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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2023

OF THE CONDITION AND AFFAIRS OF THE

Citizens Insurance Company of America

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

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

Country of Domicile United States of America

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

Statutory Home Office 808 North Highlander Way (Street and Number), Howell, MI, US 48843-1070 (City or Town, State, Country and Zip Code)

Main Administrative Office 440 Lincoln Street (Street and Number)

Worcester, MA, US 01653-0002 (City or Town, State, Country and Zip Code), 508-853-7200 (Area Code) (Telephone Number)

Mail Address 440 Lincoln Street (Street and Number or P.O. Box), Worcester, MA, US 01653-0002 (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 (City or Town, State, Country and Zip Code), 508-853-7200-8557928 (Area Code) (Telephone Number)

Internet Website Address WWW.HANOVER.COM

Statutory Statement Contact Dennis M. Hazelwood (Name), 508-853-7200-8557928 (Area Code) (Telephone Number)

DHAZELWOOD@HANOVER.COM (E-mail Address), 508-853-6332 (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	David John Lovely #, Executive Vice President	Denise Maureen Lowsley, Executive Vice President
Bryan James Salvatore, 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
David John Lovely #	Denise Maureen Lowsley	Paul John Mueller
John Conner Roche	Bryan James Salvatore	

State of Massachusetts
County of Worcester
SS:

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

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

Subscribed and sworn to before me this 2nd day of May, 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............

JAIME L HAWLEY
Notary Public
COMMONWEALTH OF MASSACHUSETTS
My Commission Expires
December 14, 2023

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	1,166,658,100	0	1,166,658,100	1,154,676,752
2. Stocks:				
2.1 Preferred stocks	0	0	0	0
2.2 Common stocks	62,678,522	0	62,678,522	64,722,631
3. Mortgage loans on real estate:				
3.1 First liens	0	0	0	0
3.2 Other than first liens	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less $ 0 encumbrances)	4,056,548	0	4,056,548	4,184,233
4.2 Properties held for the production of income (less $ 0 encumbrances)	0	0	0	0
4.3 Properties held for sale (less $ 0 encumbrances)	0	0	0	0
5. Cash ($ (22,712,422)), cash equivalents ($ 22,685,405) and short-term investments ($ 2,212,632)	2,185,615	0	2,185,615	81,382,090
6. Contract loans (including $ 0 premium notes)	0	0	0	0
7. Derivatives	0	0	0	0
8. Other invested assets	87,009,842	0	87,009,842	84,968,631
9. Receivables for securities	1,246,165	0	1,246,165	135,996
10. Securities lending reinvested collateral assets	0	0	0	0
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	1,323,834,792	0	1,323,834,792	1,390,070,333
13. Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	7,516,361	0	7,516,361	7,661,586
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	1,616,819	299,134	1,317,685	472,858
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	245,731,497	0	245,731,497	250,343,544
15.3 Accrued retrospective premiums ($ 0) and contracts subject to redetermination ($ 0)	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	60,799,202	0	60,799,202	53,327,679
16.2 Funds held by or deposited with reinsured companies	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2 Net deferred tax asset	25,888,581	0	25,888,581	25,014,967
19. Guaranty funds receivable or on deposit	0	0	0	5,650
20. Electronic data processing equipment and software	42,016,879	42,016,879	0	0
21. Furniture and equipment, including health care delivery assets ($ 0)	86,960	86,960	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates	51,604,337	0	51,604,337	21,337,614
24. Health care ($ 0) and other amounts receivable	0	0	0	0
25. Aggregate write-ins for other than invested assets	109,068,840	477,818	108,591,022	78,762,900
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	1,868,164,268	42,880,791	1,825,283,477	1,826,997,131
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Total (Lines 26 and 27)	1,868,164,268	42,880,791	1,825,283,477	1,826,997,131
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501. Miscellaneous Accounts Receivable	109,068,840	477,818	108,591,022	78,762,900
2502.				
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	109,068,840	477,818	108,591,022	78,762,900

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 120,098,000)	504,337,209	495,002,477
2.	Reinsurance payable on paid losses and loss adjustment expenses	0	0
3.	Loss adjustment expenses	81,033,914	80,060,714
4.	Commissions payable, contingent commissions and other similar charges	18,544,649	33,975,415
5.	Other expenses (excluding taxes, licenses and fees)	840,195	685,738
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	28,265,827	23,621,529
7.1	Current federal and foreign income taxes (including $ (35,350) on realized capital gains (losses))	2,819,909	1,113,603
7.2	Net deferred tax liability	0	0
8.	Borrowed money $ 0 and interest thereon $ 0	0	0
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $ 273,648,096 and including warranty reserves of $ 0 and accrued accident and health experience rating refunds including $ 0 for medical loss ratio rebate per the Public Health Service Act)	477,539,044	489,267,322
10.	Advance premium	14,073,080	9,342,259
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	15,000	15,000
12.	Ceded reinsurance premiums payable (net of ceding commissions)	(2,460,643)	(1,902,681)
13.	Funds held by company under reinsurance treaties	0	0
14.	Amounts withheld or retained by company for account of others	9,913	13,225
15.	Remittances and items not allocated	4,005,235	3,638,783
16.	Provision for reinsurance (including $ 0 certified)	0	0
17.	Net adjustments in assets and liabilities due to foreign exchange rates	0	0
18.	Drafts outstanding	0	0
19.	Payable to parent, subsidiaries and affiliates	0	0
20.	Derivatives	0	0
21.	Payable for securities	1,923,182	867,121
22.	Payable for securities lending	0	0
23.	Liability for amounts held under uninsured plans	0	0
24.	Capital notes $ 0 and interest thereon $ 0	0	0
25.	Aggregate write-ins for liabilities	2,415,744	2,688,435
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	1,133,362,258	1,138,388,940
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	1,133,362,258	1,138,388,940
29.	Aggregate write-ins for special surplus funds	0	0
30.	Common capital stock	3,400,000	3,400,000
31.	Preferred capital stock	0	0
32.	Aggregate write-ins for other than special surplus funds	0	0
33.	Surplus notes	0	0
34.	Gross paid in and contributed surplus	150,844,600	150,844,600
35.	Unassigned funds (surplus)	537,676,619	534,363,591
36.	Less treasury stock, at cost:		
	36.1 0 shares common (value included in Line 30 $ 0)	0	0
	36.2 0 shares preferred (value included in Line 31 $ 0)	0	0
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	691,921,219	688,608,191
38.	Totals (Page 2, Line 28, Col. 3)	1,825,283,477	1,826,997,131
	DETAILS OF WRITE-INS		
2501.	Miscellaneous Liabilities	2,415,744	2,688,435
2502.			
2503.			
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	2,415,744	2,688,435
2901.		0	0
2902.			
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0
2999.	Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	0	0
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page	0	0
3299.	Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)	0	0

STATEMENT OF INCOME

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
	UNDERWRITING INCOME			
1.	Premiums earned:			
	1.1 Direct (written $ 160,736,399)	175,253,602	201,536,760	774,872,427
	1.2 Assumed (written $ 218,967,233)	225,360,960	201,397,020	850,487,621
	1.3 Ceded (written $ 145,086,593)	154,269,243	163,976,428	654,376,485
	1.4 Net (written $ 234,617,039)	246,345,319	238,957,352	970,983,563
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 176,765,000):			
	2.1 Direct	131,541,399	98,110,280	448,020,960
	2.2 Assumed	143,818,774	128,660,540	572,410,150
	2.3 Ceded	100,834,367	90,742,632	376,869,738
	2.4 Net	174,525,806	136,028,188	643,561,372
3.	Loss adjustment expenses incurred	17,581,652	17,409,029	69,720,063
4.	Other underwriting expenses incurred	59,733,144	59,331,639	238,731,381
5.	Aggregate write-ins for underwriting deductions	0	0	0
6.	Total underwriting deductions (Lines 2 through 5)	251,840,602	212,768,856	952,012,816
7.	Net income of protected cells	0	0	0
8.	Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	(5,495,283)	26,188,496	18,970,747
	INVESTMENT INCOME			
9.	Net investment income earned	12,502,516	10,682,815	49,151,922
10.	Net realized capital gains (losses) less capital gains tax of $ (35,350)	(2,917,924)	4,019,902	16,192,792
11.	Net investment gain (loss) (Lines 9 + 10)	9,584,592	14,702,717	65,344,714
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ 131,787 amount charged off $ 630,549)	(498,762)	(394,771)	(1,975,084)
13.	Finance and service charges not included in premiums	1,373,412	923,898	4,791,770
14.	Aggregate write-ins for miscellaneous income	95,022	26,540	547,363
15.	Total other income (Lines 12 through 14)	969,672	555,667	3,364,049
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	5,058,981	41,446,880	87,679,509
17.	Dividends to policyholders	252	0	0
18.	Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	5,058,729	41,446,880	87,679,509
19.	Federal and foreign income taxes incurred	1,740,677	7,628,079	13,926,216
20.	Net income (Line 18 minus Line 19)(to Line 22)	3,318,052	33,818,801	73,753,293
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	688,608,191	728,670,339	728,670,339
22.	Net income (from Line 20)	3,318,052	33,818,801	73,753,293
23.	Net transfers (to) from Protected Cell accounts	0	0	0
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ (258,900)	(973,956)	(6,110,870)	(45,507,049)
25.	Change in net unrealized foreign exchange capital gain (loss)	0	0	0
26.	Change in net deferred income tax	698,733	(309,883)	2,942,970
27.	Change in nonadmitted assets	(45,870)	910,173	1,041,635
28.	Change in provision for reinsurance	0	0	0
29.	Change in surplus notes	0	0	0
30.	Surplus (contributed to) withdrawn from protected cells	0	0	0
31.	Cumulative effect of changes in accounting principles	0	0	0
32.	Capital changes:			
	32.1 Paid in	0	0	0
	32.2 Transferred from surplus (Stock Dividend)	0	0	0
	32.3 Transferred to surplus	0	0	0
33.	Surplus adjustments:			
	33.1 Paid in	0	0	0
	33.2 Transferred to capital (Stock Dividend)	0	0	0
	33.3 Transferred from capital	0	0	0
34.	Net remittances from or (to) Home Office	0	0	0
35.	Dividends to stockholders	0	0	(72,000,000)
36.	Change in treasury stock	0	0	0
37.	Aggregate write-ins for gains and losses in surplus	316,069	208,925	(292,997)
38.	Change in surplus as regards policyholders (Lines 22 through 37)	3,313,028	28,517,146	(40,062,148)
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	691,921,219	757,187,485	688,608,191
	DETAILS OF WRITE-INS			
0501.				
0502.				
0503.				
0598.	Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599.	Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)	0	0	0
1401.	Miscellaneous Income	95,022	26,540	547,363
1402.				
1403.				
1498.	Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	95,022	26,540	547,363
3701.	Pensions, Net of Tax	316,069	208,925	(292,997)
3702.		0	0	0
3703.				
3798.	Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799.	Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	316,069	208,925	(292,997)

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	242,893,429	236,840,840	983,971,513
2. Net investment income	12,603,763	11,563,638	48,802,337
3. Miscellaneous income	757,177	109,927	3,108,932
4. Total (Lines 1 to 3)	256,254,369	248,514,405	1,035,882,782
5. Benefit and loss related payments	172,662,597	145,860,833	612,410,709
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions	86,973,607	92,072,673	307,109,000
8. Dividends paid to policyholders	252	0	0
9. Federal and foreign income taxes paid (recovered) net of $ 0 tax on capital gains (losses)	(979)	219	26,460,645
10. Total (Lines 5 through 9)	259,635,477	237,933,725	945,980,354
11. Net cash from operations (Line 4 minus Line 10)	(3,381,108)	10,580,680	89,902,428
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	24,534,051	23,177,956	143,085,288
12.2 Stocks	0	12,318,690	92,293,235
12.3 Mortgage loans	0	0	0
12.4 Real estate	0	0	0
12.5 Other invested assets	2,478,026	3,024,780	10,175,748
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(784)	0	(44)
12.7 Miscellaneous proceeds	0	0	0
12.8 Total investment proceeds (Lines 12.1 to 12.7)	27,011,292	38,521,426	245,554,227
13. Cost of investments acquired (long-term only):			
13.1 Bonds	38,208,375	22,914,391	255,368,160
13.2 Stocks	0	3,823,337	4,179,854
13.3 Mortgage loans	0	0	0
13.4 Real estate	37,900	217,175	1,287,943
13.5 Other invested assets	4,757,934	3,483,254	17,088,279
13.6 Miscellaneous applications	54,108	1,755,361	10,213,146
13.7 Total investments acquired (Lines 13.1 to 13.6)	43,058,317	32,193,518	288,137,381
14. Net increase (or decrease) in contract loans and premium notes	0	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(16,047,025)	6,327,909	(42,583,154)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0	0
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
16.5 Dividends to stockholders	0	0	1,341,582
16.6 Other cash provided (applied)	(59,768,343)	(56,784,619)	(805,418)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(59,768,343)	(56,784,619)	(2,147,000)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(79,196,475)	(39,876,030)	45,172,274
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	81,382,090	36,209,817	36,209,817
19.2 End of period (Line 18 plus Line 19.1)	2,185,615	(3,666,213)	81,382,090

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

20.0001. Bonds sold in settlement of intercompany dividend	0	0	(70,177,000)
20.0002. Accrued interest on bonds sold in settlement of intercompany dividend	0	0	(481,418)

NOTES TO FINANCIAL STATEMENTS

NOTE 1 Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

The Michigan Department of Insurance and Financial Services recognizes only statutory accounting practices prescribed or permitted by the State of Michigan for determining and reporting the financial condition and results of operations of an insurance company, for determining its solvency under the Michigan Insurance Law. The National Association of Insurance Commissioners ("NAIC") "Accounting Practices and Procedures Manual" ("NAIC SAP") has been adopted as a component of prescribed or permitted practices by the State of Michigan. The State has not adopted any prescribed accounting practices that differ from those found in NAIC SAP.

A reconciliation of the Company's net income and capital and surplus between NAIC SAP and practices prescribed and permitted by the State of Michigan is shown below:

	SSAP #	F/S Page	F/S Line #	2023	2022
NET INCOME					
(1) State basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	$ 3,318,052	$ 73,753,293
(2) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:				-	-
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP:				-	-
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 3,318,052	$ 73,753,293
SURPLUS					
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	$ 691,921,219	$ 688,608,191
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:				-	-
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:				-	-
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 691,921,219	$ 688,608,191

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

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

C. Accounting Policy

(1) Short-term investments are stated at amortized cost.

(2) Bonds not backed by loans are stated at either amortized cost or fair value, using the scientific interest method, in accordance with the NAIC Purposes and Procedures of the Securities Valuation Office ("SVO").

(3,4) Common stocks are carried at fair value. The Company does not own any preferred stock.

(5) The Company does not own any mortgage loans.

(6) Loan-backed securities are stated at either amortized cost or fair value, in accordance with the NAIC Purposes and Procedures of the SVO.

(7) The Company does not own any stocks of, or have any interest in, any subsidiaries.

(8) Other invested assets, including investments in trusts, are recorded using the equity method in accordance with the Statement of Statutory Accounting Principles ("SSAP") No. 48, "Joint Ventures, Partnerships and Limited Liability Companies".

(9) The Company has not entered into derivative contracts.

(10) The Company does utilize anticipated investment income as a factor in the premium deficiency calculation.

(11) Unpaid losses and loss adjustment expenses include an amount determined from individual case estimates and loss reports and an amount, based on past experience, for losses incurred but not reported ("IBNR"). Such liabilities are necessarily based on assumptions and estimates and while management believes the amount is adequate, the ultimate liability may be in excess of or less than the amount provided. The methods for making such estimates and for establishing the resulting liabilities are continually reviewed and any adjustments are reflected in the period determined.

(12) The Company has not modified its capitalization policy from the prior year.

(13) The Company does not write major medical insurance with prescription drug coverage.

D. Going Concern

Not applicable

NOTE 2 Accounting Changes and Corrections of Errors

Not applicable

NOTE 3 Business Combinations and Goodwill

Not applicable

NOTE 4 Discontinued Operations

Not applicable

NOTES TO FINANCIAL STATEMENTS

NOTE 5 Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

The Company does not own any mortgage loans.

B. Debt Restructuring

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

C. Reverse Mortgages

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

D. Loan-Backed Securities

(1) Prepayment assumptions for loan-backed and structured securities were obtained from prepayment models that are sensitive to refinancing, turnover, equity take-out and other relevant factors. These assumptions are consistent with the current interest rate and economic environment.

(2) Not applicable

(3) The Company had no securities with a recognized other-than-temporary impairment.

(4) All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):

a) The aggregate amount of unrealized losses:

1. Less than 12 Months	$ 3,264,189
2. 12 Months or Longer	$ 30,225,527

b) The aggregate related fair value of securities with unrealized losses:

1. Less than 12 Months	$ 106,665,599
2. 12 Months or Longer	$ 203,268,091

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(1-7) Not applicable

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

Not applicable

L. Restricted Assets

1. Restricted Assets (Including Pledged)

	Gross (Admitted & Nonadmitted) Restricted						
	Current Year					6	7
	1	2	3	4	5		
Restricted Asset Category	Total General Account (G/A)	G/A Supporting Protected Cell Account Activity (a)	Total Protected Cell Account Restricted Assets	Protected Cell Account Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)
a. Subject to contractual obligation for which liability is not shown	$ -	$ -	$ -	$ -	$ -	$ -	$ -
b. Collateral held under security lending agreements	$ -	$ -	$ -	$ -	$ -	$ -	$ -
c. Subject to repurchase agreements	$ -	$ -	$ -	$ -	$ -	$ -	$ -
d. Subject to reverse repurchase agreements	$ -	$ -	$ -	$ -	$ -	$ -	$ -
e. Subject to dollar repurchase agreements	$ -	$ -	$ -	$ -	$ -	$ -	$ -
agreements	$ -	$ -	$ -	$ -	$ -	$ -	$ -
g. Placed under option contracts	$ -	$ -	$ -	$ -	$ -	$ -	$ -
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	$ -	$ -	$ -	$ -	$ -	$ -	$ -
i. FHLB capital stock	$ 1,007,100	$ -	$ -	$ -	$ 1,007,100	$ 1,007,100	$ -
j. On deposit with states	$ 5,095,160	$ -	$ -	$ -	$ 5,095,160	$ 5,040,388	$ 54,772
k. On deposit with other regulatory bodies	$ -	$ -	$ -	$ -	$ -	$ -	$ -
l. Pledged collateral to FHLB (including assets backing funding agreements)	$ 29,594,915	$ -	$ -	$ -	$ 29,594,915	$ 30,542,561	$ (947,646)
m. Pledged as collateral not captured in other categories	$ -	$ -	$ -	$ -	$ -	$ -	$ -
n. Other restricted assets	$ -	$ -	$ -	$ -	$ -	$ -	$ -
o. Total Restricted Assets (Sum of a through n)	$ 35,697,175	$ -	$ -	$ -	$ 35,697,175	$ 36,590,049	$ (892,874)

(a) Subset of Column 1

(b) Subset of Column 3

NOTES TO FINANCIAL STATEMENTS

	Current Year			
	8	9	Percentage	
Restricted Asset Category	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	10 Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	11 Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligation for which liability is not shown	$ -	$ -	0.000%	0.000%
b. Collateral held under security lending agreements	$ -	$ -	0.000%	0.000%
c. Subject to repurchase agreements	$ -	$ -	0.000%	0.000%
d. Subject to reverse repurchase agreements	$ -	$ -	0.000%	0.000%
e. Subject to dollar repurchase agreements	$ -	$ -	0.000%	0.000%
agreements	$ -	$ -	0.000%	0.000%
g. Placed under option contracts	$ -	$ -	0.000%	0.000%
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	$ -	$ -	0.000%	0.000%
i. FHLB capital stock	$ -	$ 1,007,100	0.054%	0.055%
j. On deposit with states	$ -	$ 5,095,160	0.273%	0.279%
k. On deposit with other regulatory bodies	$ -	$ -	0.000%	0.000%
l. Pledged collateral to FHLB (including assets backing funding agreements)	$ -	$ 29,594,915	1.584%	1.621%
m. Pledged as collateral not captured in other categories	$ -	$ -	0.000%	0.000%
n. Other restricted assets	$ -	$ -	0.000%	0.000%
o. Total Restricted Assets (Sum of a through n)	$ -	$ 35,697,175	1.911%	1.956%

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

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

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

   Not applicable

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

   Not applicable

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

   Not applicable

M., N.

Not applicable

O. 5GI Securities

Investment	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
(1) Bonds - AC	0	0	$ -	$ -	$ -	$ -
(2) Bonds - FV	0	2	$ -	$ 380,500	$ -	$ 380,500
(3) LB&SS - AC	0	0	$ -	$ -	$ -	$ -
(4) LB&SS - FV	0	0	$ -	$ -	$ -	$ -
(5) Preferred Stock - AC	0	0	$ -	$ -	$ -	$ -
(6) Preferred Stock - FV	0	0	$ -	$ -	$ -	$ -
(7) Total (1+2+3+4+5+6)	0	2	$ -	$ 380,500	$ -	$ 380,500

AC - Amortized Cost FV - Fair Value

P. Short Sales

Not applicable

Q. Prepayment Penalty and Acceleration Fees

	General Account	Protected Cell
1. Number of CUSIPs	4	$ -
2. Aggregate Amount of Investment Income	$ 2,098	$ -

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

Not applicable

NOTE 6 Joint Ventures, Partnerships and Limited Liability Companies

Not applicable

NOTES TO FINANCIAL STATEMENTS

NOTE 7 Investment Income

Not applicable

NOTE 8 Derivative Instruments

Not applicable

NOTE 9 Income Taxes

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

1.

	As of End of Current Period			12/31/2022			Change		
	(1) Ordinary	(2) Capital	(3) (Col. 1 + 2) Total	(4) Ordinary	(5) Capital	(6) (Col. 4 + 5) Total	(7) (Col. 1 - 4) Ordinary	(8) (Col. 2 - 5) Capital	(9) (Col. 7 + 8) Total
(a) Gross Deferred Tax Assets	$ 38,558,227	$ -	$ 38,558,227	$ 38,460,868	$ -	$ 38,460,868	$ 97,359	$ -	$ 97,359
(b) Statutory Valuation Allowance Adjustment	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(c) Adjusted Gross Deferred Tax Assets (1a - 1b)	$ 38,558,227	$ -	$ 38,558,227	$ 38,460,868	$ -	$ 38,460,868	$ 97,359	$ -	$ 97,359
(d) Deferred Tax Assets Nonadmitted	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(e) Subtotal Net Admitted Deferred Tax Asset (1c - 1d)	$ 38,558,227	$ -	$ 38,558,227	$ 38,460,868	$ -	$ 38,460,868	$ 97,359	$ -	$ 97,359
(f) Deferred Tax Liabilities	$ 7,002,984	$ 5,666,662	$ 12,669,646	$ 7,499,497	$ 5,946,404	$ 13,445,901	$ (496,513)	$ (279,742)	$ (776,255)
(g) Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e - 1f)	$ 31,555,243	$ (5,666,662)	$ 25,888,581	$ 30,961,371	$ (5,946,404)	$ 25,014,967	$ 593,872	$ 279,742	$ 873,614

2.

	As of End of Current Period			12/31/2022			Change		
	(1) Ordinary	(2) Capital	(3) (Col. 1 + 2) Total	(4) Ordinary	(5) Capital	(6) (Col. 4 + 5) Total	(7) (Col. 1 - 4) Ordinary	(8) (Col. 2 - 5) Capital	(9) (Col. 7 + 8) Total
Admission Calculation Components SSAP No. 101 (a) Federal Income Taxes Paid In Prior Years Recoverable Through Loss Carrybacks	$ 21,174,695	$ -	$ 21,174,695	$ 28,380,303	$ -	$ 28,380,303	$ (7,205,608)	$ -	$ (7,205,608)
(b) Adjusted Gross Deferred Tax Assets Expected To Be Realized (Excluding The Amount Of Deferred Tax Assets From 2(a) above) After Application of the Threshold Limitation. (The Lesser of 2(b)1 and 2(b)2 Below)	$ 9,756,025	$ -	$ 9,756,025	$ 2,817,035	$ -	$ 2,817,035	$ 6,938,990	$ -	$ 6,938,990
1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date.	$ 9,756,025	$ -	$ 9,756,025	$ 2,817,035	$ -	$ 2,817,035	$ 6,938,990	$ -	$ 6,938,990
2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold.	XXX	XXX	$ 99,904,896	XXX	XXX	$ 99,538,984	XXX	XXX	$ 365,912
(c) Adjusted Gross Deferred Tax Assets (Excluding The Amount Of Deferred Tax Assets From 2(a) and 2(b) above) Offset by Gross Deferred Tax Liabilities.	$ 7,002,984	$ 624,523	$ 7,627,507	$ 7,263,530	$ -	$ 7,263,530	$ (260,546)	$ 624,523	$ 363,977
(d) Deferred Tax Assets Admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	$ 37,933,704	$ 624,523	$ 38,558,227	$ 38,460,868	$ -	$ 38,460,868	$ (527,164)	$ 624,523	$ 97,359

3.

	2023	2022
a. Ratio Percentage Used To Determine Recovery Period And Threshold Limitation Amount.	1349%	1344%
b. Amount Of Adjusted Capital And Surplus Used To Determine Recovery Period And Threshold Limitation In 2(b)2 Above.	$ 666,032,638	$ 663,593,224

4.

	As of End of Current Period		12/31/2022		Change	
	(1) Ordinary	(2) Capital	(3) Ordinary	(4) Capital	(5) (Col. 1 - 3) Ordinary	(6) (Col. 2 - 4) Capital
Impact of Tax Planning Strategies:						
(a) Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage.						
1. Adjusted Gross DTAs amount from Note 9A1(c)	$ 38,558,227	$ -	$ 38,460,868	$ -	$ 97,359	$ -
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%
3. Net Admitted Adjusted Gross DTAs amount from Note 9A1(e)	$ 38,558,227	$ -	$ 38,460,868	$ -	$ 97,359	$ -
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%

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

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

NOTES TO FINANCIAL STATEMENTS

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

	(1) As of End of Current Period	(2) 12/31/2022	(3) (Col. 1 - 2) Change
1. Current Income Tax			
(a) Federal	$ 1,741,656	$ 13,924,571	$ (12,182,915)
(b) Foreign	$ (979)	$ 1,645	$ (2,624)
(c) Subtotal (1a+1b)	$ 1,740,677	$ 13,926,216	$ (12,185,539)
(d) Federal income tax on net capital gains	$ (35,350)	$ 9,507,834	$ (9,543,184)
(e) Utilization of capital loss carry-forwards	$ -	$ -	$ -
(f) Other	$ -	$ -	$ -
(g) Federal and foreign income taxes incurred (1c+1d+1e+1f)	$ 1,705,327	$ 23,434,050	$ (21,728,723)
2. Deferred Tax Assets:			
(a) Ordinary:			
(1) Discounting of unpaid losses	$ 6,603,450	$ 6,363,420	$ 240,030
(2) Unearned premium reserve	$ 20,647,709	$ 20,941,603	$ (293,894)
(3) Policyholder reserves	$ -	$ -	$ -
(4) Investments	$ 445,549	$ -	$ 445,549
(5) Deferred acquisition costs	$ -	$ -	$ -
(6) Policyholder dividends accrual	$ -	$ -	$ -
(7) Fixed assets	$ 9,291,605	$ 9,355,103	$ (63,498)
(8) Compensation and benefits accrual	$ 908,221	$ 1,215,474	$ (307,253)
(9) Pension accrual	$ -	$ 3,658	$ (3,658)
(10) Receivables - nonadmitted	$ 191,033	$ 113,454	$ 77,579
(11) Net operating loss carry-forward	$ -	$ -	$ -
(12) Tax credit carry-forward	$ -	$ -	$ -
(13) Other	$ 470,660	$ 468,156	$ 2,504
(99) Subtotal (sum of 2a1 through 2a13)	$ 38,558,227	$ 38,460,868	$ 97,359
(b) Statutory valuation allowance adjustment	$ -	$ -	$ -
(c) Nonadmitted	$ -	$ -	$ -
(d) Admitted ordinary deferred tax assets (2a99 - 2b - 2c)	$ 38,558,227	$ 38,460,868	$ 97,359
(e) Capital:			
(1) Investments	$ -	$ -	$ -
(2) Net capital loss carry-forward	$ -	$ -	$ -
(3) Real estate	$ -	$ -	$ -
(4) Other	$ -	$ -	$ -
(99) Subtotal (2e1+2e2+2e3+2e4)	$ -	$ -	$ -
(f) Statutory valuation allowance adjustment	$ -	$ -	$ -
(g) Nonadmitted	$ -	$ -	$ -
(h) Admitted capital deferred tax assets (2e99 - 2f - 2g)	$ -	$ -	$ -
(i) Admitted deferred tax assets (2d + 2h)	$ 38,558,227	$ 38,460,868	$ 97,359
3. Deferred Tax Liabilities:			
(a) Ordinary:			
(1) Investments	$ -	$ 59,642	$ (59,642)
(2) Fixed assets	$ 6,639,275	$ 7,079,285	$ (440,010)
(3) Deferred and uncollected premium	$ -	$ -	$ -
(4) Policyholder reserves	$ 330,488	$ 360,570	$ (30,082)
(5) Other	$ 33,221	$ -	$ 33,221
(99) Subtotal (3a1+3a2+3a3+3a4+3a5)	$ 7,002,984	$ 7,499,497	$ (496,513)
(b) Capital:			
(1) Investments	$ 5,666,662	$ 5,946,404	$ (279,742)
(2) Real estate	$ -	$ -	$ -
(3) Other	$ -	$ -	$ -
(99) Subtotal (3b1+3b2+3b3)	$ 5,666,662	$ 5,946,404	$ (279,742)
(c) Deferred tax liabilities (3a99 + 3b99)	$ 12,669,646	$ 13,445,901	$ (776,255)
4. Net deferred tax assets/liabilities (2i - 3c)	$ 25,888,581	$ 25,014,967	$ 873,614

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

	(1) As of End of Current Period	(2) 12/31/2022	(3) (Col. 1 - 2) Change
Adjusted gross deferred tax assets	$ 38,558,227	$ 38,460,868	$ 97,359
Total deferred tax liabilities	$ 12,669,646	$ 13,445,901	$ (776,255)
Net deferred tax assets (liabilities)	$ 25,888,581	$ 25,014,967	$ 873,614
Tax effect of the change in unrealized gains (losses)			$ (258,900)
Tax effect of the change in pension liability			$ 84,018
Change in net deferred income tax			$ 698,732

On August 16, 2022, the Inflation Reduction Act (“Act”) was enacted and included a new corporate alternative minimum tax (“CAMT”). The Act and the CAMT go into effect for tax years beginning after 2022. The CAMT is 15 percent of the corporation’s “adjusted financial statement income” for the tax year, reduced by corporate alternative minimum foreign tax credit, and will only apply to corporations (determined on an affiliated group basis) with average adjusted financial statement income in excess of $1 billion for the three prior tax years. This threshold is reduced to $100 million in the case of certain foreign-parented corporations. The Company do not expect to be subject to the CAMT in 2023.

NOTES TO FINANCIAL STATEMENTS

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

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

	As of End of Current Period	
	Tax	Rate
Tax provision at statutory rate	$ 1,054,910	21.0%
Dividend received deductions and tax exempt interest income	$ (42,770)	-0.9%
Non-deductible expenses	$ 4,019	0.1%
Non-admitted assets	$ (9,632)	-0.2%
Return to provision and other	$ 68	0.0%
Total	$ 1,006,595	20.0%

	As of End of Current Period	
	Tax	Rate
Federal income taxes incurred	$ 1,740,677	34.7%
Realized capital gains tax	$ (35,350)	-0.7%
Change in net deferred income taxes	$ (698,732)	-14.0%
Total statutory income taxes	$ 1,006,595	20.0%

E. Operating Loss and Tax Credit Carryforwards

1. At the end of the current reporting period, the Company has no net operating loss carryforwards and $172,994 capital loss carryforwards, expiring in 2028.

2. The Company has the following federal income taxes which are available for recoupment in the event of future losses:

For the tax year 2022:	$ 20,489,007
For the tax year 2023:	$ 685,688

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

F. Consolidated Federal Income Tax Return

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

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

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

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

H., I.

Not applicable

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

A. Nature of Relationships

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

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

The Company has an intercompany line of credit agreement between itself, THG, and Hanover. Interest is calculated at the 3-month LIBOR rate and principal and interest are due within 90 days of the date of the loan. The following transactions occured in 2023:

Origination Date	Affiliate	Cash Received/(Paid) Origination	Cash Received/(Paid) Repayment	O/S Balance
March 9, 2023	Hanover	$ (38,000,000)	$ 18,000,000	$ (20,000,000)

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

Not applicable

NOTES TO FINANCIAL STATEMENTS

D. Amounts Due to or from Related Parties

At the end of the reporting period, the Company reported $0 due to affiliated companies and $51,604.337 due from affiliated companies. Intercompany servicing arrangements require that intercompany balances be settled within 30 days.

E. Management, Service Contracts, Cost Sharing Arrangements

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

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

F. Guarantees or Contingencies for Related Parties

Not applicable

G. Nature of Relationships that Could Affect Operations

All outstanding shares of the Company are owned by Hanover.

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

Not applicable

NOTE 11 Debt

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

B. FHLB (Federal Home Loan Bank) Agreements

(1) The Company maintains FHLBB membership stock to enable short-term advances through its membership.

As collateral to FHLBB, the Company has pledged government agency securities with a fair value of $26,265,243 as of the end of the reporting period. The fair value of the collateral pledged must be maintained at certain specified levels (equal to 100% to 112% of loan) of the borrowed amount, which can vary depending on the type of assets plegded. If the fair value of this collateral declines below these specified level, the Company would be required to pledge additional collateral or repay outstanding borrowings. As a requirement of membership in the FHLBB, the Company maintains a certain level of investment in FHLBB stock. Total holdings of FHLBB stock were $1,007,100 at the end of the reporting period.

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

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

(2) FHLB Capital Stock

a. Aggregate Totals

	1 Total 2+3	2 General Account	3 Protected Cell Accounts
1. Current Year			
(a) Membership Stock - Class A	$ -	$ -	$ -
(b) Membership Stock - Class B	$ 1,007,100	$ 1,007,100	$ -
(c) Activity Stock	$ -	$ -	$ -
(d) Excess Stock	$ -	$ -	$ -
(e) Aggregate Total (a+b+c+d)	$ 1,007,100	$ 1,007,100	$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 2,340,000	XXX	XXX
2. Prior Year-end			
(a) Membership Stock - Class A	$ -	$ -	$ -
(b) Membership Stock - Class B	$ 1,007,100	$ 1,007,100	$ -
(c) Activity Stock	$ -	$ -	$ -
(d) Excess Stock	$ -	$ -	$ -
(e) Aggregate Total (a+b+c+d)	$ 1,007,100	$ 1,007,100	$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ -	XXX	XXX

11B(2)a1(f) should be equal to or greater than 11B(4)a1(d)
11B(2)a2(f) should be equal to or greater than 11B(4)a2(d)

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

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

11B(2)b1 Current Year Total (Column 1) should equal 11B(2)a1(a) Total (Column 1)
11B(2)b2 Current Year Total (Column 1) should equal 11B(2)a1(b) Total (Column 1)

(3) Collateral Pledged to FHLB

NOTES TO FINANCIAL STATEMENTS

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Protected Cell Account Total Collateral Pledged (Lines 2+3)	$ 26,265,243	$ 29,594,915	$ -
2. Current Year General Account Total Collateral Pledged	$ 26,265,243	$ 29,594,915	$ -
3. Current Year Protected Cell Account Total Collateral Pledged	$ -	$ -	$ -
4. Prior Year-end Total General and Protected Cell Account Total Collateral Pledged	$ 26,689,141	$ 30,542,561	$ -

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

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Protected Cell Account Maximum Collateral Pledged (Lines 2+3)	$ 26,689,141	$ 30,542,561	$ -
2. Current Year General Account Maximum Collateral Pledged	$ 26,689,141	$ 30,542,561	$ -
3. Current Year Protected Cell Account Maximum Collateral Pledged	$ -	$ -	$ -
4. Prior Year-end Total General and Protected Cell Account Maximum Collateral Pledged	$ 26,689,141	$ 30,542,561	$ -

(4) Borrowing from FHLB

a. Amount as of Reporting Date

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

b. Maximum Amount During Reporting Period (Current Year)

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

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

c. FHLB - Prepayment Obligations

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

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

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

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

Not applicable

G. Consolidated/Holding Company Plans

No change

NOTES TO FINANCIAL STATEMENTS

H., I.

Not applicable

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

A. Outstanding Shares

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

B. Dividend Rate of Preferred Stock

Not applicable

C-F. Dividend Restrictions

Pursuant to Michigan's statute, the maximum dividend and other distributions that an insurer may pay in any twelve month period, without prior approval of the Michigan Insurance Commissioner, is limited to the greater of 10% of such insurer's statutory policyholder surplus as of December 31, of the immediately preceding year or the statutory net income less realized gains, for the immediately preceding calendar year. The Company declared dividend to Hanover totaling $72,000,000 on November 3, 2022. The Company cannot declare a futher dividend to it's parent without prior approval until November 3, 2023 , at which time the maximum dividend payable without prior approval is $68,860,819.

G-I.

Not applicable

J. The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains and losses is $ 26,712,937

This unrealized gain is not net of the applicable deferred tax liability of $5,609,717

K-M.

Not applicable

NOTE 14 Liabilities, Contingencies and Assessments

A. Contingent Commitments

(1) At the end of the reporting period, there were contractual investment commitments of up to $39,775,550. The Company has no commitments related to state tax credit investments at the end of the reporting period.

Total contingent liabilities: $ 39,775,550

(2-3)

Not applicable

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

Not applicable

G. All Other Contingencies

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

NOTE 15 Leases

No change

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

Not applicable

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

A. Transfers of Receivables Reported as Sales

Not applicable

B. Transfer and Servicing of Financial Assets

1-7. Not applicable

C. Wash Sales

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

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

Not applicable

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

Not applicable

NOTES TO FINANCIAL STATEMENTS

NOTE 20 Fair Value Measurements

A.

(1) Fair Value Measurements at Reporting Date

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Bonds: Industrial and Miscellaneous	$ -	$ 19,472,336	$ -	$ -	$ 19,472,336
Bank Loans	$ -	$ 24,703,949	$ -	$ -	$ 24,703,949
Cash and Short-Term: Industrial and Miscellaneous	$ -	$ 438,203	$ -	$ -	$ 438,203
Common stocks: Industrial and Miscellaneous (a)	$ 61,671,422	$ -	$ -	$ -	$ 61,671,422
Total assets at fair value/NAV	$ 61,671,422	$ 44,614,488	$ -	$ -	$ 106,285,910

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

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

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

a. Not applicable

b. Not applicable

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

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

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

- U.S. government – determination of direct versus indirect government support and whether any contingencies exist with respect to the timely payment of principal and interest.

- All other governments – estimates of appropriate market spread versus underlying related sovereign treasury curves dependent on liquidity and direct or contingent support.

- Corporate bonds, which are included in Industrial and miscellaneous bonds - overall credit quality, including assessments of the level and variability of: economic sensitivity; liquidity; corporate financial policies; management quality; regulatory environment; competitive position; ownership; restrictive covenants; and security or collateral.

- Municipal bonds, which are included in States, territories and possessions; Political subdivisions of states, territories and possessions; and Special revenue and special assessment obligations - overall credit quality, including assessments of the level and variability of: sources of payment such as income, sales or property taxes, levies or user fees; credit support such as insurance; state or local economic and political base; natural resource availability; and susceptibility to natural or man-made catastrophic events such as hurricanes, earthquakes or acts of terrorism.

- Residential mortgage-backed securities, U.S. agency pass-thrus and collateralized mortgage obligations (“CMOs”) which are included in U.S. governments and Special revenue and special assessment obligations - estimates of prepayment speeds based upon: historical prepayment rate trends; underlying collateral interest rates; geographic concentration; vintage year; borrower credit quality characteristics; interest rate and yield curve forecasts; government or monetary authority support programs; tax policies; and delinquency/default trends.

- Residential mortgage-backed securities, non-agency CMOs, which are included in Industrial and miscellaneous bonds - estimates of prepayment speeds based upon: historical prepayment rate trends; underlying collateral interest rates; geographic concentration; vintage year; borrower credit quality characteristics; interest rate and yield curve forecasts; government or monetary authority support programs; tax policies; delinquency/default trends; and severity of loss upon default and length of time to recover proceeds following default.

- Commercial mortgage-backed securities, which are included in Industrial and miscellaneous bonds - overall credit quality, including assessments of the value and supply/demand characteristics of: collateral type such as office, retail, residential, lodging, or other; geographic concentration by region, state, metropolitan statistical area and locale; vintage year; historical collateral performance including defeasance, delinquency, default and special servicer trends; and capital structure support features.

- Asset-backed securities, which are included in Industrial and miscellaneous bonds – overall credit quality, including assessments of the underlying collateral type such as credit card receivables, auto loan receivables and equipment lease receivables; geographic diversification; vintage year; historical collateral performance including delinquency, default and casualty trends; economic conditions influencing use rates and resale values; and contract structural support features.

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

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

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

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

(5) Not applicable

B. Not applicable

NOTES TO FINANCIAL STATEMENTS

C. Aggregate fair value for all financial instruments and the level within the fair value hierarchy in which the fair value measurements in their entirety fall.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	$ 1,070,624,313	$ 1,166,658,100	$ 24,295,410	$ 1,043,676,670	$ 2,652,233	$ -	$ -
Common Stock	$ 62,678,522	$ 62,678,522	$ 61,671,422	$ 1,007,100	$ -	$ -	$ -
Cash and Short-Term Investments	$ 2,185,663	$ 2,185,615	$ (27,017)	$ 2,212,680	$ -	$ -	$ -

D., E.

Not applicable

NOTE 21 Other Items

A. Unusual or Infrequent Items

Not applicable

B. Troubled Debt Restructuring: Debtors

Not applicable

C. Other Disclosures

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

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

D. Business Interruption Insurance Recoveries

Not applicable

E. State Transferable and Non-transferable Tax Credits

Not applicable

F. Subprime Mortgage Related Risk Exposure

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

G. Insurance-Linked Securities (ILS) Contracts

No change

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

Not applicable

NOTE 22 Events Subsequent

Not applicable

NOTE 23 Reinsurance

A. Unsecured Reinsurance Recoverables

No Change

B. Reinsurance Recoverable in Dispute

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

C. Reinsurance Assumed and Ceded

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

	Assumed Reinsurance		Ceded Reinsurance		Net	
	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity
a. Affiliates	$ 438,645,696	$ -	$ 258,712,654	$ -	$ 179,933,042	$ -
b. All Other	$ 393,471	$ 69,890	$ 14,935,442	$ 617,795	$ (14,541,971)	$ (547,905)
c. Total (a+b)	$ 439,039,167	$ 69,890	$ 273,648,096	$ 617,795	$ 165,391,071	$ (547,905)
d. Direct Unearned Premium Reserve					$ 312,147,974	

NOTES TO FINANCIAL STATEMENTS

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

	Direct	Assumed	Ceded	Net
a. Contingent Commission	$ 7,906,052	$ -	$ -	$ 7,906,052
b. Sliding Scale Adjustments	$ -	$ -	$ -	$ -
c. Other Profit Commission Arrangements	$ -	$ -	$ -	$ -
d. TOTAL (a+b+c)	$ 7,906,052	$ -	$ -	$ 7,906,052

(3) Not applicable

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

Not applicable

NOTE 24 Retrospectively Rated Contracts & Contracts Subject to Redetermination

Not applicable

NOTE 25 Change in Incurred Losses and Loss Adjustment Expenses

A. The estimated cost of loss and loss adjustment expenses ("LAE") attributable to insured events of prior year's decreased by $3,298,000 during 2023. The redundancy of $3,298,000 is 0.6% of unpaid losses and LAE of $575,063,000 as of December 31, 2022. The net favorable loss and LAE reserve development during 2023 is due to lower than expected losses in accident year 2021, for personal auto, homeowners, and commercial multiple peril, and accident year 2020, for personal auto, partially offset by higher than expected losses in accident year 2022, for commercial multiple peril, homeowners, and personal auto. Increases or decreases of this nature occur as a result of claim settlements during the current year, and as additional information is received regarding individual claims, causing changes from the original estimates of the cost of these claims. Recent loss development trends are also taken into account evaluating the overall adequacy of unpaid losses and LAE.

B. There were no significant changes in methodologies and assumptions used in calculating the liability for unpaid property and casualty losses and loss adjustment expenses.

NOTE 26 Intercompany Pooling Arrangements

Not applicable

NOTE 27 Structured Settlements

A. Reserves Released due to Purchase of Annuities

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

Loss Reserves Eliminated by Annuities	Unrecorded Loss Contin-gencies
$ 7,198,678	$ 7,198,678

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

Not applicable

NOTE 28 Health Care Receivables

Not applicable

NOTE 29 Participating Policies

Not applicable

NOTE 30 Premium Deficiency Reserves

1. Liability carried for premium deficiency reserves	$ -
2. Date of the most recent evaluation of this liability	03/31/2023
3. Was anticipated investment income utilized in the calculation?	Yes [X] No [ ]

NOTE 31 High Deductibles

Not applicable

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

A. Tabular Discount

Total liabilities for unpaid property and casualty losses and loss adjustment expenses are not discounted. However, case unpaid losses for pension-type workers' compensation reserves are discounted on a tabular basis using the National Council on Compensation Insurance ("NCCI") published tables at a rate of 4.0%. This discount is completely offset in the Company's IBNR reserves.

B. Nontabular Discount

Not applicable

C. Charges in Discount Assumptions

Not applicable

NOTE 33 Asbestos/Environmental Reserves

No change

NOTES TO FINANCIAL STATEMENTS

NOTE 34 Subscriber Savings Accounts

Not applicable

NOTE 35 Multiple Peril Crop Insurance

Not applicable

NOTE 36 Financial Guaranty Insurance

Not applicable

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [ ] No [X]

1.2 If yes, has the report been filed with the domiciliary state? Yes [ ] No [ ]

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [ ] No [X]

2.2 If yes, date of change:

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [X] No [ ]
If yes, complete Schedule Y, Parts 1 and 1A.

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [ ] No [X]

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

3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [X] No [ ]

3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 0000944695

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

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

1 Name of Entity	2 NAIC Company Code	3 State of Domicile

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2019

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2019

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 04/02/2021

6.4 By what department or departments?
Michigan Department of Insurance and Financial Services

6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [ ] No [ ] N/A [X]

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

7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [ ] No [X]

7.2 If yes, give full information:

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes [ ] No [X]

8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [X] No [ ]

8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Opus Investment Management, Inc	Worcester, MA				YES

GENERAL INTERROGATORIES

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No [ ]
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

9.11 If the response to 9.1 is No, please explain:

9.2 Has the code of ethics for senior managers been amended? Yes [ ] No [X]

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

9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [ ] No [X]

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

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [X] No [ ]

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $51,572,289

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [ ] No [X]

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $0

13. Amount of real estate and mortgages held in short-term investments: $0

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [ ] No [X]

14.2 If yes, please complete the following:

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

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [ ] No [X]

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [ ] No [ ] N/A [ ]
If no, attach a description with this statement.

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. $0

16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $0

16.3 Total payable for securities lending reported on the liability page. $0

GENERAL INTERROGATORIES

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

17.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

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

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

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

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

17.4 If yes, give full information relating thereto:

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

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

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

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

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

17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

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

18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? .... Yes [X] No [ ]

18.2 If no, list exceptions:

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
   a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
   b. Issuer or obligor is current on all contracted interest and principal payments.
   c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

   Has the reporting entity self-designated 5GI securities? .... Yes [ ] No [X]

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
   a. The security was purchased prior to January 1, 2018.
   b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
   c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
   d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

   Has the reporting entity self-designated PLGI securities? .... Yes [ ] No [X]

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
   a. The shares were purchased prior to January 1, 2019.
   b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
   c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
   d. The fund only or predominantly holds bonds in its portfolio.
   e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
   f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

   Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? .... Yes [ ] No [X]

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

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

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

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

3.2 If yes, give full and complete information thereto.
   ....

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

4.2 If yes, complete the following schedule:

			TOTAL DISCOUNT				DISCOUNT TAKEN DURING PERIOD			
1 Line of Business	2 Maximum Interest	3 Discount Rate	4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 TOTAL	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 TOTAL
....	................0.0	............0.000	0	0	0	0	0	0	0	0
		TOTAL	0	0	0	0	0	0	0	0

5. Operating Percentages:

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

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

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

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

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

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

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

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

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

STATEMENT AS OF MARCH 31, 2023 OF THE CITIZENS INSURANCE COMPANY OF AMERICA

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
40517	13-3088732	WCF National Ins Co	UT	Authorized		
00000	AA-1780116	CHAUCER INS CO DESIGNATED ACTIVITY CO	IRL	Unauthorized		

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

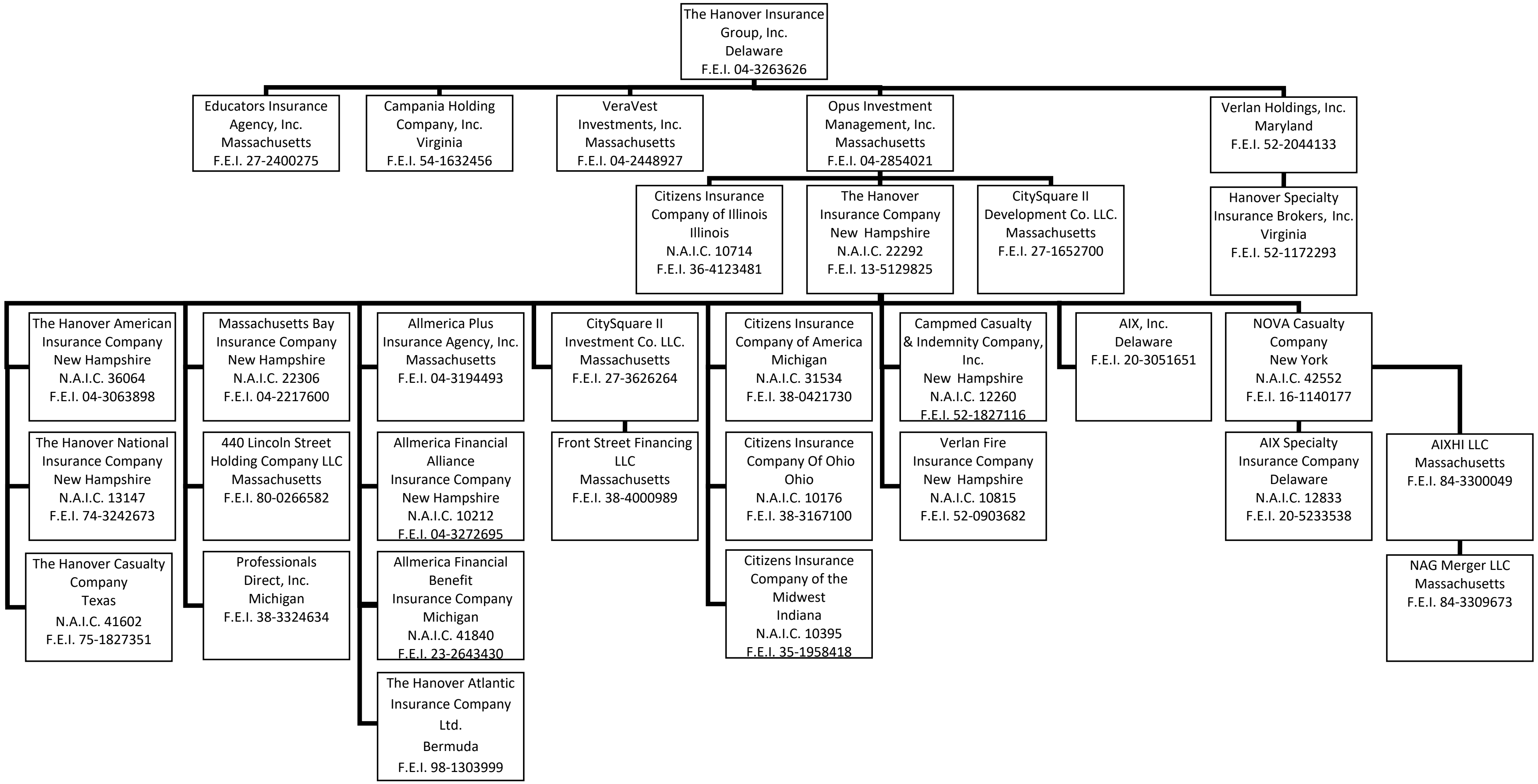
	1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
States, etc.	Active Status (a)	2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date
1. Alabama AL	L	830,934	947,691	117,009	17,313	2,531,829	1,549,492
2. Alaska AK	L	(213)	248	0	0	478	395
3. Arizona AZ	L	1,757,964	1,966,007	586,428	2,031,072	10,438,597	9,655,142
4. Arkansas AR	L	14,680	36,090	296	235	134,917	22,527
5. California CA	L	11,393,277	11,281,472	6,140,042	4,006,064	63,233,590	60,802,548
6. Colorado CO	L	2,233,284	1,809,416	1,534,824	1,045,569	7,749,214	6,160,518
7. Connecticut CT	L	5,190,996	5,820,419	2,758,508	3,074,343	29,113,668	30,249,039
8. Delaware DE	L	375,590	372,045	19,852	1,373	4,386,752	433,232
9. District of Columbia DC	L	218,471	319,984	9,947	9,443	532,929	433,648
10. Florida FL	N	0	0	0	0	0	0
11. Georgia GA	L	4,257,413	5,232,888	5,799,585	2,635,490	23,605,875	17,812,180
12. Hawaii HI	L	(362)	749	(53)	0	4,085	2,081
13. Idaho ID	L	136,064	117,329	396	0	670,287	392,050
14. Illinois IL	L	11,699,540	11,858,552	8,119,841	6,103,106	44,431,598	36,931,716
15. Indiana IN	L	3,246,079	4,322,749	3,463,318	1,140,146	24,323,792	22,138,612
16. Iowa IA	L	105,105	316,106	43,255	92,760	2,392,196	284,367
17. Kansas KS	L	270,756	301,651	76,568	(77,113)	631,959	485,815
18. Kentucky KY	N	0	0	0	0	0	0
19. Louisiana LA	N	0	0	0	0	0	0
20. Maine ME	L	11,232,249	11,112,923	7,058,199	5,854,441	34,227,971	33,695,739
21. Maryland MD	L	964,688	786,712	152,511	145,813	1,573,289	1,131,721
22. Massachusetts MA	L	22,498,812	44,146,747	24,212,672	28,382,404	88,992,219	110,553,424
23. Michigan MI	L	17,074,680	32,188,256	33,110,324	33,518,859	583,805,890	634,201,056
24. Minnesota MN	L	6,843,167	6,791,314	2,482,279	2,385,347	28,929,459	19,815,787
25. Mississippi MS	L	5,695	7,026	0	0	10,041	12,142
26. Missouri MO	L	1,140,177	765,778	621,786	144,327	3,541,183	2,395,375
27. Montana MT	L	24,166	5,212	0	45,588	(53,037)	15,034
28. Nebraska NE	L	166,080	66,568	3,360	7,650	250,714	69,058
29. Nevada NV	L	542,957	776,122	336,303	136,392	1,546,426	1,007,891
30. New Hampshire NH	L	4,025,849	4,554,668	2,197,582	1,086,276	22,133,874	14,270,911
31. New Jersey NJ	L	9,181,869	9,548,975	4,127,447	3,777,931	48,768,134	44,293,927
32. New Mexico NM	L	66,426	56,979	8,236	65,809	285,797	173,349
33. New York NY	L	15,202,125	14,895,159	9,923,452	5,052,924	108,187,431	98,574,515
34. North Carolina NC	L	1,469,313	1,333,328	347,936	95,388	1,928,293	1,472,049
35. North Dakota ND	L	734,333	387,064	270	0	1,075,278	205,547
36. Ohio OH	L	5,895,779	4,034,382	5,445,704	1,666,897	18,594,096	13,017,949
37. Oklahoma OK	L	16,047	28,068	0	0	762,535	20,441
38. Oregon OR	L	51,195	33,391	3,795	488	111,535	50,202
39. Pennsylvania PA	L	3,897,479	3,580,978	2,859,951	5,689,111	27,163,603	23,726,992
40. Rhode Island RI	L	1,138,096	1,080,961	600,925	798,389	8,199,639	4,391,348
41. South Carolina SC	L	2,066,408	2,286,479	1,953,931	636,871	9,920,615	10,663,096
42. South Dakota SD	L	81,108	248,880	358,768	4,329	743,717	2,420,408
43. Tennessee TN	L	437,734	212,229	51,990	15,028	571,530	635,682
44. Texas TX	L	325,333	439,636	80,716	141,217	639,839	620,018
45. Utah UT	L	796,450	821,471	290,197	54,368	2,098,224	1,523,696
46. Vermont VT	L	815,984	1,012,362	800,748	551,468	3,453,715	5,253,880
47. Virginia VA	L	3,497,252	3,839,967	1,311,895	1,419,823	8,281,489	11,258,745
48. Washington WA	L	1,780,910	1,446,328	1,712,936	1,478,829	4,733,951	4,295,473
49. West Virginia WV	L	7	1,700	0	0	2,907	4,465
50. Wisconsin WI	L	7,034,453	6,697,195	2,039,861	1,271,703	15,701,004	14,972,744
51. Wyoming WY	N	0	0	0	0	0	0
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	N	0	0	0	0	0	0
54. Puerto Rico PR	N	0	0	0	0	0	0
55. U.S. Virgin Islands VI	N	0	0	0	0	0	0
56. Northern Mariana Islands MP	N	0	0	0	0	0	0
57. Canada CAN	N	0	0	0	0	0	0
58. Aggregate Other Alien OT	XXX	0	0	0	0	0	0
59. Totals	XXX	160,736,399	197,890,254	130,763,590	114,507,471	1,240,363,127	1,242,096,026
DETAILS OF WRITE-INS							
58001.	XXX						
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	0	0	0	0	0	0

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 47
2. R - Registered - Non-domiciled RRGs 0
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - see DSLI) 0
4. Q - Qualified - Qualified or accredited reinsurer 0
5. D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile 0
6. N - None of the above - Not allowed to write business in the state 10

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART



Note: All Companies are wholly-owned.

Allmerica Securities Trust
Massachusetts

Affiliated Investment Management Company

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
	The Hanover Insurance Group		80-0266582				440 Lincoln Street Holding Company LLC	MA	NIA	The Hanover Insurance Company	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	NO	
	The Hanover Insurance Group		84-3300049				AIXHI LLC	MA	NIA	Nova Casualty Company	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	NO	
0088	The Hanover Insurance Group	12833	20-5233538				AIX Specialty Insurance Company	DE	IA	Nova Casualty Company	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	NO	
	The Hanover Insurance Group		20-3051651				AIX, Inc.	DE	NIA	The Hanover Insurance Company	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	NO	
0088	The Hanover Insurance Group	10212	04-3272695				Allmerica Financial Alliance Insurance Co.	NH	IA	The Hanover Insurance Company	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	NO	
0088	The Hanover Insurance Group	41840	23-2643430				Allmerica Financial Benefit Insurance Co.	MI	IA	The Hanover Insurance Company	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	NO	
	The Hanover Insurance Group		04-3194493				Allmerica Plus Insurance Agency, Inc.	MA	NIA	The Hanover Insurance Company	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	NO	
	The Hanover Insurance Group						Allmerica Securities Trust	MA	NIA	The Hanover Insurance Group, Inc.	Management	100.000	The Hanover Insurance Group, Inc.	NO	
	The Hanover Insurance Group		54-1632456				Campania Holding Company, Inc.	VA	NIA	The Hanover Insurance Group, Inc.	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	NO	
0088	The Hanover Insurance Group	12260	52-1827116				Campmed Casualty & Indemnity Co. Inc.	NH	IA	The Hanover Insurance Company	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	NO	
0088	The Hanover Insurance Group	31534	38-0421730				Citizens Insurance Company of America	MI	RE	The Hanover Insurance Company	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	NO	
0088	The Hanover Insurance Group	10714	36-4123481				Citizens Insurance Company of Illinois	IL	IA	Opus Investment Management, Inc.	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	NO	
0088	The Hanover Insurance Group	10176	38-3167100				Citizens Insurance Company of Ohio	OH	IA	The Hanover Insurance Company	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	NO	
0088	The Hanover Insurance Group	10395	35-1958418				Citizens Insurance Company of the Midwest	IN	IA	The Hanover Insurance Company	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	NO	
	The Hanover Insurance Group		27-1652700				CitySquare II Development Co., L.L.C	MA	NIA	Opus Investment Management, Inc.	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	NO	
	The Hanover Insurance Group		27-3626264				CitySquare II Investment Co., L.L.C	MA	NIA	The Hanover Insurance Company	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	NO	
	The Hanover Insurance Group		27-2400275				Educators Insurance Agency, Inc.	MA	NIA	The Hanover Insurance Group, Inc.	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	NO	
	The Hanover Insurance Group		38-4000989				Front Street Financing LLC	MA	NIA	CitySquare II Investment Co. LLC	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	NO	
	The Hanover Insurance Group		52-1172293				Hanover Specialty Insurance Brokers, Inc.	VA	NIA	Verlan Holdings, Inc.	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	NO	
0088	The Hanover Insurance Group	22306	04-2217600				Massachusetts Bay Insurance Company	NH	IA	The Hanover Insurance Company	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	NO	
	The Hanover Insurance Group		84-3309673				NAG Merger LLC	MA	NIA	AIXHI LLC	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	NO	
0088	The Hanover Insurance Group	42552	16-1140177				NOVA Casualty Company	NY	IA	The Hanover Insurance Company	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	NO	
	The Hanover Insurance Group		04-2854021				Opus Investment Management, Inc.	MA	UIP	The Hanover Insurance Group, Inc.	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	NO	
	The Hanover Insurance Group		38-3324634				Professionals Direct, Inc.	MI	NIA	The Hanover Insurance Company	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	NO	
0088	The Hanover Insurance Group	36064	04-3063898				The Hanover American Insurance Company	NH	IA	The Hanover Insurance Company	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	NO	
	The Hanover Insurance Group		98-1303999				The Hanover Atlantic Insurance Company Ltd.	BMU	IA	The Hanover Insurance Company	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	YES	
0088	The Hanover Insurance Group	41602	75-1827351				The Hanover Casualty Company	TX	IA	The Hanover Insurance Company	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	NO	
0088	The Hanover Insurance Group	22292	13-5129825				The Hanover Insurance Company	NH	UDP	Opus Investment Management, Inc.	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	NO	
0088	The Hanover Insurance Group		04-3263626			New York Stock Exchange	The Hanover Insurance Group, Inc.	DE	UIP			0.000		NO	
0088	The Hanover Insurance Group	13147	74-3242673				The Hanover National Insurance Company	NH	IA	The Hanover Insurance Company	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	NO	
	The Hanover Insurance Group		04-2448927				VeraVest Investments, Inc.	MA	NIA	The Hanover Insurance Group, Inc.	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	NO	
0088	The Hanover Insurance Group	10815	52-0903682				Verlan Fire Insurance Company	NH	IA	The Hanover Insurance Company	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	NO	
	The Hanover Insurance Group		52-2044133				Verlan Holdings, Inc.	MD	NIA	The Hanover Insurance Group, Inc.	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	NO	

Asterisk	Explanation

NONE

PART 1 - LOSS EXPERIENCE

	Line of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1.	Fire	1,181,647	955,828	80.9	39.5
2.1	Allied Lines	1,597,979	2,060,774	129.0	91.0
2.2	Multiple peril crop	0	0	0.0	0.0
2.3	Federal flood	0	0	0.0	0.0
2.4	Private crop	0	0	0.0	0.0
2.5	Private flood	65,833	34,895	53.0	11.4
3.	Farmowners multiple peril	0	0	0.0	0.0
4.	Homeowners multiple peril	32,608,709	29,227,575	89.6	50.9
5.1	Commercial multiple peril (non-liability portion)	51,165,926	33,024,662	64.5	52.6
5.2	Commercial multiple peril (liability portion)	41,505,948	27,545,181	66.4	43.7
6.	Mortgage guaranty	0	0	0.0	0.0
8.	Ocean marine	0	0	0.0	0.0
9.	Inland marine	1,003,134	287,820	28.7	19.4
10.	Financial guaranty	0	0	0.0	0.0
11.1	Medical professional liability - occurrence	0	0	0.0	0.0
11.2	Medical professional liability - claims-made	0	0	0.0	0.0
12.	Earthquake	716,899	(108,270)	(15.1)	(5.7)
13.1	Comprehensive (hospital and medical) individual	0	0	0.0	0.0
13.2	Comprehensive (hospital and medical) group	0	0	0.0	0.0
14.	Credit accident and health	0	0	0.0	0.0
15.1	Vision only	0	0	0.0	0.0
15.2	Dental only	0	0	0.0	0.0
15.3	Disablity income	0	0	0.0	0.0
15.4	Medicare supplement	0	0	0.0	0.0
15.5	Medicaid Title XIX	0	0	0.0	0.0
15.6	Medicare Title XVIII	0	0	0.0	0.0
15.7	Long-term care	0	0	0.0	0.0
15.8	Federal employees health benefits plan	0	0	0.0	0.0
15.9	Other health	0	0	0.0	0.0
16.	Workers' compensation	14,429,223	1,483,423	10.3	37.6
17.1	Other liability - occurrence	5,511,666	2,843,279	51.6	65.2
17.2	Other liability - claims-made	168,162	106,436	63.3	175.5
17.3	Excess workers' compensation	0	(75,192)	0.0	0.0
18.1	Products liability - occurrence	893,238	375,829	42.1	30.3
18.2	Products liability - claims-made	0	0	0.0	0.0
19.1	Private passenger auto no-fault (personal injury protection)	586,517	15,090,659	2,572.9	(293.4)
19.2	Other private passenger auto liability	10,409,124	10,408,323	100.0	61.2
19.3	Commercial auto no-fault (personal injury protection)	57,645	130,074	225.6	(55.6)
19.4	Other commercial auto liability	1,507,436	264,804	17.6	3.0
21.1	Private passenger auto physical damage	11,041,200	7,019,440	63.6	65.6
21.2	Commercial auto physical damage	551,546	875,773	158.8	59.8
22.	Aircraft (all perils)	0	0	0.0	0.0
23.	Fidelity	7,380	(3,174)	(43.0)	833.7
24.	Surety	30,590	(2,482)	(8.1)	(110.3)
26.	Burglary and theft	13,829	2,223	16.1	75.9
27.	Boiler and machinery	199,971	(6,481)	(3.2)	0.0
28.	Credit	0	0	0.0	0.0
29.	International	0	0	0.0	0.0
30.	Warranty	0	0	0.0	0.0
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0.0	0.0
35.	Totals	175,253,602	131,541,399	75.1	48.7
	DETAILS OF WRITE-INS				
3401.		0	0	0.0	0.0
3402.		0	0	0.0	0.0
3403.		0	0	0.0	0.0
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0.0	0.0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	965,365	965,365	1,305,103
2.1	Allied Lines	1,377,707	1,377,707	1,746,574
2.2	Multiple peril crop	0	0	0
2.3	Federal flood	0	0	0
2.4	Private crop	0	0	0
2.5	Private flood	56,708	56,708	81,076
3.	Farmowners multiple peril	0	0	0
4.	Homeowners multiple peril	22,585,385	22,585,385	36,392,976
5.1	Commercial multiple peril (non-liability portion)	53,612,683	53,612,683	53,581,359
5.2	Commercial multiple peril (liability portion)	45,803,213	45,803,213	45,683,226
6.	Mortgage guaranty	0	0	0
8.	Ocean marine	0	0	0
9.	Inland marine	626,029	626,029	1,034,304
10.	Financial guaranty	0	0	0
11.1	Medical professional liability - occurrence	0	0	0
11.2	Medical professional liability - claims-made	0	0	0
12.	Earthquake	682,645	682,645	689,155
13.1	Comprehensive (hospital and medical) individual	0	0	0
13.2	Comprehensive (hospital and medical) group	0	0	0
14.	Credit accident and health	0	0	0
15.1	Vision only	0	0	0
15.2	Dental only	0	0	0
15.3	Disablity income	0	0	0
15.4	Medicare supplement	0	0	0
15.5	Medicaid Title XIX	0	0	0
15.6	Medicare Title XVIII	0	0	0
15.7	Long-term care	0	0	0
15.8	Federal employees health benefits plan	0	0	0
15.9	Other health	0	0	0
16.	Workers' compensation	18,991,729	18,991,729	20,195,147
17.1	Other liability - occurrence	6,001,701	6,001,701	5,431,427
17.2	Other liability - claims-made	124,867	124,867	58,627
17.3	Excess workers' compensation	0	0	0
18.1	Products liability - occurrence	953,729	953,729	1,176,145
18.2	Products liability - claims-made	0	0	0
19.1	Private passenger auto no-fault (personal injury protection)	(18,637)	(18,637)	878,559
19.2	Other private passenger auto liability	2,772,378	2,772,378	13,298,896
19.3	Commercial auto no-fault (personal injury protection)	50,743	50,743	76,957
19.4	Other commercial auto liability	1,913,928	1,913,928	1,891,363
21.1	Private passenger auto physical damage	3,434,803	3,434,803	13,408,557
21.2	Commercial auto physical damage	626,190	626,190	718,060
22.	Aircraft (all perils)	0	0	0
23.	Fidelity	228	228	(747)
24.	Surety	38,910	38,910	39,290
26.	Burglary and theft	4,639	4,639	(2,692)
27.	Boiler and machinery	131,456	131,456	206,892
28.	Credit	0	0	0
29.	International	0	0	0
30.	Warranty	0	0	0
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0
35.	Totals	160,736,399	160,736,399	197,890,254
	DETAILS OF WRITE-INS			
3401.				
3402.				
3403.				
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	4 2023 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2023 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2023 Loss and LAE Payments (Cols. 4+5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2020 + Prior	83,130	65,092	148,222	16,119	888	17,007	72,149	1,084	53,128	126,361	5,138	(9,992)	(4,854)
2. 2021	63,857	60,471	124,328	12,436	628	13,064	58,902	1,838	39,289	100,029	7,481	(18,716)	(11,235)
3. Subtotals 2021 + Prior	146,987	125,563	272,550	28,555	1,516	30,071	131,051	2,922	92,417	226,390	12,619	(28,708)	(16,089)
4. 2022	113,197	189,316	302,513	61,632	24,912	86,544	86,715	27,637	114,408	228,760	35,150	(22,359)	12,791
5. Subtotals 2022 + Prior	260,184	314,879	575,063	90,187	26,428	116,615	217,766	30,559	206,825	455,150	47,769	(51,067)	(3,298)
6. 2023	XXX	XXX	XXX	XXX	65,185	65,185	XXX	32,800	97,421	130,221	XXX	XXX	XXX
7. Totals	260,184	314,879	575,063	90,187	91,613	181,800	217,766	63,359	304,246	585,371	47,769	(51,067)	(3,298)
8. Prior Year-End Surplus As Regards Policyholders	688,608										Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
											1. 18.4	2. (16.2)	3. (0.6)
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. (0.5)

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

1.

2.

3.

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490] — 31534202349000001
2. Supplement A to Schedule T [Document Identifier 455] — 31534202345500001
3. Medicare Part D Coverage Supplement [Document Identifier 365] — 31534202336500001

OVERFLOW PAGE FOR WRITE-INS

NONE

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	4,184,233	3,561,662
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	0
	2.2 Additional investment made after acquisition	37,900	1,287,943
3.	Current year change in encumbrances	0	0
4.	Total gain (loss) on disposals	0	0
5.	Deduct amounts received on disposals	0	0
6.	Total foreign exchange change in book/adjusted carrying value	0	0
7.	Deduct current year's other than temporary impairment recognized	0	0
8.	Deduct current year's depreciation	165,585	665,372
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	4,056,548	4,184,233
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	4,056,548	4,184,233

SCHEDULE B - VERIFICATION

Mortgage Loans

NONE

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

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	84,968,631	78,171,086
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	213,000	500,415
	2.2 Additional investment made after acquisition	4,544,934	16,587,864
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase (decrease)	(238,697)	(114,986)
6.	Total gain (loss) on disposals	0	0
7.	Deduct amounts received on disposals	2,478,026	10,175,748
8.	Deduct amortization of premium and depreciation	0	0
9.	Total foreign exchange change in book/adjusted carrying value	0	0
10.	Deduct current year's other than temporary impairment recognized	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	87,009,842	84,968,631
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	87,009,842	84,968,631

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	1,219,399,382	1,296,811,254
2.	Cost of bonds and stocks acquired	38,208,375	260,595,514
3.	Accrual of discount	495,127	1,713,426
4.	Unrealized valuation increase (decrease)	(993,373)	(57,488,830)
5.	Total gain (loss) on disposals	(256,700)	29,038,659
6.	Deduct consideration for bonds and stocks disposed of	24,536,149	306,664,101
7.	Deduct amortization of premium	285,564	1,329,584
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	2,696,574	3,338,033
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	2,098	61,077
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	1,229,336,622	1,219,399,382
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	1,229,336,622	1,219,399,382

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	788,519,519	24,528,476	48,128,031	(1,723,899)	763,196,064	0	0	788,519,519
2. NAIC 2 (a)	333,141,830	5,920,358	7,859,657	(2,779,313)	328,423,218	0	0	333,141,830
3. NAIC 3 (a)	27,073,272	3,293,208	1,835,052	288,234	28,819,661	0	0	27,073,272
4. NAIC 4 (a)	40,911,718	4,426,457	2,270,369	411,619	43,479,424	0	0	40,911,718
5. NAIC 5 (a)	2,284,354	134,325	247,640	(47,611)	2,123,428	0	0	2,284,354
6. NAIC 6 (a)	206,411	5,552	0	2,616,974	2,828,937	0	0	206,411
7. Total Bonds	1,192,137,104	38,308,375	60,340,751	(1,233,997)	1,168,870,731	0	0	1,192,137,104
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0	0	0	0
9. NAIC 2	0	0	0	0	0	0	0	0
10. NAIC 3	0	0	0	0	0	0	0	0
11. NAIC 4	0	0	0	0	0	0	0	0
12. NAIC 5	0	0	0	0	0	0	0	0
13. NAIC 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock	1,192,137,104	38,308,375	60,340,751	(1,233,997)	1,168,870,731	0	0	1,192,137,104

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:
NAIC 1 $ 1,774,429 ; NAIC 2 $ 0 ; NAIC 3 $ 438,203 NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals	2,212,632	XXX	2,207,924	20,776	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	4,142,081	0
2.	Cost of short-term investments acquired	0	4,137,278
3.	Accrual of discount	23,478	5,781
4.	Unrealized valuation increase (decrease)	(785)	(44)
5.	Total gain (loss) on disposals	0	0
6.	Deduct consideration received on disposals	1,950,000	0
7.	Deduct amortization of premium	2,142	934
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	2,212,632	4,142,081
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	2,212,632	4,142,081

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	91,133,260	7,838
2.	Cost of cash equivalents acquired	75,921,793	373,488,011
3.	Accrual of discount	181,729	48,387
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	0	0
6.	Deduct consideration received on disposals	144,551,376	282,410,975
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	22,685,405	91,133,260
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	22,685,405	91,133,260

SCHEDULE A - PART 2

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

1 Description of Property	Location 2 City	 3 State	4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
Bldg & Site 808 N. Highlander Way	Howell	MI	12/31/1992		0	0	0	37,900
0199999. Acquired by Purchase					0	0	0	37,900
0399999 - Totals					0	0	0	37,900

SCHEDULE A - PART 3

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

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

NONE

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 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	AEA Mezzanine Partners IV LP	STAMFORD	CT	AEA Mezzanine Partners IV LP		07/23/2018	2	0	59,375	0	1,029,954	0.507
000000-00-0	AEA Mezzanine Partners III LP	STAMFORD	CT	AEA Mezzanine Partners LP		06/20/2014	2	0	1,015	0	94,497	0.522
000000-00-0	AEA Middle Market Debt Fnd III	STAMFORD	CT	AEA Middle Market Debt Fnd III		12/14/2016	2	0	42,642	0	705,900	0.870
000000-00-0	AEA Middle Market Debt Fnd IV	STAMFORD	CT	AEA Middle Market Debt Fnd IV		05/31/2019	2	0	70,893	0	488,085	0.549
000000-00-0	Heartwood Partners III, LP	NORWALK	CT	Capital Partners III, LP		05/30/2018	3	0	11,424	0	712,375	0.667
000000-00-0	Heartwood Partners II, LP	NORWALK	CT	Capital Partners II, LP		12/31/2013	3	0	2,413	0	219,374	1.072
000000-00-0	Falcon Strategic Partners V	BOSTON	MA	Falcon Strategic Partners V		06/13/2016	2	0	340,106	0	1,496,280	0.696
000000-00-0	Graham Partners IV, LP	NEWTOWN SQUARE	PA	Graham Partners IV, LP		06/20/2017	3	0	198,462	0	316,401	0.545
000000-00-0	Harvest Partners SCF, LP	NEW YORK	NY	Harvest Partners SCF, LP		09/27/2016	2	0	15,365	0	1,338,605	1.329
000000-00-0	Ironwood Mezzanine Fund IV, LP	AVON	CT	Ironwood Mezzanine Fund IV, LP		06/12/2018	2	0	164,462	0	290,804	1.831
000000-00-0	North Haven Credit Partners II	NEW YORK	NY	North Haven Credit Partners II		12/22/2014	2	0	15,880	0	2,298,619	0.519
000000-00-0	Newstone Capital Partners III	DALLAS	TX	Newstone Capital Partners III		11/09/2016	2	0	176,314	0	202,375	0.730
000000-00-0	PA Direct Credit Opport. II	DARIEN	CT	PA Direct Credit Opport. II		03/27/2017	2	0	5,498	0	250,736	0.436
000000-00-0	Peninsula Fund VI LP	DETROIT	MI	Peninsula Fund VI LP		12/09/2015	2	0	60,444	0	52,846	0.746
000000-00-0	Graham Partners V, LP	NEWTOWN SQUARE	PA	Graham Partners V, LP		08/31/2019	3	0	694,428	0	452,775	0.213
000000-00-0	North Haven Credit Prtners III	NEW YORK	NY	North Haven Credit Prtners III		12/20/2019	2	0	492,205	0	1,166,470	0.313
000000-00-0	Newstone Capital Partners IV	DALLAS	TX	Newstone Capital Partners IV		12/23/2019	2	0	2,445	0	819,169	0.352
000000-00-0	Peninsula Fund VII LP	DETROIT	MI	PENINSULA Fund VII LP		02/12/2020	2	0	201,519	0	852,366	0.549
000000-00-0	Spire Capital Parnerts IV,LP	NEW YORK	NY	Spire Capital Parnerts IV,LP		08/01/2020	3	0	258,465	0	931,262	0.576
000000-00-0	PA Direct Credit Opport. III	DARIEN	CT	PA Direct Credit Opport. III		10/01/2020	2	0	126,610	0	1,030,694	0.270
000000-00-0	GCG Investors V, LP	CHICAGO	IL	GCG INVESTORS V, LP		10/01/2020	2	0	264,743	0	372,705	0.714
000000-00-0	Performance Direct Investments IV, LP	GREENWICH	CT	Performance Direct Investments IV, LP		03/09/2021	2	0	317,667	0	257,485	0.779
000000-00-0	Heartwood Partners IV, LP	NORWALK	CT	Heartwood Partners IV, LP		06/30/2021	2	0	444,589	0	2,391,275	0.710
000000-00-0	Barings EDIF	HARTFORD	CT	Barings Estate Debt Income		12/13/2021		0	172,769	0	333,799	0.800
000000-00-0	Ironwood Mezzanine Fund V, LP	AVON	CT	Ironwood Mezzanine Fund V, LP		08/17/2022	2	0	405,201	0	3,394,799	1.050
000000-00-0	Siguler Guff Small Business III	NEW YORK	NY	Siguler Guff Small Business III		03/14/2023	2	213,000	0	0	2,787,000	1.490
2599999. Joint Venture Interests - Other - Unaffiliated								213,000	4,544,934	0	24,286,650	XXX
6099999. Total - Unaffiliated								213,000	4,544,934	0	24,286,650	XXX
6199999. Total - Affiliated								0	0	0	0	XXX
6299999 - Totals								213,000	4,544,934	0	24,286,650	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000-00-0	AEA Mezzanine Partners IV LP	STAMFORD	CT	AEA Mezzanine Partners IV LP	07/23/2018	01/19/2023	3,405	0	0	0	0	0	0	3,405	3,405	0	0	0	0
000000-00-0	AEA Mezzanine Partners III LP	STAMFORD	CT	AEA Mezzanine Partners LP	06/20/2014	01/09/2023	3,121	0	0	0	0	0	0	3,121	3,121	0	0	0	0
000000-00-0	AEA Middle Market Debt Fnd IV	STAMFORD	CT	AEA Middle Market Debt Fnd IV	05/31/2019	02/07/2023	34,887	0	0	0	0	0	0	34,887	34,887	0	0	0	0
000000-00-0	Barings Real Estate Credit Str	HARTFORD	CT	Barings Real Estate Credit Str	03/30/2017	03/31/2023	9,718	0	0	0	0	0	0	9,718	9,718	0	0	0	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Unrealized Valuation Increase (De- crease)	Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	Current Year's Other Than Temporary Impair- ment Recog- nized	Capital- ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum- brances on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest- ment Income
000000-00-0	Graham Partners IV, LP	NEWTOWN SQUARE	PA	Graham Partners IV, LP	06/20/2017	01/27/2023	54,736	0	0	0	0	0	0	54,736	54,736	0	0	0	0
000000-00-0	Harvest Partners SCF, LP	NEW YORK	NY	Harvest Partners SCF, LP	09/27/2016	01/04/2023	671,954	0	0	0	0	0	0	671,954	671,954	0	0	0	0
000000-00-0	LBC Credit Partners III, LP	PHILADELPHIA	PA	LBC Credit Partners III, LP	11/21/2013	01/03/2023	196	0	0	0	0	0	0	196	196	0	0	0	0
000000-00-0	LBC Credit Partners IV, LP	PHILADELPHIA	PA	LBC Credit Partners IV, LP	01/13/2017	02/15/2023	34,483	0	0	0	0	0	0	34,483	34,483	0	0	0	0
000000-00-0	North Haven Credit Partners II	NEW YORK	NY	North Haven Credit Partners II	12/22/2014	03/09/2023	155,891	0	0	0	0	0	0	155,891	155,891	0	0	0	0
000000-00-0	New Canaan Funding Mezz VI, LP	NEW CANAAN	CT	New Canaan Funding Mezz VI, LP	11/09/2015	01/17/2023	186,459	0	0	0	0	0	0	186,459	186,459	0	0	0	0
000000-00-0	New Canaan Funding Mezz V, LP	NEW CANAAN	CT	New Canaan Funding Mezz V, LP	07/16/2012	03/01/2023	59,593	0	0	0	0	0	0	59,593	59,593	0	0	0	0
000000-00-0	Newstone Capital Partners III	DALLAS	TX	Newstone Capital Partners III	11/09/2016	03/01/2023	807,308	0	0	0	0	0	0	807,308	807,308	0	0	0	0
000000-00-0	PA Direct Credit Opport. II	DARIEN	CT	PA Direct Credit Opport. II	03/27/2017	02/28/2023	26,686	0	0	0	0	0	0	26,686	26,686	0	0	0	0
000000-00-0	North Haven Credit Prtners III	NEW YORK	NY	North Haven Credit Prtners III	12/20/2019	01/30/2023	203,610	0	0	0	0	0	0	203,610	203,610	0	0	0	0
000000-00-0	Newstone Capital Partners IV	DALLAS	TX	Newstone Capital Partners IV	12/23/2019	01/13/2023	45,697	0	0	0	0	0	0	45,697	45,697	0	0	0	0
000000-00-0	PA Direct Credit Opport. III	DARIEN	CT	PA Direct Credit Opport. III	10/01/2020	01/09/2023	171,706	0	0	0	0	0	0	171,706	171,706	0	0	0	0
000000-00-0	Heartwood Partners IV, LP	NORWALK	CT	Heartwood Partners IV, LP	06/30/2021	03/31/2023	8,576	0	0	0	0	0	0	8,576	8,576	0	0	0	0
2599999. Joint Venture Interests - Other - Unaffiliated							2,478,026	0	0	0	0	0	0	2,478,026	2,478,026	0	0	0	0
6099999. Total - Unaffiliated							2,478,026	0	0	0	0	0	0	2,478,026	2,478,026	0	0	0	0
6199999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
6299999 - Totals							2,478,026	0	0	0	0	0	0	2,478,026	2,478,026	0	0	0	0

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

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912828-3W-8	UNITED STATES TREASURY		02/03/2023	B.A. Securities Inc.		143,795	150,000	1,973	1.A
91282C-GC-9	UNITED STATES TREASURY		01/20/2023	MORGAN STANLEY CO		304,160	300,000	771	1.A
91282C-GP-0	UNITED STATES TREASURY		02/24/2023	BARCLAYS CAPITAL INC		296,918	300,000	0	1.A
91282C-GP-0	UNITED STATES TREASURY		03/02/2023	MORGAN STANLEY CO		295,758	300,000	196	1.A
0109999999. Subtotal - Bonds - U.S. Governments						1,040,631	1,050,000	2,939	XXX
13063D-3P-1	CALIFORNIA ST		03/09/2023	WELLS FARGO SECURITIES LLC		604,644	600,000	0	1.C FE
97705M-ZG-3	WISCONSIN ST		01/26/2023	GOLDMAN		341,912	340,000	1,474	1.B FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						946,556	940,000	1,474	XXX
848644-6M-7	SPOKANE CNTY WASH		03/27/2023	PIPER JAFFRAY		307,506	300,000	6,629	1.B FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						307,506	300,000	6,629	XXX
196480-T9-8	COLORADO HSG & FIN AUTH		02/02/2023	RBC CAPITAL MARKETS		1,000,000	1,000,000	0	1.A FE
3132DP-GG-7	FH SD1999 - RMBS		02/09/2023	JP Morgan Securities LLC		748,262	743,730	930	1.A
3132DP-NX-2	FH SD2206 - RMBS		03/07/2023	PPS		740,665	740,839	1,358	1.A
3133KQ-GM-2	FH RA8304 - RMBS		01/05/2023	Citigroup		3,010,395	2,978,746	5,006	1.A
3140QR-HX-4	FN CB5645 - RMBS		02/21/2023	Citigroup		1,295,063	1,294,861	2,374	1.A
3140QR-R2-1	FN CB5904 - RMBS		03/15/2023	BMO Capital Markets		1,517,596	1,498,860	2,748	1.A
3140XJ-X8-1	FN FS3402 - RMBS		02/15/2023	JP Morgan Securities LLC		737,956	742,597	1,547	1.A
47770V-BR-0	JOBSOHIO BEVERAGE SYS OHIO STATEWIDE LIQ		01/19/2023	Citigroup		1,002,669	1,000,000	0	1.D FE
88213A-HT-5	BOARD OF REGENTS TEXAS A & M UNIVERSITY		03/22/2023	INL		468,070	500,000	6,237	1.A FE
88258M-AA-3	TEXAS NATURAL GAS SECURITIZATION FINANCE		03/15/2023	Various		818,415	800,000	0	1.A FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						11,339,091	11,299,634	20,200	XXX
00253X-AA-9	AADVANTAGE LOYALTY IP LTD		03/28/2023	Various		115,996	119,143	1,084	3.B FE
00253X-AB-7	AADVANTAGE LOYALTY IP LTD		03/28/2023	Jefferies		11,284	12,000	118	3.B FE
00687Y-AB-1	ADIENT GLOBAL HOLDINGS LTD	C	03/07/2023	Various		61,019	61,000	0	3.C FE
00687Y-AC-9	ADIENT GLOBAL HOLDINGS LTD	C	02/28/2023	BANC OF AMERICA/FIXED INCOME		63,000	63,000	0	4.C FE
013092-AB-7	ALBERTSONS COMPANIES INC		03/28/2023	Various		12,652	13,000	159	3.C FE
013092-AG-6	ALBERTSONS COMPANIES INC		03/28/2023	Various		16,334	19,000	78	3.C FE
019736-AG-2	ALLISON TRANSMISSION INC		03/28/2023	Various		5,835	7,000	33	3.B FE
02005N-BF-6	ALLY FINANCIAL INC		03/28/2023	Jefferies		4,643	5,000	104	3.A FE
02406P-AU-4	AMERICAN AXLE & MANUFACTURING INC		01/31/2023	Jefferies		41,569	45,000	983	4.B FE
02406P-BA-7	AMERICAN AXLE & MANUFACTURING INC		03/08/2023	Various		64,298	70,000	869	4.B FE
024747-AF-4	AMERICAN BUILDERS & CONTRACTORS SUPPLY C		03/28/2023	Various		6,364	7,000	47	3.B FE
030981-AJ-3	AMERIGAS PARTNERS LP		03/28/2023	Jefferies		6,581	7,000	88	4.A FE
032095-AM-3	AMPHENOL CORP		03/27/2023	JP Morgan Securities LLC		149,487	150,000	0	2.A FE
03674X-AS-5	ANTERO RESOURCES CORP		03/28/2023	Various		6,376	7,000	69	3.A FE
03690A-AH-9	ANTERO MIDSTREAM PARTNERS LP		03/28/2023	Various		6,423	7,000	95	3.C FE
038522-AQ-1	ARAMARK SERVICES INC		03/28/2023	Jefferies		6,538	7,000	43	4.A FE
039524-AA-1	ARCHES BUYER INC		03/28/2023	Various		5,812	7,000	87	4.B FE
03959K-AC-4	ARCHROCK PARTNERS LP		03/28/2023	Jefferies		6,562	7,000	200	4.B FE
03966V-AA-5	ARCONIC CORP (PITTSBURGH)		03/28/2023	Various		35,533	37,000	292	3.C FE
03966V-AB-3	ARCONIC CORP (PITTSBURGH)		03/28/2023	Jefferies		6,948	7,000	141	3.A FE
043436-AW-4	ASBURY AUTOMOTIVE GROUP INC		03/28/2023	Various		10,542	12,000	195	3.B FE
04636N-AF-0	ASTRAZENECA FINANCE LLC		02/28/2023	B.A. Securities Inc.		299,394	300,000	0	1.G FE
04636N-AG-8	ASTRAZENECA FINANCE LLC		03/02/2023	Various		595,416	600,000	123	1.G FE
05352T-AA-7	AVANTOR FUNDING INC		03/28/2023	Various		6,493	7,000	55	3.C FE
05368V-AA-4	AVIENT CORP		03/28/2023	Various		7,032	7,000	62	3.C FE
053773-BF-3	AVIS BUDGET CAR RENTAL LLC		02/08/2023	GOLDMAN		1,842	2,000	47	4.A FE
053773-BG-1	AVIS BUDGET CAR RENTAL LLC		03/01/2023	GOLDMAN SACHS AND CO. LLC		80,213	90,000	1,805	4.A FE

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05609D-AA-3	BX 23LIFE A - CMBS	C	02/07/2023	GOLDMAN		994,094	1,000,000	2,943	1.A FE
071734-AN-7	BAUSCH HEALTH COMPANIES INC	C	02/22/2023	BARCLAYS CAPITAL INC FIXED INC		48,000	80,000	899	5.A FE
071734-AN-7	BAUSCH HEALTH COMPANIES INC	C	03/28/2023	Jefferies		2,873	5,000	81	5.A FE
085770-AB-1	BERRY GLOBAL INC		03/28/2023	Jefferies		4,842	5,000	59	3.B FE
08949L-AB-6	BIG RIVER STEEL LLC		03/07/2023	Various		14,963	15,000	45	3.C FE
092174-AA-9	BLACK KNIGHT INFOSERV LLC		03/28/2023	Various		6,261	7,000	47	3.C FE
095796-AE-8	BLUE RACER MIDSTREAM LLC		01/25/2023	BANC OF AMERICA/FIXED INCOME		49,250	50,000	110	4.A FE
097751-BT-7	BOMBARDIER INC	C	03/28/2023	Jefferies		11,928	12,000	411	4.C FE
109696-AA-2	BRINKS CO		03/28/2023	Various		6,470	7,000	136	3.C FE
115637-AU-4	BROWN-FORMAN CORP		03/21/2023	Various		749,026	750,000	0	1.G FE
118230-AQ-4	BUCKEYE PARTNERS LP		03/28/2023	Jefferies		4,393	5,000	65	3.B FE
12008R-AP-2	BUILDERS FIRSTSOURCE INC		03/28/2023	Jefferies		5,961	7,000	37	3.C FE
1248EP-BX-0	CCO HOLDINGS LLC		03/28/2023	Various		22,748	25,000	170	3.C FE
1248EP-CD-3	CCO HOLDINGS LLC		01/30/2023	GOLDMAN		26,175	30,000	594	3.C FE
1248EP-CE-1	CCO HOLDINGS LLC		03/28/2023	Various		89,594	107,000	358	3.C FE
1248EP-CK-7	CCO HOLDINGS LLC		03/28/2023	Various		25,096	31,000	181	3.C FE
1248EP-CP-6	CCO HOLDINGS LLC		03/28/2023	Various		13,604	18,000	142	3.C FE
1248EP-CS-0	CCO HOLDINGS LLC		01/30/2023	Various		9,613	10,000	305	3.C FE
12543D-BC-3	CHS/COMMUNITY HEALTH SYSTEMS INC		03/28/2023	Various		16,212	17,000	366	4.C FE
12543D-BM-1	CHS/COMMUNITY HEALTH SYSTEMS INC		03/28/2023	Various		43,797	58,000	1,103	4.C FE
126650-DT-4	CVS HEALTH CORP		02/13/2023	Jefferies		745,215	750,000	0	2.B FE
143658-BJ-0	CARNIVAL CORP		03/17/2023	WELLS FARGO SECURITIES, LLC		40,100	40,000	549	4.A FE
143658-BQ-4	CARNIVAL CORP		01/06/2023	BANC OF AMERICA/FIXED INCOME		37,913	45,000	795	3.C FE
14366R-AA-7	CARNIVAL HOLDINGS (BERMUDA) LTD	C	03/28/2023	Various		55,490	52,000	1,451	4.B FE
156700-BB-1	LUMEN TECHNOLOGIES INC		02/08/2023	GOLDMAN		2,363	3,000	75	4.C FE
156700-BC-9	LUMEN TECHNOLOGIES INC		03/28/2023	Various		47,717	58,000	838	3.C FE
16115Q-AF-7	CHART INDUSTRIES INC		03/28/2023	Various		27,570	27,000	289	4.A FE
163851-AF-5	CHEMOURS CO		02/10/2023	SMBC SECURITIES INC		8,775	10,000	142	4.A FE
163851-AH-1	CHEMOURS CO		02/07/2023	MORGAN STANLEY & COMPANY		8,450	10,000	108	4.A FE
18064P-AC-3	CLARIVATE SCIENCE HOLDINGS CORP	C	03/28/2023	Various		14,926	17,000	107	4.A FE
18453H-AA-4	CLEAR CHANNEL OUTDOOR HOLDINGS INC		03/28/2023	Jefferies		16,775	19,000	196	4.B FE
18453H-AC-0	CLEAR CHANNEL OUTDOOR HOLDINGS INC		03/28/2023	Jefferies		5,266	7,000	227	5.B FE
203372-AX-5	COMMSCOPE INC		03/28/2023	Jefferies		5,714	7,000	61	4.B FE
20337Y-AA-5	COMMSCOPE TECHNOLOGIES LLC		03/28/2023	Various		6,537	7,000	106	5.A FE
20338H-AB-9	COMMSCOPE TECHNOLOGIES LLC		01/26/2023	MITSUBISHI UFJ SECURITIES		15,150	20,000	375	5.A FE
20338Q-AA-1	COMMSCOPE INC		03/28/2023	Jefferies		5,674	7,000	106	5.A FE
20338Q-AD-5	COMMSCOPE INC		03/28/2023	Various		6,631	7,000	77	4.B FE
205768-AS-3	COMSTOCK RESOURCES INC		03/28/2023	Jefferies		10,614	12,000	114	4.A FE
20679L-AB-7	CONDUENT BUSINESS SERVICES LLC		03/07/2023	Various		12,224	15,000	314	4.A FE
222070-AE-4	COTY INC		03/28/2023	Jefferies		6,708	7,000	147	3.B FE
226373-AQ-1	CRESTWOOD MIDSTREAM PARTNERS LP		02/08/2023	GOLDMAN		1,907	2,000	31	3.C FE
226373-AT-5	CRESTWOOD MIDSTREAM PARTNERS LP		01/24/2023	WELLS FARGO SECURITIES LLC		62,000	62,000	43	3.C FE
22822V-BA-8	CROWN CASTLE INC		01/10/2023	Various		449,166	450,000	26	2.B FE
23345M-AA-5	DT MIDSTREAM INC		03/28/2023	Jefferies		6,113	7,000	73	3.A FE
23918K-AT-5	DAVITA INC		03/28/2023	Jefferies		18,528	24,000	167	4.A FE
25461L-AA-0	DIRECTV FINANCING LLC		03/28/2023	Various		84,068	93,000	2,374	3.B FE
25470M-AG-4	DISH NETWORK CORP		03/28/2023	Various		73,744	75,000	2,636	4.A FE
25470X-AW-5	DISH DBS CORP		03/28/2023	Various		31,347	37,000	758	4.C FE
25470X-BE-4	DISH DBS CORP		03/28/2023	Jefferies		10,067	13,000	204	4.A FE

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26885B-AH-3	EQM MIDSTREAM PARTNERS LP		03/28/2023	Various		55,622	57,000	374	3.C FE
26885B-AK-6	EQM MIDSTREAM PARTNERS LP		03/28/2023	Various		10,132	12,000	100	3.C FE
28035Q-AA-0	EDGEWELL PERSONAL CARE CO		03/28/2023	Various		6,619	7,000	112	3.C FE
28470R-AH-5	CAESARS ENTERTAINMENT INC		03/28/2023	Various		61,646	62,000	382	4.A FE
29250N-AZ-8	ENBRIDGE INC	C	03/22/2023	CIBC OPPENHEIMER		222,075	250,000	2,799	2.A FE
29254B-AA-5	ENCINO ACQUISITION PARTNERS HOLDINGS LLC		03/01/2023	UBS SECURITIES LLC		13,163	15,000	432	4.B FE
29261A-AA-8	ENCOMPASS HEALTH CORP		03/28/2023	Jefferies		11,120	12,000	76	4.A FE
29261A-AB-6	ENCOMPASS HEALTH CORP		02/08/2023	GOLDMAN		1,817	2,000	2	4.A FE
29261A-AE-0	ENCOMPASS HEALTH CORP		03/29/2023	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		17,300	20,000	463	4.A FE
29272W-AD-1	ENERGIZER HOLDINGS INC		03/28/2023	Various		72,802	84,000	1,359	4.B FE
29365B-AA-1	ENTEGRIS ESCROW CORP		03/28/2023	Jefferies		4,649	5,000	109	2.C FE
29379V-CC-5	ENTERPRISE PRODUCTS OPERATING LLC		01/03/2023	JP Morgan Securities LLC		449,519	450,000	0	2.A FE
345397-B2-8	FORD MOTOR CREDIT COMPANY LLC		01/04/2023	BARCLAYS CAPITAL INC FIXED INC		182,500	200,000	994	3.A FE
35906A-BE-7	FRONTIER COMMUNICATIONS HOLDINGS LLC		03/28/2023	Various		6,311	7,000	172	4.B FE
35906A-BF-4	FRONTIER COMMUNICATIONS HOLDINGS LLC		03/28/2023	Various		32,560	37,000	583	4.B FE
36166T-AB-6	GCI LLC		01/24/2023	NATL FINANCIAL SERVICES CORP (NFS)		26,550	30,000	400	4.C FE
36168Q-AL-8	GFL ENVIRONMENTAL INC	C	03/28/2023	Jefferies		15,922	18,000	101	4.C FE
364760-AP-3	GAP INC		02/08/2023	GOLDMAN		1,567	2,000	26	4.A FE
37185L-AM-4	GENESIS ENERGY LP		03/28/2023	Various		11,625	12,000	168	4.B FE
37185L-AN-2	GENESIS ENERGY LP		01/18/2023	WELLS FARGO SECURITIES LLC		38,000	38,000	0	4.B FE
382550-BN-0	GOODYEAR TIRE & RUBBER CO		03/28/2023	Various		6,069	7,000	59	3.C FE
382550-BR-1	GOODYEAR TIRE & RUBBER CO		03/22/2023	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		59,038	70,000	408	3.C FE
389284-AA-8	GRAY TELEVISION INC		03/28/2023	Various		28,694	32,000	537	4.B FE
398433-AP-7	GRIFFON CORP		03/28/2023	Various		29,565	32,000	106	4.C FE
402635-AQ-9	GULFPORT ENERGY OPERATING CORP		01/31/2023	UBS SECURITIES LLC		29,850	30,000	407	4.A FE
410345-AQ-5	HANESBRANDS INC		02/10/2023	BANC OF AMERICA/FIXED INCOME		21,000	21,000	0	4.A FE
42704L-AA-2	HERC HOLDINGS INC		03/28/2023	Jefferies		6,619	7,000	65	4.A FE
428040-DA-4	HERTZ CORP		01/31/2023	MORGAN STANLEY & COMPANY		31,238	35,000	274	4.B FE
428040-DB-2	HERTZ CORP		03/28/2023	Various		5,706	7,000	102	4.B FE
428104-AA-1	HESS MIDSTREAM OPERATIONS LP		03/28/2023	Jefferies		9,310	10,000	149	3.A FE
431318-AS-3	HILCORP ENERGY I LP		03/28/2023	Jefferies		6,605	7,000	164	3.C FE
432833-AJ-0	HILTON DOMESTIC OPERATING COMPANY INC		03/28/2023	Various		6,158	7,000	98	3.B FE
436440-AP-6	HOLOGIC INC		03/28/2023	Various		11,480	13,000	88	3.B FE
444454-AF-9	HUGHES SATELLITE SYSTEMS CORP		03/28/2023	Jefferies		6,609	7,000	58	4.B FE
45174H-BD-8	IHEARTCOMMUNICATIONS INC		03/28/2023	Various		5,297	7,000	219	5.A FE
45174H-BE-6	IHEARTCOMMUNICATIONS INC		03/28/2023	Various		5,806	7,000	84	4.A FE
45258L-AA-5	IMOLA MERGER CORP		03/28/2023	Jefferies		6,101	7,000	111	3.C FE
45344L-AC-7	CRESCENT ENERGY FINANCE LLC		03/21/2023	Various		60,045	61,000	170	4.A FE
45824T-BC-8	INTELSAT JACKSON HOLDINGS SA	C	03/28/2023	Various		10,194	12,000	79	4.A FE
46284V-AF-8	IRON MOUNTAIN INC		03/28/2023	Various		6,229	7,000	49	3.C FE
46597B-AM-6	JPMMT 231 A4A - CMO/RMBS		01/10/2023	JP Morgan Securities LLC		1,477,969	1,500,000	6,250	1.A FE
49461M-AA-8	KINETIK HOLDINGS LP		03/28/2023	Jefferies		6,639	7,000	104	3.A FE
50168A-AB-6	LABL INC		03/28/2023	Jefferies		11,553	12,000	150	4.C FE
501797-AR-5	BATH & BODY WORKS INC		02/08/2023	GOLDMAN		2,050	2,000	23	3.B FE
513272-AD-6	LAMB WESTON HOLDINGS INC		03/28/2023	Various		6,290	7,000	37	3.C FE
52532X-AJ-4	LEIDOS INC		02/16/2023	B.A. Securities Inc.		297,891	300,000	0	2.C FE
527298-BR-3	LEVEL 3 FINANCING INC		02/08/2023	GOLDMAN		2,329	3,000	14	4.A FE
527298-BR-3	LEVEL 3 FINANCING INC		03/28/2023	Jefferies		7,833	15,000	158	4.A FE

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532457-CE-6	ELI LILLY AND CO		02/24/2023	Various		748,385	750,000	42	1.F FE
532457-CF-3	ELI LILLY AND CO		02/24/2023	Various		746,705	750,000	39	1.F FE
538034-AR-0	LIVE NATION ENTERTAINMENT INC		03/28/2023	Various		39,982	44,000	866	4.C FE
538034-AV-1	LIVE NATION ENTERTAINMENT INC		03/28/2023	Various		11,962	12,000	274	4.A FE
552953-CE-9	MGM RESORTS INTERNATIONAL		03/28/2023	Jefferies		9,846	10,000	168	4.A FE
552953-CF-6	MGM RESORTS INTERNATIONAL		03/28/2023	Jefferies		11,447	12,000	287	4.A FE
55760L-AA-5	MADISON IAQ LLC		03/28/2023	Various		44,532	52,000	386	4.C FE
55760L-AB-3	MADISON IAQ LLC		03/28/2023	Various		5,448	7,000	87	5.B FE
577081-BD-3	MATTEL INC		03/28/2023	Jefferies		4,935	5,000	86	3.A FE
57763R-AB-3	MAUSER PACKAGING SOLUTIONS HOLDING CO		03/28/2023	Various		262,930	263,000	164	4.B FE
58770A-AB-9	MBART 2023-1 A2 - ABS		01/18/2023	MITSUBISHI UFJ SECURITIES		99,997	100,000	0	1.A FE
58770A-AC-7	MBART 2023-1 A3 - ABS		01/18/2023	MITSUBISHI UFJ SECURITIES		149,982	150,000	0	1.A FE
591894-CE-8	METROPOLITAN EDISON CO		03/28/2023	BARCLAYS CAPITAL INC		299,583	300,000	0	2.A FE
59565J-AA-9	MIDAS OPCO HOLDINGS LLC		03/28/2023	Various		6,085	7,000	90	4.B FE
60337J-AA-4	MINERVA MERGER SUB INC		03/28/2023	Jefferies		5,523	7,000	104	5.B FE
606822-CS-1	MITSUBISHI UFJ FINANCIAL GROUP INC	C	02/15/2023	MORGAN STANLEY CO		300,000	300,000	0	1.G FE
61763K-BD-5	MSBAM 2014-C15 B - CMBS		03/07/2023	PPS		224,394	230,000	233	1.A
62482B-AA-0	MOZART DEBT MERGER SUB INC		03/28/2023	Various		49,601	58,000	759	4.A FE
62482B-AB-8	MOZART DEBT MERGER SUB INC		03/28/2023	Various		5,954	7,000	168	4.C FE
62886E-BA-5	NCR CORP		03/28/2023	Various		98,258	115,000	2,064	4.B FE
62929R-AC-2	NMG HOLDING COMPANY INC		03/28/2023	Various		6,466	7,000	284	5.A FE
62954H-AZ-1	NXP BV	C	03/15/2023	Deutsche Bank Securities, Inc.		719,438	750,000	7,185	2.B FE
63861C-AC-3	NATIONSTAR MORTGAGE HOLDINGS INC		03/28/2023	Various		5,972	7,000	88	4.B FE
651229-AW-6	NEWELL BRANDS INC		03/28/2023	Jefferies		9,497	10,000	221	3.B FE
651229-BC-9	NEWELL BRANDS INC		01/31/2023	Citigroup (SSB)		25,188	25,000	611	3.A FE
65249B-AA-7	NEWS CORP		03/28/2023	Jefferies		6,146	7,000	91	3.A FE
65336Y-AN-3	NEXSTAR MEDIA INC		03/28/2023	Jefferies		16,465	19,000	347	4.B FE
65343H-AA-9	NEXSTAR ESCROW INC		03/28/2023	Jefferies		6,462	7,000	66	4.B FE
65473P-AN-5	NISOURCE INC		03/21/2023	RBC CAPITAL MARKETS		751,065	750,000	0	2.B FE
655664-AT-7	NORDSTROM INC		03/28/2023	Various		18,950	25,000	496	3.A FE
670001-AE-6	NOVELIS CORP		03/28/2023	Various		6,259	7,000	42	3.C FE
670001-AG-1	NOVELIS CORP		03/28/2023	Various		6,287	7,000	76	3.C FE
67059T-AE-5	NUSTAR LOGISTICS LP		03/28/2023	Various		6,611	7,000	151	3.C FE
67116M-AC-5	OBX 23J1 A3 - CMO/RMBS		02/16/2023	B.A. Securities Inc.		720,469	750,000	2,063	1.A FE
674215-AL-2	CHORD ENERGY CORP		01/31/2023	Various		44,269	45,000	446	3.C FE
67421Q-AA-0	CRESTWOOD MIDSTREAM PARTNERS LP		01/31/2023	Citigroup (SSB)		43,910	43,000	1,156	3.C FE
682189-AQ-8	ON SEMICONDUCTOR CORP		02/22/2023	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		21,938	25,000	466	3.B FE
68245X-AH-2	1011778 BC UNLIMITED LIABILITY CO	C	03/28/2023	Various		6,389	7,000	39	3.B FE
68245X-AJ-8	1011778 BC UNLIMITED LIABILITY CO	C	03/28/2023	Jefferies		4,555	5,000	82	4.B FE
68389X-CM-5	ORACLE CORP		02/06/2023	Various		446,976	450,000	38	2.B FE
68389X-CN-3	ORACLE CORP		02/06/2023	Various		442,947	450,000	78	2.B FE
690732-AF-9	OWENS & MINOR INC		01/31/2023	BANC OF AMERICA/FIXED INCOME		28,613	35,000	534	4.B FE
69331C-AH-1	PG&E CORP		03/28/2023	Jefferies		6,487	7,000	73	3.C FE
69867D-AA-6	CLARIOS GLOBAL LP		03/28/2023	Various		6,943	7,000	147	4.A FE
69867D-AC-2	CLARIOS GLOBAL LP		03/28/2023	Various		6,980	7,000	200	5.A FE
71376L-AE-0	PERFORMANCE FOOD GROUP INC		03/28/2023	Various		15,907	18,000	108	4.B FE
72147K-AE-8	PILGRIMS PRIDE CORP		03/28/2023	Jefferies		9,834	10,000	0	2.C FE
723787-AV-9	PIONEER NATURAL RESOURCES CO		03/27/2023	WELLS FARGO SECURITIES LLC		299,853	300,000	0	2.A FE
737446-AP-9	POST HOLDINGS INC		03/28/2023	Jefferies		12,060	13,000	186	4.B FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
737446-AQ-7	POST HOLDINGS INC		03/28/2023	Jefferies		6,183	7,000	136	4.B FE
740212-AL-9	PRECISION DRILLING CORP	C	03/21/2023	Various		29,281	30,000	282	4.B FE
740212-AM-7	PRECISION DRILLING CORP	C	03/28/2023	Various		13,425	15,000	192	4.B FE
74166M-AF-3	PRIME SECURITY SERVICES BORROWER LLC		03/28/2023	Various		49,899	57,000	552	3.C FE
74841C-AA-9	ROCKET MORTGAGE LLC		03/28/2023	Jefferies		9,925	12,000	61	3.A FE
749571-AF-2	RHP HOTEL PROPERTIES LP		03/28/2023	Various		39,370	42,000	629	4.A FE
749571-AG-0	RHP HOTEL PROPERTIES LP		03/28/2023	Various		10,623	12,000	100	4.A FE
75513E-CR-0	RAYTHEON TECHNOLOGIES CORP		02/24/2023	Various		448,158	450,000	21	2.A FE
75606D-AQ-4	ANYWHERE REAL ESTATE GROUP LLC		03/28/2023	Jefferies		5,043	7,000	154	4.B FE
758750-AC-7	REGAL REXNORD CORP		01/09/2023	US BANCORP INVESTMENTS INC.		34,951	35,000	0	2.C FE
758750-AD-5	REGAL REXNORD CORP		01/09/2023	US BANCORP INVESTMENTS INC.		74,952	75,000	0	2.C FE
758750-AE-3	REGAL REXNORD CORP		01/09/2023	US BANCORP INVESTMENTS INC.		31,973	32,000	0	2.C FE
758750-AF-0	REGAL REXNORD CORP		01/09/2023	US BANCORP INVESTMENTS INC.		43,865	44,000	0	2.C FE
76174L-AA-1	PACTIV EVERGREEN GROUP ISSUER LLC		03/28/2023	Various		6,125	7,000	117	4.A FE
76774L-AB-3	RITCHIE BROS HOLDINGS INC		03/01/2023	GOLDMAN SACHS AND CO. LLC		21,000	21,000	0	3.B FE
76774L-AC-1	RITCHIE BROS HOLDINGS INC		03/01/2023	GOLDMAN SACHS AND CO. LLC		35,000	35,000	0	4.A FE
780153-BS-0	ROYAL CARIBBEAN CRUISES LTD		01/31/2023	MORGAN STANLEY & COMPANY		41,800	40,000	1,063	3.C FE
780153-BT-8	ROYAL CARIBBEAN CRUISES LTD		02/08/2023	MORGAN STANLEY & CO LLC		40,000	40,000	0	4.B FE
78410G-AD-6	SBA COMMUNICATIONS CORP		03/28/2023	Jefferies		13,778	15,000	73	3.B FE
78466C-AC-0	SS&C TECHNOLOGIES INC		03/28/2023	Various		12,409	13,000	60	4.B FE
78471R-AB-2	SRS DISTRIBUTION INC		03/28/2023	Jefferies		6,139	7,000	67	4.C FE
78471R-AD-8	SRS DISTRIBUTION INC		03/28/2023	Various		5,809	7,000	122	5.B FE
78573N-AF-9	SABRE GLBL INC		03/28/2023	Jefferies		6,386	7,000	95	4.C FE
81744K-AD-8	SEMT 232 A4 - CMO/RMBS		03/09/2023	JP Morgan Securities LLC		1,449,844	1,500,000	3,333	1.A FE
81749B-AD-3	SEMT 231 A4 - CMO/RMBS		01/18/2023	WELLS FARGO SECURITIES LLC		1,489,519	1,500,000	5,417	1.A FE
817565-CE-2	SERVICE CORPORATION INTERNATIONAL		03/28/2023	Jefferies		4,755	5,000	85	3.C FE
817565-CF-9	SERVICE CORPORATION INTERNATIONAL		03/28/2023	Various		118,424	142,000	1,366	3.C FE
817565-CG-7	SERVICE CORPORATION INTERNATIONAL		02/08/2023	GOLDMAN		1,731	2,000	19	3.C FE
829259-BA-7	SINCLAIR TELEVISION GROUP INC		03/28/2023	Various		5,453	7,000	84	3.C FE
82967N-BC-1	SIRIUS XM RADIO INC		03/28/2023	Various		75,742	82,000	321	3.C FE
82967N-BG-2	SIRIUS XM RADIO INC		03/28/2023	Jefferies		20,102	25,000	226	3.C FE
82967N-BJ-6	SIRIUS XM RADIO INC		03/28/2023	Jefferies		5,939	7,000	47	3.C FE
82967N-BM-9	SIRIUS XM RADIO INC		03/28/2023	Jefferies		3,770	5,000	16	3.C FE
83001A-AB-8	SIX FLAGS ENTERTAINMENT CORP		03/28/2023	Various		6,872	7,000	43	4.C FE
83001A-AC-6	SIX FLAGS ENTERTAINMENT CORP		03/28/2023	Jefferies		4,724	5,000	126	4.C FE
83545G-BD-3	SONIC AUTOMOTIVE INC		02/08/2023	Various		43,189	52,000	516	3.C FE
845467-AS-8	SOUTHWESTERN ENERGY CO		03/28/2023	Various		6,389	7,000	55	3.A FE
84762L-AV-7	SPECTRUM BRANDS INC		02/08/2023	Merril Lynch Pierce Fenner Smith		4,469	5,000	90	4.B FE
84762L-AW-5	SPECTRUM BRANDS INC		03/21/2023	Merril Lynch Pierce Fenner Smith		23,558	27,000	281	4.B FE
85172F-AM-1	ONEMAIN FINANCE CORP		03/28/2023	Various		12,507	13,000	112	3.B FE
85205T-AN-0	SPIRIT AEROSYSTEMS INC		03/28/2023	Various		7,511	7,000	205	3.C FE
85207U-AH-8	SPRINT LLC		02/08/2023	Various		42,989	42,000	243	3.A FE
85207U-AJ-4	SPRINT LLC		03/28/2023	Jefferies		5,141	5,000	48	3.A FE
852234-AP-8	BLOCK INC		03/28/2023	Jefferies		5,680	7,000	71	3.B FE
853496-AD-9	STANDARD BUILDING SOLUTIONS INC		03/28/2023	Jefferies		6,404	7,000	56	3.B FE
853496-AG-2	STANDARD BUILDING SOLUTIONS INC		03/28/2023	Various		5,934	7,000	52	3.B FE
855030-AN-2	STAPLES INC		03/28/2023	Jefferies		10,288	12,000	392	4.C FE
855030-AP-7	STAPLES INC		03/28/2023	Various		5,064	7,000	315	5.B FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
857691-AG-4	STATION CASINOS LLC		03/28/2023	Various		6,265	7,000	72	4.C FE
858912-AG-3	STERICYCLE INC		03/28/2023	Jefferies		4,294	5,000	40	3.C FE
86765L-AZ-0	SUNOCO LP		03/28/2023	Various		6,158	7,000	119	3.B FE
87470L-AD-3	TALLGRASS ENERGY PARTNERS LP		03/28/2023	Various		24,138	27,000	578	3.C FE
88023U-AH-4	TEMPUR SEALY INTERNATIONAL INC		03/28/2023	Various		10,360	12,000	209	3.A FE
88033G-CZ-1	TENET HEALTHCARE CORP		02/08/2023	Various		76,038	78,000	331	3.C FE
88033G-CZ-1	TENET HEALTHCARE CORP		03/28/2023	Various		24,906	26,000	294	3.C FE
88033G-DB-3	TENET HEALTHCARE CORP		03/28/2023	Jefferies		12,345	13,000	254	3.C FE
88033G-DH-0	TENET HEALTHCARE CORP		01/26/2023	WELLS FARGO SECURITIES LLC		139,125	150,000	867	3.C FE
88033G-DM-9	TENET HEALTHCARE CORP		03/28/2023	Various		11,574	13,000	165	3.C FE
88033G-DS-6	TENET HEALTHCARE CORP		03/28/2023	Various		11,674	12,000	106	4.A FE
89115A-2M-3	TORONTO-DOMINION BANK	C	01/03/2023	TORONTO DOMINION SECS USA INC		750,000	750,000	0	1.E FE
893647-BE-6	TRANSDIGM INC		03/28/2023	Various		12,870	13,000	102	4.A FE
893830-BX-6	TRANSOCEAN INC	C	03/28/2023	Various		72,370	71,000	97	4.C FE
89386M-AA-6	TRANSOCEAN TITAN FINANCING LTD	C	01/09/2023	MORGAN STANLEY & COMPANY		14,000	14,000	0	4.C FE
896818-AU-5	TRIUMPH GROUP INC		02/28/2023	GOLDMAN SACHS AND CO. LLC		27,000	27,000	0	5.A FE
90290M-AD-3	US FOODS INC		03/28/2023	Various		6,395	7,000	76	4.C FE
90353T-AE-0	UBER TECHNOLOGIES INC		03/28/2023	Various		7,117	7,000	76	4.B FE
90353T-AK-6	UBER TECHNOLOGIES INC		03/28/2023	Various		6,248	7,000	72	4.B FE
90932L-AG-2	UNITED AIRLINES INC		03/28/2023	Jefferies		6,569	7,000	128	3.B FE
911365-BG-8	UNITED RENTALS (NORTH AMERICA) INC		03/28/2023	Various		6,656	7,000	58	3.A FE
911365-BN-3	UNITED RENTALS (NORTH AMERICA) INC		03/28/2023	Jefferies		8,737	10,000	83	3.B FE
914906-AU-6	UNIVISION COMMUNICATIONS INC		03/28/2023	Jefferies		6,626	7,000	135	4.A FE
914906-AV-4	UNIVISION COMMUNICATIONS INC		03/28/2023	Jefferies		5,806	7,000	118	4.A FE
91879Q-AL-3	VAIL RESORTS INC		02/17/2023	WELLS FARGO SECURITIES, LLC		50,000	50,000	842	3.C FE
91911K-AN-2	BAUSCH HEALTH COMPANIES INC	C	02/08/2023	GOLDMAN		1,710	2,000	30	5.A FE
91911K-AP-7	BAUSCH HEALTH COMPANIES INC	C	03/28/2023	Various		5,552	7,000	159	6. FE
92660F-AK-0	VIDEOTRON LTD	C	02/08/2023	GOLDMAN		1,924	2,000	33	3.A FE
92735L-AA-0	CHESAPEAKE ENERGY CORP		03/28/2023	Various		51,289	52,000	1,155	3.B FE
92943G-AA-9	W R GRACE HOLDINGS LLC		03/28/2023	Various		5,744	7,000	90	4.C FE
92943G-AD-3	W R GRACE HOLDINGS LLC		03/28/2023	Jefferies		6,591	7,000	86	4.A FE
95081Q-AN-4	WESCO DISTRIBUTION INC		03/28/2023	Jefferies		12,061	12,000	230	3.B FE
983130-AV-7	WYNN LAS VEGAS LLC		03/28/2023	Various		45,462	47,000	1,007	4.B FE
983133-AB-5	WYNN RESORTS FINANCE LLC		02/08/2023	GOLDMAN		2,012	2,000	50	4.B FE
988498-AP-6	YUM! BRANDS INC		03/28/2023	Jefferies		6,316	7,000	148	3.C FE
98919V-AA-3	ZAYO GROUP HOLDINGS INC		02/08/2023	GOLDMAN		1,545	2,000	35	4.C FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						21,629,540	22,304,143	91,998	XXX
00076V-BG-4	ABG INTERMEDIATE HOLDINGS 2 LLC - TERM L		03/01/2023	Bank of America Merrill Lynch		315,261	320,062	0	4.B FE
00076V-BH-2	ABG INTERMEDIATE HOLDINGS 2 LLC - DELAYE		03/01/2023	Bank of America Merrill Lynch		103,364	104,938	0	4.B FE
03234T-AZ-1	AMWINS GROUP, INC. - INCREMENTAL TERM LO		02/10/2023	GOLDMAN		99,000	100,000	0	4.A FE
04009D-AA-2	ARETEC GROUP, INC. - INCREMENTAL TERM LO		03/08/2023	UBS		98,000	100,000	0	4.B FE
04686R-AB-9	ATHENAHEALTH, INC. - TERM LOAN B		01/13/2023	Various		12,319	12,319	0	4.B FE
10620U-AF-9	BRAZOS DELAWARE II, LLC - TERM LOAN B		02/01/2023	BZW SECS		118,800	120,000	0	4.A FE
12768E-AG-1	CAESARS ENTERTAINMENT, INC. - TERM LOAN		01/25/2023	JP Morgan		183,150	185,000	0	4.A FE
410346-AX-8	HANESBRANDS INC. - INITIAL TERM LOAN B		02/14/2023	MORGAN SECURITIES-FIXED INC		202,950	205,000	0	3.B FE
44988L-AH-0	IRB HOLDING CORP. - 2022 REPLACEMENT TER		02/09/2023	BZW SECS		173,303	175,000	0	4.B FE
57763T-AB-9	MAUSER PACKAGING SOLUTIONS HOLDING COMPA		01/30/2023	Bank of America Merrill Lynch		(98,500)	(100,000)	0	4.B FE
60877J-AG-7	MOMENTIVE PERFORMANCE MATERIALS GMBH - T		03/23/2023	JP Morgan		312,000	325,000	0	4.A FE
68371Y-AN-3	OPEN TEXT CORPORATION - TERM LOAN B	A	02/01/2023	BZW SECS		(1,237)	0	0	2.C FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
68764J-AD-3	ORYX MIDSTREAM SERVICES PERMIAN BASIN LL		01/27/2023	BZW SECS		99,250	100,000	0	3.B FE
81527C-AP-2	SEDGWICK CLAIMS MANAGEMENT SERVICES, INC		02/17/2023	Bank of America Merrill Lynch		198,000	200,000	0	4.B FE
89364M-BV-5	TRANSDIGM INC. - TRANCHE E TERM LOAN		01/25/2023	Various		420,729	420,729	0	4.A FE
89364M-BV-5	TRANSDIGM INC. - TRANCHE E TERM LOAN		03/01/2023	Various		(420,729)	(420,729)	0	4.A FE
89364M-BZ-6	TRANSDIGM INC. - TRANCHE I TERM LOAN		03/23/2023	DIRECT		360,724	360,724	0	4.A FE
90276D-AC-3	UGI ENERGY SERVICES, LLC - TERM LOAN B		02/16/2023	FREIMARK BLAIR & COMPANY, INC/		123,743	124,365	0	3.C FE
90351J-AH-7	UBER TECHNOLOGIES, INC. - TERM LOAN B		03/24/2023	DIRECT		129,675	130,000	0	3.C FE
99Z0R4-FI-2	FUGUE FINANCE LLC - TERM LOAN	C	01/25/2023	FEDERAL RESERVE BANK OF BOSTON		98,000	100,000	0	4.A FE
99Z0R6-VX-6	MAUSER PACKAGING SOLUTIONS HOLDING COMPA		01/30/2023	Bank of America Merrill Lynch		197,000	200,000	0	4.B FE
99Z0RB-FY-1	ROPER INDUSTRIAL PRODUCTS INVESTMENT COM		02/06/2023	UBS		96,500	100,000	0	4.B FE
L2465B-AS-5	FORMULA ONE HOLDINGS LIMITED - TERM LOAN	D	01/01/2023	GOLDMAN		(287,100)	(290,000)	0	3.B FE
L2465B-AS-5	FORMULA ONE HOLDINGS LIMITED - TERM LOAN	D	01/01/2023	GOLDMAN		287,100	290,000	0	3.B FE
N8232N-AE-7	NOURYON FINANCE B.V. - TERM LOAN B	D	03/03/2023	JP Morgan		123,750	125,000	0	4.B FE
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						2,945,052	2,987,408	0	XXX
2509999997. Total - Bonds - Part 3						38,208,375	38,881,185	123,239	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						38,208,375	38,881,185	123,239	XXX
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						0	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						0	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						0	XXX	0	XXX
6009999999 - Totals						38,208,375	XXX	123,239	XXX

STATEMENT AS OF MARCH 31, 2023 OF THE CITIZENS INSURANCE COMPANY OF AMERICA

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
36179W-BY-3	G2 MA7255 - RMBS		03/01/2023	Paydown		25,540	25,540	26,528	26,618	0	(1,078)	0	(1,078)	0	25,540	0	0	0	107	03/20/2051	1.A
36179X-H2-5	G2 MA8349 - RMBS		03/01/2023	Paydown		5,565	5,565	5,571	5,571	0	(6)	0	(6)	0	5,565	0	0	0	51	10/20/2052	1.A
38376M-R5-8	GNR 2017-059 PL - CMO/RMBS		03/01/2023	Paydown		27,886	27,886	28,710	28,428	0	(542)	0	(542)	0	27,886	0	0	0	151	04/20/2046	1.A
38380T-B7-0	GNR 2017-107 T - CMO/RMBS		03/01/2023	Paydown		34,320	34,320	35,001	34,597	0	(276)	0	(276)	0	34,320	0	0	0	169	01/20/2047	1.A
38380T-PZ-3	GNR 2016-173 CT - CMO/RMBS		03/01/2023	Paydown		12,616	12,616	12,762	12,646	0	(30)	0	(30)	0	12,616	0	0	0	64	10/20/2045	1.A
38382A-NY-7	GNR 2019-125 EA - CMO/RMBS		03/01/2023	Paydown		23,585	23,585	23,486	23,377	0	208	0	208	0	23,585	0	0	0	85	10/20/2049	1.A
38382W-DR-5	GNR 2021-117 PC - CMO/RMBS		03/01/2023	Paydown		29,053	29,053	29,579	29,505	0	(453)	0	(453)	0	29,053	0	0	0	102	07/20/2051	1.A
0109999999. Subtotal - Bonds - U.S. Governments						158,565	158,565	161,637	160,741	0	(2,176)	0	(2,176)	0	158,565	0	0	0	729	XXX	XXX
97705M-SD-8	WISCONSIN ST		01/26/2023	Adjustment		341,912	340,000	342,526	341,929	0	(17)	0	(17)	0	341,912	0	0	0	1,474	05/01/2033	1.B FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						341,912	340,000	342,526	341,929	0	(17)	0	(17)	0	341,912	0	0	0	1,474	XXX	XXX
258147-QU-4	DORCHESTER CNTY S C		01/17/2023	Call @ 100.00		1,500,000	1,500,000	1,510,935	1,500,000	0	0	0	0	0	1,500,000	0	0	0	17,575	05/01/2029	1.B FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						1,500,000	1,500,000	1,510,935	1,500,000	0	0	0	0	0	1,500,000	0	0	0	17,575	XXX	XXX
196479-C3-1	COLORADO HSG & FIN AUTH		03/01/2023	Call @ 100.00		41,969	41,969	41,969	41,969	0	0	0	0	0	41,969	0	0	0	259	09/01/2047	1.A FE
196480-GG-6	COLORADO HSG & FIN AUTH		03/01/2023	Paydown		30,824	30,824	30,718	30,725	0	99	0	99	0	30,824	0	0	0	118	04/01/2050	1.A FE
196480-K3-0	COLORADO HSG & FIN AUTH		03/01/2023	Call @ 100.00		4,590	4,590	4,590	4,590	0	0	0	0	0	4,590	0	0	0	36	10/01/2052	1.A FE
196480-N7-8	COLORADO HSG & FIN AUTH		03/01/2023	Call @ 100.00		644	644	644	644	0	0	0	0	0	644	0	0	0	9	03/01/2053	1.A FE
3128M9-CT-7	FH G06982 - RMBS		03/01/2023	Paydown		11,120	11,120	11,524	11,533	0	(413)	0	(413)	0	11,120	0	0	0	88	04/01/2042	1.A
3128MJ-WB-2	FH G08641 - RMBS		03/01/2023	Paydown		1,685	1,685	1,739	1,767	0	(82)	0	(82)	0	1,685	0	0	0	10	05/01/2045	1.A
3128MJ-WV-8	FH G08659 - RMBS		03/01/2023	Paydown		4,466	4,466	4,439	4,422	0	44	0	44	0	4,466	0	0	0	27	08/01/2045	1.A
3128MJ-XE-5	FH G08676 - RMBS		03/01/2023	Paydown		22,077	22,077	22,701	23,089	0	(1,012)	0	(1,012)	0	22,077	0	0	0	120	11/01/2045	1.A
3128MJ-ZB-9	FH G08737 - RMBS		03/01/2023	Paydown		43,331	43,331	43,772	43,949	0	(617)	0	(617)	0	43,331	0	0	0	215	12/01/2046	1.A
3128MJ-ZF-0	FH G08741 - RMBS		03/01/2023	Paydown		9,496	9,496	9,486	9,486	0	11	0	11	0	9,496	0	0	0	48	01/01/2047	1.A
3128P8-E8-0	FH C91959 - RMBS		03/01/2023	Paydown		9,624	9,624	9,291	9,110	0	515	0	515	0	9,624	0	0	0	49	11/01/2037	1.A
3132AE-J7-2	FH ZT2086 - RMBS		03/01/2023	Paydown		14,207	14,207	14,545	15,443	0	(1,236)	0	(1,236)	0	14,207	0	0	0	80	06/01/2049	1.A
3132DN-T8-6	FH SD1475 - RMBS		03/01/2023	Paydown		25,079	25,079	25,068	25,067	0	13	0	13	0	25,079	0	0	0	176	08/01/2052	1.A
3132DN-YG-2	FH SD1611 - RMBS		03/01/2023	Paydown		6,920	6,920	6,903	6,903	0	17	0	17	0	6,920	0	0	0	61	10/01/2052	1.A
3132DP-GG-7	FH SD1999 - RMBS		03/01/2023	Paydown		5,517	5,517	5,551	0	0	(34)	0	(34)	0	5,517	0	0	0	23	12/01/2052	1.A
3132DV-3J-2	FH SD8001 - RMBS		03/01/2023	Paydown		7,013	7,013	7,185	7,613	0	(600)	0	(600)	0	7,013	0	0	0	40	07/01/2049	1.A
3132DV-3N-3	FH SD8005 - RMBS		03/01/2023	Paydown		17,635	17,635	18,084	19,244	0	(1,609)	0	(1,609)	0	17,635	0	0	0	97	08/01/2049	1.A
3132DV-4V-4	FH SD8036 - RMBS		03/01/2023	Paydown		9,020	9,020	9,157	9,362	0	(342)	0	(342)	0	9,020	0	0	0	44	01/01/2050	1.A
3132DW-FJ-7	FH-SD8269 - RMBS		03/01/2023	Paydown		23,353	23,353	23,441	23,440	0	(87)	0	(87)	0	23,353	0	0	0	235	10/01/2052	1.A
3132GR-L6-6	FH Q06349 - RMBS		03/01/2023	Paydown		18,596	18,596	19,050	19,035	0	(438)	0	(438)	0	18,596	0	0	0	122	02/01/2042	1.A
3132VN-3M-3	FH Q62603 - RMBS		03/01/2023	Paydown		4,980	4,980	5,087	5,264	0	(284)	0	(284)	0	4,980	0	0	0	28	12/01/2048	1.A
3132WH-5N-1	FH Q44452 - RMBS		03/01/2023	Paydown		13,973	13,973	14,021	14,043	0	(70)	0	(70)	0	13,973	0	0	0	69	11/01/2046	1.A
3132WK-Q8-4	FH Q45878 - RMBS		03/01/2023	Paydown		39,276	39,276	38,929	38,787	0	489	0	489	0	39,276	0	0	0	156	12/01/2046	1.A
3133BD-NG-6	FH QE3991 - RMBS		03/01/2023	Paydown		16,202	16,202	16,159	16,160	0	43	0	43	0	16,202	0	0	0	136	05/01/2052	1.A
3133KL-A9-8	FH RA4532 - RMBS		03/01/2023	Paydown		50,889	50,889	52,869	53,028	0	(2,139)	0	(2,139)	0	50,889	0	0	0	257	02/01/2051	1.A
3133KL-H2-6	FH RA4749 - RMBS		03/01/2023	Paydown		39,378	39,378	40,651	40,811	0	(1,433)	0	(1,433)	0	39,378	0	0	0	163	03/01/2051	1.A
3133KP-MD-7	FH RA7556 - RMBS		03/01/2023	Paydown		73,465	73,465	74,435	74,396	0	(931)	0	(931)	0	73,465	0	0	0	573	06/01/2052	1.A
3133KP-Q7-6	FH RA7678 - RMBS		03/01/2023	Paydown		13,119	13,119	13,235	13,231	0	(112)	0	(112)	0	13,119	0	0	0	94	07/01/2052	1.A
3133KQ-EV-4	FH RA8248 - RMBS		03/01/2023	Paydown		26,045	26,045	26,130	26,130	0	(86)	0	(86)	0	26,045	0	0	0	195	11/01/2052	1.A
3133KQ-GM-2	FH RA8304 - RMBS		03/01/2023	Paydown		72,398	72,398	73,167	0	0	(769)	0	(769)	0	72,398	0	0	0	475	12/01/2052	1.A
3133TH-V7-9	FHR 2113 QG - CMO/RMBS		03/01/2023	Paydown		6,513	6,513	6,548	6,529	0	(16)	0	(16)	0	6,513	0	0	0	66	01/15/2029	1.A
3133XP-KG-8	FEDERAL HOME LOAN BANKS		03/10/2023	Maturity @ 100.00		550,021	550,000	590,149	550,777	0	(756)	0	(756)	0	550,021	0	0	0	12,904	03/10/2023	1.A
3136A5-N2-8	FNR 2012-53 EL - CMO/RMBS		03/01/2023	Paydown		63,012	63,012	65,005	63,233	0	(221)	0	(221)	0	63,012	0	0	0	348	05/25/2027	1.A
3136A8-LL-2	FNR 2012-93 TY - CMO/RMBS		03/01/2023	Paydown		9,203	9,203	8,674	8,597	0	606	0	606	0	9,203	0	0	0	37	06/25/2042	1.A

STATEMENT AS OF MARCH 31, 2023 OF THE CITIZENS INSURANCE COMPANY OF AMERICA

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3136AH-H9-4	FNR 2013-130 A - CMO/RMBS		03/01/2023	Paydown		4,424	4,424	4,383	4,374	0	50	0	50	0	4,424	0	0	0	17	01/25/2044	1.A
3136AR-PP-7	FNR 2016-11 LA - CMO/RMBS		03/01/2023	Paydown		21,648	21,648	21,766	21,701	0	(53)	0	(53)	0	21,648	0	0	0	105	05/25/2042	1.A
3136B1-LV-4	FNR 2018-24 VD - CMO/RMBS		03/01/2023	Paydown		54,301	54,301	54,776	54,406	0	(104)	0	(104)	0	54,301	0	0	0	317	04/25/2031	1.A
3136B5-QE-8	FNR 2019-45 CL - CMO/RMBS		03/01/2023	Paydown		1,652	1,652	1,652	1,658	0	(6)	0	(6)	0	1,652	0	0	0	8	08/25/2049	1.A
3136BA-P3-2	FNR 2020-43 BY - CMO/RMBS		03/01/2023	Paydown		16,805	16,805	17,210	17,240	0	(434)	0	(434)	0	16,805	0	0	0	55	10/25/2048	1.A
3136BG-UX-7	FNR 2021-61 LA - CMO/RMBS		03/01/2023	Paydown		34,134	34,134	35,595	35,444	0	(1,311)	0	(1,311)	0	34,134	0	0	0	149	09/25/2051	1.A
3136BP-LQ-2	FNR 2022-85 BA - CMO/RMBS		03/01/2023	Paydown		122,528	122,528	122,411	122,411	0	117	0	117	0	122,528	0	0	0	1,089	08/25/2047	1.A
3136BP-RJ-2	FNR 2022-84 A - CMO/RMBS		03/01/2023	Paydown		61,034	61,034	61,683	61,673	0	(638)	0	(638)	0	61,034	0	0	0	559	02/25/2045	1.A
3137A3-H7-7	FHR 3751 HB - CMO/RMBS		03/01/2023	Paydown		53,111	53,111	53,111	53,048	0	63	0	63	0	53,111	0	0	0	299	11/15/2025	1.A
3137A7-KX-7	FHR 3826 BK - CMO/RMBS		03/01/2023	Paydown		20,461	20,461	21,513	20,608	0	(146)	0	(146)	0	20,461	0	0	0	100	03/15/2026	1.A
3137AU-KR-9	FHR 4102 BC - CMO/RMBS		03/01/2023	Paydown		72,288	72,288	75,269	72,752	0	(464)	0	(464)	0	72,288	0	0	0	371	08/15/2027	1.A
3137F7-JJ-5	FHR 5057 GA - CMBS/CMO/RMBS		03/01/2023	Paydown		31,509	31,509	32,634	32,492	0	(983)	0	(983)	0	31,509	0	0	0	102	12/25/2050	1.A
3137F7-MW-2	FHR 5050 CP - CMO/RMBS		03/01/2023	Paydown		28,982	28,982	30,086	29,937	0	(956)	0	(956)	0	28,982	0	0	0	94	12/25/2050	1.A
3137F9-GM-7	FHR 5074 KP - CMO/RMBS		03/01/2023	Paydown		24,959	24,959	25,842	25,726	0	(767)	0	(767)	0	24,959	0	0	0	81	02/25/2051	1.A
3137FL-3C-6	FHR 4863 HP - CMO/RMBS		03/01/2023	Paydown		14,149	14,149	14,282	14,488	0	(338)	0	(338)	0	14,149	0	0	0	52	03/15/2049	1.A
3137FL-A3-8	FHR 4875 DA - CMO/RMBS		03/01/2023	Paydown		19,390	19,390	19,660	19,774	0	(384)	0	(384)	0	19,390	0	0	0	121	07/15/2048	1.A
3137FL-W5-9	FHR 4881 AK - CMO/RMBS		03/01/2023	Paydown		3,806	3,806	3,882	4,027	0	(221)	0	(221)	0	3,806	0	0	0	23	02/15/2048	1.A
3137FM-2E-1	FHR 4891 PB - CMO/RMBS		03/01/2023	Paydown		9,643	9,643	9,829	10,233	0	(590)	0	(590)	0	9,643	0	0	0	56	06/15/2049	1.A
3137FN-FS-4	FHR 4911 LB - CMO/RMBS		03/01/2023	Paydown		95,983	95,983	97,798	98,711	0	(2,728)	0	(2,728)	0	95,983	0	0	0	480	08/25/2049	1.A
3137FY-TN-6	FHR 5096 C - CMO/RMBS		03/01/2023	Paydown		22,220	22,220	21,894	21,862	0	358	0	358	0	22,220	0	0	0	57	04/25/2051	1.A
3137H6-XY-6	FHR 5213 JM - CMO/RMBS		03/01/2023	Paydown		44,794	44,794	45,354	45,306	0	(512)	0	(512)	0	44,794	0	0	0	247	09/25/2051	1.A
3137H8-HX-2	FHR 5248 HB - CMO/RMBS		03/01/2023	Paydown		29,954	29,954	30,398	30,373	0	(418)	0	(418)	0	29,954	0	0	0	264	08/25/2052	1.A
3137H8-K8-3	FHR 5249 AB - CMO/RMBS		03/01/2023	Paydown		20,312	20,312	20,290	20,289	0	23	0	23	0	20,312	0	0	0	156	11/25/2051	1.A
3137H9-DC-0	FHR 5270 AB - CMO/RMBS		03/01/2023	Paydown		56,719	56,719	56,595	56,596	0	124	0	124	0	56,719	0	0	0	505	01/25/2049	1.A
31397S-C5-1	FNR 2011-36 DB - CMO/RMBS		03/01/2023	Paydown		126,333	126,333	126,215	126,105	0	228	0	228	0	126,333	0	0	0	666	05/25/2026	1.A
31397U-ZB-8	FNR 2011-58 AL - CMO/RMBS		03/01/2023	Paydown		110,414	110,414	113,174	110,698	0	(285)	0	(285)	0	110,414	0	0	0	638	07/25/2026	1.A
31403D-AP-4	FN 745314 - RMBS		03/01/2023	Paydown		4,378	4,378	4,373	4,373	0	6	0	6	0	4,378	0	0	0	29	05/01/2034	1.A
3140EV-VF-1	FN BC1513 - RMBS		03/01/2023	Paydown		120,052	120,052	120,859	120,881	0	(829)	0	(829)	0	120,052	0	0	0	590	08/01/2046	1.A
3140F0-JJ-4	FN BC4764 - RMBS		03/01/2023	Paydown		43,807	43,807	44,173	44,350	0	(544)	0	(544)	0	43,807	0	0	0	208	10/01/2046	1.A
3140FX-C7-5	FN BF0093 - RMBS		03/01/2023	Paydown		30,334	30,334	31,254	32,636	0	(2,302)	0	(2,302)	0	30,334	0	0	0	156	05/01/2056	1.A
3140HA-XB-1	FN BJ8773 - RMBS		03/01/2023	Paydown		3,382	3,382	3,399	3,440	0	(58)	0	(58)	0	3,382	0	0	0	17	09/01/2049	1.A
3140J7-XA-8	FN BM3372 - CMBS/RMBS		03/01/2023	Paydown		3,970	3,970	4,240	4,303	0	(333)	0	(333)	0	3,970	0	0	0	23	01/01/2028	1.A
3140JP-M9-3	FN BN6683 - RMBS		03/01/2023	Paydown		15,521	15,521	15,922	16,681	0	(1,160)	0	(1,160)	0	15,521	0	0	0	90	06/01/2049	1.A
3140L0-D8-7	FN BR1926 - RMBS		03/01/2023	Paydown		12,844	12,844	13,282	13,271	0	(427)	0	(427)	0	12,844	0	0	0	43	01/01/2051	1.A
3140MA-T7-9	FN BU8673 - RMBS		03/01/2023	Paydown		6,290	6,290	6,246	6,247	0	44	0	44	0	6,290	0	0	0	41	05/01/2052	1.A
3140Q7-SL-2	FN CA0522 - RMBS		03/01/2023	Paydown		7,714	7,714	7,601	7,505	0	209	0	209	0	7,714	0	0	0	39	10/01/2047	1.A
3140QG-5K-9	FN CA8949 - RMBS		03/01/2023	Paydown		35,590	35,590	36,736	36,804	0	(1,214)	0	(1,214)	0	35,590	0	0	0	172	02/01/2051	1.A
3140QG-NQ-6	FEDERAL NATIONAL MORTGAGE ASSOCIATION -		03/01/2023	Paydown		28,144	28,144	29,217	29,307	0	(1,163)	0	(1,163)	0	28,144	0	0	0	117	01/01/2051	1.A
3140QG-RN-9	FN CA8592 - RMBS		03/01/2023	Paydown		30,460	30,460	31,678	31,684	0	(1,224)	0	(1,224)	0	30,460	0	0	0	116	01/01/2051	1.A
3140QG-UM-7	FN CA8687 - RMBS		03/01/2023	Paydown		19,965	19,965	20,065	20,063	0	(98)	0	(98)	0	19,965	0	0	0	57	01/01/2051	1.A
3140QP-EY-9	FN CB3750 - RMBS		03/01/2023	Paydown		20,471	20,471	20,882	20,867	0	(396)	0	(396)	0	20,471	0	0	0	153	06/01/2052	1.A
3140QP-H2-6	FN CB3848 - RMBS		03/01/2023	Paydown		34,869	34,869	34,101	34,111	0	758	0	758	0	34,869	0	0	0	251	06/01/2052	1.A
3140QP-PY-7	FN CB4038 - RMBS		03/01/2023	Paydown		24,127	24,127	24,157	24,158	0	(30)	0	(30)	0	24,127	0	0	0	170	06/01/2052	1.A
3140QP-RK-5	FN CB4089 - RMBS		03/01/2023	Paydown		15,228	15,228	15,072	15,074	0	154	0	154	0	15,228	0	0	0	110	07/01/2052	1.A
3140XA-2W-1	FN FM7088 - RMBS		03/01/2023	Paydown		57,275	57,275	59,459	59,467	0	(2,192)	0	(2,192)	0	57,275	0	0	0	190	05/01/2051	1.A
3140XA-GK-2	FN FM6501 - RMBS		03/01/2023	Paydown		59,299	59,299	61,023	61,566	0	(2,267)	0	(2,267)	0	59,299	0	0	0	232	03/01/2051	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3140XB-2Z-2	FN FM7991 - RMBS		03/01/2023	Paydown		51,701	51,701	53,967	53,879	0	(2,178)	0	(2,178)	0	51,701	0	0	0	246	07/01/2051	1.A
3140XB-X7-0	FN FM7901 - RMBS		03/01/2023	Paydown		21,624	21,624	22,581	22,541	0	(917)	0	(917)	0	21,624	0	0	0	90	07/01/2051	1.A
3140XC-B8-0	FN FM8162 - RMBS		03/01/2023	Paydown		24,385	24,385	25,558	25,562	0	(1,177)	0	(1,177)	0	24,385	0	0	0	115	07/01/2051	1.A
3140XC-JP-4	FN FM8369 - RMBS		03/01/2023	Paydown		47,910	47,910	49,976	49,926	0	(2,016)	0	(2,016)	0	47,910	0	0	0	232	08/01/2051	1.A
3140XG-U3-1	FN FS1501 - RMBS		03/01/2023	Paydown		15,493	15,493	15,658	15,678	0	(185)	0	(185)	0	15,493	0	0	0	95	08/01/2051	1.A
3140XH-WC-7	FN FS2442 - RMBS		03/01/2023	Paydown		15,319	15,319	15,400	15,398	0	(79)	0	(79)	0	15,319	0	0	0	108	07/01/2052	1.A
3140XJ-X8-1	FN FS3402 - RMBS		03/01/2023	Paydown		1,118	1,118	1,111	0	0	7	0	7	0	1,118	0	0	0	5	11/01/2052	1.A
31418C-CP-7	FN MA2777 - RMBS		03/01/2023	Paydown		18,592	18,592	18,284	18,010	0	582	0	582	0	18,592	0	0	0	104	10/01/2046	1.A
31418C-T9-5	FN MA3275 - RMBS		03/01/2023	Paydown		52,338	52,338	51,439	50,914	0	1,424	0	1,424	0	52,338	0	0	0	257	02/01/2048	1.A
31418D-2N-1	FN MA4380 - RMBS		03/01/2023	Paydown		27,397	27,397	28,763	28,971	0	(1,574)	0	(1,574)	0	27,397	0	0	0	133	07/01/2051	1.A
31418D-C6-7	FN MA3692 - RMBS		03/01/2023	Paydown		7,494	7,494	7,663	8,095	0	(601)	0	(601)	0	7,494	0	0	0	46	07/01/2049	1.A
31418D-YC-0	FN MA4306 - RMBS		03/01/2023	Paydown		21,369	21,369	22,020	22,061	0	(692)	0	(692)	0	21,369	0	0	0	87	04/01/2051	1.A
31418D-Z8-8	FN MA4366 - RMBS		03/01/2023	Paydown		28,245	28,245	29,353	29,320	0	(1,075)	0	(1,075)	0	28,245	0	0	0	109	06/01/2041	1.A
54627D-EF-4	LOUISIANA HSG CORP SINGLE FAMILY MTG REV		03/01/2023	Call @ 100.00		12,236	12,236	12,236	12,236	0	0	0	0	0	12,236	0	0	0	38	03/01/2041	1.A FE
57419R-GH-2	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		03/01/2023	Call @ 100.00		8,582	8,582	8,582	8,582	0	0	0	0	0	8,582	0	0	0	48	07/01/2043	1.A FE
60416Q-GX-6	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		03/01/2023	Call @ 100.00		23,111	23,111	23,111	23,111	0	0	0	0	0	23,111	0	0	0	89	10/01/2047	1.A FE
60416Q-HX-5	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		03/01/2023	Call @ 100.00		24,422	24,422	24,422	24,422	0	0	0	0	0	24,422	0	0	0	105	06/01/2050	1.A FE
60416Q-HY-3	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		03/01/2023	Call @ 100.00		44,434	44,434	44,434	44,434	0	0	0	0	0	44,434	0	0	0	113	09/01/2050	1.A FE
60416Q-HZ-0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		03/01/2023	Call @ 100.00		22,009	22,009	22,009	22,009	0	0	0	0	0	22,009	0	0	0	54	12/01/2050	1.A FE
60416Q-JA-3	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		03/01/2023	Call @ 100.00		5,336	5,336	5,336	5,336	0	0	0	0	0	5,336	0	0	0	16	02/01/2051	1.A FE
60416Q-JC-9	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		03/01/2023	Call @ 100.00		17,967	17,967	17,967	17,967	0	0	0	0	0	17,967	0	0	0	75	09/01/2051	1.A FE
60416Q-JE-5	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		03/01/2023	Paydown		22,649	22,649	22,649	22,649	0	0	0	0	0	22,649	0	0	0	232	10/01/2052	1.A FE
60637B-B6-6	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		03/01/2023	Call @ 100.00		14,166	14,166	14,166	14,166	0	0	0	0	0	14,166	0	0	0	59	11/01/2050	1.B FE
641279-NX-8	NEVADA HSG DIV SINGLE FAMILY MTG REV		03/01/2023	Paydown		13,706	13,706	13,706	13,706	0	0	0	0	0	13,706	0	0	0	35	11/01/2044	1.B FE
677377-2P-7	OHIO HSG FIN AGY SINGLE FAMILY MTG REV		02/01/2023	Call @ 100.00		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	22	11/01/2041	1.A FE
684907-WN-4	ORANGE CNTY FLA HSG FIN AUTH HOMEOWNER R		03/01/2023	Call @ 100.00		1,524	1,524	1,524	1,524	0	0	0	0	0	1,524	0	0	0	4	09/01/2050	1.A FE
880461-MJ-4	TENNESSEE HOUSING DEVELOPMENT AGENCY		01/03/2023	Call @ 100.00		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	71	01/01/2027	1.B FE
88275F-SH-3	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		03/01/2023	Call @ 100.00		7,255	7,255	7,255	7,255	0	0	0	0	0	7,255	0	0	0	24	03/01/2036	1.B FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						3,521,295	3,521,274	3,605,121	3,484,842	0	(43,375)	0	(43,375)	0	3,521,295	0	0	0	29,385	XXX	XXX
00253X-AA-9	AADVANTAGE LOYALTY IP LTD		01/01/2023	Various		0	0	0	(83)	83	0	0	83	0	0	0	0	0	0	04/20/2026	3.B FE
013817-AW-1	HOWMET AEROSPACE INC		03/28/2023	Call @ 100.00		16,126	16,000	16,000	16,000	0	0	0	0	0	16,000	0	0	0	18	10/01/2024	3.A FE
02406P-AU-4	AMERICAN AXLE & MANUFACTURING INC		03/08/2023	Various		65,510	70,000	64,826	64,955	0	186	0	186	0	65,141	0	369	369	1,959	04/01/2027	4.B FE
03027W-AJ-1	AMTT 2013-2A 2A - RMBS		03/15/2023	Call @ 100.00		3,000,000	3,000,000	3,044,310	3,001,045	0	(1,045)	0	(1,045)	0	3,000,000	0	0	0	23,025	03/15/2048	1.A FE
03065W-AB-1	AMCAR 2022-2 A2A - ABS		03/18/2023	Paydown		252,358	252,358	252,339	252,347	0	11	0	11	0	252,358	0	0	0	1,760	12/18/2025	1.A FE
038779-AB-0	ARBYS 2020-1 A2 - RMBS		01/30/2023	Paydown		2,500	2,500	2,516	2,522	0	(22)	0	(22)	0	2,500	0	0	0	20	07/30/2050	2.C FE
053773-BC-0	AVIS BUDGET CAR RENTAL LLC		03/01/2023	Various		99,413	105,000	97,125	97,363	0	224	0	224	0	97,587	0	1,825	1,825	3,728	07/15/2027	3.C FE
053773-BF-3	AVIS BUDGET CAR RENTAL LLC		03/13/2023	BARCLAYS CAPITAL INC FIXED INC		28,210	31,000	27,405	27,453	0	97	0	97	0	27,549	0	661	661	898	03/01/2029	4.B FE
06540A-AC-5	BANK 2019-BNK20 A2 - CMBS		03/01/2023	Paydown		5,999	5,999	6,164	6,131	0	(132)	0	(132)	0	5,999	0	0	0	28	09/15/2062	1.A
08883@-AA-1	BOWLING GREEN KETUCKY CTL PASS-THROUGH T		03/15/2023	Paydown		17,856	17,856	17,856	17,856	0	0	0	0	0	17,856	0	0	0	159	06/15/2036	2.B
097023-CS-2	BOEING CO		02/10/2023	B.A. Securities Inc.		399,544	400,000	398,600	398,663	0	24	0	24	0	398,687	0	857	857	5,159	05/01/2023	2.C FE
097023-CT-0	BOEING CO		02/10/2023	Various		397,572	400,000	390,760	390,907	0	63	0	63	0	390,970	0	6,602	6,602	5,579	05/01/2025	2.C FE
12429T-AD-6	MAUSER PACKAGING SOLUTIONS HOLDING CO		02/24/2023	Call @ 100.00		255,000	255,000	246,352	246,996	63	909	0	972	0	247,905	0	7,095	7,095	5,026	04/15/2024	4.B FE
1248EP-BX-0	CCO HOLDINGS LLC		02/14/2023	GOLDMAN SACHS AND CO. LLC		59,638	65,000	57,688	57,829	0	150	0	150	0	57,980	0	1,658	1,658	1,760	02/01/2028	3.C FE
12530M-AA-3	SORT 2020-1 A1 - ABS		01/15/2023	Paydown		5,795	5,795	5,815	5,798	0	(2)	0	(2)	0	5,795	0	0	0	0	07/15/2060	1.D FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
12530M-AB-1	SORT 2020-1 A2 - ABS		03/15/2023	Paydown		2,709	2,709	2,708	2,708	0	2	0	2	0	2,709	0	0	0	1	07/15/2060	1.D FE
126307-AY-3	CSC HOLDINGS LLC		02/01/2023	Citigroup (SSB)		147,000	200,000	149,000	149,361	13,861	643	0	14,504	0	150,004	0	(3,004)	(3,004)	5,750	04/01/2028	5.A FE
14043G-AB-0	COPAR 2022-2 A2A - ABS		03/15/2023	Paydown		29,275	29,275	29,274	29,275	0	1	0	1	0	29,275	0	0	0	242	09/15/2025	1.A FE
143658-BG-6	CARNIVAL CORP		03/17/2023	WELLS FARGO SECURITIES, LLC		41,000	40,000	40,631	40,622	0	(32)	0	(32)	0	40,591	0	409	409	2,683	02/01/2026	4.A FE
18064P-AC-3	CLARIVATE SCIENCE HOLDINGS CORP	C	01/11/2023	BANC OF AMERICA/FIXED INCOME		4,488	5,000	4,336	4,348	0	3	0	3	0	4,351	0	136	136	7	07/01/2028	4.B FE
20337Y-AA-5	COMMSCOPE TECHNOLOGIES LLC		01/26/2023	MITSUBISHI UFJ SECURITIES		18,875	20,000	18,532	18,561	0	43	0	43	0	18,604	0	271	271	150	06/15/2025	5.A FE
22546Q-AP-2	CREDIT SUISSE AG (NEW YORK BRANCH)		03/17/2023	Jefferies		2,745,000	3,000,000	3,106,590	3,027,760	0	(3,499)	0	(3,499)	0	3,024,261	0	(279,261)	(279,261)	58,000	09/09/2024	2.A FE
226373-AT-5	CRESTWOOD MIDSTREAM PARTNERS LP		01/31/2023	Citigroup (SSB)		40,250	40,000	40,000	0	0	0	0	0	0	40,000	0	250	250	107	02/01/2031	3.C FE
25755T-AL-4	DPABS 2019-1 A2 - RMBS		01/25/2023	Paydown		1,188	1,188	1,228	1,215	0	(28)	0	(28)	0	1,188	0	0	0	11	10/25/2049	2.A FE
25755T-AN-0	DPABS 2021-1 AI - RMBS		01/25/2023	Paydown		2,250	2,250	2,258	2,259	0	(9)	0	(9)	0	2,250	0	0	0	15	04/25/2051	2.A FE
25755T-AP-5	DPABS 2021-1 AII - RMBS		01/25/2023	Paydown		2,250	2,250	2,260	2,259	0	(9)	0	(9)	0	2,250	0	0	0	18	04/25/2051	2.A FE
29261A-AA-8	ENCOMPASS HEALTH CORP		03/29/2023	Various		18,650	20,000	20,000	20,000	0	0	0	0	0	20,000	0	(1,350)	(1,350)	600	02/01/2028	4.A FE
35906A-BE-7	FRONTIER COMMUNICATIONS HOLDINGS LLC		02/09/2023	BARCLAYS CAPITAL INC FIXED INC		14,213	15,000	14,198	14,214	0	17	0	17	0	14,231	0	(19)	(19)	289	10/15/2027	4.B FE
36264P-AF-6	GSMBS 21PJ4 A6 - CMO/RMBS		03/01/2023	Paydown		30,499	30,499	28,636	28,682	0	1,817	0	1,817	0	30,499	0	0	0	113	09/25/2051	1.A
362925-AP-4	GSMBS 22PJ5 A9 - CMO/RMBS		03/01/2023	Paydown		58,546	58,546	57,016	57,058	0	1,488	0	1,488	0	58,546	0	0	0	297	10/25/2052	1.A
36804P-AF-3	GATX CORP - ABS		01/02/2023	Paydown		12,433	12,433	12,433	12,432	0	0	0	0	0	12,433	0	0	0	354	01/02/2025	2.B FE
36830R-AW-0	GCAT 22INV3 2A5 - CMO/RMBS		03/25/2023	Paydown		51,839	51,839	51,466	51,445	0	394	0	394	0	51,839	0	0	0	434	08/26/2052	1.A FE
38141G-RD-8	GOLDMAN SACHS GROUP INC		01/22/2023	Maturity @ 100.00		2,000,000	2,000,000	2,007,840	2,000,061	0	(61)	0	(61)	0	2,000,000	0	0	0	36,250	01/22/2023	2.A FE
382550-BJ-9	GOODYEAR TIRE & RUBBER CO		03/22/2023	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		59,913	70,000	70,000	70,000	0	0	0	0	0	70,000	0	(10,088)	(10,088)	1,173	04/30/2031	3.C FE
465978-AM-6	JPMMT 231 A4A - CMO/RMBS		03/01/2023	Paydown		47,134	47,134	46,442	0	0	692	0	692	0	47,134	0	0	0	310	06/25/2053	1.A FE
46655K-BV-7	JPMMT 226 12A - CMO/RMBS		03/25/2023	Paydown		34,701	34,701	34,404	34,413	0	288	0	288	0	34,701	0	0	0	226	11/25/2052	1.A
46655N-CS-7	JPMMT 227 24A - CMO/RMBS		03/01/2023	Paydown		79,462	79,462	77,686	77,728	0	1,734	0	1,734	0	79,462	0	0	0	423	12/25/2052	1.A
46655V-BD-3	JPMMT 228 A12 - CMO/RMBS		03/25/2023	Paydown		18,998	18,998	18,948	18,936	0	62	0	62	0	18,998	0	0	0	143	01/25/2053	1.A FE
55336V-AE-0	MPLX LP		03/13/2023	Call @ 100.00		1,950,000	1,950,000	1,894,522	1,944,906	0	1,845	0	1,845	0	1,946,751	0	3,249	3,249	58,013	07/15/2023	2.B FE
57164P-AG-1	MARRIOTT OWNERSHIP RESORTS INC		01/04/2023	Various		36,072	35,000	34,792	34,798	0	1	0	1	0	34,798	0	202	202	1,364	09/15/2025	3.A FE
599191-AA-1	MILEAGE PLUS HOLDINGS LLC		03/20/2023	Paydown		2,754	2,753	2,739	2,740	0	13	0	13	0	2,753	0	1	1	45	06/20/2027	2.C FE
61690Q-AD-1	MSBAM 2015-C23 A3 - CMBS		01/15/2023	Paydown		53,003	53,003	53,459	53,049	0	(46)	0	(46)	0	53,003	0	0	0	152	07/15/2050	1.A
62886E-AV-0	NCR CORP		03/09/2023	BARCLAYS CAPITAL INC FIXED INC		117,300	120,000	120,000	120,000	0	0	0	0	0	120,000	0	(2,700)	(2,700)	3,920	09/01/2029	4.B FE
62929R-AC-2	NMG HOLDING COMPANY INC		01/01/2023	Various		0	0	0	(104)	110	(7)	0	104	0	0	0	0	0	0	04/01/2026	5.A FE
63254A-AE-8	NATIONAL AUSTRALIA BANK LTD (NEW YORK BR		01/20/2023	Maturity @ 100.00		1,000,000	1,000,000	993,550	999,955	0	45	0	45	0	1,000,000	0	0	0	15,000	01/20/2023	1.D FE
64110L-AS-5	NETFLIX INC		01/20/2023	GOLDMAN		120,228	120,000	118,950	119,334	3,463	8	0	3,472	0	119,342	0	885	885	1,577	04/15/2028	3.A FE
67116M-AC-5	OBX 23J1 A3 - CMO/RMBS		03/15/2023	Paydown		13,709	13,709	13,169	0	0	540	0	540	0	13,709	0	0	0	51	03/17/2053	1.A FE
67448E-AG-3	OBX 22INV4 A7 - CMO/RMBS		03/25/2023	Paydown		20,549	20,549	19,936	19,947	0	602	0	602	0	20,549	0	0	0	129	06/25/2052	1.A
67448J-AG-2	OBX 22INV5 A7 - CMO/RMBS		03/01/2023	Paydown		10,177	10,177	9,503	9,506	0	671	0	671	0	10,177	0	0	0	70	10/25/2052	1.A FE
740189-AG-0	PRECISION CASTPARTS CORP		01/15/2023	Maturity @ 100.00		1,500,000	1,500,000	1,377,630	1,499,412	0	588	0	588	0	1,500,000	0	0	0	18,750	01/15/2023	1.C FE
74112B-AM-7	PRESTIGE BRANDS INC		03/31/2023	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		42,987	50,000	48,625	48,778	0	35	0	35	0	48,813	0	(5,826)	(5,826)	16	04/01/2031	4.A FE
75281A-BK-4	RANGE RESOURCES CORP		01/12/2023	GOLDMAN		4,550	5,000	5,000	5,000	0	0	0	0	0	5,000	0	(450)	(450)	100	02/15/2030	3.C FE
80286F-AB-9	SDART 2022-4 A2 - ABS		03/15/2023	Paydown		554,388	554,388	554,368	554,379	0	10	0	10	0	554,388	0	0	0	3,729	07/15/2025	1.A FE
802918-AB-8	SDART 2022-6 A2 - ABS		03/15/2023	Paydown		89,834	89,834	89,832	89,833	0	1	0	1	0	89,834	0	0	0	816	05/15/2025	1.A FE
81749B-AD-3	SEMT 231 A4 - CMO/RMBS		03/01/2023	Paydown		28,034	28,034	27,838	0	0	196	0	196	0	28,034	0	0	0	162	01/15/2053	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
817565-CE-2	SERVICE CORPORATION INTERNATIONAL		03/01/2023	Various		56,040	60,000	60,000	60,000	0	0	0	0	0	60,000	0	(3,960)	(3,960)	779	06/01/2029	3.C FE
817565-CG-7	SERVICE CORPORATION INTERNATIONAL		02/07/2023	WELLS FARGO SECURITIES LLC		65,925	75,000	75,000	75,000	0	0	0	0	0	75,000	0	(9,075)	(9,075)	690	05/15/2031	3.C FE
81761T-AA-3	SERV 2020-1 A21 - RMBS		01/30/2023	Paydown		4,250	4,250	4,320	4,333	0	(83)	0	(83)	0	4,250	0	0	0	30	01/30/2051	2.C FE
82967N-BL-1	SIRIUS XM RADIO INC		01/11/2023	MORGAN STANLEY & COMPANY		22,822	25,000	24,500	24,508	2,309	4	0	2,313	0	24,512	0	(1,690)	(1,690)	286	09/01/2026	3.C FE
83546D-AJ-7	SONIC 2020-1 A22 - RMBS		03/20/2023	Paydown		2,000	2,000	2,000	2,000	0	0	0	0	0	2,000	0	0	0	14	01/20/2050	2.B FE
83546D-AN-8	SONIC 2021-1 A21 - RMBS		03/20/2023	Paydown		2,500	2,500	2,510	2,509	0	(9)	0	(9)	0	2,500	0	0	0	9	08/21/2051	2.B FE
83546D-AQ-1	SONIC 2021-1 A22 - RMBS		03/20/2023	Paydown		2,500	2,500	2,515	2,514	0	(14)	0	(14)	0	2,500	0	0	0	11	08/21/2051	2.B FE
85172F-AR-0	ONEMAIN FINANCE CORP		01/13/2023	Various		57,556	65,000	60,775	60,703	7,540	24	0	7,564	0	60,728	0	(3,172)	(3,172)	611	11/15/2029	3.B FE
86203#-AA-8	STONEHENGE CAPITAL FUND CONNECTICUT IV L		03/15/2023	Paydown		44,574	44,574	44,574	44,574	0	0	0	0	0	44,574	0	0	0	891	12/15/2025	1.F
86208#-AC-9	STONEHENGE CAPITAL FUND CONNECTICUT VI,		03/15/2023	Paydown		5,629	5,629	5,629	5,629	0	0	0	0	0	5,629	0	0	0	113	12/15/2031	1.C FE
87342R-AH-7	BELL 2021-1 A22 - RMBS		02/25/2023	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	14	08/25/2051	2.B FE
87342R-AJ-3	BELL 2021-1 A23 - RMBS		02/25/2023	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	16	08/25/2051	2.B FE
87612B-BG-6	TARGA RESOURCES PARTNERS LP		02/22/2023	MORGAN STANLEY & CO LLC		7,664	8,000	7,598	7,604	0	10	0	10	0	7,614	0	50	50	243	01/15/2028	2.C FE
88033G-CS-7	TENET HEALTHCARE CORP		01/31/2023	MORGAN STANLEY & COMPANY		74,063	75,000	71,625	70,299	0	259	0	259	0	70,558	0	3,505	3,505	1,898	07/15/2024	3.C FE
88033G-CS-7	TENET HEALTHCARE CORP		03/15/2023	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		10,753	11,000	10,505	10,310	0	89	0	89	0	10,399	0	353	353	342	07/15/2024	4.A FE
88033G-DB-3	TENET HEALTHCARE CORP		01/26/2023	WELLS FARGO SECURITIES LLC		144,375	150,000	135,000	135,347	0	73	0	73	0	135,420	0	8,955	8,955	1,901	11/01/2027	3.C FE
88033G-DM-9	TENET HEALTHCARE CORP		03/23/2023	Merril Lynch Pierce Fenner Smith		31,238	35,000	30,010	30,122	0	114	0	114	0	30,235	0	1,002	1,002	479	06/01/2029	3.C FE
893800-AA-0	TRANSOCEAN GUARDIAN LTD		02/16/2023	Various		21,993	21,712	21,379	21,396	195	43	0	238	0	21,439	0	273	273	1,016	01/15/2024	4.C FE
89382P-AA-3	TRANSOCEAN PONTUS LTD	C	02/16/2023	Various		23,019	22,400	21,931	21,930	39	66	0	105	0	21,997	0	403	403	1,356	08/01/2025	4.C FE
912909-AU-2	UNITED STATES STEEL CORP		03/08/2023	Various		35,550	35,000	33,253	33,280	0	32	0	32	0	33,311	0	2,239	2,239	1,101	03/01/2029	3.C FE
918307-AE-9	UWM 21INV4 A4 - CMO/RMBS		03/01/2023	Paydown		14,516	14,516	12,561	12,609	0	1,907	0	1,907	0	14,516	0	0	0	59	12/26/2051	1.A FE
92537R-AA-7	TK ELEVATOR US NEWCO INC		02/28/2023	BARCLAYS CAPITAL INC FIXED INC		181,500	200,000	180,830	181,027	4,091	598	0	4,689	0	181,625	0	(125)	(125)	6,621	07/15/2027	4.A FE
95000F-AS-5	WFCM 2016-C35 A3 - CMBS		02/01/2023	Paydown		23,428	23,428	23,660	23,499	0	(71)	0	(71)	0	23,428	0	0	0	104	07/17/2048	1.A
95000F-AS-5	WFCM 2016-C35 A3 - CMBS		03/01/2023	Paydown		184,773	184,773	186,605	185,334	0	(561)	0	(561)	0	184,773	0	0	0	1,235	07/17/2048	1.A FE
95000L-AY-9	WFCM 2016-C33 A3 - CMBS		02/01/2023	Paydown		53,489	53,489	53,797	53,542	0	(53)	0	(53)	0	53,489	0	0	0	282	03/17/2059	1.A
95001N-AX-6	WFCM 2018-C45 A3 - CMBS		03/01/2023	Paydown		105,821	105,821	106,872	106,143	0	(321)	0	(321)	0	105,821	0	0	0	972	06/15/2051	1.A
95003N-AD-8	WFMBS 22INV1 A4 - CMO/RMBS		03/25/2023	Paydown		45,070	45,070	42,865	42,911	0	2,160	0	2,160	0	45,070	0	0	0	215	03/25/2052	1.A
95058X-AK-4	WEN 211 A2 - RMBS		03/15/2023	Paydown		2,500	2,500	2,509	2,519	0	(19)	0	(19)	0	2,500	0	0	0	15	06/15/2051	2.B FE
95058X-AL-2	WEN 211 A2I - RMBS		03/15/2023	Paydown		2,500	2,500	2,512	2,513	0	(13)	0	(13)	0	2,500	0	0	0	17	06/15/2051	2.B FE
95058X-AM-0	WEN 2022-1 A21 - RMBS		03/15/2023	Paydown		1,125	1,125	1,125	1,125	0	0	0	0	0	1,125	0	0	0	12	03/15/2052	2.B FE
98163T-AB-9	WOART 2022-C A2 - ABS		03/15/2023	Paydown		16,949	16,949	16,947	16,948	0	1	0	1	0	16,949	0	0	0	158	03/16/2026	1.A FE
983133-AB-5	WYNN RESORTS FINANCE LLC		02/10/2023	Adjustment		150,602	147,000	146,024	144,062	472	59	0	531	0	146,133	0	4,469	4,469	3,829	04/15/2025	4.B FE
98919V-AA-3	ZAYO GROUP HOLDINGS INC		03/24/2023	Various		39,360	52,000	39,528	38,193	1,104	460	0	1,564	0	40,198	0	(838)	(838)	1,104	03/01/2027	4.C FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						17,048,857	17,458,975	17,261,512	17,178,134	33,331	13,264	0	46,595	0	17,322,597	0	(275,838)	(275,838)	287,037	XXX	XXX
00076V-AZ-3	ABG INTERMEDIATE HOLDINGS 2 LLC - TERM L		03/31/2023	Redemption @ 100.00		1,250	1,250	1,229	1,208	24	1	0	25	0	1,233	0	17	17	26	12/21/2028	4.B FE
00162D-AB-1	AL GCX HOLDINGS, LLC - TERM LOAN B		01/12/2023	Redemption @ 100.00		2,070	2,070	2,024	2,025	0	0	0	0	0	2,025	0	45	45	74	05/17/2029	4.A FE
00184N-AB-3	TRICORBRAUN HOLDINGS, INC. - CLOSING DAT		03/31/2023	Redemption @ 100.00		1,056	1,056	1,045	1,005	42	0	0	42	0	1,048	0	8	8	21	03/03/2028	4.C FE
00213N-AM-4	APX GROUP, INC. - INITIAL TERM LOAN		01/01/2023	Redemption @ 100.00		750	750	730	730	0	3	0	3	0	733	0	17	17	22	07/10/2028	4.B FE
00247N-AG-7	AZZ INCORPORATED - TERM LOAN B		02/28/2023	Redemption @ 100.00		9,626	9,626	9,289	9,291	0	29	0	29	0	9,319	0	306	306	380	05/13/2029	4.B FE
00488P-AP-0	ACRISURE, LLC - INCREMENTAL TL		03/31/2023	Redemption @ 100.00		501	501	497	484	14	0	0	14	0	498	0	3	3	7	02/15/2027	4.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
00488Y-AB-2	ACPRODUCTS HOLDINGS, INC. - INITIAL TERM		03/31/2023	Redemption @ 100.00		1,003	1,003	991	869	124	1	0	125	0	993	0	9	9	34	05/17/2028	4.C FE
00847Y-AC-6	AGILITI HEALTH, INC. - INITIAL TERM LOAN		03/31/2023	Redemption @ 100.00		1,546	1,546	1,508	1,507	4	5	0	9	0	1,516	0	31	31	35	01/04/2026	4.A FE
01881U-AJ-4	ALLIANT HOLDINGS INTERMEDIATE, LLC - TER		03/31/2023	Redemption @ 100.00		513	513	512	500	12	0	0	12	0	512	0	0	0	10	11/05/2027	4.B FE
04009D-AB-0	ARETEC GROUP, INC. (FKA RCS CAPITAL CORP		03/31/2023	Redemption @ 100.00		773	773	771	754	17	0	0	18	0	772	0	1	1	17	10/01/2025	4.B FE
04349H-AK-0	ASCEND LEARNING, LLC - TL		03/31/2023	Redemption @ 100.00		763	763	759	720	40	0	0	40	0	759	0	3	3	5	12/11/2028	4.C FE
04621H-AT-0	ASSUREDPARTNERS CAPITAL, INC. - INCREMEN		03/31/2023	Redemption @ 100.00		250	250	249	242	7	0	0	7	0	250	0	0	0	5	02/12/2027	4.B FE
04621H-AU-7	ASSUREDPARTNERS CAPITAL, INC. - INCREMEN		03/31/2023	Redemption @ 100.00		500	500	483	483	0	1	0	1	0	483	0	17	17	7	02/12/2027	4.B FE
04649V-AW-0	ASURION, LLC - NEW B-7 TERM LOAN		02/15/2023	Redemption @ 100.00		0	0	0	(1,495)	1,495	0	0	1,495	0	0	0	0	0	(13)	11/03/2024	4.A FE
04649V-BB-5	ASURION, LLC - TERM LOAN		03/31/2023	Redemption @ 100.00		1,596	1,596	1,516	1,469	50	4	0	54	0	1,523	0	74	74	17	08/19/2028	4.A FE
04686R-AB-9	ATHENAHEALTH, INC. - TERM LOAN B		03/31/2023	Redemption @ 100.00		1,485	1,485	1,477	1,405	72	1	0	73	0	1,478	0	6	6	41	02/15/2029	4.B FE
04686R-AC-7	ATHENAHEALTH, INC. - DELAYED DRAW TERM L		01/01/2023	Redemption @ 100.00		12,319	12,319	12,257	12,257	0	8	0	8	0	12,265	0	54	54	110	02/15/2029	4.B FE
04761P-AF-2	SIMPLY GOOD FOODS USA, INC.		03/23/2023	Redemption @ 100.00		23,175	23,175	23,175	23,139	36	0	0	36	0	23,175	0	0	0	457	07/07/2024	3.C FE
05350N-AL-8	AVANTOR FUNDING, INC. - INCREMENTAL B-5		03/31/2023	Redemption @ 100.00		28,295	28,295	28,259	28,122	144	1	0	146	0	28,267	0	27	27	485	11/08/2027	3.A FE
05604X-AP-1	MAUSER PACKAGING SOLUTIONS HOLDING COMPA		02/10/2023	Redemption @ 100.00		247,389	247,389	240,725	241,239	2,459	321	0	2,781	0	244,020	0	3,369	3,369	3,663	04/03/2024	4.B FE
07014Q-AN-1	GREAT OUTDOORS GROUP, LLC - TERM B-2 LOA		03/31/2023	Redemption @ 100.00		754	754	733	723	13	1	0	13	0	736	0	18	18	20	03/06/2028	4.A FE
08511L-AX-6	BERLIN PACKAGING L.L.C. - TRANCHE B-5 TE		03/31/2023	Redemption @ 100.00		2,005	2,005	1,986	1,955	32	2	0	34	0	1,989	0	16	16	68	03/11/2028	4.C FE
09238F-AK-7	BLACKHAWK NETWORK HOLDINGS, INC. - TERM		03/31/2023	Redemption @ 100.00		1,034	1,034	1,022	1,014	10	2	0	12	0	1,025	0	8	8	38	06/15/2025	4.B FE
10524M-AN-7	BRAND ENERGY & INFRASTRUCTURE SERVICES,		01/01/2023	Redemption @ 100.00		522	522	520	520	0	1	0	1	0	521	0	1	1	24	06/21/2024	5.A FE
10801X-AH-0	BRIGHTVIEW LANDSCAPES, LLC - TERM LOAN B		03/31/2023	Redemption @ 100.00		1,000	1,000	990	961	30	0	0	30	0	991	0	9	9	8	04/20/2029	4.B FE
11565H-AB-2	BROWN GROUP HOLDINGS, LLC - INITIAL TERM		03/31/2023	Redemption @ 100.00		1,873	1,873	1,865	1,850	15	1	0	16	0	1,866	0	6	6	47	06/07/2028	4.A FE
12546F-AF-9	CHG PPC PARENT LLC - TL		03/31/2023	Redemption @ 100.00		988	988	983	953	30	0	0	31	0	984	0	4	4	34	12/08/2028	4.B FE
12769L-AB-5	CAESARS RESORT COLLECTION, LLC - TERM B		02/06/2023	Redemption @ 100.00		226,471	226,471	225,022	225,524	0	47	0	47	0	225,571	0	900	900	3,278	12/23/2024	3.C FE
12769L-AD-1	CAESARS RESORT COLLECTION, LLC - TERM B-		02/06/2023	Redemption @ 100.00		113,167	113,167	110,993	111,377	0	69	0	69	0	111,446	0	1,721	1,721	152	07/21/2025	3.C FE
14835J-AQ-3	CAST & CREW LLC - INCREMENTAL FACILITY N		03/31/2023	Redemption @ 100.00		363	363	361	357	4	0	0	4	0	361	0	2	2	15	12/29/2028	4.B FE
15963C-AC-0	THE CHAMBERLAIN GROUP, LLC. - TERM LOAN		03/31/2023	Redemption @ 100.00		1,050	1,050	1,046	1,017	29	0	0	30	0	1,046	0	4	4	34	11/03/2028	4.B FE
17148P-AD-3	CHURCHILL DOWNS INCORPORATED - TERM B FA		03/31/2023	Redemption @ 100.00		522	522	510	513	0	1	0	1	0	514	0	8	8	6	12/27/2024	3.A FE
18972F-AC-6	CLYDESDALE ACQUISITION HOLDINGS, INC. -		03/31/2023	Redemption @ 100.00		875	875	853	842	12	2	0	13	0	856	0	19	19	28	04/13/2029	4.B FE
22006V-AL-3	CORPORATION SERVICE COMPANY - TERM LOAN		03/31/2023	Redemption @ 100.00		4,888	4,888	4,710	4,718	0	2	0	2	0	4,719	0	168	168	4	11/02/2029	3.C FE
22282G-AC-1	COVANTA HOLDING CORP - TERM LOAN B		03/31/2023	Redemption @ 100.00		651	651	650	648	2	0	0	2	0	650	0	1	1	17	11/30/2028	3.A FE
22704N-AD-4	CROCS, INC. - TERM LOAN B		03/31/2023	Redemption @ 100.00		177,375	177,375	176,488	174,943	1,606	67	0	1,673	0	176,616	0	759	759	2,026	02/20/2029	3.B FE
24022K-AB-5	DCERT BUYER, INC. - INITIAL TERM LOAN (F		03/31/2023	Redemption @ 100.00		1,531	1,531	1,508	1,492	17	2	0	19	0	1,511	0	19	19	47	10/16/2026	4.B FE
24440E-AB-3	DEERFIELD DAKOTA HOLDING, LLC - INITIAL		03/31/2023	Redemption @ 100.00		1,094	1,094	1,089	1,054	35	1	0	35	0	1,090	0	5	5	36	04/09/2027	4.C FE
26483N-AN-0	DUN & BRADSTREET CORPORATION, THE - INIT		03/27/2023	Redemption @ 100.00		758	758	748	749	1	1	0	1	0	750	0	7	7	10	02/06/2026	4.A FE
26881K-AC-8	EP PURCHASER, LLC - TERM LOAN B		03/31/2023	Redemption @ 100.00		525	525	522	520	2	0	0	3	0	523	0	2	2	17	11/06/2028	4.A FE
28414B-AF-3	ELANCO ANIMAL HEALTH INCORPORATED - TERM		03/31/2023	Redemption @ 100.00		1,035	1,035	1,028	1,010	18	1	0	19	0	1,029	0	6	6	22	08/01/2027	3.B FE
29102T-AB-8	AZALEA TOPCO, INC. - INITIAL TERM LOAN (		01/01/2023	Redemption @ 100.00		703	703	687	687	0	3	0	3	0	690	0	14	14	29	07/24/2026	4.C FE
29279U-AB-2	ENDURANCE INTERNATIONAL GROUP HOLDINGS,		03/31/2023	Redemption @ 100.00		1,008	1,008	950	927	26	4	0	30	0	957	0	51	51	26	02/10/2028	4.B FE
29382X-AE-4	ENTRAVISION COMMUNICATIONS CORPORATION -		03/17/2023	Redemption @ 100.00		268,755	268,755	264,289	265,172	474	334	0	808	0	265,981	0	2,774	2,774	10,232	11/29/2024	3.C FE
30233P-AB-6	EYECARE PARTNERS, LLC - INITIAL TERM LOA		03/31/2023	Redemption @ 100.00		1,010	1,010	994	899	97	2	0	98	0	997	0	13	13	35	02/18/2027	4.C FE
31556P-AB-3	GOLDEN NUGGET, INC. - TERM LOAN B		03/31/2023	Redemption @ 100.00		250	250	249	237	12	0	0	12	0	249	0	1	1	4	01/27/2029	4.B FE
31732F-AR-7	FILTRATION GROUP CORPORATION - 2021 INCR		03/31/2023	Redemption @ 100.00		650	650	648	643	6	0	0	6	0	649	0	1	1	25	10/21/2028	4.C FE
31935H-AD-9	FIRST BRANDS GROUP, LLC - 2021 TERM LOAN		03/31/2023	Redemption @ 100.00		793	793	793	749	44	0	0	44	0	793	0	0	0	17	03/30/2027	4.A FE
33718F-AD-2	FIRST STUDENT BIDCO INC. - INITIAL TERM		03/27/2023	Redemption @ 100.00		734	734	724	662	64	0	0	64	0	726	0	8	8	0	07/21/2028	3.C FE
33718F-AE-0	FIRST STUDENT BIDCO INC. - INCREMENTAL T		03/27/2023	Redemption @ 100.00		468	468	430	433	0	1	0	1	0	435	0	33	33	0	07/21/2028	3.C FE
33903R-AY-5	FLEETCOR TECHNOLOGIES OPERATING COMPANY,		03/31/2023	Redemption @ 100.00		1,077	1,077	1,059	1,062	0	1	0	1	0	1,063	0	15	15	17	04/28/2028	3.A FE
35100D-AS-5	FOUR SEASONS HOLDINGS INC. - TERM LOAN B	A	03/31/2023	Redemption @ 100.00		850	850	837	838	0	0	0	0	0	838	0	12	12	17	11/30/2029	3.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
35906E-AQ-3	FRONTIER COMMUNICATIONS CORPORATION - TL		03/31/2023	Redemption @ 100.00		1,511	1,511	1,508	1,473	35	0	0	35	0	1,509	0	3	3	52	05/01/2028	4.B FE
365556-AU-3	INGERSOLL-RAND SERVICES COMPANY - 2020 S		03/31/2023	Redemption @ 100.00		1,018	1,018	1,005	1,006	0	1	0	1	0	1,007	0	10	10	24	03/01/2027	3.A FE
38017B-AT-3	GO DADDY OPERATING COMPANY, LLC (GD FINA		03/31/2023	Redemption @ 100.00		988	988	984	985	1	0	0	1	0	986	0	2	2	19	11/09/2029	3.B FE
421300-AL-8	HAYWARD INDUSTRIES, INC. - REFINANCING T		03/31/2023	Redemption @ 100.00		752	752	749	718	32	0	0	32	0	750	0	2	2	13	05/30/2028	4.B FE
42236W-AQ-0	HEARTLAND DENTAL, LLC - 2021 INCREMENTAL		03/31/2023	Redemption @ 100.00		504	504	491	467	26	1	0	27	0	495	0	9	9	7	04/30/2025	4.C FE
43117L-AG-8	HIGHTOWER HOLDING, LLC - INITIAL TERM LO		03/31/2023	Redemption @ 100.00		1,000	1,000	993	953	40	1	0	41	0	994	0	6	6	29	04/21/2028	4.C FE
44332E-AP-1	HUB INTERNATIONAL LIMITED - INITIAL TERM		03/31/2023	Redemption @ 100.00		778	778	770	768	4	1	0	4	0	773	0	5	5	24	04/25/2025	4.B FE
44332E-AU-0	HUB INTERNATIONAL LIMITED - B-3 INCREMEN		03/31/2023	Redemption @ 100.00		252	252	252	249	3	0	0	3	0	252	0	0	0	0	04/25/2025	4.B FE
44332E-AV-8	HUB INTERNATIONAL LIMITED - TERM LOAN B		03/31/2023	Redemption @ 100.00		250	250	240	240	0	0	0	0	0	241	0	9	9	0	11/10/2029	4.B FE
44908X-AT-5	HYLAND SOFTWARE, INC. - 2018 REFINANCING		03/31/2023	Redemption @ 100.00		776	776	772	764	9	0	0	9	0	774	0	2	2	10	07/01/2024	4.C FE
44931Y-AD-9	ICU MEDICAL, INC. - TERM LOAN B		01/01/2023	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	(7,662)	01/08/2029	3.C FE
44988L-AF-4	IRB HOLDING CORP. - 2020 REPLACEMENT TER		02/28/2023	Various		298,577	296,891	294,066	293,875	1,179	139	0	1,318	0	295,193	0	3,384	3,384	2,702	02/05/2025	4.B FE
45173J-AQ-7	II-VI INCORPORATED - TERM LOAN B		03/31/2023	Redemption @ 100.00		10,648	10,648	10,412	10,445	0	5	0	5	0	10,450	0	198	198	128	07/02/2029	3.B FE
45567Y-AJ-4	MH SUB I, LLC (MICRO HOLDING CORP.) - AM		03/31/2023	Redemption @ 100.00		522	522	517	507	12	1	0	13	0	519	0	3	3	15	09/13/2024	4.B FE
45567Y-AL-9	MH SUB I, LLC (MICRO HOLDING CORP.) - 20		03/31/2023	Redemption @ 100.00		546	546	544	529	15	0	0	15	0	545	0	1	1	7	09/13/2024	4.B FE
45780Y-AW-6	INSTALLED BUILDING PRODUCTS, INC. - TERM		03/31/2023	Redemption @ 100.00		325	325	323	319	4	0	0	4	0	324	0	1	1	6	12/14/2028	3.B FE
45784Q-AB-5	INSULET CORPORATION - TERM B LOAN		03/31/2023	Redemption @ 100.00		1,508	1,508	1,500	1,492	9	1	0	9	0	1,501	0	6	6	34	05/04/2028	4.A FE
48254E-AB-7	KKR APPLE BIDCO, LLC - INITIAL TERM LOAN		03/31/2023	Redemption @ 100.00		500	500	498	495	3	0	0	3	0	499	0	1	1	16	09/22/2028	4.A FE
50179J-AB-4	LBM ACQUISITION, LLC - INITIAL TERM LOAN		03/31/2023	Redemption @ 100.00		2,132	2,132	2,086	1,964	126	5	0	131	0	2,095	0	37	37	72	12/17/2027	4.C FE
50217U-AS-6	LTI HOLDINGS, INC. - INITIAL TERM LOAN (		03/31/2023	Redemption @ 100.00		773	773	765	739	28	1	0	29	0	768	0	6	6	14	09/06/2025	4.C FE
50220K-AB-0	LS GROUP OPCO ACQUISITION LLC (LS GROUP		03/31/2023	Redemption @ 100.00		1,515	1,515	1,504	1,497	7	1	0	9	0	1,506	0	9	9	34	11/02/2027	4.B FE
55314N-AS-3	MKS INSTRUMENTS, INC. - TERM LOAN B		03/31/2023	Redemption @ 100.00		1,000	1,000	966	969	0	1	0	1	0	970	0	30	30	19	08/17/2029	3.A FE
55315Q-AF-3	MJH HEALTHCARE HOLDINGS, LLC		03/31/2023	Redemption @ 100.00		500	500	493	486	7	1	0	8	0	494	0	6	6	16	01/28/2029	4.C FE
55328H-AK-7	MPH ACQUISITION HOLDINGS LLC - INITIAL T		03/31/2023	Redemption @ 100.00		250	250	241	213	30	0	0	31	0	243	0	7	7	6	09/01/2028	4.A FE
57723C-AR-0	MATTRESS FIRM, INC. - TERM LOAN (2021)		03/31/2023	Redemption @ 100.00		500	500	494	426	71	(1)	0	69	0	495	0	5	5	10	09/25/2028	4.A FE
57776D-AE-3	AMENTUM GOVERNMENT SERVICES HOLDINGS LLC		01/01/2023	Redemption @ 100.00		300	300	299	299	0	0	0	0	0	299	0	1	1	15	02/15/2029	4.A FE
57906H-AD-9	MCAFEE CORP. - TERM LOAN B (USD)		03/31/2023	Redemption @ 100.00		2,625	2,625	2,612	2,524	88	1	0	90	0	2,614	0	11	11	70	03/01/2029	4.C FE
58503U-AC-7	MEDLINE BORROWER, LP - INITIAL DOLLAR TE		03/31/2023	Redemption @ 100.00		1,000	1,000	975	962	15	2	0	17	0	979	0	21	21	24	10/23/2028	4.A FE
59408U-AB-3	MICHAELS COMPANIES, INC. THE - TERM B LO		03/31/2023	Redemption @ 100.00		1,003	1,003	995	929	67	1	0	68	0	996	0	6	6	41	04/15/2028	4.C FE
59835X-AC-8	MIDWEST PHYSICIAN ADMINISTRATIVE SERVICE		03/31/2023	Redemption @ 100.00		314	314	313	288	25	0	0	25	0	313	0	1	1	0	03/12/2028	4.B FE
60662W-AS-1	MITCHELL INTERNATIONAL, INC. - INITIAL T		03/31/2023	Redemption @ 100.00		500	500	494	460	35	0	0	35	0	495	0	5	5	14	10/15/2028	4.C FE
60672H-AC-7	MITNICK CORPORATE PURCHASER, INC. - TERM		03/31/2023	Redemption @ 100.00		500	500	498	482	15	0	0	15	0	498	0	2	2	14	05/02/2029	4.C FE
62908H-AD-7	NEP GROUP, INC. - INITIAL DOLLAR TERM LO		03/31/2023	Redemption @ 100.00		258	258	249	221	30	1	0	31	0	251	0	6	6	11	10/20/2025	4.B FE
63939W-AG-8	WAYSTAR TECHNOLOGIES, INC. - INITIAL TER		03/31/2023	Redemption @ 100.00		765	765	749	751	1	1	0	2	0	752	0	13	13	11	10/22/2026	4.B FE
64072U-AE-2	CSC HOLDINGS, LLC (FKA CSC HOLDINGS INC.		01/11/2023	Redemption @ 94.25		(136,276)	(136,276)	(133,721)	(134,504)	0	6	0	6	0	(134,498)	0	(1,778)	(1,778)	(1,518)	07/17/2025	4.A FE
64072U-AK-8	CSC HOLDINGS, LLC (FKA CSC HOLDINGS INC.		01/17/2023	Redemption @ 100.00		510	510	497	454	45	0	0	45	0	499	0	11	11	3	04/15/2027	4.A FE
66877A-AD-0	NORTONLIFELOCK INC. - TERM LOAN B		03/31/2023	Redemption @ 100.00		28,100	28,100	27,722	27,768	0	3	0	3	0	27,771	0	330	330	23	09/12/2029	2.C FE
67053N-AK-0	NUMERICABLE U.S. LLC - USD TLB-11 TERM L		01/31/2023	Redemption @ 100.00		526	526	503	498	9	1	0	9	0	507	0	19	19	10	07/31/2025	4.B FE
68764J-AD-3	ORYX MIDSTREAM SERVICES PERMIAN BASIN LL		03/30/2023	Redemption @ 100.00		257	257	255	0	0	0	0	0	0	255	0	2	2	1	10/05/2028	3.B FE
69291L-AB-2	PECF USS INTERMEDIATE HOLDING III CORP -		03/31/2023	Redemption @ 100.00		1,775	1,775	1,766	1,620	147	1	0	148	0	1,768	0	7	7	62	12/15/2028	5.A FE
69315J-AG-8	PAI HOLDCO, INC. - TERM B LOAN (FIRST LI		01/01/2023	Redemption @ 100.00		276	276	276	276	0	0	0	0	0	276	0	1	1	14	10/28/2027	4.C FE
70323K-AE-8	PATHWAY VET ALLIANCE LLC - 2021 REPLACEM		03/31/2023	Redemption @ 100.00		680	680	677	563	115	0	0	115	0	678	0	3	3	9	03/31/2027	4.C FE
70476X-AK-1	PETVET CARE CENTERS, LLC (FKA PEARL INTE		03/31/2023	Redemption @ 100.00		1,026	1,026	1,003	962	47	2	0	49	0	1,011	0	16	16	21	02/14/2025	4.C FE
70533D-AF-7	PEDIATRIC ASSOCIATES HOLDING COMPANY, LL		03/31/2023	Redemption @ 100.00		934	934	929	907	22	0	0	23	0	929	0	4	4	16	12/29/2028	4.B FE
70533D-AH-3	PEDIATRIC ASSOCIATES HOLDING COMPANY, LL		03/31/2023	Redemption @ 100.00		95	95	95	92	3	0	0	3	0	95	0	0	0	(22)	12/29/2028	4.B FE
70757D-AZ-2	PENN NATIONAL GAMING, INC. - TERM LOAN B		03/31/2023	Redemption @ 100.00		413	413	409	408	2	0	0	2	0	410	0	3	3	8	05/03/2029	3.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
71360H-AB-3	PERATON CORP. - TERM B LOAN (FIRST LIEN)		03/31/2023	Redemption @ 100.00		504	504	498	491	8	0	0	8	0	499	0	5	5	7	02/01/2028	4.A FE
71601H-AB-2	PETCO HEALTH AND WELLNESS COMPANY, INC.		03/14/2023	Redemption @ 100.00		4,664	4,664	4,466	4,484	0	8	0	8	0	4,492	0	173	173	20	03/03/2028	4.A FE
71677H-AL-9	PETSMART LLC - INITIAL TERM LOAN		01/27/2023	Redemption @ 100.00		756	756	714	718	0	1	0	1	0	719	0	37	37	0	02/11/2028	4.A FE
72431H-AD-2	CORNERSTONE BUILDING BRANDS, INC. - TRAN		03/31/2023	Redemption @ 100.00		1,511	1,511	1,487	1,419	70	2	0	72	0	1,491	0	21	21	42	04/12/2028	4.B FE
73044E-AB-0	PODS, LLC - INITIAL TERM LOAN		03/31/2023	Redemption @ 100.00		450	450	446	425	21	0	0	22	0	446	0	4	4	8	03/31/2028	4.B FE
73108R-AB-4	POLARIS NEWCO, LLC - DOLLAR TERM LOAN (F		03/31/2023	Redemption @ 100.00		802	802	800	765	35	0	0	35	0	800	0	2	2	30	06/02/2028	4.C FE
74839X-AF-6	QUIKRETE HOLDINGS, INC. - INITIAL LOAN (		03/31/2023	Redemption @ 100.00		700	700	694	691	4	0	0	4	0	695	0	4	4	14	02/01/2027	3.C FE
75605V-AD-4	REALPAGE, INC. - INITIAL TERM LOAN (FIRS		03/31/2023	Redemption @ 100.00		1,000	1,000	994	949	46	0	0	46	0	995	0	5	5	19	04/24/2028	4.B FE
78466D-BF-0	SS&C TECHNOLOGIES HOLDINGS, INC. - TERM		03/31/2023	Redemption @ 100.00		843	843	837	827	12	0	0	13	0	840	0	3	3	9	04/16/2025	3.B FE
78466Y-AN-8	SRS DISTRIBUTION INC. - 2021 REFINANCING		01/31/2023	Redemption @ 100.00		501	501	492	478	15	0	0	15	0	493	0	8	8	4	06/02/2028	4.C FE
78466Y-AQ-1	SRS DISTRIBUTION INC. - TERM LOAN		01/31/2023	Redemption @ 100.00		250	250	247	248	0	0	0	0	0	248	0	2	2	2	06/02/2028	4.C FE
80875A-AT-8	SCIENTIFIC GAMES CORPORATION - FIRST LIE		03/31/2023	Redemption @ 100.00		588	588	583	578	5	0	0	6	0	584	0	4	4	11	04/14/2029	3.C FE
81527C-AL-1	SEDGWICK CLAIMS MANAGEMENT SERVICES, INC	C	02/24/2023	Redemption @ 100.00		771	771	751	(2,777)	3,534	0	0	3,534	0	757	0	14	14	0	12/31/2025	4.B FE
855031-AQ-3	STAPLES, INC. - 2019 REFINANCING NEW TER		02/01/2023	Redemption @ 100.00		256	256	249	237	14	0	0	15	0	251	0	5	5	6	04/16/2026	4.C FE
86880N-AX-1	SURGERY CENTER HOLDINGS, INC. - 2021 NEW		03/31/2023	Redemption @ 100.00		756	756	756	745	10	0	0	10	0	756	0	0	0	16	08/31/2026	4.C FE
87876G-AF-9	TECTA AMERICA CORP. - TERM LOAN (FIRST L		03/31/2023	Redemption @ 100.00		302	302	289	289	1	1	0	1	0	291	0	12	12	7	04/10/2028	4.C FE
88023H-AF-7	TEMPO ACQUISITION, LLC - TERM LOAN B		03/31/2023	Redemption @ 100.00		750	750	749	747	2	0	0	2	0	749	0	1	1	9	08/31/2028	3.C FE
89334G-AZ-7	TRANS UNION LLC - TERM LOAN B		03/31/2023	Redemption @ 100.00		7,207	7,207	7,189	7,127	65	1	0	65	0	7,193	0	15	15	123	12/01/2028	3.B FE
89364M-BQ-6	TRANSDIGM INC. - TRANCHE E REFINANCING T		01/25/2023	Redemption @ 100.00		420,729	420,729	411,571	413,026	692	191	0	884	0	413,910	0	6,819	6,819	65,475	05/30/2025	4.A FE
89435T-AB-0	TRAVERSE MIDSTREAM PARTNERS LLC - ADVANC		03/28/2023	Redemption @ 100.00		4,892	4,892	4,867	4,875	2	2	0	4	0	4,879	0	13	13	291	02/16/2028	4.B FE
90266U-AJ-2	UFC HOLDINGS, LLC - TERM B-3 LOAN (FIRST		03/31/2023	Redemption @ 100.00		1,823	1,823	1,811	1,803	9	2	0	11	0	1,814	0	9	9	39	04/29/2026	4.B FE
90347B-AH-1	AXALTA COATING SYSTEMS DUTCH HOLDING B B	D	12/20/2022	Redemption @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	2,116	06/01/2024	3.A FE
90347B-AJ-7	AXALTA COATING SYSTEMS DUTCH HOLDING B B	D	03/31/2023	Redemption @ 100.00		11,063	11,063	10,952	10,952	0	3	0	3	0	10,956	0	107	107	5	12/20/2029	3.A FE
90351N-AJ-4	USI, INC. (FKA COMPASS INVESTORS INC.) -		03/31/2023	Redemption @ 100.00		1,990	1,990	1,961	1,969	1	0	0	2	0	1,971	0	19	19	45	11/22/2029	4.B FE
90385K-AK-7	UKG INC. - TERM LOAN (1ST LIEN)		03/31/2023	Redemption @ 100.00		1,000	1,000	999	975	25	0	0	25	0	999	0	1	1	53	05/04/2026	4.C FE
91809E-AE-1	UTZ QUALITY FOODS, LLC - 2021 NEW TERM L		03/31/2023	Redemption @ 100.00		506	506	485	487	0	1	0	1	0	488	0	18	18	10	01/20/2028	4.B FE
94254P-AC-4	WATLOW ELECTRIC MANUFACTURING COMPANY -		03/31/2023	Redemption @ 100.00		1,005	1,005	996	980	17	1	0	18	0	998	0	7	7	20	03/02/2028	4.B FE
96208U-AT-8	WEX INC. - TERM B LOAN		03/31/2023	Redemption @ 100.00		503	503	496	497	0	0	0	0	0	498	0	5	5	9	03/31/2028	3.C FE
96350T-AC-4	WHITE CAP BUYER, LLC - INITIAL CLOSING D		01/31/2023	Redemption @ 100.00		1,000	1,000	1,000	1,000	0	0	0	0	0	1,000	0	0	0	14	10/19/2027	4.B FE
96925H-AF-9	WILLIAM MORRIS ENDEAVOR ENTERTAINMENT, L		03/31/2023	Redemption @ 100.00		1,554	1,554	1,537	1,527	13	3	0	16	0	1,543	0	12	12	48	05/18/2025	4.C FE
98932T-AD-5	ZELIS COST MANAGEMENT BUYER, INC. - TERM		03/31/2023	Redemption @ 100.00		1,013	1,013	1,000	1,000	1	1	0	2	0	1,002	0	11	11	29	09/30/2026	4.B FE
98975V-AM-8	FLUIDRA, S.A. - TERM LOAN B		03/31/2023	Redemption @ 100.00		575	575	574	559	14	0	0	15	0	574	0	1	1	17	01/29/2029	3.B FE
C6901L-AH-0	1011778 B.C. UNLIMITED LIABILITY COMPANY	A	03/31/2023	Redemption @ 100.00		509	509	498	499	1	1	0	2	0	501	0	8	8	7	11/19/2026	3.A FE
C8614Y-AD-5	XPLORNET COMMUNICATIONS INC. - REFINANCI	A	03/31/2023	Redemption @ 100.00		627	627	624	485	139	0	0	140	0	624	0	3	3	9	10/02/2028	4.C FE
C9413P-BD-4	BAUSCH HEALTH COMPANIES INC. - TERM LOAN	A	03/20/2023	UBS		75,000	100,000	75,667	75,667	0	833	0	833	0	76,500	0	(1,500)	(1,500)	2,530	02/01/2027	5.A FE
D6000E-AB-8	MESSER INDUSTRIES GMBH - INITIAL TERM B-		01/03/2023	Redemption @ 100.00		25,720	25,720	25,502	25,463	92	0	0	92	0	25,555	0	165	165	0	03/02/2026	3.C FE
F6456U-AB-9	BANIJAY ENTERTAINMENT S.A.S. - FACILITY	C	03/31/2023	Redemption @ 100.00		1,519	1,519	1,498	1,501	0	4	0	4	0	1,505	0	14	14	40	03/01/2025	4.A FE
L1802P-AC-3	COBHAM ULTRA US CO-BORROWER LLC - TERM L	C	03/31/2023	Redemption @ 100.00		1,100	1,100	1,075	1,071	6	2	0	8	0	1,079	0	21	21	17	08/06/2029	4.C FE
L2210T-AE-5	CURIUM BIDCO S.A R.L. - ADDITIONAL SENIO	D	03/31/2023	Redemption @ 100.00		2,025	2,025	2,000	1,984	17	2	0	19	0	2,003	0	22	22	60	12/02/2027	4.C FE
L2465B-AS-5	FORMULA ONE HOLDINGS LIMITED - TERM LOAN	D	01/01/2023	Various		0	0	0	0	38	(38)	0	0	0	0	0	0	0	(946)	01/15/2030	3.B FE
L8908Y-AE-8	SUNSHINE LUXEMBOURG VII S.A R.L. - FACIL	D	03/31/2023	Redemption @ 100.00		1,511	1,511	1,500	1,472	29	1	0	30	0	1,502	0	9	9	40	10/01/2026	4.C FE
L9635L-AB-0	MARLINK AS - (USD) TL	C	01/01/2023	Redemption @ 100.00		250	250	242	243	0	1	0	1	0	244	0	6	6	8	06/28/2029	5.B GI
L9635L-AB-0	MARLINK AS - (USD) TL	C	03/31/2023	Redemption @ 100.00		250	250	242	228	15	0	0	15	0	244	0	6	6	6	06/28/2029	4.B FE
L9901E-AE-7	ZACAPA S.A R.L. - FIRST LIEN TERM LOAN	D	01/01/2023	Redemption @ 100.00		1,000	1,000	995	995	0	1	0	1	0	995	0	5	5	49	03/22/2029	4.C FE
N6872P-AD-3	PEGASUS BIDCO BV - (USD) TERM LOAN	D	03/31/2023	Redemption @ 100.00		750	750	741	723	19	0	0	20	0	743	0	7	7	16	07/12/2029	4.A FE
N6949K-AB-7	PEARLS (NETHERLANDS) BIDCO B.V. - TERM L	D	03/31/2023	Redemption @ 100.00		975	975	973	959	14	0	0	14	0	973	0	2	2	26	02/26/2029	4.A FE
N8137F-AB-6	HUNTER DOUGLAS NV - TERM LOAN		01/01/2023	Redemption @ 100.00		663	663	659	659	0	0	0	0	0	660	0	3	3	26	02/26/2029	4.A FE
P2121Y-AN-8	CARNIVAL CORPORATION - INITIAL ADVANCE (		03/31/2023	Redemption @ 100.00		1,017	1,017	999	972	31	1	0	32	0	1,004	0	12	12	19	06/30/2025	3.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						1,965,519	1,988,833	1,936,254	1,929,552	14,449	2,125	0	16,574	0	1,946,381	0	19,138	19,138	86,561	XXX	XXX
2509999997. Total - Bonds - Part 4						24,536,149	24,967,648	24,817,985	24,595,198	47,780	(30,179)	0	17,601	0	24,790,751	0	(256,700)	(256,700)	422,761	XXX	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999. Total - Bonds						24,536,149	24,967,648	24,817,985	24,595,198	47,780	(30,179)	0	17,601	0	24,790,751	0	(256,700)	(256,700)	422,761	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5999999999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
6009999999 - Totals						24,536,149	XXX	24,817,985	24,595,198	47,780	(30,179)	0	17,601	0	24,790,751	0	(256,700)	(256,700)	422,761	XXX	XXX

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
			Amount of Interest Received	Amount of Interest Accrued	6	7	8	
Depository	Code	Rate of Interest	During Current Quarter	at Current Statement Date	First Month	Second Month	Third Month	*
Bank of NY Mellon ... New York, NY		0.000	0	0	6,754,294	6,475,761	3,995,046	XXX
Bankone ... Indianapolis, IN		0.000	0	0	3,859,263	4,067,460	1,714,041	XXX
JP Morgan Chase ... New York, NY		0.000	0	0	832,977	761,736	777,630	XXX
PNC Bank ... Pittsburgh, PA		0.000	0	0	(21,971,568)	(27,305,160)	(29,461,820)	XXX
0199998. Deposits in ... 4 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX	0	0	130,337	129,923	262,681	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	(10,394,697)	(15,870,280)	(22,712,422)	XXX
0299998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	(10,394,697)	(15,870,280)	(22,712,422)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash	XXX	XXX	0	0	(10,394,697)	(15,870,280)	(22,712,422)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds						0	0	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						0	0	0
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						0	0	0
09248U-70-0	BLKRK LQ:FEDFUND INSTL		03/21/2023	4.720		8,036,429	42,496	0
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						8,036,429	42,496	0
857492-70-6	SS INST INV:US GV MM PRM		03/31/2023	4.710		14,648,977	0	26,324
8309999999. Subtotal - All Other Money Market Mutual Funds						14,648,977	0	26,324
8609999999 - Total Cash Equivalents						22,685,406	42,496	26,324

SUPPLEMENT FOR THE QUARTER ENDING MARCH 31, 2023 OF THE CITIZENS INSURANCE COMPANY OF AMERICA

DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For The Period Ended MARCH 31, 2023

NAIC Group Code 0088 NAIC Company Code 31534

Company Name CITIZENS INSURANCE COMPANY OF AMERICA

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

1. Monoline Policies

1 Direct Written Premium	2 Direct Earned Premium	3 Direct Losses Incurred
$ 0	$ 0	$ 0

2. Commercial Multiple Peril (CMP) Packaged Policies

2.1 Does the reporting entity provide D&O liability coverage as part of a CMP packaged policy? Yes [X] No [ ]

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

2.3 If the answer to question 2.2 is yes, provide the quantified or estimated direct premium earned amount for D&O liability coverage in CMP packaged policies

2.31 Amount quantified: $ 92,725

2.32 Amount estimated using reasonable assumptions: $ 0

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