,171 | 37,617,380 |
| 15. Premiums and considerations: | | | | |
| 15.1 Uncollected premiums and agents' balances in the course of collection | 197,268,993 | 28,464,077 | 168,804,916 | 151,927,092 |
| 15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$0 earned but unbilled premiums) | 1,202,230,404 | 0 | 1,202,230,404 | 1,052,429,661 |
| 15.3 Accrued retrospective premiums (\$0) and contracts subject to redetermination (\$0) | 0 | 0 | 0 | 0 |
| 16. Reinsurance: | | | | |
| 16.1 Amounts recoverable from reinsurers | 72,520,808 | 0 | 72,520,808 | 49,923,567 |
| 16.2 Funds held by or deposited with reinsured companies | 4,527,482 | 0 | 4,527,482 | 4,613,355 |
| 16.3 Other amounts receivable under reinsurance contracts | 0 | 0 | 0 | 0 |
| 17. Amounts receivable relating to uninsured plans | 0 | 0 | 0 | 0 |
| 18.1 Current federal and foreign income tax recoverable and interest thereon | 478,495 | 0 | 478,495 | 0 |
| 18.2 Net deferred tax asset | 178,944,855 | 0 | 178,944,855 | 128,354,068 |
| 19. Guaranty funds receivable or on deposit | 1,842,217 | 0 | 1,842,217 | 923,812 |
| 20. Electronic data processing equipment and software | 81,346,491 | 74,475,838 | 6,870,653 | 5,985,712 |
| 21. Furniture and equipment, including health care delivery assets (\$0) | 9,155,003 | 9,155,003 | 0 | 0 |
| 22. Net adjustment in assets and liabilities due to foreign exchange rates | 0 | 0 | 0 | 0 |
| 23. Receivables from parent, subsidiaries and affiliates | 96,430,844 | 0 | 96,430,844 | 125,743,052 |
| 24. Health care (\$0) and other amounts receivable | 0 | 0 | 0 | 0 |
| 25. Aggregate write-ins for other than invested assets | 142,078,685 | 58,164,251 | 83,914,434 | 74,088,767 |
| 26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) | 10,367,882,761 | 171,091,644 | 10,196,791,117 | 9,691,844,982 |
| 27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts | 0 | 0 | 0 | 0 |
| 28. Total (Lines 26 and 27) | 10,367,882,761 | 171,091,644 | 10,196,791,117 | 9,691,844,982 |
| DETAILS OF WRITE-INS | | | | |
| 1101. | | | | |
| 1102. | | | | |
| 1103. | | | | |
| 1198. Summary of remaining write-ins for Line 11 from overflow page | 0 | 0 | 0 | 0 |
| 1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above) | 0 | 0 | 0 | 0 |
| 2501. Equity in Pools & Associations | 41,020,962 | 0 | 41,020,962 | 37,641,916 |
| 2502. State Tax Credits | 8,210,440 | 0 | 8,210,440 | 8,436,059 |
| 2503. Miscellaneous Assets | 33,438,349 | 0 | 33,438,349 | 24,112,392 |
| 2598. Summary of remaining write-ins for Line 25 from overflow page | 59,408,934 | 58,164,251 | 1,244,683 | 3,898,400 |
| 2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) | 142,078,685 | 58,164,251 | 83,914,434 | 74,088,767 |

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE HANOVER INSURANCE COMPANY

LIABILITIES, SURPLUS AND OTHER FUNDS

| | 1 Current Statement Date | 2 December 31, Prior Year |
|---|--------------------------------|---------------------------------|
| 1. Losses (current accident year \$1,070,684,000) | 3,757,914,064 | 3,545,153,876 |
| 2. Reinsurance payable on paid losses and loss adjustment expenses | 92,718 | 2,441,050 |
| 3. Loss adjustment expenses | 879,229,703 | 815,216,951 |
| 4. Commissions payable, contingent commissions and other similar charges | 125,350,484 | 133,896,049 |
| 5. Other expenses (excluding taxes, licenses and fees) | 152,584,344 | 173,425,323 |
| 6. Taxes, licenses and fees (excluding federal and foreign income taxes) | 23,207,858 | 27,076,754 |
| 7.1 Current federal and foreign income taxes (including \$0 on realized capital gains (losses)) | 0 | 15,001,990 |
| 7.2 Net deferred tax liability | 0 | 0 |
| 8. Borrowed money \$0 and interest thereon \$0 | 0 | 0 |
| 9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$85,482,993 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) | 2,332,958,980 | 2,084,307,307 |
| 10. Advance premium | 23,223,443 | 24,615,828 |
| 11. Dividends declared and unpaid: | | |
| 11.1 Stockholders | 0 | 0 |
| 11.2 Policyholders | 3,873,000 | 3,873,000 |
| 12. Ceded reinsurance premiums payable (net of ceding commissions) | 69,331,391 | 49,880,874 |
| 13. Funds held by company under reinsurance treaties | 1,722,948 | 1,685,123 |
| 14. Amounts withheld or retained by company for account of others | 4,709,545 | 3,141,867 |
| 15. Remittances and items not allocated | 25,100,782 | 30,836,652 |
| 16. Provision for reinsurance (including \$0 certified) | 3,400 | 3,400 |
| 17. Net adjustments in assets and liabilities due to foreign exchange rates | 0 | 0 |
| 18. Drafts outstanding | 0 | 0 |
| 19. Payable to parent, subsidiaries and affiliates | 66,389,960 | 34,282,778 |
| 20. Derivatives | 0 | 0 |
| 21. Payable for securities | 61,407,637 | 32,322,684 |
| 22. Payable for securities lending | 0 | 0 |
| 23. Liability for amounts held under uninsured plans | 0 | 0 |
| 24. Capital notes \$0 and interest thereon \$0 | 0 | 0 |
| 25. Aggregate write-ins for liabilities | (5,339,375) | 1,391,689 |
| 26. Total liabilities excluding protected cell liabilities (Lines 1 through 25) | 7,521,760,882 | 6,978,553,195 |
| 27. Protected cell liabilities | 0 | 0 |
| 28. Total liabilities (Lines 26 and 27) | 7,521,760,882 | 6,978,553,195 |
| 29. Aggregate write-ins for special surplus funds | 0 | 0 |
| 30. Common capital stock | 5,000,000 | 5,000,000 |
| 31. Preferred capital stock | 0 | 0 |
| 32. Aggregate write-ins for other than special surplus funds | 0 | 0 |
| 33. Surplus notes | 0 | 0 |
| 34. Gross paid in and contributed surplus | 146,230,870 | 146,230,870 |
| 35. Unassigned funds (surplus) | 2,523,799,365 | 2,562,060,917 |
| 36. Less treasury stock, at cost: | | |
| 36.1 .....0 shares common (value included in Line 30 \$0) | 0 | 0 |
| 36.2 .....0 shares preferred (value included in Line 31 \$0) | 0 | 0 |
| 37. Surplus as regards policyholders (Lines 29 to 35, less 36) | 2,675,030,235 | 2,713,291,787 |
| 38. Totals (Page 2, Line 28, Col. 3) | 10,196,791,117 | 9,691,844,982 |
| DETAILS OF WRITE-INS | | |
| 2501. Collateral Held | 16,744,262 | 18,855,867 |
| 2502. Miscellaneous Liabilities | 12,400,035 | 13,746,054 |
| 2503. Retroactive Reinsurance Reserve Ceded | (34,483,672) | (35,108,632) |
| 2598. Summary of remaining write-ins for Line 25 from overflow page | 0 | 3,898,400 |
| 2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) | (5,339,375) | 1,391,689 |
| 2901. | | |
| 2902. | | |
| 2903. | | |
| 2998. Summary of remaining write-ins for Line 29 from overflow page | 0 | 0 |
| 2999. Totals (Lines 2901 through 2903 plus 2998)(Line 29 above) | 0 | 0 |
| 3201. | | |
| 3202. | | |
| 3203. | | |
| 3298. Summary of remaining write-ins for Line 32 from overflow page | 0 | 0 |
| 3299. Totals (Lines 3201 through 3203 plus 3298)(Line 32 above) | 0 | 0 |

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE HANOVER INSURANCE COMPANY

STATEMENT OF INCOME

| | 1 Current Year to Date | 2 Prior Year to Date | 3 Prior Year Ended December 31 |
|---|------------------------------|----------------------------|--------------------------------------|
| UNDERWRITING INCOME | | | |
| 1. Premiums earned: | | | |
| 1.1 Direct (written \$1,404,809,200) | 1,298,182,567 | 1,115,844,152 | 1,521,838,970 |
| 1.2 Assumed (written \$2,424,139,480) | 2,286,555,338 | 2,111,953,339 | 2,839,726,731 |
| 1.3 Ceded (written \$418,998,939) | 423,439,839 | 386,651,045 | 516,433,288 |
| 1.4 Net (written \$3,409,949,741) | 3,161,298,066 | 2,841,146,446 | 3,845,132,413 |
| DEDUCTIONS: | | | |
| 2. Losses incurred (current accident year \$1,695,377,000): | | | |
| 2.1 Direct | 590,673,043 | 483,498,631 | 653,939,248 |
| 2.2 Assumed | 1,297,142,359 | 1,283,034,535 | 1,668,010,360 |
| 2.3 Ceded | 209,803,539 | 239,994,890 | 315,824,850 |
| 2.4 Net | 1,678,011,863 | 1,526,538,276 | 2,006,124,758 |
| 3. Loss adjustment expenses incurred | 376,348,664 | 352,979,171 | 479,192,048 |
| 4. Other underwriting expenses incurred | 1,086,438,991 | 993,557,929 | 1,334,432,904 |
| 5. Aggregate write-ins for underwriting deductions | 0 | 0 | 0 |
| 6. Total underwriting deductions (Lines 2 through 5) | 3,140,799,518 | 2,873,075,376 | 3,819,749,710 |
| 7. Net income of protected cells | 0 | 0 | 0 |
| 8. Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7) | 20,498,548 | (31,928,930) | 25,382,703 |
| INVESTMENT INCOME | | | |
| 9. Net investment income earned | 172,125,674 | 174,915,473 | 335,191,652 |
| 10. Net realized capital gains (losses) less capital gains tax of \$14,658,396 | 2,841,112 | 10,099,171 | 11,431,197 |
| 11. Net investment gain (loss) (Lines 9 + 10) | 174,966,786 | 185,014,644 | 346,622,849 |
| OTHER INCOME | | | |
| 12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$5,684,533 amount charged off \$12,285,076) | (6,600,543) | (9,065,597) | (11,427,016) |
| 13. Finance and service charges not included in premiums | 9,842,723 | 7,593,928 | 10,291,190 |
| 14. Aggregate write-ins for miscellaneous income | 6,969,995 | 8,353,216 | 10,641,428 |
| 15. Total other income (Lines 12 through 14) | 10,212,175 | 6,881,547 | 9,505,602 |
| 16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15) | 205,677,509 | 159,967,261 | 381,511,154 |
| 17. Dividends to policyholders | 1,618,661 | 2,166,685 | 3,288,850 |
| 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) | 204,058,848 | 157,800,576 | 378,222,304 |
| 19. Federal and foreign income taxes incurred | 47,675,232 | 41,588,620 | 64,772,884 |
| 20. Net income (Line 18 minus Line 19)(to Line 22) | 156,383,616 | 116,211,956 | 313,449,420 |
| CAPITAL AND SURPLUS ACCOUNT | | | |
| 21. Surplus as regards policyholders, December 31 prior year | 2,713,291,787 | 2,582,875,687 | 2,582,875,687 |
| 22. Net income (from Line 20) | 156,383,616 | 116,211,956 | 313,449,420 |
| 23. Net transfers (to) from Protected Cell accounts | 0 | 0 | 0 |
| 24. Change in net unrealized capital gains (losses) less capital gains tax of \$(31,628,866) | (103,344,529) | 98,193,775 | 67,883,312 |
| 25. Change in net unrealized foreign exchange capital gain (loss) | 0 | 0 | 0 |
| 26. Change in net deferred income tax | 19,672,211 | 13,543,062 | 7,354,808 |
| 27. Change in nonadmitted assets | (13,644,893) | (14,786,554) | 1,954,060 |
| 28. Change in provision for reinsurance | 0 | 0 | 465,600 |
| 29. Change in surplus notes | 0 | 0 | 0 |
| 30. Surplus (contributed to) withdrawn from protected cells | 0 | 0 | 0 |
| 31. Cumulative effect of changes in accounting principles | 0 | 0 | 0 |
| 32. Capital changes: | | | |
| 32.1 Paid in | 0 | 0 | 0 |
| 32.2 Transferred from surplus (Stock Dividend) | 0 | 0 | 0 |
| 32.3 Transferred to surplus | 0 | 0 | 0 |
| 33. Surplus adjustments: | | | |
| 33.1 Paid in | 0 | 0 | 0 |
| 33.2 Transferred to capital (Stock Dividend) | 0 | 0 | 0 |
| 33.3 Transferred from capital | 0 | 0 | 0 |
| 34. Net remittances from or (to) Home Office | 0 | 0 | 0 |
| 35. Dividends to stockholders | (100,000,000) | (255,000,000) | (255,000,000) |
| 36. Change in treasury stock | 0 | 0 | 0 |
| 37. Aggregate write-ins for gains and losses in surplus | 2,672,043 | 1,688,967 | (5,691,100) |
| 38. Change in surplus as regards policyholders (Lines 22 through 37) | (38,261,552) | (40,148,794) | 130,416,100 |
| 39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38) | 2,675,030,235 | 2,542,726,893 | 2,713,291,787 |
| DETAILS OF WRITE-INS | | | |
| 0501. | | | |
| 0502. | | | |
| 0503. | | | |
| 0598. Summary of remaining write-ins for Line 5 from overflow page | 0 | 0 | 0 |
| 0599. Totals (Lines 0501 through 0503 plus 0598)(Line 5 above) | 0 | 0 | 0 |
| 1401. Miscellaneous Income | 1,368,753 | 1,967,778 | 2,506,510 |
| 1402. Interest on Intercompany Notes Receivable | 4,638,752 | 5,226,454 | 6,975,934 |
| 1403. Gains on State Tax Credits | 408,178 | 1,158,984 | 1,158,984 |
| 1498. Summary of remaining write-ins for Line 14 from overflow page | 554,312 | 0 | 0 |
| 1499. Totals (Lines 1401 through 1403 plus 1498)(Line 14 above) | 6,969,995 | 8,353,216 | 10,641,428 |
| 3701. Pensions, net of tax | 2,672,043 | 1,688,967 | (5,691,100) |
| 3702. | | | |
| 3703. | | | |
| 3798. Summary of remaining write-ins for Line 37 from overflow page | 0 | 0 | 0 |
| 3799. Totals (Lines 3701 through 3703 plus 3798)(Line 37 above) | 2,672,043 | 1,688,967 | (5,691,100) |

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE HANOVER INSURANCE COMPANY

CASH FLOW

| | 1 Current Year To Date | 2 Prior Year To Date | 3 Prior Year Ended December 31 |
|--|------------------------------|----------------------------|--------------------------------------|
| Cash from Operations | | | |
| 1. Premiums collected net of reinsurance | 3,252,403,417 | 2,969,667,459 | 3,992,128,869 |
| 2. Net investment income | 172,002,246 | 183,341,710 | 264,412,260 |
| 3. Miscellaneous income | 5,888,610 | 2,439,022 | 6,983,618 |
| 4. Total (Lines 1 to 3) | 3,430,294,273 | 3,155,448,191 | 4,263,524,747 |
| 5. Benefit and loss related payments | 1,490,209,012 | 1,205,119,280 | 1,686,191,780 |
| 6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts | 0 | 0 | 0 |
| 7. Commissions, expenses paid and aggregate write-ins for deductions | 1,432,030,343 | 1,354,965,772 | 1,767,386,329 |
| 8. Dividends paid to policyholders | 1,618,661 | 2,166,685 | 2,950,850 |
| 9. Federal and foreign income taxes paid (recovered) net of \$ 14,658,396 tax on capital gains (losses) | 77,814,114 | 52,652,072 | 62,235,049 |
| 10. Total (Lines 5 through 9) | 3,001,672,130 | 2,614,903,809 | 3,518,764,008 |
| 11. Net cash from operations (Line 4 minus Line 10) | 428,622,143 | 540,544,382 | 744,760,739 |
| Cash from Investments | | | |
| 12. Proceeds from investments sold, matured or repaid: | | | |
| 12.1 Bonds | 520,321,274 | 818,535,915 | 1,075,303,808 |
| 12.2 Stocks | 157,101,376 | 38,276,416 | 58,774,225 |
| 12.3 Mortgage loans | 5,198,374 | 128,490 | 174,871 |
| 12.4 Real estate | 0 | 0 | 0 |
| 12.5 Other invested assets | 57,321,672 | 89,820,753 | 151,534,336 |
| 12.6 Net gains or (losses) on cash, cash equivalents and short-term investments | (3,252) | 0 | 0 |
| 12.7 Miscellaneous proceeds | 38,502,490 | 45,418,341 | 24,304,699 |
| 12.8 Total investment proceeds (Lines 12.1 to 12.7) | 778,441,933 | 992,179,914 | 1,310,091,939 |
| 13. Cost of investments acquired (long-term only): | | | |
| 13.1 Bonds | 1,176,262,885 | 1,288,253,055 | 1,706,641,832 |
| 13.2 Stocks | 30,295,342 | 40,714,109 | 68,123,700 |
| 13.3 Mortgage loans | 9,990,000 | 36,673,927 | 62,048,527 |
| 13.4 Real estate | (37,549) | 1,822,418 | 2,808,099 |
| 13.5 Other invested assets | 75,338,623 | 47,434,207 | 68,932,861 |
| 13.6 Miscellaneous applications | 0 | 0 | 0 |
| 13.7 Total investments acquired (Lines 13.1 to 13.6) | 1,291,849,301 | 1,414,897,717 | 1,908,555,020 |
| 14. Net increase (or decrease) in contract loans and premium notes | 0 | 0 | 0 |
| 15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) | (513,407,368) | (422,717,803) | (598,463,081) |
| Cash from Financing and Miscellaneous Sources | | | |
| 16. Cash provided (applied): | | | |
| 16.1 Surplus notes, capital notes | 0 | 0 | 0 |
| 16.2 Capital and paid in surplus, less treasury stock | 0 | 0 | 0 |
| 16.3 Borrowed funds | 0 | 0 | 0 |
| 16.4 Net deposits on deposit-type contracts and other insurance liabilities | 0 | 0 | 0 |
| 16.5 Dividends to stockholders | 1,160,926 | 88,993,700 | 88,993,700 |
| 16.6 Other cash provided (applied) | 41,974,547 | 34,518,827 | (26,347,848) |
| 17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) | 40,813,621 | (54,474,873) | (115,341,548) |
| RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS | | | |
| 18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) | (43,971,604) | 63,351,706 | 30,956,110 |
| 19. Cash, cash equivalents and short-term investments: | | | |
| 19.1 Beginning of year | (26,073,903) | (57,030,013) | (57,030,013) |
| 19.2 End of period (Line 18 plus Line 19.1) | (70,045,507) | 6,321,694 | (26,073,903) |

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

| | | | |
|---|--------------|---------------|---------------|
| 20.0001. Bonds sold to subsidiaries in settlement of capital contributions | 0 | 0 | (8,796,773) |
| 20.0002. Bonds acquired in settlement of stockholder dividends receivable | 4,704,249 | 0 | 88,940,780 |
| 20.0003. Accrued interest income on bonds acquired (sold) for intercompany transactions | (389,200) | (1,083,208) | (486,321) |
| 20.0004. Bonds sold to parent in settlement of stockholder dividend payable | (98,329,080) | (164,923,092) | (164,923,092) |
| 20.0005. Bonds acquired in settlement of stockholder return of capital receivable | 13,827,240 | 0 | 0 |

NOTES TO FINANCIAL STATEMENTS

NOTE 1 Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of The Hanover Insurance Company ("the Company") are presented on the basis of accounting practices prescribed or permitted by the State of New Hampshire Insurance Department.

The State of New Hampshire Insurance Department recognizes only statutory accounting practices prescribed or permitted by the State of New Hampshire for determining and reporting the financial condition and results of operations of an insurance company, for determining its solvency under the New Hampshire Insurance Law. The National Association of Insurance Commissioners ("NAIC") "Accounting Practices and Procedures Manual" ("NAIC SAP") has been adopted as a component of prescribed or permitted practices by the State of New Hampshire. The State 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 NAIC SAP and practices prescribed and permitted by the State of New Hampshire is shown below:

| | SSAP # | F/S Page | F/S Line # | 2022 | 2021 |
|--|--------|-------------|---------------|------------------|------------------|
| NET INCOME | | | | | |
| (1) State basis (Page 4, Line 20, Columns 1 & 3) | XXX | XXX | XXX | \$ 156,383,616 | \$ 313,449,420 |
| (2) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP: | | | | \$ - | \$ - |
| (3) State Permitted Practices that are an increase/(decrease) from NAIC SAP: | | | | \$ - | \$ - |
| (4) NAIC SAP (1-2-3=4) | XXX | XXX | XXX | \$ 156,383,616 | \$ 313,449,420 |
| SURPLUS | | | | | |
| (5) State basis (Page 3, Line 37, Columns 1 & 2) | XXX | XXX | XXX | \$ 2,675,030,235 | \$ 2,713,291,787 |
| (6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP: | | | | \$ - | \$ - |
| (7) State Permitted Practices that are an increase/(decrease) from NAIC SAP: | | | | \$ - | \$ - |
| (8) NAIC SAP (5-6-7=8) | XXX | XXX | XXX | \$ 2,675,030,235 | \$ 2,713,291,787 |

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

The preparation of financial statements in conformity with Statutory Accounting Principles requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities. It also requires disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenue and expenses during the period. Actual results could differ from those estimates.

C. Accounting Policy

- (1) Short-term investments are stated at amortized cost.
- (2) Bonds not backed by loans are stated at either amortized cost or fair value, using the scientific interest method, in accordance with the NAIC Purposes and Procedures of the Securities Valuation Office ("SVO").
- (3,4) Preferred stocks that are subject to a 100% mandatory sinking fund are carried at amortized cost. All other preferred stocks and common stocks are carried at fair value, except investments in stocks of unconsolidated subsidiaries and affiliates in which the Company has an interest of 10% or more are carried using the equity method.
- (5) Mortgage loans on real estate are stated at unpaid principal balances net of unamortized discounts, premiums, and other adjustments. Mortgage loans are reduced for losses expected by management to be realized on transfers of mortgage loans to real estate (upon foreclosure), on the disposition or settlement of mortgage loans and on mortgage loans which the Company believes may not be collectible in full. In determining the amount of loss, management considers, among other things, the estimated fair value of the underlying collateral.
- (6) Loan-backed securities are stated at either amortized cost or fair value, in accordance with the NAIC Purposes and Procedures of the SVO.
- (7) The Company owns 100% of the common stock of Allmerica Financial Alliance Insurance Company ("AFAIC"), Allmerica Financial Benefit Insurance Company ("AFBIC"), The Hanover American Insurance Company ("American"), The Hanover Atlantic Insurance Company Ltd. ("Atlantic"), The Hanover Casualty Company ("Hanover Casualty"), Massachusetts Bay Insurance Company ("Mass Bay"), Citizens Insurance Company of America ("CICA"), Citizens Insurance Company of the Midwest ("CICM"), Citizens Insurance Company of Ohio ("CICO"), The Hanover New Jersey Insurance Company ("New Jersey"), Verlan Fire Insurance Company ("Verlan"), The Hanover National Insurance Company ("National"), Campmed Casualty and Indemnity Company, Inc. ("Campmed"), and Nova Casualty Company ("NOVA"), all of which are insurance subsidiaries. The Company owns 100% of the common stock of Professionals Direct Inc. ("PDI"), AIX, Inc. ("AIX"), and Allmerica Plus Insurance Agency ("APIA"), which are non-insurance subsidiaries. All subsidiaries are carried using the equity method.
- (8) Other invested assets, including investments in trusts, are recorded using the equity method in accordance with the Statement of Statutory Accounting Principles ("SSAP") No. 48, "Joint Ventures, Partnerships and Limited Liability Companies". Investments in affiliated entities are recorded based on its underlying audited GAAP equity balances in accordance with the SSAP 97, "Investments in Subsidiary, Controlled, and Affiliated Entities, A Replacement of SSAP 88". Commercial mortgage loan participations are recorded at outstanding principal balance of the loan per SSAP 21, "Other Admitted Assets".
- (9) The Company has not entered into derivative contracts.
- (10)The Company does utilize anticipated investment income as a factor in the premium deficiency calculation.
- (11)Unpaid losses and loss adjustment expenses include an amount determined from individual case estimates and loss reports and an amount, based on past experience, for losses incurred but not reported ("IBNR"). Such liabilities are necessarily based on assumptions and estimates and while management believes the amount is adequate, the ultimate liability may be in excess of or less than the amount provided. The methods for making such estimates and for establishing the resulting liabilities are continually reviewed and any adjustments are reflected in the period determined.
- (12)The Company has not modified its capitalization policy from the prior year.
- (13)The Company does not write major medical insurance with prescription drug coverage.

NOTES TO FINANCIAL STATEMENTS

D. Going Concern

Not applicable

NOTE 2 Accounting Changes and Corrections of Errors

Not applicable

NOTE 3 Business Combinations and Goodwill

Not applicable

NOTE 4 Discontinued Operations

Not applicable

NOTE 5 Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

- (1) The maximum and minimum lending rates for new commercial mortgage loans during 2022 were 2.8%.
- (2) The maximum percentage of any one loan to the value of security at the time of the loan, exclusive of insured or guaranteed or purchase money mortgages was 80%.
- (3) There were no taxes, assessments or any amounts advanced and not included in the mortgage loan total at the end of the reporting period.
- (4-9) The Company did not have impaired loans as of the end of the reporting period.

B. Debt Restructuring

The Company did not have any restructured debt as of the end of the reporting period.

C. Reverse Mortgages

The Company did not have any reverse mortgages as of the end of the reporting period.

D. Loan-Backed Securities

- (1) Prepayment assumptions for loan-backed and structured securities were obtained from prepayment models that are sensitive to refinancing, turnover, equity take-out and other relevant factors. These assumptions are consistent with the current interest rate and economic environment.
- (2) Not applicable
- (3) The Company had no securities with a recognized other-than-temporary impairment.
- (4) All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):
 - a) The aggregate amount of unrealized losses:

| | |
|------------------------|----------------|
| 1. Less than 12 Months | \$ 141,602,496 |
| 2. 12 Months or Longer | \$ 74,064,257 |
 - b)The aggregate related fair value of securities with unrealized losses:

| | |
|------------------------|------------------|
| 1. Less than 12 Months | \$ 1,440,672,941 |
| 2. 12 Months or Longer | \$ 288,739,879 |
- (5) The Company employs a systematic methodology to determine if a decline in market value below book/adjusted carrying value is other-than-temporary. In determining whether a decline in fair value below book/adjusted carrying value is other-than-temporary, the Company evaluates several factors and circumstances, including the issuer's overall financial condition; the issuer's credit and financial strength ratings; the issuer's financial performance, including earnings trends, dividend payments, and asset quality; any specific events which may influence the operations of the issuer including governmental actions; a weakening of the general market conditions in the industry or geographic region in which the issuer operates; the length of time and degree to which the fair value of an issuer's securities remains below cost; the Company's intent and ability to hold the security until such time to allow for the expected recovery in value; and with respect to fixed maturity investments, any factors that might raise doubt about the issuer's ability to pay all amounts due according to the contractual terms. These factors are applied to all securities.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(1-7) Not applicable

F., G., H., I., J.

Not applicable

NOTES TO FINANCIAL STATEMENTS

K. Low Income Housing tax Credits (LIHTC)

- (1) As of September 30, 2022, there are 13 remaining years of unexpired tax credits with no required holding period.
- (2) The Company recognized LIHTC and other tax benefits of \$1,326,815 during 2022.
- (3) The balance of the investment recognized in the statement of financial position at September 30, 2022 was \$38,218,565.
- (4) At September 30, 2022, there are no LIHTC investments subject to any regulatory reviews.
- (5) LIHTC investments did not exceed 10% of the Company's admitted assets.
- (6) There were no recognized impairments on LIHTC investments during the reporting period.
- (7) The Company had no write-downs or reclassifications due to the forfeiture or ineligibility of tax credits during the reporting period.

L. Restricted Assets

1. Restricted Assets (Including Pledged)

| Restricted Asset Category | Gross (Admitted & Nonadmitted) Restricted | | | | | | |
|--|---|--|--|---|------------------|-----------------------|----------------------------------|
| | Current Year | | | | | 6 | 7 |
| | 1 | 2 | 3 | 4 | 5 | | |
| | Total General Account (G/A) | G/A Supporting Protected Cell Account Activity (a) | Total Protected Cell Account Restricted Assets | Protected Cell Account Assets Supporting G/A Activity (b) | Total (1 plus 3) | Total From Prior Year | Increase/ (Decrease) (5 minus 6) |
| a. Subject to contractual obligation for which liability is not shown | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - |
| b. Collateral held under security lending agreements | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - |
| c. Subject to repurchase agreements | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - |
| d. Subject to reverse repurchase agreements | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - |
| e. Subject to dollar repurchase agreements | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - |
| f. Subject to dollar reverse repurchase agreements | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - |
| g. Placed under option contracts | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - |
| h. Letter stock or securities restricted as to sale - excluding FHLB capital stock | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - |
| i. FHLB capital stock | \$ 5,006,000 | \$ - | \$ - | \$ - | \$ 5,006,000 | \$ 2,298,000 | \$ 2,708,000 |
| j. On deposit with states | \$ 229,672,651 | \$ - | \$ - | \$ - | \$ 229,672,651 | \$ 219,843,108 | \$ 9,829,543 |
| k. On deposit with other regulatory bodies | \$ 69,047 | \$ - | \$ - | \$ - | \$ 69,047 | \$ 68,949 | \$ 98 |
| l. Pledged collateral to FHLB (including assets backing funding agreements) | \$ 98,799,014 | \$ - | \$ - | \$ - | \$ 98,799,014 | \$ 82,815,754 | \$ 15,983,260 |
| m. Pledged as collateral not captured in other categories | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - |
| n. Other restricted assets | \$ 1,993,929 | \$ - | \$ - | \$ - | \$ 1,993,929 | \$ 3,869,629 | \$ (1,875,700) |
| o. Total Restricted Assets | \$ 335,540,641 | \$ - | \$ - | \$ - | \$ 335,540,641 | \$ 308,895,440 | \$ 26,645,201 |

- (a) Subset of Column 1
- (b) Subset of Column 3

| Restricted Asset Category | Current Year | | | |
|--|-------------------------------|---------------------------------------|--|--|
| | 8 | 9 | Percentage | |
| | | | 10 | 11 |
| | Total Non-admitted Restricted | Total Admitted Restricted (5 minus 8) | Gross (Admitted & Non-admitted) Restricted to Total Assets (c) | Admitted Restricted to Total Admitted Assets (d) |
| a. Subject to contractual obligation for which liability is not shown | \$ - | \$ - | 0.000% | 0.000% |
| b. Collateral held under security lending agreements | \$ - | \$ - | 0.000% | 0.000% |
| c. Subject to repurchase agreements | \$ - | \$ - | 0.000% | 0.000% |
| d. Subject to reverse repurchase agreements | \$ - | \$ - | 0.000% | 0.000% |
| e. Subject to dollar repurchase agreements | \$ - | \$ - | 0.000% | 0.000% |
| f. Subject to dollar reverse repurchase agreements | \$ - | \$ - | 0.000% | 0.000% |
| g. Placed under option contracts | \$ - | \$ - | 0.000% | 0.000% |
| h. Letter stock or securities restricted as to sale - excluding FHLB capital stock | \$ - | \$ - | 0.000% | 0.000% |
| i. FHLB capital stock | \$ - | \$ 5,006,000 | 0.048% | 0.049% |
| j. On deposit with states | \$ - | \$ 229,672,651 | 2.215% | 2.252% |
| k. On deposit with other regulatory bodies | \$ - | \$ 69,047 | 0.001% | 0.001% |
| l. Pledged collateral to FHLB (including assets backing funding agreements) | \$ - | \$ 98,799,014 | 0.953% | 0.969% |
| m. Pledged as collateral not captured in other categories | \$ - | \$ - | 0.000% | 0.000% |
| n. Other restricted assets | \$ - | \$ 1,993,929 | 0.019% | 0.020% |
| o. Total Restricted Assets | \$ - | \$ 335,540,641 | 3.236% | 3.291% |

- (c) Column 5 divided by Asset Page, Column 1, Line 28
- (d) Column 9 divided by Asset Page, Column 3, Line 28

NOTES TO FINANCIAL STATEMENTS

2. Detail of Assets Pledged as Collateral Not Captured in Other Categories (Contracts That Share Similar Characteristics, Such as Reinsurance and Derivatives, Are Reported in the Aggregate)

Not applicable

3. Detail of Other Restricted Assets (Contracts That Share Similar Characteristics, Such as Reinsurance and Derivatives, Are Reported in the Aggregate)

| | Gross (Admitted & Nonadmitted) Restricted | | | | | | | 8 | Percentage | |
|--|---|-----------------------------|--|--|---|------------------|-----------------------|----------------------------------|--|---|
| | Current Year | | | | | 6 | 7 | | 9 | 10 |
| | 1 | 2 | 3 | 4 | 5 | | | | | |
| | Description of Assets | Total General Account (G/A) | G/A Supporting Protected Cell Account Activity (a) | Total Protected Cell Account (S/A) Restricted Assets | Protected Cell Account Assets Supporting G/A Activity (b) | Total (1 plus 3) | Total From Prior Year | Increase/ (Decrease) (5 minus 6) | Total Current Year Admitted Restricted | Gross (Admitted & Nonadmitted) Restricted to Total Assets |
| Held in Trust for Group Accident & Health Business | \$ 1,993,929 | \$ - | \$ - | \$ - | \$ 1,993,929 | \$ 3,869,629 | \$ (1,875,700) | \$ 1,993,929 | 0.019% | 0.020% |
| Total (c) | \$ 1,993,929 | \$ - | \$ - | \$ - | \$ 1,993,929 | \$ 3,869,629 | \$ (1,875,700) | \$ 1,993,929 | 0.019% | 0.020% |

(a) Subset of column 1
(b) Subset of column 3
(c) Total Line for Columns 1 through 7 should equal 5L(1)n Columns 1 through 7 respectively and Total Line for Columns 8 through 10 should equal 5L(1)n Columns 9 through 11 respectively.

4. Collateral Received and Reflected as Assets Within the Reporting Entity's Financial Statements

Not Applicable

M., N.

Not applicable

O. 5GI Securities

| Investment | Number of 5GI Securities | | Aggregate BACV | | Aggregate Fair Value | |
|--------------------------|--------------------------|------------|----------------|------------|----------------------|------------|
| | Current Year | Prior Year | Current Year | Prior Year | Current Year | Prior Year |
| (1) Bonds - AC | - | - | \$ - | \$ - | \$ - | \$ - |
| (2) Bonds - FV | 13 | - | \$ 3,426,952 | \$ - | \$ 3,426,952 | \$ - |
| (3) LB&SS - AC | - | - | \$ - | \$ - | \$ - | \$ - |
| (4) LB&SS - FV | - | - | \$ - | \$ - | \$ - | \$ - |
| (5) Preferred Stock - AC | - | - | \$ - | \$ - | \$ - | \$ - |
| (6) Preferred Stock - FV | - | - | \$ - | \$ - | \$ - | \$ - |
| (7) Total (1+2+3+4+5+6) | 13 | - | \$ 3,426,952 | \$ - | \$ 3,426,952 | \$ - |

AC - Amortized Cost FV - Fair Value

P. Short Sales

Not applicable

Q. Prepayment Penalty and Acceleration Fees

| | General Account | Protected Cell |
|--|-----------------|----------------|
| 1. Number of CUSIPs | 20 | - |
| 2. Aggregate Amount of Investment Income | \$ 1,702,424 | \$ - |

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

Not applicable

NOTE 6 Joint Ventures, Partnerships and Limited Liability Companies

Not applicable

NOTE 7 Investment Income

A. Due and accrued income was excluded from surplus on the following basis:

Investment income due and accrued with amounts that are over 90 days past due are nonadmitted.

B. The total amount excluded from surplus as of the end of the reporting period was \$29,420.

NOTE 8 Derivative Instruments

Not applicable

NOTES TO FINANCIAL STATEMENTS

NOTE 9 Income Taxes

A. The components of the net deferred tax asset/(liability) at the end of current period are as follows:

| | As of End of Current Period | | | 12/31/2021 | | | Change | | |
|--|-----------------------------|-----------------|------------------------------|-----------------|-----------------|------------------------------|---------------------------------|--------------------------------|------------------------------|
| | (1) Ordinary | (2) Capital | (3) (Col. 1 + 2) Total | (4) Ordinary | (5) Capital | (6) (Col. 4 + 5) Total | (7) (Col. 1 - 4) Ordinary | (8) (Col. 2 - 5) Capital | (9) (Col. 7 + 8) Total |
| (a) Gross Deferred Tax Assets | \$ 221,688,182 | \$ - | \$ 221,688,182 | \$ 206,052,730 | \$ - | \$ 206,052,730 | \$ 15,635,452 | \$ - | \$ 15,635,452 |
| (b) Statutory Valuation Allowance Adjustment | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - |
| (c) Adjusted Gross Deferred Tax Assets (1a - 1b) | \$ 221,688,182 | \$ - | \$ 221,688,182 | \$ 206,052,730 | \$ - | \$ 206,052,730 | \$ 15,635,452 | \$ - | \$ 15,635,452 |
| (d) Deferred Tax Assets Nonadmitted | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - |
| (e) Subtotal Net Admitted Deferred Tax Asset (1c - 1d) | \$ 221,688,182 | \$ - | \$ 221,688,182 | \$ 206,052,730 | \$ - | \$ 206,052,730 | \$ 15,635,452 | \$ - | \$ 15,635,452 |
| (f) Deferred Tax Liabilities | \$ 23,606,910 | \$ 19,136,417 | \$ 42,743,327 | \$ 27,239,064 | \$ 50,459,597 | \$ 77,698,661 | \$ (3,632,154) | \$ (31,323,180) | \$ (34,955,334) |
| (g) Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e - 1f) | \$ 198,081,272 | \$ (19,136,417) | \$ 178,944,855 | \$ 178,813,666 | \$ (50,459,597) | \$ 128,354,069 | \$ 19,267,606 | \$ 31,323,180 | \$ 50,590,786 |

| | As of End of Current Period | | | 12/31/2021 | | | Change | | |
|---|-----------------------------|----------------|------------------------------|-----------------|----------------|------------------------------|---------------------------------|--------------------------------|------------------------------|
| | (1) Ordinary | (2) Capital | (3) (Col. 1 + 2) Total | (4) Ordinary | (5) Capital | (6) (Col. 4 + 5) Total | (7) (Col. 1 - 4) Ordinary | (8) (Col. 2 - 5) Capital | (9) (Col. 7 + 8) Total |
| Admission Calculation Components SSAP No. 101 | | | | | | | | | |
| (a) Federal Income Taxes Paid In Prior Years Recoverable Through Loss Carrybacks | \$ 113,738,908 | \$ - | \$ 113,738,908 | \$ 131,596,666 | \$ - | \$ 131,596,666 | \$ (17,857,758) | \$ - | \$ (17,857,758) |
| (b) Adjusted Gross Deferred Tax Assets Expected To Be Realized (Excluding The Amount Of Deferred Tax Assets From 2(a) above) After Application of the Threshold Limitation. (The Lesser of 2(b)1 and 2(b)2 Below) | \$ 66,234,201 | \$ - | \$ 66,234,201 | \$ 35,950,327 | \$ - | \$ 35,950,327 | \$ 30,283,874 | \$ - | \$ 30,283,874 |
| 1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date. | \$ 66,234,201 | \$ - | \$ 66,234,201 | \$ 35,950,327 | \$ - | \$ 35,950,327 | \$ 30,283,874 | \$ - | \$ 30,283,874 |
| 2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold. | XXX | XXX | \$ 374,412,807 | XXX | XXX | \$ 387,740,658 | XXX | XXX | \$ (13,327,851) |
| (c) Adjusted Gross Deferred Tax Assets (Excluding The Amount Of Deferred Tax Assets From 2(a) and 2(b) above) Offset by Gross Deferred Tax Liabilities. | \$ 23,606,910 | \$ 18,108,163 | \$ 41,715,073 | \$ 27,239,064 | \$ 11,266,673 | \$ 38,505,737 | \$ (3,632,154) | \$ 6,841,490 | \$ 3,209,336 |
| (d) Deferred Tax Assets Admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c)) | \$ 203,580,019 | \$ 18,108,163 | \$ 221,688,182 | \$ 194,786,057 | \$ 11,266,673 | \$ 206,052,730 | \$ 8,793,962 | \$ 6,841,490 | \$ 15,635,452 |

| | 2022 | 2021 |
|--|------------------|------------------|
| a. Ratio Percentage Used To Determine Recovery Period And Threshold Limitation Amount. | 420% | 435% |
| b. Amount Of Adjusted Capital And Surplus Used To Determine Recovery Period And Threshold Limitation In 2(b)2 Above. | \$ 2,493,387,596 | \$ 2,582,431,597 |

| | As of End of Current Period | | 12/31/2021 | | Change | |
|---|-----------------------------|----------------|-----------------|----------------|---------------------------------|--------------------------------|
| | (1) Ordinary | (2) Capital | (3) Ordinary | (4) Capital | (5) (Col. 1 - 3) Ordinary | (6) (Col. 2 - 4) Capital |
| Impact of Tax Planning Strategies: | | | | | | |
| (a) Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage. | | | | | | |
| 1. Adjusted Gross DTAs amount from Note 9A1(c) | \$ 221,688,182 | \$ - | \$ 206,052,730 | \$ - | \$ 15,635,452 | \$ - |
| 2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies | 0.000% | 0.000% | 0.000% | 0.000% | 0.000% | 0.000% |
| 3. Net Admitted Adjusted Gross DTAs amount from Note 9A1(e) | \$ 221,688,182 | \$ - | \$ 206,052,730 | \$ - | \$ 15,635,452 | \$ - |
| 4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies | 0.000% | 0.000% | 0.000% | 0.000% | 0.000% | 0.000% |

b. Do the Company's tax-planning strategies include the use of reinsurance? Yes [] No [X]

B. The Company does not have any deferred tax liabilities that are not recognized for amounts described in Accounting Standards Codification 740, Income Tax.

NOTES TO FINANCIAL STATEMENTS

1. Current Income Tax

3. Deferred Tax Liabilities:

Adjusted gross deferred tax assets

Total deferred tax liabilities

Net deferred tax assets (liabilities)

Tax effect of the change in unrealized gains (losses)

Tax effect of the change in pension liability

Change in net deferred income tax

| (1) As of End of Current Period | (2) 12/31/2021 | (3) (Col. 1 - 2) Change |
|---------------------------------------|-----------------------|-------------------------------|
| \$ 221,688,182 | \$ 206,052,730 | \$ 15,635,452 |
| \$ 42,743,327 | \$ 77,698,661 | \$ (34,955,334) |
| <u>\$ 178,944,855</u> | <u>\$ 128,354,069</u> | <u>\$ 50,590,786</u> |
| | | \$ (31,628,866) |
| | | \$ 710,291 |
| | | <u>\$ 19,672,211</u> |

NOTES TO FINANCIAL STATEMENTS

D. Reconciliation of Federal Income Tax Rate to Actual Effective Rate

The significant items causing a difference between the statutory federal income tax rate and the Company's effective income tax rate are as follows:

| | As of End of Current Period | |
|---|-----------------------------|-------|
| | Tax | Rate |
| Tax provision at statutory rate | \$ 45,930,621 | 21.0% |
| Intercompany dividends | \$ (995,209) | -0.5% |
| Dividend received deductions and tax exempt interest income | \$ (575,652) | -0.3% |
| Non-deductible expenses | \$ 2,242,535 | 1.0% |
| Non-admitted assets | \$ (2,845,801) | -1.3% |
| Low Income Housing Credits | \$ (1,090,386) | -0.5% |
| Return to provision and other | \$ (4,691) | 0.0% |
| Total | \$ 42,661,417 | 19.4% |

| | As of End of Current Period | |
|-------------------------------------|-----------------------------|-------|
| | Tax | Rate |
| Federal income taxes incurred | \$ 47,675,232 | 21.8% |
| Realized capital gains tax | \$ 14,658,396 | 6.7% |
| Change in net deferred income taxes | \$ (19,672,211) | -9.1% |
| Total statutory income taxes | \$ 42,661,417 | 19.4% |

E. Operating Loss and Tax Credit Carryforwards

- At the end of the current reporting period, the Company has no net operating loss carryforwards and no capital loss carryforwards.
- The Company has the following federal income taxes which are available for recoupment in the event of future losses:

| | |
|------------------------|---------------|
| For the tax year 2021: | \$ 56,291,537 |
| For the tax year 2022: | \$ 57,447,371 |

- At the end of the current reporting period, the Company has no deposits under section 6603 of the Internal Revenue Service Code.

F. Consolidated Federal Income Tax Return

- The Company's Federal Income Tax Return is consolidated with the following affiliated companies:

| | |
|--|---|
| 440 Lincoln Street Holding Company LLC | Hanover Specialty Insurance Brokers, Inc. |
| AIX, Inc. | Massachusetts Bay Insurance Company |
| AIX Insurance Services of California, Inc. | NOVA Casualty Company |
| AIX Specialty Insurance Company | Opus Investment Management, Inc. |
| Allmerica Financial Alliance Insurance Company | Professionals Direct, Inc. |
| Allmerica Financial Benefit Insurance Company | The Hanover American Insurance Company |
| Allmerica Plus Insurance Agency, Inc. | The Hanover Atlantic Insurance Company Ltd. |
| Campania Holding Company, Inc. | The Hanover Casualty Company |
| Campmed Casualty & Indemnity Company, Inc. | The Hanover Insurance Group, Inc. |
| Citizens Insurance Company of America | The Hanover National Insurance Company |
| Citizens Insurance Company of Illinois | The Hanover New Jersey Insurance Company |
| Citizens Insurance Company of Ohio | VeraVest Investments, Inc. |
| Citizens Insurance Company of the Midwest | Verlan Fire Insurance Company |
| Educators Insurance Agency, Inc. | Verlan Holdings, Inc. |

- The Board of Directors has delegated to Company Management, the development and maintenance of appropriate Federal Income Tax allocation policies and procedures, which are subject to written agreement between the companies. The Federal Income tax for all subsidiaries in the consolidated return of The Hanover Insurance Group, Inc. ("THG") is calculated on a separate return basis. Any current tax liability is paid to THG. Tax benefits resulting from taxable operating losses or credits of THG's subsidiaries are reimbursed to the subsidiary when such losses or credits can be utilized on a consolidated return basis.

- G. The Company has no federal or foreign income tax loss contingencies, for which it is reasonably possible that the total liability will significantly increase within 12 months of the reporting date.

H. Repatriation Transition Tax (RTT)

Not applicable

I. Alternative Minimum Tax (AMT) Credit

Not applicable

NOTE 10 Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

A. Nature of Relationships

The Company is a wholly-owned subsidiary of Opus Investment Management, Inc. ("OPUS") which, in turn, is a wholly-owned non-insurance subsidiary of THG, a publicly traded company incorporated in Delaware.

The Company has intercompany reinsurance agreements with AFAIC, AFBIC, American, Atlantic, Hanover Casualty, Mass Bay, New Jersey, Citizens Insurance Company of Illinois, Verlan, NOVA, AIX Specialty Insurance Company ("ASIC"), and Campmed whereby the Company assumes 100% of the affiliates' insurance and reinsurance obligations. The Company also has an intercompany reinsurance agreement with CICA, whereby the Company assumes 100% of CICA's insurance and reinsurance obligations related to business written in all states except Michigan, Indiana, and Ohio.

NOTES TO FINANCIAL STATEMENTS

B. Detail of Transactions Greater than 1/2% of Admitted Assets

On October 20, 2015, the Company entered into an intercompany loan agreement with THG and issued a loan with a maximum principal amount of up to \$125,000,000. This note was disbursed in installments during 2016 and matures on September 25, 2029. Interest is calculated at the annual rate of 5.5%, and is payable on the first month following each quarter, pursuant to the agreement. At the end of the reporting period, the outstanding balance including accrued interest was \$126,756,944.

The Company has an intercompany line of credit agreement between itself, THG, and CICA. Interest is calculated at the 3-month LIBOR rate and principal and interest are due within 90 days of the date of the loan. The following transactions occurred in 2022:

| Origination Date | Affiliate | Cash Received/(Paid) Origination | | Cash Received/(Paid) Repayment | | O/S Balance |
|--------------------|-----------|----------------------------------|------------|--------------------------------|--------------|---------------|
| January 31, 2022 | CICA | \$ | 23,600,000 | \$ | (23,600,000) | \$ - |
| February 3, 2022 | CICA | \$ | 10,000,000 | \$ | (10,000,000) | \$ - |
| February 3, 2022 | THG | \$ | 14,700,000 | \$ | (14,700,000) | \$ - |
| February 16, 2022 | CICA | \$ | 6,700,000 | \$ | (6,700,000) | \$ - |
| February 16, 2022 | THG | \$ | 15,200,000 | \$ | (15,200,000) | \$ - |
| March 10, 2022 | CICA | \$ | 11,200,000 | \$ | (11,200,000) | \$ - |
| March 10, 2022 | THG | \$ | 9,200,000 | \$ | (9,200,000) | \$ - |
| April 1, 2022 | THG | \$ | 6,100,000 | \$ | (6,100,000) | \$ - |
| April 13, 2022 | THG | \$ | 10,500,000 | \$ | (10,500,000) | \$ - |
| April 21, 2022 | CICA | \$ | 6,000,000 | \$ | (6,000,000) | \$ - |
| April 28, 2022 | CICA | \$ | 10,500,000 | \$ | (10,500,000) | \$ - |
| April 28, 2022 | THG | \$ | 4,400,000 | \$ | (4,400,000) | \$ - |
| April 29, 2022 | CICA | \$ | 10,000,000 | \$ | (2,000,000) | \$ - |
| May 5, 2022 | THG | \$ | 2,000,000 | \$ | (2,000,000) | \$ - |
| May 5, 2022 | CICA | \$ | 8,000,000 | \$ | - | \$ - |
| May 26, 2022 | THG | \$ | 15,400,000 | \$ | (15,400,000) | \$ - |
| May 27, 2022 | CICA | \$ | 5,000,000 | \$ | - | \$ - |
| May 27, 2022 | THG | \$ | 1,000,000 | \$ | (1,000,000) | \$ - |
| June 2, 2022 | THG | \$ | 18,000,000 | \$ | - | \$ - |
| June 3, 2022 | THG | \$ | 4,500,000 | \$ | - | \$ - |
| June 22, 2022 | THG | \$ | 1,000,000 | \$ | (1,000,000) | \$ - |
| June 25, 2022 | CICA | \$ | 8,000,000 | \$ | - | \$ - |
| June 25, 2022 | CICA | \$ | 10,500,000 | \$ | - | \$ - |
| June 30, 2022 | THG | \$ | 1,000,000 | \$ | - | \$ - |
| August 11, 2022 | CICA | \$ | 20,000,000 | \$ | (10,000,000) | \$ 10,000,000 |
| August 25, 2022 | CICA | \$ | 10,000,000 | \$ | - | \$ 10,000,000 |
| August 25, 2022 | THG | \$ | 15,000,000 | \$ | (2,000,000) | \$ 13,000,000 |
| September 8, 2022 | CICA | \$ | 17,600,000 | \$ | - | \$ 17,600,000 |
| September 27, 2022 | THG | \$ | 15,500,000 | \$ | - | \$ 15,500,000 |
| September 29, 2022 | CICA | \$ | 2,500,000 | \$ | - | \$ 2,500,000 |

The Company declared an ordinary common stock dividend of \$100,000,000 to Opus on May 16, 2022. The dividend was settled on June 2, 2022 by transferring bonds at fair value of \$98,329,080, accrued interest of \$509,994 and cash of \$1,160,926 to Opus. The Company recognized \$1,927,420 of net realized loss on these transactions.

The Company received the following ordinary common stock dividends from subsidiaries during the current reporting period:

| Subsidiary | Dividend Amount | Declaration Date | Settlement Date | Bonds at Fair Value | Accrued Interest on Bonds | Cash | Realized Gains (Loss) Deferred |
|------------|-----------------|------------------|-----------------|---------------------|---------------------------|------|--------------------------------|
| Hanover NJ | \$ 121,135 | January 29, 2022 | June 28, 2022 | \$ 119,672 | \$ 1,463 | \$ - | \$ (3,756) |

The Company received the following extraordinary common stock dividends from subsidiaries during the current reporting period:

| Subsidiary | Dividend Amount | Declaration Date | Settlement Date | Bonds at Fair Value | Accrued Interest on Bonds | Cash | Realized Gains (Loss) Deferred |
|------------|-----------------|------------------|-----------------|---------------------|---------------------------|------|--------------------------------|
| Hanover NJ | \$ 4,617,956 | January 29, 2022 | June 28, 2022 | \$ 4,584,576 | \$ 33,380 | \$ - | \$ (301,625) |

The Company received the following return of capital during the current reporting period:

| Subsidiary | Return of Capital Amount | Transaction Date | Bonds at Fair Value | Accrued Interest on Bonds | Cash | Realized Gains (Loss) Deferred |
|------------|--------------------------|--------------------|---------------------|---------------------------|--------------|--------------------------------|
| Hanover NJ | \$ 13,913,192 | June 28, 2022 | \$ 13,827,240 | \$ 85,952 | \$ - | \$ (1,298,753) |
| Hanover NJ | \$ 1,050,000 | July 14, 2022 | \$ - | \$ - | \$ 1,050,000 | \$ - |
| Hanover NJ | \$ 3,759,478 | September 29, 2022 | \$ - | \$ - | \$ 3,759,478 | \$ - |

C. Transactions with related party who are not reported on Schedule Y

Not applicable

NOTES TO FINANCIAL STATEMENTS

D. Amounts Due to or from Related Parties

At the end of the reporting period the Company reported \$66,389,960 as amounts due to subsidiary, controlled and affiliated companies and \$96,430,844 due from subsidiary, controlled and affiliated companies. These affiliated receivables include \$126,756,944 in notes receivable from affiliated companies and are subject to intercompany loan terms discussed in footnote 10B above. Intercompany servicing arrangements require that intercompany balances be settled within 30 days.

E. Management, Service Contracts, Cost Sharing Arrangements

The Company and its affiliates have entered into an intercompany Consolidated Service Agreement. Under the agreement, legal entities will be charged the cost of the service provided or expenses paid by the entity providing the service or paying the expense. In addition, these entities will be charged a portion of the costs associated with activities that are performed for the good of THG legal entities.

Investment related services are provided by Opus pursuant to an intercompany Advisory Agreement.

F. Guarantees or Contingencies for Related Parties

The Company has related party guarantee agreements with Verlan, NOVA, ASIC, and Campmed, ensuring the complete performance of all obligations of the affiliated companies.

G. Nature of Relationships that Could Affect Operations

All outstanding shares of the Company are owned by Opus.

H., I., J., K., L., M., N., O.

Not applicable

NOTE 11 Debt

A. See disclosure below related to Federal Home Loan Bank of Boston (FHLBB) Agreements.

B. FHLB (Federal Home Loan Bank) Agreements

(1) The Company maintains FHLBB membership stock to enable short-term advances through its membership in FHLBB. During the current reporting period, the Company received and repaid advances to meet short-term liquidity needs.

As collateral to FHLBB, the Company has pledged government agency securities with a fair value of \$90,431,505 as of the end of the reporting period. The fair value of the collateral pledged must be maintained at certain specified levels (equal to 100% to 112% of loan) of the borrowed amount, which can vary depending on the type of assets pledged. If the fair value of this collateral declines below these specified levels, the Company would be required to pledge additional collateral or repay outstanding borrowings. As a requirement of membership in the FHLBB, the Company maintains a certain level of investment in FHLBB stock. Total holdings of FHLBB stock were \$5,006,000 at the end of the reporting period.

The Company calculates the maximum borrowing capacity amount based on the 4.0% requirement rate on short-term advances, maturing within 90 days.

There are no reserves related to FHLBB funding agreements at the end of the reporting period.

(2) FHLB Capital Stock

a. Aggregate Totals

| | 1 | 2 | 3 |
|---|--------------|-----------------|-------------------------|
| | Total 2+3 | General Account | Protected Cell Accounts |
| 1. Current Year | | | |
| (a) Membership Stock - Class A | \$ - | \$ - | \$ - |
| (b) Membership Stock - Class B | \$ 5,006,000 | \$ 5,006,000 | \$ - |
| (c) Activity Stock | \$ - | \$ - | \$ - |
| (d) Excess Stock | \$ - | \$ - | \$ - |
| (e) Aggregate Total (a+b+c+d) | \$ 5,006,000 | \$ 5,006,000 | \$ - |
| (f) Actual or estimated Borrowing Capacity as Determined by the Insurer | \$ 4,000,000 | XXX | XXX |
| 2. Prior Year-end | | | |
| (a) Membership Stock - Class A | \$ - | \$ - | \$ - |
| (b) Membership Stock - Class B | \$ 2,298,000 | \$ 2,298,000 | \$ - |
| (c) Activity Stock | \$ - | \$ - | \$ - |
| (d) Excess Stock | \$ - | \$ - | \$ - |
| (e) Aggregate Total (a+b+c+d) | \$ 2,298,000 | \$ 2,298,000 | \$ - |
| (f) Actual or estimated Borrowing Capacity as Determined by the Insurer | \$ 1,675,000 | XXX | XXX |

11B(2)a1(f) should be equal to or greater than 11B(4)a1(d)

11B(2)a2(f) should be equal to or greater than 11B(4)a2(d)

b. Membership Stock (Class A and B) Eligible and Not Eligible for Redemption

| | 1 | 2 | Eligible for Redemption | | | |
|------------------|--------------------------------|-----------------------------|-------------------------|------------------------------|------------------------|--------------|
| | Current Year Total (2+3+4+5+6) | Not Eligible for Redemption | 3 | 4 | 5 | 6 |
| | | | Less Than 6 Months | 6 Months to Less Than 1 Year | 1 to Less Than 3 Years | 3 to 5 Years |
| Membership Stock | | | | | | |
| 1. Class A | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - |
| 2. Class B | \$ 5,006,000 | \$ 5,006,000 | \$ - | \$ - | \$ - | \$ - |

11B(2)b1 Current Year Total (Column 1) should equal 11B(2)a1(a) Total (Column 1)

11B(2)b2 Current Year Total (Column 1) should equal 11B(2)a1(b) Total (Column 1)

NOTES TO FINANCIAL STATEMENTS

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

| | 1 | 2 | 3 |
|---|---------------|----------------|---------------------------|
| | Fair Value | Carrying Value | Aggregate Total Borrowing |
| 1. Current Year Total General and Protected Cell Account Total Collateral Pledged (Lines 2+3) | \$ 90,431,505 | \$ 98,799,014 | \$ - |
| 2. Current Year General Account Total Collateral Pledged | \$ 90,431,505 | \$ 98,799,014 | \$ - |
| 3. Current Year Protected Cell Account Total Collateral Pledged | \$ - | \$ - | \$ - |
| 4. Prior Year-end Total General and Protected Cell Account Total Collateral Pledged | \$ 85,313,586 | \$ 82,815,754 | \$ - |

11B(3)a1 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b1 (Columns 1, 2 and 3 respectively)
11B(3)a2 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b2 (Columns 1, 2 and 3 respectively)
11B(3)a3 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b3 (Columns 1, 2 and 3 respectively)
11B(3)a4 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b4 (Columns 1, 2 and 3 respectively)

b. Maximum Amount Pledged During Reporting Period

| | 1 | 2 | 3 |
|---|----------------|----------------|---|
| | Fair Value | Carrying Value | Amount Borrowed at Time of Maximum Collateral |
| 1. Current Year Total General and Protected Cell Account Maximum Collateral Pledged (Lines 2+3) | \$ 103,387,622 | \$ 107,117,324 | \$ 59,700,000 |
| 2. Current Year General Account Maximum Collateral Pledged | \$ 103,387,622 | \$ 107,117,324 | \$ 59,700,000 |
| 3. Current Year Protected Cell Account Maximum Collateral Pledged | \$ - | \$ - | \$ - |
| 4. Prior Year-end Total General and Protected Cell Account Maximum Collateral Pledged | \$ 112,115,926 | \$ 107,478,801 | \$ 55,700,000 |

(4) Borrowing from FHLB

a. Amount as of Reporting Date

| | 1 | 2 | 3 | 4 |
|-----------------------------|-----------|-----------------|------------------------|---|
| | Total 2+3 | General Account | Protected Cell Account | Funding Agreements Reserves Established |
| 1. Current Year | | | | |
| (a) Debt | \$ - | \$ - | \$ - | XXX |
| (b) Funding Agreements | \$ - | \$ - | \$ - | \$ - |
| (c) Other | \$ - | \$ - | \$ - | XXX |
| (d) Aggregate Total (a+b+c) | \$ - | \$ - | \$ - | \$ - |
| 2. Prior Year end | | | | |
| (a) Debt | \$ - | \$ - | \$ - | XXX |
| (b) Funding Agreements | \$ - | \$ - | \$ - | \$ - |
| (c) Other | \$ - | \$ - | \$ - | XXX |
| (d) Aggregate Total (a+b+c) | \$ - | \$ - | \$ - | \$ - |

b. Maximum Amount During Reporting Period (Current Year)

| | 1 | 2 | 3 |
|----------------------------|-----------|-----------------|------------------------|
| | Total 2+3 | General Account | Protected Cell Account |
| 1. Debt | \$ - | \$ - | \$ - |
| 2. Funding Agreements | \$ - | \$ - | \$ - |
| 3. Other | \$ - | \$ - | \$ - |
| 4. Aggregate Total (1+2+3) | \$ - | \$ - | \$ - |

11B(4)b4 (Columns 1, 2 and 3) should be equal to or greater than 11B(4)a1(d) (Columns 1, 2 and 3 respectively)

c. FHLB - Prepayment Obligations

| | |
|-----------------------|---|
| | Does the company have prepayment obligations under the following arrangements (YES/NO)? |
| 1. Debt | No |
| 2. Funding Agreements | No |
| 3. Other | No |

NOTES TO FINANCIAL STATEMENTS

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

The labor for all domestic THG companies is provided and paid for by the Company.

The Company, as the common employer for all domestic affiliated Companies, provided multiple benefit plans to employees and agents of these affiliated Companies, including retirement plans. The salaries of employees and agents covered by these plans and the expenses of these plans are charged to the affiliated Companies in accordance with an intercompany cost sharing agreement.

A. Defined Benefit Plan

(1-3) No change

| | Pension Benefits | | Postretirement Benefits | | Special or Contractual Benefits Per SSAP No. 11 | |
|---|------------------|-----------------|-------------------------|------------|--|------|
| | 2022 | 2021 | 2022 | 2021 | 2022 | 2021 |
| (4) Components of net periodic benefit cost | | | | | | |
| a. Service cost | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - |
| b. Interest cost | \$ 11,453,475 | \$ 14,914,000 | \$ 161,290 | \$ 214,000 | \$ - | \$ - |
| c. Expected return on plan assets | \$ (12,911,910) | \$ (18,431,000) | \$ - | \$ - | \$ - | \$ - |
| d. Transition asset or obligation | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - |
| e. Gains and losses | \$ 3,937,239 | \$ 3,177,000 | \$ 152,897 | \$ 342,000 | \$ - | \$ - |
| f. Prior service cost or credit | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - |
| g. Gain or loss recognized due to a settlement or curtailment | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - |
| h. Total net periodic benefit cost | \$ 2,478,804 | \$ (340,000) | \$ 314,187 | \$ 556,000 | \$ - | \$ - |

(5-11) No change

(12-16) Not applicable

(17) No change

(18) Not applicable

B. Plan Assets

No change

C. The fair value of each class of plan assets

No change

D. No change

E. Defined Contribution Plan

No change

F. Multiemployer Plans

Not applicable

G. Consolidated/Holding Company Plans

No change

H., I. Not applicable

NOTE 13 Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations

A. Outstanding Shares

The Company has 20,861,784 shares of \$1 par value common stock authorized and 5,000,000 shares issued and outstanding. The Company has no preferred stock authorized, issued or outstanding.

B. Dividend Rate of Preferred Stock

Not applicable

C., D., E., F.

Pursuant to New Hampshire’s statute, the maximum dividends and other distributions that an insurer may pay in any twelve month period, without prior approval of the New Hampshire Insurance Commissioner, is limited to the lesser of 10% of statutory policyholder surplus as of the preceding December 31, or net income. The Company declared an ordinary dividend of \$100,000,000 to Opus on May 16, 2022. The maximum dividend that may be declared payable subsequent to May 16, 2022 without prior approval is \$171,329,179.

G., H., I.

Not applicable

NOTES TO FINANCIAL STATEMENTS

J. The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains and losses is \$ 918,955,778

This unrealized gain is not net of the applicable deferred tax liabiity of \$18,870,207.

K., M., N.

Not applicable

NOTE 14 Liabilities, Contingencies and Assessments

A. Contingent Commitments

(1) At the end of the reporting period, there were contractual investment commitments of up to \$157,871,758. The Company has no commitments related to state tax credit investments at the end of the reporting period.

Total contingent liabilities: \$ 157,871,758

(2-3) Not Applicable

B., C.

Not applicable

| | |
|---|--------------|
| D. Claims related extra contractual obligations and bad faith losses stemming from lawsuits | Direct |
| (1) The company paid the following amounts in the reporting period to settle claims related extra contractual obligations or bad faith claims stemming from lawsuits | \$ 4,000,000 |
| (2) Number of claims where amounts were paid to settle claims related extra contractual obligations or bad faith claims resulting from lawsuits during the reporting period | 0-25 Claims |
| (3) Indicate whether claim count information is disclosed per claim or per claimant | Per Claim |

E., F.

Not applicable

G. All Other Contingencies

The Company routinely engages in various legal proceedings in the normal course of business, including claims for punitive damages. In the opinion of management, none of such contingencies are expected to have a material effect on the Company's financial position, although it is possible that the results of operations in a particular quarter or annual period would be materially affected by an adverse development or unfavorable outcome.

NOTE 15 Leases

A. Lessee Operating Lease:

No change

NOTE 16 Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk

Not applicable

NOTE 17 Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

A. Transfers of Receivables Reported as Sales

Not applicable

B. Transfer and Servicing of Financial Assets

1-7. Not applicable

C. Wash Sales

The Company generally does not sell and reacquire securities within 30 days of the sale date. There were no wash sale transactions with a NAIC designation of 3 or below in the current year.

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

Not applicable

NOTE 19 Direct Premium Written/Produced by Managing General Agents/Third Party Administrators

Not applicable

NOTES TO FINANCIAL STATEMENTS

NOTE 20 Fair Value Measurements

A.

(1) Fair Value Measurements at Reporting Date

| Description for each class of asset or liability | (Level 1) | (Level 2) | (Level 3) | Net Asset Value (NAV) | Total |
|--|----------------|----------------|---------------|-----------------------|----------------|
| a. Assets at fair value | | | | | |
| Preferred Stocks: Industrial and miscellaneous | \$ - | \$ 4,500,000 | \$ 8,828,164 | \$ - | \$ 13,328,164 |
| Bonds: Industrial and miscellaneous | \$ - | \$ 183,315,465 | \$ - | \$ - | \$ 183,315,465 |
| Bank loans | \$ - | \$ 50,647,642 | \$ - | \$ - | \$ 50,647,642 |
| Common Stocks: Industrial and miscellane | \$ 285,011,247 | \$ - | \$ - | \$ - | \$ 285,011,247 |
| Other Invested Assets | \$ - | \$ - | \$ 4,366,840 | \$ - | \$ 4,366,840 |
| Total assets at fair value/NAV | \$ 285,011,247 | \$ 238,463,107 | \$ 13,195,004 | \$ - | \$ 536,669,358 |

(a) Excludes equities carried at cost of \$4,991,400 at the end of the reporting period which consists of FHLB common stock.

b. The Company does not have any liabilities measured at fair value at the end of the current reporting period.

(2) Fair Value Measurements in (Level 3) of the Fair Value hierarchy

| Description | Ending Balance as of Prior Quarter End | Transfers into Level 3 | Transfers out of Level 3 | Total gains and (losses) included in Net Income | Total gains and (losses) included in Surplus | Purchases | Issuances | Sales | Settle-ments | Ending Balance for Current Quarter End |
|--|--|------------------------|--------------------------|---|--|-----------|-----------|-------|--------------|--|
| a. Assets | | | | | | | | | | |
| Preferred Stocks: Industrial and miscellaneous | \$ 8,828,164 | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ 8,828,164 |
| Assets | \$ 4,366,840 | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ 4,366,840 |
| Total Assets | \$ 13,195,004 | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ 13,195,004 |

b. Not applicable

c. Not applicable

(3) The reporting entity's policy is to recognize transfers in and transfers out as of the actual date of the event or change in circumstances that caused the transfer.

(4) For fair value measurements categorized within Level 2 of the fair value hierarchy, fair values of bonds are obtained by a quoted market price if available, otherwise, fair values are estimated using independent pricing sources or internally developed pricing models using discounted cash flow analyses.

The Company utilizes a third party pricing service for the valuation of the majority of its fixed maturity securities and receives one quote per security. When quoted market prices in an active market are available, they are provided by the pricing service as the fair value and such values are classified as Level 1. Since fixed maturities other than U.S. Treasury securities generally do not trade on a daily basis, the pricing service prepares estimates of fair value for those securities using pricing applications based on a market approach. Inputs into the fair value pricing applications which are common to all asset classes include benchmark U.S. Treasury security yield curves, reported trades of identical or similar fixed maturity securities, broker/dealer quotes of identical or similar fixed maturity securities and structural characteristics of the security, such as maturity date, coupon, mandatory principal payment dates, frequency of interest and principal payments and optional principal redemption features. Inputs into the fair value applications that are unique by asset class include, but are not limited to:

- U.S. government – determination of direct versus indirect government support and whether any contingencies exist with respect to the timely payment of principal and interest.
- All other governments – estimates of appropriate market spread versus underlying related sovereign treasury curves dependent on liquidity and direct or contingent support.
- Corporate bonds, which are included in Industrial and miscellaneous bonds - overall credit quality, including assessments of the level and variability of: economic sensitivity; liquidity; corporate financial policies; management quality; regulatory environment; competitive position; ownership; restrictive covenants; and security or collateral.
- Municipal bonds, which are included in States, territories and possessions; Political subdivisions of states, territories and possessions; and Special revenue and special assessment obligations - overall credit quality, including assessments of the level and variability of: sources of payment such as income, sales or property taxes, levies or user fees; credit support such as insurance; state or local economic and political base; natural resource availability; and susceptibility to natural or man-made catastrophic events such as hurricanes, earthquakes or acts of terrorism.
- Residential mortgage-backed securities, U.S. agency pass-thrus and collateralized mortgage obligations (“CMOs”) which are included in U.S. governments and Special revenue and special assessment obligations - estimates of prepayment speeds based upon: historical prepayment rate trends; underlying collateral interest rates; geographic concentration; vintage year; borrower credit quality characteristics; interest rate and yield curve forecasts; government or monetary authority support programs; tax policies; and delinquency/default trends.
- Residential mortgage-backed securities, non-agency CMOs, which are included in Industrial and miscellaneous bonds - estimates of prepayment speeds based upon: historical prepayment rate trends; underlying collateral interest rates; geographic concentration; vintage year; borrower credit quality characteristics; interest rate and yield curve forecasts; government or monetary authority support programs; tax policies; delinquency/default trends; and severity of loss upon default and length of time to recover proceeds following default.
- Commercial mortgage-backed securities, which are included in Industrial and miscellaneous bonds - overall credit quality, including assessments of the value and supply/demand characteristics of: collateral type such as office, retail, residential, lodging, or other; geographic concentration by region, state, metropolitan statistical area and locale; vintage year; historical collateral performance including defeasance, delinquency, default and special servicer trends; and capital structure support features.
- Asset-backed securities, which are included in Industrial and miscellaneous bonds – overall credit quality, including assessments of the underlying collateral type such as credit card receivables, auto loan receivables and equipment lease receivables; geographic diversification; vintage year; historical collateral performance including delinquency, default and casualty trends; economic conditions influencing use rates and resale values; and contract structural support features.

Generally, all prices provided by the pricing service, except actively traded securities with quoted market prices, are reported as Level 2.

The Company holds privately placed corporate bonds and certain other bonds that do not have an active market and for which the pricing service cannot provide fair values. The Company determines fair values for these securities using either matrix pricing or broker quotes. The Company will use observable market data to the extent it is available, but is also required to use a certain amount of unobservable judgment due to the illiquid nature of the securities involved. Additionally, the Company may obtain nonbinding broker quotes which are reported as Level 3.

NOTES TO FINANCIAL STATEMENTS

Fair values of common and preferred stocks are based on SVO valuation, if available. If SVO valuations are not available, quoted market prices are used. If neither SVO prices nor quoted market prices are available, fair values are estimated using independent pricing sources or internally developed pricing models using discounted cash flow analyses.

Level 2 includes securities that are valued using pricing for similar securities and pricing models that incorporate observable inputs. Level 3 consists of common stock of private companies for which observable inputs are not available. The Company uses a third party pricing service for the valuation of the majority of its equity securities. When quoted market prices in an active market are available, they are provided by the pricing service as the fair value and such values are classified as Level 1. Generally, all prices provided by the pricing service except quoted market prices, are reported as Level 2. Occasionally, the Company may obtain nonbinding broker quotes which are reported as Level 3.

(5) Not applicable

- B. Not applicable
- C. Aggregate fair value for all financial instruments and the level within the fair value hierarchy in which the fair value measurements in their entirety fall.

| Type of Financial Instrument | Aggregate Fair Value | Admitted Assets | (Level 1) | (Level 2) | (Level 3) | Net Asset Value (NAV) | Not Practicable (Carrying Value) |
|---------------------------------|----------------------|------------------|-----------------|------------------|----------------|-----------------------|----------------------------------|
| Bonds | \$ 5,422,512,565 | \$ 6,087,947,138 | \$ 115,572,984 | \$ 5,298,172,091 | \$ 8,767,490 | \$ - | \$ - |
| Preferred Stock | \$ 13,378,164 | \$ 13,378,164 | \$ - | \$ 4,550,000 | \$ 8,828,164 | \$ - | \$ - |
| Common Stock (a) | \$ 290,017,247 | \$ 290,017,247 | \$ 285,011,247 | \$ 5,006,000 | \$ - | \$ - | \$ - |
| Mortgages | \$ 16,930,338 | \$ 182,776,808 | \$ - | \$ - | \$ 166,930,338 | \$ - | \$ - |
| Other Invested Assets (a) | \$ 230,180,768 | \$ 239,422,981 | \$ - | \$ 6,235,594 | \$ 223,945,174 | \$ - | \$ - |
| Cash and Short-Term Investments | \$ (70,055,884) | \$ (70,045,507) | \$ (71,108,894) | \$ 1,053,010 | \$ - | \$ - | \$ - |

(a) Excludes investments in subsidiaries and other invested assets using the equity method of accounting

D., E.

Not applicable

NOTE 21 Other Items

- A. Unusual or Infrequent Items
- Not applicable
- B. Troubled Debt Restructuring: Debtors
- Not applicable
- C. Other Disclosures

IBNR loss and loss adjustment expense reserves are allocated to the Company based on the proportion of the Company's earned premiums and case loss reserves relative to other affiliates in The Hanover Insurance Group. Fluctuations by affiliate and state may occur as a result of this re-estimation process.

The Company elected to use rounding to the nearest dollar in reporting amounts in the Statement, except as otherwise directed by instructions.

At the end of the current period and prior year, the Company had admitted assets of \$1,371,035,320 and \$1,204,356,753, respectively, in premiums receivable due from policyholders, agents and ceding insurers. The Company routinely assesses the collectability of these receivables. Based upon Company experience, any uncollectible premiums receivable at the end of the current period are not expected to exceed the non admitted amounts totaling \$28,464,077 and, therefore, no additional provision for uncollectible amounts has been recorded. The potential for any additional loss is not believed to be material to the Company's financial position.

The Company reported \$168,804,916 on Page 2 Line 15.1 for Agents' balances or Uncollected Premiums. There are no agents' balances or uncollected premiums due from controlled or controlling persons.

- D. Business Interruption Insurance Recoveries
- Not applicable
- E. State Transferable and Non-transferable Tax Credits

(1) Carrying Value of Transferable and Non-transferable State Tax Credits Gross of any Related Tax Liabilities and Total Unused Transferable and Non-transferable State Tax Credits by State and in Total

| (1) Description of State Transferable and Non-transferable Tax Credits | (2) State | (3) Carrying Value | (4) Unused Amount |
|---|--------------|-----------------------|----------------------|
| Film Credits | CT | \$ 215,619 | \$ 215,619 |
| School Tuition Credits | AZ | \$ 325,000 | \$ 325,000 |
| 21E1999 - Total | | \$ 540,619 | \$ 540,619 |

(2) Method of Estimating Utilization of Remaining Transferable and Non-transferable State Tax Credits

The Company estimates the utilization of the remaining transferable and non-transferable state tax credits by projecting future direct written premiums taking into account expected changes in volumes and rates, projecting future tax liabilities based on projected premiums, tax rates and tax credits, and comparing these projected tax liabilities to the availability of the remaining transferable and non-transferable state tax credits.

(3) Impairment Loss

The Company did not recognize an impairment loss related to the write-down as a result of impairment analysis of the carrying amount for state transferable and non-transferable tax credits.

NOTES TO FINANCIAL STATEMENTS

(4) State Tax Credits Admitted and Nonadmitted

| | Total Admitted | Total Nonadmitted |
|---------------------|----------------|-------------------|
| a. Transferable | \$ 215,619 | \$ - |
| b. Non-transferable | \$ 325,000 | \$ - |

F. Subprime Mortgage Related Risk Exposure

The Company has reviewed its investments in mortgage-backed securities and has determined that these investments are not subprime.

G. Insurance-Linked Securities (ILS) Contracts

| | Outstanding ILS Contracts | Maximum Proceeds |
|--------------------------------------|---------------------------|------------------|
| Management of Risk Related To: | | |
| (1) Directly-Written Insurance Risks | | |
| ILS Contracts as Ceding Insurer | 1 | \$ 150,000,000 |

Effective July 1, 2022, the Company has catastrophe protection through a per occurrence excess of loss reinsurance agreement with Commonwealth Re Ltd. ("Commonwealth Re"), an independent company, licensed as a Special Purpose Insurer in Bermuda. The reinsurance agreement meets the requirements to be accounted for as reinsurance in accordance with the guidance for reinsurance contracts. In connection with the reinsurance agreement, Commonwealth Re issued notes (generally referred to as "catastrophe bonds") to investors in amounts totaling \$150.0 million, consistent with the amount of coverage provided under the reinsurance agreement as described below. The proceeds were deposited in a reinsurance trust account.

The reinsurance agreement provides coverage of up to \$150.0 million to the Company through June 30, 2025, for catastrophe losses from named tropical storms or hurricanes, including all events or perils directly resulting from such storm or storm system, which may include, by way of example and not limitation, hurricane, wind, gusts, typhoon, hail, rain, tornadoes, cyclones, ensuing flood, storm surge, water damage, fire following, sprinkler leakage, riots, vandalism, and collapse. For events up to and including June 30, 2025, the Company is entitled to begin recovering amounts under this reinsurance agreement if the covered losses in the covered area for a single occurrence reach an initial attachment amount of \$1.3 billion. The full \$150.0 million coverage amount is available until such covered losses reach a maximum \$1.45 billion. The attachment level and the maximum level (or exhaustion level) under this agreement may be reset annually to adjust the expected loss of the layer within a predetermined range. The coverage under the reinsurance agreement is limited to specified personal and commercial property coverage written in the following geographies in the United States: Connecticut, Delaware, District of Columbia, Maine, Maryland, Massachusetts, New Hampshire, New Jersey, New York, Pennsylvania, Rhode Island, Vermont and Virginia.

The Company has not incurred any losses that have resulted or expected to result in recovery under this agreement since its inception.

NOTE 22 Events Subsequent

Not applicable

NOTE 23 Reinsurance

A. Unsecured Reinsurance Recoverables

No change

B. Reinsurance Recoverable in Dispute

The Company had no reinsurance recoverable on paid and unpaid losses in dispute which exceeds 5% of the Company's policyholder surplus. The aggregate of the Company's disputed items did not exceed 10% of policyholder surplus.

C. Reinsurance Assumed and Ceded

(1) The following table summarizes ceded and assumed unearned premiums and the related commission equity at the end of the current reporting period:

| | Assumed Reinsurance | | Ceded Reinsurance | | Net | |
|---------------|---------------------|-------------------|-------------------|-------------------|-----------------|-------------------|
| | Premium Reserve | Commission Equity | Premium Reserve | Commission Equity | Premium Reserve | Commission Equity |
| a. Affiliates | \$1,483,015,692 | \$ - | \$ - | \$ - | \$1,483,015,692 | \$ - |
| b. All Other | \$ 20,108,039 | \$ 1,360,738 | \$ 85,482,993 | \$ 25,112,208 | \$ (65,374,954) | \$ (23,751,470) |
| c. Total | \$1,503,123,731 | \$ 1,360,738 | \$ 85,482,993 | \$ 25,112,208 | \$1,417,640,738 | \$ (23,751,470) |

d. Direct Unearned Premium Reserve \$ 915,318,241

(2) The additional or return commission, predicated on loss experience or 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 | \$ 84,802,469 | \$ - | \$ - | \$ 84,802,469 |
| b. Sliding Scale Adjustments | \$ - | \$ - | \$ 819,601 | \$ (819,601) |
| c. Other Profit Commission Arrangements | \$ - | \$ - | \$ - | \$ - |
| d. TOTAL | \$ 84,802,469 | \$ - | \$ 819,601 | \$ 83,982,868 |

(3) Not applicable

NOTES TO FINANCIAL STATEMENTS

D. Uncollectible Reinsurance

No change

E., F., G., H., I., J., K.

Not applicable

NOTE 24 Retrospectively Rated Contracts & Contracts Subject to Redetermination

Not applicable

NOTE 25 Change in Incurred Losses and Loss Adjustment Expenses

- A. The estimated cost of loss and loss adjustment expenses ("LAE") attributable to insured events of prior year's decreased by \$12,939,000 during 2022. The redundancy of \$12,939,000 is 0.30% of unpaid losses and LAE of \$4,360,370,827 as of December 31, 2021. The favorable loss and LAE reserve development during 2022 is primarily due to lower than expected personal auto, workers' compensation, other liability, and commercial multiple peril lines of business losses in accident year 2020, partially offset by higher than expected losses in personal auto, homeowners, and workers' compensation lines of business in accident year 2021. Increases or decreases of this nature occur as a result of claim settlements during the current year, and as additional information is received regarding individual claims, causing changes from the original estimates of the cost of these claims. Recent loss development trends are also taken into account evaluating the overall adequacy of unpaid losses and LAE.
- B. There were no significant changes in methodologies and assumptions used in calculating the liability for unpaid property and casualty losses and loss adjustment expenses.

NOTE 26 Intercompany Pooling Arrangements

Not applicable

NOTE 27 Structured Settlements

- A. The company has purchased annuities from life insurers under which the claimants are payees as follows:

| | | |
|--|--|-------------------------------------|
| | Loss Reserves Eliminated by Annuities | Unrecorded Loss Contingencies |
| | \$ 15,826,462 | \$ 15,826,462 |

- B. Annuity Insurers with Balances due Greater than 1% of Policyholders' Surplus

Not applicable

NOTE 28 Health Care Receivables

Not applicable

NOTE 29 Participating Policies

Not applicable

NOTE 30 Premium Deficiency Reserves

1. Liability carried for premium deficiency reserves \$ -
2. Date of the most recent evaluation of this liability 09/30/2022
3. Was anticipated investment income utilized in the calculation? Yes [X] No []

NOTE 31 High Deductibles

- A. Reserve Credit Recorded on Unpaid Claims and Amount Billed and Recoverable on Paid Claims for High Deductibles

(1) Counter Party Exposure Recorded on Unpaid Claims and Billed Recoverables on Paid Claims

| Annual Statement Line of Business (ASL) | | 3 | 4 | 5 | 6 |
|---|------------------------------|--|-------------------------------------|------------------------------------|--|
| 1 | 2 | Gross (of High Deductible) Loss Reserves | Reserve Credit for High Deductibles | Billed Recoverables on Paid Claims | Total High Deductibles and Billed Recoverables (Col 4 + Col 5) |
| ASL # | ASL Description | | | | |
| 16.0 | Workers' Compensation | \$ 453,000 | \$ 453,000 | \$ 49,000 | \$ 502,000 |
| 17.1 | Other Liability - occurrence | \$ 4,961,000 | \$ 2,152,000 | \$ 104,000 | \$ 2,256,000 |
| Total | | \$ 5,414,000 | \$ 2,605,000 | \$ 153,000 | \$ 2,758,000 |

(2) Unsecured Amounts of High Deductibles

- a. Total high deductibles and billed recoverables on paid claims (Should equal total line for Column 6 for A(1) above) \$ 2,758,000
- b. Collateral on balance sheet (Must be equal to or greater than zero) \$ -
- c. Collateral off balance sheet (Must be equal to or greater than zero) \$ 2,758,000
- d. Total unsecured deductibles and billed recoverables on paid claims d=a-(b+c) (Must be equal to or greater than zero) \$ -
- e. Percentage unsecured 0.0%

(3) High Deductible Recoverables Amounts on Paid Claims

Not applicable

(4) The Deductible Amounts for the Highest Ten Unsecured High Deductible Policies

Not applicable

NOTES TO FINANCIAL STATEMENTS

B. Unsecured High Deductible Recoverables for Individual Obligors Part of a Group Under the Same Management or Control Which Are Greater Than 1% of Capital and Surplus. For this purpose, a group of entities under common control shall be regarded as a single customer.

Not applicable

NOTE 32 Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses

Total liabilities for unpaid property and casualty losses and loss adjustment expenses are not discounted. However, case unpaid losses for pension-type workers' compensation reserves are discounted on a tabular basis using the National Council on Compensation Insurance ("NCCI") published tables at a rate of 3.5%. This discount is completely offset in the Company's IBNR reserves.

The Company discounts the Group Accident and Health liabilities for unpaid losses on long term care and medical conversion claims.

A. Tabular Discount

Reserves for Long Term Care claims have been discounted on a tabular basis using the 1994 GAM Table at 4.0%. The reserves as of the end of the current reporting period include \$89,231,826 of such discounted reserves. The amount of discount for case and IBNR reserves is as follows:

| | Tabular Discount Included in Schedule P, Part 1* | |
|---|---|---------------|
| | (1) Case | (2) IBNR |
| 1. Homeowners/Farmowners | \$ - | \$ - |
| 2. Private Passenger Auto Liability/Medical | \$ - | \$ - |
| 3. Commercial Auto/Truck Liability/Medical | \$ - | \$ - |
| 4. Workers' Compensation | \$ - | \$ - |
| 5. Commercial Multiple Peril | \$ - | \$ - |
| 6. Medical Professional Liability - occurrence | \$ - | \$ - |
| 7. Medical Professional Liability - claims-made | \$ - | \$ - |
| 8. Special Liability | \$ - | \$ - |
| 9. Other Liability - occurrence | \$ - | \$ - |
| 10. Other Liability - claims-made | \$ - | \$ - |
| 11. Special Property | \$ - | \$ - |
| 12. Auto Physical Damage | \$ - | \$ - |
| 13. Fidelity, Surety | \$ - | \$ - |
| 14. Other (including Credit, Accident & Health) | \$ 26,159,633 | \$ 19,142,685 |
| 15. International | \$ - | \$ - |
| 16. Reinsurance Nonproportional Assumed Property | \$ - | \$ - |
| 17. Reinsurance Nonproportional Assumed Liability | \$ - | \$ - |
| 18. Reinsurance Nonproportional Assumed Financial Lines | \$ - | \$ - |
| 19. Products Liability - occurrence | \$ - | \$ - |
| 20. Products Liability - claims-made | \$ - | \$ - |
| 21. Financial Guaranty/Mortgage Guaranty | \$ - | \$ - |
| 22. Warranty | \$ - | \$ - |
| 23. Total | \$ 26,159,633 | \$ 19,142,685 |

* Must exclude medical loss reserves and all loss adjustment expense reserves.

B. Nontabular Discount

Reserves for Conversion Trust and Individual Health unpaid losses have been discounted on a non-tabular basis using an interest rate of 4.0%. The reserves as of the end of the current reporting period include \$5,608,000 of such discounted reserves. The amount of the discount is as follows:

| | (1) | (2) | (3) | (4) |
|---|--------------|------|--|------------------------------|
| | Case | IBNR | Defense & Cost Containment Expense | Adjusting & Other Expense |
| 1. Homeowners/Farmowners | \$ - | \$ - | \$ - | \$ - |
| 2. Private Passenger Auto Liability/Medical | \$ - | \$ - | \$ - | \$ - |
| 3. Commercial Auto/Truck Liability/Medical | \$ - | \$ - | \$ - | \$ - |
| 4. Workers' Compensation | \$ - | \$ - | \$ - | \$ - |
| 5. Commercial Multiple Peril | \$ - | \$ - | \$ - | \$ - |
| 6. Medical Professional Liability - occurrence | \$ - | \$ - | \$ - | \$ - |
| 7. Medical Professional Liability - claims-made | \$ - | \$ - | \$ - | \$ - |
| 8. Special Liability | \$ - | \$ - | \$ - | \$ - |
| 9. Other Liability - occurrence | \$ - | \$ - | \$ - | \$ - |
| 10. Other Liability - claims-made | \$ - | \$ - | \$ - | \$ - |
| 11. Special Property | \$ - | \$ - | \$ - | \$ - |
| 12. Auto Physical Damage | \$ - | \$ - | \$ - | \$ - |
| 13. Fidelity, Surety | \$ - | \$ - | \$ - | \$ - |
| 14. Other (including Credit, Accident & Health) | \$ 2,697,784 | \$ - | \$ - | \$ - |
| 15. International | \$ - | \$ - | \$ - | \$ - |
| 16. Reinsurance Nonproportional Assumed Property | \$ - | \$ - | \$ - | \$ - |
| 17. Reinsurance Nonproportional Assumed Liability | \$ - | \$ - | \$ - | \$ - |
| 18. Reinsurance Nonproportional Assumed Financial Lines | \$ - | \$ - | \$ - | \$ - |
| 19. Products Liability - occurrence | \$ - | \$ - | \$ - | \$ - |
| 20. Products Liability - claims-made | \$ - | \$ - | \$ - | \$ - |
| 21. Financial Guaranty/Mortgage Guaranty | \$ - | \$ - | \$ - | \$ - |
| 22. Warranty | \$ - | \$ - | \$ - | \$ - |
| 23. Total | \$ 2,697,784 | \$ - | \$ - | \$ - |

** Should include medical loss reserves and all loss adjustment expense reserves, whether reported as tabular or nontabular in Schedule P.

C. Changes in Discount Assumptions

Not applicable

NOTE 33 Asbestos/Environmental Reserves

No change

NOTES TO FINANCIAL STATEMENTS

NOTE 34 Subscriber Savings Accounts

Not applicable

NOTE 35 Multiple Peril Crop Insurance

Not applicable

NOTE 36 Financial Guaranty Insurance

Not applicable

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1

Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act?

Yes [☐] No [☒]
- 1.2

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

Yes [☐] No [☐]
- 2.1

Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity?

Yes [☐] No [☒]
- 2.2

If yes, date of change:
- 3.1

Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer?

If yes, complete Schedule Y, Parts 1 and 1A.

Yes [☒] No [☐]
- 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.
- 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.

0000944695
- 4.1

Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?

Yes [☐] No [☒]
- 4.2

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

| | | |
|----------------|-------------------|-------------------|
| 1 | 2 | 3 |
| Name of Entity | NAIC Company Code | 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?

If yes, attach an explanation.

Yes [☐] No [☐] N/A [☒]
- 6.1

State as of what date the latest financial examination of the reporting entity was made or is being made.

12/31/2019
- 6.2

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

12/31/2019
- 6.3

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

04/01/2021
- 6.4

By what department or departments?
New Hampshire Department of Insurance
- 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 by 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 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 | 2 | 3 | 4 | 5 | 6 |
| Affiliate Name | Location (City, State) | FRB | OCC | FDIC | SEC |
| Opus Investment Management, Inc | Worcester, MA | | | | YES |

GENERAL INTERROGATORIES

- 9.1

Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?
(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.

Yes ☒ No ☐
- 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).
- 9.3

Have any provisions of the code of ethics been waived for any of the specified officers?

Yes ☐ No ☒
- 9.31

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

FINANCIAL

- 10.1

Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?

Yes ☒ No ☐
- 10.2

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

\$ 50,998

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 ☒
- 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:

\$ 228,366,450
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 ☒ No ☐
- 14.2

If yes, please complete the following:

| | 1 | 2 |
|---|---|--|
| | Prior Year-End Book/Adjusted Carrying Value | Current Quarter Book/Adjusted Carrying Value |
| 14.21 Bonds | \$ 0 | \$ 0 |
| 14.22 Preferred Stock | \$ 0 | \$ 0 |
| 14.23 Common Stock | \$ 1,268,059,302 | \$ 1,264,976,884 |
| 14.24 Short-Term Investments | \$ 0 | \$ 0 |
| 14.25 Mortgage Loans on Real Estate | \$ 0 | \$ 0 |
| 14.26 All Other | \$ 0 | \$ 0 |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) | \$ 1,268,059,302 | \$ 1,264,976,884 |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above | \$ 0 | \$ 0 |
- 15.1

Has the reporting entity entered into any hedging transactions reported on Schedule DB?

Yes ☐ No ☒
- 15.2

If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?
If no, attach a description with this statement.

Yes ☐ No ☐ N/A ☐
16.

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

16.1

Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2.

\$ 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

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE HANOVER INSURANCE COMPANY

GENERAL INTERROGATORIES

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

| 1 Name of Custodian(s) | 2 Custodian Address |
|-------------------------------|--|
| Bank of New York Mellon | 225 Liberty Street, New York, NY 10286 |

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

| 1 Name(s) | 2 Location(s) | 3 Complete Explanation(s) |
|--------------|------------------|------------------------------|
| | | |

- 17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes [] No [X]
- 17.4 If yes, give full information relating thereto:

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

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

| 1 Name of Firm or Individual | 2 Affiliation |
|---------------------------------------|------------------|
| Opus Investment Management, Inc | A..... |
| | |

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

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

- 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 | 2 | 3 | 4 | 5 |
|---|---------------------------------------|-------------------------------|-----------------|--|
| Central Registration Depository Number | Name of Firm or Individual | Legal Entity Identifier (LEI) | Registered With | Investment Management Agreement (IMA) Filed |
| 107569 | Opus Investment Management, Inc | 549300UFGZJWL1LMOS85 | SEC | DS..... |

- 18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? Yes [X] No []
- 18.2 If no, list exceptions:

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

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
- a. The security was purchased prior to January 1, 2018.
- b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
- d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.
- Has the reporting entity self-designated PLGI securities? Yes [] No [X]

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
- a. The shares were purchased prior to January 1, 2019.
- b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
- d. The fund only or predominantly holds bonds in its portfolio.
- e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
- f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.
- Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes [] No [X]

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

1.

If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change?
If yes, attach an explanation.

Yes [] No [] N/A [X]
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?
If yes, attach an explanation.

Yes [] No [X]
- 3.1

Have any of the reporting entity's primary reinsurance contracts been canceled?

Yes [] No [X]
- 3.2

If yes, give full and complete information thereto.
- 4.1

Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see Annual Statement Instructions pertaining to disclosure of discounting for definition of " tabular reserves") discounted at a rate of interest greater than zero?

Yes [X] No []
- 4.2

If yes, complete the following schedule:

| | | | TOTAL DISCOUNT | | | | DISCOUNT TAKEN DURING PERIOD | | | |
|------------------|------------------|---------------|----------------|------------|--------|--------|------------------------------|------------|-------|-------|
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 |
| Line of Business | Maximum Interest | Discount Rate | Unpaid Losses | Unpaid LAE | IBNR | TOTAL | Unpaid Losses | Unpaid LAE | IBNR | TOTAL |
| | 0.0 | 0.040 | 26,160 | 0 | 19,143 | 45,303 | 1,550 | 0 | 1,120 | 2,670 |
| | | TOTAL | 26,160 | 0 | 19,143 | 45,303 | 1,550 | 0 | 1,120 | 2,670 |

5.

Operating Percentages:
- 5.1

A&H loss percent

404.360 %
- 5.2

A&H cost containment percent

0.000 %
- 5.3

A&H expense percent excluding cost containment expenses

39.280 %
- 6.1

Do you act as a custodian for health savings accounts?

Yes [] No [X]
- 6.2

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

0
- 6.3

Do you act as an administrator for health savings accounts?

Yes [] No [X]
- 6.4

If yes, please provide the balance of the funds administered as of the reporting date\$.....

0
7.

Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?

Yes [X] No []
- 7.1

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

Yes [] No []

SCHEDULE F - CEDED REINSURANCE

[illegible]

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE HANOVER INSURANCE COMPANY

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

| | | | 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 |
| States, etc. | | | | | | | | | |
| 1. | Alabama | AL | L | 4,598,031 | 4,260,939 | 887,879 | 1,642,187 | 4,980,426 | 4,642,742 |
| 2. | Alaska | AK | L | 396,001 | 467,221 | 71,139 | 27,486 | 1,159,330 | 910,946 |
| 3. | Arizona | AZ | L | 18,870,716 | 16,346,947 | 5,448,753 | 2,113,710 | 15,925,918 | 14,532,521 |
| 4. | Arkansas | AR | L | 3,355,910 | 6,562,477 | 5,204,399 | 4,245,782 | 6,318,389 | 7,040,274 |
| 5. | California | CA | L | 112,025,183 | 98,717,731 | 27,137,109 | 23,088,535 | 84,881,666 | 86,756,916 |
| 6. | Colorado | CO | L | 27,367,681 | 25,833,952 | 6,792,212 | 3,921,313 | 15,736,750 | 13,250,031 |
| 7. | Connecticut | CT | L | 50,538,758 | 42,176,975 | 19,357,805 | 14,579,182 | 51,329,004 | 36,783,388 |
| 8. | Delaware | DE | L | 3,165,829 | 2,879,172 | 243,800 | 134,752 | 4,038,792 | 2,364,821 |
| 9. | District of Columbia | DC | L | 12,857,613 | 11,112,634 | 1,753,225 | 1,304,861 | 15,837,604 | 13,085,388 |
| 10. | Florida | FL | L | 32,607,685 | 30,367,934 | 6,666,163 | 8,120,280 | 53,100,669 | 45,054,560 |
| 11. | Georgia | GA | L | 32,860,333 | 35,707,895 | 11,985,949 | 15,742,848 | 33,537,817 | 30,924,863 |
| 12. | Hawaii | HI | L | 1,046,327 | 955,784 | 501,038 | 193,865 | 239,824 | 254,845 |
| 13. | Idaho | ID | L | 2,189,286 | 1,458,493 | 276,391 | 542,049 | 1,473,577 | 828,847 |
| 14. | Illinois | IL | L | 46,416,121 | 41,519,211 | 8,961,943 | 8,896,199 | 49,533,644 | 41,448,392 |
| 15. | Indiana | IN | L | 44,046,521 | 29,902,566 | 15,691,820 | 11,668,110 | 21,414,499 | 22,890,275 |
| 16. | Iowa | IA | L | 3,349,744 | 2,588,889 | 196,694 | 331,312 | 1,621,485 | 1,443,895 |
| 17. | Kansas | KS | L | 2,571,311 | 2,538,031 | 3,176,313 | 3,184,125 | 11,064,348 | 9,538,162 |
| 18. | Kentucky | KY | L | 5,317,768 | 5,014,001 | 383,604 | 743,272 | 6,075,288 | 7,031,962 |
| 19. | Louisiana | LA | L | 16,636,984 | 11,575,657 | 3,623,282 | 2,392,807 | 11,937,347 | 12,782,517 |
| 20. | Maine | ME | L | 35,984,005 | 30,739,229 | 7,748,720 | 7,055,860 | 38,666,724 | 39,639,735 |
| 21. | Maryland | MD | L | 30,995,760 | 23,040,570 | 7,326,198 | 5,724,742 | 18,317,610 | 11,255,278 |
| 22. | Massachusetts | MA | L | 154,498,089 | 139,765,210 | 60,534,206 | 41,062,240 | 122,401,213 | 101,538,806 |
| 23. | Michigan | MI | L | 48,840,873 | 42,571,508 | 13,090,278 | 11,412,318 | 42,193,396 | 40,666,126 |
| 24. | Minnesota | MN | L | 31,113,244 | 28,999,600 | 6,692,335 | 4,301,913 | 26,125,052 | 18,934,078 |
| 25. | Mississippi | MS | L | 2,690,384 | 1,844,195 | 1,993,425 | 1,411,618 | 8,498,125 | 9,125,674 |
| 26. | Missouri | MO | L | 7,659,526 | 7,056,503 | 1,179,703 | 736,188 | 8,971,317 | 6,589,232 |
| 27. | Montana | MT | L | 1,744,165 | 1,752,225 | 607,764 | 682,182 | 1,711,073 | 4,004,083 |
| 28. | Nebraska | NE | L | 2,080,005 | 1,479,809 | 1,615,776 | 128,778 | 3,044,378 | 3,111,851 |
| 29. | Nevada | NV | L | 6,979,632 | 5,479,674 | 350,246 | 462,149 | 2,967,373 | 3,776,622 |
| 30. | New Hampshire | NH | L | 18,760,607 | 17,482,025 | 3,406,889 | 4,628,870 | 16,812,166 | 16,217,211 |
| 31. | New Jersey | NJ | L | 109,381,089 | 98,604,750 | 49,865,121 | 34,460,398 | 136,592,332 | 118,519,747 |
| 32. | New Mexico | NM | L | 3,351,985 | 3,837,038 | 2,387,630 | 1,101,546 | 3,840,277 | 1,892,792 |
| 33. | New York | NY | L | 111,159,335 | 112,175,065 | 31,596,476 | 32,669,891 | 184,758,442 | 166,105,443 |
| 34. | North Carolina | NC | L | 32,225,614 | 27,219,155 | 5,930,727 | 5,294,139 | 28,601,811 | 26,563,427 |
| 35. | North Dakota | ND | L | 3,957,988 | 3,001,695 | 295,606 | 1,350,552 | 1,159,743 | 622,728 |
| 36. | Ohio | OH | L | 31,975,810 | 26,845,612 | 16,738,057 | 9,301,773 | 23,312,678 | 18,517,692 |
| 37. | Oklahoma | OK | L | 5,637,038 | 12,476,414 | 5,568,927 | 6,996,513 | 6,730,059 | 6,884,254 |
| 38. | Oregon | OR | L | 10,829,808 | 9,828,857 | 3,148,711 | 6,277,892 | 14,000,800 | 11,887,840 |
| 39. | Pennsylvania | PA | L | 55,305,127 | 41,206,850 | 17,291,510 | 14,230,423 | 40,421,703 | 28,785,779 |
| 40. | Rhode Island | RI | L | 6,441,614 | 5,879,357 | 994,948 | 1,826,545 | 6,370,538 | 5,375,278 |
| 41. | South Carolina | SC | L | 16,240,885 | 13,446,311 | 11,012,653 | 5,932,709 | 8,663,827 | 9,149,263 |
| 42. | South Dakota | SD | L | 2,468,165 | 1,764,080 | 423,954 | 466,540 | (553,743) | (1,200,115) |
| 43. | Tennessee | TN | L | 35,350,354 | 24,178,104 | 14,209,187 | 11,495,853 | 18,574,273 | 17,666,187 |
| 44. | Texas | TX | L | 104,357,354 | 92,168,998 | 34,616,927 | 36,142,251 | 98,333,750 | 87,824,329 |
| 45. | Utah | UT | L | 8,869,946 | 6,703,486 | 4,791,199 | 2,259,494 | 15,057,879 | 13,725,115 |
| 46. | Vermont | VT | L | 7,255,527 | 6,330,200 | 2,218,557 | 990,824 | 5,953,389 | 5,153,922 |
| 47. | Virginia | VA | L | 35,583,635 | 36,163,742 | 6,234,806 | 7,157,562 | 20,002,836 | 20,871,756 |
| 48. | Washington | WA | L | 19,749,801 | 18,261,627 | 6,170,726 | 5,586,732 | 14,804,736 | 16,721,177 |
| 49. | West Virginia | WV | L | 1,982,566 | 2,018,400 | 172,482 | 564,396 | 1,540,923 | 1,041,969 |
| 50. | Wisconsin | WI | L | 37,606,161 | 27,064,945 | 20,493,286 | 6,575,300 | 26,830,357 | 15,435,505 |
| 51. | Wyoming | WY | L | 1,133,566 | 1,204,942 | 229,092 | 149,798 | 875,016 | 388,491 |
| 52. | American Samoa | AS | N | 0 | 0 | 0 | 0 | 0 | 0 |
| 53. | Guam | GU | N | 0 | (56) | 0 | 0 | 0 | 0 |
| 54. | Puerto Rico | PR | N | 12,871 | 9,868 | 0 | 0 | 67 | 210 |
| 55. | U.S. Virgin Islands | VI | N | 0 | 1,802 | 0 | 0 | 0 | 0 |
| 56. | Northern Mariana Islands | MP | N | 0 | 0 | 0 | 0 | 0 | 0 |
| 57. | Canada | CAN | N | 478,945 | 401,447 | 0 | 300 | 732,406 | 349,749 |
| 58. | Aggregate Other Alien OT | XXX | | 1,889,924 | 1,911,378 | 22,376 | 22,563 | 22,011 | 0 |
| 59. | Totals | XXX | | 1,404,809,200 | 1,242,901,124 | 457,318,016 | 371,333,527 | 1,336,540,914 | 1,178,706,579 |
| DETAILS OF WRITE-INS | | | | | | | | | |
| 58001. | ALB Albania | XXX | | 15 | 25 | 0 | 0 | 0 | 0 |
| 58002. | AND Andorra | XXX | | 351 | 329 | 0 | 0 | 0 | 0 |
| 58003. | ARE United Arab Emirates | XXX | | 16,386 | 12,267 | 0 | 0 | 0 | 0 |
| 58998. | Summary of remaining write-ins for Line 58 from overflow page | XXX | | 1,873,172 | 1,898,757 | 22,376 | 22,563 | 22,011 | 0 |
| 58999. | Totals (Lines 58001 through 58003 plus 58998)(Line 58 above) | XXX | | 1,889,924 | 1,911,378 | 22,376 | 22,563 | 22,011 | 0 |

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG.....51

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

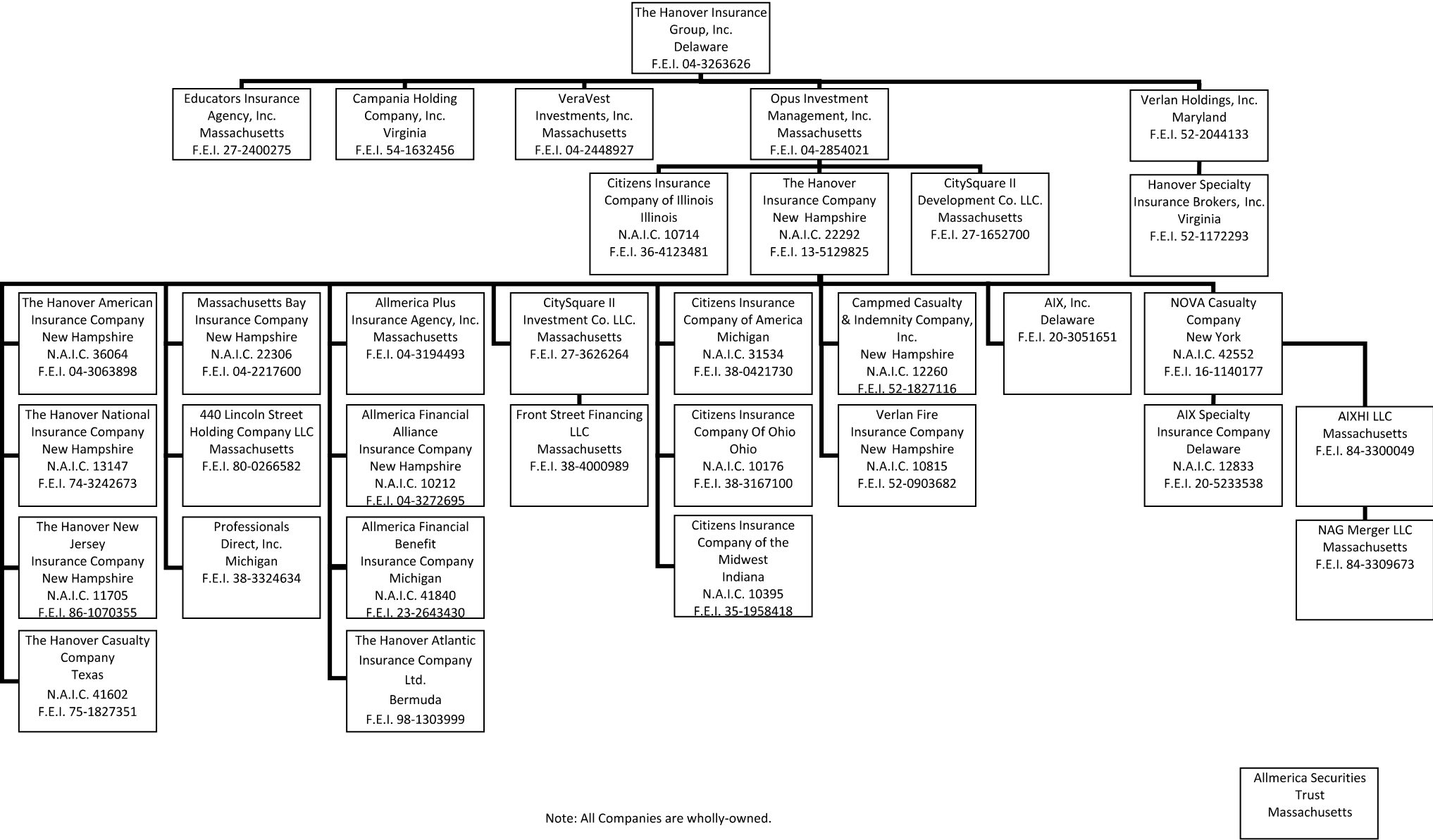
D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile.....0

R - Registered - Non-domiciled RRGs.....0

Q - Qualified - Qualified or accredited reinsurer.....0

N - None of the above - Not allowed to write business in the state.....6

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



Note: All Companies are wholly-owned.

Affiliated Investment Management
Company

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE HANOVER INSURANCE COMPANY

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 | Domi-ciliary Location | Relation-ship 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 Percen-tage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Re-quired? (Yes/No) | * |
| | The Hanover Insurance Group | | 80-0266582 | | | | 440 Lincoln Street Holding Company LLC | MA | NIA | The Hanover Insurance Company | Ownership, Board, Management | 100.000 | The Hanover Insurance Group, Inc. | NO | |
| | The Hanover Insurance Group | | 84-3300049 | | | | AIXHI LLC | MA | NIA | Nova Casualty Company | Ownership, Board, Management | 100.000 | The Hanover Insurance Group, Inc. | NO | |
| 0088 | The Hanover Insurance Group | 12833 | 20-5233538 | | | | AIX Specialty Insurance Company | DE | IA | Nova Casualty Company | Ownership, Board, Management | 100.000 | The Hanover Insurance Group, Inc. | NO | |
| | The Hanover Insurance Group | | 20-3051651 | | | | AIX, Inc. | DE | NIA | The Hanover Insurance Company | Ownership, Board, Management | 100.000 | The Hanover Insurance Group, Inc. | NO | |
| 0088 | The Hanover Insurance Group | 10212 | 04-3272695 | | | | Allmerica Financial Alliance Insurance Co. | NH | IA | The Hanover Insurance Company | Ownership, Board, Management | 100.000 | The Hanover Insurance Group, Inc. | NO | |
| 0088 | The Hanover Insurance Group | 41840 | 23-2643430 | | | | Allmerica Financial Benefit Insurance Co. | MI | IA | The Hanover Insurance Company | Ownership, Board, Management | 100.000 | The Hanover Insurance Group, Inc. | NO | |
| | The Hanover Insurance Group | | 04-3194493 | | | | Allmerica Plus Insurance Agency, Inc. | MA | NIA | The Hanover Insurance Company | Ownership, Board, Management | 100.000 | The Hanover Insurance Group, Inc. | NO | |
| | The Hanover Insurance Group | | | | | | Allmerica Securities Trust | MA | NIA | The Hanover Insurance Group, Inc. | Management | 100.000 | The Hanover Insurance Group, Inc. | NO | |
| | The Hanover Insurance Group | | 54-1632456 | | | | Campania Holding Company, Inc. | VA | NIA | The Hanover Insurance Group, Inc. | Ownership, Board, Management | 100.000 | The Hanover Insurance Group, Inc. | NO | |
| 0088 | The Hanover Insurance Group | 12260 | 52-1827116 | | | | Campmed Casualty & Indemnity Co. Inc. | NH | IA | The Hanover Insurance Company | Ownership, Board, Management | 100.000 | The Hanover Insurance Group, Inc. | NO | |
| 0088 | The Hanover Insurance Group | 31534 | 38-0421730 | | | | Citizens Insurance Company of America | MI | IA | The Hanover Insurance Company | Ownership, Board, Management | 100.000 | The Hanover Insurance Group, Inc. | NO | |
| 0088 | The Hanover Insurance Group | 10714 | 36-4123481 | | | | Citizens Insurance Company of Illinois | IL | IA | Opus Investment Management, Inc. | Ownership, Board, Management | 100.000 | The Hanover Insurance Group, Inc. | NO | |
| 0088 | The Hanover Insurance Group | 10176 | 38-3167100 | | | | Citizens Insurance Company of Ohio | OH | IA | The Hanover Insurance Company | Ownership, Board, Management | 100.000 | The Hanover Insurance Group, Inc. | NO | |
| 0088 | The Hanover Insurance Group | 10395 | 35-1958418 | | | | Citizens Insurance Company of the Midwest | IN | IA | The Hanover Insurance Company | Ownership, Board, Management | 100.000 | The Hanover Insurance Group, Inc. | NO | |
| | The Hanover Insurance Group | | 27-1652700 | | | | CitySquare II Development Co., L.L.C | MA | NIA | Opus Investment Management, Inc. | Ownership, Board, Management | 100.000 | The Hanover Insurance Group, Inc. | NO | |
| | The Hanover Insurance Group | | 27-3626264 | | | | CitySquare II Investment Co., L.L.C | MA | NIA | The Hanover Insurance Company | Ownership, Board, Management | 100.000 | The Hanover Insurance Group, Inc. | NO | |
| | The Hanover Insurance Group | | 27-2400275 | | | | Educators Insurance Agency, Inc. | MA | NIA | The Hanover Insurance Group, Inc. | Ownership, Board, Management | 100.000 | The Hanover Insurance Group, Inc. | NO | |
| | The Hanover Insurance Group | | 38-4000989 | | | | Front Street Financing LLC | MA | NIA | CitySquare II Investment Co. LLC | Ownership, Board, Management | 100.000 | The Hanover Insurance Group, Inc. | NO | |
| | The Hanover Insurance Group | | 52-1172293 | | | | Hanover Specialty Insurance Brokers, Inc. | VA | NIA | Verlan Holdings, Inc. | Ownership, Board, Management | 100.000 | The Hanover Insurance Group, Inc. | NO | |
| 0088 | The Hanover Insurance Group | 22306 | 04-2217600 | | | | Massachusetts Bay Insurance Company | NH | IA | The Hanover Insurance Company | Ownership, Board, Management | 100.000 | The Hanover Insurance Group, Inc. | NO | |
| | The Hanover Insurance Group | | 84-3309673 | | | | NAG Merger LLC | MA | NIA | AIXHI LLC | Ownership, Board, Management | 100.000 | The Hanover Insurance Group, Inc. | NO | |
| 0088 | The Hanover Insurance Group | 42552 | 16-1140177 | | | | NOVA Casualty Company | NY | IA | The Hanover Insurance Company | Ownership, Board, Management | 100.000 | The Hanover Insurance Group, Inc. | NO | |
| | The Hanover Insurance Group | | 04-2854021 | | | | Opus Investment Management, Inc. | MA | UDP | The Hanover Insurance Group, Inc. | Ownership, Board, Management | 100.000 | The Hanover Insurance Group, Inc. | NO | |
| | The Hanover Insurance Group | | 38-3324634 | | | | Professionals Direct, Inc. | MI | NIA | The Hanover Insurance Company | Ownership, Board, Management | 100.000 | The Hanover Insurance Group, Inc. | NO | |
| 0088 | The Hanover Insurance Group | 36064 | 04-3063898 | | | | The Hanover American Insurance Company | NH | IA | The Hanover Insurance Company | Ownership, Board, Management | 100.000 | The Hanover Insurance Group, Inc. | NO | |
| | The Hanover Insurance Group | | 98-1303999 | | | | The Hanover Atlantic Insurance Company Ltd. | BMJ | IA | The Hanover Insurance Company | Ownership, Board, Management | 100.000 | The Hanover Insurance Group, Inc. | YES | |
| 0088 | The Hanover Insurance Group | 41602 | 75-1827351 | | | | The Hanover Casualty Company | TX | IA | The Hanover Insurance Company | Ownership, Board, Management | 100.000 | The Hanover Insurance Group, Inc. | NO | |
| 0088 | The Hanover Insurance Group | 22292 | 13-5129825 | | | | The Hanover Insurance Company | NH | RE | Opus Investment Management, Inc. | Ownership, Board, Management | 100.000 | The Hanover Insurance Group, Inc. | NO | |
| 0088 | The Hanover Insurance Group | | 04-3263626 | | | New York Stock Exchange | The Hanover Insurance Group, Inc. | DE | UIP | | | 0.000 | | NO | |
| 0088 | The Hanover Insurance Group | 13147 | 74-3242673 | | | | The Hanover National Insurance Company | NH | IA | The Hanover Insurance Company | Ownership, Board, Management | 100.000 | The Hanover Insurance Group, Inc. | NO | |
| 0088 | The Hanover Insurance Group | 11705 | 86-1070355 | | | | The Hanover New Jersey Insurance Company | NH | IA | The Hanover Insurance Company | Ownership, Board, Management | 100.000 | The Hanover Insurance Group, Inc. | NO | |
| | The Hanover Insurance Group | | 04-2448927 | | | | VeraVest Investments, Inc. | MA | NIA | The Hanover Insurance Group, Inc. | Ownership, Board, Management | 100.000 | The Hanover Insurance Group, Inc. | NO | |
| 0088 | The Hanover Insurance Group | 10815 | 52-0903682 | | | | Verlan Fire Insurance Company | NH | IA | The Hanover Insurance Company | Ownership, Board, Management | 100.000 | The Hanover Insurance Group, Inc. | NO | |
| | The Hanover Insurance Group | | 52-2044133 | | | | Verlan Holdings, Inc. | MD | NIA | The Hanover Insurance Group, Inc. | Ownership, Board, Management | 100.000 | The Hanover Insurance Group, Inc. | NO | |

| | |
|----------|--|
| Asterisk | |
| | |

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE HANOVER INSURANCE COMPANY

PART 1 - LOSS EXPERIENCE

| Line 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 | 5,950,671 | 3,761,970 | 63.2 | 42.2 |
| 2.1 | Allied Lines | 34,102,183 | 3,580,811 | 10.5 | 22.7 |
| 2.2 | Multiple peril crop | 0 | 0 | 0.0 | 0.0 |
| 2.3 | Federal flood | 0 | 0 | 0.0 | 0.0 |
| 2.4 | Private crop | 0 | 0 | 0.0 | 0.0 |
| 2.5 | Private flood | 72,527 | (909) | (1.3) | (7.7) |
| 3. | Farmowners multiple peril | 0 | 0 | 0.0 | 0.0 |
| 4. | Homeowners multiple peril | 130,995,705 | 98,685,782 | 75.3 | 67.5 |
| 5. | Commercial multiple peril | 194,933,137 | 75,488,063 | 38.7 | 44.2 |
| 6. | Mortgage guaranty | 0 | 0 | 0.0 | 0.0 |
| 8. | Ocean marine | 41,105,422 | 20,062,326 | 48.8 | 38.6 |
| 9. | Inland marine | 198,128,179 | 70,990,534 | 35.8 | 40.7 |
| 10. | Financial guaranty | 0 | 0 | 0.0 | 0.0 |
| 11.1 | Medical professional liability - occurrence | 352 | (76) | (21.6) | 19.9 |
| 11.2 | Medical professional liability - claims-made | 0 | (7) | 0.0 | 0.0 |
| 12. | Earthquake | 2,058,371 | (20,800) | (1.0) | 4.3 |
| 13.1 | Comprehensive (hospital and medical) individual | 0 | 0 | 0.0 | 0.0 |
| 13.2 | Comprehensive (hospital and medical) group | 0 | 0 | 0.0 | 0.0 |
| 14. | Credit accident and health | 0 | 0 | 0.0 | 0.0 |
| 15.1 | Vision only | 0 | 0 | 0.0 | 0.0 |
| 15.2 | Dental only | 0 | 0 | 0.0 | 0.0 |
| 15.3 | Disability income | 0 | 0 | 0.0 | 0.0 |
| 15.4 | Medicare supplement | 0 | 0 | 0.0 | 0.0 |
| 15.5 | Medicaid Title XIX | 0 | 0 | 0.0 | 0.0 |
| 15.6 | Medicare Title XVIII | 0 | 0 | 0.0 | 0.0 |
| 15.7 | Long-term care | 0 | 0 | 0.0 | 0.0 |
| 15.8 | Federal employees health benefits plan | 0 | 0 | 0.0 | 0.0 |
| 15.9 | Other health | 0 | 0 | 0.0 | 0.0 |
| 16. | Workers' compensation | 64,776,656 | 20,179,512 | 31.2 | 31.5 |
| 17.1 | Other liability - occurrence | 142,419,321 | 92,488,425 | 64.9 | 43.6 |
| 17.2 | Other liability - claims-made | 223,227,726 | 72,675,711 | 32.6 | 33.2 |
| 17.3 | Excess workers' compensation | 0 | 0 | 0.0 | 0.0 |
| 18.1 | Products liability - occurrence | 2,907,434 | 524,949 | 18.1 | 44.1 |
| 18.2 | Products liability - claims-made | 5,292,564 | 721,437 | 13.6 | 16.0 |
| 19.1 | Private passenger auto no-fault (personal injury protection) | 9,219,676 | 6,069,653 | 65.8 | 25.3 |
| 19.2 | Other private passenger auto liability | 67,135,112 | 48,688,134 | 72.5 | 62.0 |
| 19.3 | Commercial auto no-fault (personal injury protection) | 379,828 | (255,902) | (67.4) | (13.6) |
| 19.4 | Other commercial auto liability | 14,513,484 | 9,007,270 | 62.1 | 61.3 |
| 21.1 | Private passenger auto physical damage | 68,283,708 | 61,139,522 | 89.5 | 56.2 |
| 21.2 | Commercial auto physical damage | 6,056,113 | 2,624,696 | 43.3 | 28.2 |
| 22. | Aircraft (all perils) | 0 | 0 | 0.0 | 0.0 |
| 23. | Fidelity | 20,908,364 | 1,575,438 | 7.5 | 26.9 |
| 24. | Surety | 53,611,290 | (2,910,745) | (5.4) | 39.5 |
| 26. | Burglary and theft | 8,158,022 | 4,922,775 | 60.3 | 49.1 |
| 27. | Boiler and machinery | 3,090,564 | 357,116 | 11.6 | 27.7 |
| 28. | Credit | 0 | 0 | 0.0 | 0.0 |
| 29. | International | 856,158 | 317,358 | 37.1 | 8.4 |
| 30. | Warranty | 0 | 0 | 0.0 | 0.0 |
| 31. | Reinsurance - Nonproportional Assumed Property | XXX | XXX | XXX | XXX |
| 32. | Reinsurance - Nonproportional Assumed Liability | XXX | XXX | XXX | XXX |
| 33. | Reinsurance - Nonproportional Assumed Financial Lines | XXX | XXX | XXX | XXX |
| 34. | Aggregate write-ins for other lines of business | 0 | 0 | 0.0 | 0.0 |
| 35. | Totals | 1,298,182,567 | 590,673,043 | 45.5 | 43.3 |
| DETAILS OF WRITE-INS | | | | | |
| 3401. | ..... |  |  |  |  |
| 3402. | ..... |  |  |  |  |
| 3403. | ..... |  |  |  |  |
| 3498. | Summary of remaining write-ins for Line 34 from overflow page | 0 | 0 | 0.0 | 0.0 |
| 3499. | Totals (Lines 3401 through 3403 plus 3498)(Line 34 above) | 0 | 0 | 0.0 | 0.0 |

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE HANOVER INSURANCE COMPANY

PART 2 - DIRECT PREMIUMS WRITTEN

| Line of Business | | 1 Current Quarter | 2 Current Year to Date | 3 Prior Year Year to Date |
|----------------------|---|----------------------|------------------------------|---------------------------------|
| 1. | Fire | 2,118,525 | 5,844,324 | 6,902,618 |
| 2.1 | Allied Lines | 14,645,235 | 37,476,585 | 35,267,322 |
| 2.2 | Multiple peril crop | 0 | 0 | 0 |
| 2.3 | Federal flood | 0 | 0 | 0 |
| 2.4 | Private crop | 0 | 0 | 0 |
| 2.5 | Private flood | 35,537 | 90,680 | 97,464 |
| 3. | Farmowners multiple peril | 0 | 0 | 0 |
| 4. | Homeowners multiple peril | 58,480,014 | 147,847,914 | 121,618,750 |
| 5. | Commercial multiple peril | 79,361,074 | 207,932,515 | 192,683,931 |
| 6. | Mortgage guaranty | 0 | 0 | 0 |
| 8. | Ocean marine | 12,948,560 | 43,909,488 | 39,993,568 |
| 9. | Inland marine | 77,683,236 | 212,156,878 | 184,437,628 |
| 10. | Financial guaranty | 0 | 0 | 0 |
| 11.1 | Medical professional liability - occurrence | (1,183) | (1,183) | 2,085 |
| 11.2 | Medical professional liability - claims-made | 0 | 0 | 0 |
| 12. | Earthquake | 905,209 | 2,443,811 | 1,730,091 |
| 13.1 | Comprehensive (hospital and medical) individual | 0 | 0 | 0 |
| 13.2 | Comprehensive (hospital and medical) group | 0 | 0 | 0 |
| 14. | Credit accident and health | 0 | 0 | 0 |
| 15.1 | Vision only | 0 | 0 | 0 |
| 15.2 | Dental only | 0 | 0 | 0 |
| 15.3 | Disability income | 0 | 0 | 0 |
| 15.4 | Medicare supplement | 0 | 0 | 0 |
| 15.5 | Medicaid Title XIX | 0 | 0 | 0 |
| 15.6 | Medicare Title XVIII | 0 | 0 | 0 |
| 15.7 | Long-term care | 0 | 0 | 0 |
| 15.8 | Federal employees health benefits plan | 0 | 0 | 0 |
| 15.9 | Other health | 0 | 0 | 0 |
| 16. | Workers' compensation | 22,534,339 | 65,367,372 | 58,099,260 |
| 17.1 | Other liability - occurrence | 59,368,439 | 153,150,623 | 138,571,313 |
| 17.2 | Other liability - claims-made | 78,885,988 | 239,394,190 | 212,811,750 |
| 17.3 | Excess workers' compensation | 0 | 0 | 0 |
| 18.1 | Products liability - occurrence | 1,548,463 | 3,689,974 | 2,098,319 |
| 18.2 | Products liability - claims-made | 2,645,332 | 6,502,283 | 5,485,604 |
| 19.1 | Private passenger auto no-fault (personal injury protection) | 3,520,153 | 9,856,817 | 8,900,871 |
| 19.2 | Other private passenger auto liability | 26,645,829 | 73,931,909 | 63,340,251 |
| 19.3 | Commercial auto no-fault (personal injury protection) | 112,773 | 382,390 | 403,816 |
| 19.4 | Other commercial auto liability | 5,272,614 | 15,465,295 | 13,851,784 |
| 21.1 | Private passenger auto physical damage | 28,789,042 | 77,950,111 | 62,206,283 |
| 21.2 | Commercial auto physical damage | 1,549,504 | 5,594,332 | 5,740,843 |
| 22. | Aircraft (all perils) | 0 | 0 | 0 |
| 23. | Fidelity | 8,691,475 | 23,170,503 | 21,630,607 |
| 24. | Surety | 22,209,936 | 61,026,224 | 54,384,708 |
| 26. | Burglary and theft | 2,654,906 | 7,436,310 | 8,915,558 |
| 27. | Boiler and machinery | 1,260,601 | 3,301,633 | 3,006,338 |
| 28. | Credit | 0 | 0 | 0 |
| 29. | International | 400,639 | 888,222 | 720,362 |
| 30. | Warranty | 0 | 0 | 0 |
| 31. | Reinsurance - Nonproportional Assumed Property | XXX | XXX | XXX |
| 32. | Reinsurance - Nonproportional Assumed Liability | XXX | XXX | XXX |
| 33. | Reinsurance - Nonproportional Assumed Financial Lines | XXX | XXX | XXX |
| 34. | Aggregate write-ins for other lines of business | 0 | 0 | 0 |
| 35. | Totals | 512,266,240 | 1,404,809,200 | 1,242,901,124 |
| DETAILS OF WRITE-INS | | | | |
| 3401. | ..... |  |  |  |
| 3402. | ..... |  |  |  |
| 3403. | ..... |  |  |  |
| 3498. | Summary of remaining write-ins for Line 34 from overflow page | 0 | 0 | 0 |
| 3499. | Totals (Lines 3401 through 3403 plus 3498)(Line 34 above) | 0 | 0 | 0 |

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE HANOVER INSURANCE COMPANY

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | | | | | | | | | | | |
|--|---|---|--|--|--|--|---|--|--------------------------------------|---|---|--|---|---------------------------------------|--|--|--|--|--|--|--|--|--|--|
| Years in Which Losses Occurred | Prior Year-End Known Case Loss and LAE Reserves | Prior Year-End IBNR Loss and LAE Reserves | Total Prior Year-End Loss and LAE Reserves (Cols. 1+2) | 2022 Loss and LAE Payments on Claims Reported as of Prior Year-End | 2022 Loss and LAE Payments on Claims Unreported as of Prior Year-End | Total 2022 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. 2019 + Prior | 1,264,728 | 774,617 | 2,039,345 | 388,554 | 31,136 | 419,690 | 1,000,663 | 47,921 | 595,780 | 1,644,364 | 124,489 | (99,780) | 24,709 | | | | | | | | | | | |
| 2. 2020 | 347,053 | 502,360 | 849,413 | 130,503 | 15,712 | 146,215 | 270,719 | 28,093 | 332,286 | 631,098 | 54,169 | (126,269) | (72,100) | | | | | | | | | | | |
| 3. Subtotals 2020 + Prior | 1,611,781 | 1,276,977 | 2,888,758 | 519,057 | 46,848 | 565,905 | 1,271,382 | 76,014 | 928,066 | 2,275,462 | 178,658 | (226,049) | (47,391) | | | | | | | | | | | |
| 4. 2021 | 576,287 | 895,326 | 1,471,613 | 344,717 | 110,586 | 455,303 | 379,276 | 99,560 | 571,926 | 1,050,762 | 147,706 | (113,254) | 34,452 | | | | | | | | | | | |
| 5. Subtotals 2021 + Prior | 2,188,068 | 2,172,303 | 4,360,371 | 863,774 | 157,434 | 1,021,208 | 1,650,658 | 175,574 | 1,499,992 | 3,326,224 | 326,364 | (339,303) | (12,939) | | | | | | | | | | | |
| 6. 2022 | XXX | XXX | XXX | XXX | 756,380 | 756,380 | XXX | 515,137 | 795,783 | 1,310,920 | XXX | XXX | XXX | | | | | | | | | | | |
| 7. Totals | 2,188,068 | 2,172,303 | 4,360,371 | 863,774 | 913,814 | 1,777,588 | 1,650,658 | 690,711 | 2,295,775 | 4,637,144 | 326,364 | (339,303) | (12,939) | | | | | | | | | | | |
| 8. Prior Year-End Surplus As Regards Policyholders | 2,713,292 | | | | | | | | | | | 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. 14.9 | 2. (15.6) | 3. (0.3) | | | | | | | | | | |
| | | | | | | | | | | | | | Col. 13, Line 7 As a % of Col. 1 Line 8 | | | | | | | | | | | |
| | | | | | | | | | | | | | | 4. (0.5) | | | | | | | | | | |

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE HANOVER INSURANCE COMPANY

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

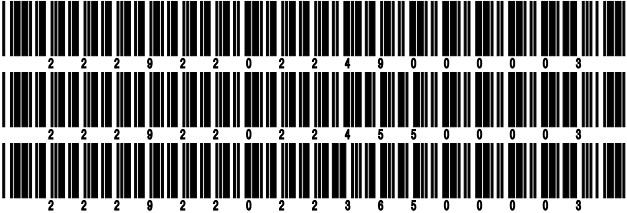
| | Response |
|--|----------|
| 1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement? | NO |
| 2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement? | NO |
| 3. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement? | NO |
| 4. Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC with this statement? | YES |
| AUGUST FILING | |
| 5. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter. | N/A |

Explanations:

1.
2.
3.

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490]
2. Supplement A to Schedule T [Document Identifier 455]
3. Medicare Part D Coverage Supplement [Document Identifier 365]



STATEMENT AS OF SEPTEMBER 30, 2022 OF THE HANOVER INSURANCE COMPANY

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

| | | Current Statement Date | | | 4 December 31 Prior Year Net Admitted Assets |
|-------|--|------------------------|-----------------------------|---|---|
| | | 1 Assets | 2 Nonadmitted Assets | 3 Net Admitted Assets (Cols. 1 - 2) | |
| 2504. | Miscellaneous non-admitted assets | 58,164,251 | 58,164,251 | 0 | 0 |
| 2505. | Michigan Catastrophic Claims Association refund receivable | 0 | 0 | 0 | 3,898,400 |
| 2506. | Prepaid Reinsurance Premiums | 1,244,683 | 0 | 1,244,683 | 0 |
| 2597. | Summary of remaining write-ins for Line 25 from overflow page | 59,408,934 | 58,164,251 | 1,244,683 | 3,898,400 |

Additional Write-ins for Liabilities Line 25

| | | 1 Current Statement Date | 2 December 31, Prior Year |
|-------|--|--------------------------------|---------------------------------|
| 2504. | Michigan Catastrophic Claims Association refund payable to policyholders | 0 | 3,898,400 |
| 2597. | Summary of remaining write-ins for Line 25 from overflow page | 0 | 3,898,400 |

Additional Write-ins for Statement of Income Line 14

| | | 1 Current Year to Date | 2 Prior Year to Date | 3 Prior Year Ended December 31 |
|-------|---|------------------------------|----------------------------|--------------------------------------|
| 1404. | 2022 WCRA Surplus Distribution | 554,312 | 0 | 0 |
| 1497. | Summary of remaining write-ins for Line 14 from overflow page | 554,312 | 0 | 0 |

Additional Write-ins for Schedule T Line 58

| | 1 Active Status | 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 |
| 58004. ARG Argentina | XXX | 3,420 | 1,846 | 0 | 0 | 0 | 0 |
| 58005. ARM Armenia | XXX | 0 | (90) | 0 | 0 | 0 | 0 |
| 58006. AUS Australia | XXX | 33,548 | 21,525 | 0 | 0 | 0 | 0 |
| 58007. AUT Austria | XXX | 18,445 | 16,398 | 0 | 0 | 0 | 0 |
| 58008. AZE Azerbaijan | XXX | 34 | 24 | 0 | 0 | 0 | 0 |
| 58009. BDI Burundi | XXX | 16,027 | 70,716 | 0 | 0 | 0 | 0 |
| 58010. BEL Belgium | XXX | 9,682 | 10,017 | 0 | 0 | 0 | 0 |
| 58011. BGD Bangladesh | XXX | 113 | 97 | 0 | 0 | 0 | 0 |
| 58012. BGR Bulgaria | XXX | 764 | 533 | 0 | 0 | 0 | 0 |
| 58013. BHR Bahrain | XXX | 2,642 | 1,561 | 0 | 0 | 0 | 0 |
| 58014. BHS Bahamas | XXX | 4,007 | 4,414 | 0 | 0 | 0 | 0 |
| 58015. BIH Bosnia and Herzegovina | XXX | 34 | 0 | 0 | 0 | 0 | 0 |
| 58016. BLZ Belize | XXX | 0 | 533 | 0 | 0 | 0 | 0 |
| 58017. BMU Bermuda | XXX | 1,190 | 247 | 0 | 0 | 0 | 0 |
| 58018. BRA Brazil | XXX | 20,401 | 16,050 | 0 | 0 | 0 | 0 |
| 58019. BRB Barbados | XXX | 0 | 870 | 0 | 0 | 0 | 0 |
| 58020. CHE Switzerland | XXX | 15,741 | 11,069 | 0 | 0 | 0 | 0 |
| 58021. CHL Chile | XXX | 1,828 | 2,499 | 21,439 | 0 | 0 | 0 |
| 58022. CHN China | XXX | 277,415 | 367,628 | 500 | 0 | 2,000 | 0 |
| 58023. COL Colombia | XXX | 4,319 | 5,722 | 0 | 0 | 0 | 0 |
| 58024. CRI Costa Rica | XXX | 22,298 | 6,123 | 0 | 0 | 0 | 0 |
| 58025. CYM Cayman Islands | XXX | 4,171 | 3,800 | 0 | 0 | 0 | 0 |
| 58026. CYP - Cyprus | XXX | 97 | 97 | 0 | 0 | 0 | 0 |
| 58027. CZE Czech Republic | XXX | 2,999 | 4,484 | 0 | 0 | 0 | 0 |
| 58028. DEU Germany | XXX | 144,294 | 116,153 | 0 | 0 | 0 | 0 |
| 58029. DNK Denmark | XXX | 11,491 | 16,502 | 0 | 0 | 0 | 0 |
| 58030. DOM Dominican Republic | XXX | 10,794 | 6,284 | 0 | 0 | 0 | 0 |
| 58031. DZA Algeria | XXX | 0 | 24 | 0 | 0 | 0 | 0 |
| 58032. ECU Ecuador | XXX | 426 | 3,235 | 0 | 0 | 0 | 0 |
| 58033. EGY Egypt | XXX | 770 | 3,542 | 0 | 0 | 0 | 0 |
| 58034. ESP Spain | XXX | 22,796 | 28,230 | 0 | 0 | 0 | 0 |
| 58035. EST Estonia | XXX | 28 | 2,597 | 0 | 0 | 0 | 0 |
| 58036. ETH Ethiopia | XXX | 48 | 21 | 0 | 0 | 0 | 0 |
| 58037. FIN Finland | XXX | 208 | 1,236 | 0 | 0 | 0 | 0 |
| 58038. FJI - Fiji | XXX | 0 | 34 | 0 | 0 | 0 | 0 |
| 58039. FRA France | XXX | 114,094 | 105,642 | 0 | 0 | 0 | 0 |
| 58040. FSM Micronesia, Federated States of | XXX | 66 | 150 | 0 | 21,642 | 0 | 0 |
| 58041. GBR United Kingdom | XXX | 320,888 | 323,602 | 437 | 0 | 20,000 | 0 |
| 58042. GEO Georgia | XXX | 34 | 14 | 0 | 0 | 0 | 0 |
| 58043. GHA Ghana | XXX | 282 | 17 | 0 | 0 | 0 | 0 |
| 58044. GNQ Equatorial Guinea | XXX | 232 | 0 | 0 | 0 | 0 | 0 |
| 58045. GRC Greece | XXX | 1,320 | 952 | 0 | 0 | 0 | 0 |
| 58046. GTM Guatemala | XXX | 6,251 | 3,762 | 0 | 921 | 0 | 0 |
| 58047. GUY Guyana | XXX | 2,500 | 2,500 | 0 | 0 | 0 | 0 |
| 58048. HKG Hong Kong | XXX | 27,492 | 24,582 | 0 | 0 | 0 | 0 |
| 58049. HND - Honduras | XXX | 2,427 | 1,314 | 0 | 0 | 0 | 0 |
| 58050. HRV Croatia | XXX | 219 | 125 | 0 | 0 | 0 | 0 |
| 58051. HUN Hungary | XXX | 6,550 | 4,800 | 0 | 0 | 0 | 0 |
| 58052. IDN Indonesia | XXX | 2,355 | 432 | 0 | 0 | 0 | 0 |
| 58053. IND India | XXX | 60,101 | 64,432 | 0 | 0 | 0 | 0 |
| 58054. IRL Ireland | XXX | 19,205 | 14,712 | 0 | 0 | 0 | 0 |
| 58055. IRN Iran, Islamic Republic of | XXX | 0 | 115 | 0 | 0 | 0 | 0 |
| 58056. ISL Iceland | XXX | 1,488 | 716 | 0 | 0 | 0 | 0 |
| 58057. ISR Israel | XXX | 26,437 | 16,009 | 0 | 0 | 0 | 0 |
| 58058. ITA Italy | XXX | 73,400 | 61,206 | 0 | 0 | 0 | 0 |
| 58059. JAM Jamaica | XXX | 147 | 2,758 | 0 | 0 | 0 | 0 |
| 58060. JOR Jordan | XXX | 0 | 153 | 0 | 0 | 0 | 0 |
| 58061. JPN Japan | XXX | 69,879 | 52,558 | 0 | 0 | 0 | 0 |
| 58062. KEN Kenya | XXX | 40 | 17 | 0 | 0 | 0 | 0 |
| 58063. KHM Cambodia | XXX | 316 | 327 | 0 | 0 | 0 | 0 |
| 58064. KIR Kiribati | XXX | 757 | 1,071 | 0 | 0 | 0 | 0 |
| 58065. KNA Saint Kitts and Nevis | XXX | 120 | 0 | 0 | 0 | 0 | 0 |

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Schedule T Line 58

| | 1 | Direct Premiums Written | | Direct Losses Paid (Deducting Salvage) | | Direct Losses Unpaid | |
|--|---------------|-------------------------|--------------------|--|--------------------|----------------------|--------------------|
| | | 2 | 3 | 4 | 5 | 6 | 7 |
| States, etc. | Active Status | Current Year To Date | Prior Year To Date | Current Year To Date | Prior Year To Date | Current Year To Date | Prior Year To Date |
| 58066. KOR Korea, Republic of | XXX | 23,363 | 20,557 | .0 | .0 | .0 | .0 |
| 58067. KWT Kuwait | XXX | 0 | 14 | .0 | .0 | .0 | .0 |
| 58068. LBN Lebanon | XXX | 110 | 234 | .0 | .0 | .0 | .0 |
| 58069. LCA - Saint Lucia | XXX | 120 | 22 | .0 | .0 | .0 | .0 |
| 58070. LKA Sri Lanka | XXX | 216 | 292 | .0 | .0 | .0 | .0 |
| 58071. LTU Lithuania | XXX | 70 | 25 | .0 | .0 | .0 | .0 |
| 58072. LUX Luxembourg | XXX | 27 | 25 | .0 | .0 | .0 | .0 |
| 58073. LVA Latvia | XXX | 144 | 233 | .0 | .0 | .0 | .0 |
| 58074. MAC Macao | XXX | 971 | 0 | .0 | .0 | .0 | .0 |
| 58075. MAR Morocco | XXX | 3,774 | 2,348 | .0 | .0 | .0 | .0 |
| 58076. MCO Monaco | XXX | 42 | 0 | .0 | .0 | .0 | .0 |
| 58077. MEX Mexico | XXX | 257,472 | 276,287 | .0 | .0 | .0 | .0 |
| 58078. MHL Marshall Islands | XXX | 2,364 | 2,364 | .0 | .0 | .0 | .0 |
| 58079. MKD Macedonia, the Former Yugoslav Republic of | XXX | 27 | 0 | .0 | .0 | .0 | .0 |
| 58080. MLT Malta | XXX | 2,402 | 2,314 | .0 | .0 | .0 | .0 |
| 58081. MMR Myanmar | XXX | 48 | 0 | .0 | .0 | .0 | .0 |
| 58082. MNE Montenegro | XXX | 114 | 25 | .0 | .0 | .0 | .0 |
| 58083. MYS Malaysia | XXX | 17,111 | 13,267 | .0 | .0 | .0 | .0 |
| 58084. NGA Nigeria | XXX | 46 | 0 | .0 | .0 | .0 | .0 |
| 58085. NIC Nicaragua | XXX | 4,725 | 487 | .0 | .0 | .0 | .0 |
| 58086. NLD Netherlands | XXX | 48,341 | 42,726 | .0 | .0 | 11 | .0 |
| 58087. PRK North Korea | XXX | 0 | 9,332 | .0 | .0 | .0 | .0 |
| 58088. NOR Norway | XXX | 896 | 1,145 | .0 | .0 | .0 | .0 |
| 58089. NZL New Zealand | XXX | 5,435 | 3,146 | .0 | .0 | .0 | .0 |
| 58090. OMN Oman | XXX | 2,710 | 14 | .0 | .0 | .0 | .0 |
| 58091. PAK Pakistan | XXX | 352 | 65 | .0 | .0 | .0 | .0 |
| 58092. PAN Panama | XXX | 7,277 | 2,300 | .0 | .0 | .0 | .0 |
| 58093. PER Peru | XXX | 1,032 | 341 | .0 | .0 | .0 | .0 |
| 58094. PHL Philippines | XXX | 14,838 | 14,355 | .0 | .0 | .0 | .0 |
| 58095. PLW Palau | XXX | 66 | 150 | .0 | .0 | .0 | .0 |
| 58096. PNG Papua New Guinea | XXX | 37 | 0 | .0 | .0 | .0 | .0 |
| 58097. POL Poland | XXX | 4,133 | 734 | .0 | .0 | .0 | .0 |
| 58098. PRT Portugal | XXX | 3,445 | 5,408 | .0 | .0 | .0 | .0 |
| 58099. PRY Paraguay | XXX | 0 | 41 | .0 | .0 | .0 | .0 |
| 58100. PYF French Polynesia | XXX | 0 | 38 | .0 | .0 | .0 | .0 |
| 58101. QAT Qatar | XXX | 2,013 | 82 | .0 | .0 | .0 | .0 |
| 58102. ROU Romania | XXX | 86 | 139 | .0 | .0 | .0 | .0 |
| 58103. RUS Russian Federation | XXX | 0 | 635 | .0 | .0 | .0 | .0 |
| 58104. RWA Rwanda | XXX | 179 | 0 | .0 | .0 | .0 | .0 |
| 58105. SAU Saudi Arabia | XXX | 156 | 255 | .0 | .0 | .0 | .0 |
| 58106. SEN Senagal | XXX | 529 | 0 | .0 | .0 | .0 | .0 |
| 58107. SGP Singapore | XXX | 12,069 | 13,659 | .0 | .0 | .0 | .0 |
| 58108. SLV El Salvador | XXX | 4,222 | 0 | .0 | .0 | .0 | .0 |
| 58109. SRB Serbia | XXX | 4,658 | 5,022 | .0 | .0 | .0 | .0 |
| 58110. SVK Slovakia | XXX | 27 | 115 | .0 | .0 | .0 | .0 |
| 58111. SVN Slovenia | XXX | 64 | 25 | .0 | .0 | .0 | .0 |
| 58112. SWE Sweden | XXX | 5,588 | 5,460 | .0 | .0 | .0 | .0 |
| 58113. TCA Turks and Caicos Islands | XXX | 391 | 264 | .0 | .0 | .0 | .0 |
| 58114. THA Thailand | XXX | 7,769 | 7,338 | .0 | .0 | .0 | .0 |
| 58115. TTO - Trinidad and Tobago | XXX | 34 | 14 | .0 | .0 | .0 | .0 |
| 58116. TUR Turkey | XXX | 3,470 | 9,180 | .0 | .0 | .0 | .0 |
| 58117. TWN Taiwan, Province of China | XXX | 43,961 | 36,796 | .0 | .0 | .0 | .0 |
| 58118. UGA Uganda | XXX | 0 | 283 | .0 | .0 | .0 | .0 |
| 58119. UKR - Ukraine | XXX | 34 | 14 | .0 | .0 | .0 | .0 |
| 58120. URY Uruguay | XXX | 0 | 237 | .0 | .0 | .0 | .0 |
| 58121. VEN Venezuela (Bolivarian Republic of) | XXX | 66 | 0 | .0 | .0 | .0 | .0 |
| 58122. VNM Viet Nam | XXX | 16,439 | 12,865 | .0 | .0 | .0 | .0 |
| 58123. ZAF South Africa | XXX | 1,599 | 2,098 | .0 | .0 | .0 | .0 |
| 58124. ZMB Zambia | XXX | 1,480 | 0 | .0 | .0 | .0 | .0 |
| 58997. Summary of remaining write-ins for Line 58 from overflow page | XXX | 1,873,172 | 1,898,757 | 22,376 | 22,563 | 22,011 | 0 |

SCHEDULE A - VERIFICATION

Real Estate

| | 1 | 2 |
|--|--------------|---------------------------------|
| | Year to Date | Prior Year Ended December 31 |
| 1. Book/adjusted carrying value, December 31 of prior year | 43,164,433 | 44,788,154 |
| 2. Cost of acquired: | | |
| 2.1 Actual cost at time of acquisition | 0 | 0 |
| 2.2 Additional investment made after acquisition | (37,549) | 2,808,099 |
| 3. Current year change in encumbrances | 0 | 0 |
| 4. Total gain (loss) on disposals | 0 | 0 |
| 5. Deduct amounts received on disposals | 0 | 0 |
| 6. Total foreign exchange change in book/adjusted carrying value | 0 | 0 |
| 7. Deduct current year's other than temporary impairment recognized | 0 | 0 |
| 8. Deduct current year's depreciation | 3,084,095 | 4,431,820 |
| 9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8) | 40,042,789 | 43,164,433 |
| 10. Deduct total nonadmitted amounts | 0 | 0 |
| 11. Statement value at end of current period (Line 9 minus Line 10) | 40,042,789 | 43,164,433 |

SCHEDULE B - VERIFICATION

Mortgage Loans

| | 1 | 2 |
|---|--------------|---------------------------------|
| | Year to Date | Prior Year Ended December 31 |
| 1. Book value/recorded investment excluding accrued interest, December 31 of prior year | 178,006,635 | 116,077,893 |
| 2. Cost of acquired: | | |
| 2.1 Actual cost at time of acquisition | 9,990,000 | 62,048,527 |
| 2.2 Additional investment made after acquisition | 0 | 0 |
| 3. Capitalized deferred interest and other | 0 | 0 |
| 4. Accrual of discount | 0 | 55,086 |
| 5. Unrealized valuation increase (decrease) | 0 | 0 |
| 6. Total gain (loss) on disposals | 0 | 0 |
| 7. Deduct amounts received on disposals | 5,198,374 | 174,871 |
| 8. Deduct amortization of premium and mortgage interest points and commitment fees | 21,453 | 0 |
| 9. Total foreign exchange change in book value/recorded investment excluding accrued interest | 0 | 0 |
| 10. Deduct current year's other than temporary impairment recognized | 0 | 0 |
| 11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) | 182,776,808 | 178,006,635 |
| 12. Total valuation allowance | 0 | 0 |
| 13. Subtotal (Line 11 plus Line 12) | 182,776,808 | 178,006,635 |
| 14. Deduct total nonadmitted amounts | 0 | 0 |
| 15. Statement value at end of current period (Line 13 minus Line 14) | 182,776,808 | 178,006,635 |

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

| | 1 | 2 |
|--|--------------|---------------------------------|
| | Year to Date | Prior Year Ended December 31 |
| 1. Book/adjusted carrying value, December 31 of prior year | 511,093,330 | 597,101,836 |
| 2. Cost of acquired: | | |
| 2.1 Actual cost at time of acquisition | 27,490,499 | 21,097,989 |
| 2.2 Additional investment made after acquisition | 47,848,124 | 47,834,872 |
| 3. Capitalized deferred interest and other | 0 | 0 |
| 4. Accrual of discount | 62,436 | 0 |
| 5. Unrealized valuation increase (decrease) | 3,265,742 | (1,921,434) |
| 6. Total gain (loss) on disposals | 0 | 349 |
| 7. Deduct amounts received on disposals | 57,321,672 | 151,534,336 |
| 8. Deduct amortization of premium and depreciation | 895,195 | 1,113,823 |
| 9. Total foreign exchange change in book/adjusted carrying value | 0 | 0 |
| 10. Deduct current year's other than temporary impairment recognized | 245,735 | 372,121 |
| 11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) | 531,297,529 | 511,093,330 |
| 12. Deduct total nonadmitted amounts | 0 | 0 |
| 13. Statement value at end of current period (Line 11 minus Line 12) | 531,297,529 | 511,093,330 |

SCHEDULE D - VERIFICATION

Bonds and Stocks

| | 1 | 2 |
|---|---------------|---------------------------------|
| | Year to Date | Prior Year Ended December 31 |
| 1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year | 7,343,330,816 | 6,692,179,252 |
| 2. Cost of bonds and stocks acquired | 1,226,092,049 | 1,863,706,313 |
| 3. Accrual of discount | 3,782,249 | 6,055,379 |
| 4. Unrealized valuation increase (decrease) | (138,239,137) | 85,877,230 |
| 5. Total gain (loss) on disposals | 34,717,280 | 15,098,740 |
| 6. Deduct consideration for bonds and stocks disposed of | 792,162,931 | 1,315,908,120 |
| 7. Deduct amortization of premium | 5,934,530 | 10,431,939 |
| 8. Total foreign exchange change in book/adjusted carrying value | 0 | 0 |
| 9. Deduct current year's other than temporary impairment recognized | 16,968,787 | 1,356,262 |
| 10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees | 1,702,424 | 8,110,222 |
| 11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) | 7,656,319,433 | 7,343,330,816 |
| 12. Deduct total nonadmitted amounts | 803,055 | 709,593 |
| 13. Statement value at end of current period (Line 11 minus Line 12) | 7,655,516,378 | 7,342,621,223 |

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE HANOVER INSURANCE COMPANY

SCHEDULE D - PART 1B

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

| NAIC Designation | 1 Book/Adjusted Carrying Value Beginning of Current Quarter | 2 Acquisitions During Current Quarter | 3 Dispositions During Current Quarter | 4 Non-Trading Activity During Current Quarter | 5 Book/Adjusted Carrying Value End of First Quarter | 6 Book/Adjusted Carrying Value End of Second Quarter | 7 Book/Adjusted Carrying Value End of Third Quarter | 8 Book/Adjusted Carrying Value December 31 Prior Year |
|-------------------------------------|---|--|--|--|---|--|---|---|
| BONDS | | | | | | | | |
| 1. NAIC 1 (a) | 3,771,209,770 | 343,500,288 | 67,098,599 | 4,562,299 | 3,608,016,379 | 3,771,209,770 | 4,052,173,759 | 3,452,051,725 |
| 2. NAIC 2 (a) | 1,766,535,716 | 31,519,852 | 24,152,272 | 1,405,245 | 1,830,992,877 | 1,766,535,716 | 1,775,308,541 | 1,840,351,092 |
| 3. NAIC 3 (a) | 173,127,149 | 249,810 | 618,038 | (8,392,858) | 188,026,122 | 173,127,149 | 164,366,064 | 186,380,529 |
| 4. NAIC 4 (a) | 94,225,785 | 533,062 | 1,330,051 | (3,157,198) | 103,064,952 | 94,225,785 | 90,271,599 | 97,964,071 |
| 5. NAIC 5 (a) | 10,950,771 | (16,513) | 2,289,814 | (1,303,651) | 4,482,398 | 10,950,771 | 7,340,793 | 3,532,483 |
| 6. NAIC 6 (a) | 0 | 0 | 0 | 543,436 | 0 | 0 | 543,436 | 0 |
| 7. Total Bonds | 5,816,049,192 | 375,786,499 | 95,488,773 | (6,342,727) | 5,734,582,728 | 5,816,049,192 | 6,090,004,191 | 5,580,279,899 |
| PREFERRED STOCK | | | | | | | | |
| 8. NAIC 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 9. NAIC 2 | 4,500,000 | 0 | 0 | 50,000 | 4,400,000 | 4,500,000 | 4,550,000 | 4,500,000 |
| 10. NAIC 3 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 11. NAIC 4 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 12. NAIC 5 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 13. NAIC 6 | 8,828,164 | 0 | 0 | 0 | 3,545,479 | 8,828,164 | 8,828,164 | 8,828,164 |
| 14. Total Preferred Stock | 13,328,164 | 0 | 0 | 50,000 | 7,945,479 | 13,328,164 | 13,378,164 | 13,328,164 |
| 15. Total Bonds and Preferred Stock | 5,829,377,356 | 375,786,499 | 95,488,773 | (6,292,727) | 5,742,528,207 | 5,829,377,356 | 6,103,382,355 | 5,593,608,063 |

(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 \$1,606,674 ; NAIC 2 \$450,379 ; NAIC 3 \$0 NAIC 4 \$0 ; NAIC 5 \$0 ; NAIC 6 \$0

SCHEDULE DA - PART 1

Short-Term Investments

| | 1 | 2 | 3 | 4 | 5 |
|-------------------|---------------------------------|-----------|-------------|------------------------------------|--|
| | Book/Adjusted Carrying Value | Par Value | Actual Cost | Interest Collected Year-to-Date | Paid for Accrued Interest Year-to-Date |
| 7709999999 Totals | 2,057,053 | xxx | 2,058,389 | 16,675 | 0 |

SCHEDULE DA - VERIFICATION

Short-Term Investments

| | 1 | 2 |
|---|--------------|---------------------------------|
| | Year To Date | Prior Year Ended December 31 |
| 1. Book/adjusted carrying value, December 31 of prior year | 4,298,752 | 5,491,151 |
| 2. Cost of short-term investments acquired | 2,004,869 | 4,310,386 |
| 3. Accrual of discount | 2,665 | 6,505 |
| 4. Unrealized valuation increase (decrease) | 0 | 0 |
| 5. Total gain (loss) on disposals | (3,252) | 0 |
| 6. Deduct consideration received on disposals | 4,225,795 | 5,475,000 |
| 7. Deduct amortization of premium | 20,186 | 34,290 |
| 8. Total foreign exchange change in book/adjusted carrying value | 0 | 0 |
| 9. Deduct current year's other than temporary impairment recognized | 0 | 0 |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) | 2,057,053 | 4,298,752 |
| 11. Deduct total nonadmitted amounts | 0 | 0 |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 2,057,053 | 4,298,752 |

Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

N O N E

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

N O N E

Schedule DB - Verification - Book/Adjusted Carrying Value, Fair Value and Potential Exposure of
Derivatives

N O N E

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

| | 1 | 2 |
|---|--------------|---------------------------------|
| | Year To Date | Prior Year Ended December 31 |
| 1. Book/adjusted carrying value, December 31 of prior year | 85,732 | 538,574 |
| 2. Cost of cash equivalents acquired | 319,673,763 | 387,470 |
| 3. Accrual of discount | 0 | 0 |
| 4. Unrealized valuation increase (decrease) | 0 | 0 |
| 5. Total gain (loss) on disposals | 0 | 0 |
| 6. Deduct consideration received on disposals | 304,632,637 | 837,445 |
| 7. Deduct amortization of premium | 1,078 | 2,867 |
| 8. Total foreign exchange change in book/adjusted carrying value | 0 | 0 |
| 9. Deduct current year's other than temporary impairment recognized | 0 | 0 |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) | 15,125,781 | 85,732 |
| 11. Deduct total nonadmitted amounts | 0 | 0 |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 15,125,781 | 85,732 |

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE HANOVER INSURANCE COMPANY

SCHEDULE A - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|--|-----------|-------|---------------|----------------|------------------------------------|------------------------|--|--|
| | 2 | 3 | | | | | | |
| Description of Property | City | State | Date Acquired | Name of Vendor | Actual Cost at Time of Acquisition | Amount of Encumbrances | Book/Adjusted Carrying Value Less Encumbrances | Additional Investment Made After Acquisition |
| 440 Lincoln Street Holding Company LLC | Worcester | MA | 01/01/2015 | | 0 | 0 | 0 | 25,395 |
| 0199999. Acquired by Purchase | | | | | 0 | 0 | 0 | 25,395 |
| | | | | | | | | |
| | | | | | | | | |
| | | | | | | | | |
| | | | | | | | | |
| | | | | | | | | |
| | | | | | | | | |
| | | | | | | | | |
| 0399999 - Totals | | | | | 0 | 0 | 0 | 25,395 |

SCHEDULE A - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value Less Encumbrances | | | | | 14 | 15 | 16 | 17 | 18 | 19 | 20 |
|-------------------------|----------|-------|---------------|-------------------|-------------|--|--|--|---|---------------------------------------|---|--|---|------------------------------|--|----------------------------------|-------------------------------|--|--------------------------------------|
| | 2 | 3 | | | | | | 9 | 10 | 11 | 12 | 13 | | | | | | | |
| Description of Property | City | State | Disposal Date | Name of Purchaser | Actual Cost | Expended for Additions, Permanent Improvements and Changes in Encumbrances | Book/ Adjusted Carrying Value Less Encumbrances Prior Year | Current Year's Depreciation | Current Year's Other-Than-Temporary Impairment Recognized | Current Year's Change in Encumbrances | Total Change in Book/ Adjusted Carrying Value (11-9-10) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value Less Encumbrances on Disposal | Amounts Received During Year | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Gross Income Earned Less Interest Incurred on Encumbrances | Taxes, Repairs and Expenses Incurred |
| | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | |
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| | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | |
| 0399999 - Totals | | | | | | | | | | | | | | | | | | | |

SCHEDULE B - PART 2

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|------------------|----------|-------|-----------|---------------|------------------|------------------------------------|--|-----------------------------|
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| <div>NONE</div> | | | | | | | | |
| 3399999 - Totals | | | | | | | | |

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

[illegible]

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE HANOVER INSURANCE COMPANY

SCHEDULE BA - PART 2

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

| 1 | 2 | Location | | 5 | 6 NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol | 7 | 8 | 9 | 10 | 11 | 12 | 13 |
|--|--|----------------|-------|--|---|--------------------------------|-------------------------|--|--|---------------------------|---|----------------------------|
| | | 3 | 4 | | | | | | | | | |
| CUSIP Identification | Name or Description | City | State | Name of Vendor or General Partner | | Date Originally Acquired | Type and Strategy | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Amount of Encumbrances | Commitment for Additional Investment | Percentage of Ownership |
| 000000-00-0 | AEA Mezzanine Partners IV LP | STAMFORD | CT | AEA Mezzanine Partners IV LP | | 07/23/2018 | 2 | 0 | 40,146 | 0 | 4,691,923 | 2.029 |
| 000000-00-0 | AEA Mezzanine Partners III LP | STAMFORD | CT | AEA Mezzanine Partners LP | | 06/20/2014 | 2 | 0 | 4,927 | 0 | 220,493 | 1.217 |
| 000000-00-0 | AEA Middle Market Debt Fnd III | STAMFORD | CT | AEA Middle Market Debt Fnd III | | 12/14/2016 | 2 | 0 | 368,957 | 0 | 3,043,422 | 3.478 |
| 000000-00-0 | AEA Middle Market Debt Fnd IV | STAMFORD | CT | AEA Middle Market Debt Fnd IV | | 05/31/2019 | 2 | 0 | 274,498 | 0 | 2,605,120 | 2.198 |
| 000000-00-0 | Barings Real Estate Credit Str | HARTFORD | CT | Barings Real Estate Credit Str | | 03/30/2017 | | 0 | 193,370 | 0 | 3,334,645 | 3.120 |
| 000000-00-0 | Heartwood Partners III, LP | NORWALK | CT | Capital Partners III, LP | | 05/30/2018 | 3 | 0 | 17,466 | 0 | 3,291,215 | 2.000 |
| 000000-00-0 | Heartwood Partners III, LP | NORWALK | CT | Capital Partners III, LP | | 12/31/2013 | 3 | 0 | 1,501 | 0 | 444,647 | 2.144 |
| 000000-00-0 | GCG Investors IV, LP | CHICAGO | IL | GCG Investors IV, LP | | 03/14/2017 | 2 | 0 | 14,545 | 0 | 786,146 | 2.909 |
| 000000-00-0 | Harvest Partners SCF II, LP | NEW YORK | NY | Harvest Partners SCF II, LP | | 06/28/2018 | 2 | 0 | 89,258 | 0 | 3,910,131 | 1.526 |
| 000000-00-0 | Harvest Partners SCF, LP | NEW YORK | NY | Harvest Partners SCF, LP | | 09/27/2016 | 2 | 0 | 52,640 | 0 | 2,677,212 | 2.659 |
| 000000-00-0 | Ironwood Mezzanine Fund IV, LP | AVON | CT | Ironwood Mezzanine Fund IV, LP | | 06/12/2018 | 2 | 0 | 283,490 | 0 | 1,639,106 | 5.492 |
| 000000-00-0 | North Haven Credit Partners II | NEW YORK | NY | North Haven Credit Partners II | | 12/22/2014 | 2 | 0 | 24,108 | 0 | 6,493,416 | 1.557 |
| 000000-00-0 | New Canaan Funding Mezz VI, LP | NEW CANAAN | CT | New Canaan Funding Mezz VI, LP | | 11/09/2015 | 2 | 0 | 16,038 | 0 | 664,315 | 11.789 |
| 000000-00-0 | PA Direct Credit Opport. II | DARIEN | CT | PA Direct Credit Opport. II | | 03/27/2017 | 2 | 0 | 193,440 | 0 | 1,056,382 | 1.742 |
| 000000-00-0 | Falcon Private Credit Opp. VI | BOSTON | MA | Falcon Private Credit Opp. VI | | 11/30/2019 | 2 | 0 | 1,089,538 | 0 | 3,599,974 | 0.909 |
| 000000-00-0 | Siguler Guff Small Business II | NEW YORK | NY | Siguler Guff Small Business II | | 10/31/2019 | 2 | 0 | 1,437,716 | 0 | 5,773,706 | 5.960 |
| 000000-00-0 | Graham Partners V, LP | NEWTOWN SQUARE | PA | Graham Partners V, LP | | 08/31/2019 | 3 | 0 | 170,758 | 0 | 4,588,173 | 0.854 |
| 000000-00-0 | North Haven Credit Prtnrs III | NEW YORK | NY | North Haven Credit Prtnrs III | | 12/20/2019 | 2 | 0 | 3,341,626 | 0 | 6,620,602 | 1.250 |
| 000000-00-0 | Peninsula Fund VII LP | DETROIT | MI | PENINSULA Fund VII LP | | 02/12/2020 | 2 | 0 | 877,076 | 0 | 4,215,537 | 2.198 |
| 000000-00-0 | Spire Capital Parnerts IV,LP | NEW YORK | NY | Spire Capital Parnerts IV,LP | | 08/01/2020 | 3 | 0 | 71,921 | 0 | 5,458,879 | 2.302 |
| 000000-00-0 | PA Direct Credit Opport. III | DARIEN | CT | PA Direct Credit Opport. III | | 10/01/2020 | 2 | 0 | 1,166,081 | 0 | 5,161,615 | 1.080 |
| 000000-00-0 | GCG Investors V, LP | CHICAGO | IL | GCG INVESTORS V, LP | | 10/01/2020 | 2 | 0 | 639,433 | 0 | 3,391,981 | 3.571 |
| 000000-00-0 | Argosy Investment Partners VI, LP | WAYNE | PA | Argosy Investment Partners VI, LP | | 12/14/2020 | 2 | 0 | 465,685 | 0 | 6,561,000 | 1.896 |
| 000000-00-0 | Harvest Partners Structured Capital Fund III | NEW YORK | NY | Harvest Partners Structured Capital Fund | | 12/14/2020 | 2 | 0 | 312,941 | 0 | 5,904,985 | 0.674 |
| 000000-00-0 | Performance Direct Investments IV, LP | GREENWICH | CT | Performance Direct Investments IV, LP | | 03/09/2021 | 2 | 0 | 1,128,850 | 0 | 2,204,760 | 3.117 |
| 000000-00-0 | Barings EDIF | HARTFORD | CT | Barings Estate Debt Income | | 12/13/2021 | | 0 | 1,044,375 | 0 | 3,329,841 | 3.200 |
| 000000-00-0 | Ironwood Mezzanine Fund V, LP | AVON | CT | Ironwood Mezzanine Fund V, LP | | 08/18/2022 | 2 | 176,233 | 623,767 | 0 | 15,200,000 | 3.095 |
| 000000-00-0 | Audax Direct Lending Solutions II, LP | NEW YORK | NY | Audax Direct Lending Solutions II, LP | | 09/20/2022 | 2 | 1,201,661 | 0 | 0 | 10,798,339 | 0.463 |
| 2599999. Joint Venture Interests - Other - Unaffiliated | | | | | | | | 1,377,894 | 13,944,151 | 0 | 117,667,565 | XXX |
| 000000-00-0 | R4 LIHTC Housing XVIII, LP | ATLANTA | GA | R4 Housing Partners XVIII, LP | | 07/14/2022 | | 25,000,000 | 0 | 0 | 0 | 0.000 |
| 3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated | | | | | | | | 25,000,000 | 0 | 0 | 0 | XXX |
| 4899999. Total - Unaffiliated | | | | | | | | 26,377,894 | 13,944,151 | 0 | 117,667,565 | XXX |
| 4999999. Total - Affiliated | | | | | | | | 0 | 0 | 0 | 0 | XXX |
| 5099999 - Totals | | | | | | | | 26,377,894 | 13,944,151 | 0 | 117,667,565 | XXX |

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 | Change 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 Encum- brances, Prior Year | Unrealized Valuation Increase (De- crease) | Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion | Current Year's Other Than Temporary Impair- ment Recog- nized | Capital- ized Deferred Interest and Other | Total Change in Book/ Adjusted Carrying Value (9+10- 11+12) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value Less Encum- brances on Disposal | Consid- eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Invest- ment Income |

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE HANOVER INSURANCE COMPANY

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 | Change in Book/Adjusted Carrying Value | | | | | 15 | 16 | 17 | 18 | 19 | 20 | |
|-------------|--|--------------|----|--------------------------------------|------------|------------|------------|--|---|---|---|---|------------|------------|------------|----|----|----|---------|
| 2299999. | Joint Venture Interests - Real Estate - Affiliated | | | | | | 10,510,124 | 0 | 0 | 0 | 0 | 0 | 0 | 10,510,124 | 10,510,124 | 0 | 0 | 0 | 0 |
| 000000-00-0 | AEA Mezzanine Partners IV LP | STAMFORD | CT | AEA Mezzanine Partners IV LP | 07/23/2018 | 07/08/2022 | 430 | 0 | 0 | 0 | 0 | 0 | 430 | 430 | 0 | 0 | 0 | 0 | 0 |
| 000000-00-0 | AEA Mezzanine Partners III LP | STAMFORD | CT | AEA Mezzanine Partners LP | 06/20/2014 | 08/24/2022 | 264,353 | 0 | 0 | 0 | 0 | 0 | 264,353 | 264,353 | 0 | 0 | 0 | 0 | 0 |
| 000000-00-0 | Barings Real Estate Credit Str | HARTFORD | CT | Barings Real Estate Credit Str | 03/30/2017 | 09/30/2022 | 382,593 | 0 | 0 | 0 | 0 | 0 | 382,593 | 382,593 | 0 | 0 | 0 | 0 | 0 |
| 000000-00-0 | Centerfield Capital Partners | INDIANAPOLIS | IN | Centerfield Capital Partners | 07/09/2012 | 07/15/2022 | 55,460 | 0 | 0 | 0 | 0 | 0 | 55,460 | 55,460 | 0 | 0 | 0 | 0 | 0 |
| 000000-00-0 | Falcon Strategic Partners IV | BOSTON | MA | Falcon Strategic Partners IV | 12/26/2013 | 08/02/2022 | 345,025 | 0 | 0 | 0 | 0 | 0 | 345,025 | 345,025 | 0 | 0 | 0 | 0 | 0 |
| 000000-00-0 | Harvest Partners SCF II, LP | NEW YORK | NY | Harvest Partners SCF II, LP | 06/28/2018 | 09/14/2022 | 68,115 | 0 | 0 | 0 | 0 | 0 | 68,115 | 68,115 | 0 | 0 | 0 | 0 | 0 |
| 000000-00-0 | Harvest Partners SCF, LP | NEW YORK | NY | Harvest Partners SCF, LP | 09/27/2016 | 09/06/2022 | 1,164,872 | 0 | 0 | 0 | 0 | 0 | 1,164,872 | 1,164,872 | 0 | 0 | 0 | 0 | 0 |
| 000000-00-0 | Ironwood Mezzanine Fund IV, LP | AVON | CT | Ironwood Mezzanine Fund IV, LP | 06/12/2018 | 09/23/2022 | 319,357 | 0 | 0 | 0 | 0 | 0 | 319,357 | 319,357 | 0 | 0 | 0 | 0 | 0 |
| 000000-00-0 | LBC Credit Partners III, LP | PHILADELPHIA | PA | LBC Credit Partners III, LP | 11/21/2013 | 08/31/2022 | 158,902 | 0 | 0 | 0 | 0 | 0 | 158,902 | 158,902 | 0 | 0 | 0 | 0 | 0 |
| 000000-00-0 | LBC Credit Partners IV, LP | PHILADELPHIA | PA | LBC Credit Partners IV, LP | 01/13/2017 | 08/12/2022 | 435,888 | 0 | 0 | 0 | 0 | 0 | 435,888 | 435,888 | 0 | 0 | 0 | 0 | 0 |
| 000000-00-0 | North Haven Credit Partners II | NEW YORK | NY | North Haven Credit Partners II | 12/22/2014 | 07/21/2022 | 527,443 | 0 | 0 | 0 | 0 | 0 | 527,443 | 527,443 | 0 | 0 | 0 | 0 | 0 |
| 000000-00-0 | New Canaan Funding Mezz VI, LP | NEW CANAAN | CT | New Canaan Funding Mezz VI, LP | 11/09/2015 | 09/28/2022 | 54,101 | 0 | 0 | 0 | 0 | 0 | 54,101 | 54,101 | 0 | 0 | 0 | 0 | 0 |
| 000000-00-0 | New Canaan Funding Mezz V, LP | NEW CANAAN | CT | New Canaan Funding Mezz V, LP | 07/16/2012 | 07/15/2022 | 6,060 | 0 | 0 | 0 | 0 | 0 | 6,060 | 6,060 | 0 | 0 | 0 | 0 | 0 |
| 000000-00-0 | Newstone Capital Partners III | DALLAS | TX | Newstone Capital Partners III | 11/09/2016 | 08/03/2022 | 387,934 | 0 | 0 | 0 | 0 | 0 | 387,934 | 387,934 | 0 | 0 | 0 | 0 | 0 |
| 000000-00-0 | PA Direct Credit Opport. II | DARTEN | CT | PA Direct Credit Opport. II | 03/27/2017 | 08/11/2022 | 884,527 | 0 | 0 | 0 | 0 | 0 | 884,527 | 884,527 | 0 | 0 | 0 | 0 | 0 |
| 000000-00-0 | Falcon Private Credit Opp. VI | BOSTON | MA | Falcon Private Credit Opp. VI | 11/30/2019 | 09/27/2022 | 893,803 | 0 | 0 | 0 | 0 | 0 | 893,803 | 893,803 | 0 | 0 | 0 | 0 | 0 |
| 000000-00-0 | North Haven Credit Prtners III | NEW YORK | NY | North Haven Credit Prtners III | 12/20/2019 | 08/24/2022 | 596,467 | 0 | 0 | 0 | 0 | 0 | 596,467 | 596,467 | 0 | 0 | 0 | 0 | 0 |
| 000000-00-0 | Newstone Capital Partners IV | DALLAS | TX | Newstone Capital Partners IV | 12/23/2019 | 09/15/2022 | 417,386 | 0 | 0 | 0 | 0 | 0 | 417,386 | 417,386 | 0 | 0 | 0 | 0 | 0 |
| 000000-00-0 | Spire Capital Parnerts IV,LP | NEW YORK | NY | Spire Capital Parnerts IV,LP | 08/01/2020 | 09/30/2022 | 267,066 | 0 | 0 | 0 | 0 | 0 | 267,066 | 267,066 | 0 | 0 | 0 | 0 | 0 |
| 000000-00-0 | Argosy Investment Partners VI, LP | WAYNE | PA | Argosy Investment Partners VI, LP | 12/14/2020 | 08/04/2022 | 11,613 | 0 | 0 | 0 | 0 | 0 | 11,613 | 11,613 | 0 | 0 | 0 | 0 | 0 |
| 000000-00-0 | Heartwood Partners IV, LP | NORWALK | CT | Heartwood Partners IV, LP | 06/30/2021 | 09/19/2022 | 43,728 | 0 | 0 | 0 | 0 | 0 | 43,728 | 43,728 | 0 | 0 | 0 | 0 | 0 |
| 000000-00-0 | Barings EDIF | HARTFORD | CT | Barings Estate Debt Income | 12/13/2021 | 09/30/2022 | 91,918 | 0 | 0 | 0 | 0 | 0 | 91,918 | 91,918 | 0 | 0 | 0 | 0 | 0 |
| 2599999. | Joint Venture Interests - Other - Unaffiliated | | | | | | 7,377,040 | 0 | 0 | 0 | 0 | 0 | 7,377,040 | 7,377,040 | 0 | 0 | 0 | 0 | 0 |
| 000000-00-0 | 10 & 120 South Riverside Plaza - MBS | CHICAGO | IL | 10 & 120 South Riverside Plaza - MBS | 01/23/2014 | 09/01/2022 | 42,882 | 0 | 0 | 0 | 0 | 0 | 42,882 | 42,882 | 0 | 0 | 0 | 0 | 1,012 |
| 000000-00-0 | Birkdale Village - MBS | HUNTERSVILLE | NC | Birkdale Village - MBS | 03/27/2014 | 09/01/2022 | 51,315 | 0 | 0 | 0 | 0 | 0 | 51,315 | 51,315 | 0 | 0 | 0 | 0 | 1,353 |
| 000000-00-0 | West Park Village - MBS | TAMPA | FL | West Park Village - MBS | 05/13/2014 | 07/20/2022 | 10,000,000 | 0 | 0 | 0 | 0 | 0 | 10,000,000 | 10,000,000 | 0 | 0 | 0 | 0 | 422,564 |
| 000000-00-0 | Benchmark 320 East 22nd Street - MBS | NEW YORK | NY | Benchmark 320 East 22nd Street - MBS | 10/09/2014 | 09/01/2022 | 39,177 | 0 | 0 | 0 | 0 | 0 | 39,177 | 39,177 | 0 | 0 | 0 | 0 | 1,006 |
| 000000-00-0 | MF Houston Virage - MBS | HOUSTON | TX | MF Houston Virage - MBS | 12/16/2014 | 09/01/2022 | 49,027 | 0 | 0 | 0 | 0 | 0 | 49,027 | 49,027 | 0 | 0 | 0 | 0 | 1,144 |
| 000000-00-0 | Utopia Center - MBS | QUEENS | NY | Utopia Center - MBS | 05/01/2015 | 09/01/2022 | 25,436 | 0 | 0 | 0 | 0 | 0 | 25,436 | 25,436 | 0 | 0 | 0 | 0 | 577 |
| 000000-00-0 | Mall at Bay Plaza - MBS | BRONX | NY | Mall at Bay Plaza - MBS | 08/31/2015 | 09/01/2022 | 48,564 | 0 | 0 | 0 | 0 | 0 | 48,564 | 48,564 | 0 | 0 | 0 | 0 | 1,182 |
| 000000-00-0 | JW Marriott Miami - MBS | MIAMI | FL | JW Marriott Miami - MBS | 07/22/2015 | 09/01/2022 | 44,044 | 0 | 0 | 0 | 0 | 0 | 44,044 | 44,044 | 0 | 0 | 0 | 0 | 1,098 |
| 000000-00-0 | Washington Square Mall - MBS | PORTLAND | OR | Washington Square Mall - MBS | 10/29/2015 | 09/01/2022 | 50,682 | 0 | 0 | 0 | 0 | 0 | 50,682 | 50,682 | 0 | 0 | 0 | 0 | 1,146 |
| 000000-00-0 | Towers at Williams Square - MBS | IRVING | TX | Towers at Williams Square - MBS | 10/27/2015 | 09/01/2022 | 55,906 | 0 | 0 | 0 | 0 | 0 | 55,906 | 55,906 | 0 | 0 | 0 | 0 | 1,428 |
| 000000-00-0 | Grand Bohemian - MBS | ORLANDO | FL | Grand Bohemian - MBS | 02/26/2016 | 09/01/2022 | 46,551 | 0 | 0 | 0 | 0 | 0 | 46,551 | 46,551 | 0 | 0 | 0 | 0 | 1,329 |
| 000000-00-0 | Hyatt Regency Boston - MBS | BOSTON | MA | Hyatt Regency Boston - MBS | 06/23/2016 | 09/01/2022 | 53,277 | 0 | 0 | 0 | 0 | 0 | 53,277 | 53,277 | 0 | 0 | 0 | 0 | 1,421 |
| 000000-00-0 | Hotel Van Zandt - MBS | AUSTIN | TX | Hotel Van Zandt - MBS | 10/05/2017 | 09/01/2022 | 43,370 | 0 | 0 | 0 | 0 | 0 | 43,370 | 43,370 | 0 | 0 | 0 | 0 | 1,278 |
| 000000-00-0 | The Reserve Glenview - MBS | GLENVIEW | IL | The Reserve Glenview - MBS | 08/03/2017 | 08/26/2022 | 6,500,000 | 0 | 0 | 0 | 0 | 0 | 6,500,000 | 6,500,000 | 0 | 0 | 0 | 0 | 151,480 |
| 2999999. | Collateral Loans - Unaffiliated | | | | | | 17,050,231 | 0 | 0 | 0 | 0 | 0 | 17,050,231 | 17,050,231 | 0 | 0 | 0 | 0 | 588,018 |
| 4899999. | Total - Unaffiliated | | | | | | 24,427,271 | 0 | 0 | 0 | 0 | 0 | 24,427,271 | 24,427,271 | 0 | 0 | 0 | 0 | 588,018 |
| 4999999. | Total - Affiliated | | | | | | 10,510,124 | 0 | 0 | 0 | 0 | 0 | 10,510,124 | 10,510,124 | 0 | 0 | 0 | 0 | 0 |
| 5099999. | Totals | | | | | | 34,937,395 | 0 | 0 | 0 | 0 | 0 | 34,937,395 | 34,937,395 | 0 | 0 | 0 | 0 | 588,018 |

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE HANOVER INSURANCE COMPANY

SCHEDULE D - PART 3

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
|----------------------|---|---------|---------------|-------------------------------|---------------------------|-------------|------------|---|---|
| CUSIP Identification | Description | Foreign | Date Acquired | Name of Vendor | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 36179X-H2-5 | G2 MA8349 - RMBS | | .09/28/2022 | INL | | 4,254,648 | 4,250,000 | 12,337 | 1.A |
| 912810-TG-3 | UNITED STATES TREASURY | | .09/22/2022 | GOLDMAN | | 906,709 | 1,040,000 | 10,522 | 1.A |
| 912828-5N-6 | UNITED STATES TREASURY | | .09/13/2022 | SALOMON BROTHERS INC | | 973,789 | 1,000,000 | 8,405 | 1.A |
| 912828-6F-2 | UNITED STATES TREASURY | | .08/04/2022 | BARCLAYS CAPITAL INC | | 4,186,416 | 4,250,000 | 46,484 | 1.A |
| 912828-6S-4 | UNITED STATES TREASURY | | .09/19/2022 | BARCLAYS CAPITAL INC | | 1,617,988 | 1,700,000 | 15,799 | 1.A |
| 912828-6X-3 | UNITED STATES TREASURY | | .08/31/2022 | BARCLAYS CAPITAL INC | | 1,431,973 | 1,500,000 | 8,186 | 1.A |
| 91282C-EP-2 | UNITED STATES TREASURY | | .08/26/2022 | GOLDMAN | | 1,298,203 | 1,300,000 | 7,246 | 1.A |
| 91282C-EW-7 | UNITED STATES TREASURY | | .07/08/2022 | JP Morgan Securities LLC | | 452,531 | 450,000 | 437 | 1.A |
| 91282C-EY-3 | UNITED STATES TREASURY | | .08/02/2022 | MORGAN STANLEY CO | | 3,805,195 | 3,800,000 | 6,196 | 1.A |
| 91282C-FE-6 | UNITED STATES TREASURY | | .08/24/2022 | BARCLAYS CAPITAL INC | | 1,488,691 | 1,500,000 | 1,401 | 1.A |
| 0109999999 | Subtotal - Bonds - U.S. Governments | | | | | 20,416,145 | 20,790,000 | 117,014 | XXX |
| 212204-ME-8 | CONTRA COSTA CALIF CNTY COLLEGE DIST | | .09/16/2022 | MORGAN STANLEY CO | | 1,900,000 | 1,900,000 | 0 | 1.B FE |
| 0709999999 | Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions | | | | | 1,900,000 | 1,900,000 | 0 | XXX |
| 196480-K3-0 | COLORADO HSG & FIN AUTH | | .07/15/2022 | RBC CAPITAL MARKETS | | 8,500,000 | 8,500,000 | 0 | 1.A FE |
| 25477G-UZ-6 | DISTRICT COLUMBIA INCOME TAX REV | | .07/13/2022 | B.A. Securities Inc. | | 1,500,000 | 1,500,000 | 0 | 1.B FE |
| 3132DN-T8-6 | FH SD1475 - RMBS | | .09/08/2022 | MORGAN STANLEY CO | | 8,434,144 | 8,438,099 | 13,712 | 1.A |
| 3132DN-YG-2 | FH SD1611 - RMBS | | .09/20/2022 | PPS | | 7,188,969 | 7,206,986 | 12,012 | 1.A |
| 3133KP-Q7-6 | FH RA7678 - RMBS | | .09/01/2022 | JP Morgan Securities LLC | | 9,305,098 | 9,223,670 | 1,281 | 1.A |
| 3136A4-HO-5 | FNR 2012-20 QZ - CMO/RMBS | | .09/01/2022 | Direct | | 8,890 | 8,890 | 0 | 1.A |
| 3137HB-HX-2 | FHR 5248 HB - CMO/RMBS | | .07/08/2022 | INL | | 8,625,840 | 8,500,000 | 29,750 | 1.A |
| 3137HB-K8-3 | FHR 5249 AB - CMO/RMBS | | .08/09/2022 | PPS | | 8,468,196 | 8,477,137 | 10,361 | 1.A |
| 3140QP-PY-7 | FN CB4038 - RMBS | | .09/15/2022 | BMO Capital Markets | | 8,479,278 | 8,468,692 | 14,114 | 1.A |
| 3140QP-RK-5 | FN CB4089 - RMBS | | .07/08/2022 | MORGAN STANLEY CO | | 8,390,360 | 8,477,118 | 9,419 | 1.A |
| 3140XH-WC-7 | FN FS2442 - RMBS | | .08/05/2022 | MORGAN STANLEY CO | | 8,492,551 | 8,447,672 | 9,386 | 1.A |
| 31418E-KV-1 | FN MA4807 - RMBS | | .09/27/2022 | TORONTO DOMINION SECS USA INC | | 893,180 | 900,000 | 275 | 1.A |
| 576004-HE-8 | MASSACHUSETTS (COMMONWEALTH OF) | | .08/19/2022 | Jefferies | | 5,993,770 | 6,000,000 | 0 | 1.B FE |
| 604160-JE-5 | MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F | | .08/24/2022 | RBC CAPITAL MARKETS | | 8,250,000 | 8,250,000 | 0 | 1.A FE |
| 977100-AC-0 | WISCONSIN ST GEN FD ANNUAL APPROPRIATION | | .07/22/2022 | SALOMON BROTHERS INC | | 4,477,432 | 4,253,357 | 57,243 | 1.C FE |
| 0909999999 | Subtotal - Bonds - U.S. Special Revenues | | | | | 97,007,707 | 96,651,622 | 157,553 | XXX |
| 00182Y-AA-3 | ANZ BANK NEW ZEALAND LTD | C. | .08/02/2022 | B.A. Securities Inc. | | 3,395,000 | 3,395,000 | 0 | 1.G FE |
| 05578A-E4-6 | BPCE SA | C. | .07/11/2022 | JP Morgan Securities LLC | | 4,239,333 | 4,250,000 | 0 | 1.E FE |
| 06051G-LA-5 | BANK OF AMERICA CORP | | .07/19/2022 | B.A. Securities Inc. | | 1,500,000 | 1,500,000 | 0 | 1.F FE |
| 06368L-AP-1 | BANK OF MONTREAL | C. | .09/07/2022 | BMO Capital Markets | | 2,498,425 | 2,500,000 | 0 | 1.F FE |
| 06368L-AQ-9 | BANK OF MONTREAL | C. | .09/07/2022 | BMO Capital Markets | | 1,699,252 | 1,700,000 | 0 | 1.F FE |
| 06406R-BJ-5 | BANK OF NEW YORK MELLON CORP | | .07/19/2022 | MORGAN STANLEY CO | | 1,500,000 | 1,500,000 | 0 | 1.E FE |
| 096630-AD-0 | BOARDWALK PIPELINES LP | | .07/25/2022 | US BANCORP INVESTMENTS INC. | | 4,531,005 | 4,500,000 | 25,988 | 2.C FE |
| 12583F-BD-5 | COMM 2015-LC21 A4 - CMBS | | .08/10/2022 | PPS | | 7,797,855 | 7,900,000 | 8,951 | 1.A FE |
| 12631D-BB-8 | COMM 2014-CORE17 A5 - CMBS | | .09/15/2022 | SALOMON BROTHERS INC | | 4,428,102 | 4,495,000 | 8,938 | 1.A FE |
| 13607H-6M-9 | CANADIAN IMPERIAL BANK OF COMMERCE | C. | .08/05/2022 | Various | | 4,246,882 | 4,250,000 | 222 | 1.F FE |
| 13607H-R6-1 | CANADIAN IMPERIAL BANK OF COMMERCE | C. | .08/31/2022 | BMO Capital Markets | | 3,846,480 | 4,000,000 | 55,583 | 1.F FE |
| 14040H-CU-7 | CAPITAL ONE FINANCIAL CORP | | .07/25/2022 | MORGAN STANLEY CO | | 1,500,000 | 1,500,000 | 0 | 2.A FE |
| 14043G-AB-0 | COPAR 2022-2 A2A - ABS | | .08/02/2022 | JP Morgan Securities LLC | | 1,769,911 | 1,770,000 | 0 | 1.A FE |
| 14043G-AD-6 | COPAR 2022-2 A3 - ABS | | .08/02/2022 | JP Morgan Securities LLC | | 1,699,878 | 1,700,000 | 0 | 1.A FE |
| 14318M-AD-1 | CARMX 2022-3 A3 - ABS | | .07/12/2022 | RBC CAPITAL MARKETS | | 4,249,900 | 4,250,000 | 0 | 1.A FE |
| 14318M-AE-9 | CARMX 2022-3 A4 - ABS | | .07/12/2022 | RBC CAPITAL MARKETS | | 4,249,931 | 4,250,000 | 0 | 1.A FE |
| 172967-NX-5 | CITIGROUP INC | | .09/22/2022 | SALOMON BROTHERS INC | | 4,250,000 | 4,250,000 | 0 | 1.G FE |
| 17322A-AD-4 | CGOINT 2014-GC19 A4 - CMBS | | .08/18/2022 | Blackrock Emergin | | 8,479,082 | 8,500,000 | 19,947 | 1.A FE |
| 256677-AJ-4 | DOLLAR GENERAL CORP | | .09/06/2022 | GOLDMAN | | 2,497,675 | 2,500,000 | 0 | 2.B FE |
| 256677-AK-1 | DOLLAR GENERAL CORP | | .09/06/2022 | SALOMON BROTHERS INC | | 5,095,053 | 5,100,000 | 0 | 2.B FE |
| 31429K-AG-8 | FEDERATION OF CAISSES DESJARDINS DU QUEB | C. | .08/16/2022 | BMO Capital Markets | | 4,245,750 | 4,250,000 | 0 | 1.E FE |
| 31429K-AH-6 | FEDERATION OF CAISSES DESJARDINS DU QUEB | C. | .08/16/2022 | BMO Capital Markets | | 4,249,448 | 4,250,000 | 0 | 1.E FE |
| 36250G-AP-0 | GSMIS 2015-GC30 A4 - CMBS | | .09/27/2022 | PPS | | 3,324,035 | 3,329,402 | 9,284 | 1.A FE |
| 36252W-AX-6 | GSMIS 2014-GC20 A5 - CMBS | | .08/17/2022 | Blackrock Emergin | | 8,466,465 | 8,500,000 | 16,992 | 1.A FE |
| 36264P-AF-6 | GSMBS 21PJ4 A6 - CMO/RMBS | | .07/26/2022 | GOLDMAN | | 6,882,302 | 7,330,127 | 13,744 | 1.A FE |
| 36265W-AD-5 | GMCAR 2022-3 A3 - ABS | | .07/06/2022 | B.A. Securities Inc. | | 1,659,989 | 1,660,000 | 0 | 1.A FE |
| 36265W-AE-3 | GMCAR 2022-3 A4 - ABS | | .07/07/2022 | B.A. Securities Inc. | | 1,529,890 | 1,530,000 | 0 | 1.A FE |

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE HANOVER INSURANCE COMPANY

SCHEDULE D - PART 3

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
|----------------------|--|---------|---------------|--------------------------------|---------------------------|-------------|-------------|---|---|
| CUSIP Identification | Description | Foreign | Date Acquired | Name of Vendor | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 36830R-AW-0 | GCAT 22INV3 2A5 - CMO/RMBS | | 08/22/2022 | B.A. Securities Inc. | | 10,921,116 | 11,000,180 | 39,876 | 1.A FE |
| 37940X-AP-7 | GLOBAL PAYMENTS INC | | 08/08/2022 | JP Morgan Securities LLC | | 3,397,382 | 3,400,000 | 0 | 2.C FE |
| 380130-AD-6 | GM FINANCIAL AUTOMOBILE LEASING TRUST 20 | | 08/09/2022 | WELLS FARGO SECURITIES LLC | | 5,949,451 | 5,950,000 | 0 | 1.A FE |
| 380130-AE-4 | GMALT 2022-3 A4 - ABS | | 08/09/2022 | WELLS FARGO SECURITIES LLC | | 6,374,106 | 6,375,000 | 0 | 1.A FE |
| 43815P-AC-3 | HAROT 2022-2 A3 - ABS | | 08/15/2022 | MITSUBISHI UFJ SECURITIES | | 1,039,938 | 1,040,000 | 0 | 1.A FE |
| 43815P-AD-1 | HAROT 2022-2 A4 - ABS | | 08/15/2022 | MITSUBISHI UFJ SECURITIES | | 794,826 | 795,000 | 0 | 1.A FE |
| 446150-BB-9 | HUNTINGTON BANCSHARES INC | | 09/13/2022 | Various | | 6,110,710 | 6,170,000 | 9,715 | 2.A FE |
| 46117N-AA-0 | TOWN 22STAY A - CMBS | | 07/29/2022 | Deutsche Bank Securities, Inc. | | 8,457,500 | 8,500,000 | 0 | 1.A FE |
| 465979-AA-0 | JPMCC 22NXSS A - CMBS | | 09/16/2022 | JP Morgan Securities LLC | | 8,478,750 | 8,500,000 | 0 | 1.A FE |
| 46653P-AM-9 | JPMMT 216 A6 - CMO/RMBS | | 09/21/2022 | JP Morgan Securities LLC | | 1,494,130 | 1,629,035 | 2,489 | 1.A FE |
| 46655N-CS-7 | JPMMT 227 24A - CMO/RMBS | | 08/04/2022 | JP Morgan Securities LLC | | 3,906,093 | 3,952,496 | 3,198 | 1.A FE |
| 46655V-BD-3 | JPMMT 228 A12 - CMO/RMBS | | 07/27/2022 | JP Morgan Securities LLC | | 10,691,938 | 10,720,000 | 37,520 | 1.A FE |
| 46655V-BE-1 | JPMMT 228 12A - CMO/RMBS | | 07/27/2022 | JP Morgan Securities LLC | | 1,779,901 | 1,800,000 | 5,600 | 1.A FE |
| 49327M-3E-2 | KEYBANK NA | | 08/03/2022 | KEY CAPITAL MARKETS | | 4,248,810 | 4,250,000 | 0 | 1.G FE |
| 53944Y-AT-0 | LLOYDS BANKING GROUP PLC | C. | 08/05/2022 | Various | | 5,430,140 | 5,435,000 | 0 | 1.G FE |
| 55261F-AQ-7 | M&T BANK CORP | | 08/09/2022 | RBC CAPITAL MARKETS | | 4,125,000 | 4,125,000 | 0 | 1.G FE |
| 606822-CH-5 | MITSUBISHI UFJ FINANCIAL GROUP INC | C. | 07/11/2022 | MITSUBISHI UFJ SECURITIES | | 2,500,000 | 2,500,000 | 0 | 1.G FE |
| 606822-CO-5 | MITSUBISHI UFJ FINANCIAL GROUP INC | C. | 09/06/2022 | MITSUBISHI UFJ SECURITIES | | 2,500,000 | 2,500,000 | 0 | 1.G FE |
| 62954W-AC-9 | NTT FINANCE CORP | C. | 07/22/2022 | B.A. Securities Inc. | | 1,556,740 | 1,715,000 | 6,255 | 1.F FE |
| 62954W-AJ-4 | NTT FINANCE CORP | C. | 07/20/2022 | MORGAN STANLEY CO | | 800,000 | 800,000 | 0 | 1.F FE |
| 62954W-AK-1 | NTT FINANCE CORP | C. | 07/20/2022 | MORGAN STANLEY CO | | 500,000 | 500,000 | 0 | 1.F FE |
| 74977H-DR-2 | COOPERATIVE RABOBANK UA | C. | 08/15/2022 | B.A. Securities Inc. | | 4,250,000 | 4,250,000 | 0 | 1.G FE |
| 75524K-PG-3 | CITIZENS BANK NA | | 08/04/2022 | MORGAN STANLEY CO | | 4,250,000 | 4,250,000 | 0 | 2.A FE |
| 80285U-AD-3 | SDART 2022-3 A3 - ABS | | 08/17/2022 | PPS | | 2,606,063 | 2,630,000 | 994 | 1.A FE |
| 80286F-AB-9 | SDART 2022-4 A2 - ABS | | 07/12/2022 | WELLS FARGO SECURITIES LLC | | 9,324,650 | 9,325,000 | 0 | 1.A FE |
| 80287H-AC-2 | SDART 2022-5 A3 - ABS | | 08/16/2022 | SOCIETE GENERALE | | 1,509,943 | 1,510,000 | 0 | 1.A FE |
| 80291B-AB-8 | SDART 2022-6 A2 - ABS | | 09/12/2022 | RBC CAPITAL MARKETS | | 2,074,961 | 2,075,000 | 0 | 1.A FE |
| 86563V-BC-2 | SUMITOMO MITSUI TRUST BANK LTD | C. | 09/06/2022 | GOLDMAN | | 1,699,439 | 1,700,000 | 0 | 1.F FE |
| 87264A-AV-7 | T-MOBILE USA INC | | 09/13/2022 | FIRST BOSTON | | 4,142,390 | 4,250,000 | 24,674 | 2.C FE |
| 872882-AM-7 | TSMC GLOBAL LTD | C. | 07/19/2022 | GOLDMAN | | 1,499,265 | 1,500,000 | 0 | 1.D FE |
| 89115A-2H-4 | TORONTO-DOMINION BANK | C. | 09/08/2022 | TORONTO DOMINION SECS USA INC | | 1,700,000 | 1,700,000 | 0 | 1.E FE |
| 89115A-2J-0 | TORONTO-DOMINION BANK | C. | 09/08/2022 | TORONTO DOMINION SECS USA INC | | 2,500,000 | 2,500,000 | 0 | 1.E FE |
| 89788M-AH-5 | TRUIST FINANCIAL CORP | | 07/26/2022 | Various | | 1,700,854 | 1,700,000 | 0 | 1.G FE |
| 902613-AS-7 | UBS GROUP AG | C. | 08/02/2022 | UBS | | 4,241,771 | 4,250,000 | 0 | 1.G FE |
| 91159H-JF-8 | US BANCORP | | 07/19/2022 | US BANCORP INVESTMENTS INC | | 2,000,000 | 2,000,000 | 0 | 1.E FE |
| 918307-AE-9 | UWM 21INV4 A4 - CMO/RMBS | | 09/29/2022 | INL | | 4,358,766 | 5,037,216 | 700 | 1.A FE |
| 95000L-BE-2 | WFCM 2016-C33 B - CMBS | | 09/08/2022 | SALOMON BROTHERS INC | | 1,876,951 | 1,950,000 | 2,685 | 1.D FE |
| 95000U-3A-9 | WELLS FARGO & CO | | 07/18/2022 | Various | | 4,247,821 | 4,250,000 | 0 | 1.E FE |
| 95000U-3C-5 | WELLS FARGO & CO | | 08/08/2022 | WELLS FARGO SECURITIES LLC | | 2,550,000 | 2,550,000 | 0 | 1.E FE |
| 98163T-AB-9 | WOART 2022-C A2 - ABS | | 08/02/2022 | WELLS FARGO SECURITIES LLC | | 2,549,734 | 2,550,000 | 0 | 1.A FE |
| 98163T-AD-5 | WOART 2022-C A3 - ABS | | 08/02/2022 | WELLS FARGO SECURITIES LLC | | 1,699,872 | 1,700,000 | 0 | 1.A FE |
| 1109999999 | Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | 255,700,652 | 258,193,456 | 293,353 | XXX |
| 000000-00-0 | CORPORATION SERVICE COMPANY - TERM LOAN | | 08/09/2022 | Bank of America Merrill Lynch | | 174,600 | 180,000 | 0 | 3.C FE |
| 04649V-AZ-3 | ASURION, LLC - NEW B-3 TERM LOAN (SECOND | | 07/01/2022 | MORGAN SECURITIES-FIXED INC | | (592) | 0 | 0 | 4.C FE |
| 04649V-BB-5 | ASURION, LLC - TERM LOAN | | 08/17/2022 | Bank of America Merrill Lynch | | 454,930 | 478,874 | 0 | 4.A FE |
| 12769L-AD-1 | CAESARS RESORT COLLECTION, LLC - TERM B- | | 07/19/2022 | RBC | | (48,675) | (49,796) | 0 | 4.A FE |
| 29279U-AB-2 | ENDURANCE INTERNATIONAL GROUP HOLDINGS | | 07/01/2022 | JP Morgan | | (1,312) | 0 | 0 | 4.B FE |
| 29362L-AL-8 | ENTEGRIS, INC. - TERM LOAN B | | 07/01/2022 | DIRECT | | (4,364) | 0 | 0 | 2.C FE |
| 30233P-AB-6 | EYECARE PARTNERS, LLC - INITIAL TERM LOA | | 07/01/2022 | Citi Bank | | 1,054 | 0 | 0 | 4.B FE |
| 33718F-AF-7 | FIRST STUDENT BIDCO INC. - INCREMENTAL T | | 07/01/2022 | BZW SECS | | (232) | 0 | 0 | 4.A FE |
| 44108H-AJ-0 | HOTESS BRANDS, LLC - 2019 REFINANCING T | | 07/01/2022 | DIRECT | | (2,817) | 0 | 0 | 4.A FE |
| 44988L-AH-0 | IRB HOLDING CORP. - 2022 REPLACEMENT TER | | 08/01/2022 | BZW SECS | | (504) | (756) | 0 | 4.B FE |
| 45173J-AQ-7 | IJ-VI INCORPORATED - TERM LOAN B | | 07/01/2022 | JP Morgan | | (6,834) | 0 | 0 | 3.B FE |
| 55314N-AS-3 | MKS INSTRUMENTS, INC. - TERM LOAN B | | 07/01/2022 | JP Morgan | | (8,467) | 0 | 0 | 3.A FE |
| 58503U-AC-7 | MEDLINE BORROWER, LP - INITIAL DOLLAR TE | | 07/01/2022 | MORGAN SECURITIES-FIXED INC | | (4,441) | 0 | 0 | 4.A FE |
| 66877A-AD-0 | NORTONLIFELOCK INC. - TERM LOAN B | | 07/01/2022 | DIRECT | | (8,067) | 0 | 0 | 5.B GI |

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE HANOVER INSURANCE COMPANY

SCHEDULE D - PART 3

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
|--|--|---------|-------------------|--------------------------------------|---------------------------|---------------|---------------|---|---|
| CUSIP Identification | Description | Foreign | Date Acquired | Name of Vendor | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 70476X-AK-1 | PETVET CARE CENTERS, LLC (FKA PEARL INTE ..... | ..... | .08/02/2022 | Various ..... | ..... | 142,183 | 150,000 | 0 | 4.B FE |
| 73179Y-AL-1 | AVIENT CORPORATION - TERM LOAN B ..... | ..... | .07/27/2022 | MORGAN SECURITIES-FIXED INC ..... | ..... | 97,000 | 100,000 | 0 | 3.A FE |
| 78249L-AD-2 | RUSSELL INVESTMENTS US INSTITUTIONAL HOL ..... | ..... | .07/01/2022 | BZW SECS ..... | ..... | (6,488) | 0 | 0 | 3.C FE |
| 78466Y-AQ-1 | SRS DISTRIBUTION INC. - TERM LOAN ..... | ..... | .07/01/2022 | DIRECT ..... | ..... | (2) | (300) | 0 | 4.C FE |
| 87876G-AF-9 | TECTA AMERICA CORP. - TERM LOAN (FIRST L ..... | ..... | .07/01/2022 | FREIMARK BLAIR & COMPANY, INC/ ..... | ..... | (2,224) | 0 | 0 | 4.C FE |
| 91809E-AE-1 | UTZ QUALITY FOODS, LLC - 2021 NEW TERM L ..... | ..... | .07/01/2022 | FUMB FUNDS II ..... | ..... | (2,208) | 0 | 0 | 4.B FE |
| L1802P-AC-3 | COBHAM ULTRA US CO-BORROWER LLC - TERM L ..... | ..... | .09/01/2022 | DIRECT ..... | ..... | (6,683) | 0 | 0 | 5.B GI |
| L2210T-AE-5 | CURTUM BIDCO S.A R.L. - ADDITIONAL SENIO | D..... | .07/01/2022 | JP Morgan ..... | ..... | (1,488) | 0 | 0 | 4.B FE |
| L2210T-AE-5 | CURTUM BIDCO S.A R.L. - ADDITIONAL SENIO | D..... | .07/01/2022 | JP Morgan ..... | ..... | 1,488 | 0 | 0 | 5.B GI |
| L9635L-AB-0 | MARLINK AS - (USD) TL ..... | ..... | .07/01/2022 | DIRECT ..... | ..... | (3,251) | 0 | 0 | 5.B GI |
| N6872P-AD-3 | PEGASUS BIDCO BV - (USD) TERM LOAN | D..... | .07/01/2022 | GOLDMAN ..... | ..... | (611) | 0 | 0 | 4.B FE |
| 1909999999. Subtotal - Bonds - Unaffiliated Bank Loans | | | | | | 761,995 | 858,023 | 0 | XXX |
| 2509999997. Total - Bonds - Part 3 | | | | | | 375,786,499 | 378,393,101 | 567,920 | XXX |
| 2509999998. Total - Bonds - Part 5 | | | | | | XXX | XXX | XXX | XXX |
| 2509999999. Total - Bonds | | | | | | 375,786,499 | 378,393,101 | 567,920 | XXX |
| 4509999997. Total - Preferred Stocks - Part 3 | | | | | | 0 | XXX | 0 | XXX |
| 4509999998. Total - Preferred Stocks - Part 5 | | | | | | XXX | XXX | XXX | XXX |
| 4509999999. Total - Preferred Stocks | | | | | | 0 | XXX | 0 | XXX |
| 31338#-11-2 | FEDERAL HOME LOAN BANK OF BOSTON ..... | ..... | .07/29/2022 | DIRECT | 146,000 | 14,600 | | 0 | |
| 5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other | | | | | | | 14,600 | 0 | XXX |
| 5989999997. Total - Common Stocks - Part 3 | | | | | | | 14,600 | 0 | XXX |
| 5989999998. Total - Common Stocks - Part 5 | | | | | | XXX | XXX | XXX | XXX |
| 5989999999. Total - Common Stocks | | | | | | | 14,600 | 0 | XXX |
| 5999999999. Total - Preferred and Common Stocks | | | | | | | 14,600 | 0 | XXX |
| 6009999999 - Totals | | | | | | 375,801,099 | XXX | 567,920 | XXX |

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE HANOVER INSURANCE COMPANY

SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|--------------------------------|-------------|---------------|-------------------|---------------------------|----------------|-----------|-------------|--|---|---|--|--|--|--|--|----------------------------------|-------------------------------|---|-----------------------------------|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recogn-ized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Design-ation, NAIC Design-ation Modifier and SVO Administrative Symbol |
| 36179V-ZQ-6 | G2 MA7051 - RMBS | | 09/01/2022 | Paydown | | 40,357 | 40,357 | 35,520 | 0 | 0 | 4,836 | 0 | 4,836 | 0 | 40,357 | 0 | 0 | 0 | 130 | 12/20/2050 | 1.A |
| 36179W-BY-3 | G2 MA7255 - RMBS | | 09/01/2022 | Paydown | | 213,310 | 213,310 | 220,591 | 214,088 | 0 | (7,450) | 0 | (7,450) | 0 | 213,310 | 0 | 0 | 0 | 3,441 | 03/20/2051 | 1.A |
| 36179W-NE-4 | G2 MA7589 - RMBS | | 09/01/2022 | Paydown | | 270,828 | 270,829 | 279,641 | 279,494 | 0 | (8,666) | 0 | (8,666) | 0 | 270,829 | 0 | 0 | 0 | 4,497 | 09/20/2051 | 1.A |
| 3620AR-3K-5 | GN 738002 - RMBS | | 09/01/2022 | Paydown | | 20,769 | 20,769 | 22,067 | 20,769 | 0 | (1,187) | 0 | (1,187) | 0 | 20,769 | 0 | 0 | 0 | 569 | 02/15/2041 | 1.A |
| 38378M-R5-8 | GNR 2017-059 PL - CMO/RMBS | | 09/01/2022 | Paydown | | 197,690 | 197,690 | 203,528 | 201,532 | 0 | (3,842) | 0 | (3,842) | 0 | 197,690 | 0 | 0 | 0 | 3,989 | 04/20/2046 | 1.A |
| 38378V-2P-9 | GNR 2013-117 B - CMO/RMBS | | 09/01/2022 | Paydown | | 59,559 | 59,559 | 57,214 | 58,954 | 0 | 605 | 0 | 605 | 0 | 59,559 | 0 | 0 | 0 | 1,194 | 10/20/2040 | 1.A |
| 38380T-B7-0 | GNR 2017-107 T - CMO/RMBS | | 09/01/2022 | Paydown | | 273,622 | 273,622 | 279,052 | 277,029 | 0 | (3,407) | 0 | (3,407) | 0 | 273,622 | 0 | 0 | 0 | 5,528 | 01/20/2047 | 1.A |
| 38380T-PZ-3 | GNR 2016-173 CT - CMO/RMBS | | 09/01/2022 | Paydown | | 94,160 | 94,160 | 95,249 | 94,541 | 0 | (381) | 0 | (381) | 0 | 94,160 | 0 | 0 | 0 | 1,905 | 10/20/2045 | 1.A |
| 38380Y-R4-9 | GNR 2018-122 HA - CMO/RMBS | | 09/01/2022 | Paydown | | 148,094 | 148,094 | 147,701 | 147,764 | 0 | 330 | 0 | 330 | 0 | 148,094 | 0 | 0 | 0 | 3,366 | 05/20/2045 | 1.A |
| 38381R-3C-1 | GNR 2019-038 JG - CMO/RMBS | | 09/01/2022 | Paydown | | 69,814 | 69,814 | 69,967 | 69,998 | 0 | (184) | 0 | (184) | 0 | 69,814 | 0 | 0 | 0 | 1,407 | 03/20/2049 | 1.A |
| 38382A-NY-7 | GNR 2019-125 EA - CMO/RMBS | | 09/01/2022 | Paydown | | 97,561 | 97,561 | 96,899 | 97,151 | 0 | 663 | 0 | 663 | 0 | 97,561 | 0 | 0 | 0 | 1,722 | 10/20/2049 | 1.A |
| 38382W-DR-5 | GNR 2021-117 PC - CMO/RMBS | | 09/01/2022 | Paydown | | 162,618 | 162,618 | 165,566 | 165,431 | 0 | (2,813) | 0 | (2,813) | 0 | 162,618 | 0 | 0 | 0 | 2,171 | 07/20/2051 | 1.A |
| 912828-2P-4 | UNITED STATES TREASURY | | 07/31/2022 | Maturity @ 100.00 | | 175,000 | 175,000 | 176,463 | 175,179 | 0 | (179) | 0 | (179) | 0 | 175,000 | 0 | 0 | 0 | 3,281 | 07/31/2022 | 1.A |
| 0109999999. Subtotal - Bonds - U.S. Governments | | | | | | 1,823,383 | 1,823,383 | 1,849,709 | 1,802,866 | 0 | (21,675) | 0 | (21,675) | 0 | 1,823,383 | 0 | 0 | 0 | 33,199 | XXX | XXX |
| 68608K-NE-4 | OREGON ST | | 08/01/2022 | Call @ 100.00 | | 55,000 | 55,000 | 60,355 | 21,521 | 0 | (373) | 0 | (373) | 0 | 57,092 | 0 | (2,092) | (2,092) | 2,153 | 08/01/2024 | 1.B FE |
| 917542-QR-6 | UTAH ST | | 07/01/2022 | Call @ 100.00 | | 205,000 | 205,000 | 205,000 | 205,000 | 0 | 0 | 0 | 0 | 0 | 205,000 | 0 | 0 | 0 | 9,336 | 07/01/2024 | 1.A FE |
| 0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions | | | | | | 260,000 | 260,000 | 265,355 | 226,521 | 0 | (373) | 0 | (373) | 0 | 262,092 | 0 | (2,092) | (2,092) | 11,489 | XXX | XXX |
| 052396-UJ-0 | AUSTIN TEX | | 09/01/2022 | Call @ 100.00 | | 245,000 | 245,000 | 278,185 | 255,157 | 0 | (2,449) | 0 | (2,449) | 0 | 252,708 | 0 | (7,708) | (7,708) | 11,628 | 09/01/2024 | 1.B FE |
| 0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions | | | | | | 245,000 | 245,000 | 278,185 | 255,157 | 0 | (2,449) | 0 | (2,449) | 0 | 252,708 | 0 | (7,708) | (7,708) | 11,628 | XXX | XXX |
| 13034P-VT-8 | CALIFORNIA HSG FIN AGY REV | | 08/01/2022 | Call @ 100.00 | | 1,500,000 | 1,500,000 | 1,500,000 | 1,500,000 | 0 | 0 | 0 | 0 | 0 | 1,500,000 | 0 | 0 | 0 | 48,630 | 08/01/2025 | 1.D FE |
| 13034P-ZM-2 | CALIFORNIA HSG FIN AGY REV | | 08/01/2022 | Call @ 100.00 | | 740,000 | 740,000 | 739,556 | 739,882 | 0 | 43 | 0 | 43 | 0 | 739,925 | 0 | 75 | 75 | 21,667 | 08/01/2023 | 1.D FE |
| 196479-ML-9 | COLORADO HSG & FIN AUTH | | 07/01/2022 | Call @ 100.00 | | 295,000 | 295,000 | 295,000 | 295,000 | 0 | 0 | 0 | 0 | 0 | 295,000 | 0 | 0 | 0 | 6,333 | 11/01/2022 | 1.A FE |
| 196480-GG-6 | COLORADO HSG & FIN AUTH | | 09/01/2022 | Paydown | | 247,843 | 247,843 | 246,991 | 247,024 | 0 | 819 | 0 | 819 | 0 | 247,843 | 0 | 0 | 0 | 3,923 | 04/01/2050 | 1.A FE |
| 29270C-YQ-2 | ENERGY NORTHWEST WASH ELEC REV | | 07/01/2022 | Maturity @ 100.00 | | 100,000 | 100,000 | 107,138 | 100,627 | 0 | (627) | 0 | (627) | 0 | 100,000 | 0 | 0 | 0 | 2,953 | 07/01/2022 | 1.C FE |
| 3128JM-TH-0 | FH 1B2451 - RMBS | | 07/01/2022 | Adjustment | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 363 | 11/01/2035 | 1.A |
| 3128LX-QN-3 | FH G02261 - RMBS | | 09/01/2022 | Paydown | | 19,186 | 19,186 | 20,112 | 20,244 | 0 | (1,058) | 0 | (1,058) | 0 | 19,186 | 0 | 0 | 0 | 688 | 12/01/2035 | 1.A |
| 3128M8-G9-9 | FH G06224 - RMBS | | 09/01/2022 | Paydown | | 15,562 | 15,562 | 14,861 | 14,915 | 0 | 647 | 0 | 647 | 0 | 15,562 | 0 | 0 | 0 | 362 | 01/01/2041 | 1.A |
| 3128ME-WZ-0 | FH G15864 - RMBS | | 09/01/2022 | Paydown | | 17,116 | 17,116 | 18,020 | 17,756 | 0 | (640) | 0 | (640) | 0 | 17,116 | 0 | 0 | 0 | 342 | 07/01/2031 | 1.A |
| 3128MF-AN-8 | FH G16113 - RMBS | | 09/01/2022 | Paydown | | 18,027 | 18,027 | 18,593 | 18,462 | 0 | (435) | 0 | (435) | 0 | 18,027 | 0 | 0 | 0 | 364 | 03/01/2032 | 1.A |
| 3128MJ-3J-7 | FH G08800 - RMBS | | 09/01/2022 | Paydown | | 192,969 | 192,969 | 195,186 | 195,016 | 0 | (2,047) | 0 | (2,047) | 0 | 192,969 | 0 | 0 | 0 | 4,465 | 02/01/2048 | 1.A |
| 3128MJ-W9-7 | FH G08671 - RMBS | | 09/01/2022 | Paydown | | 12,893 | 12,893 | 13,192 | 13,252 | 0 | (359) | 0 | (359) | 0 | 12,893 | 0 | 0 | 0 | 301 | 10/01/2045 | 1.A |
| 3128MJ-WV-8 | FH G08659 - RMBS | | 09/01/2022 | Paydown | | 52,780 | 52,780 | 52,379 | 48,524 | 0 | 449 | 0 | 449 | 0 | 52,780 | 0 | 0 | 0 | 1,146 | 08/01/2045 | 1.A |
| 3128MJ-XE-5 | FH G08676 - RMBS | | 09/01/2022 | Paydown | | 89,636 | 89,636 | 92,178 | 92,218 | 0 | (2,582) | 0 | (2,582) | 0 | 89,636 | 0 | 0 | 0 | 2,058 | 11/01/2045 | 1.A |
| 3128MJ-XJ-4 | FH G08680 - RMBS | | 09/01/2022 | Paydown | | 209,191 | 209,191 | 212,508 | 212,644 | 0 | (3,452) | 0 | (3,452) | 0 | 209,191 | 0 | 0 | 0 | 4,123 | 12/01/2045 | 1.A |
| 3128MJ-Y5-3 | FH G08731 - RMBS | | 09/01/2022 | Paydown | | 95,619 | 95,619 | 95,333 | 95,425 | 0 | 194 | 0 | 194 | 0 | 95,619 | 0 | 0 | 0 | 1,585 | 11/01/2046 | 1.A |
| 3128MJ-ZB-9 | FH G08737 - RMBS | | 09/01/2022 | Paydown | | 215,416 | 215,416 | 218,378 | 218,182 | 0 | (2,766) | 0 | (2,766) | 0 | 215,416 | 0 | 0 | 0 | 4,263 | 12/01/2046 | 1.A |
| 3128MJ-ZF-0 | FH G08741 - RMBS | | 09/01/2022 | Paydown | | 27,846 | 27,846 | 27,815 | 27,846 | 0 | 32 | 0 | 32 | 0 | 27,846 | 0 | 0 | 0 | 553 | 01/01/2047 | 1.A |
| 3128MM-VL-4 | FH G18618 - RMBS | | 09/01/2022 | Paydown | | 112,800 | 112,800 | 106,524 | 107,439 | 0 | 5,361 | 0 | 5,361 | 0 | 112,800 | 0 | 0 | 0 | 1,502 | 11/01/2031 | 1.A |
| 3128MM-YP-2 | FH G18717 - RMBS | | 09/01/2022 | Paydown | | 4,907 | 4,907 | 4,955 | 0 | 0 | (48) | 0 | (48) | 0 | 4,907 | 0 | 0 | 0 | 30 | 12/01/2033 | 1.A |
| 3128P8-E8-0 | FH C91959 - RMBS | | 09/01/2022 | Paydown | | 68,176 | 68,176 | 65,816 | 65,296 | 0 | 2,880 | 0 | 2,880 | 0 | 68,176 | 0 | 0 | 0 | 1,348 | 11/01/2037 | 1.A |
| 31292L-AD-7 | FH C03604 - RMBS | | 09/01/2022 | Paydown | | 10,539 | 10,539 | 10,064 | 10,020 | 0 | 518 | 0 | 518 | 0 | 10,539 | 0 | 0 | 0 | 266 | 12/01/2040 | 1.A |
| 312943-NE-9 | FH A94889 - RMBS | | 09/01/2022 | Paydown | | 187,914 | 187,914 | 192,347 | 192,110 | 0 | (4,196) | 0 | (4,196) | 0 | 187,914 | 0 | 0 | 0 | 4,908 | 11/01/2040 | 1.A |
| 31323A-BM-3 | FH T65444 - RMBS | | 09/01/2022 | Paydown | | 39,107 | 39,107 | 38,771 | 38,790 | 0 | 317 | 0 | 317 | 0 | 39,107 | 0 | 0 | 0 | 782 | 11/01/2047 | 1.A |
| 3132AE-J7-2 | FH ZT2086 - RMBS | | 09/01/2022 | Paydown | | 110,573 | 110,573 | 113,207 | 115,854 | 0 | (5,281) | 0 | (5,281) | 0 | 110,573 | 0 | 0 | 0 | 2,566 | 06/01/2049 | 1.A |
| 3132AE-KL-9 | FH ZT2099 - RMBS | | 09/01/2022 | Paydown | | 20,060 | 20,060 | 20,715 | 20,916 | 0 | (855) | 0 | (855) | 0 | 20,060 | 0 | 0 | 0 | 392 | 11/01/2046 | 1.A |
| 3132D6-NJ-0 | FH S88503 - RMBS | | 09/01/2022 | Paydown | | 66,028 | 66,028 | | | | | | | | | | | | | | |

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE HANOVER INSURANCE COMPANY

SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|-----------------------|----------------------------|---------|---------------|-------------------|---------------------------|----------------|-----------|-------------|-------------------------------------|---|---|--|--|--|--|--|----------------------------------|-------------------------------|---|-----------------------------------|--|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-ign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recogn-ized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| 3132WH-5N-1 | FH 04452 - RMBS | | 09/01/2022 | Paydown | | 140,522 | 140,522 | 141,171 | 141,101 | .0 | (.579) | .0 | (.579) | .0 | 140,522 | .0 | .0 | .0 | 2,786 | 11/01/2046 | 1.A |
| 3132WJ-ZS-3 | FH 045252 - RMBS | | 09/01/2022 | Paydown | | 212,771 | 212,771 | 209,081 | 209,301 | .0 | 3,470 | .0 | 3,470 | .0 | 212,771 | .0 | .0 | .0 | 4,169 | 01/01/2047 | 1.A |
| 3132WK-Q8-4 | FH 045878 - RMBS | | 09/01/2022 | Paydown | | 120,954 | 120,954 | 120,321 | 120,303 | .0 | .651 | .0 | .651 | .0 | 120,954 | .0 | .0 | .0 | 2,345 | 12/01/2046 | 1.A |
| 31335A-BE-7 | FH 660037 - RMBS | | 09/01/2022 | Paydown | | 203,328 | 203,328 | 197,555 | 193,439 | .0 | 5,876 | .0 | 5,876 | .0 | 203,328 | .0 | .0 | .0 | 3,433 | 10/01/2043 | 1.A |
| 31335B-C2-0 | FH 660989 - RMBS | | 09/01/2022 | Paydown | | 101,308 | 101,308 | 101,071 | 101,065 | .0 | 244 | .0 | 244 | .0 | 101,308 | .0 | .0 | .0 | 2,015 | 12/01/2046 | 1.A |
| 31335B-M6-0 | FH 661281 - RMBS | | 09/01/2022 | Paydown | | 100,654 | 100,654 | 104,463 | 102,845 | .0 | (4,546) | .0 | (4,546) | .0 | 100,654 | .0 | .0 | .0 | 2,316 | 01/01/2048 | 1.A |
| 3133A2-D6-4 | FH 047325 - RMBS | | 09/01/2022 | Paydown | | 19,949 | 19,949 | 20,454 | 20,651 | .0 | (702) | .0 | (702) | .0 | 19,949 | .0 | .0 | .0 | .362 | 02/01/2050 | 1.A |
| 3133AL-JE-9 | FH 0C2061 - RMBS | | 09/01/2022 | Paydown | | 16,568 | 16,568 | 16,563 | 16,563 | .0 | .5 | .0 | .5 | .0 | 16,568 | .0 | .0 | .0 | .221 | 05/01/2051 | 1.A |
| 3133AR-UQ-6 | FH 0C6891 - RMBS | | 09/01/2022 | Paydown | | 180,383 | 180,383 | 185,724 | 185,609 | .0 | (5,227) | .0 | (5,227) | .0 | 180,383 | .0 | .0 | .0 | 3,004 | 09/01/2051 | 1.A |
| 3133BD-NG-6 | FH 0E3991 - RMBS | | 09/01/2022 | Paydown | | 84,242 | 84,242 | 84,018 | .0 | .0 | .0 | .0 | .0 | .0 | 84,242 | .0 | .0 | .0 | .559 | 05/01/2052 | 1.A |
| 3133KL-A9-8 | FH RA4532 - RMBS | | 09/01/2022 | Paydown | | 416,391 | 416,391 | 432,603 | 432,416 | .0 | (16,025) | .0 | (16,025) | .0 | 416,391 | .0 | .0 | .0 | 7,200 | 02/01/2051 | 1.A |
| 3133KL-H2-6 | FH RA4749 - RMBS | | 09/01/2022 | Paydown | | 532,544 | 532,544 | 549,768 | 548,509 | .0 | (15,965) | .0 | (15,965) | .0 | 532,544 | .0 | .0 | .0 | 8,590 | 03/01/2051 | 1.A |
| 3133KL-S6-5 | FH RA5041 - RMBS | | 09/01/2022 | Paydown | | 96,119 | 96,119 | 95,939 | 95,939 | .0 | .180 | .0 | .180 | .0 | 96,119 | .0 | .0 | .0 | 1,257 | 04/01/2051 | 1.A |
| 3133KN-BN-2 | FH RA6345 - RMBS | | 09/01/2022 | Paydown | | 53,084 | 53,084 | 56,061 | 56,066 | .0 | (2,982) | .0 | (2,982) | .0 | 53,084 | .0 | .0 | .0 | 1,059 | 11/01/2051 | 1.A |
| 3133KP-MD-7 | FH RA7556 - RMBS | | 09/01/2022 | Paydown | | 111,017 | 111,017 | 112,483 | .0 | .0 | (1,466) | .0 | (1,466) | .0 | 111,017 | .0 | .0 | .0 | 1,024 | 06/01/2052 | 1.A |
| 3133LR-B6-1 | FH RC1861 - RMBS | | 09/01/2022 | Paydown | | 60,614 | 60,614 | 62,243 | 62,191 | .0 | (1,577) | .0 | (1,577) | .0 | 60,614 | .0 | .0 | .0 | .829 | 03/01/2036 | 1.A |
| 3133TH-V7-9 | FHR 2113 OG - CMO/RMBS | | 09/01/2022 | Paydown | | 7,785 | 7,785 | 7,861 | 7,834 | .0 | (49) | .0 | (49) | .0 | 7,785 | .0 | .0 | .0 | .314 | 01/15/2029 | 1.A |
| 31346Y-VM-2 | FH 0A5120 - RMBS | | 09/01/2022 | Paydown | | 118,606 | 118,606 | 122,711 | 124,621 | .0 | (6,015) | .0 | (6,015) | .0 | 118,606 | .0 | .0 | .0 | 2,640 | 11/01/2049 | 1.A |
| 3136A0-3K-1 | FNR 2011-87 LB - CMO/RMBS | | 09/01/2022 | Paydown | | 173,898 | 173,898 | 182,593 | 175,150 | .0 | (1,252) | .0 | (1,252) | .0 | 173,898 | .0 | .0 | .0 | 4,049 | 09/25/2046 | 1.A |
| 3136A5-N2-8 | FNR 2012-53 EL - CMO/RMBS | | 09/01/2022 | Paydown | | 281,554 | 281,554 | 290,463 | 283,023 | .0 | (1,469) | .0 | (1,469) | .0 | 281,554 | .0 | .0 | .0 | 5,486 | 05/25/2027 | 1.A |
| 3136A5-ZR-0 | FNR 2012-54 WA - CMO/RMBS | | 09/01/2022 | Paydown | | 36,531 | 36,531 | 36,440 | 36,446 | .0 | .85 | .0 | .85 | .0 | 36,531 | .0 | .0 | .0 | .704 | 04/25/2032 | 1.A |
| 3136A8-LL-2 | FNR 2012-93 TY - CMO/RMBS | | 09/01/2022 | Paydown | | 22,989 | 22,989 | 21,632 | 21,929 | .0 | 1,061 | .0 | 1,061 | .0 | 22,989 | .0 | .0 | .0 | .304 | 06/25/2042 | 1.A |
| 3136A9-2Q-0 | FNR 2012-118 VD - CMO/RMBS | | 09/01/2022 | Paydown | | 971,182 | 971,182 | 984,305 | 968,338 | .0 | 2,844 | .0 | 2,844 | .0 | 971,182 | .0 | .0 | .0 | 18,422 | 10/25/2032 | 1.A |
| 3136AA-EK-7 | FNR 2012-129 TD - CMO/RMBS | | 09/01/2022 | Paydown | | 1,730 | 1,730 | 1,670 | .867 | .0 | .60 | .0 | .60 | .0 | 1,730 | .0 | .0 | .0 | .0 | 05/25/2040 | 1.A |
| 3136AE-BJ-5 | FNR 2013-47 YA - CMO/RMBS | | 09/01/2022 | Paydown | | 30,624 | 30,624 | 28,902 | 29,064 | .0 | 1,561 | .0 | 1,561 | .0 | 30,624 | .0 | .0 | .0 | .397 | 05/25/2040 | 1.A |
| 3136AH-6F-2 | FNR 2014-5 JL - CMO/RMBS | | 09/01/2022 | Paydown | | 300,386 | 300,386 | 313,951 | 307,299 | .0 | (6,913) | .0 | (6,913) | .0 | 300,386 | .0 | .0 | .0 | 8,496 | 02/25/2044 | 1.A |
| 3136AH-H9-4 | FNR 2013-130 A - CMO/RMBS | | 09/01/2022 | Paydown | | 25,909 | 25,909 | 25,765 | 25,792 | .0 | .116 | .0 | .116 | .0 | 25,909 | .0 | .0 | .0 | .518 | 01/25/2044 | 1.A |
| 3136AH-M2-3 | FNR 2013-130 AG - CMO/RMBS | | 09/01/2022 | Paydown | | 43,679 | 43,679 | 44,198 | 44,064 | .0 | (385) | .0 | (385) | .0 | 43,679 | .0 | .0 | .0 | 1,123 | 10/25/2043 | 1.A |
| 3136AK-2Y-8 | FNR 2014-64 TY - CMO/RMBS | | 09/01/2022 | Paydown | | 198,991 | 198,991 | 195,197 | 197,764 | .0 | 1,227 | .0 | 1,227 | .0 | 198,991 | .0 | .0 | .0 | 3,913 | 09/25/2042 | 1.A |
| 3136AR-PP-7 | FNR 2016-11 LA - CMO/RMBS | | 09/01/2022 | Paydown | | 32,409 | 32,409 | 32,586 | 32,420 | .0 | (11) | .0 | (11) | .0 | 32,409 | .0 | .0 | .0 | .782 | 05/25/2042 | 1.A |
| 3136AX-C8-6 | FNR 2017-69 EG - CMO/RMBS | | 09/01/2022 | Paydown | | 94,614 | 94,614 | 94,428 | 94,423 | .0 | .191 | .0 | .191 | .0 | 94,614 | .0 | .0 | .0 | 1,831 | 09/25/2047 | 1.A |
| 3136B0-CA-2 | FNR 2017-97 HP - CMO/RMBS | | 09/01/2022 | Paydown | | 101,382 | 101,382 | 98,380 | 98,804 | .0 | 2,578 | .0 | 2,578 | .0 | 101,382 | .0 | .0 | .0 | 1,907 | 07/25/2047 | 1.A |
| 3136B1-LV-4 | FNR 2018-24 VD - CMO/RMBS | | 09/01/2022 | Paydown | | 54,552 | 54,552 | 55,030 | 54,639 | .0 | (87) | .0 | (87) | .0 | 54,552 | .0 | .0 | .0 | 1,273 | 04/25/2031 | 1.A |
| 3136B3-VJ-6 | FNR 2018-96 BH - CMO/RMBS | | 09/01/2022 | Paydown | | 191,597 | 191,597 | 197,981 | 196,674 | .0 | (5,077) | .0 | (5,077) | .0 | 191,597 | .0 | .0 | .0 | 4,921 | 09/25/2047 | 1.A |
| 3136B5-QE-8 | FNR 2019-45 CL - CMO/RMBS | | 09/01/2022 | Paydown | | 47,243 | 47,243 | 47,236 | 47,284 | .0 | (41) | .0 | (41) | .0 | 47,243 | .0 | .0 | .0 | .955 | 08/25/2049 | 1.A |
| 3136B6-YL-1 | FNR 2019-66 LA - CMO/RMBS | | 09/01/2022 | Paydown | | 112,353 | 112,353 | 111,265 | 111,040 | .0 | 1,313 | .0 | 1,313 | .0 | 112,353 | .0 | .0 | .0 | 2,012 | 11/25/2049 | 1.A |
| 3136BA-P3-2 | FNR 2020-43 BY - CMO/RMBS | | 09/01/2022 | Paydown | | 182,129 | 182,129 | 186,512 | 186,215 | .0 | (4,086) | .0 | (4,086) | .0 | 182,129 | .0 | .0 | .0 | 2,469 | 10/25/2048 | 1.A |
| 3136BG-UX-7 | FNR 2021-61 LA - CMO/RMBS | | 09/01/2022 | Paydown | | 212,197 | 212,197 | 221,281 | 221,209 | .0 | (9,012) | .0 | (9,012) | .0 | 212,197 | .0 | .0 | .0 | 3,540 | 09/25/2051 | 1.A |
| 3136BL-G9-5 | FNR 2022-4 JC - CMO/RMBS | | 09/01/2022 | Paydown | | 149,625 | 149,625 | 151,916 | .0 | .0 | (2,291) | .0 | (2,291) | .0 | 149,625 | .0 | .0 | .0 | 2,196 | 02/25/2052 | 1.A |
| 3137A1-PS-6 | FHR 3734 B - CMO/RMBS | | 09/01/2022 | Paydown | | 74,989 | 74,989 | 75,153 | 74,944 | .0 | .45 | .0 | .45 | .0 | 74,989 | .0 | .0 | .0 | 1,732 | 09/15/2025 | 1.A |
| 3137A3-H7-7 | FHR 3751 HB - CMO/RMBS | | 09/01/2022 | Paydown | | 240,021 | 240,021 | 240,021 | 240,021 | .0 | .0 | .0 | .0 | .0 | 240,021 | .0 | .0 | .0 | 5,626 | 11/15/2025 | 1.A |
| 3137A4-2G-1 | FHR 3777 DY - CMO/RMBS | | 09/01/2022 | Paydown | | 110,901 | 110,901 | 114,436 | 111,530 | .0 | (629) | .0 | (629) | .0 | 110,901 | .0 | .0 | .0 | 2,570 | 12/15/2025 | 1.A |
| 3137A6-L6-7 | FHR 3814 B - CMO/RMBS | | 09/01/2022 | Paydown | | 38,612 | 38,612 | 40,586 | 38,981 | .0 | (369) | .0 | (369) | .0 | 38,612 | .0 | .0 | .0 | .755 | 02/15/2026 | 1.A |
| 3137AH-2H-7 | FHR 3936 AB - CMO/RMBS | | 09/01/2022 | Paydown | | 105,692 | 105,692 | 107,382 | 92,180 | .0 | (184) | .0 | (184) | .0 | 105,692 | .0 | .0 | .0 | 1,945 | 10/15/2026 | 1.A |
| 3137AM-UP-0 | FHR 4010 OA - CMO/RMBS | | 09/01/2022 | Paydown | | 13,910 | 13,910 | 12,832 | 12,976 | .0 | .933 | .0 | .933 | .0 | 13,910 | .0 | .0 | .0 | .198 | 01/15/2042 | 1.A |
| 3137AR-SL-6 | FHR 4060 JC - CMO/RMBS | | 09/01/2022 | Paydown | | 20,243 | 20,243 | 18,915 | 19,989 | .0 | .254 | .0 | .254 | .0 | 20,243 | .0 | .0 | .0 | .283 | 02/15/2041 | 1.A |
| 3137AS-RZ-9 | FHR 4099 VB - CMO/RMBS | | 09/01/2022 | Paydown | | 1,978,020 | 1,978,020 | 2,045,657 | 1,948,605 | .0 | (8,492) | .0 | (8,492) | .0 | 1,978,020 | .0 | .0 | .0 | 37,247 | 09/15/2033 | 1.A |
| 3137AU-AA-1 | FHR 4103 DV - CMO/RMBS | | 09/01/2022 | Paydown | | 102,553 | 102,553 | 103,541 | 102,645 | .0 | (92) | .0 | (92) | .0 | 102,553 | .0 | .0 | .0 | 2,052 | 11/15/2025 | 1.A |
| 3137AU-KR-9 | FHR 4102 BC - CMO/RMBS | | 09/01/2022 | Paydown | | 357,619 | 357,619 | 372,371 | 360,791 | .0 | (3,173) | .0 | (3,173) | .0 | 357,619 | .0 | .0 | .0 | 6,997 | 08/15/2027 | 1.A |
| 3137AY-D3-2 | FHR 4166 PV - CMO/RMBS | | 09/01/2022 | Paydown | | 45,827 | 45,827 | 48,197 | 46,776 | .0 | (949) | .0 | (949) | .0 | 45,827 | .0 | .0 | .0 | .993 | 07/15/2037 | 1.A |
| 3137B1-LM-2 | FHR 4198 BM - CMO/RMBS | | 09/01/2022 | Paydown | | 42,825 | 42,825 | 42,733 | 42,767 | .0 | .58 | .0 | .58 | .0 | 42,825 | .0 | .0 | .0 | .900 | 10/15/2040 | 1.A |
| 3137B7-ZX-0 | FHR 4300 KN - CMO/RMBS | | 09/01/2022 | Paydown | | 127,770 | 127,770 | 128,329 | 127,656 | .0 | .114 | .0 | .114 | .0 | 127,770 | .0 | .0 | .0 | 2,909 | 06/15/2040 | 1.A |
| 3137BA-U3-7 | FHR 4345 AG - CMO/RMBS | | 09/01/2022 | Paydown | | 233,992 | 233,992 | 230,300 | 233,293 | .0 | .699 | .0 | .699 | .0 | 233,992 | .0 | .0 | .0 | 4,711 | 02/15/2040 | 1.A |
| 3137BA-W8-1 | FHR 4340 UE - CMO/RMBS | | 09/01/2022 | Paydown | | 257,693 | 257,693 | 261,436 | 260,294 | .0 | (2,601) | .0 | (2,601) | .0 | 257,693 | .0 | .0 | .0 | 4,493 | 05/15/2042 | 1.A |

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE HANOVER INSURANCE COMPANY

SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|------------------------------|---|--------------|------------------|----------------------|---------------------------------|--------------------|-----------|----------------|--|--|--|---|---|---|---|--|---|-------------------------------------|---|--|--|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident- ification | Description | For- eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid- eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor- tization)/ Accretion | Current Year's Other Than Temporary Impairment Recogn- ized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con- tractual Maturity Date | NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol |
| 3137BC-L2-2 | FHR 4367 CY - CMO/RMBS | | 09/01/2022 | Paydown | | 385,805 | 385,805 | 379,294 | 384,932 | .0 | .873 | .0 | .873 | .0 | 385,805 | .0 | .0 | .0 | 7,314 | 02/15/2040 | 1.A |
| 3137BD-UD-6 | FHR 4385 MQ - CMO/RMBS | | 09/01/2022 | Paydown | | 567,067 | 567,067 | 569,345 | 569,856 | .0 | (2,789) | .0 | (2,789) | .0 | 567,067 | .0 | .0 | .0 | 10,555 | 07/15/2041 | 1.A |
| 3137F7-JJ-5 | FHR 5057 GA - CMBS/CMO/RMBS | | 09/01/2022 | Paydown | | 189,048 | 189,048 | 195,799 | 195,199 | .0 | (6,150) | .0 | (6,150) | .0 | 189,048 | .0 | .0 | .0 | 2,518 | 12/25/2050 | 1.A |
| 3137F7-MW-2 | FHR 5050 CP - CMO/RMBS | | 09/01/2022 | Paydown | | 171,769 | 171,769 | 178,318 | 177,576 | .0 | (5,806) | .0 | (5,806) | .0 | 171,769 | .0 | .0 | .0 | 2,288 | 12/25/2050 | 1.A |
| 3137F9-GM-7 | FHR 5074 KP - CMO/RMBS | | 09/01/2022 | Paydown | | 152,160 | 152,160 | 157,545 | 157,052 | .0 | (4,892) | .0 | (4,892) | .0 | 152,160 | .0 | .0 | .0 | 2,011 | 02/25/2051 | 1.A |
| 3137FL-3C-6 | FHR 4863 HP - CMO/RMBS | | 09/01/2022 | Paydown | | 25,784 | 25,784 | 26,026 | 26,110 | .0 | (326) | .0 | (326) | .0 | 25,784 | .0 | .0 | .0 | 590 | 03/15/2049 | 1.A |
| 3137FL-3R-3 | FHR 4863 K - CMO/RMBS | | 09/01/2022 | Paydown | | 303,448 | 303,448 | 308,898 | 309,103 | .0 | (5,655) | .0 | (5,655) | .0 | 303,448 | .0 | .0 | .0 | 7,596 | 03/15/2049 | 1.A |
| 3137FL-A3-8 | FHR 4875 DA - CMO/RMBS | | 09/01/2022 | Paydown | | 17,453 | 17,453 | 17,696 | 17,658 | .0 | (205) | .0 | (205) | .0 | 17,453 | .0 | .0 | .0 | 401 | 07/15/2048 | 1.A |
| 3137FL-W5-9 | FHR 4881 AK - CMO/RMBS | | 09/01/2022 | Paydown | | 35,432 | 35,432 | 36,050 | 36,014 | .0 | (583) | .0 | (583) | .0 | 35,432 | .0 | .0 | .0 | 814 | 02/15/2048 | 1.A |
| 3137FM-2E-1 | FHR 4891 PB - CMO/RMBS | | 09/01/2022 | Paydown | | 98,538 | 98,538 | 100,439 | 101,602 | .0 | (3,064) | .0 | (3,064) | .0 | 98,538 | .0 | .0 | .0 | 2,281 | 06/15/2049 | 1.A |
| 3137FN-FS-4 | FHR 4911 LB - CMO/RMBS | | 09/01/2022 | Paydown | | 477,710 | 477,710 | 479,795 | 480,042 | .0 | (2,332) | .0 | (2,332) | .0 | 477,710 | .0 | .0 | .0 | 10,395 | 08/25/2049 | 1.A |
| 3137FY-TN-6 | FHR 5096 C - CMO/RMBS | | 09/01/2022 | Paydown | | 256,069 | 256,069 | 252,318 | 252,460 | .0 | 3,609 | .0 | 3,609 | .0 | 256,069 | .0 | .0 | .0 | 2,621 | 04/25/2051 | 1.A |
| 3137H4-W6-3 | FHR 5185 A - CMO/RMBS | | 09/01/2022 | Paydown | | 211,609 | 211,609 | 217,130 | 217,148 | .0 | (5,539) | .0 | (5,539) | .0 | 211,609 | .0 | .0 | .0 | 3,592 | 01/25/2052 | 1.A |
| 3137H6-KY-6 | FHR 5213 JM - CMO/RMBS | | 09/01/2022 | Paydown | | 197,067 | 197,067 | 199,531 | .0 | .0 | (2,387) | .0 | (2,387) | .0 | 197,067 | .0 | .0 | .0 | 1,181 | 09/25/2051 | 1.A |
| 3137H8-HX-2 | FHR 5248 HB - CMO/RMBS | | 09/01/2022 | Paydown | | 66,765 | 66,765 | 67,753 | .0 | .0 | (988) | .0 | (988) | .0 | 66,765 | .0 | .0 | .0 | 383 | 08/25/2052 | 1.A |
| 3137H8-K8-3 | FHR 5249 AB - CMO/RMBS | | 09/01/2022 | Paydown | | 26,171 | 26,171 | 26,143 | .0 | .0 | 28 | .0 | 28 | .0 | 26,171 | .0 | .0 | .0 | 87 | 11/25/2051 | 1.A |
| 3138A8-SQ-0 | FN AH6826 - RMBS | | 09/01/2022 | Paydown | | 13,315 | 13,315 | 13,967 | 13,524 | .0 | (209) | .0 | (209) | .0 | 13,315 | .0 | .0 | .0 | 357 | 03/01/2026 | 1.A |
| 3138WE-GW-4 | FN ASS384 - RMBS | | 09/01/2022 | Paydown | | 1,661 | 1,661 | 1,660 | .0 | .0 | 1 | .0 | 1 | .0 | 1,661 | .0 | .0 | .0 | 10 | 07/01/2045 | 1.A |
| 3138WJ-Q2-7 | FN AS8572 - RMBS | | 09/01/2022 | Paydown | | 74,333 | 74,333 | 74,007 | 73,992 | .0 | 340 | .0 | 340 | .0 | 74,333 | .0 | .0 | .0 | 1,780 | 12/01/2046 | 1.A |
| 3138XO-Y2-8 | FN AU1628 - RMBS | | 09/01/2022 | Paydown | | 45,716 | 45,716 | 47,530 | 47,448 | .0 | (1,732) | .0 | (1,732) | .0 | 45,716 | .0 | .0 | .0 | 885 | 07/01/2043 | 1.A |
| 31394G-U9-2 | FHR 2666 BD - CMO/RMBS | | 09/01/2022 | Paydown | | 43,315 | 43,315 | 43,700 | 41,702 | .0 | 7 | .0 | 7 | .0 | 43,315 | .0 | .0 | .0 | 1,261 | 08/15/2023 | 1.A |
| 31395V-DH-9 | FHR 2989 CB - CMO/RMBS | | 09/01/2022 | Paydown | | 55,158 | 55,158 | 55,210 | 55,090 | .0 | 68 | .0 | 68 | .0 | 55,158 | .0 | .0 | .0 | 1,645 | 06/15/2025 | 1.A |
| 31396E-4L-7 | FHR 3044 EX - CMO/RMBS | | 09/01/2022 | Paydown | | 50,205 | 50,205 | 50,487 | 50,209 | .0 | (4) | .0 | (4) | .0 | 50,205 | .0 | .0 | .0 | 1,668 | 10/15/2025 | 1.A |
| 31396U-T4-2 | FHR 3187 JZ - CMO/RMBS | | 09/01/2022 | Paydown | | 46,115 | 46,115 | 48,631 | 48,555 | .0 | (2,440) | .0 | (2,440) | .0 | 46,115 | .0 | .0 | .0 | 1,595 | 07/15/2036 | 1.A |
| 31397S-C5-1 | FNR 2011-36 DB - CMO/RMBS | | 09/01/2022 | Paydown | | 189,665 | 189,665 | 189,487 | 189,332 | .0 | 333 | .0 | 333 | .0 | 189,665 | .0 | .0 | .0 | 3,716 | 05/25/2026 | 1.A |
| 31397U-ZB-8 | FNR 2011-58 AL - CMO/RMBS | | 09/01/2022 | Paydown | | 161,124 | 161,124 | 165,152 | 161,745 | .0 | (622) | .0 | (622) | .0 | 161,124 | .0 | .0 | .0 | 3,703 | 07/25/2026 | 1.A |
| 31398E-4H-4 | FHR 3546 NB - CMO/RMBS | | 09/01/2022 | Paydown | | 64,658 | 64,658 | 68,726 | 65,126 | .0 | (468) | .0 | (468) | .0 | 64,658 | .0 | .0 | .0 | 1,710 | 06/15/2024 | 1.A |
| 31402C-4G-4 | FN 725423 - RMBS | | 09/01/2022 | Paydown | | 24,275 | 24,275 | 27,636 | 27,026 | .0 | (2,935) | .0 | (2,935) | .0 | 24,275 | .0 | .0 | .0 | 883 | 05/01/2034 | 1.A |
| 3140EY-VF-1 | FN BC1513 - RMBS | | 09/01/2022 | Paydown | | 188,525 | 188,525 | 189,792 | 189,388 | .0 | (864) | .0 | (864) | .0 | 188,525 | .0 | .0 | .0 | 3,052 | 08/01/2046 | 1.A |
| 3140FO-JJ-4 | FN BC4764 - RMBS | | 09/01/2022 | Paydown | | 62,199 | 62,199 | 62,719 | 62,732 | .0 | (534) | .0 | (534) | .0 | 62,199 | .0 | .0 | .0 | 1,248 | 10/01/2046 | 1.A |
| 3140F5-BK-8 | FN BC9041 - RMBS | | 09/01/2022 | Paydown | | 55,947 | 55,947 | 56,130 | 56,068 | .0 | (121) | .0 | (121) | .0 | 55,947 | .0 | .0 | .0 | 931 | 11/01/2031 | 1.A |
| 3140FX-C7-5 | FN BF0093 - RMBS | | 09/01/2022 | Paydown | | 108,760 | 108,760 | 112,056 | 113,579 | .0 | (4,820) | .0 | (4,820) | .0 | 108,760 | .0 | .0 | .0 | 2,469 | 05/01/2056 | 1.A |
| 3140GY-GZ-6 | FN BH9215 - RMBS | | 09/01/2022 | Paydown | | 92,289 | 92,289 | 92,606 | 92,666 | .0 | (377) | .0 | (377) | .0 | 92,289 | .0 | .0 | .0 | 2,142 | 01/01/2048 | 1.A |
| 3140HA-XB-1 | FN BJ8773 - RMBS | | 09/01/2022 | Paydown | | 214,178 | 214,178 | 215,306 | 215,902 | .0 | (1,724) | .0 | (1,724) | .0 | 214,178 | .0 | .0 | .0 | 4,276 | 09/01/2049 | 1.A |
| 3140J7-XA-8 | FN BM3372 - CMBS/RMBS | | 09/01/2022 | Paydown | | 246,000 | 246,000 | 262,713 | 270,026 | .0 | (24,027) | .0 | (24,027) | .0 | 246,000 | .0 | .0 | .0 | 6,313 | 01/01/2028 | 1.A |
| 3140JP-M9-3 | FN BN6683 - RMBS | | 09/01/2022 | Paydown | | 159,852 | 159,852 | 163,986 | 166,723 | .0 | (6,871) | .0 | (6,871) | .0 | 159,852 | .0 | .0 | .0 | 3,650 | 06/01/2049 | 1.A |
| 3140JV-TA-0 | FN B01444 - RMBS | | 09/01/2022 | Paydown | | 17,318 | 17,318 | 17,724 | 17,828 | .0 | (511) | .0 | (511) | .0 | 17,318 | .0 | .0 | .0 | 324 | 10/01/2049 | 1.A |
| 3140KL-GA-4 | FN BQ1092 - RMBS | | 09/01/2022 | Paydown | | 47,541 | 47,541 | 50,542 | 50,710 | .0 | (3,170) | .0 | (3,170) | .0 | 47,541 | .0 | .0 | .0 | 954 | 08/01/2050 | 1.A |
| 3140LO-D8-7 | FN BR1926 - RMBS | | 09/01/2022 | Paydown | | 170,477 | 170,477 | 176,284 | 176,010 | .0 | (5,533) | .0 | (5,533) | .0 | 170,477 | .0 | .0 | .0 | 2,242 | 01/01/2051 | 1.A |
| 3140LO-JY-4 | FN BR2078 - RMBS | | 09/01/2022 | Paydown | | 33,618 | 33,618 | 34,821 | 34,755 | .0 | (1,138) | .0 | (1,138) | .0 | 33,618 | .0 | .0 | .0 | 453 | 06/01/2036 | 1.A |
| 3140L1-DM-4 | FN BR2807 - RMBS | | 09/01/2022 | Paydown | | 43,491 | 43,491 | 45,890 | 45,889 | .0 | (2,398) | .0 | (2,398) | .0 | 43,491 | .0 | .0 | .0 | 768 | 12/01/2050 | 1.A |
| 3140LN-TG-2 | FN BT0550 - RMBS | | 09/14/2022 | Var ious | | 2,161,292 | 2,303,015 | 2,386,499 | 2,381,330 | .0 | (6,499) | .0 | (6,499) | .0 | 2,374,831 | .0 | (213,539) | (213,539) | 36,576 | 05/01/2031 | 1.A |
| 3140MA-T7-9 | FN BU8673 - RMBS | | 09/01/2022 | Paydown | | 206,629 | 206,629 | 205,176 | .0 | .0 | 1,453 | .0 | 1,453 | .0 | 206,629 | .0 | .0 | .0 | 1,741 | 05/01/2052 | 1.A |
| 3140MR-ZP-5 | FN BW0749 - RMBS | | 09/01/2022 | Paydown | | 361,211 | 361,211 | 362,770 | .0 | .0 | (1,559) | .0 | (1,559) | .0 | 361,211 | .0 | .0 | .0 | 2,610 | 06/01/2052 | 1.A |
| 3140O7-SL-2 | FN CA0522 - RMBS | | 09/01/2022 | Paydown | | 59,916 | 59,916 | 58,829 | 56,281 | .0 | 1,028 | .0 | 1,028 | .0 | 59,916 | .0 | .0 | .0 | 1,035 | 10/01/2047 | 1.A |
| 3140OG-5K-9 | FN CA8949 - RMBS | | 09/01/2022 | Paydown | | 317,651 | 317,651 | 327,876 | 327,885 | .0 | (10,234) | .0 | (10,234) | .0 | 317,651 | .0 | .0 | .0 | 5,290 | 02/01/2051 | 1.A |
| 3140OG-NQ-6 | FEDERAL NATIONAL MORTGAGE ASSOCIATION - | | 09/01/2022 | Paydown | | 240,251 | 240,251 | 249,411 | 248,953 | .0 | (8,701) | .0 | (8,701) | .0 | 240,251 | .0 | .0 | .0 | 4,010 | 01/01/2051 | 1.A |
| 3140OG-RN-9 | FN CA8592 - RMBS | | 09/01/2022 | Paydown | | 156,605 | 156,605 | 162,869 | 162,791 | .0 | (6,187) | .0 | (6,187) | .0 | 156,605 | .0 | .0 | .0 | 2,602 | 01/01/2051 | 1.A |
| 3140OG-UM-7 | FN CA8687 - RMBS | | 09/01/2022 | Paydown | | 143,326 | 143,326 | 144,042 | 143,991 | .0 | (666) | .0 | (666) | .0 | 143,326 | .0 | .0 | .0 | 1,884 | 01/01/2051 | 1.A |
| 3140OK-6D-5 | FN CB0867 - RMBS | | 09/01/2022 | Paydown | | 59,310 | 59,310 | 63,434 | 63,779 | .0 | (4,469) | .0 | (4,469) | .0 | 59,310 | .0 | .0 | .0 | 1,423 | 06/01/2051 | 1.A |
| 3140OK-ZM-4 | FN CB0899 - RMBS | | 09/01/2022 | Paydown | | 26,009 | 26,009 | 26,675 | 26,665 | .0 | (656) | .0 | (656) | .0 | 26,009 | .0 | .0 | .0 | 340 | 06/01/2051 | 1.A |
| 3140OM-HT-4 | FEDERAL NATIONAL MORTGAGE ASSOCIATION - | | 09/01/2022 | Paydown | | 152,191 | 152,191 | 155,524 | 155,524 | .0 | (3,333) | .0 | (3,333) | .0 | 152,191 | .0 | .0 | .0 | 2,435 | 11/01/2051 | 1.A |
| 3140OM-KF-0 | FN CB2093 - RMBS | | 09/01/2022 | Paydown | | 404,887 | 404,887 | 422,373 | 422,265 | .0 | (17,378) | .0 | (17,378) | .0 | 404,887 | .0 | .0 | .0 | 8,055 | 11/01/2051 | 1.A |
| 3140OM-MQ-4 | FN CB2166 - RMBS | | 09/01/2022 | Paydown | | 536,253 | 536,253 | 563,484 | 563,316 | .0 | (27,063) | .0 | (27,063) | .0 | 536,253 | .0 | .0 | .0 | 10,569 | 11/01/2051 | 1.A |

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE HANOVER INSURANCE COMPANY

SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|-----------------------|--|---------|---------------|-------------------|---------------------------|----------------|-----------|-------------|--|---|---|--|--|--|--|--|----------------------------------|-------------------------------|---|-----------------------------------|--|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-ign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recogn-ized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| 31400P-CL-9 | FN CB3674 - RMBS | | 09/01/2022 | Paydown | | 159,339 | 159,339 | 155,904 | .0 | .0 | 3,436 | .0 | 3,436 | .0 | 159,339 | .0 | .0 | .0 | .952 | 05/01/2052 | 1.A |
| 31400P-EY-9 | FN CB3750 - RMBS | | 09/01/2022 | Paydown | | 68,128 | 68,128 | 69,496 | .0 | .0 | (1,368) | .0 | (1,368) | .0 | 68,128 | .0 | .0 | .0 | .768 | 06/01/2052 | 1.A |
| 31400P-H2-6 | FN CB3848 - RMBS | | 09/01/2022 | Paydown | | 317,310 | 317,310 | 310,319 | .0 | .0 | 6,991 | .0 | 6,991 | .0 | 317,310 | .0 | .0 | .0 | 1,539 | 06/01/2052 | 1.A |
| 31400P-RK-5 | FN CB4089 - RMBS | | 09/01/2022 | Paydown | | 112,130 | 112,130 | 110,983 | .0 | .0 | 1,148 | .0 | 1,148 | .0 | 112,130 | .0 | .0 | .0 | .509 | 07/01/2052 | 1.A |
| 3140X7-JZ-3 | FN FM3879 - RMBS | | 09/01/2022 | Paydown | | 60,299 | 60,299 | 64,001 | .0 | .0 | (3,977) | .0 | (3,977) | .0 | 60,299 | .0 | .0 | .0 | .982 | 07/01/2050 | 1.A |
| 3140XA-2W-1 | FN FM7088 - RMBS | | 09/01/2022 | Paydown | | 400,074 | 400,074 | 415,081 | .0 | .0 | (15,007) | .0 | (15,007) | .0 | 400,074 | .0 | .0 | .0 | 6,743 | 05/01/2051 | 1.A |
| 3140XA-GK-2 | FN FM6501 - RMBS | | 09/01/2022 | Paydown | | 286,372 | 286,372 | 294,695 | .0 | .0 | (9,286) | .0 | (9,286) | .0 | 286,372 | .0 | .0 | .0 | 4,950 | 03/01/2051 | 1.A |
| 3140XB-2Z-2 | FN FM7991 - RMBS | | 09/01/2022 | Paydown | | 208,606 | 208,606 | 217,749 | .0 | .0 | (8,763) | .0 | (8,763) | .0 | 208,606 | .0 | .0 | .0 | 3,220 | 07/01/2051 | 1.A |
| 3140XB-X7-0 | FN FM7901 - RMBS | | 09/01/2022 | Paydown | | 124,694 | 124,694 | 130,208 | .0 | .0 | (5,255) | .0 | (5,255) | .0 | 124,694 | .0 | .0 | .0 | 2,157 | 07/01/2051 | 1.A |
| 3140XB-XU-9 | FN FM7890 - RMBS | | 09/01/2022 | Paydown | | 558,367 | 558,367 | 581,487 | .0 | .0 | (23,098) | .0 | (23,098) | .0 | 558,367 | .0 | .0 | .0 | 9,001 | 06/01/2051 | 1.A |
| 3140XC-B8-0 | FN FMB162 - RMBS | | 09/01/2022 | Paydown | | 283,247 | 283,247 | 296,878 | .0 | .0 | (13,163) | .0 | (13,163) | .0 | 283,247 | .0 | .0 | .0 | 4,541 | 07/01/2051 | 1.A |
| 3140XC-JP-4 | FN FMB369 - RMBS | | 09/01/2022 | Paydown | | 350,524 | 350,524 | 365,641 | .0 | .0 | (14,495) | .0 | (14,495) | .0 | 350,524 | .0 | .0 | .0 | 6,031 | 08/01/2051 | 1.A |
| 3140XC-MZ-8 | FN FMB475 - RMBS | | 09/01/2022 | Paydown | | 14,453 | 14,453 | 15,318 | .0 | .0 | (868) | .0 | (868) | .0 | 14,453 | .0 | .0 | .0 | .278 | 08/01/2051 | 1.A |
| 3140XD-6E-1 | FN FMB968 - RMBS | | 09/01/2022 | Paydown | | 22,545 | 22,545 | 23,247 | .0 | .0 | (703) | .0 | (703) | .0 | 22,545 | .0 | .0 | .0 | .374 | 12/01/2051 | 1.A |
| 3140XD-6H-4 | FN FMB9871 - RMBS | | 09/01/2022 | Paydown | | 220,661 | 220,661 | 224,609 | .0 | .0 | (3,948) | .0 | (3,948) | .0 | 220,661 | .0 | .0 | .0 | 3,291 | 12/01/2051 | 1.A |
| 3140XD-SE-7 | FN FMB9516 - RMBS | | 09/01/2022 | Paydown | | 342,151 | 342,151 | 351,800 | .0 | .0 | (9,608) | .0 | (9,608) | .0 | 342,151 | .0 | .0 | .0 | 5,603 | 11/01/2051 | 1.A |
| 3140XF-ZD-6 | FN FS0739 - RMBS | | 09/01/2022 | Paydown | | 299,741 | 299,741 | 305,549 | .0 | .0 | (5,807) | .0 | (5,807) | .0 | 299,741 | .0 | .0 | .0 | 4,148 | 02/01/2052 | 1.A |
| 3140XG-GA-1 | FN FS1092 - RMBS | | 09/01/2022 | Paydown | | 48,652 | 48,652 | 49,167 | .0 | .0 | (515) | .0 | (515) | .0 | 48,652 | .0 | .0 | .0 | .724 | 04/01/2052 | 1.A |
| 3140XG-U3-1 | FN FS1501 - RMBS | | 09/01/2022 | Paydown | | 241,070 | 241,070 | 243,632 | .0 | .0 | (2,561) | .0 | (2,561) | .0 | 241,070 | .0 | .0 | .0 | 3,162 | 08/01/2051 | 1.A |
| 3140XH-WC-7 | FN FS2442 - RMBS | | 09/01/2022 | Paydown | | 31,241 | 31,241 | 31,407 | .0 | .0 | (166) | .0 | (166) | .0 | 31,241 | .0 | .0 | .0 | .104 | 07/01/2052 | 1.A |
| 31410K-3J-1 | FN B90101 - RMBS | | 09/01/2022 | Paydown | | 6,318 | 6,318 | 7,092 | .0 | .0 | (846) | .0 | (846) | .0 | 6,318 | .0 | .0 | .0 | .252 | 02/01/2039 | 1.A |
| 31417Y-GJ-0 | FN MA0200 - RMBS | | 09/01/2022 | Paydown | | 7,697 | 7,697 | 8,253 | .0 | .0 | (405) | .0 | (405) | .0 | 7,697 | .0 | .0 | .0 | .230 | 10/01/2029 | 1.A |
| 31418B-MK-9 | FN MA2161 - RMBS | | 09/01/2022 | Paydown | | 17,180 | 17,180 | 18,251 | .0 | .0 | (703) | .0 | (703) | .0 | 17,180 | .0 | .0 | .0 | .402 | 01/01/2030 | 1.A |
| 31418C-CP-7 | FN MA2777 - RMBS | | 09/01/2022 | Paydown | | 46,301 | 46,301 | 44,434 | .0 | .0 | 2,246 | .0 | 2,246 | .0 | 46,301 | .0 | .0 | .0 | .903 | 10/01/2046 | 1.A |
| 31418C-DK-7 | FN MA2805 - RMBS | | 09/01/2022 | Paydown | | 104,945 | 104,945 | 101,764 | .0 | .0 | 3,303 | .0 | 3,303 | .0 | 104,945 | .0 | .0 | .0 | 1,676 | 11/01/2046 | 1.A |
| 31418C-E4-2 | FN MA2854 - RMBS | | 09/01/2022 | Paydown | | 174,652 | 174,652 | 168,867 | .0 | .0 | 5,137 | .0 | 5,137 | .0 | 174,652 | .0 | .0 | .0 | 2,469 | 12/01/2046 | 1.A |
| 31418C-M4-3 | FN MA3078 - RMBS | | 09/01/2022 | Paydown | | 150,613 | 150,613 | 147,813 | .0 | .0 | 3,093 | .0 | 3,093 | .0 | 150,613 | .0 | .0 | .0 | 2,921 | 07/01/2037 | 1.A |
| 31418C-MW-0 | FN MA3360 - RMBS | | 09/01/2022 | Paydown | | 32,191 | 32,191 | 32,246 | .0 | .0 | (74) | .0 | (74) | .0 | 32,191 | .0 | .0 | .0 | .733 | 05/01/2038 | 1.A |
| 31418C-XX-7 | FN MA3393 - RMBS | | 09/01/2022 | Paydown | | 37,865 | 37,865 | 38,842 | .0 | .0 | (1,172) | .0 | (1,172) | .0 | 37,865 | .0 | .0 | .0 | .995 | 06/01/2033 | 1.A |
| 31418D-2N-1 | FN MA4380 - RMBS | | 09/01/2022 | Paydown | | 232,217 | 232,217 | 243,792 | .0 | .0 | (10,831) | .0 | (10,831) | .0 | 232,217 | .0 | .0 | .0 | 4,603 | 07/01/2051 | 1.A |
| 31418D-C6-7 | FN MA3692 - RMBS | | 09/01/2022 | Paydown | | 63,364 | 63,364 | 64,790 | .0 | .0 | (2,754) | .0 | (2,754) | .0 | 63,364 | .0 | .0 | .0 | 1,480 | 07/01/2049 | 1.A |
| 31418D-HY-1 | FN MA3846 - RMBS | | 09/01/2022 | Paydown | | 44,048 | 44,048 | 44,192 | .0 | .0 | (318) | .0 | (318) | .0 | 44,048 | .0 | .0 | .0 | .863 | 11/01/2049 | 1.A |
| 31418D-YC-0 | FN MA4306 - RMBS | | 09/01/2022 | Paydown | | 178,972 | 178,972 | 184,425 | .0 | .0 | (5,482) | .0 | (5,482) | .0 | 178,972 | .0 | .0 | .0 | 2,953 | 04/01/2051 | 1.A |
| 31418D-Z8-8 | FN MA4366 - RMBS | | 09/01/2022 | Paydown | | 238,335 | 238,335 | 246,200 | .0 | .0 | (7,131) | .0 | (7,131) | .0 | 238,335 | .0 | .0 | .0 | 3,833 | 06/01/2041 | 1.A |
| 31418E-CZ-1 | FN MA4587 - RMBS | | 09/01/2022 | Paydown | | 43,388 | 43,388 | 41,910 | .0 | .0 | 1,478 | .0 | 1,478 | .0 | 43,388 | .0 | .0 | .0 | .370 | 04/01/2042 | 1.A |
| 31418M-GG-1 | FN ADO198 - RMBS | | 09/01/2022 | Paydown | | 6,098 | 6,098 | 6,786 | .0 | .0 | (717) | .0 | (717) | .0 | 6,098 | .0 | .0 | .0 | .221 | 09/01/2038 | 1.A |
| 3142BN-CQ-5 | FH BDO079 - RMBS | | 09/01/2022 | Paydown | | 167,514 | 167,514 | 170,151 | .0 | .0 | (2,610) | .0 | (2,610) | .0 | 167,514 | .0 | .0 | .0 | 2,115 | 08/01/2051 | 1.A |
| 3407AM-ND-9 | FLORIDA HSG FIN CORP REV | | 09/01/2022 | Call @ 100.00 | | 73,771 | 73,771 | 73,771 | .0 | .0 | .0 | .0 | .0 | .0 | 73,771 | .0 | .0 | .0 | 1,535 | 07/01/2037 | 1.A FE |
| 39081H-CY-6 | GREAT LAKES WTR AUTH MICH SEW DISP SYS R | | 07/01/2022 | Maturity @ 100.00 | | 170,000 | 170,000 | 170,000 | .0 | .0 | .0 | .0 | .0 | .0 | 170,000 | .0 | .0 | .0 | 2,536 | 07/01/2022 | 1.F FE |
| 462467-RA-5 | IOWA FIN AUTH SINGLE FAMILY MTG REV | | 09/01/2022 | Call @ 100.00 | | 231,537 | 231,537 | 231,537 | .0 | .0 | .0 | .0 | .0 | .0 | 231,537 | .0 | .0 | .0 | 3,095 | 01/01/2053 | 1.A FE |
| 54627D-EF-4 | LOUISIANA HSG CORP SINGLE FAMILY MTG REV | | 09/01/2022 | Call @ 100.00 | | 37,897 | 37,897 | 37,897 | .0 | .0 | .0 | .0 | .0 | .0 | 37,897 | .0 | .0 | .0 | .501 | 03/01/2041 | 1.A FE |
| 56045R-AM-1 | MAINE MUN BD BK | | 09/01/2022 | Maturity @ 100.00 | | 430,000 | 430,000 | 458,027 | .0 | .0 | (10,991) | .0 | (10,991) | .0 | 430,000 | .0 | .0 | .0 | 22,893 | 09/01/2022 | 1.F FE |
| 57586P-Y3-4 | MASSACHUSETTS ST HSG FIN AGY HSG REV | | 07/18/2022 | Call @ 100.00 | | 80,000 | 80,000 | 80,027 | .0 | .0 | (4) | .0 | (4) | .0 | 80,000 | .0 | .0 | .0 | 1,915 | 12/01/2027 | 1.B FE |
| 60416Q-FT-6 | MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F | | 09/01/2022 | Paydown | | 63,841 | 63,842 | 63,842 | .0 | .0 | .0 | .0 | .0 | .0 | 63,842 | .0 | (2) | (2) | 1,011 | 09/01/2042 | 1.A FE |
| 60416Q-GK-4 | MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F | | 09/01/2022 | Call @ 100.00 | | 30,683 | 30,683 | 30,366 | .0 | .0 | .5 | .0 | .5 | .0 | 30,371 | .0 | .312 | .312 | .574 | 08/01/2046 | 1.A FE |
| 60416Q-HX-5 | MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F | | 09/01/2022 | Call @ 100.00 | | 113,521 | 113,521 | 113,521 | .0 | .0 | .0 | .0 | .0 | .0 | 113,521 | .0 | .0 | .0 | 1,926 | 06/01/2050 | 1.A FE |
| 60416Q-HY-3 | MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F | | 09/01/2022 | Call @ 100.00 | | 308,912 | 308,912 | 308,912 | .0 | .0 | .0 | .0 | .0 | .0 | 308,912 | .0 | .0 | .0 | 3,996 | 09/01/2050 | 1.A FE |
| 60416Q-HZ-0 | MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F | | 09/01/2022 | Call @ 100.00 | | 104,056 | 104,056 | 104,056 | .0 | .0 | .0 | .0 | .0 | .0 | 104,056 | .0 | .0 | .0 | 1,163 | 12/01/2050 | 1.A FE |
| 60416Q-JA-3 | MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F | | 09/01/2022 | Call @ 100.00 | | 37,653 | 37,653 | 37,653 | .0 | .0 | .0 | .0 | .0 | .0 | 37,653 | .0 | .0 | .0 | .407 | 02/01/2051 | 1.A FE |
| 60416Q-JC-9 | MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F | | 09/01/2022 | Call @ 100.00 | | 76,366 | 76,366 | 76,366 | .0 | .0 | .0 | .0 | .0 | .0 | 76,366 | .0 | .0 | .0 | 1,014 | 09/01/2051 | 1.A FE |
| 60637B-B6-6 | MISSOURI ST HSG DEV COMMN SINGLE FAMILY | | 09/01/2022 | Call @ 100.00 | | 104,561 | 104,561 | 104,561 | .0 | .0 | .0 | .0 | .0 | .0 | 104,561 | .0 | .0 | .0 | 1,271 | 11/01/2050 | 1.B FE |
| 641279-NX-8 | NEVADA HSG DIV SINGLE FAMILY MTG REV | | 09/01/2022 | Paydown | | 114,635 | 114,635 | 114,635 | .0 | .0 | .0 | .0 | .0 | .0 | 114,635 | .0 | .0 | .0 | 1,557 | 11/01/2044 | 1.B FE |
| 64469D-B6-7 | NEW HAMPSHIRE ST HSG FIN AUTH SINGLE FAM | | 09/01/2022 | Call @ 100.00 | | 5,000 | 5,000 | 5,000 | .0 | .0 | .0 | .0 | .0 | .0 | 5,000 | .0 | .0 | .0 | .166 | 01/01/2040 | 1.B FE |
| 64469D-VN-8 | NEW HAMPSHIRE ST HSG FIN AUTH SINGLE FAM | | 08/01/2022 | Call @ 100.00 | | 10,000 | 10,000 | 10,000 | .0 | .0 | .0 | .0 | .0 | .0 | 10,000 | .0 | .0 | .0 | .363 | 01/01/2024 | 1.B FE |

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE HANOVER INSURANCE COMPANY

SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|--|--|--------------|------------------|----------------------|---------------------------------|--------------------|------------|----------------|--|--|--|---|---|---|---|--|---|-------------------------------------|---|--|--|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | For- eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid- eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor- tization)/ Accretion | Current Year's Other Than Temporary Impairment Recogn- ized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con- tractual Maturity Date | NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol |
| .647201-RN-4 | NEW MEXICO MTG FIN AUTH | | 09/01/2022 | Call @ 100.00 | | 141,140 | 141,140 | 141,140 | .0 | .0 | .0 | .0 | .0 | .0 | 141,140 | .0 | .0 | .0 | 1,339 | .01/01/2044 | 1.A FE |
| .677377-2P-7 | OHIO HSG FIN AGY SINGLE FAMILY MTG REV | | 09/01/2022 | Call @ 100.00 | | 35,000 | 35,000 | 35,000 | 35,000 | .0 | .0 | .0 | .0 | .0 | 35,000 | .0 | .0 | .0 | .651 | .11/01/2041 | 1.A FE |
| .679087-FB-7 | OKLAHOMA ST CAP IMPT AUTH ST HNY CAP IMP | | 07/01/2022 | Maturity @ 100.00 | | 2,000,000 | 2,000,000 | 2,000,000 | 2,000,000 | .0 | .0 | .0 | .0 | .0 | 2,000,000 | .0 | .0 | .0 | 104,800 | .07/01/2022 | 1.D FE |
| .684907-WN-4 | ORANGE CNTY FLA HSG FIN AUTH HOMEOWNER R | | 09/01/2022 | Various | | 5,955 | 5,955 | 5,955 | 5,955 | .0 | .0 | .0 | .0 | .0 | 5,955 | .0 | .0 | .0 | .65 | .09/01/2050 | 1.A FE |
| .71884A-WT-2 | PHOENIX ARIZ CIVIC IMPT CORP EXCISE TAX | | 07/01/2022 | Call @ 100.00 | | 5,930,000 | 5,930,000 | 5,956,860 | 5,932,304 | .0 | (2,304) | .0 | (2,304) | .0 | 5,930,000 | .0 | .0 | .0 | 243,723 | .07/01/2029 | 1.C FE |
| .88275F-SH-3 | TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE | | 09/01/2022 | Call @ 100.00 | | 43,987 | 43,987 | 43,987 | 43,987 | .0 | .0 | .0 | .0 | .0 | 43,987 | .0 | .0 | .0 | .573 | .03/01/2036 | 1.B FE |
| .92812U-LT-3 | VIRGINIA ST HSG DEV AUTH COMWLTH MTG - C | | 09/01/2022 | Paydown | | 15,798 | 15,798 | 15,920 | 15,987 | .0 | (188) | .0 | (188) | .0 | 15,798 | .0 | .1 | .1 | .610 | .06/25/2034 | 1.A FE |
| .92813T-EE-6 | VIRGINIA ST HSG DEV AUTH HOMEOWNERSHIP M | | 09/01/2022 | Paydown | | 54,639 | 54,639 | 52,664 | 47,994 | .0 | 1,912 | .0 | 1,912 | .0 | 54,639 | .0 | .0 | .0 | 1,134 | .08/25/2042 | 1.B FE |
| 0909999999. Subtotal - Bonds - U.S. Special Revenues | | | | | | 40,932,429 | 41,074,153 | 41,740,907 | 38,376,919 | 0 | (445,101) | 0 | (445,101) | 0 | 41,145,582 | 0 | (213,153) | (213,153) | 980,507 | XXX | XXX |
| .00287Y-AL-3 | ABBVIE INC | | 09/28/2022 | USA INC | | 6,490,120 | 6,500,000 | 6,163,348 | 6,456,535 | .0 | 38,256 | .0 | 38,256 | .0 | 6,494,791 | .0 | (4,671) | (4,671) | 169,650 | .11/06/2022 | 2.B FE |
| .02343J-AA-8 | AMCOR FLEXIBLES NORTH AMERICA INC | | 09/28/2022 | GOLDMAN | | 918,660 | 950,000 | 949,763 | .0 | .0 | .28 | .0 | .28 | .0 | 949,790 | .0 | (31,131) | (31,131) | 14,039 | .05/17/2025 | 2.B FE |
| .03674X-AN-6 | ANTERO RESOURCES CORP | | 08/09/2022 | Corporate Action | | 126,440 | 116,000 | 116,000 | 116,000 | .0 | .0 | .0 | .0 | .0 | 116,000 | .0 | 10,440 | 10,440 | 10,417 | .07/15/2026 | 3.B FE |
| .03674X-AQ-9 | ANTERO RESOURCES CORP | | 08/09/2022 | Corporate Action | | 133,750 | 125,000 | 125,000 | 125,000 | .0 | .0 | .0 | .0 | .0 | 125,000 | .0 | 8,750 | 8,750 | 10,008 | .02/01/2029 | 3.B FE |
| .038779-AB-0 | ARBYS 2020-1 A2 - RMBS | | 07/30/2022 | Paydown | | 10,000 | 10,000 | 10,065 | 10,086 | .0 | (86) | .0 | (86) | .0 | 10,000 | .0 | .0 | .0 | 243 | .07/30/2050 | 2.C FE |
| .05524U-AA-7 | BAMLL 2012-PARK A - CMBS | | 09/12/2022 | Paydown | | 2,000,000 | 2,000,000 | 2,041,231 | 2,036,347 | .0 | (36,347) | .0 | (36,347) | .0 | 2,000,000 | .0 | .0 | .0 | 44,385 | .12/12/2030 | 1.A FM |
| .06540A-AC-5 | BANK 2019-BNK20 A2 - CMBS | | 09/01/2022 | Paydown | | 20,170 | 20,170 | 20,724 | 20,547 | .0 | (377) | .0 | (377) | .0 | 20,170 | .0 | .0 | .0 | .372 | .09/15/2062 | 1.A |
| .06540R-AB-0 | BANK 2017-BNK9 A2 - CMBS | | 09/16/2022 | Paydown | | 1,107,406 | 1,107,407 | 1,107,366 | 1,106,434 | .0 | 972 | .0 | 972 | .0 | 1,107,407 | .0 | .0 | .0 | 21,803 | .11/18/2054 | 1.A |
| .06540R-AD-6 | BANK 2017-BNK9 A3 - CMBS | | 09/01/2022 | Paydown | | 2,639,828 | 2,639,828 | 2,666,081 | 2,654,949 | .0 | (15,121) | .0 | (15,121) | .0 | 2,639,828 | .0 | .0 | .0 | 79,230 | .11/15/2054 | 1.A |
| .06650A-AD-9 | BANK 2017-BNK8 A3 - CMBS | | 09/01/2022 | Paydown | | 2,564,514 | 2,564,514 | 2,663,732 | 2,663,494 | .0 | (98,980) | .0 | (98,980) | .0 | 2,564,514 | .0 | .0 | .0 | 69,146 | .11/18/2050 | 1.A |
| .088838-AA-1 | BOWLING GREEN KETUCKY CTL PASS-THROUGH T | | 09/15/2022 | Paydown | | 26,400 | 26,400 | 26,400 | 26,400 | .0 | .0 | .0 | .0 | .0 | 26,400 | .0 | .0 | .0 | 942 | .06/15/2036 | 2.B |
| .088848-AA-0 | BGS CTL PASS THROUGH TRUST SERIES 2012 (| | 09/15/2022 | Paydown | | 55,679 | 55,679 | 55,679 | 55,679 | .0 | .0 | .0 | .0 | .0 | 55,679 | .0 | .0 | .0 | 1,876 | .11/15/2033 | 2.B |
| .12508E-AJ-0 | CDK GLOBAL INC | | 07/06/2022 | Corporate Action | | 2,210,625 | 2,250,000 | 2,290,530 | 2,285,507 | 2,502 | (4,327) | .0 | (1,824) | .0 | 2,283,682 | .0 | (73,057) | (73,057) | 162,984 | .05/15/2029 | 5.A FE |
| .12530M-AB-1 | SORT 2020-1 A2 - ABS | | 09/15/2022 | Paydown | | 2,407 | 2,407 | 2,406 | 2,406 | .0 | .1 | .0 | .1 | .0 | 2,407 | .0 | .0 | .0 | .31 | .07/15/2060 | 1.D FE |
| .126650-BP-4 | CYSPAS 06 CRT - ABS | | 09/10/2022 | Paydown | | 56,477 | 56,477 | 59,919 | 59,497 | .0 | (3,020) | .0 | (3,020) | .0 | 56,477 | .0 | .0 | .0 | 2,274 | .12/10/2028 | 2.B FE |
| .12696C-BB-4 | CABLEVISION SYSTEMS CORP | | 09/15/2022 | Maturity @ 100.00 | | 700,000 | 700,000 | 695,625 | 699,615 | .0 | 385 | .0 | 385 | .0 | 700,000 | .0 | .0 | .0 | .41,125 | .09/15/2022 | 4.C FE |
| .177376-AF-7 | CITRIX SYSTEMS INC | | 09/30/2022 | Call @ 100.00 | | 5,600,000 | 5,600,000 | 5,569,600 | 5,569,474 | .0 | 2,446 | .0 | 2,446 | .0 | 5,571,920 | .0 | 28,080 | 28,080 | 19,687 | .03/01/2030 | 2.B FE |
| .233046-AN-1 | DNKN 211 A21 - RMBS | | 08/20/2022 | Paydown | | 5,063 | 5,063 | 5,063 | 5,063 | .0 | .0 | .0 | .0 | .0 | 5,063 | .0 | .0 | .0 | .86 | .11/20/2051 | 2.B FE |
| .233046-AQ-4 | DNKN 211 A22 - RMBS | | 08/20/2022 | Paydown | | 22,500 | 22,500 | 22,500 | 22,500 | .0 | .0 | .0 | .0 | .0 | 22,500 | .0 | .0 | .0 | .466 | .11/20/2051 | 2.B FE |
| .25755T-AL-4 | DPABS 2019-1 A2 - RMBS | | 07/25/2022 | Paydown | | 11,088 | 11,088 | 11,143 | 5,111 | .0 | (41) | .0 | (41) | .0 | 11,088 | .0 | .0 | .0 | .249 | .10/25/2049 | 2.A FE |
| .25755T-AN-0 | DPABS 2021-1 A1 - RMBS | | 07/25/2022 | Paydown | | 9,000 | 9,000 | 9,030 | 9,030 | .0 | (30) | .0 | (30) | .0 | 9,000 | .0 | .0 | .0 | .180 | .04/25/2051 | 2.A FE |
| .25755T-AP-5 | DPABS 2021-1 A11 - RMBS | | 07/25/2022 | Paydown | | 9,000 | 9,000 | 9,040 | 9,040 | .0 | (40) | .0 | (40) | .0 | 9,000 | .0 | .0 | .0 | .213 | .04/25/2051 | 2.A FE |
| .345397-WF-6 | FORD MOTOR CREDIT COMPANY LLC | | 09/20/2022 | Maturity @ 100.00 | | 300,000 | 300,000 | 279,000 | 282,653 | .0 | 1,582 | .0 | 1,582 | .0 | 284,235 | .0 | 15,765 | 15,765 | 12,750 | .09/20/2022 | 3.B FE |
| .36128#-AA-5 | G & M PIER LEWISVILLE, LLC - ABS | | 09/01/2022 | Paydown | | 37,326 | 37,306 | 37,002 | 37,396 | .0 | (90) | .0 | (90) | .0 | 37,306 | .0 | 20 | 20 | 1,608 | .01/15/2025 | 2.C |
| .36250G-AN-5 | GSMS 2015-GC30 A3 - CMBS | | 07/01/2022 | Paydown | | 19,667 | 19,667 | 20,472 | 20,442 | .0 | (775) | .0 | (775) | .0 | 19,667 | .0 | .0 | .0 | .367 | .05/12/2050 | 1.A |
| .36250P-AC-9 | GSMS 2015-GC32 A3 - CMBS | | 07/01/2022 | Paydown | | 738,213 | 738,213 | 753,242 | 744,103 | .0 | (5,890) | .0 | (5,890) | .0 | 738,213 | .0 | .0 | .0 | 15,999 | .07/10/2048 | 1.A |
| .36264P-AF-6 | GSMS 21PJ4 A6 - CMO/RMBS | | 09/01/2022 | Paydown | | 117,758 | 117,758 | 110,564 | .0 | .0 | 7,194 | .0 | 7,194 | .0 | 117,758 | .0 | .0 | .0 | .304 | .09/25/2051 | 1.A FE |
| .362925-AP-4 | GSMS 22PJ5 A9 - CMO/RMBS | | 09/01/2022 | Paydown | | 278,995 | 278,995 | 271,702 | .0 | .0 | 7,293 | .0 | 7,293 | .0 | 278,995 | .0 | .0 | .0 | 2,303 | .10/25/2052 | 1.A FE |
| .36804P-AF-3 | GATX CORP - ABS | | 07/02/2022 | Paydown | | 167 | 167 | 167 | 167 | .0 | .0 | .0 | .0 | .0 | 167 | .0 | .0 | .0 | .11 | .01/02/2025 | 2.B FE |
| .36830R-AW-0 | GCAT 221NV3 2A5 - CMO/RMBS | | 09/25/2022 | Paydown | | 161,537 | 161,537 | 160,376 | .0 | .0 | 1,161 | .0 | 1,161 | .0 | 161,537 | .0 | .0 | .0 | .606 | .08/26/2052 | 1.A FE |
| .377372-AL-1 | GLAXOSMITHKLINE CAPITAL INC | | 08/31/2022 | Call @ 100.00 | | 2,000,548 | 2,000,000 | 1,990,620 | 1,997,293 | .0 | 1,296 | .0 | 1,296 | .0 | 1,998,590 | .0 | 1,410 | 1,410 | 54,173 | .05/15/2023 | 1.F FE |
| .39121J-AH-3 | GREAT RIVER ENERGY | | 07/01/2022 | Call @ 100.00 | | 734,000 | 734,000 | 734,000 | 734,000 | .0 | .0 | .0 | .0 | .0 | 734,000 | .0 | .0 | .0 | 32,869 | .07/01/2030 | 1.G FE |
| .421946-AL-8 | HRTI LLC | | 07/22/2022 | Adjustment | | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | (3,945) | .03/15/2030 | 2.B FE |
| .421946-AM-6 | HRTI LLC | | 07/22/2022 | Adjustment | | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | (4,000) | .03/15/2031 | 2.B FE |
| .42824C-AN-9 | HEWLETT PACKARD ENTERPRISE CO | | 08/15/2022 | Call @ 100.00 | | 2,000,000 | 2,000,000 | 2,109,091 | 2,026,116 | .0 | (26,116) | .0 | (26,116) | .0 | 2,000,000 | .0 | .0 | .0 | 73,333 | .10/15/2022 | 2.B FE |
| .446150-AM-6 | HUNTINGTON BANCSHARES INC | | 09/13/2022 | KEY CAPITAL MARKETS | | 1,892,947 | 1,920,000 | 1,915,158 | 1,917,779 | .0 | 391 | .0 | 391 | .0 | 1,918,170 | .0 | (25,223) | (25,223) | 64,000 | .05/15/2025 | 2.A FE |
| .459200-HG-9 | INTERNATIONAL BUSINESS MACHINES CORP | | 08/01/2022 | Maturity @ 100.00 | | 5,000,000 | 5,000,000 | 4,472,300 | 4,959,884 | .0 | 40,116 | .0 | 40,116 | .0 | 5,000,000 | .0 | .0 | .0 | 93,750 | .08/01/2022 | 1.G FE |
| .466365-AD-5 | JACK 221 A21 - RMBS | | 08/25/2022 | Paydown | | 15,000 | 15,000 | 15,000 | .0 | .0 | .0 | .0 | .0 | .0 | 15,000 | .0 | .0 | .0 | .278 | .02/26/2052 | 2.B FE |
| .466365-AE-8 | JACK 221 A22 - RMBS | | 08/25/2022 | Paydown | | 15,000 | 15,000 | 15,000 | .0 | .0 | .0 | .0 | .0 | .0 | 15,000 | .0 | .0 | .0 | .334 | .02/26/2052 | 2.B FE |
| .46655K-BV-7 | JPMIT 226 12A - CMO/RMBS | | 09/25/2022 | Paydown | | 179,383 | 179,383 | 177,847 | .0 | .0 | 1,537 | .0 | 1,537 | .0 | 179,383 | .0 | .0 | .0 | 1,494 | .11/25/2052 | 1.A FE |
| .46655N-CS-7 | JPMIT 227 24A - CMO/RMBS | | 09/01/2022 | Paydown | | 143,276 | 143,276 | 139,485 | .0 | .0 | 3,791 | .0 | 3,791 | .0 | 143,276 | .0 | .0 | .0 | .534 | .12/25/2052 | 1.A FE |
| .46655V-BD-3 | JPMIT 228 A12 - CMO/RMBS | | 09/25/2022 | Paydown | | 545,643 | 545,643 | 544,215 | .0 | .0 | 1,428 | .0 | 1,428 | .0 | 545,643 | .0 | .0 | .0 | 2,678 | .01/25/2053 | 1.A FE |
| .46655V-BE-1 | JPMIT 228 12A - CMO/RMBS | | 09/25/2022 | Paydown | | 91,619 | 91,619 | 90,596 | .0 | .0 | 1,023 | .0 | 1,023 | .0 | 91,619 | .0 | .0 | .0 | .400 | .01/25/2053 | 1.A FE |
| .49446R-AU-3 | KIMCO REALTY CORP | | 09/30/2022 | GOLDMAN | | 1,905,116 | 1,980,000 | 1,987,064 | 1,983,715 | .0 | (937) | .0 | (937) | .0 | 1,982,777 | .0 | (77,661) | (77,661) | 76,775 | .02/01/2025 | 2.A FE |

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE HANOVER INSURANCE COMPANY

SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|--|--|--------------|------------------|--|---------------------------------|--------------------|------------|----------------|--|--|--|---|---|---|---|--|---|-------------------------------------|---|--|--|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | For- eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid- eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor- tization)/ Accretion | Current Year's Other Than Temporary Impairment Recogn- ized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con- tractual Maturity Date | NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol |
| 55336V-AQ-3 | MPLX LP | | 09/15/2022 | Call @ 100.00 TORONTO DOMINION SECS | | 2,250,000 | 2,250,000 | 2,248,448 | 2,249,650 | .0 | 202 | .0 | 202 | .0 | 2,249,853 | .0 | 147 | 147 | 75,938 | 03/15/2023 | 2.B FE |
| 615369-AS-4 | MOODY'S CORP | | 08/08/2022 | USA INC | | 851,845 | 855,000 | 854,034 | 854,356 | .0 | 115 | .0 | 115 | .0 | 854,471 | .0 | (2,626) | (2,626) | 28,144 | 03/24/2025 | 2.A FE |
| 61761B-AC-0 | MSC 2012-STAR A2 - CMBS | | 08/05/2022 | Paydown | | 2,375,000 | 2,375,000 | 2,413,312 | 2,377,069 | .0 | (2,069) | .0 | (2,069) | .0 | 2,375,000 | .0 | .0 | .0 | 50,682 | 08/07/2034 | 1.A FM |
| 61763M-AE-0 | MSBAM 2014-C16 A4 - CMBS | | 09/01/2022 | Paydown | | 137,505 | 137,505 | 138,873 | 137,704 | .0 | (199) | .0 | (199) | .0 | 137,505 | .0 | .0 | .0 | 4,803 | 06/17/2047 | 1.A |
| 650119-AJ-9 | NEW YORK UNIVERSITY | | 07/01/2022 | Maturity @ 100.00 | | 100,000 | 100,000 | 101,504 | 100,005 | .0 | (5) | .0 | (5) | .0 | 100,000 | .0 | .0 | .0 | 2,545 | 07/01/2022 | 1.D FE |
| 67448E-AG-3 | OBX 221N4 A7 - CMO/RMBS | | 09/25/2022 | Paydown | | 229,507 | 229,507 | 222,657 | .0 | .0 | 6,849 | .0 | 6,849 | .0 | 229,507 | .0 | .0 | .0 | 1,899 | 06/25/2052 | 1.A FE |
| 718547-AC-6 | PHILLIPS 66 CO | | 08/18/2022 | USA/FIXED INCOME | | 1,749,493 | 1,775,000 | 1,740,346 | 1,763,975 | .0 | 2,419 | .0 | 2,419 | .0 | 1,765,146 | .0 | (15,653) | (15,653) | 68,783 | 02/15/2025 | 2.A FE |
| 81745B-AA-3 | SEMT 2013-6 A1 - CMO/RMBS | | 09/01/2022 | Paydown | | 34,589 | 34,589 | 34,325 | 34,416 | .0 | 172 | .0 | 172 | .0 | 34,589 | .0 | .0 | .0 | 617 | 05/26/2043 | 1.A |
| 81761T-AA-3 | SERV 2020-1 A21 - RMBS | | 07/30/2022 | Paydown | | 17,000 | 17,000 | 17,279 | 17,273 | .0 | (273) | .0 | (273) | .0 | 17,000 | .0 | .0 | .0 | 362 | 01/30/2051 | 2.C FE |
| 83546D-AJ-7 | SONIC 2020-1 A22 - RMBS | | 09/20/2022 | Paydown | | 8,000 | 8,000 | 8,000 | 8,000 | .0 | .0 | .0 | .0 | .0 | 8,000 | .0 | .0 | .0 | 231 | 01/20/2050 | 2.B FE |
| 83546D-AN-8 | SONIC 2021-1 A21 - RMBS | | 09/20/2022 | Paydown | | 10,000 | 10,000 | 10,038 | 10,038 | .0 | (38) | .0 | (38) | .0 | 10,000 | .0 | .0 | .0 | 146 | 08/21/2051 | 2.B FE |
| 83546D-AQ-1 | SONIC 2021-1 A22 - RMBS | | 09/20/2022 | Paydown | | 10,000 | 10,000 | 10,061 | 10,058 | .0 | (58) | .0 | (58) | .0 | 10,000 | .0 | .0 | .0 | 176 | 08/21/2051 | 2.B FE |
| 86203#-AA-8 | STONEHENGE CAPITAL FUND CONNECTICUT IV L | | 09/15/2022 | Paydown | | 26,023 | 26,023 | 26,023 | 26,023 | .0 | .0 | .0 | .0 | .0 | 26,023 | .0 | .0 | .0 | 1,561 | 12/15/2025 | 1.F |
| 86208#-AC-9 | STONEHENGE CAPITAL FUND CONNECTICUT VI | | 09/15/2022 | Paydown | | 131,164 | 131,164 | 131,164 | 131,164 | .0 | .0 | .0 | .0 | .0 | 131,164 | .0 | .0 | .0 | 7,637 | 12/15/2031 | 1.C FE |
| 87342R-AH-7 | BELL 2021-1 A22 - RMBS | | 08/25/2022 | Paydown | | 12,500 | 12,500 | 12,486 | 12,487 | .0 | 13 | .0 | 13 | .0 | 12,500 | .0 | .0 | .0 | 215 | 08/25/2051 | 2.B FE |
| 87342R-AJ-3 | BELL 2021-1 A23 - RMBS | | 08/25/2022 | Paydown | | 8,125 | 8,125 | 8,125 | 8,125 | .0 | .0 | .0 | .0 | .0 | 8,125 | .0 | .0 | .0 | 155 | 08/25/2051 | 2.B FE |
| 90276V-AD-1 | UBSCM 2018-C8 A3 - CMBS | | 09/01/2022 | Paydown | | 137,522 | 137,522 | 138,893 | 138,343 | .0 | (821) | .0 | (821) | .0 | 137,522 | .0 | .0 | .0 | 3,531 | 02/17/2051 | 1.A |
| 92930R-BB-7 | WFRBS 2012-C9 A3 - CMBS | | 08/17/2022 | Paydown | | 97,717 | 97,717 | 97,479 | .0 | .0 | 238 | .0 | 238 | .0 | 97,717 | .0 | .0 | .0 | 319 | 11/17/2045 | 1.A FM |
| 92938C-AE-7 | WFRBS 2013-C15 ASB - CMBS | | 09/01/2022 | Paydown | | 109,009 | 112,373 | 109,484 | .0 | .0 | (475) | .0 | (475) | .0 | 109,009 | .0 | .0 | .0 | 3,078 | 08/17/2046 | 1.A |
| 94989A-AT-2 | WFCM 2014-LC18 A4 - CMBS | | 09/01/2022 | Paydown | | 425,881 | 425,881 | 429,914 | 426,932 | .0 | (1,050) | .0 | (1,050) | .0 | 425,881 | .0 | .0 | .0 | 8,935 | 12/17/2047 | 1.A |
| 94989K-AU-7 | WFCM 2015-C29 A3 - CMBS | | 09/01/2022 | Paydown | | 324,602 | 324,602 | 331,448 | 327,204 | .0 | (2,602) | .0 | (2,602) | .0 | 324,602 | .0 | .0 | .0 | 7,441 | 06/17/2048 | 1.A |
| 94989T-AY-0 | WFCM 2015-LC22 A3 - CMBS | | 08/01/2022 | Paydown | | 38,515 | 38,515 | 38,898 | 38,659 | .0 | (144) | .0 | (144) | .0 | 38,515 | .0 | .0 | .0 | 919 | 09/17/2058 | 1.A |
| 94989W-AT-4 | WFCM 2015-C31 ASB - CMBS | | 09/01/2022 | Paydown | | 113,317 | 113,317 | 116,716 | 114,129 | .0 | (812) | .0 | (812) | .0 | 113,317 | .0 | .0 | .0 | 2,623 | 11/18/2048 | 1.A |
| 95001M-AE-0 | WFCM 2017-C38 A4 - CMBS | | 09/01/2022 | Paydown | | 180 | 180 | 181 | .0 | .0 | (1) | .0 | (1) | .0 | 180 | .0 | .0 | .0 | .4 | 07/15/2050 | 1.A |
| 95001N-AX-6 | WFCM 2018-C45 A3 - CMBS | | 09/01/2022 | Paydown | | 97,507 | 97,507 | 102,391 | 102,223 | .0 | (4,716) | .0 | (4,716) | .0 | 97,507 | .0 | .0 | .0 | 2,969 | 06/15/2051 | 1.A |
| 95003N-AD-8 | WFMB 221N1 A4 - CMO/RMBS | | 09/01/2022 | Paydown | | 393,790 | 393,790 | 374,520 | .0 | .0 | 19,270 | .0 | 19,270 | .0 | 393,790 | .0 | .0 | .0 | 2,842 | 03/25/2052 | 1.A FE |
| 95058X-AK-4 | WEN 211 A2 - RMBS | | 09/15/2022 | Paydown | | 10,000 | 10,000 | 10,035 | 10,050 | .0 | (50) | .0 | (50) | .0 | 10,000 | .0 | .0 | .0 | 178 | 06/15/2051 | 2.B FE |
| 95058X-AL-2 | WEN 211 A21 - RMBS | | 09/15/2022 | Paydown | | 10,000 | 10,000 | 10,049 | 10,047 | .0 | (47) | .0 | (47) | .0 | 10,000 | .0 | .0 | .0 | 208 | 06/15/2051 | 2.B FE |
| 95058X-AM-0 | WEN 2022-1 A21 - RMBS | | 09/15/2022 | Paydown | | 6,375 | 6,375 | 6,375 | .0 | .0 | .0 | .0 | .0 | .0 | 6,375 | .0 | .0 | .0 | 123 | 03/15/2052 | 2.B FE |
| 1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | 50,610,487 | 50,801,923 | 50,204,093 | 47,659,857 | 2,502 | (67,359) | .0 | (64,857) | .0 | 50,775,348 | .0 | (165,409) | (165,409) | 1,533,087 | XXX | XXX |
| 00076V-AZ-3 | ABG INTERMEDIATE HOLDINGS 2 LLC - TERM L | | 09/30/2022 | Redemption @ 100.00 | | 1,850 | 1,850 | 1,819 | 1,810 | .9 | .0 | .0 | .13 | .0 | 1,822 | .0 | 28 | 28 | 39 | 12/21/2028 | 4.B FE |
| 00184N-AB-3 | TRICORBRAUN HOLDINGS, INC. - CLOSING DAT | | 09/30/2022 | Redemption @ 100.00 | | 1,508 | 1,508 | 1,493 | 1,494 | .0 | .0 | .0 | .2 | .0 | 1,495 | .0 | 13 | 13 | 28 | 03/03/2028 | 4.C FE |
| 00213N-AM-4 | APX GROUP, INC. - INITIAL TERM LOAN | | 07/08/2022 | Redemption @ 100.00 | | 1,125 | 1,125 | 1,126 | 1,126 | .0 | .0 | .0 | .0 | .0 | 1,126 | .0 | (1) | (1) | 15 | 07/10/2028 | 4.B FE |
| 00247N-AG-7 | AZZ INCORPORATED - TERM LOAN B | | 09/30/2022 | Redemption @ 100.00 | | 59,054 | 59,054 | 56,987 | .0 | .0 | 110 | .0 | 110 | .0 | 57,097 | .0 | 1,957 | 1,957 | 1,016 | 05/13/2029 | 4.B FE |
| 00448R-AP-0 | ACRISURE, LLC - INCREMENTAL TL | | 09/30/2022 | Redemption @ 100.00 | | 726 | 726 | 721 | 721 | .0 | .0 | .0 | .1 | .0 | 721 | .0 | 5 | 5 | 29 | 02/15/2027 | 4.B FE |
| 00448Y-AB-2 | ACPRODUCTS HOLDINGS, INC. - INITIAL TERM | | 09/30/2022 | Redemption @ 100.00 | | 752 | 752 | 744 | 740 | .3 | .0 | .0 | .4 | .0 | 745 | .0 | .7 | .7 | 20 | 05/17/2028 | 4.C FE |
| 00847Y-AC-6 | AGILITY HEALTH, INC. - INITIAL TERM LOAN | | 09/30/2022 | Redemption @ 100.00 | | 1,160 | 1,160 | 1,131 | .0 | .0 | .3 | .0 | .3 | .0 | 1,134 | .0 | 26 | 26 | 12 | 01/04/2026 | 4.A FE |
| 01881U-AJ-4 | ALLIANT HOLDINGS INTERMEDIATE, LLC - TER | | 09/30/2022 | Redemption @ 100.00 | | 800 | 800 | 799 | 798 | .1 | .0 | .0 | .1 | .0 | 799 | .0 | .1 | .1 | 28 | 11/05/2027 | 4.B FE |
| 04009D-AB-0 | ARETEC GROUP, INC. (FKA RCS CAPITAL CORP | | 09/30/2022 | Redemption @ 100.00 | | 1,160 | 1,160 | 1,157 | .0 | .0 | .0 | .0 | .0 | .0 | 1,157 | .0 | .2 | .2 | 37 | 10/01/2025 | 4.C FE |
| 04349H-AK-0 | ASCEND LEARNING, LLC - TL | | 09/30/2022 | Redemption @ 100.00 | | 2,300 | 2,300 | 2,289 | 2,289 | .0 | .0 | .0 | .1 | .0 | 2,290 | .0 | 10 | 10 | 61 | 12/11/2028 | 4.C FE |
| 04621H-AT-0 | ASSUREDPARTNERS CAPITAL, INC. - INCREMEN | | 09/30/2022 | Redemption @ 100.00 | | 275 | 275 | 274 | .0 | .0 | .0 | .0 | .0 | .0 | 274 | .0 | .1 | .1 | 8 | 02/12/2027 | 4.B FE |
| 04761P-AF-2 | SIMPLY GOOD FOODS USA, INC. | | 09/01/2022 | Redemption @ 100.00 | | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | (36) | 07/07/2024 | 4.A FE |
| 05350N-AL-8 | AVANTOR FUNDING, INC. - INCREMENTAL B-5 | | 09/30/2022 | Redemption @ 100.00 | | 47,480 | 47,480 | 47,420 | 47,398 | 24 | .7 | .0 | .31 | .0 | 47,429 | .0 | 51 | 51 | 1,046 | 11/08/2027 | 3.A FE |
| 07014Q-AN-2 | GREAT OUTDOORS GROUP, LLC - TERM B-2 LOA | | 09/30/2022 | Redemption @ 100.00 | | 1,131 | 1,131 | 1,100 | .0 | .0 | .2 | .0 | .2 | .0 | 1,101 | .0 | 29 | 29 | 23 | 03/06/2028 | 4.A FE |
| 08511L-AX-6 | BERLIN PACKAGING LLC 1L TLB CL | | 09/01/2022 | Adjustment | | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | (750) | 03/13/2028 | 4.C FE |
| 08511L-AX-6 | BERLIN PACKAGING L.L.C. - TRANCHE B-5 TE | | 09/30/2022 | Redemption @ 100.00 | | 1,504 | 1,504 | 1,489 | .0 | .0 | .1 | .0 | .1 | .0 | 1,491 | .0 | 13 | 13 | 32 | 03/11/2028 | 4.C FE |
| 09238F-AK-7 | BLACKHAWK NETWORK HOLDINGS, INC. - TERM | | 09/30/2022 | Redemption @ 100.00 | | 775 | 775 | 766 | 766 | .1 | .2 | .0 | .3 | .0 | 768 | .0 | .7 | .7 | 21 | 06/15/2025 | 4.B FE |
| 10524M-AN-7 | BRAND ENERGY & INFRASTRUCTURE SERVICES, | | 07/05/2022 | Redemption @ 100.00 | | 783 | 783 | 779 | 765 | .14 | .1 | .0 | .15 | .0 | 780 | .0 | .3 | .3 | 15 | 06/21/2024 | 4.C FE |
| 10801X-AH-0 | BRIGHTVIEW LANDSCAPES, LLC - TERM LOAN B | | 09/30/2022 | Redemption @ 100.00 | | 1,500 | 1,500 | 1,485 | .0 | .0 | .1 | .0 | .1 | .0 | 1,486 | .0 | 14 | 14 | 30 | 04/20/2029 | 4.A FE |
| 11565H-AB-2 | BROWN GROUP HOLDINGS, LLC - INITIAL TERM | | 09/30/2022 | Redemption @ 100.00 | | 1,405 | 1,405 | 1,399 | 1,399 | .0 | .1 | .0 | .1 | .0 | 1,399 | .0 | .5 | .5 | 40 | 06/07/2028 | 4.A FE |
| 12546F-AF-9 | CHG PPC PARENT LLC - TL | | 09/30/2022 | Redemption @ 100.00 | | 1,488 | 1,488 | 1,480 | 1,476 | .4 | .1 | .0 | .5 | .0 | 1,481 | .0 | .7 | .7 | 44 | 12/08/2028 | 4.B FE |
| 12769L-AB-5 | CAESARS RESORT COLLECTION, LLC - TERM B | | 09/30/2022 | Redemption @ 100.00 | | 11,116 | 11,116 | 11,045 | 11,045 | .1 | .17 | .0 | .18 | .0 | 11,064 | .0 | 53 | 53 | 308 | 12/23/2024 | 4.A FE |

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE HANOVER INSURANCE COMPANY

SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|----------------------|--|--------------|------------------|----------------------|---------------------------------|--------------------|-----------|----------------|--|--|--|---|---|---|---|--|---|-------------------------------------|---|--|--|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | For- eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid- eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor- tization)/ Accretion | Current Year's Other Than Temporary Impairment Recogn- ized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con- tractual Maturity Date | NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol |
| 12769L-AD-1 | CAESARS RESORT COLLECTION, LLC - TERM B- | | 09/30/2022 | Redemption @ 100.00 | | 78,580 | 78,580 | 78,089 | .0 | .0 | .54 | .0 | .54 | .0 | 78,143 | .0 | .437 | .437 | .606 | 07/21/2025 | 4.A FE |
| 14835J-AQ-3 | CAST & CREW LLC - INCREMENTAL FACILITY N | | 09/30/2022 | Redemption @ 100.00 | | 538 | 538 | 535 | .0 | .0 | .0 | .0 | .0 | .0 | 535 | .0 | .2 | .2 | .12 | 12/29/2028 | 4.B FE |
| 15963C-AC-0 | THE CHAMBERLAIN GROUP, LLC. - TERM LOAN | | 09/30/2022 | Redemption @ 100.00 | | 1,575 | 1,575 | 1,569 | 1,569 | .0 | .1 | .0 | .1 | .0 | 1,569 | .0 | .6 | .6 | .56 | 11/03/2028 | 4.B FE |
| 17148P-AD-3 | CHURCHILL DOWNS INCORPORATED - TERM B FA | | 09/30/2022 | Redemption @ 100.00 | | 783 | 783 | 766 | .0 | .0 | .2 | .0 | .2 | .0 | 768 | .0 | .16 | .16 | .9 | 12/27/2024 | 3.A FE |
| 18972F-AC-6 | CLYDESDALE ACQUISITION HOLDINGS, INC. - | | 09/30/2022 | Redemption @ 100.00 | | 663 | 663 | 646 | .0 | .0 | .1 | .0 | .1 | .0 | 647 | .0 | .15 | .15 | .18 | 04/13/2029 | 4.B FE |
| 22704N-AD-4 | CROCS, INC. - TERM LOAN B | | 09/01/2022 | Redemption @ 100.00 | | 2,413 | 2,413 | 2,400 | .0 | .0 | .1 | .0 | .1 | .0 | 2,401 | .0 | .11 | .11 | .0 | 02/20/2029 | 5.B GI |
| 24022K-AB-5 | DCERT BUYER, INC. - INITIAL TERM LOAN (F | | 09/30/2022 | Redemption @ 100.00 | | 1,148 | 1,148 | 1,131 | .0 | .0 | .1 | .0 | .1 | .0 | 1,132 | .0 | .16 | .16 | .17 | 10/16/2026 | 4.B FE |
| 24440E-AB-3 | DEERFIELD DAKOTA HOLDING, LLC - INITIAL | | 09/30/2022 | Redemption @ 100.00 | | 789 | 789 | 785 | .0 | .0 | .0 | .0 | .0 | .0 | 785 | .0 | .4 | .4 | .16 | 04/09/2027 | 4.C FE |
| 26483N-AN-0 | DUN & BRADSTREET CORPORATION, THE - INIT | | 09/27/2022 | Redemption @ 100.00 | | 13,264 | 13,264 | 13,092 | .0 | .0 | .24 | .0 | .24 | .0 | 13,116 | .0 | .148 | .148 | .213 | 02/06/2026 | 4.A FE |
| 26881K-AC-8 | EP PURCHASER, LLC - TERM LOAN B | | 09/30/2022 | Redemption @ 100.00 | | 400 | 400 | 398 | .398 | .0 | .0 | .0 | .0 | .0 | 398 | .0 | .2 | .2 | .8 | 11/06/2028 | 4.A FE |
| 29279U-AB-2 | ENDURANCE INTERNATIONAL GROUP HOLDINGS, | | 09/30/2022 | Redemption @ 100.00 | | 756 | 756 | 709 | .0 | .0 | .2 | .0 | .2 | .0 | 712 | .0 | .44 | .44 | .7 | 02/10/2028 | 4.B FE |
| 29382X-AE-4 | ENTRAVISION COMMUNICATIONS CORPORATION - | | 09/30/2022 | Redemption @ 100.00 | | 1,401 | 1,401 | 1,378 | .0 | .0 | .5 | .0 | .5 | .0 | 1,383 | .0 | .18 | .18 | .24 | 11/29/2024 | 3.C FE |
| 30233P-AB-6 | EYECARE PARTNERS, LLC - INITIAL TERM LOA | | 09/30/2022 | Redemption @ 100.00 | | 758 | 758 | 761 | .0 | .0 | .0 | .0 | .0 | .0 | 762 | .0 | (.4) | (.4) | .20 | 02/18/2027 | 4.C FE |
| 31556P-AB-3 | GOLDEN NUGGET, INC. - TERM LOAN B | | 09/30/2022 | Redemption @ 100.00 | | 575 | 575 | 574 | .0 | .0 | .0 | .0 | .0 | .0 | 574 | .0 | .1 | .1 | .15 | 01/27/2029 | 5.B GI |
| 31732F-AR-7 | FILTRATION GROUP CORPORATION - 2021 INCR | | 09/30/2022 | Redemption @ 100.00 | | 1,000 | 1,000 | .998 | .998 | .0 | .0 | .0 | .0 | .0 | .998 | .0 | .2 | .2 | .30 | 10/21/2028 | 4.C FE |
| 31939H-AD-9 | FIRST BRANDS GROUP, LLC - 2021 TERM LOAN | | 09/30/2022 | Redemption @ 100.00 | | 2,292 | 2,292 | 2,292 | 2,292 | .0 | .0 | .0 | .0 | .0 | 2,292 | .0 | .0 | .0 | .57 | 03/30/2027 | 4.A FE |
| 33718F-AD-2 | FIRST STUDENT BIDCO INC. - INITIAL TERM | | 09/26/2022 | Redemption @ 100.00 | | 548 | 548 | 539 | .539 | .1 | .1 | .0 | .2 | .0 | 541 | .0 | .7 | .7 | .3 | 07/21/2028 | 3.C FE |
| 33903R-AY-5 | FLEETCOR TECHNOLOGIES OPERATING COMPANY, | | 09/30/2022 | Redemption @ 100.00 | | 1,616 | 1,616 | 1,588 | 1,588 | .0 | .3 | .0 | .3 | .0 | 1,592 | .0 | .24 | .24 | .34 | 04/28/2028 | 3.A FE |
| 35906E-AQ-3 | FRONTIER COMMUNICATIONS CORPORATION - TL | | 09/30/2022 | Redemption @ 100.00 | | 1,134 | 1,134 | 1,131 | .0 | .0 | .0 | .0 | .0 | .0 | 1,131 | .0 | .2 | .2 | .25 | 05/01/2028 | 4.B FE |
| 365556-AU-3 | JINGERSOLL-RAND SERVICES COMPANY - 2020 S | | 09/30/2022 | Redemption @ 100.00 | | 763 | 763 | 754 | .0 | .0 | .1 | .0 | .1 | .0 | 755 | .0 | .9 | .9 | .14 | 03/01/2027 | 3.A FE |
| 38017B-AN-6 | GO DADDY OPERATING COMPANY, LLC (GO FINA | | 09/30/2022 | Redemption @ 100.00 | | 2,098 | 2,098 | 2,090 | 2,085 | .5 | .3 | .0 | .8 | .0 | 2,093 | .0 | .5 | .5 | .34 | 02/15/2024 | 3.B FE |
| 38101J-AC-0 | GOLDEN ENTERTAINMENT, INC. - TERM B FACI | | 08/26/2022 | Redemption @ 100.00 | | 14,423 | 14,423 | 14,405 | .0 | .0 | .3 | .0 | .3 | .0 | 14,408 | .0 | .15 | .15 | .297 | 10/21/2024 | 3.C FE |
| 421300-AL-8 | HAYWARD INDUSTRIES, INC. - REFINANCING T | | 09/30/2022 | Redemption @ 100.00 | | 1,128 | 1,128 | 1,125 | 1,122 | .3 | .0 | .0 | .3 | .0 | 1,125 | .0 | .2 | .2 | .27 | 05/30/2028 | 4.B FE |
| 42236W-AQ-0 | HEARTLAND DENTAL, LLC - 2021 INCREMENTAL | | 09/30/2022 | Redemption @ 100.00 | | 756 | 756 | 737 | .0 | .0 | .2 | .0 | .2 | .0 | 739 | .0 | .17 | .17 | .13 | 04/30/2025 | 4.C FE |
| 43117L-AG-8 | HIGHTOWER HOLDING, LLC - INITIAL TERM LO | | 07/05/2022 | Redemption @ 100.00 | | 750 | 750 | 744 | 744 | .0 | .0 | .0 | .0 | .0 | 745 | .0 | .5 | .5 | .11 | 04/21/2028 | 4.C FE |
| 44108H-AJ-0 | HOSTESS BRANDS, LLC - 2019 REFINANCING T | | 09/30/2022 | Redemption @ 100.00 | | 769 | 769 | 737 | .0 | .0 | .3 | .0 | .3 | .0 | 740 | .0 | .29 | .29 | .1 | 08/03/2025 | 4.A FE |
| 44332E-AP-1 | HUB INTERNATIONAL LIMITED - INITIAL TERM | | 09/30/2022 | Redemption @ 100.00 | | 1,167 | 1,167 | 1,155 | .0 | .0 | .2 | .0 | .2 | .0 | 1,157 | .0 | .10 | .10 | .9 | 04/25/2025 | 4.B FE |
| 44332E-AU-0 | HUB INTERNATIONAL LIMITED - B-3 INCREMEN | | 07/01/2022 | Redemption @ 100.00 | | (.264) | (.264) | (.263) | .0 | .0 | .0 | .0 | .0 | .0 | (.263) | .0 | (.1) | (.1) | .0 | 04/25/2025 | 4.B FE |
| 44908X-AT-5 | HYLAND SOFTWARE, INC. - 2018 REFINANCING | | 09/30/2022 | Redemption @ 100.00 | | 1,164 | 1,164 | 1,157 | .0 | .0 | .2 | .0 | .2 | .0 | 1,159 | .0 | .5 | .5 | .41 | 07/01/2024 | 4.C FE |
| 44931Y-AD-9 | ICU MEDICAL, INC. - TERM LOAN B | | 09/30/2022 | Redemption @ 100.00 | | 850 | 850 | 846 | .0 | .0 | .0 | .0 | .0 | .0 | 846 | .0 | .4 | .4 | .12 | 01/08/2029 | 5.B GI |
| 44988L-AF-4 | IRB HOLDING CORP. - 2020 REPLACEMENT TER | | 07/05/2022 | Redemption @ 100.00 | | 1,166 | 1,166 | 1,157 | .0 | .0 | .1 | .0 | .1 | .0 | 1,158 | .0 | .7 | .7 | .9 | 02/05/2025 | 4.B FE |
| 44988L-AH-0 | IRB HOLDING CORP. - 2022 REPLACEMENT TER | | 07/05/2022 | Redemption @ 100.00 | | (.378) | (.378) | (.378) | .0 | .0 | .0 | .0 | .0 | .0 | (.378) | .0 | .0 | .0 | (.1) | 12/15/2027 | 4.B FE |
| 45567Y-AJ-4 | MH SUB I, LLC (MICRO HOLDING CORP.) - AM | | 09/30/2022 | Redemption @ 100.00 | | 1,567 | 1,567 | 1,551 | .0 | .0 | .3 | .0 | .3 | .0 | 1,554 | .0 | .13 | .13 | .28 | 09/13/2024 | 4.B FE |
| 45567Y-AL-0 | MH SUB I, LLC (MICRO HOLDING CORP.) - 20 | | 09/30/2022 | Redemption @ 100.00 | | 837 | 837 | 835 | 835 | .0 | .1 | .0 | .1 | .0 | 836 | .0 | .1 | .1 | .47 | 09/13/2024 | 4.B FE |
| 45780Y-AW-6 | INSTALLED BUILDING PRODUCTS, INC. - TERM | | 09/30/2022 | Redemption @ 100.00 | | 500 | 500 | 498 | 498 | .0 | .0 | .0 | .0 | .0 | 498 | .0 | .2 | .2 | .11 | 12/14/2028 | 3.B FE |
| 45784Q-AB-5 | INSULET CORPORATION - TERM B LOAN | | 09/30/2022 | Redemption @ 100.00 | | 1,131 | 1,131 | 1,125 | .0 | .0 | .1 | .0 | .1 | .0 | 1,126 | .0 | .5 | .5 | .27 | 05/04/2028 | 4.A FE |
| 48254E-AB-7 | KKR APPLE BIDCO, LLC - INITIAL TERM LOAN | | 09/30/2022 | Redemption @ 100.00 | | 750 | 750 | 748 | 747 | .0 | .0 | .0 | .0 | .0 | 748 | .0 | .2 | .2 | .20 | 09/22/2028 | 5.B GI |
| 50217U-AS-6 | LTI HOLDINGS, INC. - INITIAL TERM LOAN (| | 09/30/2022 | Redemption @ 100.00 | | 1,160 | 1,160 | 1,147 | 1,145 | .2 | .3 | .0 | .4 | .0 | 1,150 | .0 | .10 | .10 | .32 | 09/06/2025 | 4.C FE |
| 50220K-AB-0 | LS GROUP OPOC ACQUISITION LLC (LS GROUP | | 07/05/2022 | Redemption @ 100.00 | | 1,136 | 1,136 | 1,128 | .0 | .0 | .1 | .0 | .1 | .0 | 1,128 | .0 | .8 | .8 | .2 | 11/02/2027 | 4.B FE |
| 55315Q-AF-3 | MJH HEALTHCARE HOLDINGS, LLC | | 09/30/2022 | Redemption @ 100.00 | | 675 | 675 | 665 | .0 | .0 | .1 | .0 | .1 | .0 | 666 | .0 | .9 | .9 | .10 | 01/28/2029 | 5.B GI |
| 55328H-AK-7 | MPH ACQUISITION HOLDINGS LLC - INITIAL T | | 09/30/2022 | Redemption @ 100.00 | | 375 | 375 | 362 | 360 | .2 | .1 | .0 | .3 | .0 | 364 | .0 | .11 | .11 | .9 | 09/01/2028 | 4.A FE |
| 57723C-AR-0 | MATTRESS FIRM, INC. - TERM LOAN (2021) | | 07/01/2022 | Various | | 751 | 750 | 739 | .0 | .0 | .1 | .0 | .1 | .0 | 740 | .0 | .11 | .11 | .11 | 09/25/2028 | 4.A FE |
| 57776D-AE-3 | MENTUM GOVERNMENT SERVICES HOLDINGS LLC | | 09/30/2022 | Redemption @ 100.00 | | 438 | 438 | 435 | .0 | .0 | .0 | .0 | .0 | .0 | 436 | .0 | .2 | .2 | .12 | 02/15/2029 | 4.A FE |
| 58503U-AC-7 | MEDLINE BORROWER, LP - INITIAL DOLLAR TE | | 07/01/2022 | Redemption @ 100.00 | | .0 | .0 | (.11) | .0 | .0 | .1 | .0 | .1 | .0 | (.11) | .0 | .11 | .11 | .0 | 10/23/2028 | 4.A FE |
| 59408U-AB-3 | MICHAELS COMPANIES, INC. THE - TERM B LO | | 09/30/2022 | Redemption @ 100.00 | | 752 | 752 | 746 | 744 | .3 | .1 | .0 | .3 | .0 | 747 | .0 | .5 | .5 | .27 | 04/15/2028 | 4.B FE |
| 59835X-AC-8 | MIDWEST PHYSICIAN ADMINISTRATIVE SERVICE | | 09/30/2022 | Redemption @ 100.00 | | 477 | 477 | 475 | 474 | .1 | .0 | .0 | .1 | .0 | 475 | .0 | .2 | .2 | .22 | 03/12/2028 | 4.B FE |
| 62908H-AD-7 | NEP GROUP, INC. - INITIAL DOLLAR TERM LO | | 09/30/2022 | Redemption @ 100.00 | | 387 | 387 | 371 | .0 | .0 | .2 | .0 | .2 | .0 | 374 | .0 | .13 | .13 | .31 | 10/20/2025 | 4.B FE |
| 62908H-AK-1 | NEP GROUP, INC. - INCREMENTAL TLB | | 09/01/2022 | Redemption @ 100.00 | | 1,250 | 1,250 | 1,238 | 1,234 | .3 | .2 | .0 | .5 | .0 | 1,239 | .0 | .11 | .11 | .25 | 10/20/2025 | 4.C FE |
| 63939W-AG-8 | WAYSTAR TECHNOLOGIES, INC. - INITIAL TER | | 09/30/2022 | Redemption @ 100.00 | | 1,148 | 1,148 | 1,124 | .0 | .0 | .2 | .0 | .2 | .0 | 1,126 | .0 | .22 | .22 | .25 | 10/22/2026 | 4.B FE |
| 64072U-AE-2 | CSC HOLDINGS, LLC (FKA CSC HOLDINGS INC. | | 07/15/2022 | Redemption @ 100.00 | | 1,180 | 1,180 | 1,158 | 1,159 | .0 | .3 | .0 | .3 | .0 | 1,162 | .0 | .18 | .18 | .14 | 07/17/2025 | 3.C FE |
| 64072U-AK-8 | CSC HOLDINGS, LLC (FKA CSC HOLDINGS INC. | | 07/15/2022 | Redemption @ 100.00 | | 765 | 765 | 745 | .0 | .0 | .1 | .0 | .1 | .0 | 747 | .0 | .19 | .19 | .9 | 04/15/2027 | 3.C FE |
| 67053N-AK-0 | NUMERICAL CABLE U.S. LLC - USD TLB-11 TERM L | | 07/29/2022 | Redemption @ 100.00 | | 789 | 789 | 754 | .0 | .0 | .1 | .0 | .1 | .0 | 755 | .0 | .34 | .34 | .4 | 07/31/2025 | 4.B FE |
| 69291L-AB-2 | PECF USS INTERMEDIATE HOLDING III CORP | | 09/30/2022 | Redemption @ 100.00 | | 1,338 | 1,338 | 1,331 | 1,331 | .0 | .1 | .0 | .1 | .0 | 1,332 | .0 | .6 | .6 | .28 | 12/15/2028 | 4.C FE |
| 69515E-AH-5 | PACKAGING COORDINATORS MIDCO, INC. - TER | | 09/30/2022 | Redemption @ 100.00 | | 465 | 465 | 464 | .0 | .0 | .0 | .0 | .0 | .0 | 464 | .0 | .1 | .1 | .18 | 11/30/2027 | 4.C FE |

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE HANOVER INSURANCE COMPANY

SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|--|--|--------------|------------------|-----------------------|---------------------------------|--------------------|------------|----------------|--|--|--|---|---|---|---|--|---|-------------------------------------|---|--|--|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | For- eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid- eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor- tization)/ Accretion | Current Year's Other Than Temporary Impairment Recogn- ized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con- tractual Maturity Date | NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol |
| 70323K-AE-8 | PATHWAY VET ALLIANCE LLC - 2021 REPLACEM | | 09/30/2022 | Redemption @ 100.00 | | 1,020 | 1,020 | 1,015 | 1,015 | .0 | .1 | .0 | .1 | .0 | 1,016 | .0 | .4 | .4 | .38 | 03/31/2027 | 4.C FE |
| 70476X-AK-1 | PETVET CARE CENTERS, LLC (FKA PEARL INTE | | 09/30/2022 | Redemption @ 100.00 | | 1,539 | 1,539 | 1,497 | .0 | .0 | .5 | .0 | .5 | .0 | 1,501 | .0 | .38 | .38 | .19 | 02/14/2025 | 4.B FE |
| 70533D-AF-7 | PEDIATRIC ASSOCIATES HOLDING COMPANY, LL | | 09/30/2022 | Redemption @ 100.00 | | .695 | .695 | .691 | .0 | .0 | .0 | .0 | .0 | .0 | .691 | .0 | .3 | .3 | .8 | 12/29/2028 | 4.B FE |
| 70757D-AZ-2 | PENN NATIONAL GAMING, INC. - TERM LOAN B | | 09/30/2022 | Redemption @ 100.00 | | .613 | .613 | .608 | .0 | .0 | .0 | .0 | .0 | .0 | .608 | .0 | .4 | .4 | .6 | 05/03/2029 | 3.C FE |
| 71360H-AB-3 | PERATON CORP. - TERM B LOAN (FIRST LIEN) | | 09/30/2022 | Redemption @ 100.00 | | .756 | .756 | .747 | .0 | .0 | .1 | .0 | .1 | .0 | .748 | .0 | .8 | .8 | .23 | 02/01/2028 | 4.A FE |
| 71601H-AB-2 | PETCO HEALTH AND WELLNESS COMPANY, INC. | | 09/30/2022 | Redemption @ 100.00 | | .758 | .758 | .725 | .0 | .0 | .2 | .0 | .2 | .0 | .727 | .0 | .30 | .30 | .13 | 03/03/2028 | 4.A FE |
| 71677H-AL-9 | PETSMART LLC - INITIAL TERM LOAN | | 07/29/2022 | Redemption @ 100.00 | | 1,134 | 1,134 | 1,071 | .0 | .0 | .2 | .0 | .2 | .0 | 1,073 | .0 | .61 | .61 | .8 | 02/11/2028 | 4.A FE |
| 72431H-AD-2 | CORNERSTONE BUILDING BRANDS, INC. - TRAN | | 09/30/2022 | Redemption @ 100.00 | | 1,134 | 1,134 | 1,115 | .0 | .0 | .2 | .0 | .2 | .0 | 1,117 | .0 | .17 | .17 | .25 | 04/12/2028 | 4.B FE |
| 73044E-AB-0 | PODS, LLC - INITIAL TERM LOAN | | 09/30/2022 | Redemption @ 100.00 | | .675 | .675 | .668 | .668 | .0 | .1 | .0 | .1 | .0 | .669 | .0 | .6 | .6 | .23 | 03/31/2028 | 4.B FE |
| 73108R-AB-4 | POLARIS NEWCO, LLC - DOLLAR TERM LOAN (F | | 09/30/2022 | Redemption @ 100.00 | | .526 | .526 | .525 | .0 | .0 | .0 | .0 | .0 | .0 | .525 | .0 | .1 | .1 | .15 | 06/02/2028 | 4.C FE |
| 74839X-AF-6 | QUIKRETE HOLDINGS, INC. - INITIAL LOAN (| | 07/05/2022 | Redemption @ 100.00 | | 1,081 | 1,081 | 1,072 | 1,068 | .4 | .1 | .0 | .5 | .0 | 1,073 | .0 | .8 | .8 | .19 | 02/01/2027 | 3.C FE |
| 75605V-AD-4 | REALPAGE, INC. - INITIAL TERM LOAN (FIRS | | 07/05/2022 | Redemption @ 100.00 | | 1,500 | 1,500 | 1,491 | 1,491 | .0 | .1 | .0 | .1 | .0 | 1,491 | .0 | .9 | .9 | .24 | 04/24/2028 | 4.B FE |
| 78249L-AD-2 | RUSSELL INVESTMENTS US INSTITUTIONAL HOL | | 07/28/2022 | Redemption @ 100.00 | | (1,589) | (1,589) | (1,625) | .0 | .1 | .0 | .1 | .0 | .0 | (1,624) | .0 | .36 | .36 | .0 | 05/30/2025 | 3.C FE |
| 78466D-BF-0 | SS&C TECHNOLOGIES HOLDINGS, INC. - TERM | | 09/30/2022 | Redemption @ 100.00 | | 1,286 | 1,286 | 1,278 | 1,270 | .8 | .2 | .0 | .10 | .0 | 1,280 | .0 | .6 | .6 | .26 | 04/16/2025 | 3.B FE |
| 78466Y-AN-8 | SRS DISTRIBUTION INC. - 2021 REFINANCING | | 07/29/2022 | Redemption @ 100.00 | | .752 | .752 | .738 | .737 | .1 | .1 | .0 | .2 | .0 | .739 | .0 | .13 | .13 | .7 | 06/02/2028 | 4.C FE |
| 78466Y-AQ-1 | SRS DISTRIBUTION INC. - TERM LOAN | | 07/29/2022 | Redemption @ 100.00 | | .0 | .0 | .1 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .1 | (1) | (1) | .2 | 06/02/2028 | 4.C FE |
| 80875A-AT-8 | SCIENTIFIC GAMES CORPORATION - FIRST LIE | | 09/30/2022 | Redemption @ 100.00 | | .900 | .900 | .893 | .0 | .0 | .0 | .0 | .0 | .0 | .894 | .0 | .6 | .6 | .15 | 04/14/2029 | 5.B GI |
| 81527C-AL-1 | SEDCWICK CLAIMS MANAGEMENT SERVICES, INC | | 09/30/2022 | Redemption @ 100.00 | | 1,157 | 1,157 | 1,127 | 1,125 | .4 | .5 | .0 | .9 | .0 | 1,134 | .0 | .23 | .23 | .19 | 12/31/2025 | 4.B FE |
| 84546S-AU-7 | SOUTHWESTERN ENERGY - TL | | 09/30/2022 | Redemption @ 100.00 | | .675 | .675 | .673 | .673 | .0 | .0 | .0 | .0 | .0 | .674 | .0 | .1 | .1 | .17 | 06/22/2027 | 2.B FE |
| 855031-AQ-3 | STAPLES, INC. - 2019 REFINANCING NEW TER | | 08/01/2022 | Redemption @ 100.00 | | .385 | .385 | .374 | .371 | .3 | .1 | .0 | .4 | .0 | .375 | .0 | .9 | .9 | .12 | 04/16/2026 | 4.C FE |
| 86880N-AX-1 | SURGERY CENTER HOLDINGS, INC. - 2021 NEW | | 09/30/2022 | Redemption @ 100.00 | | 1,134 | 1,134 | 1,134 | .0 | .0 | .0 | .0 | .0 | .0 | 1,134 | .0 | .0 | .0 | .33 | 08/31/2026 | 4.C FE |
| 87159J-AH-7 | SYNAPTICS INCORPORATED - TERM LOAN | | 09/30/2022 | Redemption @ 100.00 | | .250 | .250 | .249 | .249 | .0 | .0 | .0 | .0 | .0 | .249 | .0 | .1 | .1 | .3 | 12/02/2028 | 3.A FE |
| 87876G-AF-9 | TECTA AMERICA CORP. - TERM LOAN (FIRST L | | 09/30/2022 | Redemption @ 100.00 | | .705 | .705 | .665 | .0 | .0 | .2 | .0 | .2 | .0 | .667 | .0 | .39 | .39 | .7 | 04/10/2028 | 4.C FE |
| 87876H-AC-4 | TECOSTAR HOLDINGS, INC. - 2017 TERM LOAN | | 07/01/2022 | Jefferies & Co., Inc. | | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | 1,141 | 05/01/2024 | 4.C FE |
| 88023H-AF-7 | TEMPO ACQUISITION, LLC - TERM LOAN B | | 09/30/2022 | Redemption @ 100.00 | | 1,125 | 1,125 | 1,124 | .0 | .0 | .0 | .0 | .0 | .0 | 1,124 | .0 | .1 | .1 | .22 | 08/31/2028 | 3.C FE |
| 89334G-AZ-7 | TRANS UNION LLC - TERM LOAN B | | 09/30/2022 | Redemption @ 100.00 | | 1,013 | 1,013 | 1,010 | 1,009 | .1 | .0 | .0 | .1 | .0 | 1,010 | .0 | .2 | .2 | .25 | 12/01/2028 | 3.B FE |
| 89364M-BQ-6 | TRANSIGM INC. - TRANCHE E REFINANCING T | | 09/30/2022 | Redemption @ 100.00 | | 3,189 | 3,189 | 3,150 | 3,139 | .7 | .7 | .0 | .20 | .0 | 3,159 | .0 | .30 | .30 | .63 | 05/30/2025 | 4.A FE |
| 89435T-AB-0 | TRVERSE MIDSTREAM PARTNERS LLC - ADVANC | | 07/27/2022 | Redemption @ 100.00 | | 10,000 | 10,000 | 9,950 | 9,944 | .9 | .10 | .0 | .19 | .0 | 9,963 | .0 | .37 | .37 | .646 | 09/27/2024 | 4.C FE |
| 89705D-AK-8 | TRONOX FINANCE LLC - FIRST LIEN TERM LOA | | 09/30/2022 | Redemption @ 100.00 | | 1,075 | 1,075 | 1,064 | .0 | .0 | .1 | .0 | .1 | .0 | 1,065 | .0 | .10 | .10 | .15 | 04/04/2029 | 3.B FE |
| 90351H-AE-8 | US FOODS HOLDING CORP. - COV-LITE TLB | | 09/30/2022 | Redemption @ 100.00 | | 32,947 | 32,947 | 32,906 | 32,892 | .14 | .4 | .0 | .19 | .0 | 32,911 | .0 | .36 | .36 | .929 | 11/22/2028 | 4.A FE |
| 90351N-AE-5 | USI, INC. (FKA COMPASS INVESTORS INC.) - | | 09/30/2022 | Redemption @ 100.00 | | 1,176 | 1,176 | 1,159 | .0 | .0 | .4 | .0 | .4 | .0 | 1,163 | .0 | .13 | .13 | .23 | 05/16/2024 | 4.B FE |
| 90385K-AK-7 | UKG INC. - TERM LOAN (1ST LIEN) | | 09/30/2022 | Redemption @ 100.00 | | .625 | .625 | .621 | .621 | .3 | .0 | .0 | .4 | .0 | .625 | .0 | .0 | .0 | .0 | 05/04/2026 | 4.C FE |
| 91809E-AE-1 | UTZ QUALITY FOODS, LLC - 2021 NEW TERM L | | 09/30/2022 | Redemption @ 100.00 | | .759 | .759 | .722 | .0 | .0 | .2 | .0 | .2 | .0 | .724 | .0 | .36 | .36 | .9 | 01/20/2028 | 4.B FE |
| 94254P-AC-4 | WATLOW ELECTRIC MANUFACTURING COMPANY - | | 09/30/2022 | Redemption @ 100.00 | | .754 | .754 | .747 | .744 | .3 | .1 | .0 | .4 | .0 | .748 | .0 | .6 | .6 | .33 | 03/02/2028 | 4.B FE |
| 96208U-AT-8 | WEX INC. - TERM B LOAN | | 09/30/2022 | Redemption @ 100.00 | | .754 | .754 | .745 | .744 | .1 | .1 | .0 | .2 | .0 | .746 | .0 | .8 | .8 | .19 | 03/31/2028 | 3.C FE |
| 96350T-AC-4 | WHITE CAP BUYER, LLC - INITIAL CLOSING D | | 07/29/2022 | Redemption @ 100.00 | | 1,500 | 1,500 | 1,500 | .0 | .0 | .0 | .0 | .0 | .0 | 1,500 | .0 | .0 | .0 | .34 | 10/19/2027 | 4.B FE |
| 96825H-AF-9 | WILLIAM MORRIS ENDEAVOR ENTERTAINMENT, L | | 09/30/2022 | Redemption @ 100.00 | | 41,597 | 41,597 | 41,129 | .0 | .0 | .92 | .0 | .92 | .0 | 41,220 | .0 | .376 | .376 | .919 | 05/18/2025 | 4.C FE |
| 98975V-AM-8 | FLUIDRA, S.A. - TERM LOAN B | | 09/30/2022 | Redemption @ 100.00 | | .425 | .425 | .424 | .0 | .0 | .0 | .0 | .0 | .0 | .424 | .0 | .1 | .1 | .18 | 01/29/2029 | 3.B FE |
| 06901L-AH-0 | 1011778 B.C. UNLIMITED LIABILITY COMPANY | A | 09/29/2022 | Redemption @ 100.00 | | .763 | .763 | .746 | .746 | .0 | .3 | .0 | .3 | .0 | .749 | .0 | .15 | .15 | .16 | 11/19/2026 | 3.A FE |
| 08614Y-AD-5 | XPLORNET COMMUNICATIONS INC. - REFINANCI | A | 09/30/2022 | Redemption @ 100.00 | | 1,880 | 1,880 | 1,871 | .0 | .0 | .0 | .0 | .0 | .0 | 1,871 | .0 | .8 | .8 | .31 | 10/02/2028 | 4.C FE |
| 09413P-BD-4 | BAUSCH HEALTH COMPANIES INC. - TERM LOAN | A | 09/30/2022 | Redemption @ 100.00 | | 6,250 | 6,250 | 6,128 | .0 | .16 | .0 | .16 | .0 | .0 | 6,144 | .0 | .106 | .106 | .103 | 02/01/2027 | 4.B FE |
| 06000E-AB-8 | MESSER INDUSTRIES GMBH - INITIAL TERM B- | | 09/30/2022 | Redemption @ 100.00 | | 13,304 | 13,304 | 13,191 | 13,158 | .33 | .20 | .0 | .53 | .0 | 13,211 | .0 | .93 | .93 | .286 | 03/02/2026 | 3.C FE |
| F6456U-AB-9 | BANIJAY ENTERTAINMENT S.A.S. - FACILITY | C | 09/30/2022 | Redemption @ 100.00 | | 1,139 | 1,139 | 1,124 | .0 | .0 | .3 | .0 | .3 | .0 | 1,127 | .0 | .13 | .13 | .20 | 03/01/2025 | 4.A FE |
| 12210T-AE-5 | CURIUM BIDCO S.A R.L. - ADDITIONAL SENIO | D | 07/26/2022 | Redemption @ 100.00 | | 1,488 | 1,488 | 1,465 | .0 | .0 | .1 | .0 | .1 | .0 | 1,466 | .0 | .21 | .21 | .0 | 12/02/2027 | 4.B FE |
| 12210T-AE-5 | CURIUM BIDCO S.A R.L. - ADDITIONAL SENIO | D | 07/26/2022 | Redemption @ 100.00 | | .0 | .0 | .4 | .0 | .0 | .0 | .0 | .0 | .0 | .4 | .0 | (4) | (4) | .0 | 12/02/2027 | 5.B GI |
| 18908Y-AE-8 | SUNSHINE LUXEMBOURG VII S.A R.L. - FACIL | D | 09/30/2022 | Redemption @ 100.00 | | 1,134 | 1,134 | 1,125 | .0 | .0 | .1 | .0 | .1 | .0 | 1,126 | .0 | .7 | .7 | .34 | 10/01/2026 | 4.C FE |
| 19901E-AE-7 | ZACAPA S.A R.L. - FIRST LIEN TERM LOAN | D | 09/30/2022 | Redemption @ 100.00 | | 1,500 | 1,500 | 1,492 | .0 | .0 | .1 | .0 | .1 | .0 | 1,492 | .0 | .8 | .8 | .41 | 03/22/2029 | 4.C FE |
| N6949K-AB-7 | PEARLS (NETHERLANDS) BIDCO B.V. - TERM L | D | 09/30/2022 | Redemption @ 100.00 | | .738 | .738 | .736 | .0 | .0 | .0 | .0 | .0 | .0 | .736 | .0 | .2 | .2 | .21 | 02/26/2029 | 4.B FE |
| P2121Y-AN-8 | CARNIVAL CORPORATION - INITIAL ADVANCE | | 09/30/2022 | Redemption @ 100.00 | | 1,525 | 1,525 | 1,510 | .0 | .0 | .3 | .0 | .3 | .0 | 1,512 | .0 | .13 | .13 | .37 | 06/30/2025 | 3.C FE |
| 1909999999. Subtotal - Bonds - Unaffiliated Bank Loans | | | | | | 434,124 | 434,123 | 429,151 | 163,818 | 176 | 490 | 0 | 666 | 0 | 429,659 | 0 | 4,465 | 4,465 | 8,965 | XXX | XXX |
| 2509999997. Total - Bonds - Part 4 | | | | | | 94,305,423 | 94,638,582 | 94,767,399 | 88,485,138 | 2,678 | (536,466) | 0 | (533,788) | 0 | 94,688,773 | 0 | (383,897) | (383,897) | 2,578,875 | XXX | XXX |
| 2509999998. Total - Bonds - Part 5 | | | | | | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 2509999999. Total - Bonds | | | | | | 94,305,423 | 94,638,582 | 94,767,399 | 88,485,138 | 2,678 | (536,466) | 0 | (533,788) | 0 | 94,688,773 | 0 | (383,897) | (383,897) | 2,578,875 | XXX | XXX |

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE HANOVER INSURANCE COMPANY

SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|--|--------------------------|--------------|------------------|--------------------------|---------------------------------|--------------------|-----------|----------------|--|--|--|---|---|---|---|--|---|-------------------------------------|---|--|--|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident- ification | Description | For- eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid- eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor- tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog- nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con- tractual Maturity Date | NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol |
| 4509999997. Total - Preferred Stocks - Part 4 | | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 4509999998. Total - Preferred Stocks - Part 5 | | | | | | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 4509999999. Total - Preferred Stocks | | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| ..65339F-10-1 | NEXTERA ENERGY ORD | | ..07/07/2022 .. | Fidelity Capital Markets |5,200.000 |417,498 | |145,000 |485,472 |(340,472) |0 |0 |(340,472) |0 |145,000 |0 |272,498 |272,498 |4,420 | | |
| ..670837-10-3 | OGE ENERGY ORD | | ..08/17/2022 .. | Fidelity Capital Markets |11,040.000 |456,386 | |358,115 |423,715 |(65,600) |0 |0 |(65,600) |0 |358,115 |0 |98,271 |98,271 |13,579 | | |
| ..84857L-10-1 | SPIRE ORD | | ..07/01/2022 .. | Fidelity Capital Markets |0.000 |0 | |0 |0 |0 |0 |0 |0 |0 |0 |0 |0 |0 |1,863 | | |
| 5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded | | | | | | 873,885 | XXX | 503,116 | 909,187 | (406,072) | 0 | 0 | (406,072) | 0 | 503,116 | 0 | 370,769 | 370,769 | 19,862 | XXX | XXX |
| ..41199A-10-5 | Hanover New Jersey | | ..09/29/2022 .. | Return of Capital |0.000 |4,809,478 | |4,809,478 |4,809,478 |0 |0 |0 |0 |0 |4,809,478 |0 |0 |0 |0 | | |
| 5919999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Publicly Traded | | | | | | 4,809,478 | XXX | 4,809,478 | 4,809,478 | 0 | 0 | 0 | 0 | 0 | 4,809,478 | 0 | 0 | 0 | 0 | XXX | XXX |
| 5989999997. Total - Common Stocks - Part 4 | | | | | | 5,683,363 | XXX | 5,312,594 | 5,718,665 | (406,072) | 0 | 0 | (406,072) | 0 | 5,312,594 | 0 | 370,769 | 370,769 | 19,862 | XXX | XXX |
| 5989999998. Total - Common Stocks - Part 5 | | | | | | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 5989999999. Total - Common Stocks | | | | | | 5,683,363 | XXX | 5,312,594 | 5,718,665 | (406,072) | 0 | 0 | (406,072) | 0 | 5,312,594 | 0 | 370,769 | 370,769 | 19,862 | XXX | XXX |
| 5999999999. Total - Preferred and Common Stocks | | | | | | 5,683,363 | XXX | 5,312,594 | 5,718,665 | (406,072) | 0 | 0 | (406,072) | 0 | 5,312,594 | 0 | 370,769 | 370,769 | 19,862 | XXX | XXX |
| 6009999999 - Totals | | | | | | 99,988,786 | XXX | 100,079,993 | 94,203,803 | (403,393) | (536,466) | 0 | (939,860) | 0 | 100,001,366 | 0 | (13,128) | (13,128) | 2,598,737 | XXX | XXX |

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

| 1 | 2 | 3 | 4 | 5 | Book Balance at End of Each Month During Current Quarter | | | 9 |
|--|------|------------------|--|--|---|---------------|---------------|-----|
| | | | | | 6 | 7 | 8 | |
| | | | | | First Month | Second Month | Third Month | |
| Depository | Code | Rate of Interest | Amount of Interest Received During Current Quarter | Amount of Interest Accrued at Current Statement Date | | | | * |
| Deutsche Bank Trust Co Americas | | 0.000 | 0 | 0 | (127,033,696) | (119,075,226) | (133,642,739) | XXX |
| Wells Fargo Bank N.A. | | 0.000 | 0 | 0 | 13,184,341 | 5,875,949 | 4,794,102 | XXX |
| BB&T Bank | | 0.000 | 0 | 0 | 6,420,499 | 3,148,965 | (1,105,191) | XXX |
| PNC Bank | | 0.000 | 0 | 0 | 25,245,930 | 38,283,866 | 31,099,031 | XXX |
| Bank of NY Mellon | | 0.000 | 0 | 0 | 9,197,395 | 9,004,409 | 12,645,220 | XXX |
| Bank of America | | 0.000 | 0 | 0 | (9,056,365) | (5,284,001) | (1,831,321) | XXX |
| 0199998. Deposits in ... 3 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories | XXX | XXX | 0 | 0 | 796,483 | 841,572 | 812,557 | XXX |
| 0199999. Totals - Open Depositories | XXX | XXX | 0 | 0 | (81,245,413) | (67,204,466) | (87,228,341) | XXX |
| 0299998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories | XXX | XXX | 0 | 0 | 0 | 0 | 0 | XXX |
| 0299999. Totals - Suspended Depositories | XXX | XXX | 0 | 0 | 0 | 0 | 0 | XXX |
| 0399999. Total Cash on Deposit | XXX | XXX | 0 | 0 | (81,245,413) | (67,204,466) | (87,228,341) | XXX |
| 0499999. Cash in Company's Office | XXX | XXX | XXX | XXX | 0 | 0 | 0 | XXX |
| | | | | | | | | |
| | | | | | | | | |
| | | | | | | | | |
| | | | | | | | | |
| | | | | | | | | |
| | | | | | | | | |
| 0599999. Total - Cash | XXX | XXX | 0 | 0 | (81,245,413) | (67,204,466) | (87,228,341) | XXX |

SCHEDULE E - PART 2 - CASH EQUIVALENTS

[illegible]



SUPPLEMENT FOR THE QUARTER ENDING SEPTEMBER 30, 2022 OF THE HANOVER INSURANCE COMPANY

DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For The Period Ended SEPTEMBER 30, 2022

NAIC Group Code 0088 NAIC Company Code 22292
Company Name HANOVER INSURANCE COMPANY

If the reporting entity writes any director and officer (D&O) business, please provide the following:

1. Monoline Policies

| 1 Direct Written Premium | 2 Direct Earned Premium | 3 Direct Losses Incurred |
|--------------------------------|-------------------------------|--------------------------------|
| \$ 19,224,521 | \$ 18,227,486 | \$ (472,760) |

2. Commercial Multiple Peril (CMP) Packaged Policies

- 2.1 Does the reporting entity provide D&O liability coverage as part of a CMP packaged policy?

Yes [X] No []
- 2.2 Can the direct premium earned for D&O liability coverage provided as part of a CMP packaged policy be quantified or estimated?

Yes [X] No []
- 2.3 If the answer to question 2.2 is yes, provide the quantified or estimated direct premium earned amount for D&O liability coverage in CMP packaged policies

2.31 Amount quantified:

\$ 45,104

2.32 Amount estimated using reasonable assumptions:

\$ 0
- 2.4 If the answer to question 2.1 is yes, provide direct losses incurred (losses paid plus change in case reserves) for the D&O liability coverage provided in CMP packaged policies.

\$ 0