



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2022  
OF THE CONDITION AND AFFAIRS OF THE

The Hanover Casualty Company

NAIC Group Code 0088 0088 NAIC Company Code 41602 Employer's ID Number 75-1827351  
(Current) (Prior)

Organized under the Laws of Texas, State of Domicile or Port of Entry TX  
Country of Domicile United States of America

Incorporated/Organized 02/03/1982 Commenced Business 02/22/1982

Statutory Home Office 5910 North Central Expressway, Suite 300, Dallas, TX, US 75206-1108  
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 440 Lincoln Street  
(Street and Number)  
Worcester, MA, US 01653-0002 508-853-7200  
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address 440 Lincoln Street Worcester, MA, US 01653-0002  
(Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 440 Lincoln Street  
(Street and Number)  
Worcester, MA, US 01653-0002 508-853-7200-8557928  
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Website Address WWW.HANOVER.COM

Statutory Statement Contact Dennis M. Hazelwood, 508-853-7200-8557928  
(Name) (Area Code) (Telephone Number)  
DHAZELWOOD@HANOVER.COM 508-853-6332  
(E-mail Address) (FAX Number)

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

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

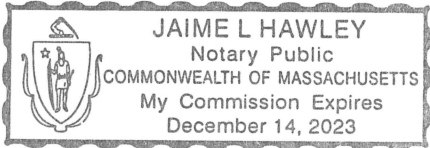
State of Massachusetts SS  
County of Worcester

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

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

Subscribed and sworn to before me this 2nd day of February, 2023  
Jaime 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.....



SUMMARY INVESTMENT SCHEDULE

| Investment Categories                                                                      | Gross Investment Holdings |                                | Admitted Assets as Reported in the Annual Statement |                                                 |                           |                                |
|--------------------------------------------------------------------------------------------|---------------------------|--------------------------------|-----------------------------------------------------|-------------------------------------------------|---------------------------|--------------------------------|
|                                                                                            | 1                         | 2                              | 3                                                   | 4                                               | 5                         | 6                              |
|                                                                                            | Amount                    | Percentage of Column 1 Line 13 | Amount                                              | Securities Lending Reinvested Collateral Amount | Total (Col. 3 + 4) Amount | Percentage of Column 5 Line 13 |
| 1. Long-Term Bonds (Schedule D, Part 1):                                                   |                           |                                |                                                     |                                                 |                           |                                |
| 1.01 U.S. governments .....                                                                | 3,108,043                 | 38.065                         | 3,108,043                                           | 0                                               | 3,108,043                 | 38.065                         |
| 1.02 All other governments .....                                                           | 0                         | 0.000                          | 0                                                   | 0                                               | 0                         | 0.000                          |
| 1.03 U.S. states, territories and possessions, etc. guaranteed .....                       | 541,779                   | 6.635                          | 541,779                                             | 0                                               | 541,779                   | 6.635                          |
| 1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed ..... | 110,078                   | 1.348                          | 110,078                                             | 0                                               | 110,078                   | 1.348                          |
| 1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed .....    | 1,545,758                 | 18.931                         | 1,545,758                                           | 0                                               | 1,545,758                 | 18.931                         |
| 1.06 Industrial and miscellaneous .....                                                    | 2,601,002                 | 31.855                         | 2,601,002                                           | 0                                               | 2,601,002                 | 31.855                         |
| 1.07 Hybrid securities .....                                                               | 0                         | 0.000                          | 0                                                   | 0                                               | 0                         | 0.000                          |
| 1.08 Parent, subsidiaries and affiliates .....                                             | 0                         | 0.000                          | 0                                                   | 0                                               | 0                         | 0.000                          |
| 1.09 SVO identified funds .....                                                            | 0                         | 0.000                          | 0                                                   | 0                                               | 0                         | 0.000                          |
| 1.10 Unaffiliated bank loans .....                                                         | 0                         | 0.000                          | 0                                                   | 0                                               | 0                         | 0.000                          |
| 1.11 Unaffiliated certificates of deposit .....                                            | 0                         | 0.000                          | 0                                                   | 0                                               | 0                         | 0.000                          |
| 1.12 Total long-term bonds .....                                                           | 7,906,660                 | 96.835                         | 7,906,660                                           | 0                                               | 7,906,660                 | 96.835                         |
| 2. Preferred stocks (Schedule D, Part 2, Section 1):                                       |                           |                                |                                                     |                                                 |                           |                                |
| 2.01 Industrial and miscellaneous (Unaffiliated) .....                                     | 0                         | 0.000                          | 0                                                   | 0                                               | 0                         | 0.000                          |
| 2.02 Parent, subsidiaries and affiliates .....                                             | 0                         | 0.000                          | 0                                                   | 0                                               | 0                         | 0.000                          |
| 2.03 Total preferred stocks .....                                                          | 0                         | 0.000                          | 0                                                   | 0                                               | 0                         | 0.000                          |
| 3. Common stocks (Schedule D, Part 2, Section 2):                                          |                           |                                |                                                     |                                                 |                           |                                |
| 3.01 Industrial and miscellaneous Publicly traded (Unaffiliated) .....                     | 0                         | 0.000                          | 0                                                   | 0                                               | 0                         | 0.000                          |
| 3.02 Industrial and miscellaneous Other (Unaffiliated) .....                               | 0                         | 0.000                          | 0                                                   | 0                                               | 0                         | 0.000                          |
| 3.03 Parent, subsidiaries and affiliates Publicly traded .....                             | 0                         | 0.000                          | 0                                                   | 0                                               | 0                         | 0.000                          |
| 3.04 Parent, subsidiaries and affiliates Other .....                                       | 0                         | 0.000                          | 0                                                   | 0                                               | 0                         | 0.000                          |
| 3.05 Mutual funds .....                                                                    | 0                         | 0.000                          | 0                                                   | 0                                               | 0                         | 0.000                          |
| 3.06 Unit investment trusts .....                                                          | 0                         | 0.000                          | 0                                                   | 0                                               | 0                         | 0.000                          |
| 3.07 Closed-end funds .....                                                                | 0                         | 0.000                          | 0                                                   | 0                                               | 0                         | 0.000                          |
| 3.08 Exchange traded funds .....                                                           | 0                         | 0.000                          | 0                                                   | 0                                               | 0                         | 0.000                          |
| 3.09 Total common stocks .....                                                             | 0                         | 0.000                          | 0                                                   | 0                                               | 0                         | 0.000                          |
| 4. Mortgage loans (Schedule B):                                                            |                           |                                |                                                     |                                                 |                           |                                |
| 4.01 Farm mortgages .....                                                                  | 0                         | 0.000                          | 0                                                   | 0                                               | 0                         | 0.000                          |
| 4.02 Residential mortgages .....                                                           | 0                         | 0.000                          | 0                                                   | 0                                               | 0                         | 0.000                          |
| 4.03 Commercial mortgages .....                                                            | 0                         | 0.000                          | 0                                                   | 0                                               | 0                         | 0.000                          |
| 4.04 Mezzanine real estate loans .....                                                     | 0                         | 0.000                          | 0                                                   | 0                                               | 0                         | 0.000                          |
| 4.05 Total valuation allowance .....                                                       | 0                         | 0.000                          | 0                                                   | 0                                               | 0                         | 0.000                          |
| 4.06 Total mortgage loans .....                                                            | 0                         | 0.000                          | 0                                                   | 0                                               | 0                         | 0.000                          |
| 5. Real estate (Schedule A):                                                               |                           |                                |                                                     |                                                 |                           |                                |
| 5.01 Properties occupied by company .....                                                  | 0                         | 0.000                          | 0                                                   | 0                                               | 0                         | 0.000                          |
| 5.02 Properties held for production of income .....                                        | 0                         | 0.000                          | 0                                                   | 0                                               | 0                         | 0.000                          |
| 5.03 Properties held for sale .....                                                        | 0                         | 0.000                          | 0                                                   | 0                                               | 0                         | 0.000                          |
| 5.04 Total real estate .....                                                               | 0                         | 0.000                          | 0                                                   | 0                                               | 0                         | 0.000                          |
| 6. Cash, cash equivalents and short-term investments:                                      |                           |                                |                                                     |                                                 |                           |                                |
| 6.01 Cash (Schedule E, Part 1) .....                                                       | 258,448                   | 3.165                          | 258,448                                             | 0                                               | 258,448                   | 3.165                          |
| 6.02 Cash equivalents (Schedule E, Part 2) .....                                           | 0                         | 0.000                          | 0                                                   | 0                                               | 0                         | 0.000                          |
| 6.03 Short-term investments (Schedule DA) .....                                            | 0                         | 0.000                          | 0                                                   | 0                                               | 0                         | 0.000                          |
| 6.04 Total cash, cash equivalents and short-term investments .....                         | 258,448                   | 3.165                          | 258,448                                             | 0                                               | 258,448                   | 3.165                          |
| 7. Contract loans .....                                                                    | 0                         | 0.000                          | 0                                                   | 0                                               | 0                         | 0.000                          |
| 8. Derivatives (Schedule DB) .....                                                         | 0                         | 0.000                          | 0                                                   | 0                                               | 0                         | 0.000                          |
| 9. Other invested assets (Schedule BA) .....                                               | 0                         | 0.000                          | 0                                                   | 0                                               | 0                         | 0.000                          |
| 10. Receivables for securities .....                                                       | 0                         | 0.000                          | 0                                                   | 0                                               | 0                         | 0.000                          |
| 11. Securities Lending (Schedule DL, Part 1).....                                          | 0                         | 0.000                          | 0                                                   | XXX                                             | XXX                       | XXX                            |
| 12. Other invested assets (Page 2, Line 11) .....                                          | 0                         | 0.000                          | 0                                                   | 0                                               | 0                         | 0.000                          |
| 13. Total invested assets                                                                  | 8,165,108                 | 100.000                        | 8,165,108                                           | 0                                               | 8,165,108                 | 100.000                        |

Schedule A - Verification - Real Estate

**N O N E**

Schedule B - Verification - Mortgage Loans

**N O N E**

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE HANOVER CASUALTY COMPANY

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

|     |                                                                                          |  |
|-----|------------------------------------------------------------------------------------------|--|
| 1.  | Book/adjusted carrying value, December 31 of prior year .....                            |  |
| 2.  | Cost of acquired:                                                                        |  |
|     | 2.1 Actual cost at time of acquisition (Part 2, Column 8) .....                          |  |
|     | 2.2 Additional investment made after acquisition (Part 2, Column 9) .....                |  |
| 3.  | Capitalized deferred interest and other:                                                 |  |
|     | 3.1 Totals, Part 1, Column 16 .....                                                      |  |
|     | 3.2 Totals, Part 3, Column 12 .....                                                      |  |
| 4.  | Accrual of discount .....                                                                |  |
| 5.  | Unrealized valuation increase (decrease):                                                |  |
|     | 5.1 Totals, Part 1, Column 13 .....                                                      |  |
|     | 5.2 Totals, Part 3, Column 9 .....                                                       |  |
| 6.  | Total gain (loss) on disposals, Part 3, Column 19 .....                                  |  |
| 7.  | Deduct amounts received on disposals, Part 3, Column 16 .....                            |  |
| 8.  | Deduct amortization of premium and depreciation .....                                    |  |
| 9.  | Total foreign exchange change in book/adjusted carrying value:                           |  |
|     | 9.1 Totals, Part 1, Column 17 .....                                                      |  |
|     | 9.2 Totals, Part 3, Column 14 .....                                                      |  |
| 10. | Deduct current year's other than temporary impairment recognized:                        |  |
|     | 10.1 Totals, Part 1, Column 15 .....                                                     |  |
|     | 10.2 Totals, Part 3, Column 11 .....                                                     |  |
| 11. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) ..... |  |
| 12. | Deduct total nonadmitted amounts .....                                                   |  |
| 13. | Statement value at end of current period (Line 11 minus Line 12) .....                   |  |

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

|     |                                                                                                                        |           |
|-----|------------------------------------------------------------------------------------------------------------------------|-----------|
| 1.  | Book/adjusted carrying value, December 31 of prior year .....                                                          | 8,283,648 |
| 2.  | Cost of bonds and stocks acquired, Part 3, Column 7 .....                                                              | 1,173,538 |
| 3.  | Accrual of discount .....                                                                                              | 11,368    |
| 4.  | Unrealized valuation increase (decrease):                                                                              |           |
|     | 4.1. Part 1, Column 12 .....                                                                                           | 0         |
|     | 4.2. Part 2, Section 1, Column 15 .....                                                                                | 0         |
|     | 4.3. Part 2, Section 2, Column 13 .....                                                                                | 0         |
|     | 4.4. Part 4, Column 11 .....                                                                                           | 0         |
| 5.  | Total gain (loss) on disposals, Part 4, Column 19 .....                                                                | (19,819)  |
| 6.  | Deduction consideration for bonds and stocks disposed of, Part 4, Column 7 .....                                       | 1,536,264 |
| 7.  | Deduct amortization of premium .....                                                                                   | 5,812     |
| 8.  | Total foreign exchange change in book/adjusted carrying value:                                                         |           |
|     | 8.1. Part 1, Column 15 .....                                                                                           | 0         |
|     | 8.2. Part 2, Section 1, Column 19 .....                                                                                | 0         |
|     | 8.3. Part 2, Section 2, Column 16 .....                                                                                | 0         |
|     | 8.4. Part 4, Column 15 .....                                                                                           | 0         |
| 9.  | Deduct current year's other than temporary impairment recognized:                                                      |           |
|     | 9.1. Part 1, Column 14 .....                                                                                           | 0         |
|     | 9.2. Part 2, Section 1, Column 17 .....                                                                                | 0         |
|     | 9.3. Part 2, Section 2, Column 14 .....                                                                                | 0         |
|     | 9.4. Part 4, Column 13 .....                                                                                           | 0         |
| 10. | Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2 ..... | 0         |
| 11. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) .....                               | 7,906,660 |
| 12. | Deduct total nonadmitted amounts .....                                                                                 | 0         |
| 13. | Statement value at end of current period (Line 11 minus Line 12) .....                                                 | 7,906,660 |

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

| Description                                                                                                                                                            |                            | 1<br>Book/Adjusted<br>Carrying Value | 2<br>Fair Value | 3<br>Actual Cost | 4<br>Par Value of Bonds |
|------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------|--------------------------------------|-----------------|------------------|-------------------------|
| BONDS                                                                                                                                                                  |                            |                                      |                 |                  |                         |
| Governments<br>(Including all obligations guaranteed<br>by governments)                                                                                                | 1. United States .....     | 3,108,043                            | 2,971,041       | 3,094,411        | 3,125,373               |
|                                                                                                                                                                        | 2. Canada .....            | 0                                    | 0               | 0                | 0                       |
|                                                                                                                                                                        | 3. Other Countries         | 0                                    | 0               | 0                | 0                       |
|                                                                                                                                                                        | 4. Totals                  | 3,108,043                            | 2,971,041       | 3,094,411        | 3,125,373               |
| U.S. States, Territories and Possessions<br>(Direct and guaranteed)                                                                                                    | 5. Totals                  | 541,779                              | 486,098         | 548,066          | 535,000                 |
| U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)                                                                             | 6. Totals                  | 110,078                              | 93,859          | 110,103          | 110,000                 |
| U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions | 7. Totals                  | 1,545,758                            | 1,355,249       | 1,545,905        | 1,545,000               |
| Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)                 | 8. United States .....     | 2,451,504                            | 2,239,861       | 2,442,946        | 2,462,000               |
|                                                                                                                                                                        | 9. Canada .....            | 49,562                               | 48,611          | 48,465           | 50,000                  |
|                                                                                                                                                                        | 10. Other Countries        | 99,936                               | 97,787          | 99,620           | 100,000                 |
|                                                                                                                                                                        | 11. Totals                 | 2,601,002                            | 2,386,258       | 2,591,031        | 2,612,000               |
| Parent, Subsidiaries and Affiliates                                                                                                                                    | 12. Totals                 | 0                                    | 0               | 0                | 0                       |
|                                                                                                                                                                        | 13. Total Bonds            | 7,906,660                            | 7,292,505       | 7,889,516        | 7,927,373               |
| PREFERRED STOCKS                                                                                                                                                       |                            |                                      |                 |                  |                         |
| Industrial and Miscellaneous (unaffiliated)                                                                                                                            | 14. United States .....    | 0                                    | 0               | 0                |                         |
|                                                                                                                                                                        | 15. Canada .....           | 0                                    | 0               | 0                |                         |
|                                                                                                                                                                        | 16. Other Countries        | 0                                    | 0               | 0                |                         |
|                                                                                                                                                                        | 17. Totals                 | 0                                    | 0               | 0                |                         |
| Parent, Subsidiaries and Affiliates                                                                                                                                    | 18. Totals                 | 0                                    | 0               | 0                |                         |
|                                                                                                                                                                        | 19. Total Preferred Stocks | 0                                    | 0               | 0                |                         |
| COMMON STOCKS                                                                                                                                                          |                            |                                      |                 |                  |                         |
| Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds                                          | 20. United States .....    | 0                                    | 0               | 0                |                         |
|                                                                                                                                                                        | 21. Canada .....           | 0                                    | 0               | 0                |                         |
|                                                                                                                                                                        | 22. Other Countries        | 0                                    | 0               | 0                |                         |
|                                                                                                                                                                        | 23. Totals                 | 0                                    | 0               | 0                |                         |
| Parent, Subsidiaries and Affiliates                                                                                                                                    | 24. Totals                 | 0                                    | 0               | 0                |                         |
|                                                                                                                                                                        | 25. Total Common Stocks    | 0                                    | 0               | 0                |                         |
|                                                                                                                                                                        | 26. Total Stocks           | 0                                    | 0               | 0                |                         |
|                                                                                                                                                                        | 27. Total Bonds and Stocks | 7,906,660                            | 7,292,505       | 7,889,516        |                         |

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE HANOVER CASUALTY COMPANY  
**SCHEDULE D - PART 1A - SECTION 1**

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

| NAIC Designation                                                                      | 1<br>1 Year or Less | 2<br>Over 1 Year<br>Through 5 Years | 3<br>Over 5 Years<br>Through 10 Years | 4<br>Over 10 Years<br>Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity<br>Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of<br>Line 12.7 | 9<br>Total from Col. 7<br>Prior Year | 10<br>% From Col. 8<br>Prior Year | 11<br>Total Publicly<br>Traded | 12<br>Total Privately<br>Placed (a) |
|---------------------------------------------------------------------------------------|---------------------|-------------------------------------|---------------------------------------|----------------------------------------|--------------------|--------------------------|-------------------------|------------------------------------|--------------------------------------|-----------------------------------|--------------------------------|-------------------------------------|
| 1. U.S. Governments                                                                   |                     |                                     |                                       |                                        |                    |                          |                         |                                    |                                      |                                   |                                |                                     |
| 1.1 NAIC 1                                                                            | 922,847             | 1,699,112                           | 440,269                               | 36,231                                 | 9,583              | XXX                      | 3,108,043               | 39.3                               | 2,351,098                            | 28.4                              | 3,108,043                      | 0                                   |
| 1.2 NAIC 2                                                                            | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 1.3 NAIC 3                                                                            | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 1.4 NAIC 4                                                                            | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 1.5 NAIC 5                                                                            | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 1.6 NAIC 6                                                                            | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 1.7 Totals                                                                            | 922,847             | 1,699,112                           | 440,269                               | 36,231                                 | 9,583              | XXX                      | 3,108,043               | 39.3                               | 2,351,098                            | 28.4                              | 3,108,043                      | 0                                   |
| 2. All Other Governments                                                              |                     |                                     |                                       |                                        |                    |                          |                         |                                    |                                      |                                   |                                |                                     |
| 2.1 NAIC 1                                                                            | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 2.2 NAIC 2                                                                            | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 2.3 NAIC 3                                                                            | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 2.4 NAIC 4                                                                            | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 2.5 NAIC 5                                                                            | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 2.6 NAIC 6                                                                            | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 2.7 Totals                                                                            | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 3. U.S. States, Territories and Possessions etc.,<br>Guaranteed                       |                     |                                     |                                       |                                        |                    |                          |                         |                                    |                                      |                                   |                                |                                     |
| 3.1 NAIC 1                                                                            | 4,729               | 303,755                             | 33,266                                | 200,030                                | 0                  | XXX                      | 541,779                 | 6.9                                | 663,452                              | 8.0                               | 541,779                        | 0                                   |
| 3.2 NAIC 2                                                                            | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 3.3 NAIC 3                                                                            | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 3.4 NAIC 4                                                                            | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 3.5 NAIC 5                                                                            | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 3.6 NAIC 6                                                                            | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 3.7 Totals                                                                            | 4,729               | 303,755                             | 33,266                                | 200,030                                | 0                  | XXX                      | 541,779                 | 6.9                                | 663,452                              | 8.0                               | 541,779                        | 0                                   |
| 4. U.S. Political Subdivisions of States, Territories and<br>Possessions , Guaranteed |                     |                                     |                                       |                                        |                    |                          |                         |                                    |                                      |                                   |                                |                                     |
| 4.1 NAIC 1                                                                            | 0                   | 0                                   | 110,078                               | 0                                      | 0                  | XXX                      | 110,078                 | 1.4                                | 310,390                              | 3.7                               | 110,078                        | 0                                   |
| 4.2 NAIC 2                                                                            | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 4.3 NAIC 3                                                                            | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 4.4 NAIC 4                                                                            | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 4.5 NAIC 5                                                                            | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 4.6 NAIC 6                                                                            | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 4.7 Totals                                                                            | 0                   | 0                                   | 110,078                               | 0                                      | 0                  | XXX                      | 110,078                 | 1.4                                | 310,390                              | 3.7                               | 110,078                        | 0                                   |
| 5. U.S. Special Revenue & Special Assessment<br>Obligations, etc., Non-Guaranteed     |                     |                                     |                                       |                                        |                    |                          |                         |                                    |                                      |                                   |                                |                                     |
| 5.1 NAIC 1                                                                            | 195,015             | 150,000                             | 1,200,743                             | 0                                      | 0                  | XXX                      | 1,545,758               | 19.6                               | 1,761,003                            | 21.3                              | 1,545,758                      | 0                                   |
| 5.2 NAIC 2                                                                            | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 5.3 NAIC 3                                                                            | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 5.4 NAIC 4                                                                            | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 5.5 NAIC 5                                                                            | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 5.6 NAIC 6                                                                            | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 5.7 Totals                                                                            | 195,015             | 150,000                             | 1,200,743                             | 0                                      | 0                  | XXX                      | 1,545,758               | 19.6                               | 1,761,003                            | 21.3                              | 1,545,758                      | 0                                   |

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE HANOVER CASUALTY COMPANY

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

| NAIC Designation                             | 1<br>1 Year or Less | 2<br>Over 1 Year<br>Through 5 Years | 3<br>Over 5 Years<br>Through 10 Years | 4<br>Over 10 Years<br>Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity<br>Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of<br>Line 12.7 | 9<br>Total from Col. 7<br>Prior Year | 10<br>% From Col. 8<br>Prior Year | 11<br>Total Publicly<br>Traded | 12<br>Total Privately<br>Placed (a) |
|----------------------------------------------|---------------------|-------------------------------------|---------------------------------------|----------------------------------------|--------------------|--------------------------|-------------------------|------------------------------------|--------------------------------------|-----------------------------------|--------------------------------|-------------------------------------|
| 6. Industrial & Miscellaneous (Unaffiliated) |                     |                                     |                                       |                                        |                    |                          |                         |                                    |                                      |                                   |                                |                                     |
| 6.1 NAIC 1 .....                             | 199,956             | 895,892                             | 896,121                               | 0                                      | 0                  | XXX                      | 1,991,969               | 25.2                               | 2,191,405                            | 26.5                              | 1,942,063                      | 49,906                              |
| 6.2 NAIC 2 .....                             | 49,876              | 459,203                             | 99,954                                | 0                                      | 0                  | XXX                      | 609,033                 | 7.7                                | 1,006,301                            | 12.1                              | 559,141                        | 49,892                              |
| 6.3 NAIC 3 .....                             | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 6.4 NAIC 4 .....                             | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 6.5 NAIC 5 .....                             | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 6.6 NAIC 6 .....                             | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 6.7 Totals                                   | 249,832             | 1,355,095                           | 996,074                               | 0                                      | 0                  | XXX                      | 2,601,002               | 32.9                               | 3,197,706                            | 38.6                              | 2,501,204                      | 99,797                              |
| 7. Hybrid Securities                         |                     |                                     |                                       |                                        |                    |                          |                         |                                    |                                      |                                   |                                |                                     |
| 7.1 NAIC 1 .....                             | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 7.2 NAIC 2 .....                             | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 7.3 NAIC 3 .....                             | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 7.4 NAIC 4 .....                             | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 7.5 NAIC 5 .....                             | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 7.6 NAIC 6 .....                             | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 7.7 Totals                                   | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 8. Parent, Subsidiaries and Affiliates       |                     |                                     |                                       |                                        |                    |                          |                         |                                    |                                      |                                   |                                |                                     |
| 8.1 NAIC 1 .....                             | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 8.2 NAIC 2 .....                             | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 8.3 NAIC 3 .....                             | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 8.4 NAIC 4 .....                             | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 8.5 NAIC 5 .....                             | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 8.6 NAIC 6 .....                             | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 8.7 Totals                                   | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 9. SVO Identified Funds                      |                     |                                     |                                       |                                        |                    |                          |                         |                                    |                                      |                                   |                                |                                     |
| 9.1 NAIC 1 .....                             | XXX                 | XXX                                 | XXX                                   | XXX                                    | XXX                | 0                        | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 9.2 NAIC 2 .....                             | XXX                 | XXX                                 | XXX                                   | XXX                                    | XXX                | 0                        | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 9.3 NAIC 3 .....                             | XXX                 | XXX                                 | XXX                                   | XXX                                    | XXX                | 0                        | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 9.4 NAIC 4 .....                             | XXX                 | XXX                                 | XXX                                   | XXX                                    | XXX                | 0                        | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 9.5 NAIC 5 .....                             | XXX                 | XXX                                 | XXX                                   | XXX                                    | XXX                | 0                        | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 9.6 NAIC 6 .....                             | XXX                 | XXX                                 | XXX                                   | XXX                                    | XXX                | 0                        | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 9.7 Totals                                   | XXX                 | XXX                                 | XXX                                   | XXX                                    | XXX                | 0                        | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 10. Unaffiliated Bank Loans                  |                     |                                     |                                       |                                        |                    |                          |                         |                                    |                                      |                                   |                                |                                     |
| 10.1 NAIC 1 .....                            | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 10.2 NAIC 2 .....                            | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 10.3 NAIC 3 .....                            | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 10.4 NAIC 4 .....                            | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 10.5 NAIC 5 .....                            | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 10.6 NAIC 6 .....                            | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 10.7 Totals                                  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 11. Unaffiliated Certificates of Deposit     |                     |                                     |                                       |                                        |                    |                          |                         |                                    |                                      |                                   |                                |                                     |
| 11.1 NAIC 1 .....                            | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | XXX                                  | XXX                               | 0                              | 0                                   |
| 11.2 NAIC 2 .....                            | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | XXX                                  | XXX                               | 0                              | 0                                   |
| 11.3 NAIC 3 .....                            | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | XXX                                  | XXX                               | 0                              | 0                                   |
| 11.4 NAIC 4 .....                            | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | XXX                                  | XXX                               | 0                              | 0                                   |
| 11.5 NAIC 5 .....                            | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | XXX                                  | XXX                               | 0                              | 0                                   |
| 11.6 NAIC 6 .....                            | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | XXX                                  | XXX                               | 0                              | 0                                   |
| 11.7 Totals                                  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                | XXX                                  | XXX                               | 0                              | 0                                   |

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE HANOVER CASUALTY COMPANY  
**SCHEDULE D - PART 1A - SECTION 1 (Continued)**

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

| NAIC Designation                                          | 1<br>1 Year or Less | 2<br>Over 1 Year<br>Through 5 Years | 3<br>Over 5 Years<br>Through 10 Years | 4<br>Over 10 Years<br>Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity<br>Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of<br>Line 12.7 | 9<br>Total from Col. 7<br>Prior Year | 10<br>% From Col. 8<br>Prior Year | 11<br>Total Publicly<br>Traded | 12<br>Total Privately<br>Placed (a) |
|-----------------------------------------------------------|---------------------|-------------------------------------|---------------------------------------|----------------------------------------|--------------------|--------------------------|-------------------------|------------------------------------|--------------------------------------|-----------------------------------|--------------------------------|-------------------------------------|
| 12. Total Bonds Current Year                              |                     |                                     |                                       |                                        |                    |                          |                         |                                    |                                      |                                   |                                |                                     |
| 12.1 NAIC 1 .....                                         | (d) ..... 1,322,547 | ..... 3,048,759                     | ..... 2,680,477                       | ..... 236,261                          | ..... 9,583        | ..... 0                  | ..... 7,297,627         | ..... 92.3                         | ..... XXX                            | ..... XXX                         | ..... 7,247,721                | ..... 49,906                        |
| 12.2 NAIC 2 .....                                         | (d) ..... 49,876    | ..... 459,203                       | ..... 99,954                          | ..... 0                                | ..... 0            | ..... 0                  | ..... 609,033           | ..... 7.7                          | ..... XXX                            | ..... XXX                         | ..... 559,141                  | ..... 49,892                        |
| 12.3 NAIC 3 .....                                         | (d) ..... 0         | ..... 0                             | ..... 0                               | ..... 0                                | ..... 0            | ..... 0                  | ..... 0                 | ..... 0.0                          | ..... XXX                            | ..... XXX                         | ..... 0                        | ..... 0                             |
| 12.4 NAIC 4 .....                                         | (d) ..... 0         | ..... 0                             | ..... 0                               | ..... 0                                | ..... 0            | ..... 0                  | ..... 0                 | ..... 0.0                          | ..... XXX                            | ..... XXX                         | ..... 0                        | ..... 0                             |
| 12.5 NAIC 5 .....                                         | (d) ..... 0         | ..... 0                             | ..... 0                               | ..... 0                                | ..... 0            | ..... 0                  | (c) ..... 0             | ..... 0.0                          | ..... XXX                            | ..... XXX                         | ..... 0                        | ..... 0                             |
| 12.6 NAIC 6 .....                                         | (d) ..... 0         | ..... 0                             | ..... 0                               | ..... 0                                | ..... 0            | ..... 0                  | (c) ..... 0             | ..... 0.0                          | ..... XXX                            | ..... XXX                         | ..... 0                        | ..... 0                             |
| 12.7 Totals .....                                         | ..... 1,372,423     | ..... 3,507,962                     | ..... 2,780,431                       | ..... 236,261                          | ..... 9,583        | ..... 0                  | (b) ..... 7,906,660     | ..... 100.0                        | ..... XXX                            | ..... XXX                         | ..... 7,806,862                | ..... 99,798                        |
| 12.8 Line 12.7 as a % of Col. 7                           | ..... 17.4          | ..... 44.4                          | ..... 35.2                            | ..... 3.0                              | ..... 0.1          | ..... 0.0                | ..... 100.0             | ..... XXX                          | ..... XXX                            | ..... XXX                         | ..... 98.7                     | ..... 1.3                           |
| 13. Total Bonds Prior Year                                |                     |                                     |                                       |                                        |                    |                          |                         |                                    |                                      |                                   |                                |                                     |
| 13.1 NAIC 1 .....                                         | ..... 532,270       | ..... 3,693,414                     | ..... 2,654,167                       | ..... 387,555                          | ..... 9,941        | ..... 0                  | ..... XXX               | ..... XXX                          | ..... 7,277,347                      | ..... 87.9                        | ..... 7,177,186                | ..... 100,161                       |
| 13.2 NAIC 2 .....                                         | ..... 199,976       | ..... 608,267                       | ..... 198,058                         | ..... 0                                | ..... 0            | ..... 0                  | ..... XXX               | ..... XXX                          | ..... 1,006,301                      | ..... 12.1                        | ..... 906,222                  | ..... 100,079                       |
| 13.3 NAIC 3 .....                                         | ..... 0             | ..... 0                             | ..... 0                               | ..... 0                                | ..... 0            | ..... 0                  | ..... XXX               | ..... XXX                          | ..... 0                              | ..... 0.0                         | ..... 0                        | ..... 0                             |
| 13.4 NAIC 4 .....                                         | ..... 0             | ..... 0                             | ..... 0                               | ..... 0                                | ..... 0            | ..... 0                  | ..... XXX               | ..... XXX                          | ..... 0                              | ..... 0.0                         | ..... 0                        | ..... 0                             |
| 13.5 NAIC 5 .....                                         | ..... 0             | ..... 0                             | ..... 0                               | ..... 0                                | ..... 0            | ..... 0                  | ..... XXX               | ..... XXX                          | (c) ..... 0                          | ..... 0.0                         | ..... 0                        | ..... 0                             |
| 13.6 NAIC 6 .....                                         | ..... 0             | ..... 0                             | ..... 0                               | ..... 0                                | ..... 0            | ..... 0                  | ..... XXX               | ..... XXX                          | (c) ..... 0                          | ..... 0.0                         | ..... 0                        | ..... 0                             |
| 13.7 Totals .....                                         | ..... 732,246       | ..... 4,301,681                     | ..... 2,852,225                       | ..... 387,555                          | ..... 9,941        | ..... 0                  | ..... XXX               | ..... XXX                          | (b) ..... 8,283,648                  | ..... 100.0                       | ..... 8,083,408                | ..... 200,240                       |
| 13.8 Line 13.7 as a % of Col. 9                           | ..... 8.8           | ..... 51.9                          | ..... 34.4                            | ..... 4.7                              | ..... 0.1          | ..... 0.0                | ..... XXX               | ..... XXX                          | ..... 100.0                          | ..... XXX                         | ..... 97.6                     | ..... 2.4                           |
| 14. Total Publicly Traded Bonds                           |                     |                                     |                                       |                                        |                    |                          |                         |                                    |                                      |                                   |                                |                                     |
| 14.1 NAIC 1 .....                                         | ..... 1,322,547     | ..... 3,048,759                     | ..... 2,630,571                       | ..... 236,261                          | ..... 9,583        | ..... 0                  | ..... 7,247,721         | ..... 91.7                         | ..... 7,177,186                      | ..... 86.6                        | ..... 7,247,721                | ..... XXX                           |
| 14.2 NAIC 2 .....                                         | ..... 49,876        | ..... 409,312                       | ..... 99,954                          | ..... 0                                | ..... 0            | ..... 0                  | ..... 559,141           | ..... 7.1                          | ..... 906,222                        | ..... 10.9                        | ..... 559,141                  | ..... XXX                           |
| 14.3 NAIC 3 .....                                         | ..... 0             | ..... 0                             | ..... 0                               | ..... 0                                | ..... 0            | ..... 0                  | ..... 0                 | ..... 0.0                          | ..... 0                              | ..... 0.0                         | ..... 0                        | ..... XXX                           |
| 14.4 NAIC 4 .....                                         | ..... 0             | ..... 0                             | ..... 0                               | ..... 0                                | ..... 0            | ..... 0                  | ..... 0                 | ..... 0.0                          | ..... 0                              | ..... 0.0                         | ..... 0                        | ..... XXX                           |
| 14.5 NAIC 5 .....                                         | ..... 0             | ..... 0                             | ..... 0                               | ..... 0                                | ..... 0            | ..... 0                  | ..... 0                 | ..... 0.0                          | ..... 0                              | ..... 0.0                         | ..... 0                        | ..... XXX                           |
| 14.6 NAIC 6 .....                                         | ..... 0             | ..... 0                             | ..... 0                               | ..... 0                                | ..... 0            | ..... 0                  | ..... 0                 | ..... 0.0                          | ..... 0                              | ..... 0.0                         | ..... 0                        | ..... XXX                           |
| 14.7 Totals .....                                         | ..... 1,372,423     | ..... 3,458,071                     | ..... 2,730,525                       | ..... 236,261                          | ..... 9,583        | ..... 0                  | ..... 7,806,862         | ..... 98.7                         | ..... 8,083,408                      | ..... 97.6                        | ..... 7,806,862                | ..... XXX                           |
| 14.8 Line 14.7 as a % of Col. 7                           | ..... 17.6          | ..... 44.3                          | ..... 35.0                            | ..... 3.0                              | ..... 0.1          | ..... 0.0                | ..... 100.0             | ..... XXX                          | ..... XXX                            | ..... XXX                         | ..... 100.0                    | ..... XXX                           |
| 14.9 Line 14.7 as a % of Line 12.7, Col. 7,<br>Section 12 | ..... 17.4          | ..... 43.7                          | ..... 34.5                            | ..... 3.0                              | ..... 0.1          | ..... 0.0                | ..... 98.7              | ..... XXX                          | ..... XXX                            | ..... XXX                         | ..... 98.7                     | ..... XXX                           |
| 15. Total Privately Placed Bonds                          |                     |                                     |                                       |                                        |                    |                          |                         |                                    |                                      |                                   |                                |                                     |
| 15.1 NAIC 1 .....                                         | ..... 0             | ..... 0                             | ..... 49,906                          | ..... 0                                | ..... 0            | ..... 0                  | ..... 49,906            | ..... 0.6                          | ..... 100,161                        | ..... 1.2                         | ..... XXX                      | ..... 49,906                        |
| 15.2 NAIC 2 .....                                         | ..... 0             | ..... 49,892                        | ..... 0                               | ..... 0                                | ..... 0            | ..... 0                  | ..... 49,892            | ..... 0.6                          | ..... 100,079                        | ..... 1.2                         | ..... XXX                      | ..... 49,892                        |
| 15.3 NAIC 3 .....                                         | ..... 0             | ..... 0                             | ..... 0                               | ..... 0                                | ..... 0            | ..... 0                  | ..... 0                 | ..... 0.0                          | ..... 0                              | ..... 0.0                         | ..... XXX                      | ..... 0                             |
| 15.4 NAIC 4 .....                                         | ..... 0             | ..... 0                             | ..... 0                               | ..... 0                                | ..... 0            | ..... 0                  | ..... 0                 | ..... 0.0                          | ..... 0                              | ..... 0.0                         | ..... XXX                      | ..... 0                             |
| 15.5 NAIC 5 .....                                         | ..... 0             | ..... 0                             | ..... 0                               | ..... 0                                | ..... 0            | ..... 0                  | ..... 0                 | ..... 0.0                          | ..... 0                              | ..... 0.0                         | ..... XXX                      | ..... 0                             |
| 15.6 NAIC 6 .....                                         | ..... 0             | ..... 0                             | ..... 0                               | ..... 0                                | ..... 0            | ..... 0                  | ..... 0                 | ..... 0.0                          | ..... 0                              | ..... 0.0                         | ..... XXX                      | ..... 0                             |
| 15.7 Totals .....                                         | ..... 0             | ..... 49,892                        | ..... 49,906                          | ..... 0                                | ..... 0            | ..... 0                  | ..... 99,797            | ..... 1.3                          | ..... 200,240                        | ..... 2.4                         | ..... XXX                      | ..... 99,797                        |
| 15.8 Line 15.7 as a % of Col. 7                           | ..... 0.0           | ..... 50.0                          | ..... 50.0                            | ..... 0.0                              | ..... 0.0          | ..... 0.0                | ..... 100.0             | ..... XXX                          | ..... XXX                            | ..... XXX                         | ..... XXX                      | ..... 100.0                         |
| 15.9 Line 15.7 as a % of Line 12.7, Col. 7,<br>Section 12 | ..... 0.0           | ..... 0.6                           | ..... 0.6                             | ..... 0.0                              | ..... 0.0          | ..... 0.0                | ..... 1.3               | ..... XXX                          | ..... XXX                            | ..... XXX                         | ..... XXX                      | ..... 1.3                           |

(a) Includes \$ ..... 99,798 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.  
(b) Includes \$ ..... 0 current year of bonds with Z designations and \$ ..... 0 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.  
(c) Includes \$ ..... 0 current year, \$ ..... 0 prior year of bonds with 5GI designations and \$ ..... 0 current year, \$ ..... 0 prior year of bonds with 6\* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6\*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.  
(d) 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



ANNUAL STATEMENT FOR THE YEAR 2022 OF THE HANOVER CASUALTY COMPANY  
**SCHEDULE D - PART 1A - SECTION 2**

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

| Distribution by Type                                                              | 1<br>1 Year or Less | 2<br>Over 1 Year<br>Through 5 Years | 3<br>Over 5 Years<br>Through 10 Years | 4<br>Over 10 Years<br>Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity<br>Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of<br>Line 12.09 | 9<br>Total from Col. 7<br>Prior Year | 10<br>% From Col. 8<br>Prior Year | 11<br>Total Publicly<br>Traded | 12<br>Total Privately<br>Placed |
|-----------------------------------------------------------------------------------|---------------------|-------------------------------------|---------------------------------------|----------------------------------------|--------------------|--------------------------|-------------------------|-------------------------------------|--------------------------------------|-----------------------------------|--------------------------------|---------------------------------|
| 1. U.S. Governments                                                               |                     |                                     |                                       |                                        |                    |                          |                         |                                     |                                      |                                   |                                |                                 |
| 1.01 Issuer Obligations .....                                                     | 900,356             | 1,648,859                           | 401,810                               | 0                                      | 0                  | XXX                      | 2,951,025               | 37.3                                | 2,167,325                            | 26.2                              | 2,951,025                      | 0                               |
| 1.02 Residential Mortgage-Backed Securities .....                                 | 22,491              | 50,253                              | 38,459                                | 36,231                                 | 9,583              | XXX                      | 157,018                 | 2.0                                 | 183,772                              | 2.2                               | 157,018                        | 0                               |
| 1.03 Commercial Mortgage-Backed Securities .....                                  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                 | 0                                    | 0.0                               | 0                              | 0                               |
| 1.04 Other Loan-Backed and Structured Securities ...                              | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                 | 0                                    | 0.0                               | 0                              | 0                               |
| 1.05 Totals                                                                       | 922,847             | 1,699,112                           | 440,269                               | 36,231                                 | 9,583              | XXX                      | 3,108,043               | 39.3                                | 2,351,098                            | 28.4                              | 3,108,043                      | 0                               |
| 2. All Other Governments                                                          |                     |                                     |                                       |                                        |                    |                          |                         |                                     |                                      |                                   |                                |                                 |
| 2.01 Issuer Obligations .....                                                     | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                 | 0                                    | 0.0                               | 0                              | 0                               |
| 2.02 Residential Mortgage-Backed Securities .....                                 | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                 | 0                                    | 0.0                               | 0                              | 0                               |
| 2.03 Commercial Mortgage-Backed Securities .....                                  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                 | 0                                    | 0.0                               | 0                              | 0                               |
| 2.04 Other Loan-Backed and Structured Securities ...                              | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                 | 0                                    | 0.0                               | 0                              | 0                               |
| 2.05 Totals                                                                       | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                 | 0                                    | 0.0                               | 0                              | 0                               |
| 3. U.S. States, Territories and Possessions, Guaranteed                           |                     |                                     |                                       |                                        |                    |                          |                         |                                     |                                      |                                   |                                |                                 |
| 3.01 Issuer Obligations .....                                                     | 4,729               | 303,755                             | 33,266                                | 200,030                                | 0                  | XXX                      | 541,779                 | 6.9                                 | 663,452                              | 8.0                               | 541,779                        | 0                               |
| 3.02 Residential Mortgage-Backed Securities .....                                 | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                 | 0                                    | 0.0                               | 0                              | 0                               |
| 3.03 Commercial Mortgage-Backed Securities .....                                  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                 | 0                                    | 0.0                               | 0                              | 0                               |
| 3.04 Other Loan-Backed and Structured Securities ...                              | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                 | 0                                    | 0.0                               | 0                              | 0                               |
| 3.05 Totals                                                                       | 4,729               | 303,755                             | 33,266                                | 200,030                                | 0                  | XXX                      | 541,779                 | 6.9                                 | 663,452                              | 8.0                               | 541,779                        | 0                               |
| 4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed |                     |                                     |                                       |                                        |                    |                          |                         |                                     |                                      |                                   |                                |                                 |
| 4.01 Issuer Obligations .....                                                     | 0                   | 0                                   | 110,078                               | 0                                      | 0                  | XXX                      | 110,078                 | 1.4                                 | 310,390                              | 3.7                               | 110,078                        | 0                               |
| 4.02 Residential Mortgage-Backed Securities .....                                 | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                 | 0                                    | 0.0                               | 0                              | 0                               |
| 4.03 Commercial Mortgage-Backed Securities .....                                  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                 | 0                                    | 0.0                               | 0                              | 0                               |
| 4.04 Other Loan-Backed and Structured Securities ...                              | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                 | 0                                    | 0.0                               | 0                              | 0                               |
| 4.05 Totals                                                                       | 0                   | 0                                   | 110,078                               | 0                                      | 0                  | XXX                      | 110,078                 | 1.4                                 | 310,390                              | 3.7                               | 110,078                        | 0                               |
| 5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed     |                     |                                     |                                       |                                        |                    |                          |                         |                                     |                                      |                                   |                                |                                 |
| 5.01 Issuer Obligations .....                                                     | 195,015             | 150,000                             | 1,200,743                             | 0                                      | 0                  | XXX                      | 1,545,758               | 19.6                                | 1,761,003                            | 21.3                              | 1,545,758                      | 0                               |
| 5.02 Residential Mortgage-Backed Securities .....                                 | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                 | 0                                    | 0.0                               | 0                              | 0                               |
| 5.03 Commercial Mortgage-Backed Securities .....                                  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                 | 0                                    | 0.0                               | 0                              | 0                               |
| 5.04 Other Loan-Backed and Structured Securities ...                              | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                 | 0                                    | 0.0                               | 0                              | 0                               |
| 5.05 Totals                                                                       | 195,015             | 150,000                             | 1,200,743                             | 0                                      | 0                  | XXX                      | 1,545,758               | 19.6                                | 1,761,003                            | 21.3                              | 1,545,758                      | 0                               |
| 6. Industrial and Miscellaneous                                                   |                     |                                     |                                       |                                        |                    |                          |                         |                                     |                                      |                                   |                                |                                 |
| 6.01 Issuer Obligations .....                                                     | 249,832             | 1,355,095                           | 996,074                               | 0                                      | 0                  | XXX                      | 2,601,002               | 32.9                                | 3,197,706                            | 38.6                              | 2,501,204                      | 99,797                          |
| 6.02 Residential Mortgage-Backed Securities .....                                 | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                 | 0                                    | 0.0                               | 0                              | 0                               |
| 6.03 Commercial Mortgage-Backed Securities .....                                  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                 | 0                                    | 0.0                               | 0                              | 0                               |
| 6.04 Other Loan-Backed and Structured Securities ...                              | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                 | 0                                    | 0.0                               | 0                              | 0                               |
| 6.05 Totals                                                                       | 249,832             | 1,355,095                           | 996,074                               | 0                                      | 0                  | XXX                      | 2,601,002               | 32.9                                | 3,197,706                            | 38.6                              | 2,501,204                      | 99,797                          |
| 7. Hybrid Securities                                                              |                     |                                     |                                       |                                        |                    |                          |                         |                                     |                                      |                                   |                                |                                 |
| 7.01 Issuer Obligations .....                                                     | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                 | 0                                    | 0.0                               | 0                              | 0                               |
| 7.02 Residential Mortgage-Backed Securities .....                                 | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                 | 0                                    | 0.0                               | 0                              | 0                               |
| 7.03 Commercial Mortgage-Backed Securities .....                                  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                 | 0                                    | 0.0                               | 0                              | 0                               |
| 7.04 Other Loan-Backed and Structured Securities ...                              | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                 | 0                                    | 0.0                               | 0                              | 0                               |
| 7.05 Totals                                                                       | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                 | 0                                    | 0.0                               | 0                              | 0                               |
| 8. Parent, Subsidiaries and Affiliates                                            |                     |                                     |                                       |                                        |                    |                          |                         |                                     |                                      |                                   |                                |                                 |
| 8.01 Issuer Obligations .....                                                     | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                 | 0                                    | 0.0                               | 0                              | 0                               |
| 8.02 Residential Mortgage-Backed Securities .....                                 | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                 | 0                                    | 0.0                               | 0                              | 0                               |
| 8.03 Commercial Mortgage-Backed Securities .....                                  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                 | 0                                    | 0.0                               | 0                              | 0                               |
| 8.04 Other Loan-Backed and Structured Securities ...                              | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                 | 0                                    | 0.0                               | 0                              | 0                               |
| 8.05 Affiliated Bank Loans - Issued .....                                         | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                 | 0                                    | 0.0                               | 0                              | 0                               |
| 8.06 Affiliated Bank Loans - Acquired .....                                       | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                 | 0                                    | 0.0                               | 0                              | 0                               |
| 8.07 Totals                                                                       | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                 | 0                                    | 0.0                               | 0                              | 0                               |

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE HANOVER CASUALTY COMPANY  
**SCHEDULE D - PART 1A - SECTION 2 (Continued)**

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

| Distribution by Type                                         | 1<br>1 Year or Less | 2<br>Over 1 Year<br>Through 5 Years | 3<br>Over 5 Years<br>Through 10 Years | 4<br>Over 10 Years<br>Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity<br>Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of<br>Line 12.09 | 9<br>Total from Col. 7<br>Prior Year | 10<br>% From Col. 8<br>Prior Year | 11<br>Total Publicly<br>Traded | 12<br>Total Privately<br>Placed |
|--------------------------------------------------------------|---------------------|-------------------------------------|---------------------------------------|----------------------------------------|--------------------|--------------------------|-------------------------|-------------------------------------|--------------------------------------|-----------------------------------|--------------------------------|---------------------------------|
| 9. SVO Identified Funds                                      |                     |                                     |                                       |                                        |                    |                          |                         |                                     |                                      |                                   |                                |                                 |
| 9.01 Exchange Traded Funds Identified by the SVO             | XXX                 | XXX                                 | XXX                                   | XXX                                    | XXX                | 0                        | 0                       | 0.0                                 | 0                                    | 0.0                               | 0                              | 0                               |
| 10. Unaffiliated Bank Loans                                  |                     |                                     |                                       |                                        |                    |                          |                         |                                     |                                      |                                   |                                |                                 |
| 10.01 Unaffiliated Bank Loans - Issued                       | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                 | 0                                    | 0.0                               | 0                              | 0                               |
| 10.02 Unaffiliated Bank Loans - Acquired                     | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                 | 0                                    | 0.0                               | 0                              | 0                               |
| 10.03 Totals                                                 | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                 | 0                                    | 0.0                               | 0                              | 0                               |
| 11. Unaffiliated Certificates of Deposit                     |                     |                                     |                                       |                                        |                    |                          |                         |                                     |                                      |                                   |                                |                                 |
| 11.01 Totals                                                 | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                 | XXX                                  | XXX                               | 0                              | 0                               |
| 12. Total Bonds Current Year                                 |                     |                                     |                                       |                                        |                    |                          |                         |                                     |                                      |                                   |                                |                                 |
| 12.01 Issuer Obligations                                     | 1,349,932           | 3,457,709                           | 2,741,972                             | 200,030                                | 0                  | XXX                      | 7,749,642               | 98.0                                | XXX                                  | XXX                               | 7,649,845                      | 99,797                          |
| 12.02 Residential Mortgage-Backed Securities                 | 22,491              | 50,253                              | 38,459                                | 36,231                                 | 9,583              | XXX                      | 157,018                 | 2.0                                 | XXX                                  | XXX                               | 157,018                        | 0                               |
| 12.03 Commercial Mortgage-Backed Securities                  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                 | XXX                                  | XXX                               | 0                              | 0                               |
| 12.04 Other Loan-Backed and Structured Securities            | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                 | XXX                                  | XXX                               | 0                              | 0                               |
| 12.05 SVO Identified Funds                                   | XXX                 | XXX                                 | XXX                                   | XXX                                    | XXX                | 0                        | 0                       | 0.0                                 | XXX                                  | XXX                               | 0                              | 0                               |
| 12.06 Affiliated Bank Loans                                  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                 | XXX                                  | XXX                               | 0                              | 0                               |
| 12.07 Unaffiliated Bank Loans                                | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                 | XXX                                  | XXX                               | 0                              | 0                               |
| 12.08 Unaffiliated Certificates of Deposit                   | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                 | XXX                                  | XXX                               | 0                              | 0                               |
| 12.09 Totals                                                 | 1,372,423           | 3,507,962                           | 2,780,431                             | 236,261                                | 9,583              | 0                        | 7,906,660               | 100.0                               | XXX                                  | XXX                               | 7,806,862                      | 99,797                          |
| 12.10 Line 12.09 as a % of Col. 7                            | 17.4                | 44.4                                | 35.2                                  | 3.0                                    | 0.1                | 0.0                      | 100.0                   | XXX                                 | XXX                                  | XXX                               | 98.7                           | 1.3                             |
| 13. Total Bonds Prior Year                                   |                     |                                     |                                       |                                        |                    |                          |                         |                                     |                                      |                                   |                                |                                 |
| 13.01 Issuer Obligations                                     | 703,286             | 4,238,021                           | 2,809,251                             | 349,317                                | 0                  | XXX                      | XXX                     | XXX                                 | 8,099,876                            | 97.8                              | 7,899,636                      | 200,240                         |
| 13.02 Residential Mortgage-Backed Securities                 | 28,960              | 63,659                              | 42,974                                | 38,238                                 | 9,941              | XXX                      | XXX                     | XXX                                 | 183,772                              | 2.2                               | 183,772                        | 0                               |
| 13.03 Commercial Mortgage-Backed Securities                  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | XXX                     | XXX                                 | 0                                    | 0.0                               | 0                              | 0                               |
| 13.04 Other Loan-Backed and Structured Securities            | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | XXX                     | XXX                                 | 0                                    | 0.0                               | 0                              | 0                               |
| 13.05 SVO Identified Funds                                   | XXX                 | XXX                                 | XXX                                   | XXX                                    | XXX                | 0                        | XXX                     | XXX                                 | 0                                    | 0.0                               | 0                              | 0                               |
| 13.06 Affiliated Bank Loans                                  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | XXX                     | XXX                                 | 0                                    | 0.0                               | 0                              | 0                               |
| 13.07 Unaffiliated Bank Loans                                | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | XXX                     | XXX                                 | 0                                    | 0.0                               | 0                              | 0                               |
| 13.08 Unaffiliated Certificates of Deposit                   | XXX                 | XXX                                 | XXX                                   | XXX                                    | XXX                | XXX                      | XXX                     | XXX                                 | XXX                                  | XXX                               | XXX                            | XXX                             |
| 13.09 Totals                                                 | 732,246             | 4,301,681                           | 2,852,225                             | 387,555                                | 9,941              | 0                        | 8,283,648               | XXX                                 | 8,283,648                            | 100.0                             | 8,083,408                      | 200,240                         |
| 13.10 Line 13.09 as a % of Col. 9                            | 8.8                 | 51.9                                | 34.4                                  | 4.7                                    | 0.1                | 0.0                      | XXX                     | XXX                                 | 100.0                                | XXX                               | 97.6                           | 2.4                             |
| 14. Total Publicly Traded Bonds                              |                     |                                     |                                       |                                        |                    |                          |                         |                                     |                                      |                                   |                                |                                 |
| 14.01 Issuer Obligations                                     | 1,349,932           | 3,407,817                           | 2,692,066                             | 200,030                                | 0                  | XXX                      | 7,649,845               | 96.8                                | 7,899,636                            | 95.4                              | 7,649,845                      | XXX                             |
| 14.02 Residential Mortgage-Backed Securities                 | 22,491              | 50,253                              | 38,459                                | 36,231                                 | 9,583              | XXX                      | 157,018                 | 2.0                                 | 183,772                              | 2.2                               | 157,018                        | XXX                             |
| 14.03 Commercial Mortgage-Backed Securities                  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                 | 0                                    | 0.0                               | 0                              | XXX                             |
| 14.04 Other Loan-Backed and Structured Securities            | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                 | 0                                    | 0.0                               | 0                              | XXX                             |
| 14.05 SVO Identified Funds                                   | XXX                 | XXX                                 | XXX                                   | XXX                                    | XXX                | 0                        | 0                       | 0.0                                 | 0                                    | 0.0                               | 0                              | XXX                             |
| 14.06 Affiliated Bank Loans                                  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                 | 0                                    | 0.0                               | 0                              | XXX                             |
| 14.07 Unaffiliated Bank Loans                                | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                 | 0                                    | 0.0                               | 0                              | XXX                             |
| 14.08 Unaffiliated Certificates of Deposit                   | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                 | XXX                                  | XXX                               | 0                              | XXX                             |
| 14.09 Totals                                                 | 1,372,423           | 3,458,071                           | 2,730,525                             | 236,261                                | 9,583              | 0                        | 7,806,862               | 98.7                                | 8,083,408                            | 97.6                              | 7,806,862                      | XXX                             |
| 14.10 Line 14.09 as a % of Col. 7                            | 17.6                | 44.3                                | 35.0                                  | 3.0                                    | 0.1                | 0.0                      | 100.0                   | XXX                                 | XXX                                  | XXX                               | 100.0                          | XXX                             |
| 14.11 Line 14.09 as a % of Line 12.09, Col. 7,<br>Section 12 | 17.4                | 43.7                                | 34.5                                  | 3.0                                    | 0.1                | 0.0                      | 98.7                    | XXX                                 | XXX                                  | XXX                               | 98.7                           | XXX                             |
| 15. Total Privately Placed Bonds                             |                     |                                     |                                       |                                        |                    |                          |                         |                                     |                                      |                                   |                                |                                 |
| 15.01 Issuer Obligations                                     | 0                   | 49,892                              | 49,906                                | 0                                      | 0                  | XXX                      | 99,797                  | 1.3                                 | 200,240                              | 2.4                               | XXX                            | 99,797                          |
| 15.02 Residential Mortgage-Backed Securities                 | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                 | 0                                    | 0.0                               | XXX                            | 0                               |
| 15.03 Commercial Mortgage-Backed Securities                  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                 | 0                                    | 0.0                               | XXX                            | 0                               |
| 15.04 Other Loan-Backed and Structured Securities            | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                 | 0                                    | 0.0                               | XXX                            | 0                               |
| 15.05 SVO Identified Funds                                   | XXX                 | XXX                                 | XXX                                   | XXX                                    | XXX                | 0                        | 0                       | 0.0                                 | 0                                    | 0.0                               | XXX                            | 0                               |
| 15.06 Affiliated Bank Loans                                  | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                 | 0                                    | 0.0                               | XXX                            | 0                               |
| 15.07 Unaffiliated Bank Loans                                | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                 | 0                                    | 0.0                               | XXX                            | 0                               |
| 15.08 Unaffiliated Certificates of Deposit                   | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                       | 0.0                                 | XXX                                  | XXX                               | XXX                            | 0                               |
| 15.09 Totals                                                 | 0                   | 49,892                              | 49,906                                | 0                                      | 0                  | 0                        | 99,797                  | 1.3                                 | 200,240                              | 2.4                               | XXX                            | 99,797                          |
| 15.10 Line 15.09 as a % of Col. 7                            | 0.0                 | 50.0                                | 50.0                                  | 0.0                                    | 0.0                | 0.0                      | 100.0                   | XXX                                 | XXX                                  | XXX                               | XXX                            | 100.0                           |
| 15.11 Line 15.09 as a % of Line 12.09, Col. 7,<br>Section 12 | 0.0                 | 0.6                                 | 0.6                                   | 0.0                                    | 0.0                | 0.0                      | 1.3                     | XXX                                 | XXX                                  | XXX                               | XXX                            | 1.3                             |

Schedule DA - Verification - Short-Term Investments

**N O N E**

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

**N O N E**

Schedule A - Part 1 - Real Estate Owned

**N O N E**

Schedule A - Part 2 - Real Estate Acquired and Additions Made

**N O N E**

Schedule A - Part 3 - Real Estate Disposed

**N O N E**

Schedule B - Part 1 - Mortgage Loans Owned

**N O N E**

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**

Schedule BA - Part 1 - Other Long-Term Invested Assets Owned

**N O N E**

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made

**N O N E**

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid

**N O N E**

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE HANOVER CASUALTY COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1                                                                                            | 2                                              | Codes   |               |           | 6                                                                         | 7           | Fair Value                     |              | 10        | 11                            | Change in Book/Adjusted Carrying Value    |                                          |                                                           |                                                                | Interest |                   |           |                                 |                             | Dates      |                                  |
|----------------------------------------------------------------------------------------------|------------------------------------------------|---------|---------------|-----------|---------------------------------------------------------------------------|-------------|--------------------------------|--------------|-----------|-------------------------------|-------------------------------------------|------------------------------------------|-----------------------------------------------------------|----------------------------------------------------------------|----------|-------------------|-----------|---------------------------------|-----------------------------|------------|----------------------------------|
|                                                                                              |                                                | 3       | 4             | 5         |                                                                           |             | 8                              | 9            |           |                               | 12                                        | 13                                       | 14                                                        | 15                                                             | 16       | 17                | 18        | 19                              | 20                          | 21         | 22                               |
| CUSIP Identification                                                                         | Description                                    | C o d e | F o r e i g n | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value   | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of  | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired   | Stated Contractual Maturity Date |
| 912828-4V-9 .....                                                                            | UNITED STATES TREASURY .....                   | ...     | ...           | ...       | 1.A .....                                                                 | 175,415     | ..94.3555                      | ..165,122    | 175,000   | 175,251                       | .....0                                    | .....(41)                                | .....0                                                    | .....0                                                         | ..2.875  | .....2.847        | FA .....  | .....1,900                      | .....5,031                  | 08/24/2018 | 08/15/2028                       |
| 912828-5M-8 .....                                                                            | UNITED STATES TREASURY .....                   | ...     | ...           | ...       | 1.A .....                                                                 | 128,936     | ..95.5781                      | .....119,473 | 125,000   | 127,470                       | .....0                                    | .....(383)                               | .....0                                                    | .....0                                                         | ..3.125  | .....2.758        | MN .....  | .....507                        | .....3,906                  | 12/28/2018 | 11/15/2028                       |
| 912828-5T-3 .....                                                                            | UNITED STATES TREASURY .....                   | ...     | ...           | ...       | 1.A .....                                                                 | 99,727      | ..95.7188                      | .....95,719  | 100,000   | 99,877                        | .....0                                    | .....39                                  | .....0                                                    | .....0                                                         | ..2.625  | .....2.668        | JD .....  | .....1,320                      | .....1,313                  | 12/28/2018 | 12/31/2025                       |
| 912828-6S-4 .....                                                                            | UNITED STATES TREASURY .....                   | ...     | ...           | ...       | 1.A .....                                                                 | 95,176      | ..94.5664                      | .....94,566  | 100,000   | 95,530                        | .....0                                    | .....354                                 | .....0                                                    | .....0                                                         | ..2.375  | .....3.818        | AO .....  | .....407                        | .....1,188                  | 09/19/2022 | 04/30/2026                       |
| 912828-6X-3 .....                                                                            | UNITED STATES TREASURY .....                   | ...     | ...           | ...       | 1.A .....                                                                 | 190,930     | ..93.6797                      | .....187,359 | 200,000   | 191,692                       | .....0                                    | .....762                                 | .....0                                                    | .....0                                                         | ..2.125  | .....3.426        | MN .....  | .....374                        | .....2,125                  | 08/31/2022 | 05/31/2026                       |
| 912828-J2-7 .....                                                                            | UNITED STATES TREASURY .....                   | ...     | ...           | ...       | 1.A .....                                                                 | 194,617     | ..95.2070                      | .....190,414 | 200,000   | 198,304                       | .....0                                    | .....770                                 | .....0                                                    | .....0                                                         | ..2.000  | .....2.412        | FA .....  | .....1,511                      | .....4,000                  | 12/22/2017 | 02/15/2025                       |
| 912828-R6-9 .....                                                                            | UNITED STATES TREASURY .....                   | ...     | ...           | ...       | 1.A .....                                                                 | 194,133     | ..98.8242                      | .....197,648 | 200,000   | 199,593                       | .....0                                    | .....973                                 | .....0                                                    | .....0                                                         | ..1.625  | .....2.124        | MN .....  | .....286                        | .....3,250                  | 02/06/2017 | 05/31/2023                       |
| 912828-S9-2 .....                                                                            | UNITED STATES TREASURY .....                   | ...     | ...           | ...       | 1.A .....                                                                 | 49,528      | ..98.0312                      | .....49,016  | 50,000    | 49,959                        | .....0                                    | .....70                                  | .....0                                                    | .....0                                                         | ..1.250  | .....1.393        | JJ .....  | .....262                        | .....625                    | 08/23/2016 | 07/31/2023                       |
| 912828-U2-4 .....                                                                            | UNITED STATES TREASURY .....                   | ...     | ...           | ...       | 1.A .....                                                                 | 95,160      | ..92.5820                      | .....92,582  | 100,000   | 97,963                        | .....0                                    | .....495                                 | .....0                                                    | .....0                                                         | ..2.000  | .....2.556        | MN .....  | .....260                        | .....2,000                  | 12/22/2016 | 11/15/2026                       |
| 912828-V9-8 .....                                                                            | UNITED STATES TREASURY .....                   | ...     | ...           | ...       | 1.A .....                                                                 | 192,883     | ..93.1914                      | .....186,383 | 200,000   | 193,686                       | .....0                                    | .....803                                 | .....0                                                    | .....0                                                         | ..2.250  | .....3.071        | FA .....  | .....1,700                      | .....2,250                  | 06/08/2022 | 02/15/2027                       |
| 912828-WIE-6 .....                                                                           | UNITED STATES TREASURY .....                   | ...     | ...           | ...       | 1.A .....                                                                 | 654,266     | ..98.2969                      | .....638,930 | 650,000   | 650,804                       | .....0                                    | .....(902)                               | .....0                                                    | .....0                                                         | ..2.750  | .....2.605        | MN .....  | .....2,321                      | .....17,875                 | 12/26/2018 | 11/15/2023                       |
| 912828-X7-0 .....                                                                            | UNITED STATES TREASURY .....                   | ...     | ...           | ...       | 1.A .....                                                                 | 119,692     | ..96.5156                      | .....120,645 | 125,000   | 123,782                       | .....0                                    | .....889                                 | .....0                                                    | .....0                                                         | ..2.000  | .....2.752        | AO .....  | .....428                        | .....2,500                  | 02/27/2018 | 04/30/2024                       |
| 912828-Y7-9 .....                                                                            | UNITED STATES TREASURY .....                   | ...     | ...           | ...       | 1.A .....                                                                 | 100,523     | ..96.6797                      | .....96,680  | 100,000   | 100,206                       | .....0                                    | .....(76)                                | .....0                                                    | .....0                                                         | ..2.875  | .....2.792        | JJ .....  | .....1,203                      | .....2,875                  | 08/15/2018 | 07/31/2025                       |
| 91282C-DY-4 .....                                                                            | UNITED STATES TREASURY .....                   | ...     | ...           | ...       | 1.A FE .....                                                              | 99,016      | ..85.1328                      | .....85,133  | 100,000   | 99,090                        | .....0                                    | .....74                                  | .....0                                                    | .....0                                                         | ..1.875  | .....1.985        | FA .....  | .....708                        | .....938                    | 03/10/2022 | 02/15/2032                       |
| 91282C-EF-4 .....                                                                            | UNITED STATES TREASURY .....                   | ...     | ...           | ...       | 1.A FE .....                                                              | 100,262     | ..93.9805                      | .....93,981  | 100,000   | 100,224                       | .....0                                    | .....(37)                                | .....0                                                    | .....0                                                         | ..2.500  | .....2.444        | MS .....  | .....639                        | .....1,250                  | 03/30/2022 | 03/31/2027                       |
| 91282C-ET-4 .....                                                                            | UNITED STATES TREASURY .....                   | ...     | ...           | ...       | 1.A FE .....                                                              | 248,799     | ..94.4062                      | .....236,016 | 250,000   | 248,932                       | .....0                                    | .....133                                 | .....0                                                    | .....0                                                         | ..2.625  | .....2.728        | MN .....  | .....577                        | .....3,281                  | 05/26/2022 | 05/31/2027                       |
| 91282C-FE-6 .....                                                                            | UNITED STATES TREASURY .....                   | ...     | ...           | ...       | 1.A FE .....                                                              | 198,492     | ..97.1641                      | .....194,328 | 200,000   | 198,662                       | .....0                                    | .....170                                 | .....0                                                    | .....0                                                         | ..3.125  | .....3.394        | FA .....  | .....2,361                      | .....0                      | 08/24/2022 | 08/15/2025                       |
| 0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations                         |                                                |         |               |           |                                                                           | 2,937,553   | XXX                            | 2,843,993    | 2,975,000 | 2,951,025                     | 0                                         | 4,093                                    | 0                                                         | 0                                                              | XXX      | XXX               | XXX       | 16,762                          | 54,406                      | XXX        | XXX                              |
| 36179V-Z0-6 .....                                                                            | 62 MA7051 - RMBS .....                         | ...     | ...           | 4         | 1.A .....                                                                 | 156,858     | ..84.4884                      | .....127,048 | 150,373   | 157,018                       | .....0                                    | .....201                                 | .....0                                                    | .....0                                                         | ..2.000  | .....1.360        | MON ..... | .....251                        | .....3,007                  | 12/17/2020 | 12/20/2050                       |
| 0029999999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities     |                                                |         |               |           |                                                                           | 156,858     | XXX                            | 127,048      | 150,373   | 157,018                       | 0                                         | 201                                      | 0                                                         | 0                                                              | XXX      | XXX               | XXX       | 251                             | 3,007                       | XXX        | XXX                              |
| 0109999999. Total - U.S. Government Bonds                                                    |                                                |         |               |           |                                                                           | 3,094,411   | XXX                            | 2,971,041    | 3,125,373 | 3,108,043                     | 0                                         | 4,295                                    | 0                                                         | 0                                                              | XXX      | XXX               | XXX       | 17,013                          | 57,414                      | XXX        | XXX                              |
| 0309999999. Total - All Other Government Bonds                                               |                                                |         |               |           |                                                                           | 0           | XXX                            | 0            | 0         | 0                             | 0                                         | 0                                        | 0                                                         | 0                                                              | XXX      | XXX               | XXX       | 0                               | 0                           | XXX        | XXX                              |
| 649791-PY-0 .....                                                                            | NEW YORK ST .....                              | ...     | ...           | 1,2       | 1.B FE .....                                                              | 100,054     | ..83.1390                      | .....83,139  | 100,000   | 100,030                       | .....0                                    | .....(4)                                 | .....0                                                    | .....0                                                         | ..2.900  | .....2.894        | FA .....  | .....1,096                      | .....2,900                  | 10/29/2019 | 02/15/2033                       |
| 76222R-C5-6 .....                                                                            | RHODE ISLAND ST & PROVIDENCE PLANTATIONS ..... | ...     | ...           | 1         | 1.C FE .....                                                              | 50,885      | ..98.0340                      | .....49,017  | 50,000    | 50,247                        | .....0                                    | .....(180)                               | .....0                                                    | .....0                                                         | ..3.000  | .....2.620        | MN .....  | .....250                        | .....1,500                  | 04/17/2019 | 05/01/2024                       |
| 76222R-YD-8 .....                                                                            | RHODE ISLAND ST & PROVIDENCE PLANTATIONS ..... | ...     | ...           | 1         | 1.C FE .....                                                              | 101,930     | ..96.4740                      | .....96,474  | 100,000   | 100,787                       | .....0                                    | .....(323)                               | .....0                                                    | .....0                                                         | ..3.000  | .....2.650        | MN .....  | .....500                        | .....3,000                  | 04/17/2019 | 05/01/2025                       |
| 880541-XZ-5 .....                                                                            | TENNESSEE ST .....                             | ...     | ...           | 1,2       | 1.A FE .....                                                              | 100,000     | ..90.3810                      | .....90,381  | 100,000   | 100,000                       | .....0                                    | .....0                                   | .....0                                                    | .....0                                                         | ..2.166  | .....2.166        | FA .....  | .....903                        | .....2,166                  | 07/27/2016 | 08/01/2027                       |
| 882722-KE-0 .....                                                                            | TEXAS ST .....                                 | ...     | ...           | 1         | 1.A FE .....                                                              | 79,425      | ..102.7130                     | .....71,899  | 70,000    | 75,490                        | .....0                                    | .....(939)                               | .....0                                                    | .....0                                                         | ..5.367  | .....3.772        | AO .....  | .....939                        | .....3,757                  | 12/26/2018 | 04/01/2029                       |
| 917542-OR-6 .....                                                                            | UTAH ST .....                                  | ...     | ...           | 1         | 1.A FE .....                                                              | 15,773      | ..99.5990                      | .....14,940  | 15,000    | 15,225                        | .....0                                    | .....(144)                               | .....0                                                    | .....0                                                         | ..4.554  | .....3.518        | JJ .....  | .....342                        | .....683                    | 12/26/2018 | 07/01/2024                       |
| 97705M-NW-1 .....                                                                            | WISCONSIN ST .....                             | ...     | ...           | 1,2       | 1.B FE .....                                                              | 100,000     | ..80.2480                      | .....80,248  | 100,000   | 100,000                       | .....0                                    | .....0                                   | .....0                                                    | .....0                                                         | ..2.531  | .....2.531        | MN .....  | .....422                        | .....2,531                  | 10/02/2019 | 05/01/2033                       |
| 0419999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations |                                                |         |               |           |                                                                           | 548,066     | XXX                            | 486,098      | 535,000   | 541,779                       | 0                                         | (1,590)                                  | 0                                                         | 0                                                              | XXX      | XXX               | XXX       | 4,451                           | 16,537                      | XXX        | XXX                              |
| 0509999999. Total - U.S. States, Territories and Possessions Bonds                           |                                                |         |               |           |                                                                           | 548,066     | XXX                            | 486,098      | 535,000   | 541,779                       | 0                                         | (1,590)                                  | 0                                                         | 0                                                              | XXX      | XXX               | XXX       | 4,451                           | 16,537                      | XXX        | XXX                              |
| 678519-C5-6 .....                                                                            | OKLAHOMA CITY OKLA .....                       | ...     | ...           | 1         | 1.A FE .....                                                              | 60,000      | ..91.9080                      | .....55,145  | 60,000    | 60,000                        | .....0                                    | .....0                                   | .....0                                                    | .....0                                                         | ..3.170  | .....3.170        | MS .....  | .....634                        | .....1,902                  | 04/17/2019 | 03/01/2029                       |
| 758449-SC-7 .....                                                                            | REEDY CREEK IMPT DIST FLA .....                | ...     | ...           | 1         | 1.D FE .....                                                              | 50,103      | ..77.4290                      | .....38,715  | 50,000    | 50,078                        | .....0                                    | .....(8)                                 | .....0                                                    | .....0                                                         | ..2.297  | .....2.276        | JD .....  | .....96                         | .....1,149                  | 02/12/2020 | 06/01/2031                       |
| 0619999999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations              |                                                |         |               |           |                                                                           | 110,103     | XXX                            | 93,859       | 110,000   | 110,078                       | 0                                         | (8)                                      | 0                                                         | 0                                                              | XXX      | XXX               | XXX       | 730                             | 3,051                       | XXX        | XXX                              |
| 0709999999. Total - U.S. Political Subdivisions Bonds                                        |                                                |         |               |           |                                                                           | 110,103     | XXX                            | 93,859       | 110,000   | 110,078                       | 0                                         | (8)                                      | 0                                                         | 0                                                              | XXX      | XXX               | XXX       | 730                             | 3,051                       | XXX        | XXX                              |
| 040654-YA-7 .....                                                                            | ARIZONA ST TRANSN BRD HIWY REV .....           | ...     | ...           | 1         | 1.B FE .....                                                              | 150,000     | ..84.5630                      | .....126,845 | 150,000   | 150,000                       | .....0                                    | .....0                                   | .....0                                                    | .....0                                                         | ..2.462  | .....2.462        | JJ .....  | .....1,847                      | .....3,693                  | 01/10/2020 | 07/01/2030                       |
| 052414-TD-1 .....                                                                            | AUSTIN TEX ELEC UTIL SYS REV .....             | ...     | ...           | 1,2       | 1.D FE .....                                                              | 100,000     | ..85.3350                      | .....85,335  | 100,000   | 100,000                       | .....0                                    | .....0                                   | .....0                                                    | .....0                                                         | ..2.685  | .....2.685        | MN .....  | .....343                        | .....2,685                  | 07/31/2019 | 11/15/2030                       |
| 196479-WN-5 .....                                                                            | COLORADO HSG & FIN AUTH .....                  | ...     | ...           | 39        | 1.A FE .....                                                              | 40,148      | ..98.3380                      | .....39,335  | 40,000    | 40,027                        | .....0                                    | .....(32)                                | .....0                                                    | .....0                                                         | ..3.161  | .....3.077        | MN .....  | .....211                        | .....1,332                  | 12/26/2018 | 11/01/2023                       |
| 20281P-BB-7 .....                                                                            | COMMONWEALTH FINING AUTH PA REV .....          | ...     | ...           | 1         | 1.E FE .....                                                              | 5,025       | ..100.2590                     | .....5,013   | 5,000     | 5,001                         | .....0                                    | .....(3)                                 | .....0                                                    | .....0                                                         | ..5.631  | .....5.577        | JD .....  | .....23                         | .....282                    | 01/08/2009 | 06/01/2023                       |
| 20775C-W2-6 .....                                                                            | CONNECTICUT ST HSG FIN AUTH HSG MTG FIN .....  | ...     | ...           | 1         | 1.A FE .....                                                              | 100,000     | ..97.2320                      | .....97,232  | 100,000   | 100,000                       | .....0                                    | .....0                                   | .....0                                                    | .....0                                                         | ..2.900  | .....2.899        | MN .....  | .....371                        | .....2,900                  | 04/24/2019 | 05/15/2024                       |
| 3133XP-KG-8 .....                                                                            | FEDERAL HOME LOAN BANKS .....                  | ...     | ...           | 1         | 1.A .....                                                                 | 149,231     | ..100.0681                     | .....150,102 | 150,000   | 149,987                       | .....0                                    | .....70                                  | .....0                                                    | .....0                                                         | ..4.750  | .....4.799        | MS .....  | .....2,197                      | .....7,125                  | 01/30/2009 | 03/10/2023                       |
| 451174-AD-8 .....                                                                            | IDAHO ENERGY RES AUTH TRANSMISSION FACS .....  | ...     | ...           | 1         | 1.C FE .....                                                              | 50,000      | ..91.2740                      | .....45,637  | 50,000    | 50,000                        | .....0                                    | .....0                                   | .....0                                                    | .....0                                                         | ..2.952  | .....2.952        | MS .....  | .....492                        | .....1,476                  | 09/12/2017 | 09/01/2028                       |

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE HANOVER CASUALTY COMPANY

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1                    | 2                                                             | Codes       |               |           | 6                                                                         | 7             | Fair Value                     |               | 10            | 11                            | Change in Book/Adjusted Carrying Value    |                                         |                                                           |                                                                | Interest       |                   |           |                                 |                             | Dates            |                                  |
|----------------------|---------------------------------------------------------------|-------------|---------------|-----------|---------------------------------------------------------------------------|---------------|--------------------------------|---------------|---------------|-------------------------------|-------------------------------------------|-----------------------------------------|-----------------------------------------------------------|----------------------------------------------------------------|----------------|-------------------|-----------|---------------------------------|-----------------------------|------------------|----------------------------------|
|                      |                                                               | 3           | 4             | 5         |                                                                           |               | 8                              | 9             |               |                               | 12                                        | 13                                      | 14                                                        | 15                                                             | 16             | 17                | 18        | 19                              | 20                          | 21               | 22                               |
| CUSIP Identification | Description                                                   | C o d e     | F o r e i g n | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost   | Rate Used to Obtain Fair Value | Fair Value    | Par Value     | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of        | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired         | Stated Contractual Maturity Date |
| 47770V-AY-6 .....    | JOBSCOHO BEVERAGE SYS OHIO STATEWIDE LIQ .....                | 1 .....     | .....         | .....     | 1.D FE .....                                                              | 52,774 .....  | ..96.9500 .....                | 48,475 .....  | 50,000 .....  | 51,814 .....                  | .....0 .....                              | .....(269) .....                        | .....0 .....                                              | .....0 .....                                                   | ...3.985 ..... | ...3.313 .....    | JJ .....  | .....996 .....                  | 1,993 .....                 | 04/03/2019 ..... | 01/01/2029 .....                 |
| 61212L-TA-7 .....    | MONTANA ST BRD REGENTS HIGHER ED REV .....                    | 1 .....     | .....         | .....     | 1.D FE .....                                                              | 100,000 ..... | ..83.2890 .....                | 83,289 .....  | 100,000 ..... | 100,000 .....                 | .....0 .....                              | .....0 .....                            | .....0 .....                                              | .....0 .....                                                   | ...1.521 ..... | ...1.521 .....    | MN .....  | .....194 .....                  | 1,631 .....                 | 09/22/2021 ..... | 11/15/2028 .....                 |
| 79771F-BV-8 .....    | SAN FRANCISCO CALIF CITY & CNTY PUB UTIL .....                | 1,2 .....   | .....         | .....     | 1.D FE .....                                                              | 200,000 ..... | ..79.3730 .....                | 158,746 ..... | 200,000 ..... | 200,000 .....                 | .....0 .....                              | .....0 .....                            | .....0 .....                                              | .....0 .....                                                   | ...1.988 ..... | ...1.988 .....    | MN .....  | .....663 .....                  | 3,976 .....                 | 10/08/2020 ..... | 11/01/2031 .....                 |
| 80168A-CC-9 .....    | SANTA CLARA VY CALIF WTR DIST WTR SYS RE .....                | 1 .....     | .....         | .....     | 1.B FE .....                                                              | 150,000 ..... | ..92.0120 .....                | 138,018 ..... | 150,000 ..... | 150,000 .....                 | .....0 .....                              | .....0 .....                            | .....0 .....                                              | .....0 .....                                                   | ...3.114 ..... | ...3.114 .....    | JD .....  | .....389 .....                  | 4,671 .....                 | 04/10/2019 ..... | 06/01/2028 .....                 |
| 86932U-CH-6 .....    | SUSTAINABLE ENERGY UTIL INC DEL ENERGY E .....                | .....       | .....         | .....     | 1.B FE .....                                                              | 100,000 ..... | ..85.8030 .....                | 85,803 .....  | 100,000 ..... | 100,000 .....                 | .....0 .....                              | .....0 .....                            | .....0 .....                                              | .....0 .....                                                   | ...2.344 ..... | ...2.344 .....    | MS .....  | .....690 .....                  | 2,344 .....                 | 04/30/2020 ..... | 09/15/2029 .....                 |
| 91412G-XB-6 .....    | UNIVERSITY CALIF REVS .....                                   | 1 .....     | .....         | .....     | 1.C FE .....                                                              | 50,000 .....  | ..96.6420 .....                | 48,321 .....  | 50,000 .....  | 50,000 .....                  | .....0 .....                              | .....0 .....                            | .....0 .....                                              | .....0 .....                                                   | ...3.159 ..... | ...3.158 .....    | MN .....  | .....202 .....                  | 1,580 .....                 | 03/13/2015 ..... | 05/15/2025 .....                 |
| 914437-VC-9 .....    | UNIVERSITY MASS BLDG AUTH REV .....                           | 1 .....     | .....         | .....     | 1.C FE .....                                                              | 198,728 ..... | ..79.1910 .....                | 158,382 ..... | 200,000 ..... | 198,929 .....                 | .....0 .....                              | .....125 .....                          | .....0 .....                                              | .....0 .....                                                   | ...1.878 ..... | ...1.952 .....    | MN .....  | .....626 .....                  | 3,756 .....                 | 05/21/2021 ..... | 11/01/2030 .....                 |
| 914639-KS-7 .....    | UNIVERSITY NEB FACS CORP REV .....                            | 2 .....     | .....         | .....     | 1.C FE .....                                                              | 100,000 ..... | ..84.7160 .....                | 84,716 .....  | 100,000 ..... | 100,000 .....                 | .....0 .....                              | .....0 .....                            | .....0 .....                                              | .....0 .....                                                   | ...2.465 ..... | ...2.465 .....    | AO .....  | .....616 .....                  | 2,465 .....                 | 10/11/2019 ..... | 10/01/2030 .....                 |
| 0819999999           | Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations |             |               |           |                                                                           | 1,545,905     | XXX                            | 1,355,249     | 1,545,000     | 1,545,758                     | 0                                         | (108)                                   | 0                                                         | 0                                                              | XXX            | XXX               | XXX       | 9,860                           | 41,908                      | XXX              | XXX                              |
| 0909999999           | Total - U.S. Special Revenues Bonds                           |             |               |           |                                                                           | 1,545,905     | XXX                            | 1,355,249     | 1,545,000     | 1,545,758                     | 0                                         | (108)                                   | 0                                                         | 0                                                              | XXX            | XXX               | XXX       | 9,860                           | 41,908                      | XXX              | XXX                              |
| 00185A-AF-1 .....    | AON PLC .....                                                 | C .....     | 1,2 .....     | .....     | 2.A FE .....                                                              | 49,620 .....  | ..97.6369 .....                | 48,818 .....  | 50,000 .....  | 49,936 .....                  | .....0 .....                              | .....42 .....                           | .....0 .....                                              | .....0 .....                                                   | ...3.500 ..... | ...3.591 .....    | JD .....  | .....83 .....                   | 1,750 .....                 | 08/12/2014 ..... | 06/14/2024 .....                 |
| 025816-CP-2 .....    | AMERICAN EXPRESS CO .....                                     | 2 .....     | .....         | .....     | 1.F FE .....                                                              | 50,463 .....  | ..93.7294 .....                | 46,865 .....  | 50,000 .....  | 50,224 .....                  | .....0 .....                              | .....(47) .....                         | .....0 .....                                              | .....0 .....                                                   | ...3.300 ..... | ...3.187 .....    | MN .....  | .....266 .....                  | 1,650 .....                 | 07/18/2017 ..... | 05/03/2027 .....                 |
| 037735-CU-9 .....    | APPALACHIAN POWER CO .....                                    | 1,2 .....   | .....         | .....     | 1.G FE .....                                                              | 49,823 .....  | ..96.4357 .....                | 48,218 .....  | 50,000 .....  | 49,952 .....                  | .....0 .....                              | .....19 .....                           | .....0 .....                                              | .....0 .....                                                   | ...3.400 ..... | ...3.441 .....    | JD .....  | .....142 .....                  | 1,700 .....                 | 05/11/2015 ..... | 06/01/2025 .....                 |
| 05348E-AV-1 .....    | AVALONBAY COMMUNITIES INC .....                               | 1,2 .....   | .....         | .....     | 1.G FE .....                                                              | 52,676 .....  | ..96.3730 .....                | 48,187 .....  | 50,000 .....  | 50,737 .....                  | .....0 .....                              | .....(325) .....                        | .....0 .....                                              | .....0 .....                                                   | ...3.450 ..... | ...2.747 .....    | JD .....  | .....144 .....                  | 1,725 .....                 | 07/22/2016 ..... | 06/01/2025 .....                 |
| 05523U-AM-3 .....    | BAE SYSTEMS HOLDINGS INC .....                                | .....       | .....         | .....     | 2.A FE .....                                                              | 49,666 .....  | ..97.6919 .....                | 48,846 .....  | 50,000 .....  | 49,892 .....                  | .....0 .....                              | .....58 .....                           | .....0 .....                                              | .....0 .....                                                   | ...3.800 ..... | ...3.929 .....    | AO .....  | .....443 .....                  | 1,900 .....                 | 12/26/2018 ..... | 10/07/2024 .....                 |
| 06051G-FF-1 .....    | BANK OF AMERICA CORP .....                                    | .....       | .....         | .....     | 1.G FE .....                                                              | 49,813 .....  | ..98.7723 .....                | 49,386 .....  | 50,000 .....  | 49,973 .....                  | .....0 .....                              | .....21 .....                           | .....0 .....                                              | .....0 .....                                                   | ...4.000 ..... | ...4.045 .....    | AO .....  | .....500 .....                  | 2,000 .....                 | 03/27/2014 ..... | 04/01/2024 .....                 |
| 06406H-CS-6 .....    | BANK OF NEW YORK MELLON CORP .....                            | 2 .....     | .....         | .....     | 1.F FE .....                                                              | 49,818 .....  | ..98.4540 .....                | 49,227 .....  | 50,000 .....  | 49,977 .....                  | .....0 .....                              | .....21 .....                           | .....0 .....                                              | .....0 .....                                                   | ...3.650 ..... | ...3.694 .....    | FA .....  | .....745 .....                  | 1,825 .....                 | 01/28/2014 ..... | 02/04/2024 .....                 |
| 12189L-AM-3 .....    | BURLINGTON NORTHERN SANTA FE LLC .....                        | 1,2 .....   | .....         | .....     | 1.G FE .....                                                              | 50,000 .....  | ..99.6762 .....                | 49,838 .....  | 50,000 .....  | 50,000 .....                  | .....0 .....                              | .....0 .....                            | .....0 .....                                              | .....0 .....                                                   | ...3.000 ..... | ...2.999 .....    | MS .....  | .....442 .....                  | 1,500 .....                 | 03/06/2013 ..... | 03/15/2023 .....                 |
| 14040H-BT-1 .....    | CAPITAL ONE FINANCIAL CORP .....                              | 2 .....     | .....         | .....     | 2.A FE .....                                                              | 48,805 .....  | ..96.5620 .....                | 48,281 .....  | 50,000 .....  | 49,646 .....                  | .....0 .....                              | .....184 .....                          | .....0 .....                                              | .....0 .....                                                   | ...3.300 ..... | ...3.704 .....    | AO .....  | .....280 .....                  | 1,650 .....                 | 02/13/2018 ..... | 10/30/2024 .....                 |
| 14913G-ZS-7 .....    | CATERPILLAR FINANCIAL SERVICES CORP .....                     | 1 .....     | .....         | .....     | 1.F FE .....                                                              | 49,975 .....  | ..98.8920 .....                | 49,446 .....  | 50,000 .....  | 49,995 .....                  | .....0 .....                              | .....5 .....                            | .....0 .....                                              | .....0 .....                                                   | ...3.650 ..... | ...3.660 .....    | JD .....  | .....122 .....                  | 1,825 .....                 | 12/03/2018 ..... | 12/07/2023 .....                 |
| 20030N-BS-9 .....    | COMCAST CORP .....                                            | 1,2 .....   | .....         | .....     | 1.G FE .....                                                              | 47,518 .....  | ..95.3163 .....                | 47,658 .....  | 50,000 .....  | 48,822 .....                  | .....0 .....                              | .....343 .....                          | .....0 .....                                              | .....0 .....                                                   | ...3.150 ..... | ...3.950 .....    | MS .....  | .....525 .....                  | 1,575 .....                 | 12/26/2018 ..... | 03/01/2026 .....                 |
| 24422E-JE-7 .....    | JOHN DEERE CAPITAL CORP .....                                 | .....       | .....         | .....     | 1.F FE .....                                                              | 49,641 .....  | ..97.4005 .....                | 48,700 .....  | 50,000 .....  | 49,865 .....                  | .....0 .....                              | .....58 .....                           | .....0 .....                                              | .....0 .....                                                   | ...3.450 ..... | ...3.579 .....    | MS .....  | .....518 .....                  | 1,725 .....                 | 12/26/2018 ..... | 03/13/2025 .....                 |
| 26443C-AJ-2 .....    | DUKE UNIVERSITY HEALTH SYSTEM INC .....                       | 1 .....     | .....         | .....     | 1.D FE .....                                                              | 100,000 ..... | ..83.1405 .....                | 83,141 .....  | 100,000 ..... | 100,000 .....                 | .....0 .....                              | .....0 .....                            | .....0 .....                                              | .....0 .....                                                   | ...2.602 ..... | ...2.602 .....    | JD .....  | .....217 .....                  | 2,602 .....                 | 01/08/2020 ..... | 06/01/2030 .....                 |
| 278265-AE-3 .....    | MORGAN STANLEY .....                                          | 1,2 .....   | .....         | .....     | 1.G FE .....                                                              | 49,816 .....  | ..93.2898 .....                | 46,645 .....  | 50,000 .....  | 49,915 .....                  | .....0 .....                              | .....18 .....                           | .....0 .....                                              | .....0 .....                                                   | ...3.500 ..... | ...3.543 .....    | AO .....  | .....413 .....                  | 1,750 .....                 | 04/03/2017 ..... | 04/06/2027 .....                 |
| 29250N-AH-8 .....    | ENBRIDGE INC .....                                            | C .....     | 1,2 .....     | .....     | 2.A FE .....                                                              | 48,465 .....  | ..97.2211 .....                | 48,611 .....  | 50,000 .....  | 49,562 .....                  | .....0 .....                              | .....290 .....                          | .....0 .....                                              | .....0 .....                                                   | ...3.500 ..... | ...4.133 .....    | JD .....  | .....102 .....                  | 1,750 .....                 | 12/26/2018 ..... | 06/10/2024 .....                 |
| 29364D-AR-1 .....    | ENTERGY ARKANSAS LLC .....                                    | 1,2 .....   | .....         | .....     | 1.F FE .....                                                              | 49,859 .....  | ..99.2397 .....                | 49,620 .....  | 50,000 .....  | 49,993 .....                  | .....0 .....                              | .....16 .....                           | .....0 .....                                              | .....0 .....                                                   | ...3.050 ..... | ...3.082 .....    | JD .....  | .....127 .....                  | 1,525 .....                 | 05/22/2013 ..... | 06/01/2023 .....                 |
| 29364W-BH-0 .....    | ENTERGY LOUISIANA LLC .....                                   | 1,2 .....   | .....         | .....     | 1.F FE .....                                                              | 149,226 ..... | ..79.7375 .....                | 119,606 ..... | 150,000 ..... | 149,344 .....                 | .....0 .....                              | .....61 .....                           | .....0 .....                                              | .....0 .....                                                   | ...2.350 ..... | ...2.402 .....    | JD .....  | .....157 .....                  | 3,525 .....                 | 03/04/2021 ..... | 06/15/2032 .....                 |
| 29736R-AR-1 .....    | ESTEE LAUDER COMPANIES INC .....                              | 1,2 .....   | .....         | .....     | 1.E FE .....                                                              | 198,680 ..... | ..81.1460 .....                | 162,292 ..... | 200,000 ..... | 198,902 .....                 | .....0 .....                              | .....122 .....                          | .....0 .....                                              | .....0 .....                                                   | ...1.950 ..... | ...2.023 .....    | MS .....  | .....148 .....                  | 3,900 .....                 | 03/01/2021 ..... | 03/15/2031 .....                 |
| 30040W-AB-4 .....    | EVERSOURCE ENERGY .....                                       | 1,2 .....   | .....         | .....     | 2.A FE .....                                                              | 49,848 .....  | ..93.6672 .....                | 46,834 .....  | 50,000 .....  | 49,947 .....                  | .....0 .....                              | .....16 .....                           | .....0 .....                                              | .....0 .....                                                   | ...3.350 ..... | ...3.386 .....    | MS .....  | .....493 .....                  | 1,675 .....                 | 03/07/2016 ..... | 03/15/2026 .....                 |
| 369550-BG-2 .....    | GENERAL DYNAMICS CORP .....                                   | 1,2 .....   | .....         | .....     | 1.G FE .....                                                              | 49,708 .....  | ..97.5117 .....                | 48,756 .....  | 50,000 .....  | 49,885 .....                  | .....0 .....                              | .....46 .....                           | .....0 .....                                              | .....0 .....                                                   | ...3.500 ..... | ...3.602 .....    | MN .....  | .....224 .....                  | 1,750 .....                 | 12/26/2018 ..... | 05/15/2025 .....                 |
| 377372-AM-9 .....    | GLAXOSMITHKLINE CAPITAL INC .....                             | .....       | .....         | .....     | 1.F FE .....                                                              | 50,091 .....  | ..97.7171 .....                | 48,859 .....  | 50,000 .....  | 50,038 .....                  | .....0 .....                              | .....(15) .....                         | .....0 .....                                              | .....0 .....                                                   | ...3.625 ..... | ...3.592 .....    | MN .....  | .....232 .....                  | 1,813 .....                 | 12/26/2018 ..... | 05/15/2025 .....                 |
| 38141G-YG-3 .....    | GOLDMAN SACHS GROUP INC .....                                 | 1,2,5 ..... | .....         | .....     | 1.F FE .....                                                              | 100,000 ..... | ..86.3749 .....                | 86,375 .....  | 100,000 ..... | 100,000 .....                 | .....0 .....                              | .....0 .....                            | .....0 .....                                              | .....0 .....                                                   | ...1.542 ..... | ...1.542 .....    | MS .....  | .....475 .....                  | 1,542 .....                 | 06/07/2021 ..... | 09/10/2027 .....                 |
| 39139G-AA-3 .....    | GREAT-WEST LIFE CO FINANCE 2018 LP .....                      | 1,2 .....   | .....         | .....     | 1.F FE .....                                                              | 49,837 .....  | ..93.8869 .....                | 46,943 .....  | 50,000 .....  | 49,906 .....                  | .....0 .....                              | .....15 .....                           | .....0 .....                                              | .....0 .....                                                   | ...4.047 ..... | ...4.086 .....    | MN .....  | .....247 .....                  | 2,024 .....                 | 05/15/2018 ..... | 05/17/2028 .....                 |
| 437076-BY-7 .....    | HOME DEPOT INC .....                                          | 1,2 .....   | .....         | .....     | 1.F FE .....                                                              | 49,713 .....  | ..90.7303 .....                | 45,365 .....  | 50,000 .....  | 49,806 .....                  | .....0 .....                              | .....27 .....                           | .....0 .....                                              | .....0 .....                                                   | ...2.950 ..... | ...3.017 .....    | JD .....  | .....66 .....                   | 1,475 .....                 | 06/03/2019 ..... | 06/15/2029 .....                 |
| 46625H-KC-3 .....    | JPMORGAN CHASE & CO .....                                     | 2 .....     | .....         | .....     | 1.F FE .....                                                              | 49,827 .....  | ..96.5669 .....                | 48,283 .....  | 50,000 .....  | 49,960 .....                  | .....0 .....                              | .....19 .....                           | .....0 .....                                              | .....0 .....                                                   | ...3.125 ..... | ...3.166 .....    | JJ .....  | .....686 .....                  | 1,563 .....                 | 03/27/2015 ..... | 01/23/2025 .....                 |
| 494368-BU-6 .....    | KIMBERLY-CLARK CORP .....                                     | 1 .....     | .....         | .....     | 1.F FE .....                                                              | 47,553 .....  | ..94.3262 .....                | 47,163 .....  | 50,000 .....  | 48,855 .....                  | .....0 .....                              | .....341 .....                          | .....0 .....                                              | .....0 .....                                                   | ...2.750 ..... | ...3.531 .....    | FA .....  | .....519 .....                  | 1,375 .....                 | 12/26/2018 ..... | 02/15/2026 .....                 |
| 524901-AT-2 .....    | LEGG MASON INC .....                                          | 1 .....     | .....         | .....     | 1.F FE .....                                                              | 50,776 .....  | ..97.9564 .....                | 48,978 .....  | 50,000 .....  | 50,184 .....                  | .....0 .....                              | .....(114) .....                        | .....0 .....                                              | .....0 .....                                                   | ...3.950 ..... | ...3.702 .....    | JJ .....  | .....911 .....                  | 1,975 .....                 | 04/26/2017 ..... | 07/15/2024 .....                 |
| 57636Q-AS-3 .....    | MASTERCARD INC .....                                          | 1,2 .....   | .....         | .....     | 1.E FE .....                                                              | 199,744 ..... | ..81.5356 .....                | 163,071 ..... | 200,000 ..... | 199,788 .....                 | .....0 .....                              | .....24 .....                           | .....0 .....                                              | .....0 .....                                                   | ...1.900 ..... | ...1.914 .....    | MS .....  | .....1,119 .....                | 3,800 .....                 | 03/02/2021 ..... | 03/15/2031 .....                 |
| 579780-AK-3 .....    | MCCORMICK & COMPANY INC .....                                 | 1,2 .....   | .....         | .....     | 2.B FE .....                                                              | 49,632 .....  | ..94.9864 .....                | 47,493 .....  | 50,000 .....  | 49,883 .....                  | .....0 .....                              | .....38 .....                           | .....0 .....                                              | .....0 .....                                                   | ...3.250 ..... | ...3.336 .....    | MN .....  | .....208 .....                  | 1,625 .....                 | 11/03/2015 ..... | 11/15/2025 .....                 |
| 606822-BD-5 .....    | MITSUBISHI UFJ FINANCIAL GROUP INC .....                      | C .....     | .....         | .....     | 1.G FE .....                                                              | 50,000 .....  | ..97.9371 .....                | 48,969 .....  | 50,000 .....  | 50,000 .....                  | .....0 .....                              | .....0 .....                            | .....0 .....                                              | .....0 .....                                                   | ...3.407 ..... | ...3.406 .....    | MS .....  | .....539 .....                  | 1,704 .....                 | 02/26/2019 ..... | 03/07/2024 .....                 |
| 65339K-BW-9 .....    | NEXTERA ENERGY CAPITAL HOLDINGS INC .....                     | 1,2 .....   | .....         | .....     | 2.A FE .....                                                              | 99,941 .....  | ..85.5362 .....                | 85,536 .....  | 100,000 ..... | 99,954 .....                  | .....0 .....                              | .....8 .....                            | .....0 .....                                              | .....0 .....                                                   | ...1.900 ..... | ...1.909 .....    | JD .....  | .....84 .....                   | 1,900 .....                 | 06/02/2021 ..... | 06/15/2028 .....                 |
| 666807-BG-6 .....    | NORTHROP GRUMMAN CORP .....                                   | 1 .....     | .....         | .....     | 2.A FE .....                                                              | 49,089 .....  | ..99.3545 .....                | 49,677 .....  | 50,000 .....  | 49,876 .....                  | .....0 .....                              | .....207 .....                          | .....0 .....                                              | .....0 .....                                                   | ...3.250 ..... | ...3.684 .....    | FA .....  | .....677 .....                  | 1,625 .....                 | 12/26/2018 ..... | 08/01/2023 .....                 |
| 67103H-AF-4 .....    | O'REILLY AUTOMOTIVE INC .....                                 | 1,2 .....   | .....         | .....     | 2.A FE .....                                                              | 47,423 .....  | ..94.2171 .....                | 47,109 .....  | 50,000 .....  | 48,500 .....                  | .....0 .....                              | .....285 .....                          | .....0 .....                                              | .....0 .....                                                   | ...3.600 ..... | ...4.317 .....    | MS .....  | .....600 .....                  | 1,800 .....                 | 12/26/2018 ..... | 09/01/2027 .....                 |
| 74460D-AD-1 .....    | PUBLIC STORAGE .....                                          | 1,2 .....   | .....         | .....     | 1.F FE .....                                                              | 49,999 .....  | ..91.0025 .....                | 45,501 .....  | 50,000 .....  | 50,001 .....                  | .....0 .....                              | .....0 .....                            | .....0 .....                                              | .....0 .....                                                   | ...3.385 ..... | ...3.385 .....    | MN .....  | .....282 .....                  | 1,693 .....                 | 04/10/2019 ..... | 05/01/2029 .....                 |
| 776743-AD-8 .....    | ROPER TECHNOLOGIES INC .....                                  | 1,2 .....   | .....         | .....     | 2.A FE .....                                                              | 49,992 .....  | ..95.9138 .....                | 47,957 .....  | 50,000 .....  | 49,997 .....                  | .....0 .....                              | .....1 .....                            | .....0 .....                                              | .....0 .....                                                   | ...3.800 ..... | ...3.801 .....    | JD .....  | .....84 .....                   | 1,900 .....                 | 12/08/2016 ..... | 12/15/2026 .....                 |

## SCHEDULE D - PART 1

| 1                                                                                               | 2                                 | Codes   |               |           | 6                                                                         | 7           | Fair Value                     |            | 10        | 11                            | Change in Book/Adjusted Carrying Value    |                                         |                                                           |                                                                | Interest |                   |           |                                 |                             | Dates      |                                  |
|-------------------------------------------------------------------------------------------------|-----------------------------------|---------|---------------|-----------|---------------------------------------------------------------------------|-------------|--------------------------------|------------|-----------|-------------------------------|-------------------------------------------|-----------------------------------------|-----------------------------------------------------------|----------------------------------------------------------------|----------|-------------------|-----------|---------------------------------|-----------------------------|------------|----------------------------------|
|                                                                                                 |                                   | 3       | 4             | 5         |                                                                           |             | 8                              | 9          |           |                               | 12                                        | 13                                      | 14                                                        | 15                                                             | 16       | 17                | 18        | 19                              | 20                          | 21         | 22                               |
|                                                                                                 |                                   |         |               |           |                                                                           |             |                                |            |           |                               |                                           |                                         |                                                           |                                                                |          |                   |           |                                 |                             |            |                                  |
| CUSIP Identification                                                                            | Description                       | C o d e | F o r e i g n | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of  | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired   | Stated Contractual Maturity Date |
| 85440K-AB-0                                                                                     | LELAND STANFORD JUNIOR UNIVERSITY |         |               | 1,2       | .. 1.A FE                                                                 | ..50,287    | ..90.9360                      | ..45,468   | ..50,000  | ..50,189                      | 0                                         | (28)                                    | 0                                                         | 0                                                              | 3.089    | 3.021             | MN        | 257                             | 1,545                       | 03/22/2019 | 05/01/2029                       |
| 872540-AQ-2                                                                                     | TJX COMPANIES INC                 |         |               | 2         | .. 1.F FE                                                                 | ..45,200    | ..91.5814                      | ..45,791   | ..50,000  | ..47,531                      | 0                                         | 612                                     | 0                                                         | 0                                                              | 2.250    | 3.690             | MS        | 331                             | 1,125                       | 12/26/2018 | 09/15/2026                       |
| 91159H-HM-5                                                                                     | US BANCORP                        |         |               | 2         | .. 1.F FE                                                                 | ..49,928    | ..94.5618                      | ..47,281   | ..50,000  | ..49,974                      | 0                                         | 7                                       | 0                                                         | 0                                                              | 3.100    | 3.116             | AO        | 276                             | 1,550                       | 04/26/2016 | 04/27/2026                       |
| 91324P-CC-4                                                                                     | UNITEDHEALTH GROUP INC            |         |               | 1         | .. 1.F FE                                                                 | ..49,246    | ..99.6600                      | ..49,830   | ..50,000  | ..49,968                      | 0                                         | 158                                     | 0                                                         | 0                                                              | 2.875    | 3.202             | MS        | 423                             | 1,438                       | 03/01/2018 | 03/15/2023                       |
| 91324P-DX-7                                                                                     | UNITEDHEALTH GROUP INC            |         |               | 1         | .. 1.F FE                                                                 | ..47,982    | ..82.6686                      | ..41,334   | ..50,000  | ..48,186                      | 0                                         | 204                                     | 0                                                         | 0                                                              | 2.000    | 2.543             | MN        | 128                             | 1,000                       | 01/27/2022 | 05/15/2030                       |
| 94106L-AZ-2                                                                                     | WASTE MANAGEMENT INC              |         |               | 1,2       | .. 2.A FE                                                                 | ..49,357    | ..97.5831                      | ..48,792   | ..50,000  | ..49,841                      | 0                                         | 111                                     | 0                                                         | 0                                                              | 3.500    | 3.741             | MN        | 224                             | 1,750                       | 05/17/2018 | 05/15/2024                       |
| 976657-AL-0                                                                                     | IEC ENERGY GROUP INC              |         |               | 1,2       | .. 2.A FE                                                                 | ..11,998    | ..95.9099                      | ..11,509   | ..12,000  | ..12,000                      | 0                                         | 0                                       | 0                                                         | 0                                                              | 3.550    | 3.551             | JD        | 19                              | 426                         | 06/04/2015 | 06/15/2025                       |
| 1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations |                                   |         |               |           |                                                                           | 2,591,031   | XXX                            | 2,386,258  | 2,612,000 | 2,601,002                     | 0                                         | 2,846                                   | 0                                                         | 0                                                              | XXX      | XXX               | XXX       | 15,476                          | 75,947                      | XXX        | XXX                              |
| 1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds                           |                                   |         |               |           |                                                                           | 2,591,031   | XXX                            | 2,386,258  | 2,612,000 | 2,601,002                     | 0                                         | 2,846                                   | 0                                                         | 0                                                              | XXX      | XXX               | XXX       | 15,476                          | 75,947                      | XXX        | XXX                              |
| 1309999999. Total - Hybrid Securities                                                           |                                   |         |               |           |                                                                           | 0           | XXX                            | 0          | 0         | 0                             | 0                                         | 0                                       | 0                                                         | 0                                                              | XXX      | XXX               | XXX       | 0                               | 0                           | XXX        | XXX                              |
| 1509999999. Total - Parent, Subsidiaries and Affiliates Bonds                                   |                                   |         |               |           |                                                                           | 0           | XXX                            | 0          | 0         | 0                             | 0                                         | 0                                       | 0                                                         | 0                                                              | XXX      | XXX               | XXX       | 0                               | 0                           | XXX        | XXX                              |
| 1909999999. Subtotal - Bonds - Unaffiliated Bank Loans                                          |                                   |         |               |           |                                                                           | 0           | XXX                            | 0          | 0         | 0                             | 0                                         | 0                                       | 0                                                         | 0                                                              | XXX      | XXX               | XXX       | 0                               | 0                           | XXX        | XXX                              |
| 2419999999. Total - Issuer Obligations                                                          |                                   |         |               |           |                                                                           | 7,732,658   | XXX                            | 7,165,457  | 7,777,000 | 7,749,642                     | 0                                         | 5,232                                   | 0                                                         | 0                                                              | XXX      | XXX               | XXX       | 47,279                          | 191,848                     | XXX        | XXX                              |
| 2429999999. Total - Residential Mortgage-Backed Securities                                      |                                   |         |               |           |                                                                           | 156,858     | XXX                            | 127,048    | 150,373   | 157,018                       | 0                                         | 201                                     | 0                                                         | 0                                                              | XXX      | XXX               | XXX       | 251                             | 3,007                       | XXX        | XXX                              |
| 2439999999. Total - Commercial Mortgage-Backed Securities                                       |                                   |         |               |           |                                                                           | 0           | XXX                            | 0          | 0         | 0                             | 0                                         | 0                                       | 0                                                         | 0                                                              | XXX      | XXX               | XXX       | 0                               | 0                           | XXX        | XXX                              |
| 2449999999. Total - Other Loan-Backed and Structured Securities                                 |                                   |         |               |           |                                                                           | 0           | XXX                            | 0          | 0         | 0                             | 0                                         | 0                                       | 0                                                         | 0                                                              | XXX      | XXX               | XXX       | 0                               | 0                           | XXX        | XXX                              |
| 2459999999. Total - SVO Identified Funds                                                        |                                   |         |               |           |                                                                           | 0           | XXX                            | 0          | 0         | 0                             | 0                                         | 0                                       | 0                                                         | 0                                                              | XXX      | XXX               | XXX       | 0                               | 0                           | XXX        | XXX                              |
| 2469999999. Total - Affiliated Bank Loans                                                       |                                   |         |               |           |                                                                           | 0           | XXX                            | 0          | 0         | 0                             | 0                                         | 0                                       | 0                                                         | 0                                                              | XXX      | XXX               | XXX       | 0                               | 0                           | XXX        | XXX                              |
| 2479999999. Total - Unaffiliated Bank Loans                                                     |                                   |         |               |           |                                                                           | 0           | XXX                            | 0          | 0         | 0                             | 0                                         | 0                                       | 0                                                         | 0                                                              | XXX      | XXX               | XXX       | 0                               | 0                           | XXX        | XXX                              |
| 2489999999. Total - Unaffiliated Certificates of Deposit                                        |                                   |         |               |           |                                                                           | 0           | XXX                            | 0          | 0         | 0                             | 0                                         | 0                                       | 0                                                         | 0                                                              | XXX      | XXX               | XXX       | 0                               | 0                           | XXX        | XXX                              |
| 2509999999 - Total Bonds                                                                        |                                   |         |               |           |                                                                           | 7,889,516   | XXX                            | 7,292,505  | 7,927,373 | 7,906,660                     | 0                                         | 5,434                                   | 0                                                         | 0                                                              | XXX      | XXX               | XXX       | 47,529                          | 194,855                     | XXX        | XXX                              |

## E10.2

Schedule D - Part 2 - Section 1 - Preferred Stocks Owned  
**N O N E**

Schedule D - Part 2 - Section 2 - Common Stocks Owned  
**N O N E**



ANNUAL STATEMENT FOR THE YEAR 2022 OF THE HANOVER CASUALTY COMPANY

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

| 1                                                                          | 2                            | 3       | 4                 | 5                              | 6                         | 7           | 8         | 9                                       |
|----------------------------------------------------------------------------|------------------------------|---------|-------------------|--------------------------------|---------------------------|-------------|-----------|-----------------------------------------|
| CUSIP Identification                                                       | Description                  | Foreign | Date Acquired     | Name of Vendor                 | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends |
| 912828-6S-4 .....                                                          | UNITED STATES TREASURY ..... |         | ...09/19/2022 ... | BARCLAYS CAPITAL INC .....     |                           | 95,176      | 100,000   | 929                                     |
| 912828-6X-3 .....                                                          | UNITED STATES TREASURY ..... |         | ...08/31/2022 ... | BARCLAYS CAPITAL INC .....     |                           | 190,930     | 200,000   | 1,092                                   |
| 912828-V9-8 .....                                                          | UNITED STATES TREASURY ..... |         | ...06/08/2022 ... | MORGAN STANLEY CO .....        |                           | 192,883     | 200,000   | 1,430                                   |
| 91282C-DY-4 .....                                                          | UNITED STATES TREASURY ..... |         | ...03/10/2022 ... | JP Morgan Securities LLC ..... |                           | 99,016      | 100,000   | 124                                     |
| 91282C-EF-4 .....                                                          | UNITED STATES TREASURY ..... |         | ...03/30/2022 ... | MORGAN STANLEY CO .....        |                           | 100,262     | 100,000   | 7                                       |
| 91282C-ET-4 .....                                                          | UNITED STATES TREASURY ..... |         | ...05/26/2022 ... | JP Morgan Securities LLC ..... |                           | 248,799     | 250,000   | 0                                       |
| 91282C-FE-6 .....                                                          | UNITED STATES TREASURY ..... |         | ...08/24/2022 ... | BARCLAYS CAPITAL INC .....     |                           | 198,492     | 200,000   | 187                                     |
| 0109999999. Subtotal - Bonds - U.S. Governments                            |                              |         |                   |                                |                           | 1,125,557   | 1,150,000 | 3,768                                   |
| 91324P-DX-7 .....                                                          | UNITEDHEALTH GROUP INC ..... |         | ...01/27/2022 ... | JP Morgan Securities LLC ..... |                           | 47,982      | 50,000    | 211                                     |
| 1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) |                              |         |                   |                                |                           | 47,982      | 50,000    | 211                                     |
| 2509999997. Total - Bonds - Part 3                                         |                              |         |                   |                                |                           | 1,173,538   | 1,200,000 | 3,980                                   |
| 2509999998. Total - Bonds - Part 5                                         |                              |         |                   |                                |                           | 0           | 0         | 0                                       |
| 2509999999. Total - Bonds                                                  |                              |         |                   |                                |                           | 1,173,538   | 1,200,000 | 3,980                                   |
| 4509999997. Total - Preferred Stocks - Part 3                              |                              |         |                   |                                |                           | 0           | XXX       | 0                                       |
| 4509999998. Total - Preferred Stocks - Part 5                              |                              |         |                   |                                |                           | 0           | XXX       | 0                                       |
| 4509999999. Total - Preferred Stocks                                       |                              |         |                   |                                |                           | 0           | XXX       | 0                                       |
| 5989999997. Total - Common Stocks - Part 3                                 |                              |         |                   |                                |                           | 0           | XXX       | 0                                       |
| 5989999998. Total - Common Stocks - Part 5                                 |                              |         |                   |                                |                           | 0           | XXX       | 0                                       |
| 5989999999. Total - Common Stocks                                          |                              |         |                   |                                |                           | 0           | XXX       | 0                                       |
| 5999999999. Total - Preferred and Common Stocks                            |                              |         |                   |                                |                           | 0           | XXX       | 0                                       |
| 6009999999 - Totals                                                        |                              |         |                   |                                |                           | 1,173,538   | XXX       | 3,980                                   |

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE HANOVER CASUALTY COMPANY

SCHEDULE D - PART 4

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

| 1                                                                                                 | 2                                            | 3            | 4                | 5                       | 6                               | 7                  | 8         | 9           | 10                                                   | Change In Book/Adjusted Carrying Value           |                                                        |                                                                               |                                                                            |                                                                                     | 16                                                            | 17                                                   | 18                                     | 19                                  | 20                                                                    | 21                                             |               |
|---------------------------------------------------------------------------------------------------|----------------------------------------------|--------------|------------------|-------------------------|---------------------------------|--------------------|-----------|-------------|------------------------------------------------------|--------------------------------------------------|--------------------------------------------------------|-------------------------------------------------------------------------------|----------------------------------------------------------------------------|-------------------------------------------------------------------------------------|---------------------------------------------------------------|------------------------------------------------------|----------------------------------------|-------------------------------------|-----------------------------------------------------------------------|------------------------------------------------|---------------|
|                                                                                                   |                                              |              |                  |                         |                                 |                    |           |             |                                                      | 11                                               | 12                                                     | 13                                                                            | 14                                                                         | 15                                                                                  |                                                               |                                                      |                                        |                                     |                                                                       |                                                |               |
| CUSIP<br>Identi-<br>fication                                                                      | Description                                  | For-<br>eign | Disposal<br>Date | Name<br>of Purchaser    | Number of<br>Shares of<br>Stock | Con-<br>sideration | Par Value | Actual Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>Decrease | Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | Current<br>Year's<br>Other-<br>Than-<br>Temporary<br>Impairment<br>Recognized | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(11+12-13) | Total<br>Foreign<br>Exchange<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During<br>Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date |               |
| 36179V-Z0-6 ..                                                                                    | G2 MA7051 - RMBS .....                       |              | ..12/01/2022 ..  | Paydown .....           |                                 | 25,849             | 25,849    | 26,964      | 26,956                                               | 0                                                | (1,108)                                                | 0                                                                             | (1,108)                                                                    | 0                                                                                   | 25,849                                                        | 0                                                    | 0                                      | 0                                   | 232                                                                   | 12/20/2050 ..                                  |               |
| 912828-3P-3 ..                                                                                    | UNITED STATES TREASURY .....                 |              | ..11/18/2022 ..  | Various .....           |                                 | 334,647            | 350,000   | 342,180     | 345,950                                              | 0                                                | 1,157                                                  | 0                                                                             | 1,157                                                                      | 0                                                                                   | 347,108                                                       | 0                                                    | (12,461)                               | (12,461)                            | 6,955                                                                 | 12/31/2024 ..                                  |               |
| 0109999999. Subtotal - Bonds - U.S. Governments                                                   |                                              |              |                  |                         |                                 | 360,495            | 375,849   | 369,143     | 372,907                                              | 0                                                | 50                                                     | 0                                                                             | 50                                                                         | 0                                                                                   | 372,956                                                       | 0                                                    | (12,461)                               | (12,461)                            | 7,187                                                                 | XXX                                            |               |
| 594612-BB-8 ..                                                                                    | MICHIGAN ST .....                            |              | ..11/18/2022 ..  | Various .....           |                                 | 95,477             | 100,000   | 98,643      | 99,254                                               | 0                                                | 187                                                    | 0                                                                             | 187                                                                        | 0                                                                                   | 99,441                                                        | 0                                                    | (3,964)                                | (3,964)                             | 2,874                                                                 | 05/15/2025 ..                                  |               |
| 882722-KE-0 ..                                                                                    | TEXAS ST .....                               |              | ..04/01/2022 ..  | Call @ 100.00 .....     |                                 | 5,000              | 5,000     | 5,673       | 5,459                                                | 0                                                | (13)                                                   | 0                                                                             | (13)                                                                       | 0                                                                                   | 5,446                                                         | 0                                                    | (446)                                  | (446)                               | 134                                                                   | 04/01/2029 ..                                  |               |
| 917542-0R-6 ..                                                                                    | UTAH ST .....                                |              | ..07/01/2022 ..  | Call @ 100.00 .....     |                                 | 15,000             | 15,000    | 15,773      | 15,369                                               | 0                                                | (71)                                                   | 0                                                                             | (71)                                                                       | 0                                                                                   | 15,298                                                        | 0                                                    | (298)                                  | (298)                               | 683                                                                   | 07/01/2024 ..                                  |               |
| 0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions                           |                                              |              |                  |                         |                                 | 115,477            | 120,000   | 120,089     | 120,082                                              | 0                                                | 102                                                    | 0                                                                             | 102                                                                        | 0                                                                                   | 120,184                                                       | 0                                                    | (4,707)                                | (4,707)                             | 3,691                                                                 | XXX                                            |               |
| 220112-4E-3 ..                                                                                    | CORPUS CHRISTI TEX .....                     |              | ..03/01/2022 ..  | Maturity @ 100.00 ..... |                                 | 75,000             | 75,000    | 74,644      | 74,981                                               | 0                                                | 19                                                     | 0                                                                             | 19                                                                         | 0                                                                                   | 75,000                                                        | 0                                                    | 0                                      | 0                                   | 938                                                                   | 03/01/2022 ..                                  |               |
| 610767-QH-1 ..                                                                                    | MONROE CNTY PA .....                         |              | ..12/15/2022 ..  | Maturity @ 100.00 ..... |                                 | 50,000             | 50,000    | 50,672      | 50,066                                               | 0                                                | (66)                                                   | 0                                                                             | (66)                                                                       | 0                                                                                   | 50,000                                                        | 0                                                    | 0                                      | 0                                   | 2,900                                                                 | 12/15/2022 ..                                  |               |
| 613478-KG-0 ..                                                                                    | MONTGOMERY CNTY OHIO .....                   |              | ..12/01/2022 ..  | Maturity @ 100.00 ..... |                                 | 75,000             | 75,000    | 76,053      | 75,256                                               | 0                                                | (256)                                                  | 0                                                                             | (256)                                                                      | 0                                                                                   | 75,000                                                        | 0                                                    | 0                                      | 0                                   | 2,438                                                                 | 12/01/2022 ..                                  |               |
| 0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions |                                              |              |                  |                         |                                 | 200,000            | 200,000   | 201,368     | 200,303                                              | 0                                                | (303)                                                  | 0                                                                             | (303)                                                                      | 0                                                                                   | 200,000                                                       | 0                                                    | 0                                      | 0                                   | 6,276                                                                 | XXX                                            |               |
| 13034P-ZP-5 ..                                                                                    | CALIFORNIA HSG FIN AGY REV .....             |              | ..08/01/2022 ..  | Call @ 100.00 .....     |                                 | 100,000            | 100,000   | 100,055     | 100,023                                              | 0                                                | (5)                                                    | 0                                                                             | (5)                                                                        | 0                                                                                   | 100,018                                                       | 0                                                    | (18)                                   | (18)                                | 3,128                                                                 | 08/01/2024 ..                                  |               |
| 196479-WN-5 ..                                                                                    | COLORADO HSG & FIN AUTH .....                |              | ..03/01/2022 ..  | Call @ 100.00 .....     |                                 | 10,000             | 10,000    | 10,037      | 10,015                                               | 0                                                | (1)                                                    | 0                                                                             | (1)                                                                        | 0                                                                                   | 10,014                                                        | 0                                                    | (14)                                   | (14)                                | 11                                                                    | 11/01/2023 ..                                  |               |
| 20281P-BB-7 ..                                                                                    | COMMONWEALTH FING AUTH PA REV .....          |              | ..06/01/2022 ..  | Call @ 100.00 .....     |                                 | 5,000              | 5,000     | 5,025       | 5,004                                                | 0                                                | (1)                                                    | 0                                                                             | (1)                                                                        | 0                                                                                   | 5,003                                                         | 0                                                    | (3)                                    | (3)                                 | 141                                                                   | 06/01/2023 ..                                  |               |
| 31331V-JU-1 ..                                                                                    | FEDERAL FARM CREDIT BANKS FUNDING CORP ..... |              | ..04/06/2022 ..  | Maturity @ 100.00 ..... |                                 | 50,000             | 50,000    | 53,545      | 50,096                                               | 0                                                | (96)                                                   | 0                                                                             | (96)                                                                       | 0                                                                                   | 50,000                                                        | 0                                                    | 0                                      | 0                                   | 1,313                                                                 | 04/06/2022 ..                                  |               |
| 63968A-L8-6 ..                                                                                    | NEBRASKA PUB PIWR DIST REV .....             |              | ..06/09/2022 ..  | PIPER JAFFRAY .....     |                                 | 48,284             | 50,000    | 50,000      | 50,000                                               | 0                                                | 0                                                      | 0                                                                             | 0                                                                          | 0                                                                                   | 50,000                                                        | 0                                                    | (1,716)                                | (1,716)                             | 1,307                                                                 | 01/01/2026 ..                                  |               |
| 0909999999. Subtotal - Bonds - U.S. Special Revenues                                              |                                              |              |                  |                         |                                 | 213,284            | 215,000   | 218,662     | 215,137                                              | 0                                                | (103)                                                  | 0                                                                             | (103)                                                                      | 0                                                                                   | 215,035                                                       | 0                                                    | (1,751)                                | (1,751)                             | 5,900                                                                 | XXX                                            |               |
| 025816-BM-0 ..                                                                                    | AMERICAN EXPRESS CO .....                    |              | ..07/01/2022 ..  | Call @ 100.00 .....     |                                 | 50,000             | 50,000    | 49,961      | 49,995                                               | 0                                                | 4                                                      | 0                                                                             | 4                                                                          | 0                                                                                   | 49,999                                                        | 0                                                    | 1                                      | 1                                   | 1,146                                                                 | 08/01/2022 ..                                  |               |
| 073730-AE-3 ..                                                                                    | BEAM SUNTORY INC .....                       |              | ..05/15/2022 ..  | Maturity @ 100.00 ..... |                                 | 50,000             | 50,000    | 49,415      | 49,933                                               | 0                                                | 67                                                     | 0                                                                             | 67                                                                         | 0                                                                                   | 50,000                                                        | 0                                                    | 0                                      | 0                                   | 813                                                                   | 05/15/2022 ..                                  |               |
| 172967-LQ-2 ..                                                                                    | CITIGROUP INC .....                          |              | ..09/27/2022 ..  | Call @ 100.00 .....     |                                 | 50,000             | 50,000    | 49,833      | 49,971                                               | 0                                                | 26                                                     | 0                                                                             | 26                                                                         | 0                                                                                   | 49,997                                                        | 0                                                    | 3                                      | 3                                   | 1,238                                                                 | 10/27/2022 ..                                  |               |
| 25245B-AB-3 ..                                                                                    | DIAGEO INVESTMENT CORP .....                 |              | ..05/11/2022 ..  | Maturity @ 100.00 ..... |                                 | 50,000             | 50,000    | 50,665      | 50,030                                               | 0                                                | (30)                                                   | 0                                                                             | (30)                                                                       | 0                                                                                   | 50,000                                                        | 0                                                    | 0                                      | 0                                   | 719                                                                   | 05/11/2022 ..                                  |               |
| 501044-CS-8 ..                                                                                    | KROGER CO .....                              |              | ..11/18/2022 ..  | Various .....           |                                 | 49,540             | 50,000    | 50,230      | 50,077                                               | 0                                                | (50)                                                   | 0                                                                             | (50)                                                                       | 0                                                                                   | 50,027                                                        | 0                                                    | (487)                                  | (487)                               | 2,497                                                                 | 08/01/2023 ..                                  |               |
| 539830-BE-8 ..                                                                                    | LOCKHEED MARTIN CORP .....                   |              | ..05/11/2022 ..  | Call @ 100.00 .....     |                                 | 50,000             | 50,000    | 48,004      | 48,925                                               | 0                                                | 115                                                    | 0                                                                             | 115                                                                        | 0                                                                                   | 49,040                                                        | 0                                                    | 960                                    | 960                                 | 1,007                                                                 | 03/01/2025 ..                                  |               |
| 589331-AT-4 ..                                                                                    | MERCK & CO INC .....                         |              | ..09/15/2022 ..  | Maturity @ 100.00 ..... |                                 | 50,000             | 50,000    | 49,983      | 49,999                                               | 0                                                | 1                                                      | 0                                                                             | 1                                                                          | 0                                                                                   | 50,000                                                        | 0                                                    | 0                                      | 0                                   | 1,200                                                                 | 09/15/2022 ..                                  |               |
| 62944T-AE-5 ..                                                                                    | NVR INC .....                                |              | ..06/15/2022 ..  | Call @ 100.00 .....     |                                 | 50,000             | 50,000    | 49,004      | 49,801                                               | 0                                                | 128                                                    | 0                                                                             | 128                                                                        | 0                                                                                   | 49,929                                                        | 0                                                    | 71                                     | 71                                  | 1,481                                                                 | 09/15/2022 ..                                  |               |
| 650119-AJ-9 ..                                                                                    | NEW YORK UNIVERSITY .....                    |              | ..07/01/2022 ..  | Maturity @ 100.00 ..... |                                 | 50,000             | 50,000    | 50,000      | 50,000                                               | 0                                                | 0                                                      | 0                                                                             | 0                                                                          | 0                                                                                   | 50,000                                                        | 0                                                    | 0                                      | 0                                   | 1,273                                                                 | 07/01/2022 ..                                  |               |
| 65364U-AB-2 ..                                                                                    | NIAGARA MOHAWK POWER CORP .....              |              | ..11/28/2022 ..  | Maturity @ 100.00 ..... |                                 | 50,000             | 50,000    | 51,616      | 50,245                                               | 0                                                | (245)                                                  | 0                                                                             | (245)                                                                      | 0                                                                                   | 50,000                                                        | 0                                                    | 0                                      | 0                                   | 1,361                                                                 | 11/28/2022 ..                                  |               |
| 68389X-BC-8 ..                                                                                    | ORACLE CORP .....                            |              | ..11/18/2022 ..  | Various .....           |                                 | 47,467             | 50,000    | 47,412      | 48,558                                               | 0                                                | 358                                                    | 0                                                                             | 358                                                                        | 0                                                                                   | 48,916                                                        | 0                                                    | (1,449)                                | (1,449)                             | 1,487                                                                 | 05/15/2025 ..                                  |               |
| 78355H-KD-0 ..                                                                                    | RYDER SYSTEM INC .....                       |              | ..02/11/2022 ..  | Call @ 100.00 .....     |                                 | 50,000             | 50,000    | 49,919      | 49,997                                               | 0                                                | 2                                                      | 0                                                                             | 2                                                                          | 0                                                                                   | 49,999                                                        | 0                                                    | 1                                      | 1                                   | 622                                                                   | 03/01/2022 ..                                  |               |
| 949746-SK-8 ..                                                                                    | WELLS FARGO & CO .....                       |              | ..01/24/2022 ..  | Call @ 100.00 .....     |                                 | 50,000             | 50,000    | 50,000      | 50,000                                               | 0                                                | 0                                                      | 0                                                                             | 0                                                                          | 0                                                                                   | 50,000                                                        | 0                                                    | 0                                      | 0                                   | 767                                                                   | 01/24/2023 ..                                  |               |
| 976657-AL-0 ..                                                                                    | WEC ENERGY GROUP INC .....                   |              | ..01/01/2022 ..  | Call @ 100.00 .....     |                                 | 0                  | 0         | 0           | 0                                                    | 0                                                | 0                                                      | 0                                                                             | 0                                                                          | 0                                                                                   | 0                                                             | 0                                                    | 0                                      | 0                                   | 0                                                                     | 0                                              | 06/15/2025 .. |
| 1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)                        |                                              |              |                  |                         |                                 | 647,007            | 650,000   | 646,040     | 647,531                                              | 0                                                | 376                                                    | 0                                                                             | 376                                                                        | 0                                                                                   | 647,907                                                       | 0                                                    | (900)                                  | (900)                               | 15,610                                                                | XXX                                            |               |
| 2509999997. Total - Bonds - Part 4                                                                |                                              |              |                  |                         |                                 | 1,536,264          | 1,560,849 | 1,555,302   | 1,555,961                                            | 0                                                | 121                                                    | 0                                                                             | 121                                                                        | 0                                                                                   | 1,556,082                                                     | 0                                                    | (19,819)                               | (19,819)                            | 38,663                                                                | XXX                                            |               |
| 2509999998. Total - Bonds - Part 5                                                                |                                              |              |                  |                         |                                 | 0                  | 0         | 0           | 0                                                    | 0                                                | 0                                                      | 0                                                                             | 0                                                                          | 0                                                                                   | 0                                                             | 0                                                    | 0                                      | 0                                   | 0                                                                     | 0                                              | XXX           |
| 2509999999. Total - Bonds                                                                         |                                              |              |                  |                         |                                 | 1,536,264          | 1,560,849 | 1,555,302   | 1,555,961                                            | 0                                                | 121                                                    | 0                                                                             | 121                                                                        | 0                                                                                   | 1,556,082                                                     | 0                                                    | (19,819)                               | (19,819)                            | 38,663                                                                | XXX                                            |               |
| 4509999997. Total - Preferred Stocks - Part 4                                                     |                                              |              |                  |                         |                                 | 0                  | XXX       | 0           | 0                                                    | 0                                                | 0                                                      | 0                                                                             | 0                                                                          | 0                                                                                   | 0                                                             | 0                                                    | 0                                      | 0                                   | 0                                                                     | 0                                              | XXX           |
| 4509999998. Total - Preferred Stocks - Part 5                                                     |                                              |              |                  |                         |                                 | 0                  | XXX       | 0           | 0                                                    | 0                                                | 0                                                      | 0                                                                             | 0                                                                          | 0                                                                                   | 0                                                             | 0                                                    | 0                                      | 0                                   | 0                                                                     | 0                                              | XXX           |
| 4509999999. Total - Preferred Stocks                                                              |                                              |              |                  |                         |                                 | 0                  | XXX       | 0           | 0                                                    | 0                                                | 0                                                      | 0                                                                             | 0                                                                          | 0                                                                                   | 0                                                             | 0                                                    | 0                                      | 0                                   | 0                                                                     | 0                                              | XXX           |
| 5989999997. Total - Common Stocks - Part 4                                                        |                                              |              |                  |                         |                                 | 0                  | XXX       | 0           | 0                                                    | 0                                                | 0                                                      | 0                                                                             | 0                                                                          | 0                                                                                   | 0                                                             | 0                                                    | 0                                      | 0                                   | 0                                                                     | 0                                              | XXX           |
| 5989999998. Total - Common Stocks - Part 5                                                        |                                              |              |                  |                         |                                 | 0                  | XXX       | 0           | 0                                                    | 0                                                | 0                                                      | 0                                                                             | 0                                                                          | 0                                                                                   | 0                                                             | 0                                                    | 0                                      | 0                                   | 0                                                                     | 0                                              | XXX           |
| 5989999999. Total - Common Stocks                                                                 |                                              |              |                  |                         |                                 | 0                  | XXX       | 0           | 0                                                    | 0                                                | 0                                                      | 0                                                                             | 0                                                                          | 0                                                                                   | 0                                                             | 0                                                    | 0                                      | 0                                   | 0                                                                     | 0                                              | XXX           |
| 5999999999. Total - Preferred and Common Stocks                                                   |                                              |              |                  |                         |                                 | 0                  | XXX       | 0           | 0                                                    | 0                                                | 0                                                      | 0                                                                             | 0                                                                          | 0                                                                                   | 0                                                             | 0                                                    | 0                                      | 0                                   | 0                                                                     | 0                                              | XXX           |
| 6009999999 - Totals                                                                               |                                              |              |                  |                         |                                 | 1,536,264          | XXX       | 1,555,302   | 1,555,961                                            | 0                                                | 121                                                    | 0                                                                             | 121                                                                        | 0                                                                                   | 1,556,082                                                     | 0                                                    | (19,819)                               | (19,819)                            | 38,663                                                                | XXX                                            |               |

Schedule D - Part 5 - Long Term Bonds and Stocks Acquired and Fully Disposed Of

**N O N E**

Schedule D-Part 6-Section 1-Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

**N O N E**

Schedule D - Part 6 - Section 2

**N O N E**

Schedule DA - Part 1 - Short-Term Investments Owned

**N O N E**

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

**N O N E**

Schedule DB - Part A - Section 2 - Options, Caps, Floors, Collars, Swaps and Forwards Terminated

**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 B - Section 2 - Futures Contracts Terminated

**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 as of December 31 of  
Current Year

**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

| TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR |               |          |    |            |          |    |                |          |     |               |          |
|-------------------------------------------------------------------------------------|---------------|----------|----|------------|----------|----|----------------|----------|-----|---------------|----------|
| 1.                                                                                  | January.....  | 539, 173 | 4. | April..... | 561, 188 | 7. | July.....      | 552, 264 | 10. | October.....  | 304, 935 |
| 2.                                                                                  | February..... | 604, 751 | 5. | May.....   | 504, 378 | 8. | August.....    | 471, 785 | 11. | November..... | 128, 158 |
| 3.                                                                                  | March.....    | 608, 360 | 6. | June.....  | 429, 232 | 9. | September..... | 293, 869 | 12. | December..... | 258, 448 |

Schedule E - Part 2 - Cash Equivalents Owned  
**N O N E**

Schedule E - Part 3 - Special Deposits  
**N O N E**