



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2022  
OF THE CONDITION AND AFFAIRS OF THE

Citizens Insurance Company of America

NAIC Group Code 0088 0088 NAIC Company Code 31534 Employer's ID Number 38-0421730  
(Current) (Prior)

Organized under the Laws of Michigan, State of Domicile or Port of Entry MI

Country of Domicile United States of America

Incorporated/Organized 05/29/1974 Commenced Business 08/08/1974

Statutory Home Office 808 North Highlander Way, Howell, MI, US 48843-1070  
(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

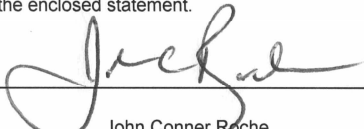


<u>Jeffrey Mark Farber, Executive Vice President &amp; CFO</u>	<u>Dennis Francis Kerrigan Jr., Executive Vice President &amp; GC</u>	<u>Richard William Lavey, Executive Vice President</u>
<u>Willard Ty-Lunn Lee, Executive Vice President</u>	<u>Denise Maureen Lowsley, Executive Vice President</u>	<u>Bryan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

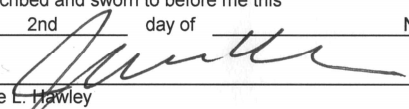
DIRECTORS OR TRUSTEES

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

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 President	 Charles Frederick Cronin Senior Vice President & Secretary	 Nathaniel William Clarkin Vice President & Treasurer
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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.....



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 .....	1,206,895,942	0	1,206,895,942	1,128,784,182
2. Stocks:				
2.1 Preferred stocks .....	0	0	0	0
2.2 Common stocks .....	105,542,333	0	105,542,333	168,027,072
3. Mortgage loans on real estate:				
3.1 First liens .....	0	0	0	0
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$ .....0 encumbrances) .....	3,889,150	0	3,889,150	3,561,663
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 (\$ .....(15,743,591) ), cash equivalents (\$ .....26,396,685 ) and short-term investments (\$ .....0 ) .....	10,653,094	0	10,653,094	36,209,817
6. Contract loans (including \$ .....0 premium notes) .....	0	0	0	0
7. Derivatives .....	0	0	0	0
8. Other invested assets .....	83,117,634	0	83,117,634	78,171,086
9. Receivables for securities .....	30,215	0	30,215	148,043
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) .....	1,410,128,368	0	1,410,128,368	1,414,901,863
13. Title plants less \$ .....0 charged off (for Title insurers only) .....	0	0	0	0
14. Investment income due and accrued .....	7,213,080	0	7,213,080	7,511,890
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection .....	3,050,380	483,872	2,566,508	951,765
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ .....0 earned but unbilled premiums) .....	251,223,477	0	251,223,477	251,522,513
15.3 Accrued retrospective premiums (\$ .....0 ) and contracts subject to redetermination (\$ .....0 ) .....	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers .....	52,373,800	0	52,373,800	50,912,744
16.2 Funds held by or deposited with reinsured companies .....	0	0	0	0
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 .....	11,434,157	0	11,434,157	0
18.2 Net deferred tax asset .....	21,079,697	0	21,079,697	9,897,301
19. Guaranty funds receivable or on deposit .....	5,807	0	5,807	8,809
20. Electronic data processing equipment and software .....	42,246,261	42,246,261	0	0
21. Furniture and equipment, including health care delivery assets (\$ .....0 ) .....	77,305	77,305	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 .....	66,294,584	0	66,294,584	34,199,505
24. Health care (\$ .....0 ) and other amounts receivable .....	0	0	0	0
25. Aggregate write-ins for other than invested assets .....	57,567,974	332,785	57,235,189	244,182,083
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) .....	1,922,694,890	43,140,223	1,879,554,667	2,014,088,473
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	0	0	0	0
28. Total (Lines 26 and 27)	1,922,694,890	43,140,223	1,879,554,667	2,014,088,473
DETAILS OF WRITE-INS				
1101. ....	0	0	0	0
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. Miscellaneous Accounts Receivable .....	57,567,974	332,785	57,235,189	64,920,963
2502. Michigan Catastrophic Claims Association Refund Receivable .....	0	0	0	179,261,120
2503. ....				
2598. Summary of remaining write-ins for Line 25 from overflow page .....	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	57,567,974	332,785	57,235,189	244,182,083

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE CITIZENS INSURANCE COMPANY OF AMERICA

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31, Prior Year
1. Losses (current accident year \$ 227,591,000 )	485,153,045	461,436,879
2. Reinsurance payable on paid losses and loss adjustment expenses	0	0
3. Loss adjustment expenses	78,150,110	75,491,264
4. Commissions payable, contingent commissions and other similar charges	31,885,611	39,548,820
5. Other expenses (excluding taxes, licenses and fees)	507,902	1,183,937
6. Taxes, licenses and fees (excluding federal and foreign income taxes)	17,510,258	20,776,931
7.1 Current federal and foreign income taxes (including \$ 0 on realized capital gains (losses))	0	4,140,198
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 \$ 305,466,038 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)	490,959,642	477,882,491
10. Advance premium	13,049,518	7,354,805
11. Dividends declared and unpaid:		
11.1 Stockholders	0	0
11.2 Policyholders	15,000	15,000
12. Ceded reinsurance premiums payable (net of ceding commissions)	814,748	(1,305,337)
13. Funds held by company under reinsurance treaties	0	0
14. Amounts withheld or retained by company for account of others	12,272	13,037
15. Remittances and items not allocated	4,664,095	5,291,517
16. Provision for reinsurance (including \$ 0 certified)	0	0
17. Net adjustments in assets and liabilities due to foreign exchange rates	0	0
18. Drafts outstanding	0	0
19. Payable to parent, subsidiaries and affiliates	0	0
20. Derivatives	0	0
21. Payable for securities	4,921,670	11,092,314
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	2,695,063	182,496,278
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25)	1,130,338,934	1,285,418,134
27. Protected cell liabilities	0	0
28. Total liabilities (Lines 26 and 27)	1,130,338,934	1,285,418,134
29. Aggregate write-ins for special surplus funds	0	0
30. Common capital stock	3,400,000	3,400,000
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	150,844,600	150,844,600
35. Unassigned funds (surplus)	594,971,133	574,425,739
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)	749,215,733	728,670,339
38. Totals (Page 2, Line 28, Col. 3)	1,879,554,667	2,014,088,473
DETAILS OF WRITE-INS		
2501. Miscellaneous Liabilities	2,695,063	3,235,158
2502. Michigan Catastrophic Claims Association Payable to Policyholder	0	179,261,120
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	2,695,063	182,496,278
2901.	0	0
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 OF INCOME

	1	2	3
	Current Year to Date	Prior Year to Date	Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct (written \$ .....567,760,762 )	588,758,277	618,103,522	821,382,282
1.2 Assumed (written \$ .....673,596,594 )	628,863,571	566,661,551	764,853,516
1.3 Ceded (written \$ .....502,416,515 )	491,758,158	502,493,665	667,823,805
1.4 Net (written \$ .....738,940,841 )	725,863,690	682,271,408	918,411,993
DEDUCTIONS:			
2. Losses incurred (current accident year \$ .....480,597,000 ):			
2.1 Direct	341,314,268	409,407,835	450,351,513
2.2 Assumed	393,519,063	328,672,250	415,679,673
2.3 Ceded	265,811,380	292,045,775	278,456,984
2.4 Net	469,021,951	446,034,310	587,574,202
3. Loss adjustment expenses incurred	50,943,931	48,926,862	66,402,692
4. Other underwriting expenses incurred	182,278,421	188,173,571	244,996,351
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	702,244,303	683,134,743	898,973,245
7. Net income of protected cells	0	0	0
8. Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	23,619,387	(863,335)	19,438,748
INVESTMENT INCOME			
9. Net investment income earned	35,512,510	44,160,790	61,398,020
10. Net realized capital gains (losses) less capital gains tax of \$ .....5,450,504	5,323,452	1,683,899	7,252,433
11. Net investment gain (loss) (Lines 9 + 10)	40,835,962	45,844,689	68,650,453
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$ .....336,418 amount charged off \$ .....1,659,081 )	(1,322,663)	(1,239,863)	(1,701,119)
13. Finance and service charges not included in premiums	3,405,945	1,867,574	2,609,445
14. Aggregate write-ins for miscellaneous income	339,100	221,173	218,881
15. Total other income (Lines 12 through 14)	2,422,382	848,884	1,127,207
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	66,877,731	45,830,238	89,216,408
17. Dividends to policyholders	0	13,018	13,062
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)	66,877,731	45,817,220	89,203,346
19. Federal and foreign income taxes incurred	11,069,169	10,053,651	17,706,011
20. Net income (Line 18 minus Line 19)(to Line 22)	55,808,562	35,763,569	71,497,335
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	728,670,339	733,224,474	733,224,474
22. Net income (from Line 20)	55,808,562	35,763,569	71,497,335
23. Net transfers (to) from Protected Cell accounts	0	0	0
24. Change in net unrealized capital gains (losses) less capital gains tax of \$ .....(10,074,810)	(37,900,475)	9,118,151	15,911,703
25. Change in net unrealized foreign exchange capital gain (loss)	0	0	0
26. Change in net deferred income tax	1,274,198	1,770,629	576,464
27. Change in nonadmitted assets	736,333	(1,348,439)	(1,204,688)
28. Change in provision for reinsurance	0	0	0
29. Change in surplus notes	0	0	0
30. Surplus (contributed to) withdrawn from protected cells	0	0	0
31. Cumulative effect of changes in accounting principles	0	0	0
32. Capital changes:			
32.1 Paid in	0	0	0
32.2 Transferred from surplus (Stock Dividend)	0	0	0
32.3 Transferred to surplus	0	0	0
33. Surplus adjustments:			
33.1 Paid in	0	0	0
33.2 Transferred to capital (Stock Dividend)	0	0	0
33.3 Transferred from capital	0	0	0
34. Net remittances from or (to) Home Office	0	0	0
35. Dividends to stockholders	0	0	(90,000,000)
36. Change in treasury stock	0	0	0
37. Aggregate write-ins for gains and losses in surplus	626,776	396,178	(1,334,949)
38. Change in surplus as regards policyholders (Lines 22 through 37)	20,545,394	45,700,088	(4,554,135)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	749,215,733	778,924,562	728,670,339
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	339,100	221,173	218,881
1402.			
1403.			
1498. Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499. Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	339,100	221,173	218,881
3701. Pensions, Net of Tax	626,776	396,178	(1,334,949)
3702.	0	0	0
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)	626,776	396,178	(1,334,949)

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE CITIZENS INSURANCE COMPANY OF AMERICA

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>Cash from Operations</b>			
1. Premiums collected net of reinsurance .....	744,805,499	711,628,938	957,239,633
2. Net investment income .....	36,061,149	45,166,832	62,367,506
3. Miscellaneous income .....	2,136,003	880,914	1,615,604
4. Total (Lines 1 to 3) .....	783,002,651	757,676,684	1,021,222,743
5. Benefit and loss related payments .....	446,766,841	414,930,714	566,192,651
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 .....	242,169,423	248,873,099	317,425,981
8. Dividends paid to policyholders .....	0	13,018	13,062
9. Federal and foreign income taxes paid (recovered) net of \$ ..... 5,450,504    tax on capital gains (losses) .....	32,094,028	15,839,018	13,942,237
10. Total (Lines 5 through 9) .....	721,030,292	679,655,849	897,573,931
11. Net cash from operations (Line 4 minus Line 10) .....	61,972,359	78,020,835	123,648,812
<b>Cash from Investments</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds .....	95,342,972	169,270,809	229,860,681
12.2 Stocks .....	40,292,852	13,055,550	20,840,453
12.3 Mortgage loans .....	0	0	0
12.4 Real estate .....	0	0	0
12.5 Other invested assets .....	8,319,764	10,415,554	17,207,296
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments .....	0	0	0
12.7 Miscellaneous proceeds .....	0	37,698	10,830,561
12.8 Total investment proceeds (Lines 12.1 to 12.7) .....	143,955,588	192,779,611	278,738,991
13. Cost of investments acquired (long-term only):			
13.1 Bonds .....	184,712,613	273,475,938	293,212,312
13.2 Stocks .....	4,931,929	9,594,660	13,034,549
13.3 Mortgage loans .....	0	0	0
13.4 Real estate .....	826,926	0	0
13.5 Other invested assets .....	11,836,334	8,940,059	14,644,254
13.6 Miscellaneous applications .....	6,052,816	0	0
13.7 Total investments acquired (Lines 13.1 to 13.6) .....	208,360,618	292,010,657	320,891,115
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) .....	(64,405,029)	(99,231,046)	(42,152,124)
<b>Cash from Financing and Miscellaneous Sources</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes .....	0	0	0
16.2 Capital and paid in surplus, less treasury stock .....	0	0	0
16.3 Borrowed funds .....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities .....	0	0	0
16.5 Dividends to stockholders .....	0	0	2,438,373
16.6 Other cash provided (applied) .....	(23,124,053)	19,013,370	(27,478,936)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) .....	(23,124,053)	19,013,370	(29,917,309)
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) ..	(25,556,723)	(2,196,841)	51,579,378
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year .....	36,209,817	(15,369,562)	(15,369,562)
19.2 End of period (Line 18 plus Line 19.1) .....	10,653,094	(17,566,403)	36,209,817

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

20.0001. Bonds sold in settlement of intercompany dividend .....	0	0	(87,037,902)
20.0002. Accrued interest on bonds sold in settlement of intercompany dividend .....	0	0	(523,725)

NOTES TO FINANCIAL STATEMENTS

NOTE 1 Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of Citizens Insurance Company of America ("the Company") are presented on the basis of accounting practices prescribed or permitted by the State of Michigan Department of Insurance and Financial Services.

The Michigan Department of Insurance and Financial Services recognizes only statutory accounting practices prescribed or permitted by the State of Michigan for determining and reporting the financial condition and results of operations of an insurance company, for determining its solvency under the Michigan 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 Michigan. 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 Michigan 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	\$ 55,808,562	\$ 71,497,335
(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	\$ 55,808,562	\$ 71,497,335
SURPLUS					
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	\$ 749,215,733	\$ 728,670,339
(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	\$ 749,215,733	\$ 728,670,339

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) Common stocks are carried at fair value. The Company does not own any preferred stock.
- (5) The Company does not own any mortgage loans.
- (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 does not own any stocks of, or have any interest in, any subsidiaries.
- (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".
- (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.

D. Going Concern

Not applicable

NOTE 2 Accounting Changes and Corrections of Errors

Not applicable

NOTE 3 Business Combinations and Goodwill

Not applicable

NOTES TO FINANCIAL STATEMENTS

NOTE 4 Discontinued Operations

Not applicable

NOTE 5 Investments

A.,B.,C

Not applicable

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

\$23,701,725

2. 12 Months or Longer

\$16,130,528
- b) The aggregate related fair value of securities with unrealized losses:

1. Less than 12 Months

\$255,336,599

2. 12 Months or Longer

\$62,093,424
- (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., K.

Not applicable

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 agreements	\$-	\$-	\$-	\$-	\$-	\$-	\$-
g. Placed under option contracts	\$-	\$-	\$-	\$-	\$-	\$-	\$-
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	\$-	\$-	\$-	\$-	\$-	\$-	\$-
i. FHLB capital stock	\$1,007,100	\$-	\$-	\$-	\$1,007,100	\$479,200	\$527,900
j. On deposit with states	\$5,242,605	\$-	\$-	\$-	\$5,242,605	\$4,995,333	\$247,272
k. On deposit with other regulatory bodies	\$-	\$-	\$-	\$-	\$-	\$-	\$-
l. Pledged collateral to FHLB (including assets backing funding agreements)	\$21,444,196	\$-	\$-	\$-	\$21,444,196	\$20,683,958	\$760,238
m. Pledged as collateral not captured in other categories	\$-	\$-	\$-	\$-	\$-	\$-	\$-
n. Other restricted assets	\$-	\$-	\$-	\$-	\$-	\$-	\$-
o. Total Restricted Assets	\$27,693,901	\$-	\$-	\$-	\$27,693,901	\$26,158,491	\$1,535,410

(a) Subset of Column 1

(b) Subset of Column 3

NOTES TO FINANCIAL STATEMENTS

Restricted Asset Category	Current Year			
	8	9	Percentage	
			10	11
	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted) 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. Placed under option contracts	\$ -	\$ -	0.000%	0.000%
g. Letter stock or securities restricted as to sale - excluding FHLB capital stock	\$ -	\$ -	0.000%	0.000%
h. FHLB capital stock	\$ -	\$ 1,007,100	0.052%	0.054%
i. On deposit with states	\$ -	\$ 5,242,605	0.273%	0.279%
j. On deposit with other regulatory bodies	\$ -	\$ -	0.000%	0.000%
k. Pledged collateral to FHLB (including assets backing funding agreements)	\$ -	\$ 21,444,196	1.115%	1.141%
l. Pledged as collateral not captured in other categories	\$ -	\$ -	0.000%	0.000%
m. Other restricted assets	\$ -	\$ -	0.000%	0.000%
n. Total Restricted Assets	\$ -	\$ 27,693,901	1.440%	1.473%

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

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)

Not applicable

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	0	0	\$ -	\$ -	\$ -	\$ -
(2) Bonds - FV	13	0	\$ 2,318,625	\$ -	\$ 2,318,625	\$ -
(3) LB&SS - AC	0	0	\$ -	\$ -	\$ -	\$ -
(4) LB&SS - FV	0	0	\$ -	\$ -	\$ -	\$ -
(5) Preferred Stock - AC	0	0	\$ -	\$ -	\$ -	\$ -
(6) Preferred Stock - FV	0	0	\$ -	\$ -	\$ -	\$ -
(7) Total (1+2+3+4+5+6)	13	0	\$ 2,318,625	\$ -	\$ 2,318,625	\$ -

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	7	\$ -
2. Aggregate Amount of Investment Income	\$ 57,077	\$ -

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

Not applicable



NOTES TO FINANCIAL STATEMENTS

NOTE 8 Derivative Instruments

Not applicable

NOTE 9 Income Taxes

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

1.

	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	\$ 38,078,334	\$ -	\$ 38,078,334	\$ 37,837,866	\$ -	\$ 37,837,866	\$ 240,468	\$ -	\$ 240,468
(b) Statutory Valuation Allowance Adjustment	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
(c) Adjusted Gross Deferred Tax Assets (1a - 1b)	\$ 38,078,334	\$ -	\$ 38,078,334	\$ 37,837,866	\$ -	\$ 37,837,866	\$ 240,468	\$ -	\$ 240,468
(d) Deferred Tax Assets Nonadmitted	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
(e) Subtotal Net Admitted Deferred Tax Asset (1c - 1d)	\$ 38,078,334	\$ -	\$ 38,078,334	\$ 37,837,866	\$ -	\$ 37,837,866	\$ 240,468	\$ -	\$ 240,468
(f) Deferred Tax Liabilities	\$ 9,012,499	\$ 7,986,138	\$ 16,998,637	\$ 9,912,169	\$ 18,028,396	\$ 27,940,565	\$ (899,670)	\$ (10,042,258)	\$ (10,941,928)
(g) Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e - 1f)	\$ 29,065,835	\$ (7,986,138)	\$ 21,079,697	\$ 27,925,697	\$ (18,028,396)	\$ 9,897,301	\$ 1,140,138	\$ 10,042,258	\$ 11,182,396

2.

	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	\$ 28,719,336	\$ -	\$ 28,719,336	\$ 27,796,259	\$ -	\$ 27,796,259	\$ 923,077	\$ -	\$ 923,077
(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)	\$ 2,802,277	\$ -	\$ 2,802,277	\$ 2,825,991	\$ -	\$ 2,825,991	\$ (23,714)	\$ -	\$ (23,714)
1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date.	\$ 2,802,277	\$ -	\$ 2,802,277	\$ 2,825,991	\$ -	\$ 2,825,991	\$ (23,714)	\$ -	\$ (23,714)
2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold.	XXX	XXX	\$109,220,405	XXX	XXX	\$107,815,956	XXX	XXX	\$ 1,404,449
(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.	\$ 6,556,721	\$ -	\$ 6,556,721	\$ 7,215,616	\$ -	\$ 7,215,616	\$ (658,895)	\$ -	\$ (658,895)
(d) Deferred Tax Assets Admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	\$ 38,078,334	\$ -	\$ 38,078,334	\$ 37,837,866	\$ -	\$ 37,837,866	\$ 240,468	\$ -	\$ 240,468

3.

	2022	2021
a. Ratio Percentage Used To Determine Recovery Period And Threshold Limitation Amount.	1377%	1359%
b. Amount Of Adjusted Capital And Surplus Used To Determine Recovery Period And Threshold Limitation In 2(b)2 Above.	\$ 728,136,036	\$ 718,773,038

4.

	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)	\$ 38,078,334	\$ -	\$ 37,837,866	\$ -	\$ 240,468	\$ -
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)	\$ 38,078,334	\$ -	\$ 37,837,866	\$ -	\$ 240,468	\$ -
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

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

1. Current Income Tax
- (a) Federal

(b) Foreign

(c) Subtotal

(d) Federal income tax on net capital gains

(e) Utilization of capital loss carry-forwards

(f) Other

(g) Federal and foreign income taxes incurred
2. Deferred Tax Assets:
- (a) Ordinary:

(1) Discounting of unpaid losses

(2) Unearned premium reserve

(3) Policyholder reserves

(4) Investments

(5) Deferred acquisition costs

(6) Policyholder dividends accrual

(7) Fixed assets

(8) Compensation and benefits accrual

(9) Pension accrual

(10) Receivables - nonadmitted

(11) Net operating loss carry-forward

(12) Tax credit carry-forward

(13) Other (including items <5% of total ordinary tax assets)

(99) Subtotal

(b) Statutory valuation allowance adjustment

(c) Nonadmitted

(d) Admitted ordinary deferred tax assets (2a99 - 2b - 2c)

(e) Capital:

(1) Investments

(2) Net capital loss carry-forward

(3) Real estate

(4) Other (including items <5% of total ordinary tax assets)

(99) Subtotal

(f) Statutory valuation allowance adjustment

(g) Nonadmitted

(h) Admitted capital deferred tax assets (2e99 - 2f - 2g)

(i) Admitted deferred tax assets (2d + 2h)

3. Deferred Tax Liabilities:

(a) Ordinary:

(1) Investments

(2) Fixed assets

(3) Deferred and uncollected premium

(4) Policyholder reserves

(5) Other (including items <5% of total ordinary tax liabilities)

(99) Subtotal

(b) Capital:

(1) Investments

(2) Real estate

(3) Other (including items <5% of total capital tax liabilities)

(99) Subtotal

(c) Deferred tax liabilities (3a99 + 3b99)

4. Net deferred tax assets/liabilities (2i - 3c)

(1) As of End of Current Period	(2) 12/31/2021	(3) (Col. 1 - 2) Change
\$ 11,065,141	\$ 17,701,774	\$ (6,636,633)
\$ 4,028	\$ 4,237	\$ (209)
\$ 11,069,169	\$ 17,706,011	\$ (6,636,842)
\$ 5,450,504	\$ 1,265,487	\$ 4,185,017
\$ -	\$ -	\$ -
\$ -	\$ -	\$ -
\$ 16,519,673	\$ 18,971,498	\$ (2,451,825)
\$ 5,955,180	\$ 6,258,210	\$ (303,030)
\$ 21,168,385	\$ 20,379,967	\$ 788,418
\$ -	\$ -	\$ -
\$ -	\$ -	\$ -
\$ -	\$ -	\$ -
\$ -	\$ -	\$ -
\$ 9,328,440	\$ 9,507,517	\$ (179,077)
\$ 961,967	\$ 970,288	\$ (8,321)
\$ -	\$ 83,672	\$ (83,672)
\$ 198,709	\$ 180,068	\$ 18,641
\$ -	\$ -	\$ -
\$ -	\$ -	\$ -
\$ 465,653	\$ 458,144	\$ 7,509
\$ 38,078,334	\$ 37,837,866	\$ 240,468
\$ -	\$ -	\$ -
\$ -	\$ -	\$ -
\$ 38,078,334	\$ 37,837,866	\$ 240,468
\$ -	\$ -	\$ -
\$ -	\$ -	\$ -
\$ -	\$ -	\$ -
\$ -	\$ -	\$ -
\$ -	\$ -	\$ -
\$ -	\$ -	\$ -
\$ -	\$ -	\$ -
\$ -	\$ -	\$ -
\$ -	\$ -	\$ -
\$ 38,078,334	\$ 37,837,866	\$ 240,468
\$ 774,103	\$ 372,332	\$ 401,771
\$ 7,599,234	\$ 9,058,937	\$ (1,459,703)
\$ -	\$ -	\$ -
\$ 390,653	\$ 480,900	\$ (90,247)
\$ 248,509	\$ -	\$ 248,509
\$ 9,012,499	\$ 9,912,169	\$ (899,670)
\$ 7,986,138	\$ 18,028,396	\$ (10,042,258)
\$ -	\$ -	\$ -
\$ -	\$ -	\$ -
\$ 7,986,138	\$ 18,028,396	\$ (10,042,258)
\$ 16,998,637	\$ 27,940,565	\$ (10,941,928)
\$ 21,079,697	\$ 9,897,301	\$ 11,182,396

The change in net deferred income taxes is comprised of the following, exclusive of non-admitted assets:

(1) As of End of Current Period	(2) 12/31/2021	(3) (Col. 1 - 2) Change
Adjusted gross deferred tax assets	\$ 38,078,334	\$ 240,468
Total deferred tax liabilities	\$ 16,998,637	\$ (10,941,928)
Net deferred tax assets (liabilities)	\$ 21,079,697	\$ 11,182,396
Tax effect of the change in unrealized gains (losses)		\$ (10,074,810)
Tax effect of the change in pension liability		\$ 166,612
Change in net deferred income tax		\$ 1,274,198

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	\$ 15,188,929	21.0%
Dividend received deductions and tax exempt interest income	\$ (210,374)	-0.3%
Non-deductible expenses	\$ 26,313	0.0%
Non-admitted assets	\$ 154,630	0.2%
Return to Provision and Other	\$ 85,977	0.1%
Total	\$ 15,245,475	21.0%

6.4

NOTES TO FINANCIAL STATEMENTS

	As of End of Current Period	
	Tax	Rate
Federal income taxes incurred	\$ 11,069,169	15.3%
Realized capital gains tax	\$ 5,450,504	7.5%
Change in net deferred income taxes	\$ (1,274,198)	-1.8%
Total statutory income taxes	\$ 15,245,475	21.0%

E. Operating Loss and Tax Credit Carryforwards

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

For the tax year 2021:	\$ 15,712,394
For the tax year 2022:	\$ 15,102,509

3. 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

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

440 Lincoln Street Holding Company LLC	NOVA Casualty Company
AIX, Inc.	Opus Investment Management, Inc.
AIX Insurance Services of California, Inc.	Professionals Direct, Inc.
AIX Specialty Insurance Company	The Hanover American Insurance Company
Allmerica Financial Alliance Insurance Company	The Hanover Atlantic Insurance Company Ltd.
Allmerica Financial Benefit Insurance Company	The Hanover Casualty Company
Allmerica Plus Insurance Agency, Inc.	The Hanover Insurance Company
Campania Holding Company, Inc.	The Hanover Insurance Group, Inc.
Campmed Casualty & Indemnity Company, Inc.	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.
Hanover Specialty Insurance Brokers, Inc.	
Massachusetts Bay Insurance Company	

2. 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., I.

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 the Hanover Insurance Company ("Hanover") which, in turn, 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.

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

The Company has an intercompany line of credit agreement between itself, THG, and Hanover. 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 5, 2022	Hanover	\$ (4,200,000)	\$ 4,200,000	\$ -
January 6, 2022	Hanover	\$ (6,200,000)	\$ 6,200,000	\$ -
January 10, 2022	Hanover	\$ (1,000,000)	\$ 1,000,000	\$ -
January 13, 2022	Hanover	\$ (5,800,000)	\$ 5,800,000	\$ -
January 31, 2022	Hanover	\$ (23,600,000)	\$ 23,600,000	\$ -
February 3, 2022	Hanover	\$ (10,000,000)	\$ 10,000,000	\$ -
February 16, 2022	Hanover	\$ (6,700,000)	\$ 6,700,000	\$ -
March 10, 2022	Hanover	\$ (11,200,000)	\$ 11,200,000	\$ -
April 21, 2022	Hanover	\$ (6,000,000)	\$ 6,000,000	\$ -
April 28, 2022	Hanover	\$ (10,500,000)	\$ 10,500,000	\$ -
April 29, 2022	Hanover	\$ (10,000,000)	\$ 2,000,000	\$ -
May 5, 2022	Hanover	\$ (8,000,000)	\$ 8,000,000	\$ -
May 27, 2022	Hanover	\$ (5,000,000)	\$ 5,000,000	\$ -
June 25, 2022	Hanover	\$ (8,000,000)	\$ 8,000,000	\$ -
June 25, 2022	Hanover	\$ (10,500,000)	\$ 10,500,000	\$ -
July 1, 2022	Hanover	\$ (12,000,000)	\$ 12,000,000	\$ -
July 29, 2022	Hanover	\$ (16,000,000)	\$ 16,000,000	\$ -
August 4, 2022	Hanover	\$ (14,000,000)	\$ 14,000,000	\$ -
August 8, 2022	Hanover	\$ (4,500,000)	\$ 4,500,000	\$ -
August 11, 2022	Hanover	\$ (20,000,000)	\$ 10,000,000	\$ (10,000,000)
August 25, 2022	Hanover	\$ (10,000,000)	\$ -	\$ (10,000,000)
September 8, 2022	Hanover	\$ (17,600,000)	\$ -	\$ (17,600,000)
September 29, 2022	Hanover	\$ (2,500,000)	\$ -	\$ (2,500,000)

NOTES TO FINANCIAL STATEMENTS

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

Not applicable

D. Amounts Due to or from Related Parties

At the end of the reporting period, the Company reported \$66,294,584 due from affiliated companies. Intercompany servicing arrangements require that intercompany balances be settled within 30 days.

E. Management, Service Contracts, Cost Sharing Arrangements

Companies affiliated with Hanover 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

Not applicable

G. Nature of Relationships that Could Affect Operations

All outstanding shares of the Company are owned by Hanover.

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) In 2016, the Company acquired FHLBB membership stock to enable short-term advances through its membership in FHLBB.

As collateral to FHLBB, the Company has pledged government agency securities with a fair value of \$19,254,195 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% or 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 level, 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 \$1,007,100 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 the 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	\$ 1,007,100	\$ 1,007,100	\$ -
(c) Activity Stock	\$ -	\$ -	\$ -
(d) Excess Stock	\$ -	\$ -	\$ -
(e) Aggregate Total (a+b+c+d)	\$ 1,007,100	\$ 1,007,100	\$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	\$ -	XXX	XXX
2. Prior Year-end			
(a) Membership Stock - Class A	\$ -	\$ -	\$ -
(b) Membership Stock - Class B	\$ 479,200	\$ 479,200	\$ -
(c) Activity Stock	\$ -	\$ -	\$ -
(d) Excess Stock	\$ -	\$ -	\$ -
(e) Aggregate Total (a+b+c+d)	\$ 479,200	\$ 479,200	\$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	\$ 477,500	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

	Eligible for Redemption					
	1	2	3	4	5	6
	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	Less Than 6 Months	6 Months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
Membership Stock						
1. Class A	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
2. Class B	\$ 1,007,100	\$ 1,007,100	\$ -	\$ -	\$ -	\$ -

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)	\$ 19,254,195	\$ 21,444,196	\$ -
2. Current Year General Account Total Collateral Pledged	\$ 19,254,195	\$ 21,444,196	\$ -
3. Current Year Protected Cell Account Total Collateral Pledged	\$ -	\$ -	\$ -
4. Prior Year-end Total General and Protected Cell Account Total Collateral Pledged	\$ 21,308,416	\$ 20,683,958	\$ -

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)	\$ 24,113,862	\$ 24,541,762	\$ -
2. Current Year General Account Maximum Collateral Pledged	\$ 24,113,862	\$ 24,541,762	\$ -
3. Current Year Protected Cell Account Maximum Collateral Pledged	\$ -	\$ -	\$ -
4. Prior Year-end Total General and Protected Cell Account Maximum Collateral Pledged	\$ 29,512,955	\$ 28,377,525	\$ -

(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

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

The labor for the Company is provided and paid for by Hanover. As such, the Company is included in the benefit plans in force for Hanover. The Company is charged for actual salary and benefit costs for services provided to the Company by Hanover employees.

A., B., C., D., E., F.

Not applicable

NOTES TO FINANCIAL STATEMENTS

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 2,000,000 shares of \$2 par value common stock authorized, and 1,700,000 shares issued and outstanding. The Company has 1,000,000 shares of \$1.25 par value preferred stock authorized and 0 shares issued and outstanding.

B. Dividend Rate of Preferred Stock

Not applicable

C-F. Dividend Restrictions

Pursuant to Michigan's statute, the maximum dividend and other distributions that an insurer may pay in any twelve month period, without prior approval of the Michigan Insurance Commissioner, is limited to the greater of 10% of such insurer's statutory policyholder surplus as of December 31, of the immediately preceding year or the statutory net income less realized gains, for the immediately preceding calendar year. The Company declared dividend to Hanover totaling \$90,000,000 on November 2, 2021. The Company cannot declare a futher dividend to it's parent without prior approval until November 2, 2022 , at which time the maximum dividend payable without prior approval is \$72,867,034.

G-I.

Not applicable

J, The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains and losses is \$ 37,573,540

This unrealized gain is not net of the applicable deferred tax liability of \$7,890,443

K-M.

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 \$44,363,380. The Company has no commitments related to state tax credit investments at the end of the reporting period.

Total contingent liabilities: \$ 44,363,380

(2-3)

Not applicable

B., C., D., 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

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.

NOTES TO FINANCIAL STATEMENTS

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

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					
Bonds: Industrial and Miscellaneous	\$ -	\$ 31,747,794	\$ -	\$ -	\$ 31,747,794
Bank Loans	\$ -	\$ 33,905,181	\$ -	\$ -	\$ 33,905,181
Common Stocks: Industrial and Miscellaneous (a)	\$ 104,535,233	\$ -	\$ -	\$ -	\$ 104,535,233
Total assets at fair value/NAV	\$ 104,535,233	\$ 65,652,975	\$ -	\$ -	\$ 170,188,208

(a) Excludes equities carried at cost of \$1,007,100 at the end of the reporting period which consists of FHLB common stock.

b. There were no liabilities carried at fair value at the end of the reporting period.

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

a. Not applicable

b. 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; 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.

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.

NOTES TO FINANCIAL STATEMENTS

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	\$ 1,078,482,069	\$ 1,206,895,942	\$ 19,004,587	\$ 1,056,693,553	\$ 2,783,929	\$ -	\$ -
Common Stocks	\$ 105,542,333	\$ 105,542,333	\$ 104,535,233	\$ 1,007,100	\$ -	\$ -	\$ -
Cash and Short-Term Investments	\$ 10,653,094	\$ 10,653,094	\$ 10,653,094	\$ -	\$ -	\$ -	\$ -

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.

D. Business Interruption Insurance Recoveries

Not applicable

E. State Transferable and Non-transferable Tax Credits

Not applicable

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

	Number of Outstanding ILS Contracts	Aggregate 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.

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

Not applicable

NOTE 22 Events Subsequent

Not applicable



NOTES TO FINANCIAL STATEMENTS

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	\$ 442,233,452	\$ -	\$ 289,341,154	\$ -	\$ 152,892,298	\$ -
b. All Other	\$ 413,208	\$ 86,026	\$ 16,124,864	\$ 590,438	\$ (15,711,656)	\$ (504,412)
c. Total	\$ 442,646,660	\$ 86,026	\$ 305,466,018	\$ 590,438	\$ 137,180,642	\$ (504,412)
d. Direct Unearned Premium Reserve						\$ 353,779,020

(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	\$ 22,906,809	\$ -	\$ -	\$ 22,906,809
b. Sliding Scale Adjustments	\$ -	\$ -	\$ -	\$ -
c. Other Profit Commission Arrangements	\$ -	\$ -	\$ -	\$ -
d. TOTAL	\$ 22,906,809	\$ -	\$ -	\$ 22,906,809

(3) Not applicable

D.,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 \$13,299,000 during 2022. The redundancy of \$13,299,000 is 2.5% of unpaid losses and LAE of \$536,928,000 as of December 31, 2021. The favorable loss and LAE reserve development during 2022 is primarily due to lower than expected personal auto losses in accident years 2020 and prior, partially offset by higher than expected losses in accident year 2021 for homeowners and personal auto. 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. Reserves Released due to Purchase of Annuities

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

Loss Reserves Eliminated by Annuities	Unrecorded Loss Contin-gencies
\$ 7,245,575	\$ 7,245,575

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 [ ]

NOTES TO FINANCIAL STATEMENTS

NOTE 31 High Deductibles

Not applicable

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

A. Tabular Discount

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.

B. Nontabular Discount

Not applicable

C. Charges in Discount Assumptions

Not applicable

NOTE 33 Asbestos/Environmental Reserves

No change

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). ....

04/02/2021
- 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 [ X ] 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 [ X ]
- 9.21

If the response to 9.2 is Yes, provide information related to amendment(s).
- 9.3

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

Yes [ ] No [ X ]
- 9.31

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

FINANCIAL

- 10.1

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

Yes [ X ] No [ ]
- 10.2

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

\$ .....66,294,584

INVESTMENT

- 11.1

Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) .....

Yes [ ] No [ X ]
- 11.2

If yes, give full and complete information relating thereto:
12.

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

\$ .....0
13.

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

\$ .....0
- 14.1

Does the reporting entity have any investments in parent, subsidiaries and affiliates? .....

Yes [ ] No [ X ]
- 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 .....	\$ .....0	\$ .....0
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) .....	\$ .....0	\$ .....0
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above .....	\$ .....0	\$ .....0
- 15.1

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

Yes [ ] No [ X ]
- 15.2

If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? .....  
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 CITIZENS INSURANCE COMPANY OF AMERICA

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 [ ] No [ X ]
- 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	0.000	0	0	0	0	0	0	0	0
TOTAL			0	0	0	0	0	0	0	0

5.

Operating Percentages:

5.1 A&H loss percent .....0.000 %

5.2 A&H cost containment percent .....0.000 %

5.3 A&H expense percent excluding cost containment expenses .....0.000 %
- 6.1

Do you act as a custodian for health savings accounts? .....

Yes [ ] No [ X ]
- 6.2

If yes, please provide the amount of custodial funds held as of the reporting date .....\$.....0
- 6.3

Do you act as an administrator for health savings accounts? .....

Yes [ ] No [ X ]
- 6.4

If yes, please provide the 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 [ ]

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE CITIZENS INSURANCE COMPANY OF AMERICA

## SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

[illegible]

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, etc.	1 Active Status (a)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date
1. Alabama.....AL	L	1,712,514	1,506,586	159,596	219,812	1,497,273	1,569,485
2. Alaska.....AK	L	248	0	0	0	405	0
3. Arizona.....AZ	L	5,509,638	5,610,053	3,921,404	4,836,089	10,980,009	11,765,812
4. Arkansas.....AR	L	96,780	60,782	2,610	0	27,753	8,616
5. California.....CA	L	35,097,954	34,568,423	13,720,954	14,818,557	69,096,044	69,257,341
6. Colorado.....CO	L	6,816,979	7,116,783	2,475,994	1,786,515	7,007,493	4,719,513
7. Connecticut.....CT	L	16,441,137	17,553,404	8,713,723	7,003,771	28,614,447	26,457,375
8. Delaware.....DE	L	932,929	975,781	95,705	148,759	2,560,322	333,135
9. District of Columbia.....DC	L	834,963	589,363	70,876	173,303	612,506	301,120
10. Florida.....FL	N	0	0	0	0	0	0
11. Georgia.....GA	L	16,973,417	16,641,976	6,298,774	5,217,096	16,227,637	18,098,010
12. Hawaii.....HI	L	4,924	1,559	2,827	0	2,140	393
13. Idaho.....ID	L	325,486	240,274	4,975	10,761	589,342	371,816
14. Illinois.....IL	L	32,166,567	33,258,396	16,710,465	16,941,607	40,494,323	37,598,374
15. Indiana.....IN	L	10,684,556	11,732,213	4,429,976	11,351,427	24,257,241	22,372,672
16. Iowa.....IA	L	743,284	567,023	420,188	266,358	2,865,271	171,121
17. Kansas.....KS	L	768,935	877,538	(90,779)	81,926	495,708	710,213
18. Kentucky.....KY	N	0	0	0	0	0	0
19. Louisiana.....LA	N	0	0	0	0	0	392
20. Maine.....ME	L	36,441,855	36,092,234	17,220,320	12,546,467	34,485,323	27,940,131
21. Maryland.....MD	L	2,386,379	1,634,444	347,994	162,463	1,155,139	948,702
22. Massachusetts.....MA	L	139,018,390	149,353,463	69,227,556	63,399,612	107,498,056	104,199,726
23. Michigan.....MI	L	77,904,287	132,980,242	107,607,603	133,378,153	615,409,983	738,885,269
24. Minnesota.....MN	L	18,873,761	19,720,563	8,373,668	8,501,395	29,668,564	18,645,028
25. Mississippi.....MS	L	18,867	6,455	2,196	10,727	12,650	24,672
26. Missouri.....MO	L	2,559,357	2,763,723	985,695	410,560	3,018,711	2,406,549
27. Montana.....MT	L	352,910	236,485	45,588	48,931	16,156	30,765
28. Nebraska.....NE	L	219,808	141,975	138,528	18,392	85,247	32,469
29. Nevada.....NV	L	2,494,620	2,071,095	274,976	50,301	1,133,164	922,912
30. New Hampshire.....NH	L	11,638,321	11,808,582	4,890,682	3,774,195	18,348,996	14,075,031
31. New Jersey.....NJ	L	26,847,910	25,292,568	8,846,788	9,886,233	45,068,806	44,139,498
32. New Mexico.....NM	L	204,928	149,481	203,560	0	559,843	58,055
33. New York.....NY	L	41,828,618	38,144,965	21,055,810	14,620,409	95,268,376	94,478,710
34. North Carolina.....NC	L	3,131,547	2,282,689	280,918	435,901	1,515,258	1,636,618
35. North Dakota.....ND	L	651,035	550,155	37,400	36,857	647,576	111,856
36. Ohio.....OH	L	15,010,520	10,852,999	11,229,846	3,532,848	12,013,953	8,194,129
37. Oklahoma.....OK	L	50,598	48,237	0	0	56,185	20,883
38. Oregon.....OR	L	130,675	48,889	4,928	0	56,908	28,159
39. Pennsylvania.....PA	L	9,958,658	9,383,393	10,695,769	3,630,834	22,349,908	30,800,418
40. Rhode Island.....RI	L	3,023,199	3,395,638	1,370,138	1,340,054	8,356,813	5,007,924
41. South Carolina.....SC	L	6,610,500	6,522,599	3,014,748	2,759,955	10,397,906	9,227,535
42. South Dakota.....SD	L	497,046	290,252	860,026	505,294	1,207,626	5,014,045
43. Tennessee.....TN	L	539,599	433,929	53,617	260,641	689,312	739,878
44. Texas.....TX	L	902,665	686,041	441,737	112,533	525,685	445,028
45. Utah.....UT	L	1,968,449	1,789,006	2,459,306	2,216,241	1,844,600	2,010,506
46. Vermont.....VT	L	2,512,153	2,466,633	2,936,581	556,692	3,492,584	2,192,044
47. Virginia.....VA	L	10,386,548	11,648,656	3,995,641	6,334,381	11,388,316	12,540,423
48. Washington.....WA	L	5,187,768	5,214,922	4,469,440	2,548,047	3,267,848	4,286,446
49. West Virginia.....WV	L	4,091	12,279	0	0	4,639	3,991
50. Wisconsin.....WI	L	17,295,389	16,569,307	9,353,968	5,509,196	17,573,124	19,754,075
51. Wyoming.....WY	N	0	0	0	0	0	0
52. American Samoa.....AS	N	0	0	0	0	0	0
53. Guam.....GU	N	0	0	0	0	0	0
54. Puerto Rico.....PR	N	0	0	0	0	0	0
55. U.S. Virgin Islands.....VI	N	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	N	0	0	0	0	0	0
57. Canada.....CAN	N	0	0	0	0	0	0
58. Aggregate Other Alien OT	XXX	0	0	0	0	0	0
59. Totals	XXX	567,760,762	623,892,053	347,362,315	339,443,293	1,252,445,169	1,342,536,863
DETAILS OF WRITE-INS							
58001.	XXX						
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	0	0	0	0	0	0

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG.....47

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

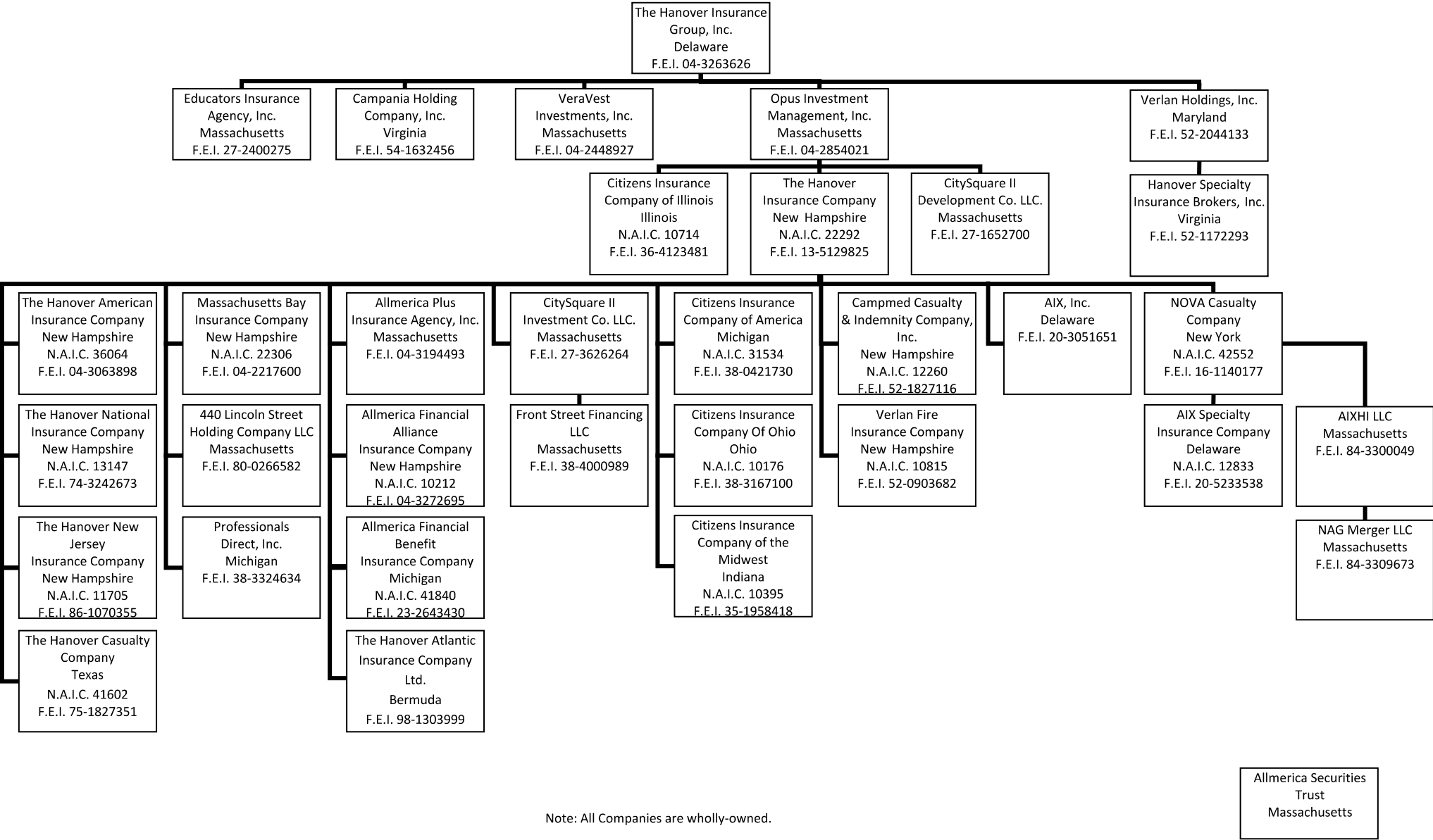
R - Registered - Non-domiciled RRGs.....0

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

N - None of the above - Not allowed to write business in the state.....10



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



Note: All Companies are wholly-owned.

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE CITIZENS INSURANCE COMPANY OF AMERICA

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 Owner-ship 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	RE	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	UIP	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	UDP	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	

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 .....	3,443,509	1,674,808	48.6	28.9
2.1	Allied Lines .....	4,841,662	3,832,297	79.2	21.5
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 .....	169,206	13,315	7.9	6.5
3.	Farmowners multiple peril .....	0	0	0.0	0.0
4.	Homeowners multiple peril .....	137,054,957	79,424,973	58.0	64.2
5.	Commercial multiple peril .....	280,926,192	171,291,765	61.0	61.5
6.	Mortgage guaranty .....	0	0	0.0	0.0
8.	Ocean marine .....	0	0	0.0	0.0
9.	Inland marine .....	4,138,716	684,629	16.5	17.6
10.	Financial guaranty .....	0	0	0.0	0.0
11.1	Medical professional liability - occurrence .....	0	0	0.0	0.0
11.2	Medical professional liability - claims-made .....	0	0	0.0	0.0
12.	Earthquake .....	2,142,096	11,896	0.6	6.3
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 .....	45,902,738	18,079,060	39.4	91.3
17.1	Other liability - occurrence .....	15,716,963	8,347,767	53.1	64.4
17.2	Other liability - claims-made .....	376,323	272,580	72.4	130.5
17.3	Excess workers' compensation .....	0	(789,800)	0.0	0.0
18.1	Products liability - occurrence .....	2,371,782	2,128,474	89.7	27.8
18.2	Products liability - claims-made .....	0	0	0.0	0.0
19.1	Private passenger auto no-fault (personal injury protection) .....	2,565,945	1,851,066	72.1	1,129.8
19.2	Other private passenger auto liability .....	40,534,139	29,865,822	73.7	51.4
19.3	Commercial auto no-fault (personal injury protection) .....	233,194	(660,471)	(283.2)	140.0
19.4	Other commercial auto liability .....	4,631,627	515,566	11.1	16.7
21.1	Private passenger auto physical damage .....	41,046,246	23,549,576	57.4	47.9
21.2	Commercial auto physical damage .....	1,865,066	1,103,670	59.2	40.0
22.	Aircraft (all perils) .....	0	0	0.0	0.0
23.	Fidelity .....	35,852	137,330	383.0	(52.6)
24.	Surety .....	88,032	(44,562)	(50.6)	43.7
26.	Burglary and theft .....	56,793	(9,357)	(16.5)	(81.1)
27.	Boiler and machinery .....	617,239	33,864	5.5	3.1
28.	Credit .....	0	0	0.0	0.0
29.	International .....	0	0	0.0	0.0
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	588,758,277	341,314,268	58.0	66.2
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

PART 2 - DIRECT PREMIUMS WRITTEN

Line of Business		1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire .....	1,498,995	3,689,361	4,159,699
2.1	Allied Lines .....	2,004,919	5,128,974	5,062,912
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 .....	72,889	207,221	215,130
3.	Farmowners multiple peril .....	0	0	0
4.	Homeowners multiple peril .....	35,490,301	104,597,116	156,019,159
5.	Commercial multiple peril .....	108,086,973	289,134,373	285,838,755
6.	Mortgage guaranty .....	0	0	0
8.	Ocean marine .....	0	0	0
9.	Inland marine .....	1,087,570	3,326,021	4,712,742
10.	Financial guaranty .....	0	0	0
11.1	Medical professional liability - occurrence .....	0	0	0
11.2	Medical professional liability - claims-made .....	0	0	0
12.	Earthquake .....	920,218	2,241,907	2,291,225
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 .....	13,759,431	48,777,177	43,829,374
17.1	Other liability - occurrence .....	5,808,787	16,115,478	16,110,458
17.2	Other liability - claims-made .....	277,376	452,654	379,636
17.3	Excess workers' compensation .....	0	0	0
18.1	Products liability - occurrence .....	832,780	2,707,935	2,223,057
18.2	Products liability - claims-made .....	0	0	0
19.1	Private passenger auto no-fault (personal injury protection) .....	835,602	2,473,084	3,047,238
19.2	Other private passenger auto liability .....	13,817,912	39,997,759	45,939,228
19.3	Commercial auto no-fault (personal injury protection) .....	66,306	197,758	220,347
19.4	Other commercial auto liability .....	1,729,844	4,773,055	5,356,402
21.1	Private passenger auto physical damage .....	14,520,891	41,366,445	45,503,427
21.2	Commercial auto physical damage .....	656,909	1,821,634	2,161,723
22.	Aircraft (all perils) .....	0	0	0
23.	Fidelity .....	2,497	1,065	22,579
24.	Surety .....	35,170	98,470	101,222
26.	Burglary and theft .....	7,082	8,739	45,905
27.	Boiler and machinery .....	274,433	644,536	651,835
28.	Credit .....	0	0	0
29.	International .....	0	0	0
30.	Warranty .....	0	0	0
31.	Reinsurance - Nonproportional Assumed Property .....	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability .....	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines .....	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business .....	0	0	0
35.	Totals	201,786,885	567,760,762	623,892,053
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 CITIZENS INSURANCE COMPANY OF AMERICA

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 .....	91,055	66,588	157,643	33,310	3,591	36,901	57,049	5,354	47,065	109,468	(696)	(10,578)	(11,274)											
2. 2020 .....	48,862	64,025	112,887	26,625	964	27,589	31,721	3,684	25,100	60,505	9,484	(34,277)	(24,793)											
3. Subtotals 2020 + Prior .....	139,917	130,613	270,530	59,935	4,555	64,490	88,770	9,038	72,165	169,973	8,788	(44,855)	(36,067)											
4. 2021 .....	96,975	169,423	266,398	96,699	50,333	147,032	52,471	19,362	70,301	142,134	52,195	(29,427)	22,768											
5. Subtotals 2021 + Prior .....	236,892	300,036	536,928	156,634	54,888	211,522	141,241	28,400	142,466	312,107	60,983	(74,282)	(13,299)											
6. 2022 .....	XXX	XXX	XXX	XXX	282,069	282,069	XXX	95,342	155,854	251,196	XXX	XXX	XXX											
7. Totals .....	236,892	300,036	536,928	156,634	336,957	493,591	141,241	123,742	298,320	563,303	60,983	(74,282)	(13,299)											
8. Prior Year-End Surplus As Regards Policyholders	728,670											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. 25.7	2. (24.8)	3. (2.5)										
													Col. 13, Line 7 As a % of Col. 1 Line 8	4. (1.8)										

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE CITIZENS INSURANCE COMPANY OF AMERICA

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.

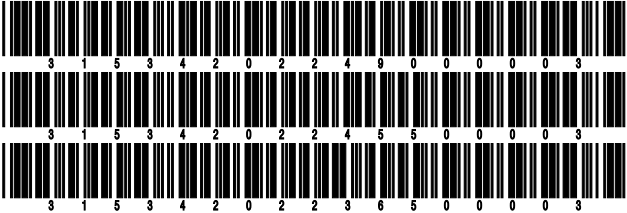
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement? .....	NO
2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement? .....	NO
3. Will the Medicare Part D Coverage Supplement be filed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



**NONE**

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 .....	3,561,662	4,195,752
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....	0	0
2.2 Additional investment made after acquisition .....	826,926	0
3. Current year change in encumbrances .....	0	0
4. Total gain (loss) on disposals .....	0	0
5. Deduct amounts received on disposals .....	0	0
6. Total foreign exchange change in book/adjusted carrying value .....	0	0
7. Deduct current year's other than temporary impairment recognized .....	0	0
8. Deduct current year's depreciation .....	499,438	634,090
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8) .....	3,889,150	3,561,662
10. Deduct total nonadmitted amounts .....	0	0
11. Statement value at end of current period (Line 9 minus Line 10) .....	3,889,150	3,561,662

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

NONE

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 .....	78,171,086	82,848,895
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....	500,415	1,699,561
2.2 Additional investment made after acquisition .....	11,335,919	12,944,693
3. Capitalized deferred interest and other .....	0	0
4. Accrual of discount .....	0	0
5. Unrealized valuation increase (decrease) .....	1,429,978	(2,079,165)
6. Total gain (loss) on disposals .....	0	0
7. Deduct amounts received on disposals .....	8,319,764	17,207,296
8. Deduct amortization of premium and depreciation .....	0	35,602
9. Total foreign exchange change in book/adjusted carrying value .....	0	0
10. Deduct current year's other than temporary impairment recognized .....	0	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) .....	83,117,634	78,171,086
12. Deduct total nonadmitted amounts .....	0	0
13. Statement value at end of current period (Line 11 minus Line 12) .....	83,117,634	78,171,086

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 .....	1,296,811,254	1,297,904,357
2. Cost of bonds and stocks acquired .....	189,644,542	306,246,861
3. Accrual of discount .....	847,895	1,370,838
4. Unrealized valuation increase (decrease) .....	(49,405,262)	22,220,561
5. Total gain (loss) on disposals .....	13,943,746	8,967,572
6. Deduct consideration for bonds and stocks disposed of .....	135,692,901	339,449,455
7. Deduct amortization of premium .....	598,285	1,709,012
8. Total foreign exchange change in book/adjusted carrying value .....	0	0
9. Deduct current year's other than temporary impairment recognized .....	3,169,790	450,887
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees .....	57,077	1,710,419
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) .....	1,312,438,275	1,296,811,254
12. Deduct total nonadmitted amounts .....	0	0
13. Statement value at end of current period (Line 11 minus Line 12) .....	1,312,438,275	1,296,811,254



STATEMENT AS OF SEPTEMBER 30, 2022 OF THE CITIZENS INSURANCE COMPANY OF AMERICA

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) .....	723,473,126	60,418,635	13,581,257	(81,903)	690,770,131	723,473,126	770,228,600	689,950,604
2. NAIC 2 (a) .....	366,942,395	5,079,886	5,929,315	996,318	365,841,527	366,942,395	367,089,284	379,937,716
3. NAIC 3 (a) .....	33,198,352	98,103	122,185	(84,460)	35,484,114	33,198,352	33,089,809	33,027,001
4. NAIC 4 (a) .....	33,988,429	357,203	223,967	(1,094,286)	32,563,328	33,988,429	33,027,380	24,778,799
5. NAIC 5 (a) .....	4,087,244	(8,763)	5,230	(748,242)	2,014,497	4,087,244	3,325,009	1,090,061
6. NAIC 6 (a) .....	0	0	0	135,859	0	0	135,859	0
7. Total Bonds	1,161,689,545	65,945,064	19,861,954	(876,714)	1,126,673,598	1,161,689,545	1,206,895,942	1,128,784,182
PREFERRED STOCK								
8. NAIC 1 .....	0	0	0	0	0	0	0	0
9. NAIC 2 .....	0	0	0	0	0	0	0	0
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 .....	0	0	0	0	0	0	0	0
14. Total Preferred Stock .....	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock	1,161,689,545	65,945,064	19,861,954	(876,714)	1,126,673,598	1,161,689,545	1,206,895,942	1,128,784,182

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 \$ .....0 ; NAIC 2 \$ .....0 ; NAIC 3 \$ .....0 NAIC 4 \$ .....0 ; NAIC 5 \$ .....0 ; NAIC 6 \$ .....0

SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Prior Year Value	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
7709999999 Totals		XX			

NONE

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 .....	0	998,374
2. Cost of short-term investments acquired .....	0	0
3. Accrual of discount .....	0	1,626
4. Unrealized valuation increase (decrease) .....	0	0
5. Total gain (loss) on disposals .....	0	0
6. Deduct consideration received on disposals .....	0	1,000,000
7. Deduct amortization of premium .....	0	0
8. Total foreign exchange change in book/adjusted carrying value .....	0	0
9. Deduct current year's other than temporary impairment recognized .....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) .....	0	0
11. Deduct total nonadmitted amounts .....	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	0	0

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

**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 .....	7,838	7,837
2. Cost of cash equivalents acquired .....	179,895,147	11,320
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 .....	153,506,300	11,319
7. Deduct amortization of premium .....	0	0
8. Total foreign exchange change in book/adjusted carrying value .....	0	0
9. Deduct current year's other than temporary impairment recognized .....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) .....	26,396,685	7,838
11. Deduct total nonadmitted amounts .....	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	26,396,685	7,838

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE CITIZENS INSURANCE COMPANY OF AMERICA

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
Bldg & Site 808 N. Highlander Way .....	Howell .....	MI .....	12/31/1992 .....	.....	0 .....	0 .....	0 .....	554,451 .....
0199999. Acquired by Purchase					0	0	0	554,451
.....	.....	.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....	.....	.....
0399999 - Totals					0	0	0	554,451

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 - Mortgage Loans Acquired and Additions Made

**N O N E**

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid

**N O N E**

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE CITIZENS INSURANCE COMPANY OF AMERICA

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	10,036	0	1,172,980	0.507
000000-00-0	AEA Mezzanine Partners III LP	STAMFORD	CT	AEA Mezzanine Partners LP		06/20/2014	2	0	2,112	0	94,497	0.522
000000-00-0	AEA Middle Market Debt Fund III	STAMFORD	CT	AEA Middle Market Debt Fund III		12/14/2016	2	0	92,239	0	760,856	0.870
000000-00-0	AEA Middle Market Debt Fund IV	STAMFORD	CT	AEA Middle Market Debt Fund IV		05/31/2019	2	0	68,625	0	651,281	0.549
000000-00-0	Audax Direct Lending Solutions II, LP	NEW YORK	NY	Audax Direct Lending Solutions II, LP		09/20/2022	2	300,415	0	0	2,699,585	0.120
000000-00-0	Barings Real Estate Credit Str	HARTFORD	CT	Barings Real Estate Credit Str		03/30/2017	2	0	64,457	0	1,111,548	1.040
000000-00-0	Heartwood Partners III, LP	NORWALK	CT	Heartwood Partners III, LP		05/30/2018	3	0	5,822	0	1,097,072	0.667
000000-00-0	Heartwood Partners II, LP	NORWALK	CT	Heartwood Partners II, LP		12/31/2013	3	0	751	0	222,323	1.072
000000-00-0	GCG Investors IV, LP	CHICAGO	IL	GCG Investors IV, LP		03/14/2017	2	0	7,273	0	393,072	1.455
000000-00-0	Harvest Partners SCF II, LP	NEW YORK	NY	Harvest Partners SCF II, LP		06/28/2018	2	0	22,315	0	977,534	0.382
000000-00-0	Harvest Partners SCF, LP	NEW YORK	NY	Harvest Partners SCF, LP		09/27/2016	2	0	26,320	0	1,338,605	1.329
000000-00-0	Ironwood Mezzanine Fund IV, LP	AVON	CT	Ironwood Mezzanine Fund IV, LP		06/12/2018	2	0	94,497	0	546,370	1.831
000000-00-0	North Haven Credit Partners II	NEW YORK	NY	North Haven Credit Partners II		12/22/2014	2	0	8,036	0	2,164,482	0.519
000000-00-0	New Canaan Funding Mezz VI, LP	NEW CANAAN	CT	New Canaan Funding Mezz VI, LP		11/09/2015	2	0	8,018	0	332,154	5.895
000000-00-0	Newstone Capital Partners III	DALLAS	TX	Newstone Capital Partners III		11/09/2016	2	0	1,195	0	349,492	0.730
000000-00-0	PA Direct Credit Opport. II	DARIEN	CT	PA Direct Credit Opport. II		03/27/2017	2	0	48,359	0	264,094	0.436
000000-00-0	Falcon Private Credit Opp. VI	BOSTON	MA	Falcon Private Credit Opp. VI		11/30/2019	2	0	272,384	0	899,993	0.227
000000-00-0	Siguler Guff Small Business II	NEW YORK	NY	Siguler Guff Small Business II		10/31/2019	2	0	359,429	0	1,443,426	1.490
000000-00-0	Graham Partners V, LP	NEWTOWN SQUARE	PA	Graham Partners V, LP		08/31/2019	3	0	42,689	0	1,147,043	0.213
000000-00-0	North Haven Credit Partners III	NEW YORK	NY	North Haven Credit Partners III		12/20/2019	2	0	835,408	0	1,655,143	0.312
000000-00-0	Peninsula Fund VII LP	DETROIT	MI	PENINSULA Fund VII LP		02/12/2020	2	0	219,269	0	1,053,884	0.549
000000-00-0	Spire Capital Partners IV,LP	NEW YORK	NY	Spire Capital Partners IV,LP		08/01/2020	3	0	17,980	0	1,364,720	0.575
000000-00-0	PA Direct Credit Opport. III	DARIEN	CT	PA Direct Credit Opport. III		10/01/2020	2	0	291,518	0	1,290,408	0.270
000000-00-0	GCG Investors V, LP	CHICAGO	IL	GCG INVESTORS V, LP		10/01/2020	2	0	127,887	0	678,396	0.714
000000-00-0	Harvest Partners Structured Capital Fund III	NEW YORK	NY	Harvest Partners Structured Capital Fund		12/14/2020	2	0	78,236	0	1,476,244	0.168
000000-00-0	Performance Direct Investments IV, LP	GREENWICH	CT	Performance Direct Investments IV, LP		03/09/2021	3	0	282,212	0	551,190	0.779
000000-00-0	Barings EDIF	HARTFORD	CT	Barings EDIF		12/13/2021	2	0	257,519	0	832,460	0.800
000000-00-0	Ironwood Mezzanine Fund V, LP	AVON	CT	Ironwood Mezzanine Fund V, LP		08/17/2022	2	200,000	0	0	2,800,000	0.774
2599999. Joint Venture Interests - Other - Unaffiliated								500,415	3,244,585	0	29,368,852	XXX
4899999. Total - Unaffiliated								500,415	3,244,585	0	29,368,852	XXX
4999999. Total - Affiliated								0	0	0	0	XXX
5099999 - Totals								500,415	3,244,585	0	29,368,852	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
000000-00-0	AEA Mezzanine Partners IV LP	STAMFORD	CT	AEA Mezzanine Partners IV LP	07/23/2018	07/11/2022	110	0	0	0	0	0	0	110	110	0	0	0	0
000000-00-0	AEA Mezzanine Partners III LP	STAMFORD	CT	AEA Mezzanine Partners LP	06/20/2014	08/25/2022	113,296	0	0	0	0	0	0	113,296	113,296	0	0	0	0

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE CITIZENS INSURANCE COMPANY OF AMERICA

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 Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Barings Real Estate Credit Str	HARTFORD	CT	Barings Real Estate Credit Str	03/30/2017	09/30/2022	127,531	0	0	0	0	0	0	127,531	127,531	0	0	0	0
000000-00-0	Centerfield Capital Partners	INDIANAPOLIS	IN	Centerfield Capital Partners	07/09/2012	07/15/2022	27,730	0	0	0	0	0	0	27,730	27,730	0	0	0	0
000000-00-0	Falcon Strategic Partners IV	BOSTON	MA	Falcon Strategic Partners IV	12/26/2013	08/02/2022	172,512	0	0	0	0	0	0	172,512	172,512	0	0	0	0
000000-00-0	Harvest Partners SCF II, LP	NEW YORK	NY	Harvest Partners SCF II, LP	06/28/2018	09/13/2022	17,032	0	0	0	0	0	0	17,032	17,032	0	0	0	0
000000-00-0	Harvest Partners SCF, LP	NEW YORK	NY	Harvest Partners SCF, LP	09/27/2016	09/06/2022	582,435	0	0	0	0	0	0	582,435	582,435	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	104,962	0	0	0	0	0	0	104,962	104,962	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	49,887	0	0	0	0	0	0	49,887	49,887	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	145,296	0	0	0	0	0	0	145,296	145,296	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	175,814	0	0	0	0	0	0	175,814	175,814	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	09/29/2022	27,048	0	0	0	0	0	0	27,048	27,048	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	4,040	0	0	0	0	0	0	4,040	4,040	0	0	0	0
000000-00-0	Newstone Capital Partners III	DALLAS	TX	Newstone Capital Partners III	11/09/2016	08/03/2022	195,162	0	0	0	0	0	0	195,162	195,162	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	221,129	0	0	0	0	0	0	221,129	221,129	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	223,449	0	0	0	0	0	0	223,449	223,449	0	0	0	0
000000-00-0	North Haven Credit Partners III	NEW YORK	NY	North Haven Credit Partners III	12/20/2019	08/24/2022	149,138	0	0	0	0	0	0	149,138	149,138	0	0	0	0
000000-00-0	Newstone Capital Partners IV	DALLAS	TX	Newstone Capital Partners IV	12/23/2019	09/15/2022	104,349	0	0	0	0	0	0	104,349	104,349	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	66,767	0	0	0	0	0	0	66,767	66,767	0	0	0	0
000000-00-0	Argosy Investment Partners VI, LP	WAYNE	PA	Argosy Investment Partners VI, LP	12/14/2020	08/05/2022	149,243	0	0	0	0	0	0	149,243	149,243	0	0	0	0
000000-00-0	Heartwood Partners IV, LP	NORWALK	CT	Heartwood Partners IV, LP	06/30/2021	09/19/2022	14,576	0	0	0	0	0	0	14,576	14,576	0	0	0	0
000000-00-0	Barings EDIF	HARTFORD	CT	Barings EDIF	12/13/2021	09/30/2022	20,346	0	0	0	0	0	0	20,346	20,346	0	0	0	0
2599999. Joint Venture Interests - Other - Unaffiliated							2,691,851	0	0	0	0	0	0	2,691,851	2,691,851	0	0	0	0
4899999. Total - Unaffiliated							2,691,851	0	0	0	0	0	0	2,691,851	2,691,851	0	0	0	0
4999999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
5099999 - Totals							2,691,851	0	0	0	0	0	0	2,691,851	2,691,851	0	0	0	0



STATEMENT AS OF SEPTEMBER 30, 2022 OF THE CITIZENS INSURANCE COMPANY OF AMERICA

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		750,820	750,000	2,177	1.A
912828-6F-2	UNITED STATES TREASURY		08/04/2022	BARCLAYS CAPITAL INC		738,779	750,000	8,203	1.A
912828-6S-4	UNITED STATES TREASURY		09/19/2022	BARCLAYS CAPITAL INC		285,527	300,000	2,788	1.A
912828-6X-3	UNITED STATES TREASURY		08/31/2022	BARCLAYS CAPITAL INC		477,324	500,000	2,729	1.A
91282C-EY-3	UNITED STATES TREASURY		08/02/2022	MORGAN STANLEY CO		700,957	700,000	1,141	1.A
91282C-FE-6	UNITED STATES TREASURY		08/24/2022	BARCLAYS CAPITAL INC		496,230	500,000	467	1.A
0109999999	Subtotal - Bonds - U.S. Governments					3,449,639	3,500,000	17,505	XXX
212204-ME-8	CONTRA COSTA CALIF CMNTY COLLEGE DIST		09/16/2022	MORGAN STANLEY CO		350,000	350,000	0	1.B FE
0709999999	Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions					350,000	350,000	0	XXX
196480-K3-0	COLORADO HSG & FIN AUTH		07/15/2022	RBC CAPITAL MARKETS		1,500,000	1,500,000	0	1.A FE
25477G-UZ-6	DISTRICT COLUMBIA INCOME TAX REV		07/13/2022	B.A. Securities Inc.		500,000	500,000	0	1.B FE
31320N-T8-6	FH SD1475 - RMBS		09/08/2022	MORGAN STANLEY CO		1,488,378	1,489,076	2,420	1.A
31320N-YG-2	FH SD1611 - RMBS		09/20/2022	PPS		1,268,641	1,271,821	2,120	1.A
3133KP-Q7-6	FH RA7678 - RMBS		09/01/2022	JP Morgan Securities LLC		1,484,856	1,471,862	204	1.A
3137H8-HX-2	FHR 5248 HB - CMO/RMBS		07/08/2022	INL		1,522,207	1,500,000	5,250	1.A
3137H8-K8-3	FHR 5249 AB - CMO/RMBS		08/09/2022	PPS		1,494,388	1,495,965	1,828	1.A
31400P-PY-7	FN CB4038 - RMBS		09/15/2022	BMO Capital Markets		1,496,343	1,494,475	2,491	1.A
31400P-RK-5	FN CB4089 - RMBS		07/08/2022	MORGAN STANLEY CO		1,480,652	1,495,962	1,662	1.A
3140XH-WC-7	FN FS2442 - RMBS		08/05/2022	MORGAN STANLEY CO		1,498,685	1,490,766	1,656	1.A
576004-HE-8	MASSACHUSETTS (COMMONWEALTH OF)		08/19/2022	Jefferies		999,110	1,000,000	0	1.B FE
60416Q-JE-5	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		08/24/2022	RBC CAPITAL MARKETS		1,500,000	1,500,000	0	1.A FE
977100-AC-0	WISCONSIN ST GEN FD ANNUAL APPROPRIATION		07/22/2022	SALOMON BROTHERS INC		789,510	750,000	10,094	1.C FE
0909999999	Subtotal - Bonds - U.S. Special Revenues					17,022,771	16,959,928	27,725	XXX
00182Y-AA-3	ANZ BANK NEW ZEALAND LTD	C.	08/02/2022	B.A. Securities Inc.		500,000	500,000	0	1.G FE
05578A-E4-6	BPCE SA	C.	07/11/2022	JP Morgan Securities LLC		748,118	750,000	0	1.E FE
06051G-LA-5	BANK OF AMERICA CORP		07/19/2022	B.A. Securities Inc.		500,000	500,000	0	1.F FE
06368L-AP-1	BANK OF MONTREAL	C.	09/07/2022	BMO Capital Markets		499,685	500,000	0	1.F FE
06368L-AQ-9	BANK OF MONTREAL	C.	09/07/2022	BMO Capital Markets		299,868	300,000	0	1.F FE
06406R-BJ-5	BANK OF NEW YORK MELLON CORP		07/19/2022	MORGAN STANLEY CO		500,000	500,000	0	1.E FE
096630-AD-0	BOARDWALK PIPELINES LP		07/25/2022	US BANCORP INVESTMENTS INC.		503,445	500,000	2,888	2.C FE
12593F-BD-5	COMM 2015-LC21 A4 - CMBS		08/10/2022	PPS		1,392,051	1,410,286	1,598	1.A FE
12631D-BB-8	COMM 2014-CCRE17 A5 - CMBS		09/15/2022	SALOMON BROTHERS INC		527,038	535,000	1,064	1.A FE
13607H-GM-9	CANADIAN IMPERIAL BANK OF COMMERCE	C.	08/05/2022	Various		749,615	750,000	27	1.F FE
13607H-R6-1	CANADIAN IMPERIAL BANK OF COMMERCE	C.	08/31/2022	BMO Capital Markets		961,620	1,000,000	13,896	1.F FE
14040H-CJ-7	CAPITAL ONE FINANCIAL CORP		07/25/2022	MORGAN STANLEY CO		500,000	500,000	0	2.A FE
14043G-AB-0	COPAR 2022-2 A2A - ABS		08/02/2022	JP Morgan Securities LLC		314,984	315,000	0	1.A FE
14043G-AD-6	COPAR 2022-2 A3 - ABS		08/02/2022	JP Morgan Securities LLC		299,979	300,000	0	1.A FE
14318M-AD-1	CARMX 2022-3 A3 - ABS		07/12/2022	RBC CAPITAL MARKETS		749,982	750,000	0	1.A FE
14318M-AE-9	CARMX 2022-3 A4 - ABS		07/12/2022	RBC CAPITAL MARKETS		749,988	750,000	0	1.A FE
172967-NX-5	CITIGROUP INC		09/22/2022	SALOMON BROTHERS INC		750,000	750,000	0	1.G FE
17322A-AD-4	CGOINT 2014-GC19 A4 - CMBS		08/18/2022	Blackrock Emergin		1,496,309	1,500,000	3,520	1.A FE
256677-AJ-4	DOLLAR GENERAL CORP		09/06/2022	GOLDMAN		499,535	500,000	0	2.B FE
256677-AK-1	DOLLAR GENERAL CORP		09/06/2022	SALOMON BROTHERS INC		899,127	900,000	0	2.B FE
31429K-AG-8	FEDERATION OF CAISSES DESJARDINS DU QUEB	C.	08/16/2022	BMO Capital Markets		749,250	750,000	0	1.E FE
31429K-AH-6	FEDERATION OF CAISSES DESJARDINS DU QUEB	C.	08/16/2022	BMO Capital Markets		749,903	750,000	0	1.E FE
36250G-AP-0	GSMIS 2015-GC30 A4 - CMBS		09/27/2022	PPS		593,945	625,000	1,644	1.A FE
36252W-AX-6	GSMIS 2014-GC20 A5 - CMBS		08/17/2022	Blackrock Emergin		1,494,082	1,500,000	2,999	1.A FE
36264P-AF-6	GSMBS 21PJ4 A6 - CMO/RMBS		07/26/2022	GOLDMAN		1,214,524	1,293,552	2,425	1.A FE
36265W-AD-5	GMICAR 2022-3 A3 - ABS		07/06/2022	B.A. Securities Inc.		299,998	290,000	0	1.A FE
36265W-AE-3	GMICAR 2022-3 A4 - ABS		07/07/2022	B.A. Securities Inc.		269,981	270,000	0	1.A FE
36830R-AW-0	GCAT 22INV3 2A5 - CMO/RMBS		08/22/2022	B.A. Securities Inc.		1,985,625	2,000,000	7,250	1.A FE
37940X-AP-7	GLOBAL PAYMENTS INC		08/08/2022	JP Morgan Securities LLC		449,654	450,000	0	2.C FE
380130-AD-6	GM FINANCIAL AUTOMOBILE LEASING TRUST 20		08/09/2022	WELLS FARGO SECURITIES LLC		1,049,903	1,050,000	0	1.A FE
380130-AE-4	GMAIT 2022-3 A4 - ABS		08/09/2022	WELLS FARGO SECURITIES LLC		1,124,842	1,125,000	0	1.A FE
43815P-AC-3	HAROT 2022-2 A3 - ABS		08/15/2022	MITSUBISHI UFJ SECURITIES		184,989	185,000	0	1.A FE
43815P-AD-1	HAROT 2022-2 A4 - ABS		08/15/2022	MITSUBISHI UFJ SECURITIES		139,969	140,000	0	1.A FE

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE CITIZENS INSURANCE COMPANY OF AMERICA

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
446150-BB-9	HUNTINGTON BANCSHARES INC		.08/01/2022	SALOMON BROTHERS INC		.750,000	.750,000	.0	2.A FE
46117N-AA-0	TOWN 22STAY A - CMBS		.07/29/2022	Deutsche Bank Securities, Inc.		1,492,500	1,500,000	.0	1.A FE
465979-AA-0	JPMCC 22NXSS A - CMBS		.09/16/2022	JP Morgan Securities LLC		1,496,250	1,500,000	.0	1.A FE
46655N-CS-7	JPMIT 227 24A - CMO/RMBS		.08/04/2022	JP Morgan Securities LLC		.689,311	.697,499	.564	1.A FE
46655V-BD-3	JPMIT 228 A12 - CMO/RMBS		.07/27/2022	JP Morgan Securities LLC		1,885,053	1,890,000	.6,615	1.A FE
49327M-3E-2	KEYBANK NA		.08/03/2022	KEY CAPITAL MARKETS		.749,790	.750,000	.0	1.G FE
53944Y-AT-0	LLOYDS BANKING GROUP PLC	C.	.08/04/2022	SALOMON BROTHERS INC		.650,000	.650,000	.0	1.G FE
55261F-AQ-7	M&T BANK CORP		.08/09/2022	RBC CAPITAL MARKETS		.730,000	.730,000	.0	1.G FE
606822-CH-5	MITSUBISHI UFJ FINANCIAL GROUP INC	C.	.07/11/2022	MITSUBISHI UFJ SECURITIES		.500,000	.500,000	.0	1.G FE
606822-CQ-5	MITSUBISHI UFJ FINANCIAL GROUP INC	C.	.09/06/2022	MITSUBISHI UFJ SECURITIES		.500,000	.500,000	.0	1.G FE
62954W-AC-9	NTT FINANCE CORP	C.	.07/22/2022	B.A. Securities Inc.		.272,316	.300,000	1,094	1.F FE
62954W-AJ-4	NTT FINANCE CORP	C.	.07/20/2022	MORGAN STANLEY CO		.200,000	.200,000	.0	1.F FE
74977R-DR-2	COOPERATIVE RABOBANK UA	C.	.08/15/2022	B.A. Securities Inc.		.750,000	.750,000	.0	1.G FE
75524K-PG-3	CITIZENS BANK NA		.08/04/2022	MORGAN STANLEY CO		.750,000	.750,000	.0	2.A FE
80285U-AD-3	SDART 2022-3 A3 - ABS		.08/17/2022	PPS		.460,768	.465,000	.176	1.A FE
80286F-AB-9	SDART 2022-4 A2 - ABS		.07/12/2022	WELLS FARGO SECURITIES LLC		1,499,944	1,500,000	.0	1.A FE
80287H-AC-2	SDART 2022-5 A3 - ABS		.08/16/2022	SOCIETE GENERALE		.264,990	.265,000	.0	1.A FE
80291B-AB-8	SDART 2022-6 A2 - ABS		.09/12/2022	RBC CAPITAL MARKETS		.364,993	.365,000	.0	1.A FE
86563V-BC-2	SUMITOMO MITSUI TRUST BANK LTD	C.	.09/06/2022	GOLDMAN		.299,901	.300,000	.0	1.F FE
87264A-AV-7	T-MOBILE USA INC		.09/13/2022	FIRST BOSTON		.731,010	.750,000	4,354	2.C FE
872882-AM-7	TSMC GLOBAL LTD	C.	.07/19/2022	GOLDMAN		.499,755	.500,000	.0	1.D FE
89115A-2H-4	TORONTO-DOMINION BANK	C.	.09/08/2022	TORONTO DOMINION SECS USA INC		.300,000	.300,000	.0	1.E FE
89115A-2J-0	TORONTO-DOMINION BANK	C.	.09/08/2022	TORONTO DOMINION SECS USA INC		.500,000	.500,000	.0	1.E FE
89788M-AH-5	TRUIST FINANCIAL CORP		.07/26/2022	Various		.300,151	.300,000	.0	1.G FE
902613-AS-7	UBS GROUP AG	C.	.08/02/2022	UBS		.748,629	.750,000	.0	1.G FE
91159H-JF-8	US BANCORP		.07/19/2022	US BANCORP INVESTMENTS INC.		.500,000	.500,000	.0	1.E FE
918307-AE-9	UWM 211N4 A4 - CMO/RMBS		.09/29/2022	INL		.769,194	.888,920	.123	1.A FE
95000L-BE-2	WFCM 2016-C33 B - CMBS		.09/08/2022	SALOMON BROTHERS INC		.336,889	.350,000	.482	1.D FE
95000U-3A-9	WELLS FARGO & CO		.07/18/2022	Various		.749,616	.750,000	.0	1.E FE
95000U-3C-5	WELLS FARGO & CO		.08/08/2022	WELLS FARGO SECURITIES LLC		.450,000	.450,000	.0	1.E FE
98163T-AB-9	WOART 2022-C A2 - ABS		.08/02/2022	WELLS FARGO SECURITIES LLC		.449,953	.450,000	.0	1.A FE
98163T-AD-5	WOART 2022-C A3 - ABS		.08/02/2022	WELLS FARGO SECURITIES LLC		.299,977	.300,000	.0	1.A FE
1109999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					44,678,996	45,090,258	50,719	XXX
000000-00-0	CORPORATION SERVICE COMPANY - TERM LOAN		.08/09/2022	Bank of America Merrill Lynch		.111,550	.115,000	.0	3.C FE
04649V-AZ-3	ASURION, LLC - NEW B-3 TERM LOAN (SECOND		.07/01/2022	MORGAN SECURITIES-FIXED INC		(.395)	.0	.0	4.C FE
04649V-BB-5	ASURION, LLC - TERM LOAN		.08/17/2022	Bank of America Merrill Lynch		.303,287	.319,249	.0	4.A FE
12769L-AD-1	CAESARS RESORT COLLECTION, LLC - TERM B-		.07/01/2022	RBC		(.28,620)	(.28,960)	.0	4.A FE
29279U-AB-2	ENDURANCE INTERNATIONAL GROUP HOLDINGS,		.07/01/2022	JP Morgan		(.875)	.0	.0	4.B FE
29362L-AL-8	ENTEGRIS, INC. - TERM LOAN B		.07/01/2022	DIRECT		(.2,884)	.0	.0	2.C FE
33718F-AF-7	FIRST STUDENT BIDCO INC. - INCREMENTAL T		.07/01/2022	BZW SECS		(.155)	.0	.0	4.A FE
44108H-AJ-0	HOSTESS BRANDS, LLC - 2019 REFINANCING T		.07/01/2022	DIRECT		(.1,878)	.0	.0	4.A FE
44332E-AP-1	HUB INTERNATIONAL LIMITED - INITIAL TERM		.07/01/2022	Citi Bank		.198	.0	.0	4.B FE
45173J-AQ-7	II-VI INCORPORATED - TERM LOAN B		.07/01/2022	JP Morgan		(.4,536)	.0	.0	3.B FE
45567Y-AL-9	MH SUB I, LLC (MICRO HOLDING CORP.) - 20		.07/01/2022	WELLS FARGO		(.2,313)	.0	.0	4.B FE
55314N-AS-3	MKS INSTRUMENTS, INC. - TERM LOAN B		.07/01/2022	JP Morgan		(.5,645)	.0	.0	3.A FE
57723C-AR-0	MATRESS FIRM, INC. - TERM LOAN (2021)		.08/01/2022	DIRECT		.500	.0	.0	4.A FE
58503U-AC-7	MEDLINE BORROWER, LP - INITIAL DOLLAR TE		.07/01/2022	MORGAN SECURITIES-FIXED INC		(.2,961)	.0	.0	4.A FE
62908H-AD-7	NEP GROUP, INC. - INITIAL DOLLAR TERM LO		.07/01/2022	BZW SECS		.0	(.258)	.0	4.B FE
66877A-AD-0	NORTONLIFELOCK INC. - TERM LOAN B		.07/01/2022	DIRECT		(.5,378)	.0	.0	5.B GI
70476X-AK-1	PETVET CARE CENTERS, LLC (FKA PEARL INTE		.08/02/2022	Various		.94,789	.100,000	.0	4.B FE
78249L-AD-2	RUSSELL INVESTMENTS US INSTITUTIONAL HOL		.07/01/2022	BZW SECS		(.3,267)	.0	.0	3.C FE
87876G-AF-9	TECTA AMERICA CORP. - TERM LOAN (FIRST L		.07/01/2022	FREIMARK BLAIR & COMPANY, INC/		(.1,483)	.0	.0	4.C FE
91809E-AE-1	UTZ QUALITY FOODS, LLC - 2021 NEW TERM L		.07/01/2022	FUND FUNDS II		(.1,472)	.0	.0	4.B FE
96208U-AT-8	WEX INC. - TERM B LOAN		.07/01/2022	Bank of America Merrill Lynch		.0	.0	.0	3.C FE
9820L6-FW-2	MARLINK AS - (USD) TL		.07/01/2022	DIRECT		(.97,000)	(.100,000)	.0	5.B GI
L1802P-AC-3	COBHAM ULTRA US CO-BORROWER LLC - TERM L		.09/01/2022	DIRECT		(.4,389)	.0	.0	5.B GI

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE CITIZENS INSURANCE COMPANY OF AMERICA

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
L2210T-AE-5 .....	CURTUM BIDCO S.A R.L. - ADDITIONAL SENIO .....	D.....	.07/01/2022 .....	JP Morgan .....	.....	(1,013) .....	0 .....	0 .....	4.B FE .....
L2210T-AE-5 .....	CURTUM BIDCO S.A R.L. - ADDITIONAL SENIO .....	D.....	.07/01/2022 .....	JP Morgan .....	.....	1,013 .....	0 .....	0 .....	5.B GI .....
L9635L-AB-0 .....	MARLINK AS - (USD) TL .....	.....	.07/01/2022 .....	DIRECT .....	.....	96,991 .....	100,000 .....	0 .....	5.B GI .....
N6872P-AD-3 .....	PEGASUS BIDCO BV - (USD) TERM LOAN .....	D.....	.07/01/2022 .....	GOLDMAN .....	.....	(407) .....	0 .....	0 .....	4.B FE .....
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						443,659	505,032	0	XXX
2509999997. Total - Bonds - Part 3						65,945,064	66,405,217	95,950	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						65,945,064	66,405,217	95,950	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
5989999997. Total - Common Stocks - Part 3						0	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						0	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						0	XXX	0	XXX
6009999999 - Totals						65,945,064	XXX	95,950	XXX

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE CITIZENS INSURANCE COMPANY OF AMERICA

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
36179W-BY-3	G2 MA7255 - RMBS		09/01/2022	Paydown		51,489	51,489	53,480	53,522	.0	(2,033)	.0	(2,033)	.0	51,489	.0	.0	.0	.853	03/20/2051	1.A
38376M-R5-8	GNR 2017-059 PL - CMO/RMBS		09/01/2022	Paydown		44,982	44,982	46,311	45,856	.0	(874)	.0	(874)	.0	44,982	.0	.0	.0	.908	04/20/2046	1.A
38380T-B7-0	GNR 2017-107 T - CMO/RMBS		09/01/2022	Paydown		68,406	68,406	69,763	69,257	.0	(852)	.0	(852)	.0	68,406	.0	.0	.0	1,382	01/20/2047	1.A
38380T-PZ-3	GNR 2016-173 CT - CMO/RMBS		09/01/2022	Paydown		24,238	24,238	24,518	24,336	.0	(98)	.0	(98)	.0	24,238	.0	.0	.0	.490	10/20/2045	1.A
38382A-NY-7	GNR 2019-125 EA - CMO/RMBS		09/01/2022	Paydown		24,331	24,331	24,229	24,166	.0	165	.0	165	.0	24,331	.0	.0	.0	.430	10/20/2049	1.A
38382W-DH-5	GNR 2021-117 PC - CMO/RMBS		09/01/2022	Paydown		40,655	40,655	41,391	41,358	.0	(703)	.0	(703)	.0	40,655	.0	.0	.0	.543	07/20/2051	1.A
0109999999 Subtotal - Bonds - U.S. Governments						254,099	254,099	259,691	258,495	0	(4,395)	0	(4,395)	0	254,099	0	0	0	4,605	XXX	XXX
13034P-YT-8	CALIFORNIA HSG FIN AGY REV		08/01/2022	Call @ 100.00		795,000	795,000	795,000	795,000	.0	.0	.0	.0	.0	795,000	.0	.0	.0	.25,774	08/01/2025	1.D FE
196479-C3-1	COLORADO HSG & FIN AUTH		09/01/2022	Call @ 100.00		152,677	152,677	152,677	152,677	.0	.0	.0	.0	.0	152,677	.0	.0	.0	3,030	09/01/2047	1.A FE
196480-GG-6	COLORADO HSG & FIN AUTH		09/01/2022	Paydown		61,961	61,961	61,748	61,756	.0	205	.0	205	.0	61,961	.0	.0	.0	.981	04/01/2050	1.A FE
3128M9-CT-7	FH G06982 - RMBS		09/01/2022	Paydown		14,207	14,207	14,722	14,626	.0	(420)	.0	(420)	.0	14,207	.0	.0	.0	.330	04/01/2042	1.A
3128MJ-WB-2	FH G08641 - RMBS		09/01/2022	Paydown		2,803	2,803	2,894	2,890	.0	(87)	.0	(87)	.0	2,803	.0	.0	.0	.65	05/01/2045	1.A
3128MJ-WV-8	FH G08659 - RMBS		09/01/2022	Paydown		9,774	9,774	9,714	9,705	.0	69	.0	69	.0	9,774	.0	.0	.0	.225	08/01/2045	1.A
3128MJ-XE-5	FH G08676 - RMBS		09/01/2022	Paydown		41,830	41,830	43,011	43,030	.0	(1,200)	.0	(1,200)	.0	41,830	.0	.0	.0	.960	11/01/2045	1.A
3128MJ-ZB-9	FH G08737 - RMBS		09/01/2022	Paydown		84,293	84,293	85,151	85,094	.0	(801)	.0	(801)	.0	84,293	.0	.0	.0	1,668	12/01/2046	1.A
3128MJ-ZF-0	FH G08741 - RMBS		09/01/2022	Paydown		18,564	18,564	18,543	18,543	.0	.21	.0	.21	.0	18,564	.0	.0	.0	.369	01/01/2047	1.A
3128P8-E8-0	FH C91959 - RMBS		09/01/2022	Paydown		17,044	17,044	16,454	16,324	.0	720	.0	720	.0	17,044	.0	.0	.0	.337	11/01/2037	1.A
3132AE-J7-2	FH ZT2086 - RMBS		09/01/2022	Paydown		27,643	27,643	28,302	28,963	.0	(1,320)	.0	(1,320)	.0	27,643	.0	.0	.0	.642	06/01/2049	1.A
3132DV-3J-2	FH SD8001 - RMBS		09/01/2022	Paydown		12,078	12,078	12,374	12,639	.0	(561)	.0	(561)	.0	12,078	.0	.0	.0	.276	07/01/2049	1.A
3132DV-3N-3	FH SD8005 - RMBS		09/01/2022	Paydown		37,249	37,249	38,198	39,227	.0	(1,978)	.0	(1,978)	.0	37,249	.0	.0	.0	.858	08/01/2049	1.A
3132DV-4V-4	FH SD8036 - RMBS		09/01/2022	Paydown		18,168	18,168	18,443	18,647	.0	(479)	.0	(479)	.0	18,168	.0	.0	.0	.357	01/01/2050	1.A
3132GR-L6-6	FH Q06349 - RMBS		09/01/2022	Paydown		27,505	27,505	28,175	28,029	.0	(524)	.0	(524)	.0	27,505	.0	.0	.0	.604	02/01/2042	1.A
3132VN-3M-3	FH Q62603 - RMBS		09/01/2022	Paydown		14,267	14,267	14,575	14,809	.0	(542)	.0	(542)	.0	14,267	.0	.0	.0	.322	12/01/2048	1.A
3132WH-5N-1	FH Q44452 - RMBS		09/01/2022	Paydown		25,244	25,244	25,330	25,320	.0	(77)	.0	(77)	.0	25,244	.0	.0	.0	.501	11/01/2046	1.A
3132WK-Q8-4	FH Q45878 - RMBS		09/01/2022	Paydown		76,232	76,232	75,559	75,561	.0	671	.0	671	.0	76,232	.0	.0	.0	1,478	12/01/2046	1.A
3133BD-NG-6	FH QE3991 - RMBS		09/01/2022	Paydown		21,061	21,061	21,005	.0	.0	56	.0	56	.0	21,061	.0	.0	.0	.140	05/01/2052	1.A
3133KL-A9-8	FH RA4532 - RMBS		09/01/2022	Paydown		92,020	92,020	95,600	95,576	.0	(3,556)	.0	(3,556)	.0	92,020	.0	.0	.0	1,591	02/01/2051	1.A
3133KL-H2-6	FH RA4749 - RMBS		09/01/2022	Paydown		133,136	133,136	137,442	137,127	.0	(3,991)	.0	(3,991)	.0	133,136	.0	.0	.0	2,147	03/01/2051	1.A
3133KP-MD-7	FH RA7556 - RMBS		09/01/2022	Paydown		27,754	27,754	28,121	.0	.0	(366)	.0	(366)	.0	27,754	.0	.0	.0	.256	06/01/2052	1.A
3133TH-V7-9	FHR 2113 QG - CMO/RMBS		09/01/2022	Paydown		9,603	9,603	9,654	9,630	.0	(27)	.0	(27)	.0	9,603	.0	.0	.0	.388	01/15/2029	1.A
3136A5-N2-8	FNR 2012-53 EL - CMO/RMBS		09/01/2022	Paydown		68,277	68,277	70,437	50,892	.0	(340)	.0	(340)	.0	68,277	.0	.0	.0	1,160	05/25/2027	1.A
3136AL-L2-2	FNR 2012-93 TY - CMO/RMBS		09/01/2022	Paydown		7,520	7,520	7,088	5,150	.0	337	.0	337	.0	7,520	.0	.0	.0	.87	06/25/2042	1.A
3136AH-H9-4	FNR 2013-130 A - CMO/RMBS		09/01/2022	Paydown		11,347	11,347	11,244	11,252	.0	.95	.0	.95	.0	11,347	.0	.0	.0	.227	01/25/2044	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
3136B1-LV-4	FNR 2018-24 VD - CMO/RMBS		09/01/2022	Paydown		53,361	53,361	53,828	53,445	.0	(85)	.0	(85)	.0	53,361	.0	.0	.0	1,245	04/25/2031	1.A
3136B5-QE-8	FNR 2019-45 CL - CMO/RMBS		09/01/2022	Paydown		11,811	11,811	11,809	11,821	.0	(10)	.0	(10)	.0	11,811	.0	.0	.0	.239	08/25/2049	1.A
3136BA-P3-2	FNR 2020-43 BY - CMO/RMBS		09/01/2022	Paydown		45,532	45,532	46,628	46,554	.0	(1,021)	.0	(1,021)	.0	45,532	.0	.0	.0	.617	10/25/2048	1.A
3136BG-UX-7	FNR 2021-61 LA - CMO/RMBS		09/01/2022	Paydown		53,049	53,049	55,320	55,302	.0	(2,253)	.0	(2,253)	.0	53,049	.0	.0	.0	.885	09/25/2051	1.A
3137A3-H7-7	FHR 3751 HB - CMO/RMBS		09/01/2022	Paydown		60,005	60,005	60,005	60,005	.0	.0	.0	.0	.0	60,005	.0	.0	.0	1,407	11/15/2025	1.A
3137A7-KX-7	FHR 3826 BK - CMO/RMBS		09/01/2022	Paydown		23,521	23,521	24,729	23,739	.0	(218)	.0	(218)	.0	23,521	.0	.0	.0	.471	03/15/2026	1.A
3137AU-KR-9	FHR 4102 BC - CMO/RMBS		09/01/2022	Paydown		79,471	79,471	82,749	80,176	.0	(705)	.0	(705)	.0	79,471	.0	.0	.0	1,555	08/15/2027	1.A
3137F7-JJ-5	FHR 5057 GA - CMB5/CMO/RMBS		09/01/2022	Paydown		47,243	47,243	48,930	48,780	.0	(1,537)	.0	(1,537)	.0	47,243	.0	.0	.0	.629	12/25/2050	1.A
3137F7-MW-2	FHR 5050 CP - CMO/RMBS		09/01/2022	Paydown		42,848	42,848	44,481	44,296	.0	(1,448)	.0	(1,448)	.0	42,848	.0	.0	.0	.571	12/25/2050	1.A
3137F9-GM-7	FHR 5074 KP - CMO/RMBS		09/01/2022	Paydown		38,040	38,040	39,386	39,263	.0	(1,223)	.0	(1,223)	.0	38,040	.0	.0	.0	.503	02/25/2051	1.A
3137FL-3C-6	FHR 4863 HP - CMO/RMBS		09/01/2022	Paydown		8,595	8,595	8,675	.0	.0	(109)	.0	(109)	.0	8,595	.0	.0	.0	.197	03/15/2049	1.A
3137FL-A3-8	FHR 4875 DA - CMO/RMBS		09/01/2022	Paydown		34,907	34,907	35,392	35,317	.0	(410)	.0	(410)	.0	34,907	.0	.0	.0	.803	07/15/2048	1.A
3137FL-W5-9	FHR 4881 AK - CMO/RMBS		09/01/2022	Paydown		8,858	8,858	9,035	.0	.0	(230)	.0	(230)	.0	8,858	.0	.0	.0	.203	02/15/2048	1.A
3137FM-2E-1	FHR 4891 PB - CMO/RMBS		09/01/2022	Paydown		24,634	24,634	25,110	25,400	.0	(766)	.0	(766)	.0	24,634	.0	.0	.0	.570	06/15/2049	1.A
3137FN-FS-4	FHR 4911 LB - CMO/RMBS		09/01/2022	Paydown		318,473	318,473	324,495	325,067	.0	(6,593)	.0	(6,593)	.0	318,473	.0	.0	.0	6,930	08/25/2049	1.A
3137FY-TN-6	FHR 5096 C - CMO/RMBS		09/01/2022	Paydown		64,017	64,017	63,080	63,115	.0	.0	.0	.0	.0	64,017	.0	.0	.0	.655	04/25/2051	1.A
3137H6-XY-6	FHR 5213 JM - CMO/RMBS		09/01/2022	Paydown		34,777	34,777	35,211	.0	.0	(435)	.0	(435)	.0	34,777	.0	.0	.0	.513	09/25/2051	1.A
3137H8-HX-2	FHR 5248 HB - CMO/RMBS		09/01/2022	Paydown		11,782	11,782	11,956	.0	.0	(174)	.0	(174)	.0	11,782	.0	.0	.0	.68	08/25/2052	1.A
3137H8-K8-3	FHR 5249 AB - CMO/RMBS		09/01/2022	Paydown		4,618	4,618	4,614	.0	.0	.5	.0	.5	.0	4,618	.0	.0	.0	.15	11/25/2051	1.A
31397S-C5-1	FNR 2011-36 DB - CMO/RMBS		09/01/2022	Paydown		132,657	132,657	132,532	132,424	.0	233	.0	233	.0	132,657	.0	.0	.0	2,653	05/25/2026	1.A

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE CITIZENS INSURANCE COMPANY OF AMERICA

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
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
31403D-AP-4	FN 745314 - RMBS		09/01/2022	Paydown		7,734	7,734	7,724	7,724	.0	.11	.0	.11	.0	7,734	.0	.0	.0	202	05/01/2034	1.A
3140EV-VF-1	FN BC1513 - RMBS		09/01/2022	Paydown		107,156	107,156	107,876	98,608	.0	(.491)	.0	(.491)	.0	107,156	.0	.0	.0	1,735	08/01/2046	1.A
3140FO-JJ-4	FN BC4764 - RMBS		09/01/2022	Paydown		82,932	82,932	83,625	83,643	.0	(.712)	.0	(.712)	.0	82,932	.0	.0	.0	1,664	10/01/2046	1.A
3140FX-C7-5	FN BF0093 - RMBS		09/01/2022	Paydown		54,380	54,380	56,028	56,790	.0	(2,410)	.0	(2,410)	.0	54,380	.0	.0	.0	1,234	05/01/2056	1.A
3140HA-XB-1	FN BJ8773 - RMBS		09/01/2022	Paydown		17,366	17,366	17,450	17,496	.0	(.130)	.0	(.130)	.0	17,366	.0	.0	.0	347	09/01/2049	1.A
3140J7-XA-8	FN BM3372 - CMB/RMBS		09/01/2022	Paydown		48,956	48,956	52,282	53,737	.0	(4,781)	.0	(4,781)	.0	48,956	.0	.0	.0	1,256	01/01/2028	1.A
3140JP-M9-3	FN BN6683 - RMBS		09/01/2022	Paydown		39,963	39,963	40,996	41,681	.0	(1,718)	.0	(1,718)	.0	39,963	.0	.0	.0	913	06/01/2049	1.A
3140LO-D8-7	FN BR1926 - RMBS		09/01/2022	Paydown		29,648	29,648	30,658	30,610	.0	(962)	.0	(962)	.0	29,648	.0	.0	.0	390	01/01/2051	1.A
3140MA-T7-9	FN BU8673 - RMBS		09/01/2022	Paydown		36,464	36,464	36,208	.0	.0	256	.0	256	.0	36,464	.0	.0	.0	307	05/01/2052	1.A
3140MR-ZP-5	FN BW0749 - RMBS		09/01/2022	Paydown		79,905	79,905	80,237	.0	.0	(.331)	.0	(.331)	.0	79,905	.0	.0	.0	577	06/01/2052	1.A
3140O7-SL-2	FN CA0522 - RMBS		09/01/2022	Paydown		28,531	28,531	28,111	28,141	.0	391	.0	391	.0	28,531	.0	.0	.0	513	10/01/2047	1.A
3140OG-5K-9	FN CA8949 - RMBS		09/01/2022	Paydown		79,413	79,413	81,969	81,971	.0	(2,558)	.0	(2,558)	.0	79,413	.0	.0	.0	1,323	02/01/2051	1.A
3140OG-NQ-6	FEDERAL NATIONAL MORTGAGE ASSOCIATION -		09/01/2022	Paydown		60,063	60,063	62,353	62,238	.0	(2,175)	.0	(2,175)	.0	60,063	.0	.0	.0	1,003	01/01/2051	1.A
3140OG-RN-9	FN CA8592 - RMBS		09/01/2022	Paydown		39,151	39,151	40,717	40,698	.0	(1,547)	.0	(1,547)	.0	39,151	.0	.0	.0	850	01/01/2051	1.A
3140OG-UM-7	FN CA8687 - RMBS		09/01/2022	Paydown		35,831	35,831	36,011	35,998	.0	(166)	.0	(166)	.0	35,831	.0	.0	.0	471	01/01/2051	1.A
3140OP-CL-9	FN CB3674 - RMBS		09/01/2022	Paydown		32,595	32,595	31,892	.0	.0	703	.0	703	.0	32,595	.0	.0	.0	195	05/01/2052	1.A
3140OP-EY-9	FN CB3750 - RMBS		09/01/2022	Paydown		12,023	12,023	12,264	.0	.0	(.241)	.0	(.241)	.0	12,023	.0	.0	.0	135	06/01/2052	1.A
3140OP-H2-6	FN CB3848 - RMBS		09/01/2022	Paydown		64,991	64,991	63,559	.0	.0	1,432	.0	1,432	.0	64,991	.0	.0	.0	315	06/01/2052	1.A
3140OP-RK-5	FN CB4089 - RMBS		09/01/2022	Paydown		19,788	19,788	19,585	.0	.0	203	.0	203	.0	19,788	.0	.0	.0	90	07/01/2052	1.A
3140XA-2W-1	FN FM7088 - RMBS		09/01/2022	Paydown		100,019	100,019	103,832	103,770	.0	(3,752)	.0	(3,752)	.0	100,019	.0	.0	.0	1,686	05/01/2051	1.A
3140XA-GK-2	FN FM6501 - RMBS		09/01/2022	Paydown		71,593	71,593	73,674	73,915	.0	(2,322)	.0	(2,322)	.0	71,593	.0	.0	.0	1,238	03/01/2051	1.A
3140XB-2Z-2	FN FM7991 - RMBS		09/01/2022	Paydown		52,152	52,152	54,437	54,342	.0	(2,191)	.0	(2,191)	.0	52,152	.0	.0	.0	805	07/01/2051	1.A
3140XB-X7-0	FN FM7901 - RMBS		09/01/2022	Paydown		31,173	31,173	32,552	32,487	.0	(1,314)	.0	(1,314)	.0	31,173	.0	.0	.0	539	07/01/2051	1.A
3140XC-B8-0	FN FMB162 - RMBS		09/01/2022	Paydown		70,812	70,812	74,220	74,102	.0	(3,291)	.0	(3,291)	.0	70,812	.0	.0	.0	1,135	07/01/2051	1.A
3140XC-JP-4	FN FMB369 - RMBS		09/01/2022	Paydown		87,631	87,631	91,410	91,255	.0	(3,624)	.0	(3,624)	.0	87,631	.0	.0	.0	1,508	08/01/2051	1.A
3140XG-U3-1	FN FS1501 - RMBS		09/01/2022	Paydown		42,542	42,542	42,994	.0	.0	(.452)	.0	(.452)	.0	42,542	.0	.0	.0	558	08/01/2051	1.A
3140XH-WC-7	FN FS2442 - RMBS		09/01/2022	Paydown		5,513	5,513	5,542	.0	.0	(.29)	.0	(.29)	.0	5,513	.0	.0	.0	18	07/01/2052	1.A
31418C-QF-7	FN MA2777 - RMBS		09/01/2022	Paydown		44,399	44,399	43,663	43,566	.0	833	.0	833	.0	44,399	.0	.0	.0	866	10/01/2046	1.A
31418C-T9-5	FN MA3275 - RMBS		09/01/2022	Paydown		71,009	71,009	69,789	69,684	.0	1,325	.0	1,325	.0	71,009	.0	.0	.0	1,429	02/01/2048	1.A
31418D-2N-1	FN MA4380 - RMBS		09/01/2022	Paydown		58,054	58,054	60,948	60,762	.0	(2,708)	.0	(2,708)	.0	58,054	.0	.0	.0	1,151	07/01/2051	1.A
31418D-C6-7	FN MA3692 - RMBS		09/01/2022	Paydown		15,087	15,087	15,426	15,742	.0	(.656)	.0	(.656)	.0	15,087	.0	.0	.0	352	07/01/2049	1.A
31418D-YC-0	FN MA4306 - RMBS		09/01/2022	Paydown		44,743	44,743	46,106	46,114	.0	(1,371)	.0	(1,371)	.0	44,743	.0	.0	.0	738	04/01/2051	1.A
31418D-Z8-8	FN MA4366 - RMBS		09/01/2022	Paydown		45,182	45,182	46,954	46,808	.0	(1,626)	.0	(1,626)	.0	45,182	.0	.0	.0	753	06/01/2041	1.A
54627D-EF-4	LOUISIANA HSG CORP SINGLE FAMILY MTG REV		09/01/2022	Call @ 100.00		9,474	9,474	9,474	9,474	.0	.0	.0	.0	.0	9,474	.0	.0	.0	125	03/01/2041	1.A FE
57419R-GH-2	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		09/01/2022	Call @ 100.00		19,856	19,856	19,856	19,856	.0	.0	.0	.0	.0	19,856	.0	.0	.0	503	07/01/2043	1.A FE
60416Q-GX-6	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		09/01/2022	Call @ 100.00		78,831	78,831	78,831	78,831	.0	.0	.0	.0	.0	78,831	.0	.0	.0	1,576	10/01/2047	1.A FE
60416Q-HX-5	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		09/01/2022	Call @ 100.00		34,056	34,056	34,056	34,056	.0	.0	.0	.0	.0	34,056	.0	.0	.0	578	06/01/2050	1.A FE
60416Q-HY-3	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		09/01/2022	Call @ 100.00		80,088	80,088	80,088	80,088	.0	.0	.0	.0	.0	80,088	.0	.0	.0	1,036	09/01/2050	1.A FE
60416Q-HZ-0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		09/01/2022	Call @ 100.00		25,585	25,585	25,585	25,585	.0	.0	.0	.0	.0	25,585	.0	.0	.0	286	12/01/2050	1.A FE
60416Q-JA-3	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		09/01/2022	Call @ 100.00		9,301	9,301	9,301	9,301	.0	.0	.0	.0	.0	9,301	.0	.0	.0	100	02/01/2051	1.A FE
60416Q-JC-9	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		09/01/2022	Call @ 100.00		19,091	19,091	19,091	19,091	.0	.0	.0	.0	.0	19,091	.0	.0	.0	253	09/01/2051	1.A FE
60637B-B6-6	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		09/01/2022	Call @ 100.00		26,140	26,140	26,140	26,140	.0	.0	.0	.0	.0	26,140	.0	.0	.0	318	11/01/2050	1.B FE
641279-IX-8	NEVADA HSG DIV SINGLE FAMILY MTG REV		09/01/2022	Paydown		33,117	33,117	33,117	33,117	.0	.0	.0	.0	.0	33,117	.0	.0	.0	450	11/01/2044	1.B FE
64469D-VL-2	NEW HAMPSHIRE ST HSG FIN AUTH SINGLE FAM		07/01/2022	Maturity @ 100.00		80,000	80,000	80,000	80,000	.0	.0	.0	.0	.0	80,000	.0	.0	.0	2,656	07/01/2022	1.B FE
677377-2P-7	OHIO HSG FIN AGY SINGLE FAMILY MTG REV		09/01/2022	Call @ 100.00		20,000	20,000	20,000	20,000	.0	.0	.0	.0	.0	20,000	.0	.0	.0	364	11/01/2041	1.A FE
679087-FB-7	OKLAHOMA ST CAP IMPT AUTH ST HWY CAP IMP		07/01/2022	Maturity @ 100.00		1,250,000	1,250,000	1,250,000	1,250,000	.0	.0	.0	.0	.0	1,250,000	.0	.0	.0	65,500	07/01/2022	1.0 FE
684907-WN-4	ORANGE CNTY FLA HSG FIN AUTH HOMEOWNER R		09/01/2022	Various		1,489	1,489	1,489	1,489	.0	.0	.0	.0	.0	1,489	.0	.0	.0	16	09/01/2050	1.A FE
71884A-WT-2	PHOENIX ARIZ CIVIC IMPT CORP EXCISE TAX		07/01/2022	Call @ 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	82,200	07/01/2029	1.C FE
88275F-SH-3	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		09/01/2022	Call @ 100.00		22,873	22,873	22,873	22,873	.0	.0	.0	.0	.0	22,873	.0	.0	.0	298	03/01/2036	1.B FE
928075-GK-0	VIRGINIA PORT AUTH COMILTH PORT FD REV		07/01/2022	Maturity @ 100.00		500,000	500,000	500,000	500,000	.0	.0	.0	.0	.0	500,000	.0	.0	.0	12,725	07/01/2022	1.B FE
0909999999 Subtotal - Bonds - U.S. Special Revenues						8,925,689	8,925,689	8,998,160	8,570,913	.0	(67,209)	.0	(67,209)	.0	8,925,689	.0	.0	.0	265,067	XXX	XXX
03674X-AN-6	ANTERO RESOURCES CORP		08/09/2022	Call @ 100.00		31,610	29,000	29,000	29,000	.0	.0	.0	.0	.0	29,000	.0	2,610	2,610	2,604	07/15/2026	3.B FE
03674X-AQ-9	ANTERO RESOURCES CORP		08/09/2022	Call @ 100.00		32,100	30,000	30,000	30,000	.0	.0	.0	.0	.0	30,000	.0	2,100	2,100	2,402	02/01/2029	3.B FE

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE CITIZENS INSURANCE COMPANY OF AMERICA

**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
.038779-AB-0	ARBYS 2020-1 A2 - RMBS		07/30/2022	Paydown		2,500	2,500	2,516	2,522	.0	(22)	.0	(22)	.0	2,500	.0	.0	.0	.61	07/30/2050	2.C FE
.06540A-AC-5	BANK 2019-BNK20 A2 - CMBS		09/01/2022	Paydown		5,043	5,043	5,181	5,137	.0	(94)	.0	(94)	.0	5,043	.0	.0	.0	.93	09/15/2082	1.A
.06650A-AD-9	BANK 2017-BNK8 A3 - CMBS		09/01/2022	Paydown		246,193	246,193	272,272	268,670	.0	(22,476)	.0	(22,476)	.0	246,193	.0	.0	.0	6,638	11/18/2050	1.A
.088838-AA-1	BOWLING GREEN KETUCKY CTL PASS-THROUGH T		09/15/2022	Paydown		17,386	17,386	17,386	17,386	.0	.0	.0	.0	.0	17,386	.0	.0	.0	.620	06/15/2036	2.B
.12530M-AB-1	SORT 2020-1 A2 - ABS		09/15/2022	Paydown		602	602	601	601	.0	.0	.0	.0	.0	602	.0	.0	.0	.8	07/15/2060	1.D FE
.172967-LM-1	CITIGROUP INC		07/25/2022	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	43,140	07/24/2023	1.G FE
.177376-AF-7	CITRIX SYSTEMS INC		09/30/2022	Call @ 100.00		1,400,000	1,400,000	1,390,900	1,392,369	.0	611	.0	611	.0	1,392,980	.0	7,020	7,020	49,922	03/01/2030	2.B FE
.25755T-AL-4	DPABS 2019-1 A2 - RMBS		07/25/2022	Paydown		1,188	1,188	1,228	1,224	.0	(37)	.0	(37)	.0	1,188	.0	.0	.0	.33	10/25/2049	2.A FE
.25755T-AN-0	DPABS 2021-1 A1 - RMBS		07/25/2022	Paydown		2,250	2,250	2,258	2,257	.0	(7)	.0	(7)	.0	2,250	.0	.0	.0	.45	04/25/2051	2.A FE
.25755T-AP-5	DPABS 2021-1 A11 - RMBS		07/25/2022	Paydown		2,250	2,250	2,260	2,250	.0	(10)	.0	(10)	.0	2,250	.0	.0	.0	.53	04/25/2051	2.A FE
.36250P-AC-9	GSMS 2015-GC32 A3 - CMBS		07/01/2022	Paydown		184,553	184,553	186,385	185,153	.0	(599)	.0	(599)	.0	184,553	.0	.0	.0	4,000	07/10/2048	1.A
.36264P-AF-6	GSMS 21PJ4 A6 - CMO/RMBS		09/01/2022	Paydown		20,781	20,781	19,511	19,511	.0	1,270	.0	1,270	.0	20,781	.0	.0	.0	.54	09/25/2051	1.A FE
.362925-AP-4	GSMS 22PJ5 A9 - CMO/RMBS		09/01/2022	Paydown		49,234	49,234	47,947	47,947	.0	1,287	.0	1,287	.0	49,234	.0	.0	.0	406	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		29,370	29,370	29,159	29,159	.0	211	.0	211	.0	29,370	.0	.0	.0	.110	08/26/2052	1.A FE
.46655K-BV-7	JPMIT 226 12A - CMO/RMBS		09/25/2022	Paydown		23,941	23,941	23,736	23,736	.0	205	.0	205	.0	23,941	.0	.0	.0	.199	11/25/2052	1.A FE
.46655N-CS-7	JPMIT 227 24A - CMO/RMBS		09/01/2022	Paydown		25,284	25,284	24,615	24,615	.0	669	.0	669	.0	25,284	.0	.0	.0	.94	12/25/2052	1.A FE
.46655V-BD-3	JPMIT 228 A12 - CMO/RMBS		09/25/2022	Paydown		96,200	96,200	95,948	95,948	.0	252	.0	252	.0	96,200	.0	.0	.0	.472	01/25/2053	1.A FE
.61763M-AE-0	MSBAM 2014-C16 A4 - CMBS		09/01/2022	Paydown		45,835	45,835	46,291	45,901	.0	(66)	.0	(66)	.0	45,835	.0	.0	.0	1,601	06/17/2047	1.A
.67448E-AG-3	OBX 221NV4 A7 - CMO/RMBS		09/25/2022	Paydown		40,501	40,501	39,292	39,292	.0	1,209	.0	1,209	.0	40,501	.0	.0	.0	.335	06/25/2052	1.A FE
.70109H-AK-1	PARKER-HANIFIN CORP		09/15/2022	Maturity @ 100.00		1,000,000	1,000,000	1,008,780	1,000,805	.0	(805)	.0	(805)	.0	1,000,000	.0	.0	.0	.35	09/15/2022	2.A FE
.75524R-AA-7	CITIZENS FINANCIAL GROUP INC		09/28/2022	Maturity @ 100.00		992,000	992,000	1,035,410	997,744	.0	(5,744)	.0	(5,744)	.0	992,000	.0	.0	.0	.41	09/28/2022	2.B FE
.81761T-AA-3	SERV 2020-1 A21 - RMBS		07/30/2022	Paydown		4,250	4,250	4,320	4,318	.0	(68)	.0	(68)	.0	4,250	.0	.0	.0	.91	01/30/2051	2.C FE
.83546D-AJ-7	SONIC 2020-1 A22 - RMBS		09/20/2022	Paydown		2,000	2,000	2,000	2,000	.0	.0	.0	.0	.0	2,000	.0	.0	.0	.58	01/20/2050	2.B FE
.83546D-AN-8	SONIC 2021-1 A21 - RMBS		09/20/2022	Paydown		2,500	2,500	2,510	2,510	.0	(10)	.0	(10)	.0	2,500	.0	.0	.0	.37	08/21/2051	2.B FE
.83546D-AQ-1	SONIC 2021-1 A22 - RMBS		09/20/2022	Paydown		2,500	2,500	2,515	2,514	.0	(14)	.0	(14)	.0	2,500	.0	.0	.0	.44	08/21/2051	2.B FE
.86203H-AA-8	STONEHENGE CAPITAL FUND CONNECTIOUT 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
.86208H-AC-9	STONEHENGE CAPITAL FUND CONNECTIOUT VI,		09/15/2022	Paydown		70,627	70,627	70,627	70,627	.0	.0	.0	.0	.0	70,627	.0	.0	.0	4,112	12/15/2031	1.C FE
.87342R-AH-7	BELL 2021-1 A22 - RMBS		08/25/2022	Paydown		2,500	2,500	2,500	2,500	.0	.0	.0	.0	.0	2,500	.0	.0	.0	.43	08/25/2051	2.B FE
.87342R-AJ-3	BELL 2021-1 A23 - RMBS		08/25/2022	Paydown		2,500	2,500	2,500	2,500	.0	.0	.0	.0	.0	2,500	.0	.0	.0	.48	08/25/2051	2.B FE
.91913Y-AS-9	VALERO ENERGY CORP		09/13/2022	Call @ 100.00		2,397,750	2,500,000	2,485,200	2,494,680	.0	1,103	.0	1,103	.0	2,495,783	.0	(98,033)	(98,033)	165,743	03/15/2025	2.B FE
.92930R-BB-7	WFRBS 2012-C9 A3 - CMBS		08/17/2022	Paydown		1,710,043	1,710,043	1,747,798	1,711,431	.0	(1,388)	.0	(1,388)	.0	1,710,043	.0	.0	.0	30,113	11/17/2045	1.A FM
.94989K-AU-7	WFCM 2015-C29 A3 - CMBS		09/01/2022	Paydown		233,082	233,082	238,364	235,120	.0	(2,038)	.0	(2,038)	.0	233,082	.0	.0	.0	5,343	06/17/2048	1.A
.94989T-AY-0	WFCM 2015-LC22 A3 - CMBS		08/01/2022	Paydown		16,506	16,506	16,670	16,568	.0	(62)	.0	(62)	.0	16,506	.0	.0	.0	.394	09/17/2058	1.A
.95000F-AS-5	WFCM 2016-C35 A3 - CMBS		08/01/2022	Paydown		46	46	46	46	.0	.0	.0	.0	.0	46	.0	.0	.0	.1	07/17/2048	1.A
.95001N-AX-6	WFCM 2018-C45 A3 - CMBS		09/01/2022	Paydown		20,202	20,202	20,402	20,328	.0	(126)	.0	(126)	.0	20,202	.0	.0	.0	.615	06/15/2051	1.A
.95003N-AD-8	WFMBS 221NV1 A4 - CMO/RMBS		09/01/2022	Paydown		57,403	57,403	54,594	54,594	.0	2,809	.0	2,809	.0	57,403	.0	.0	.0	.414	03/25/2052	1.A FE
.95058X-AK-4	WEN 211 A2 - RMBS		09/15/2022	Paydown		2,500	2,500	2,509	2,512	.0	(12)	.0	(12)	.0	2,500	.0	.0	.0	.44	06/15/2051	2.B FE
.95058X-AL-2	WEN 211 A21 - RMBS		09/15/2022	Paydown		2,500	2,500	2,512	2,512	.0	(12)	.0	(12)	.0	2,500	.0	.0	.0	.52	06/15/2051	2.B FE
.95058X-AM-0	WEN 2022-1 A21 - RMBS		09/15/2022	Paydown		1,125	1,125	1,125	1,125	.0	.0	.0	.0	.0	1,125	.0	.0	.0	.22	03/15/2052	2.B FE
1109999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					10,303,044	10,400,584	10,493,059	10,077,384	.0	(23,965)	.0	(23,965)	.0	10,389,347	.0	(86,303)	(86,303)	397,803	XXX	XXX
.00076V-AZ-3	ABG INTERMEDIATE HOLDINGS 2 LLC - TERM L		09/30/2022	Redemption @ 100.00		1,250	1,250	1,229	1,223	.6	.2	.0	.9	.0	1,231	.0	.19	.19	.24	12/21/2028	4.B FE
.00184N-AB-3	TRICORBRAUN HOLDINGS, INC. - CLOSING DAT		09/30/2022	Redemption @ 100.00		1,056	1,056	1,045	1,045	.1	.0	.0	.1	.0	1,047	.0	.9	.9	.35	03/03/2028	4.C FE
.00213N-AM-4	APX GROUP, INC. - INITIAL TERM LOAN		07/14/2022	Redemption @ 100.00		750	750	730	730	.2	.0	.0	.2	.0	732	.0	.18	.18	.7	07/10/2028	4.B FE
.00247N-AG-7	AZZ INCORPORATED - TERM LOAN B		09/30/2022	Redemption @ 100.00		38,549	38,549	37,200	37,200	.0	.72	.0	.72	.0	37,271	.0	1,278	1,278	.604	05/13/2029	4.B FE
.00488P-AP-0	ACRISURE, LLC - INCREMENTAL TL		09/30/2022	Redemption @ 100.00		501	501	497	497	.0	.1	.0	.1	.0	497	.0	.3	.3	.20	02/15/2027	4.B FE
.00488Y-AB-2	ACPRODUCTS HOLDINGS, INC. - INITIAL TERM		09/30/2022	Redemption @ 100.00		501	501	496	493	.2	.1	.0	.3	.0	496	.0	.5	.5	.14	05/17/2028	4.C FE
.00847Y-AC-6	AGILITI HEALTH, INC. - INITIAL TERM LOAN		09/30/2022	Redemption @ 100.00		773	773	754	754	.0	.2	.0	.2	.0	756	.0	.17	.17	.9	01/04/2026	4.A FE
.01881U-AJ-4	ALLIANT HOLDINGS INTERMEDIATE, LLC - TER		09/30/2022	Redemption @ 100.00		513	513	512	511	.0	.0	.0	.1	.0	512	.0	.1	.1	.18	11/05/2027	4.B FE
.04009D-AB-0	ARETEC GROUP, INC. (FKA RCS CAPITAL CORP		09/30/2022	Redemption @ 100.00		773	773	771	771	.0	.0	.0	.0	.0	772	.0	.2	.2	.23	10/01/2025	4.C FE
.04349H-AK-0	ASCEND LEARNING, LLC - TL		09/30/2022	Redemption @ 100.00		1,525	1,525	1,517	1,517	.0	.1	.0	.1	.0	1,518	.0	.7	.7	.35	12/11/2028	4.C FE
.04621H-AT-0	ASSUREDPARTNERS CAPITAL, INC. - INCREMEN		09/30/2022	Redemption @ 100.00		250	250	249	249	.0	.0	.0	.0	.0	249	.0	.1	.1	.7	02/12/2027	4.B FE
.05350N-AL-8	AVANTOR FUNDING, INC. - INCREMENTAL B-5		09/30/2022	Redemption @ 100.00		32,064	32,064	32,024	32,024	.0	.5	.0	.5	.0	32,030	.0	.34	.34	.760	11/08/2027	3.A FE
.07014Q-AN-1	GREAT OUTDOORS GROUP, LLC - TERM B-2 LOA		09/30/2022	Redemption @ 100.00		754	754	733	733	.0	.1	.0	.1	.0	734	.0	.19	.19	.15	03/06/2028	4.A FE

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE CITIZENS INSURANCE COMPANY OF AMERICA

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
.08511L-AK-6	BERLIN PACKAGING L.L.C. - TRANCHE B-5 TE		09/30/2022	Redemption @ 100.00		1,003	1,003	.993	.992	.0	.1	.0	.2	.0	.994	.0	.8	.8	.28	03/11/2028	4.C FE
.09238F-AK-7	BLACKHAWK NETWORK HOLDINGS, INC. - TERM		09/30/2022	Redemption @ 100.00		.517	.517	.511	.0	.0	.1	.0	.1	.0	.512	.0	.5	.5	.15	06/15/2025	4.B FE
.10524M-AN-7	BRAND ENERGY & INFRASTRUCTURE SERVICES,		07/01/2022	Redemption @ 100.00		.522	.520	.520	.520	.0	.0	.0	.0	.0	.520	.0	.2	.2	.8	06/21/2024	4.C FE
.10801X-AH-0	BRIGHTVIEW LANDSCAPES, LLC - TERM LOAN B		09/30/2022	Redemption @ 100.00		1,000	1,000	.990	.0	.0	.1	.0	.1	.0	.991	.0	.9	.9	.20	04/20/2029	4.A FE
.11568H-AB-2	BROWN GROUP HOLDINGS, LLC - INITIAL TERM		09/30/2022	Redemption @ 100.00		.936	.932	.933	.933	.0	.0	.0	.0	.0	.933	.0	.3	.3	.18	06/07/2028	4.A FE
.12548F-AF-9	CHG PPC PARENT LLC - TL		09/30/2022	Redemption @ 100.00		.988	.983	.980	.980	.3	.1	.0	.3	.0	.983	.0	.4	.4	.33	12/08/2028	4.B FE
.12769L-AB-5	CAESARS RESORT COLLECTION, LLC - TERM B		09/30/2022	Redemption @ 100.00		7,411	7,411	7,363	7,364	.1	.12	.0	.12	.0	7,376	.0	.35	.35	.147	12/23/2024	4.A FE
.12769L-AD-1	CAESARS RESORT COLLECTION, LLC - TERM B-		09/30/2022	Redemption @ 100.00		56,606	56,606	56,252	.0	.0	.39	.0	.39	.0	56,291	.0	.315	.315	.954	07/21/2025	4.A FE
.14835J-AQ-3	CAST & CREW LLC - INCREMENTAL FACILITY N		09/30/2022	Redemption @ 100.00		.363	.363	.361	.0	.0	.0	.0	.0	.0	.361	.0	.2	.2	.10	12/29/2028	4.B FE
.15963C-AC-0	THE CHAMBERLAIN GROUP, LLC. - TERM LOAN		09/30/2022	Redemption @ 100.00		1,050	1,046	1,046	1,046	.0	.0	.0	.0	.0	1,046	.0	.4	.4	.36	11/03/2028	4.B FE
.17148P-AD-3	CHURCHILL DOWNS INCORPORATED - TERM B FA		09/30/2022	Redemption @ 100.00		.522	.522	.510	.0	.0	.1	.0	.1	.0	.512	.0	.10	.10	.6	12/27/2024	3.A FE
.18972F-AC-6	CLYDESDALE ACQUISITION HOLDINGS, INC. -		09/30/2022	Redemption @ 100.00		.438	.427	.0	.0	.0	.1	.0	.1	.0	.427	.0	.10	.10	.12	04/13/2029	4.B FE
.22704N-AD-4	CROCS, INC. - TERM LOAN B		07/01/2022	Redemption @ 100.00		1,613	1,613	1,604	.0	.0	.0	.0	.0	.0	1,605	.0	.8	.8	.4	02/20/2029	5.B GI
.24022K-AB-5	DCERT BUYER, INC. - INITIAL TERM LOAN (F		09/30/2022	Redemption @ 100.00		.765	.765	.754	.0	.0	.1	.0	.1	.0	.755	.0	.11	.11	.12	10/16/2026	4.B FE
.24440E-AB-3	DEERFIELD DAKOTA HOLDING, LLC - INITIAL		09/30/2022	Redemption @ 100.00		.547	.547	.544	.0	.0	.0	.0	.0	.0	.545	.0	.3	.3	.13	04/09/2027	4.C FE
.26483N-AN-0	DUN & BRADSTREET CORPORATION, THE - INIT		09/27/2022	Redemption @ 100.00		8,843	8,843	8,728	.0	.0	.16	.0	.16	.0	8,744	.0	.99	.99	.142	02/06/2026	4.A FE
.26881K-AC-8	EP PURCHASER, LLC - TERM LOAN B		09/30/2022	Redemption @ 100.00		.263	.263	.261	.261	.0	.0	.0	.0	.0	.261	.0	.1	.1	.7	11/06/2028	4.A FE
.29279U-AB-2	ENDURANCE INTERNATIONAL GROUP HOLDINGS,		09/30/2022	Redemption @ 100.00		.504	.504	.473	.0	.0	.1	.0	.1	.0	.474	.0	.29	.29	.8	02/10/2028	4.B FE
.29382X-AE-4	ENTRAVISION COMMUNICATIONS CORPORATION -		09/30/2022	Redemption @ 100.00		.963	.947	.0	.0	.0	.3	.0	.3	.0	.951	.0	.13	.13	.16	11/29/2024	3.C FE
.30233P-AB-6	EYECARE PARTNERS, LLC - INITIAL TERM LOA		09/30/2022	Redemption @ 100.00		.505	.505	.497	.0	.0	.1	.0	.1	.0	.498	.0	.7	.7	.14	02/18/2027	4.C FE
.31556P-AB-3	GOLDEN NUGGET, INC. - TERM LOAN B		09/30/2022	Redemption @ 100.00		.500	.500	.499	.0	.0	.0	.0	.0	.0	.499	.0	.1	.1	.12	01/27/2029	5.B GI
.31732F-AR-7	FILTRATION GROUP CORPORATION - 2021 INCR		09/30/2022	Redemption @ 100.00		.650	.650	.648	.648	.0	.0	.0	.0	.0	.649	.0	.1	.1	.18	10/21/2028	4.C FE
.31935H-AD-9	FIRST BRANDS GROUP, LLC - 2021 TERM LOAN		09/30/2022	Redemption @ 100.00		1,587	1,587	1,587	1,587	.0	.0	.0	.0	.0	1,587	.0	.0	.0	.40	03/30/2027	4.A FE
.33718F-AD-2	FIRST STUDENT BIDCO INC. - INITIAL TERM		09/26/2022	Redemption @ 100.00		.365	.360	.360	.360	.1	.1	.0	.1	.0	.361	.0	.4	.4	.9	07/21/2028	3.C FE
.33903R-AY-5	FLEETCOR TECHNOLOGIES OPERATING COMPANY,		09/30/2022	Redemption @ 100.00		1,077	1,077	1,059	1,059	.0	.2	.0	.2	.0	1,061	.0	.16	.16	.16	04/28/2028	3.A FE
.35906E-AQ-3	FRONTIER COMMUNICATIONS CORPORATION - TL		09/30/2022	Redemption @ 100.00		.756	.754	.0	.0	.0	.0	.0	.0	.0	.754	.0	.2	.2	.14	05/01/2028	4.B FE
.365556-AU-3	JINGERSOLL-RAND SERVICES COMPANY - 2020 S		09/30/2022	Redemption @ 100.00		.509	.503	.0	.0	.0	.1	.0	.1	.0	.503	.0	.6	.6	.10	03/01/2027	3.A FE
.38017B-AN-6	GO DADDY OPERATING COMPANY, LLC (GO FINA		09/30/2022	Redemption @ 100.00		1,399	1,399	1,393	1,390	.4	.2	.0	.5	.0	1,396	.0	.3	.3	.25	02/15/2024	3.B FE
.38101J-AC-0	GOLDEN ENTERTAINMENT, INC. - TERM B FACI		08/26/2022	Redemption @ 100.00		9,615	9,615	9,603	.0	.0	.2	.0	.2	.0	9,606	.0	.10	.10	.213	10/21/2024	3.C FE
.421300-AL-8	HAYWARD INDUSTRIES, INC. - REFINANCING T		09/30/2022	Redemption @ 100.00		.752	.749	.0	.0	.0	.0	.0	.0	.0	.749	.0	.3	.3	.20	05/30/2028	4.B FE
.42236W-AQ-0	HEARTLAND DENTAL, LLC - 2021 INCREMENTAL		09/30/2022	Redemption @ 100.00		.504	.491	.0	.0	.0	.1	.0	.1	.0	.492	.0	.11	.11	.9	04/30/2025	4.C FE
.43117L-AG-8	HIGHTOWER HOLDING, LLC - INITIAL TERM LO		07/01/2022	Redemption @ 100.00		.500	.496	.496	.496	.0	.0	.0	.0	.0	.497	.0	.3	.3	.1	04/21/2028	4.C FE
.44108H-AJ-0	HOTSTESS BRANDS, LLC - 2019 REFINANCING T		09/30/2022	Redemption @ 100.00		.513	.492	.0	.0	.0	.2	.0	.2	.0	.494	.0	.19	.19	.0	08/03/2025	4.A FE
.44332E-AP-1	HUB INTERNATIONAL LIMITED - INITIAL TERM		09/30/2022	Redemption @ 100.00		.778	.770	.0	.0	.0	.1	.0	.1	.0	.772	.0	.6	.6	.10	04/25/2025	4.B FE
.44332E-AU-0	HUB INTERNATIONAL LIMITED - B-3 INCREMEN		07/01/2022	Redemption @ 100.00		(252)	(251)	.0	.0	.0	.0	.0	.0	.0	(251)	.0	(1)	(1)	.0	04/25/2025	4.B FE
.44908X-AT-5	HYLAND SOFTWARE, INC. - 2018 REFINANCING		09/30/2022	Redemption @ 100.00		.776	.772	.772	.0	.0	.1	.0	.1	.0	.773	.0	.3	.3	.36	07/01/2024	4.C FE
.44931Y-AD-9	ICU MEDICAL, INC. - TERM LOAN B		09/30/2022	Redemption @ 100.00		.550	.547	.0	.0	.0	.0	.0	.0	.0	.548	.0	.3	.3	.9	01/08/2029	5.B GI
.44988L-AF-4	IRB HOLDING CORP. - 2020 REPLACEMENT TER		07/01/2022	Redemption @ 100.00		.777	.769	.770	.770	.0	.1	.0	.1	.0	.771	.0	.6	.6	.3	02/05/2025	4.B FE
.45567Y-AJ-4	MH SUB I, LLC (MICRO HOLDING CORP.) - AM		09/30/2022	Redemption @ 100.00		1,044	1,034	.0	.0	.0	.2	.0	.2	.0	1,036	.0	.9	.9	.13	09/13/2024	4.B FE
.45567Y-AL-9	MH SUB I, LLC (MICRO HOLDING CORP.) - 20		09/30/2022	Redemption @ 100.00		.546	.544	.544	.544	.0	.0	.0	.0	.0	.545	.0	.1	.1	.27	09/13/2024	4.B FE
.45780Y-AW-6	INSTALLED BUILDING PRODUCTS, INC. - TERM		09/30/2022	Redemption @ 100.00		.325	.323	.323	.323	.0	.0	.0	.0	.0	.324	.0	.1	.1	.8	12/14/2028	3.B FE
.45784Q-AB-5	INSULET CORPORATION - TERM B LOAN		09/30/2022	Redemption @ 100.00		.754	.750	.0	.0	.0	.0	.0	.0	.0	.750	.0	.3	.3	.20	05/04/2028	4.A FE
.48254E-AB-7	KKR APPLE BIDCO, LLC - INITIAL TERM LOAN		09/30/2022	Redemption @ 100.00		.500	.498	.498	.498	.0	.0	.0	.0	.0	.499	.0	.1	.1	.13	09/22/2028	5.B GI
.50217U-AS-6	LTI HOLDINGS, INC. - INITIAL TERM LOAN (		09/30/2022	Redemption @ 100.00		.773	.765	.763	.763	.1	.2	.0	.3	.0	.766	.0	.7	.7	.26	09/06/2025	4.C FE
.50220K-AB-0	LS GROUP OPCO ACQUISITION LLC (LS GROUP		06/30/2022	Redemption @ 100.00		.758	.752	.0	.0	.0	.0	.0	.0	.0	.752	.0	.5	.5	.1	11/02/2027	4.B FE
.55315Q-AF-3	MJH HEALTHCARE HOLDINGS, LLC		09/30/2022	Redemption @ 100.00		.500	.493	.0	.0	.0	.1	.0	.1	.0	.493	.0	.7	.7	.6	01/28/2029	5.B GI
.55328H-AK-7	MPH ACQUISITION HOLDINGS LLC - INITIAL T		09/30/2022	Redemption @ 100.00		.250	.241	.240	.240	.1	.1	.0	.2	.0	.243	.0	.7	.7	.9	09/01/2028	4.A FE
.57723C-AR-0	MATTHESS FIRM, INC. - TERM LOAN (2021)		07/12/2022	Redemption @ 100.00		.500	.497	.0	.0	.0	.0	.0	.0	.0	.497	.0	.4	.4	.4	09/25/2028	4.A FE
.57776Q-AE-3	AMENTUM GOVERNMENT SERVICES HOLDINGS LLC		09/30/2022	Redemption @ 100.00		.300	.299	.0	.0	.0	.0	.0	.0	.0	.299	.0	.1	.1	.8	02/15/2029	4.A FE
.59408U-AB-3	MICHAELS COMPANIES, INC. THE - TERM B LO		09/30/2022	Redemption @ 100.00		.501	.497	.496	.496	.2	.0	.0	.2	.0	.498	.0	.3	.3	.18	04/15/2028	4.B FE
.59835X-AC-8	MIDWEST PHYSICIAN ADMINISTRATIVE SERVICE		09/30/2022	Redemption @ 100.00		.314	.314	.313	.312	.1	.0	.0	.1	.0	.313	.0	.1	.1	.11	03/12/2028	4.B FE
.62908H-AK-1	NEP GROUP, INC. - INCREMENTAL TLB		06/30/2022	Redemption @ 100.00		.825	.817	.817	.817	.0	.1	.0	.1	.0	.818	.0	.7	.7	.31	10/20/2025	4.C FE
.63939W-AG-8	WAYSTAR TECHNOLOGIES, INC. - INITIAL TER		09/30/2022	Redemption @ 100.00		.765	.749	.0	.0	.0	.1	.0	.1	.0	.751	.0	.15	.15	.15	10/22/2026	4.B FE
.64072U-AE-2	CSC HOLDINGS, LLC (FKA CSC HOLDINGS INC.		07/15/2022	Redemption @ 100.00		.787	.787	.772	.772	.0	.0	.0	.0	.0	.775	.0	.12	.12	.9	07/17/2025	3.C FE

## STATEMENT AS OF SEPTEMBER 30, 2022 OF THE CITIZENS INSURANCE COMPANY OF AMERICA

## SCHEDULE D - PART 4

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

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	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
										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 Admini- strative Symbol
.64072U-AK-8	CSC HOLDINGS, LLC (FKA CSC HOLDINGS INC.		07/15/2022	Redemption @ 100.00		510	510	497	0	0	1	0	1	0	498	0	13	13	10	04/15/2027	3 C FE
.67053N-AK-0	NUMERICABLE U.S. LLC - USD TLB-11 TERM L		07/29/2022	Redemption @ 100.00		526	526	503	0	0	1	0	1	0	504	0	23	23	3	07/31/2025	4 B FE
.69291L-AB-2	PECF USS INTERMEDIATE HOLDING III CORP -		09/30/2022	Redemption @ 100.00		888	888	883	883	0	0	0	0	0	884	0	4	4	21	12/15/2028	4 C FE
.69515E-AH-5	PACKAGING COORDINATORS MIDCO, INC. - TER		09/30/2022	Redemption @ 100.00		314	314	313	313	0	0	0	0	0	313	0	1	1	17	11/30/2027	4 C FE
.70323K-AE-8	PATHWAY VET ALLIANCE LLC - 2021 REPLACEM		09/30/2022	Redemption @ 100.00		680	680	677	677	0	0	0	0	0	677	0	3	3	37	03/31/2027	4 C FE
.70476X-AK-1	PETVET CARE CENTERS, LLC (FKA PEARL INTE		09/30/2022	Redemption @ 100.00		1,026	1,026	998	0	0	3	0	3	0	1,001	0	25	25	13	02/14/2025	4 B FE
.70533D-AF-7	PEDIATRIC ASSOCIATES HOLDING COMPANY, LL		09/30/2022	Redemption @ 100.00		467	467	464	0	0	0	0	0	0	465	0	2	2	6	12/29/2028	4 B FE
.70757D-AZ-2	PENN NATIONAL GAMING, INC. - TERM LOAN B		09/30/2022	Redemption @ 100.00		413	413	409	0	0	0	0	0	0	410	0	3	3	4	05/03/2029	3 C FE
.71360H-AB-3	PERATON CORP. - TERM B LOAN (FIRST LIEN)		09/30/2022	Redemption @ 100.00		504	504	498	0	0	1	0	1	0	499	0	5	5	16	02/01/2028	4 A FE
.71601H-AB-2	PETCO HEALTH AND WELLNESS COMPANY, INC.		09/30/2022	Redemption @ 100.00		505	505	484	0	0	1	0	1	0	485	0	20	20	8	03/03/2028	4 A FE
.71677H-AL-9	PETSMART LLC - INITIAL TERM LOAN		07/29/2022	Redemption @ 100.00		756	756	714	0	0	1	0	1	0	715	0	40	40	5	02/11/2028	4 A FE
.72431H-AD-2	CORNERSTONE BUILDING BRANDS, INC. - TRAN		09/30/2022	Redemption @ 100.00		756	756	743	0	0	1	0	1	0	744	0	11	11	13	04/12/2028	4 B FE
.73044E-AB-0	PODS, LLC - INITIAL TERM LOAN		09/30/2022	Redemption @ 100.00		450	450	446	446	0	1	0	1	0	446	0	4	4	13	03/31/2028	4 B FE
.73108R-AB-4	POLARIS NEWCO, LLC - DOLLAR TERM LOAN (F		09/30/2022	Redemption @ 100.00		401	401	400	0	0	0	0	0	0	400	0	1	1	12	06/02/2028	4 C FE
.74839X-AF-6	QUIKRETE HOLDINGS, INC. - INITIAL LOAN (		07/01/2022	Redemption @ 100.00		700	700	694	694	0	1	0	1	0	694	0	5	5	10	02/01/2027	3 C FE
.75605V-AD-4	REALPAGE, INC. - INITIAL TERM LOAN (FIRS		07/01/2022	Redemption @ 100.00		1,000	1,000	994	994	0	1	0	1	0	994	0	6	6	20	04/24/2028	4 B FE
.78466D-BF-0	SS&C TECHNOLOGIES HOLDINGS, INC. - TERM		09/30/2022	Redemption @ 100.00		880	880	875	869	5	1	0	7	0	876	0	4	4	20	04/16/2025	3 B FE
.78466Y-AN-8	SRS DISTRIBUTION INC. - 2021 REFINANCING		07/29/2022	Redemption @ 100.00		501	501	492	491	0	1	0	2	0	493	0	9	9	4	06/02/2028	4 C FE
.78466Y-AQ-1	SRS DISTRIBUTION INC. - TERM LOAN		07/29/2022	Redemption @ 100.00		250	250	247	0	0	0	0	0	0	248	0	2	2	2	06/02/2028	4 C FE
.80875A-AT-8	SCIENTIFIC GAMES CORPORATION - FIRST LIE		09/30/2022	Redemption @ 100.00		588	588	583	0	0	0	0	0	0	583	0	4	4	10	04/14/2029	5 B GI
.81527C-AL-1	SEDGWICK CLAIMS MANAGEMENT SERVICES, INC		09/30/2022	Redemption @ 100.00		771	771	751	750	3	4	0	6	0	756	0	15	15	15	12/31/2025	4 B FE
.84546S-AU-7	SOUTHWESTERN ENERGY - TL		09/30/2022	Redemption @ 100.00		438	438	436	436	0	0	0	0	0	437	0	1	1	11	06/22/2027	2 B FE
.855031-AQ-3	STAPLES, INC. - 2019 REFINANCING NEW TER		08/01/2022	Redemption @ 100.00		256	256	249	247	2	1	0	3	0	250	0	6	6	9	04/16/2026	4 C FE
.86880N-AX-1	SURGERY CENTER HOLDINGS, INC. - 2021 NEW		09/30/2022	Redemption @ 100.00		756	756	756	0	0	0	0	0	0	756	0	0	0	22	08/31/2026	4 C FE
.87876G-AF-9	TECTA AMERICA CORP. - TERM LOAN (FIRST L		09/30/2022	Redemption @ 100.00		302	302	285	0	0	1	0	1	0	286	0	17	17	0	04/10/2028	4 C FE
.88023H-AF-7	TEMPO ACQUISITION, LLC - TERM LOAN B		09/30/2022	Redemption @ 100.00		750	750	749	0	0	0	0	0	0	749	0	1	1	16	08/31/2028	3 C FE
.89334G-AZ-7	TRANS UNION LLC - TERM LOAN B		09/30/2022	Redemption @ 100.00		675	675	673	673	0	0	0	1	0	674	0	1	1	16	12/01/2028	3 B FE
.89364M-BQ-6	TRANSIGM INC. - TRANCHE E REFINANCING T		09/30/2022	Redemption @ 100.00		2,169	2,169	2,142	2,139	4	5	0	9	0	2,148	0	21	21	40	05/30/2025	4 A FE
.89435T-AB-0	TRAVERSE MIDSTREAM PARTNERS LLC - ADVANC		07/27/2022	Redemption @ 100.00		6,667	6,667	6,633	6,629	6	13	0	13	0	6,642	0	25	25	223	09/27/2024	4 C FE
.89705D-AK-8	TRONOX FINANCE LLC - FIRST LIEN TERM LOA		09/30/2022	Redemption @ 100.00		713	713	705	0	0	1	0	1	0	706	0	7	7	10	04/04/2029	3 B FE
.90351H-AE-8	US FOODS HOLDING CORP. - COV-LITE TLB		09/30/2022	Redemption @ 100.00		22,154	22,154	22,099	22,090	10	6	0	16	0	22,105	0	49	49	625	11/22/2028	4 A FE
.90351N-AE-5	USI, INC. (FKA COMPASS INVESTORS INC.) -		09/30/2022	Redemption @ 100.00		784	784	773	0	0	3	0	3	0	776	0	8	8	19	05/16/2024	4 B FE
.90385K-AF-7	UKG INC. - TERM LOAN (1ST LIEN)		09/30/2022	Redemption @ 100.00		500	500	500	497	3	0	0	3	0	500	0	0	0	3	05/04/2026	4 C FE
.91809E-AE-1	UTZ QUALITY FOODS, LLC - 2021 NEW TERM L		09/30/2022	Redemption @ 100.00		506	506	481	0	0	1	0	1	0	482	0	24	24	6	01/20/2028	4 B FE
.94254P-AC-4	WATLOW ELECTRIC MANUFACTURING COMPANY -		09/30/2022	Redemption @ 100.00		503	503	498	496	2	1	0	2	0	499	0	4	4	16	03/02/2028	4 B FE
.96208U-AT-8	WEX INC. - TERM B LOAN		09/30/2022	Redemption @ 100.00		503	503	496	496	0	1	0	1	0	497	0	5	5	14	03/31/2028	3 C FE
.96350T-AC-4	WHITE CAP BUYER, LLC - INITIAL CLOSING D		07/29/2022	Redemption @ 100.00		1,000	1,000	1,000	0	0	0	0	0	0	1,000	0	0	0	19	10/19/2027	4 B FE
.96925H-AF-9	WILLIAM MORRIS ENDEAVOR ENTERTAINMENT, L		09/30/2022	Redemption @ 100.00		27,731	27,731	27,419	0	0	61	0	61	0	27,480	0	251	251	634	05/18/2025	4 C FE
.98975V-AM-8	FLUIDRA, S.A. - TERM LOAN B		09/30/2022	Redemption @ 100.00		288	288	287	0	0	0	0	0	0	287	0	1	1	6	01/29/2029	3 B FE
.C6901L-AH-0	1011778 B.C. UNLIMITED LIABILITY COMPANY	A.	09/29/2022	Redemption @ 100.00		509	509	498	499	0	2	0	2	0	500	0	9	9	18	11/19/2026	3 A FE
.C8614Y-AD-5	XPLORENET COMMUNICATIONS INC. - REFINANC	A.	09/30/2022	Redemption @ 100.00		1,253	1,253	1,247	0	0	0	0	0	0	1,248	0	6	6	28	10/02/2028	4 C FE
.C9413P-BQ-4	BAUSCH HEALTH COMPANIES INC. - TERM LOAN	A.	09/30/2022	Redemption @ 100.00		4,188	4,188	4,106	0	0	11	0	11	0	4,116	0	71	71	69	02/01/2027	4 C FE
.D6000E-AB-8	MESSER INDUSTRIES GMBH - INITIAL TERM B	C.	09/30/2022	Redemption @ 100.00		8,869	8,869	8,794	8,774	20	13	0	33	0	8,807	0	62	62	236	03/02/2026	3 C FE
.F6456U-AB-9	BANIJAY ENTERTAINMENT S.A.S. - FACILITY	C.	09/30/2022	Redemption @ 100.00		759	759	749	0	0	2	0	2	0	751	0	8	8	13	03/01/2025	4 A FE
.L2210T-AE-5	CURIUM BIDCO S.A.R.L. - ADDITIONAL SENIO	D.	07/29/2022	Redemption @ 100.00		1,013	1,013	997	0	0	1	0	1	0	998	0	15	15	0	12/02/2027	4 B FE
.L2210T-AE-5	CURIUM BIDCO S.A.R.L. - ADDITIONAL SENIO	D.	09/30/2022	Redemption @ 100.00		1,013	1,013	1,002	0	0	1	0	1	0	1,003	0	9	9	0	12/02/2027	5 B GI
.L8908Y-AE-8	SUNSHINE LUXEMBOURG VII S.A.R.L. - FACIL	D.	09/30/2022	Redemption @ 100.00		756	756	750	0	0	1	0	1	0	751	0	5	5	11	10/01/2026	4 C FE
.L9901E-AE-7	ZACAPA S.A.R.L. - FIRST LIEN TERM LOAN	D.	09/30/2022	Redemption @ 100.00		1,000	1,000	995	0	0	0	0	0	0	995	0	5	5	27	03/22/2029	4 C FE
.N6949K-AB-7	PEARLS (NETHERLANDS) BIDCO B.V. - TERM L	D.	09/30/2022	Redemption @ 100.00		488	488	486	0	0	0	0	0	0	486	0	1	1	14	02/26/2029	4 B FE
.P2121Y-AN-8	CARNIVAL CORPORATION - INITIAL ADVANCE (		09/30/2022	Redemption @ 100.00		1,017	1,017	999	0	0	3	0	3	0	967	0	50	50	25	06/30/2025	3 C FE
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						295,853	295,853	292,508	78,282	79	334	0	413	0	292,819	0	3,035	3,035	6,142	XXX	XXX
2509999997. Total - Bonds - Part 4						19,778,686	19,876,225	20,043,418	18,985,074	79	(95,235)	0	(95,156)	0	19,861,954	0	(83,268)	(83,268)	673,618	XXX	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

## E05.4



STATEMENT AS OF SEPTEMBER 30, 2022 OF THE CITIZENS INSURANCE COMPANY OF AMERICA

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
2509999999. Total - Bonds						19,778,686	19,876,225	20,043,418	18,985,074	79	(95,235)	0	(95,156)	0	19,861,954	0	(83,268)	(83,268)	673,618	XXX	XXX
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	2,800,000	224,807		78,077	261,408	(183,331)	0	0	(183,331)	0	78,077	0	146,730	146,730	2,380		
670837-10-3	OGE ENERGY ORD .....		08/17/2022	Fidelity Capital Markets	2,760,000	114,097		89,529	105,929	(16,400)	0	0	(16,400)	0	89,528	0	24,568	24,568	3,395		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						338,903	XXX	167,606	367,337	(199,731)	0	0	(199,731)	0	167,605	0	171,298	171,298	5,775	XXX	XXX
5989999997. Total - Common Stocks - Part 4						338,903	XXX	167,606	367,337	(199,731)	0	0	(199,731)	0	167,605	0	171,298	171,298	5,775	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						338,903	XXX	167,606	367,337	(199,731)	0	0	(199,731)	0	167,605	0	171,298	171,298	5,775	XXX	XXX
5999999999. Total - Preferred and Common Stocks						338,903	XXX	167,606	367,337	(199,731)	0	0	(199,731)	0	167,605	0	171,298	171,298	5,775	XXX	XXX
6009999999 - Totals						20,117,589	XXX	20,211,024	19,352,410	(199,652)	(95,235)	0	(294,887)	0	20,029,559	0	88,030	88,030	679,393	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				*
Bankone ..... Indianapolis, IN .....		0.000	0	0	3,615,141	1,432,032	2,958,909	XXX
Deutsche Bank ..... New York, NY .....		0.000	0	0	(37,740,468)	(37,495,958)	(40,493,955)	XXX
JP Morgan Chase ..... New York, NY .....		0.000	0	0	332,338	904,371	1,114,295	XXX
Bank of NY Mellon ..... New York, NY .....		0.000	0	0	4,979,688	4,381,025	4,384,783	XXX
PNC Bank ..... Pittsburgh, PA .....		0.000	0	0	9,628,145	15,167,162	14,804,797	XXX
Bank of America ..... Charlotte, NC .....		0.000	0	0	535	25,854	1,429,584	XXX
0199998. Deposits in ... 2 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX	0	0	46,868	57,386	57,996	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	(19,137,753)	(15,528,128)	(15,743,591)	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	(19,137,753)	(15,528,128)	(15,743,591)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash	XXX	XXX	0	0	(19,137,753)	(15,528,128)	(15,743,591)	XXX

## SCHEDULE E - PART 2 - CASH EQUIVALENTS

[illegible]



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

DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For The Period Ended SEPTEMBER 30, 2022

NAIC Group Code 0088 NAIC Company Code 31534

Company Name CITIZENS INSURANCE COMPANY OF AMERICA

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
\$ .....0	\$ .....0	\$ .....0

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:\$ 285,970

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