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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 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 August, 2023

Jaime L Hawley
Notary
December 14, 2023

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

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	1,165,655,621	0	1,165,655,621	1,154,676,752
2. Stocks:				
2.1 Preferred stocks	0	0	0	0
2.2 Common stocks	61,947,567	0	61,947,567	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)	3,959,385	0	3,959,385	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 ($ (22,197,779)), cash equivalents ($ 13,143,726) and short-term investments ($ 436,835)	(8,617,218)	0	(8,617,218)	81,382,090
6. Contract loans (including $ 0 premium notes)	0	0	0	0
7. Derivatives	0	0	0	0
8. Other invested assets	90,243,151	0	90,243,151	84,968,631
9. Receivables for securities	243,686	0	243,686	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)	1,313,432,192	0	1,313,432,192	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	7,553,533	0	7,553,533	7,661,586
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	9,003,411	191,422	8,811,989	472,858
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	253,472,948	0	253,472,948	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	69,980,564	0	69,980,564	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	17,857,423	0	17,857,423	0
18.2 Net deferred tax asset	28,476,359	0	28,476,359	25,014,967
19. Guaranty funds receivable or on deposit	0	0	0	5,650
20. Electronic data processing equipment and software	41,890,084	41,890,084	0	0
21. Furniture and equipment, including health care delivery assets ($ 0)	80,044	80,044	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	34,750,474	0	34,750,474	21,337,614
24. Health care ($ 0) and other amounts receivable	0	0	0	0
25. Aggregate write-ins for other than invested assets	135,724,958	618,649	135,106,309	78,762,900
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	1,912,221,990	42,780,199	1,869,441,791	1,826,997,131
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Total (Lines 26 and 27)	1,912,221,990	42,780,199	1,869,441,791	1,826,997,131
DETAILS OF WRITE-INS				
1101.	0	0	0	0
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501. Miscellaneous Accounts Receivable	135,724,958	618,649	135,106,309	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)	135,724,958	618,649	135,106,309	78,762,900

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 279,337,000)	590,319,956	495,002,477
2.	Reinsurance payable on paid losses and loss adjustment expenses	0	0
3.	Loss adjustment expenses	81,507,190	80,060,714
4.	Commissions payable, contingent commissions and other similar charges	20,983,754	33,975,415
5.	Other expenses (excluding taxes, licenses and fees)	608,216	685,738
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	36,278,454	23,621,529
7.1	Current federal and foreign income taxes (including $ 0 on realized capital gains (losses))	0	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 $ 253,873,148 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)	493,907,877	489,267,322
10.	Advance premium	16,107,977	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)	(3,804,542)	(1,902,681)
13.	Funds held by company under reinsurance treaties	0	0
14.	Amounts withheld or retained by company for account of others	7,076	13,225
15.	Remittances and items not allocated	5,769,649	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	3,320,967	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	2,586,898	2,688,435
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	1,247,608,472	1,138,388,940
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	1,247,608,472	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)	467,588,719	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)	621,833,319	688,608,191
38.	Totals (Page 2, Line 28, Col. 3)	1,869,441,791	1,826,997,131
	DETAILS OF WRITE-INS		
2501.	Miscellaneous Liabilities	2,586,898	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)	2,586,898	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 $ 296,630,816)	344,025,014	398,368,597	774,872,427
	1.2 Assumed (written $ 481,865,154)	458,788,001	411,520,410	850,487,621
	1.3 Ceded (written $ 275,966,530)	304,924,128	327,919,562	654,376,485
	1.4 Net (written $ 502,529,440)	497,888,887	481,969,445	970,983,563
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 456,494):			
	2.1 Direct	278,449,195	195,676,209	448,020,960
	2.2 Assumed	369,874,471	245,189,726	572,410,150
	2.3 Ceded	195,921,036	163,202,233	376,869,738
	2.4 Net	452,402,630	277,663,702	643,561,372
3.	Loss adjustment expenses incurred	33,993,257	33,575,870	69,720,063
4.	Other underwriting expenses incurred	119,984,611	122,101,881	238,731,381
5.	Aggregate write-ins for underwriting deductions	0	0	0
6.	Total underwriting deductions (Lines 2 through 5)	606,380,498	433,341,453	952,012,816
7.	Net income of protected cells	0	0	0
8.	Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	(108,491,611)	48,627,992	18,970,747
	INVESTMENT INCOME			
9.	Net investment income earned	25,831,304	22,241,301	49,151,922
10.	Net realized capital gains (losses) less capital gains tax of $ (122,359)	(3,403,215)	10,510,992	16,192,792
11.	Net investment gain (loss) (Lines 9 + 10)	22,428,089	32,752,293	65,344,714
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ 232,577 amount charged off $ 1,227,460)	(994,883)	(845,005)	(1,975,084)
13.	Finance and service charges not included in premiums	2,739,991	2,046,024	4,791,770
14.	Aggregate write-ins for miscellaneous income	240,154	115,900	547,363
15.	Total other income (Lines 12 through 14)	1,985,262	1,316,919	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)	(84,078,260)	82,697,204	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)	(84,078,512)	82,697,204	87,679,509
19.	Federal and foreign income taxes incurred	(14,252,646)	15,781,673	13,926,216
20.	Net income (Line 18 minus Line 19)(to Line 22)	(69,825,866)	66,915,531	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)	(69,825,866)	66,915,531	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 $ (265,712)	(999,584)	(32,019,728)	(45,507,049)
25.	Change in net unrealized foreign exchange capital gain (loss)	0	0	0
26.	Change in net deferred income tax	3,363,717	638,174	2,942,970
27.	Change in nonadmitted assets	54,722	740,045	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	632,139	417,850	(292,997)
38.	Change in surplus as regards policyholders (Lines 22 through 37)	(66,774,872)	36,691,872	(40,062,148)
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	621,833,319	765,362,211	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	240,154	115,900	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)	240,154	115,900	547,363
3701.	Pensions, Net of Tax	632,139	417,850	(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)	632,139	417,850	(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	498,133,200	489,248,046	983,971,513
2. Net investment income	25,783,890	22,393,223	48,802,337
3. Miscellaneous income	1,862,542	869,513	3,108,932
4. Total (Lines 1 to 3)	525,779,632	512,510,782	1,035,882,782
5. Benefit and loss related payments	373,738,036	281,226,665	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	152,943,650	153,881,920	307,109,000
8. Dividends paid to policyholders	252	0	0
9. Federal and foreign income taxes paid (recovered) net of $ (122,359) tax on capital gains (losses)	4,596,021	21,645,368	26,460,645
10. Total (Lines 5 through 9)	531,277,959	456,753,953	945,980,354
11. Net cash from operations (Line 4 minus Line 10)	(5,498,327)	55,756,829	89,902,428
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	52,966,819	75,268,861	143,085,288
12.2 Stocks	199,901	39,953,949	92,293,235
12.3 Mortgage loans	0	0	0
12.4 Real estate	0	0	0
12.5 Other invested assets	3,539,540	5,627,913	10,175,748
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	44	0	(44)
12.7 Miscellaneous proceeds	2,346,156	0	0
12.8 Total investment proceeds (Lines 12.1 to 12.7)	59,052,460	120,850,723	245,554,227
13. Cost of investments acquired (long-term only):			
13.1 Bonds	65,529,086	118,472,123	255,368,160
13.2 Stocks	0	4,931,929	4,179,854
13.3 Mortgage loans	0	0	0
13.4 Real estate	106,299	272,475	1,287,943
13.5 Other invested assets	8,959,799	8,091,334	17,088,279
13.6 Miscellaneous applications	0	5,104,121	10,213,146
13.7 Total investments acquired (Lines 13.1 to 13.6)	74,595,184	136,871,982	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)	(15,542,724)	(16,021,259)	(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)	(68,958,258)	(79,624,359)	(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)	(68,958,258)	(79,624,359)	(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)	(89,999,309)	(39,888,789)	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)	(8,617,218)	(3,678,972)	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	$ (69,825,866)	$ 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	$ (69,825,866)	$ 73,753,293
SURPLUS					
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	$ 621,833,319	$ 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	$ 621,833,319	$ 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

NOTES TO FINANCIAL STATEMENTS

NOTE 4 Discontinued Operations

Not applicable

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	$ 2,877,693
2. 12 Months or Longer	$ 34,918,154

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

1. Less than 12 Months	$ 91,405,584
2. 12 Months or Longer	$ 228,019,162

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

Not applicable

L. Restricted Assets

1. Restricted Assets (Including Pledged)

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted						
	Current Year					6	7
	1	2	3	4	5		
	Total General Account (G/A)	G/A Supporting Protected Cell Account Activity (a)	Total Protected Cell Account Restricted Assets	Protected Cell Account Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)
a. Subject to contractual obligation for which liability is not shown	$ -	$ -	$ -	$ -	$ -	$ -	$ -
b. Collateral held under security lending agreements	$ -	$ -	$ -	$ -	$ -	$ -	$ -
c. Subject to repurchase agreements	$ -	$ -	$ -	$ -	$ -	$ -	$ -
d. Subject to reverse repurchase agreements	$ -	$ -	$ -	$ -	$ -	$ -	$ -
e. Subject to dollar repurchase agreements	$ -	$ -	$ -	$ -	$ -	$ -	$ -
agreements	$ -	$ -	$ -	$ -	$ -	$ -	$ -
g. Placed under option contracts	$ -	$ -	$ -	$ -	$ -	$ -	$ -
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	$ -	$ -	$ -	$ -	$ -	$ -	$ -
i. FHLB capital stock	$ 1,007,100	$ -	$ -	$ -	$ 1,007,100	$ 1,007,100	$ -
j. On deposit with states	$ 5,165,004	$ -	$ -	$ -	$ 5,165,004	$ 5,040,388	$ 124,616
k. On deposit with other regulatory bodies	$ -	$ -	$ -	$ -	$ -	$ -	$ -
l. Pledged collateral to FHLB (including assets backing funding agreements)	$ 28,685,842	$ -	$ -	$ -	$ 28,685,842	$ 30,542,561	$ (1,856,719)
m. Pledged as collateral not captured in other categories	$ -	$ -	$ -	$ -	$ -	$ -	$ -
n. Other restricted assets	$ -	$ -	$ -	$ -	$ -	$ -	$ -
o. Total Restricted Assets (Sum of a through n)	$ 34,857,946	$ -	$ -	$ -	$ 34,857,946	$ 36,590,049	$ (1,732,103)

(a) Subset of Column 1

(b) Subset of Column 3

NOTES TO FINANCIAL STATEMENTS

Restricted Asset Category	Current Year 8 Total Nonadmitted Restricted	9 Total Admitted Restricted (5 minus 8)	Percentage 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	0.053%	0.054%
j. On deposit with states	$ -	$ 5,165,004	0.270%	0.276%
k. On deposit with other regulatory bodies	$ -	$ -	0.000%	0.000%
l. Pledged collateral to FHLB (including assets backing funding agreements)	$ -	$ 28,685,842	1.500%	1.534%
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)	$ -	$ 34,857,946	1.823%	1.865%

(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 Current Year	Number of 5GI Securities Prior Year	Aggregate BACV Current Year	Aggregate BACV Prior Year	Aggregate Fair Value Current Year	Aggregate Fair Value Prior Year
(1) Bonds - AC	0	0	$ -	$ -	$ -	$ -
(2) Bonds - FV	2	2	$ 373,351	$ 380,500	$ 374,935	$ 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)	2	2	$ 373,351	$ 380,500	$ 374,935	$ 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	5	$ -
2. Aggregate Amount of Investment Income	$ 2,579	$ -

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	$ 40,062,496	$ -	$ 40,062,496	$ 38,460,868	$ -	$ 38,460,868	$ 1,601,628	$ -	$ 1,601,628
(b) Statutory Valuation Allowance Adjustment	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(c) Adjusted Gross Deferred Tax Assets (1a - 1b)	$ 40,062,496	$ -	$ 40,062,496	$ 38,460,868	$ -	$ 38,460,868	$ 1,601,628	$ -	$ 1,601,628
(d) Deferred Tax Assets Nonadmitted	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(e) Subtotal Net Admitted Deferred Tax Asset (1c - 1d)	$ 40,062,496	$ -	$ 40,062,496	$ 38,460,868	$ -	$ 38,460,868	$ 1,601,628	$ -	$ 1,601,628
(f) Deferred Tax Liabilities	$ 5,967,350	$ 5,618,787	$ 11,586,137	$ 7,499,497	$ 5,946,404	$ 13,445,901	$ (1,532,147)	$ (327,617)	$ (1,859,764)
(g) Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e - 1f)	$ 34,095,146	$ (5,618,787)	$ 28,476,359	$ 30,961,371	$ (5,946,404)	$ 25,014,967	$ 3,133,775	$ 327,617	$ 3,461,392

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	$ 20,489,007	$ -	$ 20,489,007	$ 28,380,303	$ -	$ 28,380,303	$ (7,891,296)	$ -	$ (7,891,296)
(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)	$ 12,231,600	$ -	$ 12,231,600	$ 2,817,035	$ -	$ 2,817,035	$ 9,414,565	$ -	$ 9,414,565
1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date.	$ 12,231,600	$ -	$ 12,231,600	$ 2,817,035	$ -	$ 2,817,035	$ 9,414,565	$ -	$ 9,414,565
2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold.	XXX	XXX	$ 89,003,544	XXX	XXX	$ 99,538,984	XXX	XXX	$ (10,535,440)
(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.	$ 5,967,350	$ 1,374,539	$ 7,341,889	$ 7,263,530	$ -	$ 7,263,530	$ (1,296,180)	$ 1,374,539	$ 78,359
(d) Deferred Tax Assets Admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	$ 38,687,957	$ 1,374,539	$ 40,062,496	$ 38,460,868	$ -	$ 38,460,868	$ 227,089	$ 1,374,539	$ 1,601,628

3.

	2023	2022
a. Ratio Percentage Used To Determine Recovery Period And Threshold Limitation Amount.	1202%	1344%
b. Amount Of Adjusted Capital And Surplus Used To Determine Recovery Period And Threshold Limitation In 2(b)2 Above.	$ 593,356,960	$ 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)	$ 40,062,496	$ -	$ 38,460,868	$ -	$ 1,601,628	$ -
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)	$ 40,062,496	$ -	$ 38,460,868	$ -	$ 1,601,628	$ -
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	$ (14,251,667)	$ 13,924,571	$ (28,176,238)
(b) Foreign	$ (979)	$ 1,645	$ (2,624)
(c) Subtotal (1a+1b)	$ (14,252,646)	$ 13,926,216	$ (28,178,862)
(d) Federal income tax on net capital gains	$ (122,359)	$ 9,507,834	$ (9,630,193)
(e) Utilization of capital loss carry-forwards	$ -	$ -	$ -
(f) Other	$ -	$ -	$ -
(g) Federal and foreign income taxes incurred (1c+1d+1e+1f)	$ (14,375,005)	$ 23,434,050	$ (37,809,055)
2. Deferred Tax Assets:			
(a) Ordinary:			
(1) Discounting of unpaid losses	$ 7,226,730	$ 6,363,420	$ 863,310
(2) Unearned premium reserve	$ 21,420,666	$ 20,941,603	$ 479,063
(3) Policyholder reserves	$ -	$ -	$ -
(4) Investments	$ 471,058	$ -	$ 471,058
(5) Deferred acquisition costs	$ -	$ -	$ -
(6) Policyholder dividends accrual	$ -	$ -	$ -
(7) Fixed assets	$ 9,267,368	$ 9,355,103	$ (87,735)
(8) Compensation and benefits accrual	$ 1,022,801	$ 1,215,474	$ (192,673)
(9) Pension accrual	$ -	$ 3,658	$ (3,658)
(10) Receivables - nonadmitted	$ 180,708	$ 113,454	$ 67,254
(11) Net operating loss carry-forward	$ -	$ -	$ -
(12) Tax credit carry-forward	$ -	$ -	$ -
(13) Other	$ 473,165	$ 468,156	$ 5,009
(99) Subtotal (sum of 2a1 through 2a13)	$ 40,062,496	$ 38,460,868	$ 1,601,628
(b) Statutory valuation allowance adjustment	$ -	$ -	$ -
(c) Nonadmitted	$ -	$ -	$ -
(d) Admitted ordinary deferred tax assets (2a99 - 2b - 2c)	$ 40,062,496	$ 38,460,868	$ 1,601,628
(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)	$ 40,062,496	$ 38,460,868	$ 1,601,628
3. Deferred Tax Liabilities:			
(a) Ordinary:			
(1) Investments	$ -	$ 59,642	$ (59,642)
(2) Fixed assets	$ 5,596,842	$ 7,079,285	$ (1,482,443)
(3) Deferred and uncollected premium	$ -	$ -	$ -
(4) Policyholder reserves	$ 300,405	$ 360,570	$ (60,165)
(5) Other	$ 70,103	$ -	$ 70,103
(99) Subtotal (3a1+3a2+3a3+3a4+3a5)	$ 5,967,350	$ 7,499,497	$ (1,532,147)
(b) Capital:			
(1) Investments	$ 5,618,787	$ 5,946,404	$ (327,617)
(2) Real estate	$ -	$ -	$ -
(3) Other	$ -	$ -	$ -
(99) Subtotal (3b1+3b2+3b3)	$ 5,618,787	$ 5,946,404	$ (327,617)
(c) Deferred tax liabilities (3a99 + 3b99)	$ 11,586,137	$ 13,445,901	$ (1,859,764)
4. Net deferred tax assets/liabilities (2i - 3c)	$ 28,476,359	$ 25,014,967	$ 3,461,392

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	$ 40,062,496	$ 38,460,868	$ 1,601,628
Total deferred tax liabilities	$ 11,586,137	$ 13,445,901	$ (1,859,764)
Net deferred tax assets (liabilities)	$ 28,476,359	$ 25,014,967	$ 3,461,392
Tax effect of the change in unrealized gains (losses)			$ (265,712)
Tax effect of the change in pension liability			$ 168,037
Change in net deferred income tax			$ 3,363,717

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	$ (17,682,183)	21.0%
Dividend received deductions and tax exempt interest income	$ (86,972)	0.1%
Non-deductible expenses	$ 18,873	0.0%
Non-admitted assets	$ 11,492	0.0%
Return to provision and other	$ 68	0.0%
Total	$ (17,738,722)	21.1%

	As of End of Current Period	
	Tax	Rate
Federal income taxes incurred	$ (14,252,646)	16.9%
Realized capital gains tax	$ (122,359)	0.1%
Change in net deferred income taxes	$ (3,363,717)	4.1%
Total statutory income taxes	$ (17,738,722)	21.1%

E. Operating Loss and Tax Credit Carryforwards

1. At the end of the current reporting period, the Company has no net operating loss carryforwards and no capital loss carryforwards.

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

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

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 SOFR rate plus 12.5 basis points. Prior to June 29, 2023, the interest rate was calculated at a 3-month LIBOR rate. 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)	$ 38,000,000	$ -
April 3, 2023	Hanover	$ (17,000,000)	$ 17,000,000	$ -
April 21, 2023	Hanover	$ (9,000,000)	$ 9,000,000	$ -
May 4, 2023	Hanover	$ (6,000,000)	$ 6,000,000	$ -
June 2, 2023	Hanover	$ (8,000,000)	$ 8,000,000	$ -
June 29, 2023	Hanover	$ (13,000,000)	$ -	$ 13,000,000

NOTES TO FINANCIAL STATEMENTS

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

Not applicable

D. Amounts Due to or from Related Parties

At the end of the reporting period, the Company reported $0 due to affiliated companies and $34,750.474 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 $24,861,440 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)

NOTES TO FINANCIAL STATEMENTS

(3) Collateral Pledged to FHLB

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)	$ 24,861,440	$ 28,685,842	$ -
2. Current Year General Account Total Collateral Pledged	$ 24,861,440	$ 28,685,842	$ -
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 $ 26,679,668

This unrealized gain is not net of the applicable deferred tax liability of $5,602,730

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 $35,718,050. The Company has no commitments related to state tax credit investments at the end of the reporting period.

Total contingent liabilities: $ 35,718,050

(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	$ -	$ 19,900,832	$ -	$ -	$ 19,900,832
Bank Loans	$ -	$ 19,462,351	$ -	$ -	$ 19,462,351
Common stocks: Industrial and Miscellaneous (a)	$ 60,940,467	$ -	$ -	$ -	$ 60,940,467
Total assets at fair value/NAV	$ 60,940,467	$ 39,363,183	$ -	$ -	$ 100,303,650

(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	$ 1,058,313,954	$ 1,165,655,621	$ 23,162,534	$ 1,032,608,523	$ 2,542,897	$ -	$ -
Common Stock	$ 61,947,567	$ 61,947,567	$ 60,940,467	$ 1,007,100	$ -	$ -	$ -
Cash and Short-Term Investments	$ (8,618,010)	$ (8,617,218)	$ (9,054,053)	$ 436,043	$ -	$ -	$ -

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	$ 468,102,087	$ -	$ 238,686,043	$ -	$ 229,416,044	$ -
b. All Other	$ 407,959	$ 71,252	$ 15,187,105	$ 552,236	$ (14,779,146)	$ (480,984)
c. Total (a+b)	$ 468,510,046	$ 71,252	$ 253,873,148	$ 552,236	$ 214,636,898	$ (480,984)
d. Direct Unearned Premium Reserve					$ 279,270,979	

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	$ 9,797,988	$ -	$ -	$ 9,797,988
b. Sliding Scale Adjustments	$ -	$ -	$ -	$ -
c. Other Profit Commission Arrangements	$ -	$ -	$ -	$ -
d. TOTAL (a+b+c)	$ 9,797,988	$ -	$ -	$ 9,797,988

(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 $6,412,000 during 2023. The redundancy of $6,412,000 is 1.1% 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 for personal auto, and in accident years 2021 and prior, for homeowners and commercial multiple peril. This favorable development is partially offset by higher than expected losses in accident year 2022 for commercial multiple peril and homeowners. 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
$ 7,216,505	$ 7,216,505

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	06/30/2023
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: ...... $ 34,710,836

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	549300UFGZJWL1LM0S85	SEC	DS

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

18.2 If no, list exceptions:

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? .... 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 [ ]

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

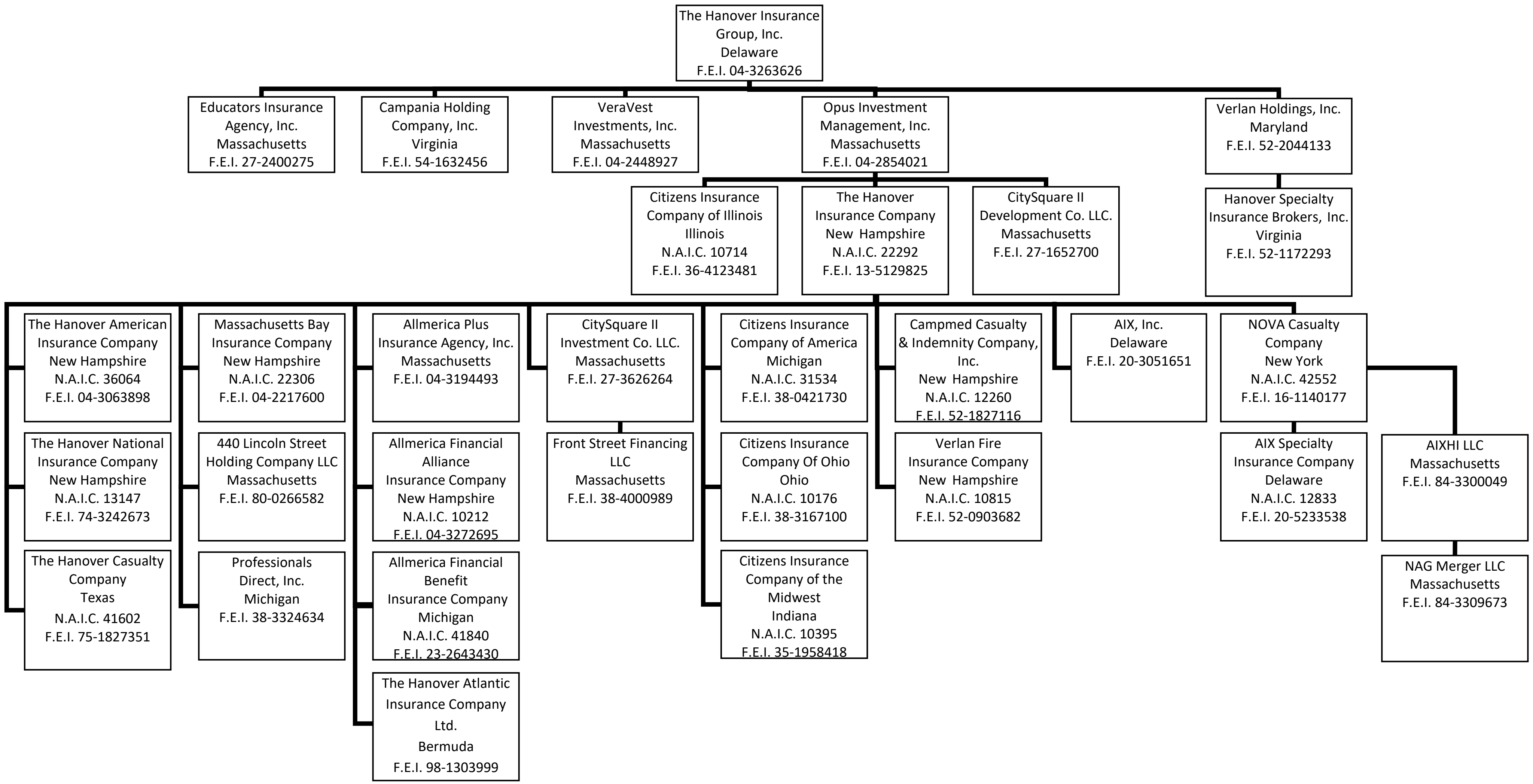
	1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
States, etc.	Active Status (a)	2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date
1. Alabama AL	L	1,392,367	1,333,715	469,774	78,525	2,143,068	1,525,594
2. Alaska AK	L	(213)	248	0	0	484	393
3. Arizona AZ	L	3,132,251	3,470,209	2,267,873	2,965,893	9,712,633	9,593,964
4. Arkansas AR	L	55,724	85,388	927	235	65,206	40,416
5. California CA	L	22,931,323	22,479,826	10,787,925	8,833,106	67,361,441	60,875,247
6. Colorado CO	L	3,894,985	3,791,074	3,557,048	2,214,724	10,413,044	6,623,962
7. Connecticut CT	L	9,595,047	10,433,117	4,622,996	7,257,915	29,131,773	27,989,052
8. Delaware DE	L	724,611	668,452	47,992	30,934	4,372,986	503,362
9. District of Columbia DC	L	497,862	546,391	108,609	36,184	513,064	493,272
10. Florida FL	N	0	0	0	0	0	0
11. Georgia GA	L	9,086,742	10,059,954	10,067,581	4,644,005	20,305,411	17,609,875
12. Hawaii HI	L	3,966	3,354	(53)	2,774	4,279	2,071
13. Idaho ID	L	274,734	234,848	3,236	0	667,534	565,400
14. Illinois IL	L	21,139,620	20,721,559	14,135,249	11,128,846	46,504,687	37,602,932
15. Indiana IN	L	5,577,910	6,964,196	4,471,880	2,751,773	24,994,803	21,517,543
16. Iowa IA	L	221,720	524,964	670,390	192,198	1,736,817	1,734,397
17. Kansas KS	L	449,851	501,653	195,737	(73,800)	697,275	533,300
18. Kentucky KY	N	0	0	0	0	0	0
19. Louisiana LA	N	0	0	0	0	0	0
20. Maine ME	L	24,096,399	23,303,493	13,855,351	12,063,429	33,324,725	33,991,187
21. Maryland MD	L	1,614,815	1,434,678	535,618	260,067	2,094,105	1,174,913
22. Massachusetts MA	L	46,740,124	85,840,796	44,296,634	50,480,669	90,042,268	111,295,421
23. Michigan MI	L	23,999,768	54,223,207	70,894,909	71,087,941	601,916,611	608,403,291
24. Minnesota MN	L	12,377,013	11,940,762	10,107,680	4,942,729	28,158,621	22,923,182
25. Mississippi MS	L	5,886	17,739	0	2,196	10,461	12,194
26. Missouri MO	L	1,843,041	1,551,815	1,026,955	370,852	3,525,995	2,692,604
27. Montana MT	L	63,927	78,106	0	45,588	(56,567)	14,494
28. Nebraska NE	L	221,703	146,467	3,360	7,650	233,104	84,088
29. Nevada NV	L	867,878	1,211,594	793,533	215,666	1,756,765	955,755
30. New Hampshire NH	L	6,367,925	7,871,357	6,226,599	3,383,025	17,540,319	13,903,712
31. New Jersey NJ	L	16,549,030	17,552,304	5,947,117	6,240,916	46,588,721	44,587,505
32. New Mexico NM	L	89,115	81,513	22,054	89,832	318,296	425,788
33. New York NY	L	27,342,723	27,613,889	18,844,223	13,257,149	100,809,262	93,777,470
34. North Carolina NC	L	2,825,140	2,194,224	562,699	151,174	1,942,453	1,501,103
35. North Dakota ND	L	989,314	604,073	18,765	27,400	1,022,050	173,301
36. Ohio OH	L	12,442,289	8,978,843	12,305,183	5,405,513	19,247,815	13,013,905
37. Oklahoma OK	L	40,070	42,695	0	0	767,992	55,441
38. Oregon OR	L	69,874	49,168	13,409	3,241	112,552	47,425
39. Pennsylvania PA	L	6,610,435	6,990,496	7,017,074	8,048,803	25,381,978	24,442,176
40. Rhode Island RI	L	2,344,754	1,911,724	1,055,933	1,137,871	6,475,396	3,863,572
41. South Carolina SC	L	4,511,529	4,493,135	2,529,262	2,096,956	9,819,694	11,075,130
42. South Dakota SD	L	147,865	423,158	431,719	548,000	932,150	1,980,221
43. Tennessee TN	L	696,998	434,197	96,929	21,060	342,946	612,927
44. Texas TX	L	547,145	674,324	224,121	286,402	544,005	603,657
45. Utah UT	L	1,423,806	1,465,427	840,675	2,356,088	2,138,050	1,584,694
46. Vermont VT	L	1,382,569	1,738,966	1,681,188	2,638,557	3,809,801	3,389,678
47. Virginia VA	L	5,882,679	6,826,983	1,730,883	3,178,084	9,381,833	11,566,707
48. Washington WA	L	3,993,107	3,299,727	2,438,808	2,067,641	5,953,985	5,289,075
49. West Virginia WV	L	107	3,070	0	0	2,921	4,477
50. Wisconsin WI	L	11,565,288	11,156,999	5,110,232	4,708,311	25,253,624	18,327,431
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	296,630,816	365,973,877	260,018,077	235,186,122	1,258,016,436	1,218,983,304
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	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
	The Hanover Insurance Group		80-0266582				440 Lincoln Street Holding Company LLC	MA	NIA	The Hanover Insurance Company	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	NO	
	The Hanover Insurance Group		84-3300049				AIXHI LLC	MA	NIA	Nova Casualty Company	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	NO	
0088	The Hanover Insurance Group	12833	20-5233538				AIX Specialty Insurance Company	DE	IA	Nova Casualty Company	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	NO	
	The Hanover Insurance Group		20-3051651				AIX, Inc.	DE	NIA	The Hanover Insurance Company	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	NO	
0088	The Hanover Insurance Group	10212	04-3272695				Allmerica Financial Alliance Insurance Co.	NH	IA	The Hanover Insurance Company	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	NO	
0088	The Hanover Insurance Group	41840	23-2643430				Allmerica Financial Benefit Insurance Co.	MI	IA	The Hanover Insurance Company	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	NO	
	The Hanover Insurance Group		04-3194493				Allmerica Plus Insurance Agency, Inc.	MA	NIA	The Hanover Insurance Company	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	NO	
	The Hanover Insurance Group						Allmerica Securities Trust	MA	NIA	The Hanover Insurance Group, Inc.	Management	100.000	The Hanover Insurance Group, Inc.	NO	
	The Hanover Insurance Group		54-1632456				Campania Holding Company, Inc.	VA	NIA	The Hanover Insurance Group, Inc.	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	NO	
0088	The Hanover Insurance Group	12260	52-1827116				Campmed Casualty & Indemnity Co. Inc.	NH	IA	The Hanover Insurance Company	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	NO	
0088	The Hanover Insurance Group	31534	38-0421730				Citizens Insurance Company of America	MI	RE	The Hanover Insurance Company	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	NO	
0088	The Hanover Insurance Group	10714	36-4123481				Citizens Insurance Company of Illinois	IL	IA	Opus Investment Management, Inc.	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	NO	
0088	The Hanover Insurance Group	10176	38-3167100				Citizens Insurance Company of Ohio	OH	IA	The Hanover Insurance Company	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	NO	
0088	The Hanover Insurance Group	10395	35-1958418				Citizens Insurance Company of the Midwest	IN	IA	The Hanover Insurance Company	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	NO	
	The Hanover Insurance Group		27-1652700				CitySquare II Development Co., L.L.C	MA	NIA	Opus Investment Management, Inc.	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	NO	
	The Hanover Insurance Group		27-3626264				CitySquare II Investment Co., L.L.C	MA	NIA	The Hanover Insurance Company	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	NO	
	The Hanover Insurance Group		27-2400275				Educators Insurance Agency, Inc.	MA	NIA	The Hanover Insurance Group, Inc.	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	NO	
	The Hanover Insurance Group		38-4000989				Front Street Financing LLC	MA	NIA	CitySquare II Investment Co. LLC	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	NO	
	The Hanover Insurance Group		52-1172293				Hanover Specialty Insurance Brokers, Inc.	VA	NIA	Verlan Holdings, Inc.	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	NO	
0088	The Hanover Insurance Group	22306	04-2217600				Massachusetts Bay Insurance Company	NH	IA	The Hanover Insurance Company	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	NO	
	The Hanover Insurance Group		84-3309673				NAG Merger LLC	MA	NIA	AIXHI LLC	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	NO	
0088	The Hanover Insurance Group	42552	16-1140177				NOVA Casualty Company	NY	IA	The Hanover Insurance Company	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	NO	
	The Hanover Insurance Group		04-2854021				Opus Investment Management, Inc.	MA	UIP	The Hanover Insurance Group, Inc.	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	NO	
	The Hanover Insurance Group		38-3324634				Professionals Direct, Inc.	MI	NIA	The Hanover Insurance Company	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	NO	
0088	The Hanover Insurance Group	36064	04-3063898				The Hanover American Insurance Company	NH	IA	The Hanover Insurance Company	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	NO	
	The Hanover Insurance Group		98-1303999				The Hanover Atlantic Insurance Company Ltd.	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	

NONE

Asterisk	Explanation

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	2,291,314	1,041,240	45.4	35.6
2.1	Allied Lines	3,129,982	3,082,385	98.5	69.0
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	122,226	(25,864)	(21.2)	9.5
3.	Farmowners multiple peril	0	0	0.0	0.0
4.	Homeowners multiple peril	61,916,213	81,222,831	131.2	52.2
5.1	Commercial multiple peril (non-liability portion)	102,305,232	68,179,755	66.6	55.8
5.2	Commercial multiple peril (liability portion)	83,224,351	51,914,325	62.4	48.3
6.	Mortgage guaranty	0	0	0.0	0.0
8.	Ocean marine	0	0	0.0	0.0
9.	Inland marine	1,881,106	437,814	23.3	17.6
10.	Financial guaranty	0	0	0.0	0.0
11.1	Medical professional liability - occurrence	0	0	0.0	0.0
11.2	Medical professional liability - claims-made	0	0	0.0	0.0
12.	Earthquake	1,428,316	(34,697)	(2.4)	(0.6)
13.1	Comprehensive (hospital and medical) individual	0	0	0.0	0.0
13.2	Comprehensive (hospital and medical) group	0	0	0.0	0.0
14.	Credit accident and health	0	0	0.0	0.0
15.1	Vision only	0	0	0.0	0.0
15.2	Dental only	0	0	0.0	0.0
15.3	Disability income	0	0	0.0	0.0
15.4	Medicare supplement	0	0	0.0	0.0
15.5	Medicaid Title XIX	0	0	0.0	0.0
15.6	Medicare Title XVIII	0	0	0.0	0.0
15.7	Long-term care	0	0	0.0	0.0
15.8	Federal employees health benefits plan	0	0	0.0	0.0
15.9	Other health	0	0	0.0	0.0
16.	Workers' compensation	30,309,179	7,771,214	25.6	56.5
17.1	Other liability - occurrence	10,886,977	5,012,202	46.0	(35.1)
17.2	Other liability - claims-made	405,163	(14,706)	(3.6)	177.6
17.3	Excess workers' compensation	0	(181,824)	0.0	0.0
18.1	Products liability - occurrence	1,693,110	1,110,048	65.6	27.2
18.2	Products liability - claims-made	0	0	0.0	0.0
19.1	Private passenger auto no-fault (personal injury protection)	991,926	24,443,550	2,464.3	(342.0)
19.2	Other private passenger auto liability	18,724,994	21,236,677	113.4	68.4
19.3	Commercial auto no-fault (personal injury protection)	112,609	297,529	264.2	(131.9)
19.4	Other commercial auto liability	2,982,186	873,126	29.3	19.9
21.1	Private passenger auto physical damage	20,048,625	11,520,780	57.5	57.3
21.2	Commercial auto physical damage	1,088,643	581,768	53.4	53.2
22.	Aircraft (all perils)	0	0	0.0	0.0
23.	Fidelity	14,658	(2,826)	(19.3)	353.6
24.	Surety	56,211	(15,868)	(28.2)	(47.5)
26.	Burglary and theft	19,525	6,217	31.8	(47.8)
27.	Boiler and machinery	392,468	(6,481)	(1.7)	0.1
28.	Credit	0	0	0.0	0.0
29.	International	0	0	0.0	0.0
30.	Warranty	0	0	0.0	0.0
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0.0	0.0
35.	Totals	344,025,014	278,449,195	80.9	49.1
	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	823,974	1,789,339	2,190,366
2.1	Allied Lines	1,254,063	2,631,770	3,124,055
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	24,512	81,220	134,332
3.	Farmowners multiple peril	0	0	0
4.	Homeowners multiple peril	20,781,077	43,366,462	69,106,815
5.1	Commercial multiple peril (non-liability portion)	44,264,668	97,877,351	98,793,183
5.2	Commercial multiple peril (liability portion)	35,555,085	81,358,298	82,254,217
6.	Mortgage guaranty	0	0	0
8.	Ocean marine	0	0	0
9.	Inland marine	674,904	1,300,933	2,238,451
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	582,667	1,265,312	1,321,689
13.1	Comprehensive (hospital and medical) individual	0	0	0
13.2	Comprehensive (hospital and medical) group	0	0	0
14.	Credit accident and health	0	0	0
15.1	Vision only	0	0	0
15.2	Dental only	0	0	0
15.3	Disability income	0	0	0
15.4	Medicare supplement	0	0	0
15.5	Medicaid Title XIX	0	0	0
15.6	Medicare Title XVIII	0	0	0
15.7	Long-term care	0	0	0
15.8	Federal employees health benefits plan	0	0	0
15.9	Other health	0	0	0
16.	Workers' compensation	16,000,775	34,992,504	35,017,746
17.1	Other liability - occurrence	4,542,084	10,543,785	10,306,691
17.2	Other liability - claims-made	634,296	759,163	175,278
17.3	Excess workers' compensation	0	0	0
18.1	Products liability - occurrence	951,241	1,904,970	1,875,155
18.2	Products liability - claims-made	0	0	0
19.1	Private passenger auto no-fault (personal injury protection)	(10,241)	(28,878)	1,637,482
19.2	Other private passenger auto liability	3,739,548	6,511,926	26,179,847
19.3	Commercial auto no-fault (personal injury protection)	47,306	98,049	131,452
19.4	Other commercial auto liability	980,141	2,894,069	3,043,211
21.1	Private passenger auto physical damage	4,506,468	7,941,271	26,845,554
21.2	Commercial auto physical damage	390,505	1,016,695	1,164,725
22.	Aircraft (all perils)	0	0	0
23.	Fidelity	0	228	(1,432)
24.	Surety	22,867	61,777	63,300
26.	Burglary and theft	4,730	9,369	1,657
27.	Boiler and machinery	123,747	255,203	370,103
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	135,894,417	296,630,816	365,973,877
	DETAILS OF WRITE-INS			
3401.				
3402.				
3403.				
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0

STATEMENT AS OF JUNE 30, 2023 OF THE CITIZENS INSURANCE COMPANY OF AMERICA

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	27,803	1,648	29,451	64,997	2,579	49,830	117,406	9,670	(11,035)	(1,365)
2. 2021	63,857	60,471	124,328	26,973	2,026	28,999	50,005	3,053	30,437	83,495	13,121	(24,955)	(11,834)
3. Subtotals 2021 + Prior	146,987	125,563	272,550	54,776	3,674	58,450	115,002	5,632	80,267	200,901	22,791	(35,990)	(13,199)
4. 2022	113,197	189,316	302,513	88,346	46,669	135,015	69,943	26,366	77,976	174,285	45,092	(38,305)	6,787
5. Subtotals 2022 + Prior	260,184	314,879	575,063	143,122	50,343	193,465	184,945	31,998	158,243	375,186	67,883	(74,295)	(6,412)
6. 2023	XXX	XXX	XXX	XXX	196,167	196,167	XXX	72,787	223,854	296,641	XXX	XXX	XXX
7. Totals	260,184	314,879	575,063	143,122	246,510	389,632	184,945	104,785	382,097	671,827	67,883	(74,295)	(6,412)
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. 26.1	2. (23.6)	3. (1.1)
		Col. 13, Line 7 As a % of Col. 1 Line 8
		4. (0.9)

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.	YES

Explanations:

1.

2.

3.

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490] — 3 1 5 3 4 2 0 2 3 4 9 0 0 0 0 0 2
2. Supplement A to Schedule T [Document Identifier 455] — 3 1 5 3 4 2 0 2 3 4 5 5 0 0 0 0 2
3. Medicare Part D Coverage Supplement [Document Identifier 365] — 3 1 5 3 4 2 0 2 3 3 6 5 0 0 0 0 2

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	106,299	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	331,147	665,372
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	3,959,385	4,184,233
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	3,959,385	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	8,746,799	16,587,864
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase (decrease)	(145,739)	(114,986)
6.	Total gain (loss) on disposals	0	0
7.	Deduct amounts received on disposals	3,539,540	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)	90,243,151	84,968,631
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	90,243,151	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	65,529,086	260,595,514
3.	Accrual of discount	1,017,127	1,713,426
4.	Unrealized valuation increase (decrease)	(1,119,600)	(57,488,830)
5.	Total gain (loss) on disposals	(85,618)	29,038,659
6.	Deduct consideration for bonds and stocks disposed of	53,169,299	306,664,101
7.	Deduct amortization of premium	530,513	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	3,439,956	3,338,033
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	2,579	61,077
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	1,227,603,188	1,219,399,382
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	1,227,603,188	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)	763,196,064	20,896,659	15,540,747	2,038,679	763,196,064	770,590,656	0	788,519,519
2. NAIC 2 (a)	328,423,218	780,276	11,438,782	(1,375,237)	328,423,218	316,389,475	0	333,141,830
3. NAIC 3 (a)	28,819,661	2,309,701	1,465,358	(1,086,762)	28,819,661	28,577,242	0	27,073,272
4. NAIC 4 (a)	43,479,424	3,055,000	1,321,649	(492,288)	43,479,424	44,720,487	0	40,911,718
5. NAIC 5 (a)	2,123,428	179,075	235,767	912,898	2,123,428	2,979,634	0	2,284,354
6. NAIC 6 (a)	2,828,937	0	0	6,024	2,828,937	2,834,961	0	206,411
7. Total Bonds	1,168,870,731	27,220,711	30,002,302	3,316	1,168,870,731	1,166,092,456	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	1,168,870,731	27,220,711	30,002,302	3,316	1,168,870,731	1,166,092,456	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 $ 0 ; NAIC 2 $ 436,835 ; NAIC 3 $ 0 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	436,835	XXX	442,108	17,563	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	24,049	5,781
4.	Unrealized valuation increase (decrease)	44	(44)
5.	Total gain (loss) on disposals	0	0
6.	Deduct consideration received on disposals	3,725,000	0
7.	Deduct amortization of premium	4,339	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)	436,835	4,142,081
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	436,835	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	159,929,789	373,488,011
3.	Accrual of discount	181,728	48,387
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	0	0
6.	Deduct consideration received on disposals	238,101,052	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)	13,143,726	91,133,260
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	13,143,726	91,133,260

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Bldg & Site 808 N. Highlander Way	Howell	MI	12/31/1992		0	0	0	68,399
0199999. Acquired by Purchase					0	0	0	68,399
0399999 - Totals					0	0	0	68,399

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
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	280,073	0	749,881	0.507
000000-00-0	AEA Mezzanine Partners III LP	STAMFORD	CT	AEA Mezzanine Partners LP		06/20/2014	2	0	1,005	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	21,500	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	13,774	0	488,085	0.549
000000-00-0	Heartwood Partners III, LP	NORWALK	CT	Capital Partners III, LP		05/30/2018	2	0	162,505	0	549,870	0.667
000000-00-0	Heartwood Partners II, LP	NORWALK	CT	Capital Partners II, LP		12/31/2013	2	0	1,876	0	217,499	1.072
000000-00-0	Falcon Structured Equity Ptner	BOSTON	MA	Falcon Structured Equity Ptner		05/06/2019	2	0	269,648	0	335,524	0.663
000000-00-0	Graycliff Mezzanine III, LP	NEW YORK	NY	Graycliff Mezzanine III, LP		10/02/2018	2	0	99,145	0	128,671	2.085
000000-00-0	Harvest Partners SCF II, LP	NEW YORK	NY	Harvest Partners SCF II, LP		06/28/2018	2	0	20,975	0	742,806	0.382
000000-00-0	Harvest Partners SCF, LP	NEW YORK	NY	Harvest Partners SCF, LP		09/27/2016	2	0	16,317	0	1,327,837	1.329
000000-00-0	Newstone Capital Partners III	DALLAS	TX	Newstone Capital Partners III		11/09/2016	2	0	13,236	0	189,412	0.730
000000-00-0	PA Direct Credit Opport. II	DARIEN	CT	PA Direct Credit Opport. II		03/27/2017	2	0	9,777	0	240,959	0.436
000000-00-0	Graham Partners V, LP	NEWTOWN SQUARE	PA	Graham Partners V, LP		08/31/2019	3	0	219,440	0	233,335	0.213
000000-00-0	North Haven Credit Partners III	NEW YORK	NY	North Haven Credit Prtners III		12/20/2019	2	0	208,368	0	1,104,846	0.313
000000-00-0	Peninsula Fund VII LP	DETROIT	MI	Peninsula Fund VII LP		02/12/2020	2	0	266,815	0	585,550	0.549
000000-00-0	PA Direct Credit Opport. III	DARIEN	CT	PA Direct Credit Opport. III		10/01/2020	2	0	21,864	0	1,008,830	0.270
000000-00-0	Argosy Investment Partners VI, LP	WAYNE	PA	Argosy Investment Partners VI, LP		12/14/2020	2	0	522,222	0	887,472	0.474
000000-00-0	Harvest Partners Structured Capital Fund III	NEW YORK	NY	Harvest Partners Structured Capital Fund		12/14/2020	2	0	149,302	0	1,015,147	0.169
000000-00-0	Performance Direct Investments IV, LP	GREENWICH	CT	Performance Direct Investments IV, LP		03/09/2021	2	0	188,627	0	68,858	0.779
000000-00-0	Heartwood Partners IV, LP	NORWALK	CT	Heartwood Partners IV, LP		06/30/2021	2	0	289,847	0	2,114,222	0.620
000000-00-0	Barings EDIF	HARTFORD	CT	Barings Estate Debt Income		12/13/2021		0	71,307	0	267,556	0.800
000000-00-0	Audax Direct Lending Solutions II, LP	NEW YORK	NY	Audax Direct Lending Solutions II, LP		09/20/2022	2	0	55,242	0	2,399,861	0.120
000000-00-0	Siguler Guff Small Business III	NEW YORK	NY	Siguler Guff Small Business III		03/14/2023	2	0	1,299,000	0	1,488,000	4.076
2599999. Joint Venture Interests - Other - Unaffiliated								0	4,201,865	0	16,944,617	XXX
6099999. Total - Unaffiliated								0	4,201,865	0	16,944,617	XXX
6199999. Total - Affiliated								0	0	0	0	XXX
6299999 - Totals								0	4,201,865	0	16,944,617	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	04/19/2023	2,372	0	0	0	0	0	0	2,372	2,372	0	0	0	0
000000-00-0	AEA Mezzanine Partners III LP	STAMFORD	CT	AEA Mezzanine Partners LP	06/20/2014	04/10/2023	4,589	0	0	0	0	0	0	4,589	4,589	0	0	0	0
000000-00-0	AEA Middle Market Debt Fnd III	STAMFORD	CT	AEA Middle Market Debt Fnd III	12/14/2016	04/28/2023	84,651	0	0	0	0	0	0	84,651	84,651	0	0	0	0
000000-00-0	AEA Middle Market Debt Fnd IV	STAMFORD	CT	AEA Middle Market Debt Fnd IV	05/31/2019	04/28/2023	65,253	0	0	0	0	0	0	65,253	65,253	0	0	0	0
000000-00-0	Barings Real Estate Credit Str	HARTFORD	CT	Barings Real Estate Credit Str	03/30/2017	06/30/2023	21,433	0	0	0	0	0	0	21,433	21,433	0	0	0	0
000000-00-0	Centerfield Capital Partners	INDIANAPOLIS	IN	Centerfield Capital Partners	07/09/2012	04/18/2023	74,894	0	0	0	0	0	0	74,894	74,894	0	0	0	0
000000-00-0	Heartwood Partners II, LP	NORWALK	CT	Capital Partners II, LP	12/31/2013	06/15/2023	271,986	0	0	0	0	0	0	271,986	271,986	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 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	Graycliff Mezzanine III, LP	NEW YORK	NY	Graycliff Mezzanine III, LP	10/02/2018	06/28/2023	145,565	0	0	0	0	0	0	145,565	145,565	0	0	0	0
000000-00-0	Harvest Partners SCF, LP	NEW YORK	NY	Harvest Partners SCF, LP	09/27/2016	05/12/2023	13,227	0	0	0	0	0	0	13,227	13,227	0	0	0	0
000000-00-0	LBC Credit Partners III, LP	PHILADELPHIA	PA	LBC Credit Partners III, LP	11/21/2013	05/15/2023	12,028	0	0	0	0	0	0	12,028	12,028	0	0	0	0
000000-00-0	LBC Credit Partners IV, LP	PHILADELPHIA	PA	LBC Credit Partners IV, LP	01/13/2017	05/15/2023	13,188	0	0	0	0	0	0	13,188	13,188	0	0	0	0
000000-00-0	Newstone Capital Partners III	DALLAS	TX	Newstone Capital Partners III	11/09/2016	04/06/2023	154,694	0	0	0	0	0	0	154,694	154,694	0	0	0	0
000000-00-0	PA Direct Credit Opport. II	DARIEN	CT	PA Direct Credit Opport. II	03/27/2017	04/07/2023	31,928	0	0	0	0	0	0	31,928	31,928	0	0	0	0
000000-00-0	Siguler Guff Small Business II	NEW YORK	NY	Siguler Guff Small Business II	10/31/2019	04/25/2023	9,358	0	0	0	0	0	0	9,358	9,358	0	0	0	0
000000-00-0	North Haven Credit Prtners III	NEW YORK	NY	North Haven Credit Prtners III	12/20/2019	04/27/2023	45,786	0	0	0	0	0	0	45,786	45,786	0	0	0	0
000000-00-0	Heartwood Partners IV, LP	NORWALK	CT	Heartwood Partners IV, LP	06/30/2021	06/21/2023	102,816	0	0	0	0	0	0	102,816	102,816	0	0	0	0
000000-00-0	Barings EDIF	HARTFORD	CT	Barings Estate Debt Income	12/13/2021	06/29/2023	7,747	0	0	0	0	0	0	7,747	7,747	0	0	0	0
2599999. Joint Venture Interests - Other - Unaffiliated							1,061,514	0	0	0	0	0	0	1,061,514	1,061,514	0	0	0	0
6099999. Total - Unaffiliated							1,061,514	0	0	0	0	0	0	1,061,514	1,061,514	0	0	0	0
6199999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
6299999 - Totals							1,061,514	0	0	0	0	0	0	1,061,514	1,061,514	0	0	0	0

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
91282C-GM-7	UNITED STATES TREASURY		04/14/2023	B.A. Securities Inc.		499,219	500,000	2,997	1.A
91282C-GS-4	UNITED STATES TREASURY		04/14/2023	JP Morgan Securities LLC		501,953	500,000	891	1.A
91282C-GZ-8	UNITED STATES TREASURY		05/25/2023	JP Morgan Securities LLC		293,156	300,000	856	1.A
91282C-HE-4	UNITED STATES TREASURY		06/22/2023	Various		739,336	750,000	1,233	1.A
91282C-HK-0	UNITED STATES TREASURY		06/30/2023	JP Morgan Securities LLC		297,926	300,000	163	1.A
0109999999. Subtotal - Bonds - U.S. Governments						2,331,590	2,350,000	6,141	XXX
20772K-TL-3	CONNECTICUT ST		06/09/2023	B.A. Securities Inc.		149,801	150,000	0	1.D FE
20772K-TM-1	CONNECTICUT ST		06/09/2023	B.A. Securities Inc.		299,724	300,000	0	1.D FE
20772K-TQ-2	CONNECTICUT ST		06/01/2023	MORGAN STANLEY CO		150,000	150,000	0	1.D FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						599,525	600,000	0	XXX
146441-CT-5	CARTERSVILLE GA		05/31/2023	MORGAN STANLEY CO		221,709	300,000	1,017	1.B FE
86481A-AU-8	SUFFOLK VA		05/31/2023	MORGAN STANLEY CO		116,102	160,000	1,008	1.A FE
869257-NS-0	SUSSEX CNTY DEL		06/08/2023	Citigroup		225,552	300,000	1,359	1.A FE
94766P-KC-4	WEBER SCH DIST UTAH		06/21/2023	BARCLAYS CAPITAL INC		166,208	200,000	111	1.A FE
94766P-KD-2	WEBER SCH DIST UTAH		06/21/2023	MORGAN STANLEY CO		246,969	300,000	167	1.A FE
94766P-KE-0	WEBER SCH DIST UTAH		06/21/2023	B.A. Securities Inc.		289,552	350,000	204	1.A FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						1,266,092	1,610,000	3,866	XXX
196480-2R-7	COLORADO HSG & FIN AUTH		04/05/2023	RBC CAPITAL MARKETS		750,000	750,000	0	1.A FE
3132D9-M6-8	FH SC0381 - RMBS		06/16/2023	MORGAN STANLEY CO		450,618	446,294	1,295	1.A
3132DP-VL-9	FH SD2419 - RMBS		06/07/2023	Citigroup		1,188,979	1,182,506	2,168	1.A
3132DQ-F7-6	FH SD2890 - RMBS		05/24/2023	MORGAN STANLEY CO		754,922	750,000	2,750	1.A
3140N9-UX-2	FN BX5097 - RMBS		06/21/2023	WELLS FARGO SECURITIES LLC		758,898	758,898	1,391	1.A
3140QR-R2-1	FN CB5904 - RMBS		04/01/2023	BMO Capital Markets		(34,104)	(33,683)	(62)	1.A
3140XH-4D-6	FN FS2619 - RMBS		04/05/2023	BARCLAYS CAPITAL INC		1,496,240	1,486,946	2,478	1.A
3140XJ-X8-1	FN FS3402 - RMBS		05/01/2023	JPM		302,171	303,690	42	1.A
31418E-RJ-1	FN MA4988 - RMBS		05/01/2023	INL		293,982	295,042	410	1.A
360066-PN-8	FULTON CNTY GA WTR & SEW REV		05/31/2023	B.A. Securities Inc.		407,294	475,000	5,977	1.C FE
68607V-4N-2	OREGON ST DEPT ADMINISTRATIVE SVCS LOTTE		04/26/2023	Citigroup		800,000	800,000	0	1.A FE
68607V-4P-7	OREGON ST DEPT ADMINISTRATIVE SVCS LOTTE		04/26/2023	Citigroup		1,000,000	1,000,000	0	1.A FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						8,168,999	8,214,693	16,450	XXX
00206R-MT-6	AT&T INC		05/30/2023	PPS		398,684	400,000	0	2.B FE
01741R-AH-5	ATI INC		04/05/2023	GOLDMAN		17,618	18,000	379	4.B FE
02406P-BA-7	AMERICAN AXLE & MANUFACTURING INC		06/12/2023	Various		27,338	30,000	800	4.B FE
02582J-JV-3	AMXCA 2022-3 A - ABS		04/20/2023	B.A. Securities Inc.		294,633	300,000	281	1.A FE
02665W-EH-0	AMERICAN HONDA FINANCE CORP		04/13/2023	SOCIETE GENERALE		299,610	300,000	0	1.G FE
030981-AM-6	AMERIGAS PARTNERS LP		05/22/2023	WELLS FARGO SECURITIES, LLC		35,000	35,000	0	4.A FE
05565Q-DH-8	BP CAPITAL MARKETS PLC	C	06/14/2023	B.A. Securities Inc.		472,710	500,000	931	1.F FE
06051G-LG-2	BANK OF AMERICA CORP		04/19/2023	Various		375,275	375,000	0	1.E FE
06051G-LH-0	BANK OF AMERICA CORP		04/19/2023	Various		375,277	375,000	0	1.E FE
118230-AQ-4	BUCKEYE PARTNERS LP		04/27/2023	SUMRIDGE PARTNERS LLC		22,820	25,000	411	3.C FE
1248EP-CQ-4	CCO HOLDINGS LLC		04/24/2023	Merril Lynch Pierce Fenner Smith		168,100	205,000	2,299	3.C FE
12513G-BD-0	CDW LLC		05/09/2023	MORGAN STANLEY & CO LLC		41,850	45,000	213	2.C FE
141781-CB-8	CARGILL INC		04/17/2023	BARCLAYS CAPITAL INC		299,127	300,000	0	1.F FE
15189Y-AG-1	CENTERPOINT ENERGY RESOURCES CORP		05/01/2023	JP Morgan Securities LLC		308,031	300,000	3,063	1.G FE
161571-HS-6	CHAIT 2022-1 A - ABS		05/15/2023	JP Morgan Securities LLC		148,799	150,000	33	1.A FE
171484-AJ-7	CHURCHILL DOWNS INC		04/11/2023	Merril Lynch Pierce Fenner Smith		16,000	16,000	0	4.A FE
17888H-AA-1	CIVITAS RESOURCES INC		06/22/2023	Merril Lynch Pierce Fenner Smith		57,000	57,000	0	3.C FE
17888H-AB-9	CIVITAS RESOURCES INC		06/22/2023	Merril Lynch Pierce Fenner Smith		52,000	52,000	0	3.C FE

SCHEDULE D - PART 3

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

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18060T-AC-9	CLARIOS GLOBAL LP		04/20/2023	Merril Lynch Pierce Fenner Smith		48,000	48,000	0	4.A FE
185899-AN-1	CLEVELAND-CLIFFS INC		04/11/2023	Merril Lynch Pierce Fenner Smith		36,000	36,000	0	3.C FE
20030N-EE-7	COMCAST CORP		05/01/2023	MORGAN STANLEY CO		299,076	300,000	0	1.G FE
21871N-AB-7	CORECIVIC INC		04/27/2023	Various		85,940	85,000	312	3.C FE
224044-CR-6	COX COMMUNICATIONS INC		06/12/2023	JP Morgan Securities LLC		149,987	150,000	0	2.B FE
24422E-WZ-8	JOHN DEERE CAPITAL CORP		06/05/2023	JP Morgan Securities LLC		299,733	300,000	0	1.F FE
25470X-AW-5	DISH DBS CORP		04/17/2023	Various		90,413	105,000	2,469	4.C FE
29103C-AA-6	EMERALD DEBT MERGER SUB LLC		05/05/2023	BARCLAYS CAPITAL INC FIXED INC		155,000	155,000	0	3.C FE
29254B-AA-5	ENCINO ACQUISITION PARTNERS HOLDINGS LLC		04/27/2023	RBC CAPITAL MARKETS		22,313	25,000	0	4.B FE
29365B-AB-9	ENTEGRIS ESCROW CORP		04/13/2023	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		4,774	5,000	99	3.B FE
29450Y-AA-7	EQUIPMENTSHARE.COM INC		05/04/2023	GOLDMAN SACHS AND CO. LLC		65,982	70,000	0	4.C FE
30303M-8L-9	META PLATFORMS INC		05/01/2023	B.A. Securities Inc.		149,964	150,000	0	1.E FE
30303M-8M-7	META PLATFORMS INC		05/01/2023	B.A. Securities Inc.		149,661	150,000	0	1.E FE
30303M-8N-5	META PLATFORMS INC		05/01/2023	B.A. Securities Inc.		149,927	150,000	0	1.E FE
341081-GL-5	FLORIDA POWER & LIGHT CO		04/20/2023	B.A. Securities Inc.		519,175	500,000	3,613	1.D FE
341081-GP-6	FLORIDA POWER & LIGHT CO		05/15/2023	JP Morgan Securities LLC		149,939	150,000	0	1.D FE
35908M-AD-2	FRONTIER COMMUNICATIONS HOLDINGS LLC		06/23/2023	Various		52,341	54,000	469	4.B FE
36270F-AZ-6	GSMBS 23PJ3 A16 - CMO/RMBS		05/24/2023	GOLDMAN		737,813	750,000	3,438	1.A FE
382550-BR-1	GOODYEAR TIRE & RUBBER CO		04/12/2023	UBS SECURITIES LLC		12,831	15,000	193	3.C FE
428040-DB-2	HERTZ CORP		04/27/2023	SMBC SECURITIES INC		8,138	10,000	208	4.B FE
431571-AB-4	HILLENBRAND INC		05/04/2023	Merril Lynch Pierce Fenner Smith		14,344	15,000	110	3.A FE
442722-AB-0	HOWARD MIDSTREAM ENERGY PARTNERS LLC		06/29/2023	RBC CAPITAL MARKETS		55,000	55,000	0	4.C FE
45174H-BC-0	IHEARTCOMMUNICATIONS INC		04/11/2023	BARCLAYS CAPITAL INC FIXED INC		177,780	203,177	2,591	4.A FE
46656R-AN-0	JPMMT 233 A4B - CMO/RMBS		04/21/2023	J P MORGAN SECURITIES		742,969	750,000	3,094	1.A FE
482480-AL-4	KLA CORP		04/10/2023	GOLDMAN		762,300	750,000	8,428	1.G FE
498894-AA-2	KNIFE RIVER CORP		06/28/2023	Various		25,088	25,000	70	3.C FE
501797-AW-4	BATH & BODY WORKS INC		04/25/2023	GOLDMAN SACHS AND CO. LLC		81,175	85,000	407	3.B FE
539830-BZ-1	LOCKHEED MARTIN CORP		05/23/2023	BARCLAYS CAPITAL INC		149,730	150,000	0	1.G FE
539830-CA-5	LOCKHEED MARTIN CORP		05/23/2023	Citigroup		99,674	100,000	0	1.G FE
57763R-AB-3	MAUSER PACKAGING SOLUTIONS HOLDING CO		04/27/2023	MARKETAXESS CORPORATION		20,204	20,000	354	4.B FE
58933Y-BK-0	MERCK & CO INC		05/08/2023	JP Morgan Securities LLC		149,868	150,000	0	1.E FE
62922L-AA-6	NGL ENERGY OPERATING LLC		04/04/2023	RBC CAPITAL MARKETS		24,250	25,000	339	4.B FE
62929R-AC-2	NMG HOLDING COMPANY INC		05/31/2023	GOLDMAN SACHS AND CO. LLC		49,500	55,000	664	5.A FE
651229-AW-6	NEWELL BRANDS INC		04/27/2023	BARCLAYS CAPITAL INC FIXED INC		19,175	20,000	78	3.A FE
651229-AX-4	NEWELL BRANDS INC		06/13/2023	GOLDMAN SACHS AND CO. LLC		7,950	10,000	121	3.A FE
65505P-AA-5	NOBLE FINANCE 2 LLC		04/04/2023	BARCLAYS CAPITAL INC FIXED INC		13,000	13,000	0	3.C FE
68233J-CN-2	ONCOR ELECTRIC DELIVERY COMPANY LLC		05/08/2023	TORONTO DOMINION SECS USA INC		449,073	450,000	0	1.F FE
69073T-AT-0	OWENS-BROCKWAY GLASS CONTAINER INC		05/15/2023	GOLDMAN SACHS AND CO. LLC		74,813	75,000	28	4.B FE
69867D-AC-2	CLARIOS GLOBAL LP		04/05/2023	GOLDMAN		30,075	30,000	1,027	5.A FE
716973-AC-6	PFIZER INVESTMENT ENTERPRISES PTE LTD	C	05/18/2023	GOLDMAN		149,780	150,000	56	1.E FE
716973-AD-4	PFIZER INVESTMENT ENTERPRISES PTE LTD	C	05/18/2023	GOLDMAN		149,231	150,000	58	1.E FE
716973-AE-2	PFIZER INVESTMENT ENTERPRISES PTE LTD	C	05/18/2023	GOLDMAN		149,751	150,000	59	1.E FE
740212-AL-9	PRECISION DRILLING CORP	C	06/12/2023	GOLDMAN SACHS AND CO. LLC		4,950	5,000	147	4.A FE
749571-AJ-4	RHP HOTEL PROPERTIES LP		06/07/2023	Merril Lynch Pierce Fenner Smith		21,000	21,000	0	4.A FE
780153-BL-5	ROYAL CARIBBEAN CRUISES LTD		05/04/2023	Various		69,688	65,000	1,640	4.C FE
81180W-BH-3	SEAGATE HDD CAYMAN	C	05/24/2023	MORGAN STANLEY & CO LLC		40,000	40,000	0	3.B FE
81180W-BJ-9	SEAGATE HDD CAYMAN	C	05/24/2023	MORGAN STANLEY & CO LLC		10,000	10,000	0	3.B FE
83001A-AD-4	SIX FLAGS ENTERTAINMENT CORP		05/03/2023	WELLS FARGO SECURITIES, LLC		28,998	30,000	11	4.C FE
845467-AR-0	SOUTHWESTERN ENERGY CO		05/31/2023	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		8,393	9,000	163	3.A FE

SCHEDULE D - PART 3

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

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87901J-AJ-4	TEGNA INC		04/27/2023	Jefferies		84,550	95,000	561	3.C FE
88033G-DB-3	TENET HEALTHCARE CORP		06/29/2023	Merril Lynch Pierce Fenner Smith		162,188	170,000	1,408	3.C FE
88033G-DT-4	TENET HEALTHCARE CORP		05/02/2023	BARCLAYS CAPITAL INC FIXED INC		77,000	77,000	0	3.C FE
896522-AJ-8	TRINITY INDUSTRIES INC		06/28/2023	Merril Lynch Pierce Fenner Smith		50,000	50,000	0	3.B FE
914906-AX-0	UNIVISION COMMUNICATIONS INC		06/21/2023	WELLS FARGO SECURITIES, LLC		45,560	48,000	1,627	4.A FE
91889F-AC-5	VALARIS LTD	C	04/04/2023	Citigroup (SSB)		31,963	32,000	37	3.C FE
92332Y-AA-9	VENTURE GLOBAL LNG INC		06/09/2023	Various		112,150	112,000	153	3.C FE
92343V-GT-5	VERIZON COMMUNICATIONS INC		05/05/2023	WELLS FARGO SECURITIES LLC		149,756	150,000	0	2.A FE
931142-FB-4	WALMART INC		04/13/2023	Various		399,389	400,000	0	1.C FE
931142-FD-0	WALMART INC		04/13/2023	Various		399,943	400,000	0	1.C FE
983133-AA-7	WYNN RESORTS FINANCE LLC		04/27/2023	MORGAN STANLEY & CO LLC		41,369	45,000	192	4.B FE
98379K-AA-0	XPO INC		05/17/2023	GOLDMAN SACHS AND CO. LLC		40,000	40,000	0	2.C FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						11,768,496	11,921,177	42,635	XXX
00847Y-AE-2	AGILITI HEALTH, INC. - TERM LOAN		04/25/2023	JP Morgan		3,070	3,093	0	4.A FE
04686R-AB-9	ATHENAHEALTH, INC. - TERM LOAN B		04/01/2023	Various		(4)	(4)	0	4.B FE
07768Y-AK-8	BELFOR HOLDINGS INC. - TRANCHE B-2 TERM		04/19/2023	JP Morgan		119,700	120,000	0	4.B FE
08078U-AH-6	BELRON FINANCE US LLC - TERM LOAN		04/06/2023	Bank of America Merrill Lynch		164,175	165,000	0	3.B FE
172442-AT-2	CINEMARK USA, INC. - TERM LOAN		05/22/2023	BZW SECS		394,000	400,000	0	3.B FE
26872N-AC-3	EMRLD BORROWER LP - TERM LOAN B		05/04/2023	RBC		252,087	254,633	0	3.C FE
29359B-AB-7	ENSEMBLE RCM, LLC - CLOSING DATE TERM LO		06/22/2023	GOLDMAN		99,500	100,000	0	4.B FE
31732F-AT-3	FILTRATION GROUP CORPORATION - (USD) TER		05/19/2023	GOLDMAN		173,250	175,000	0	4.C FE
34416D-AY-4	FOCUS FINANCIAL PARTNERS, LLC - TERM LOA		05/10/2023	RBC		197,000	200,000	0	4.A FE
44108H-AN-1	HOSTESS BRANDS, LLC - TERM LOAN		06/21/2023	JP Morgan		203,043	204,577	0	4.A FE
44332E-AW-6	HUB INTERNATIONAL LIMITED - 2023 REFINAN		06/20/2023	Various		105,846	106,983	0	4.B FE
71880J-AD-6	PHINIA INC. - TERM LOAN B		06/08/2023	JP Morgan		168,000	175,000	0	3.A FE
74773K-AB-1	QUALTRICS ACQUIRECO, LLC - TERM LOAN B		04/14/2023	JP Morgan		247,500	250,000	0	4.A FE
87266U-AB-5	TMF SAPPHIRE BIDCO B.V. - TERM LOAN B	D	04/27/2023	GOLDMAN		240,100	245,000	0	4.B FE
97360B-AB-1	WINDSOR HOLDINGS III, LLC - (USD) SEVEN		06/22/2023	JP Morgan		303,800	310,000	0	4.A FE
99Z0R4-FI-2	FUGUE FINANCE LLC - TERM LOAN	C	06/23/2023	JP Morgan		99,500	100,000	0	5.B GI
C8000C-AK-9	CLARIOS GLOBAL LP - INCREMENTAL TERM LOA		04/20/2023	JP Morgan		318,400	320,000	0	4.A FE
L9635L-AB-0	MARLINK AS - (USD) TL	C	04/01/2023	Direct		97,043	99,500	0	4.B FE
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						3,186,010	3,228,782	0	XXX
2509999997. Total - Bonds - Part 3						27,320,711	27,924,652	69,093	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						27,320,711	27,924,652	69,093	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						27,320,711	XXX	69,093	XXX

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	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
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
36179W-BY-3	G2 MA7255 - RMBS		06/01/2023	Paydown		33,223	33,223	34,508	34,625	0	(1,402)	0	(1,402)	0	33,223	0	0	0	347	03/20/2051	1.A
36179X-H2-5	G2 MA8349 - RMBS		06/01/2023	Paydown		13,433	13,433	13,448	13,447	0	(14)	0	(14)	0	13,433	0	0	0	330	10/20/2052	1.A
38376M-R5-8	GNR 2017-059 PL - CMO/RMBS		06/01/2023	Paydown		31,014	31,014	31,930	31,617	0	(603)	0	(603)	0	31,014	0	0	0	375	04/20/2046	1.A
38380T-B7-0	GNR 2017-107 T - CMO/RMBS		06/01/2023	Paydown		40,907	40,907	41,719	41,237	0	(329)	0	(329)	0	40,907	0	0	0	494	01/20/2047	1.A
38380T-PZ-3	GNR 2016-173 CT - CMO/RMBS		06/01/2023	Paydown		15,110	15,110	15,284	15,145	0	(35)	0	(35)	0	15,110	0	0	0	181	10/20/2045	1.A
38382A-NY-7	GNR 2019-125 EA - CMO/RMBS		06/01/2023	Paydown		33,717	33,717	33,575	33,419	0	298	0	298	0	33,717	0	0	0	318	10/20/2049	1.A
38382W-DR-5	GNR 2021-117 PC - CMO/RMBS		06/01/2023	Paydown		35,986	35,986	36,639	36,547	0	(561)	0	(561)	0	35,986	0	0	0	305	07/20/2051	1.A
91282C-FP-1	UNITED STATES TREASURY		04/05/2023	GOLDMAN		507,539	500,000	497,520	497,684	0	205	0	205	0	497,889	0	9,650	9,650	10,100	10/15/2025	1.A
91282C-FZ-9	UNITED STATES TREASURY		04/05/2023	GOLDMAN		1,533,164	1,500,000	1,494,258	1,494,264	0	301	0	301	0	1,494,565	0	38,599	38,599	20,280	11/30/2027	1.A
91282C-GC-9	UNITED STATES TREASURY		04/05/2023	GOLDMAN		306,715	300,000	304,160	0	0	(152)	0	(152)	0	304,008	0	2,707	2,707	3,083	12/31/2027	1.A
91282C-GP-0	UNITED STATES TREASURY		04/05/2023	Citigroup		618,164	600,000	592,676	0	0	122	0	122	0	592,797	0	25,367	25,367	2,413	02/29/2028	1.A
91282C-GZ-8	UNITED STATES TREASURY		06/28/2023	B.A. Securities Inc.		292,887	300,000	293,156	0	0	75	0	75	0	293,231	0	(344)	(344)	1,740	04/30/2030	1.A
0109999999. Subtotal - Bonds - U.S. Governments						3,461,858	3,403,389	3,388,871	2,197,984	0	(2,096)	0	(2,096)	0	3,385,880	0	75,978	75,978	39,966	XXX	XXX
882722-KE-0	TEXAS ST		04/03/2023	Call @ 100.00		115,000	115,000	115,000	115,000	0	0	0	0	0	115,000	0	0	0	3,086	04/01/2029	1.A FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						115,000	115,000	115,000	115,000	0	0	0	0	0	115,000	0	0	0	3,086	XXX	XXX
196479-C3-1	COLORADO HSG & FIN AUTH		06/01/2023	Call @ 100.00		3,903	3,903	3,903	3,903	0	0	0	0	0	3,903	0	0	0	49	09/01/2047	1.A FE
196480-GG-6	COLORADO HSG & FIN AUTH		06/01/2023	Paydown		18,340	18,340	18,277	18,281	0	59	0	59	0	18,340	0	0	0	194	04/01/2050	1.A FE
196480-K3-0	COLORADO HSG & FIN AUTH		06/01/2023	Call @ 100.00		4,677	4,677	4,677	4,677	0	0	0	0	0	4,677	0	0	0	91	10/01/2052	1.A FE
196480-N7-8	COLORADO HSG & FIN AUTH		06/01/2023	Call @ 100.00		3,979	3,979	3,979	3,979	0	0	0	0	0	3,979	0	0	0	96	03/01/2053	1.A FE
196480-T9-8	COLORADO HSG & FIN AUTH		06/01/2023	Call @ 100.00		955	955	955	0	0	0	0	0	0	955	0	0	0	11	06/01/2053	1.A FE
20281P-BB-7	COMMONWEALTH FING AUTH PA REV		06/01/2023	Maturity @ 100.00		75,000	75,000	75,375	75,016	0	(16)	0	(16)	0	75,000	0	0	0	2,112	06/01/2023	1.E FE
3128M9-CT-7	FH G06982 - RMBS		06/01/2023	Paydown		15,264	15,264	15,817	15,830	0	(567)	0	(567)	0	15,264	0	0	0	188	04/01/2042	1.A
3128MJ-WB-2	FH G08641 - RMBS		06/01/2023	Paydown		1,715	1,715	1,771	1,799	0	(84)	0	(84)	0	1,715	0	0	0	25	05/01/2045	1.A
3128MJ-WV-8	FH G08659 - RMBS		06/01/2023	Paydown		5,487	5,487	5,453	5,433	0	54	0	54	0	5,487	0	0	0	80	08/01/2045	1.A
3128MJ-XE-5	FH G08676 - RMBS		06/01/2023	Paydown		26,147	26,147	26,885	27,345	0	(1,199)	0	(1,199)	0	26,147	0	0	0	382	11/01/2045	1.A
3128MJ-ZB-9	FH G08737 - RMBS		06/01/2023	Paydown		46,973	46,973	47,451	47,642	0	(669)	0	(669)	0	46,973	0	0	0	594	12/01/2046	1.A
3128MJ-ZF-0	FH G08741 - RMBS		06/01/2023	Paydown		11,060	11,060	11,047	11,047	0	12	0	12	0	11,060	0	0	0	137	01/01/2047	1.A
3128P8-E8-0	FH C91959 - RMBS		06/01/2023	Paydown		14,955	14,955	14,437	14,156	0	799	0	799	0	14,955	0	0	0	191	11/01/2037	1.A
3132AE-J7-2	FH ZT2086 - RMBS		06/01/2023	Paydown		14,718	14,718	15,069	15,998	0	(1,280)	0	(1,280)	0	14,718	0	0	0	219	06/01/2049	1.A
3132DN-T8-6	FH SD1475 - RMBS		06/01/2023	Paydown		27,593	27,593	27,580	27,579	0	14	0	14	0	27,593	0	0	0	536	08/01/2052	1.A
3132DN-YG-2	FH SD1611 - RMBS		06/01/2023	Paydown		13,141	13,141	13,108	13,108	0	33	0	33	0	13,141	0	0	0	270	10/01/2052	1.A
3132DP-GG-7	FH SD1999 - RMBS		06/01/2023	Paydown		12,318	12,318	12,393	0	0	(75)	0	(75)	0	12,318	0	0	0	162	12/01/2052	1.A
3132DP-NX-2	FH SD2206 - RMBS		06/01/2023	Paydown		3,294	3,294	3,293	0	0	1	0	1	0	3,294	0	0	0	30	02/01/2053	1.A
3132DQ-F7-6	FH SD2890 - RMBS		06/01/2023	Paydown		6,184	6,184	6,224	0	0	(41)	0	(41)	0	6,184	0	0	0	28	05/01/2053	1.A
3132DV-3J-2	FH SD8001 - RMBS		06/01/2023	Paydown		6,953	6,953	7,124	7,548	0	(595)	0	(595)	0	6,953	0	0	0	100	07/01/2049	1.A
3132DV-3N-3	FH SD8005 - RMBS		06/01/2023	Paydown		18,027	18,027	18,486	19,671	0	(1,644)	0	(1,644)	0	18,027	0	0	0	270	08/01/2049	1.A
3132DV-4V-4	FH SD8036 - RMBS		06/01/2023	Paydown		12,104	12,104	12,288	12,563	0	(459)	0	(459)	0	12,104	0	0	0	154	01/01/2050	1.A
3132DW-FJ-7	FH-SD8269 - RMBS		06/01/2023	Paydown		19,359	19,359	19,431	19,431	0	(72)	0	(72)	0	19,359	0	0	0	455	10/01/2052	1.A
3132GR-L6-6	FH Q06349 - RMBS		06/01/2023	Paydown		8,289	8,289	8,491	8,485	0	(195)	0	(195)	0	8,289	0	0	0	116	02/01/2042	1.A
3132VN-3M-3	FH Q62603 - RMBS		06/01/2023	Paydown		8,313	8,313	8,492	8,787	0	(474)	0	(474)	0	8,313	0	0	0	124	12/01/2048	1.A
3132WH-5N-1	FH Q44452 - RMBS		06/01/2023	Paydown		17,250	17,250	17,309	17,336	0	(86)	0	(86)	0	17,250	0	0	0	220	11/01/2046	1.A
3132WK-Q8-4	FH Q45878 - RMBS		06/01/2023	Paydown		58,552	58,552	58,035	57,822	0	729	0	729	0	58,552	0	0	0	732	12/01/2046	1.A
3133BD-NG-6	FH QE3991 - RMBS		06/01/2023	Paydown		29,425	29,425	29,347	29,347	0	78	0	78	0	29,425	0	0	0	510	05/01/2052	1.A
3133KL-A9-8	FH RA4532 - RMBS		06/01/2023	Paydown		60,871	60,871	63,240	63,430	0	(2,559)	0	(2,559)	0	60,871	0	0	0	616	02/01/2051	1.A
3133KL-H2-6	FH RA4749 - RMBS		06/01/2023	Paydown		76,109	76,109	78,571	78,879	0	(2,771)	0	(2,771)	0	76,109	0	0	0	838	03/01/2051	1.A
3133KP-MD-7	FH RA7556 - RMBS		06/01/2023	Paydown		42,188	42,188	42,745	42,722	0	(534)	0	(534)	0	42,188	0	0	0	752	06/01/2052	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
3133KP-Q7-6	FH RA7678 - RMBS		06/01/2023	Paydown		8,994	8,994	9,073	9,071	0	(77)	0	(77)	0	8,994	0	0	0	203	07/01/2052	1.A
3133KQ-EV-4	FH RA8248 - RMBS		06/01/2023	Paydown		11,794	11,794	11,833	11,833	0	(39)	0	(39)	0	11,794	0	0	0	265	11/01/2052	1.A
3133KQ-GM-2	FH RA8304 - RMBS		06/01/2023	Paydown		97,515	97,515	98,551	0	0	(1,036)	0	(1,036)	0	97,515	0	0	0	1,778	12/01/2052	1.A
3133TH-V7-9	FHR 2113 QG - CMO/RMBS		06/01/2023	Paydown		7,809	7,809	7,850	7,827	0	(19)	0	(19)	0	7,809	0	0	0	198	01/15/2029	1.A
3133XP-KG-8	FEDERAL HOME LOAN BANKS		04/01/2023	Maturity @ 100.00		(21)	0	0	(120)	0	(21)	0	(21)	0	(21)	0	0	0	158	03/10/2023	1.A
3136A5-N2-8	FNR 2012-53 EL - CMO/RMBS		06/01/2023	Paydown		79,219	79,219	81,726	79,497	0	(278)	0	(278)	0	79,219	0	0	0	945	05/25/2027	1.A
3136A8-LL-2	FNR 2012-93 TY - CMO/RMBS		06/01/2023	Paydown		19,297	19,297	18,188	18,025	0	1,272	0	1,272	0	19,297	0	0	0	155	06/25/2042	1.A
3136AH-H9-4	FNR 2013-130 A - CMO/RMBS		06/01/2023	Paydown		2,573	2,573	2,550	2,544	0	29	0	29	0	2,573	0	0	0	29	01/25/2044	1.A
3136AR-PP-7	FNR 2016-11 LA - CMO/RMBS		06/01/2023	Paydown		16,300	16,300	16,389	16,340	0	(40)	0	(40)	0	16,300	0	0	0	228	05/25/2042	1.A
3136B1-LV-4	FNR 2018-24 VD - CMO/RMBS		06/01/2023	Paydown		54,778	54,778	55,257	54,883	0	(105)	0	(105)	0	54,778	0	0	0	799	04/25/2031	1.A
3136B5-QE-8	FNR 2019-45 CL - CMO/RMBS		06/01/2023	Paydown		1,412	1,412	1,412	1,417	0	(5)	0	(5)	0	1,412	0	0	0	18	08/25/2049	1.A
3136BA-P3-2	FNR 2020-43 BY - CMO/RMBS		06/01/2023	Paydown		54,524	54,524	55,836	55,933	0	(1,409)	0	(1,409)	0	54,524	0	0	0	475	10/25/2048	1.A
3136BG-UX-7	FNR 2021-61 LA - CMO/RMBS		06/01/2023	Paydown		50,585	50,585	52,750	52,527	0	(1,942)	0	(1,942)	0	50,585	0	0	0	544	09/25/2051	1.A
3136BP-LQ-2	FNR 2022-85 BA - CMO/RMBS		06/01/2023	Paydown		130,322	130,322	130,198	130,197	0	125	0	125	0	130,322	0	0	0	2,996	08/25/2047	1.A
3136BP-RJ-2	FNR 2022-84 A - CMO/RMBS		06/01/2023	Paydown		60,520	60,520	61,163	61,153	0	(633)	0	(633)	0	60,520	0	0	0	846	02/25/2045	1.A
3137A3-H7-7	FHR 3751 HB - CMO/RMBS		06/01/2023	Paydown		44,627	44,627	44,627	44,574	0	53	0	53	0	44,627	0	0	0	654	11/15/2025	1.A
3137A7-KX-7	FHR 3826 BK - CMO/RMBS		06/01/2023	Paydown		20,458	20,458	21,509	20,605	0	(146)	0	(146)	0	20,458	0	0	0	258	03/15/2026	1.A
3137AU-KR-9	FHR 4102 BC - CMO/RMBS		06/01/2023	Paydown		64,733	64,733	67,403	65,148	0	(416)	0	(416)	0	64,733	0	0	0	811	08/15/2027	1.A
3137F7-JJ-5	FHR 5057 GA - CMBS/CMO/RMBS		06/01/2023	Paydown		41,697	41,697	43,186	42,998	0	(1,301)	0	(1,301)	0	41,697	0	0	0	348	12/25/2050	1.A
3137F7-MW-2	FHR 5050 CP - CMO/RMBS		06/01/2023	Paydown		37,973	37,973	39,421	39,226	0	(1,252)	0	(1,252)	0	37,973	0	0	0	317	12/25/2050	1.A
3137F9-GM-7	FHR 5074 KP - CMO/RMBS		06/01/2023	Paydown		31,682	31,682	32,803	32,656	0	(974)	0	(974)	0	31,682	0	0	0	265	02/25/2051	1.A
3137FL-3C-6	FHR 4863 HP - CMO/RMBS		06/01/2023	Paydown		62,595	62,595	63,182	64,093	0	(1,497)	0	(1,497)	0	62,595	0	0	0	961	03/15/2049	1.A
3137FL-A3-8	FHR 4875 DA - CMO/RMBS		06/01/2023	Paydown		18,331	18,331	18,585	18,694	0	(363)	0	(363)	0	18,331	0	0	0	275	07/15/2048	1.A
3137FL-W5-9	FHR 4881 AK - CMO/RMBS		06/01/2023	Paydown		4,564	4,564	4,655	4,829	0	(265)	0	(265)	0	4,564	0	0	0	66	02/15/2048	1.A
3137FM-2E-1	FHR 4891 PB - CMO/RMBS		06/01/2023	Paydown		10,742	10,742	10,949	11,399	0	(657)	0	(657)	0	10,742	0	0	0	155	06/15/2049	1.A
3137FN-FS-4	FHR 4911 LB - CMO/RMBS		06/01/2023	Paydown		25,363	25,363	25,842	26,084	0	(721)	0	(721)	0	25,363	0	0	0	295	08/25/2049	1.A
3137FY-TN-6	FHR 5096 C - CMO/RMBS		06/01/2023	Paydown		33,304	33,304	32,817	32,768	0	536	0	536	0	33,304	0	0	0	213	04/25/2051	1.A
3137H6-XY-6	FHR 5213 JM - CMO/RMBS		06/01/2023	Paydown		57,343	57,343	58,059	57,998	0	(655)	0	(655)	0	57,343	0	0	0	845	09/25/2051	1.A
3137H8-HX-2	FHR 5248 HB - CMO/RMBS		06/01/2023	Paydown		15,023	15,023	15,245	15,233	0	(210)	0	(210)	0	15,023	0	0	0	278	08/25/2052	1.A
3137H8-K8-3	FHR 5249 AB - CMO/RMBS		06/01/2023	Paydown		27,860	27,860	27,831	27,829	0	31	0	31	0	27,860	0	0	0	460	11/25/2051	1.A
3137H9-DC-0	FHR 5270 AB - CMO/RMBS		06/01/2023	Paydown		69,142	69,142	68,991	68,991	0	151	0	151	0	69,142	0	0	0	1,602	01/25/2049	1.A
31397S-C5-1	FNR 2011-36 DB - CMO/RMBS		06/01/2023	Paydown		104,967	104,967	104,869	104,778	0	189	0	189	0	104,967	0	0	0	1,304	05/25/2026	1.A
31397U-ZB-8	FNR 2011-58 AL - CMO/RMBS		06/01/2023	Paydown		119,092	119,092	122,069	119,399	0	(307)	0	(307)	0	119,092	0	0	0	1,753	07/25/2026	1.A
31403D-AP-4	FN 745314 - RMBS		06/01/2023	Paydown		4,360	4,360	4,354	4,354	0	6	0	6	0	4,360	0	0	0	70	05/01/2034	1.A
3140EV-VF-1	FN BC1513 - RMBS		06/01/2023	Paydown		48,982	48,982	49,312	49,321	0	(338)	0	(338)	0	48,982	0	0	0	562	08/01/2046	1.A
3140F0-JJ-4	FN BC4764 - RMBS		06/01/2023	Paydown		43,826	43,826	44,192	44,369	0	(544)	0	(544)	0	43,826	0	0	0	523	10/01/2046	1.A
3140FX-C7-5	FN BF0093 - RMBS		06/01/2023	Paydown		24,881	24,881	25,635	26,768	0	(1,888)	0	(1,888)	0	24,881	0	0	0	378	05/01/2056	1.A
3140HA-XB-1	FN BJ8773 - RMBS		06/01/2023	Paydown		7,954	7,954	7,993	8,089	0	(135)	0	(135)	0	7,954	0	0	0	88	09/01/2049	1.A
3140J7-XA-8	FN BM3372 - CMBS/RMBS		06/01/2023	Paydown		3,836	3,836	4,097	4,158	0	(322)	0	(322)	0	3,836	0	0	0	53	01/01/2028	1.A
3140JP-M9-3	FN BN6683 - RMBS		06/01/2023	Paydown		19,723	19,723	20,233	21,197	0	(1,475)	0	(1,475)	0	19,723	0	0	0	277	06/01/2049	1.A
3140L0-D8-7	FN BR1926 - RMBS		06/01/2023	Paydown		28,265	28,265	29,228	29,205	0	(940)	0	(940)	0	28,265	0	0	0	236	01/01/2051	1.A
3140MA-T7-9	FN BU8673 - RMBS		06/01/2023	Paydown		91,901	91,901	91,255	91,263	0	638	0	638	0	91,901	0	0	0	1,594	05/01/2052	1.A
3140Q7-SL-2	FN CA0522 - RMBS		06/01/2023	Paydown		37,171	37,171	36,623	36,161	0	1,009	0	1,009	0	37,171	0	0	0	397	10/01/2047	1.A
3140QG-5K-9	FN CA8949 - RMBS		06/01/2023	Paydown		38,773	38,773	40,021	40,096	0	(1,322)	0	(1,322)	0	38,773	0	0	0	404	02/01/2051	1.A
3140QG-NQ-6	FEDERAL NATIONAL MORTGAGE ASSOCIATION -		06/01/2023	Paydown		39,578	39,578	41,087	41,214	0	(1,635)	0	(1,635)	0	39,578	0	0	0	394	01/01/2051	1.A
3140QG-RN-9	FN CA8592 - RMBS		06/01/2023	Paydown		30,598	30,598	31,822	31,828	0	(1,230)	0	(1,230)	0	30,598	0	0	0	323	01/01/2051	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 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
3140QG-UM-7	FN CA8687 - RMBS		06/01/2023	Paydown		41,089	41,089	41,295	41,292	0	(202)	0	(202)	0	41,089	0	0	0	351	01/01/2051	1.A
3140QP-EY-9	FN CB3750 - RMBS		06/01/2023	Paydown		40,497	40,497	41,311	41,281	0	(784)	0	(784)	0	40,497	0	0	0	808	06/01/2052	1.A
3140QP-H2-6	FN CB3848 - RMBS		06/01/2023	Paydown		69,817	69,817	68,278	68,300	0	1,517	0	1,517	0	69,817	0	0	0	967	06/01/2052	1.A
3140QP-PY-7	FN CB4038 - RMBS		06/01/2023	Paydown		37,028	37,028	37,074	37,074	0	(47)	0	(47)	0	37,028	0	0	0	878	06/01/2052	1.A
3140QP-RK-5	FN CB4089 - RMBS		06/01/2023	Paydown		21,177	21,177	20,961	20,963	0	215	0	215	0	21,177	0	0	0	354	07/01/2052	1.A
3140QR-HX-4	FN CB5645 - RMBS		06/01/2023	Paydown		36,977	36,977	36,983	0	0	(6)	0	(6)	0	36,977	0	0	0	347	02/01/2053	1.A
3140QR-R2-1	FN CB5904 - RMBS		06/01/2023	Paydown		36,035	36,035	36,486	0	0	(450)	0	(450)	0	36,035	0	0	0	230	03/01/2053	1.A
3140XA-2W-1	FN FM7088 - RMBS		06/01/2023	Paydown		56,784	56,784	58,949	58,957	0	(2,173)	0	(2,173)	0	56,784	0	0	0	591	05/01/2051	1.A
3140XA-GK-2	FN FM6501 - RMBS		06/01/2023	Paydown		27,451	27,451	28,248	28,500	0	(1,049)	0	(1,049)	0	27,451	0	0	0	287	03/01/2051	1.A
3140XB-2Z-2	FN FM7991 - RMBS		06/01/2023	Paydown		62,166	62,166	64,890	64,784	0	(2,619)	0	(2,619)	0	62,166	0	0	0	655	07/01/2051	1.A
3140XB-X7-0	FN FM7901 - RMBS		06/01/2023	Paydown		31,064	31,064	32,437	32,381	0	(1,317)	0	(1,317)	0	31,064	0	0	0	321	07/01/2051	1.A
3140XC-B8-0	FN FM8162 - RMBS		06/01/2023	Paydown		33,512	33,512	35,125	35,130	0	(1,618)	0	(1,618)	0	33,512	0	0	0	357	07/01/2051	1.A
3140XC-JP-4	FN FM8369 - RMBS		06/01/2023	Paydown		48,868	48,868	50,975	50,925	0	(2,057)	0	(2,057)	0	48,868	0	0	0	574	08/01/2051	1.A
3140XG-U3-1	FN FS1501 - RMBS		06/01/2023	Paydown		20,185	20,185	20,399	20,426	0	(241)	0	(241)	0	20,185	0	0	0	343	08/01/2051	1.A
3140XH-4D-6	FN FS2619 - RMBS		06/01/2023	Paydown		11,864	11,864	11,939	0	0	(74)	0	(74)	0	11,864	0	0	0	75	08/01/2052	1.A
3140XH-WC-7	FN FS2442 - RMBS		06/01/2023	Paydown		21,057	21,057	21,169	21,166	0	(109)	0	(109)	0	21,057	0	0	0	339	07/01/2052	1.A
3140XJ-X8-1	FN FS3402 - RMBS		06/01/2023	Paydown		12,610	12,610	12,534	0	0	77	0	77	0	12,610	0	0	0	143	11/01/2052	1.A
31418C-CP-7	FN MA2777 - RMBS		06/01/2023	Paydown		20,870	20,870	20,524	20,217	0	653	0	653	0	20,870	0	0	0	259	10/01/2046	1.A
31418C-T9-5	FN MA3275 - RMBS		06/01/2023	Paydown		38,725	38,725	38,059	37,671	0	1,054	0	1,054	0	38,725	0	0	0	499	02/01/2048	1.A
31418D-2N-1	FN MA4380 - RMBS		06/01/2023	Paydown		35,318	35,318	37,078	37,347	0	(2,029)	0	(2,029)	0	35,318	0	0	0	435	07/01/2051	1.A
31418D-C6-7	FN MA3692 - RMBS		06/01/2023	Paydown		9,952	9,952	10,176	10,750	0	(798)	0	(798)	0	9,952	0	0	0	146	07/01/2049	1.A
31418D-YC-0	FN MA4306 - RMBS		06/01/2023	Paydown		29,019	29,019	29,903	29,958	0	(940)	0	(940)	0	29,019	0	0	0	304	04/01/2051	1.A
31418D-Z8-8	FN MA4366 - RMBS		06/01/2023	Paydown		35,505	35,505	36,898	36,856	0	(1,351)	0	(1,351)	0	35,505	0	0	0	369	06/01/2041	1.A
31418E-RJ-1	FN MA4988 - RMBS		06/01/2023	Paydown		2,969	2,969	2,958	0	0	11	0	11	0	2,969	0	0	0	12	04/01/2043	1.A
54627D-EF-4	LOUISIANA HSG CORP SINGLE FAMILY MTG REV		06/01/2023	Call @ 100.00		6,931	6,931	6,931	6,931	0	0	0	0	0	6,931	0	0	0	55	03/01/2041	1.A FE
57419R-GH-2	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		06/01/2023	Call @ 100.00		7,688	7,688	7,688	7,688	0	0	0	0	0	7,688	0	0	0	118	07/01/2043	1.A FE
60416Q-GX-6	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		06/01/2023	Call @ 100.00		31,282	31,282	31,282	31,282	0	0	0	0	0	31,282	0	0	0	436	10/01/2047	1.A FE
60416Q-HX-5	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		06/01/2023	Call @ 100.00		8,881	8,881	8,881	8,881	0	0	0	0	0	8,881	0	0	0	91	06/01/2050	1.A FE
60416Q-HY-3	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		06/01/2023	Call @ 100.00		61,961	61,961	61,961	61,961	0	0	0	0	0	61,961	0	0	0	524	09/01/2050	1.A FE
60416Q-HZ-0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		06/01/2023	Call @ 100.00		22,554	22,554	22,554	22,554	0	0	0	0	0	22,554	0	0	0	166	12/01/2050	1.A FE
60416Q-JA-3	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		06/01/2023	Call @ 100.00		6,531	6,531	6,531	6,531	0	0	0	0	0	6,531	0	0	0	44	02/01/2051	1.A FE
60416Q-JC-9	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		06/01/2023	Call @ 100.00		33,848	33,848	33,848	33,848	0	0	0	0	0	33,848	0	0	0	286	09/01/2051	1.A FE
60416Q-JE-5	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		06/01/2023	Paydown		5,041	5,041	5,041	5,041	0	0	0	0	0	5,041	0	0	0	94	10/01/2052	1.A FE
60637B-B6-6	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		06/01/2023	Call @ 100.00		12,219	12,219	12,219	12,219	0	0	0	0	0	12,219	0	0	0	94	11/01/2050	1.B FE
61212R-X7-6	MONTANA ST BRD HSG - RMBS		06/01/2023	Call @ 100.00		75,000	75,000	79,388	75,568	0	(156)	0	(156)	0	75,413	0	(413)	(413)	1,500	12/01/2038	1.C FE
641279-NX-8	NEVADA HSG DIV SINGLE FAMILY MTG REV		06/01/2023	Paydown		17,641	17,641	17,641	17,641	0	0	0	0	0	17,641	0	0	0	143	11/01/2044	1.B FE
677377-2P-7	OHIO HSG FIN AGY SINGLE FAMILY MTG REV		05/01/2023	Call @ 100.00		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	99	11/01/2041	1.A FE
684907-WN-4	ORANGE CNTY FLA HSG FIN AUTH HOMEOWNER R		06/01/2023	Call @ 100.00		1,568	1,568	1,568	1,568	0	0	0	0	0	1,568	0	0	0	11	09/01/2050	1.A FE
88275F-SH-3	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		06/01/2023	Call @ 100.00		9,802	9,802	9,802	9,802	0	0	0	0	0	9,802	0	0	0	82	03/01/2036	1.B FE
977100-AC-0	WISCONSIN ST GEN FD ANNUAL APPROPRIATION		05/01/2023	Call @ 100.00		100,000	100,000	105,289	104,727	0	(440)	0	(440)	0	104,287	0	(4,287)	(4,287)	2,850	05/01/2026	1.C FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						3,659,589	3,659,610	3,717,194	3,488,486	0	(46,633)	0	(46,633)	0	3,664,289	0	(4,699)	(4,699)	52,314	XXX	XXX
02406P-AU-4	AMERICAN AXLE & MANUFACTURING INC		06/12/2023	Jefferies		18,875	20,000	18,522	18,559	0	133	0	133	0	18,692	0	183	183	910	04/01/2027	4.B FE
03065W-AB-1	AMCAR 2022-2 A2A - ABS		06/18/2023	Paydown		217,722	217,722	217,706	217,713	0	10	0	10	0	217,722	0	0	0	3,754	12/18/2025	1.A FE
038779-AB-0	ARBYS 2020-1 A2 - RMBS		04/30/2023	Paydown		2,500	2,500	2,516	2,522	0	(22)	0	(22)	0	2,500	0	0	0	40	07/30/2050	2.C FE
05508W-AB-1	B&G FOODS INC		05/02/2023	Merril Lynch Pierce Fenner Smith		174,000	200,000	153,378	153,378	0	2,657	0	2,657	0	156,034	0	17,966	17,966	6,679	09/15/2027	5.A FE

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	11 Change In Book/Adjusted Carrying Value: Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
06540A-AC-5	BANK 2019-BNK20 A2 - CMBS		06/01/2023	Paydown		5,818	5,818	5,977	5,946	0	(128)	0	(128)	0	5,818	0	0	0	67	09/15/2062	1.A
073730-AG-8	BEAM SUNTORY INC		06/15/2023	Maturity @ 100.00		2,500,000	2,500,000	2,479,200	2,498,423	0	1,577	0	1,577	0	2,500,000	0	0	0	40,625	06/15/2023	2.B FE
08883@-AA-1	BOWLING GREEN KETUCKY CTL PASS-THROUGH T		06/15/2023	Paydown		18,096	18,096	18,096	18,096	0	0	0	0	0	18,096	0	0	0	404	06/15/2036	2.B
1248EP-CP-6	CCO HOLDINGS LLC		04/24/2023	Merril Lynch Pierce Fenner Smith		155,800	205,000	203,761	203,770	52,391	23	0	52,414	0	203,794	0	(47,994)	(47,994)	6,801	01/15/2034	3.C FE
12530M-AA-3	SORT 2020-1 A1 - ABS		04/17/2023	Paydown		3,055	3,055	3,065	3,056	0	(1)	0	(1)	0	3,055	0	0	0	18	07/15/2060	1.D FE
12530M-AB-1	SORT 2020-1 A2 - ABS		06/15/2023	Paydown		1,633	1,633	1,632	1,632	0	1	0	1	0	1,633	0	0	0	9	07/15/2060	1.D FE
12592B-AK-0	CNH INDUSTRIAL CAPITAL LLC		06/01/2023	MITSUBISHI UFJ SECURITIES		558,628	560,000	557,763	559,615	0	328	0	328	0	559,943	0	(1,315)	(1,315)	10,101	07/02/2023	2.B FE
14043G-AB-0	COPAR 2022-2 A2A - ABS		06/15/2023	Paydown		62,894	62,894	62,891	62,892	0	2	0	2	0	62,894	0	0	0	978	09/15/2025	1.A FE
15135B-AT-8	CENTENE CORP		04/28/2023	HSBC SECURITIES INC.		94,250	100,000	100,000	100,000	0	0	0	0	0	100,000	0	(5,750)	(5,750)	1,760	12/15/2029	2.C FE
171484-AJ-7	CHURCHILL DOWNS INC		04/12/2023	GOLDMAN SACHS AND CO. LLC		16,045	16,000	16,000	0	0	0	0	0	0	16,000	0	45	45	0	05/01/2031	4.A FE
172441-BC-0	CINEMARK USA INC		04/05/2023	Call @ 100.00		22,481	22,000	22,317	22,303	0	(36)	0	(36)	0	22,266	0	(266)	(266)	578	05/01/2025	3.B FE
17305E-GM-1	CCCIT 2018-A3 A3 - ABS		05/23/2023	Various		1,000,000	1,000,000	999,959	999,987	0	13	0	13	0	1,000,000	0	0	0	16,450	05/23/2025	1.A FE
200340-AS-6	COMERICA INC		06/28/2023	KEY CAPITAL MARKETS		2,341,775	2,350,000	2,353,178	2,350,350	0	(351)	0	(351)	0	2,349,999	0	(8,224)	(8,224)	79,704	07/31/2023	2.A FE
235825-AF-3	DANA INC		06/05/2023	BARCLAYS CAPITAL INC FIXED INC		66,150	70,000	56,700	57,438	0	903	0	903	0	58,341	0	7,809	7,809	2,111	11/15/2027	3.C FE
25461L-AA-0	DIRECTV FINANCING LLC		04/12/2023	MORGAN STANLEY & CO LLC		9,075	10,000	9,147	9,166	0	44	0	44	0	9,210	0	(135)	(135)	390	08/15/2027	3.B FE
25755T-AL-4	DPABS 2019-1 A2 - RMBS		04/25/2023	Paydown		1,188	1,188	1,228	1,215	0	(28)	0	(28)	0	1,188	0	0	0	22	10/25/2049	2.A FE
25755T-AN-0	DPABS 2021-1 AI - RMBS		04/25/2023	Paydown		2,250	2,250	2,258	2,259	0	(9)	0	(9)	0	2,250	0	0	0	30	04/25/2051	2.A FE
25755T-AP-5	DPABS 2021-1 AII - RMBS		04/25/2023	Paydown		2,250	2,250	2,260	2,259	0	(9)	0	(9)	0	2,250	0	0	0	35	04/25/2051	2.A FE
31562Q-AF-4	STELLANTIS NV	C	04/15/2023	Maturity @ 100.00		250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	6,563	04/15/2023	2.B FE
345295-AB-5	FORDO 2022-D A2A - ABS		06/15/2023	Paydown		66,949	66,949	66,944	66,945	0	4	0	4	0	66,949	0	0	0	1,747	08/15/2025	1.A FE
35906A-BE-7	FRONTIER COMMUNICATIONS HOLDINGS LLC		06/23/2023	Various		49,513	54,000	51,140	51,191	1,112	243	0	1,355	0	51,435	0	(1,922)	(1,922)	2,166	10/15/2027	4.B FE
36250P-AC-9	GSMS 2015-GC32 A3 - CMBS		06/01/2023	Paydown		109,438	109,438	110,525	109,648	0	(209)	0	(209)	0	109,438	0	0	0	1,881	07/10/2048	1.A
36264P-AF-6	GSMBS 21PJ4 A6 - CMO/RMBS		06/01/2023	Paydown		32,915	32,915	30,904	30,954	0	1,960	0	1,960	0	32,915	0	0	0	319	09/25/2051	1.A
36270F-AZ-6	GSMBS 23PJ3 A16 - CMO/RMBS		06/01/2023	Paydown		12,318	12,318	12,117	0	0	200	0	200	0	12,318	0	0	0	56	10/25/2053	1.A FE
362925-AP-4	GSMBS 22PJ5 A9 - CMO/RMBS		06/01/2023	Paydown		42,046	42,046	40,947	40,978	0	1,069	0	1,069	0	42,046	0	0	0	543	10/25/2052	1.A
36830R-AW-0	GCAT 22INV3 2A5 - CMO/RMBS		06/25/2023	Paydown		54,560	54,560	54,168	54,146	0	414	0	414	0	54,560	0	0	0	1,067	08/26/2052	1.A FE
37045X-BK-1	GENERAL MOTORS FINANCIAL COMPANY INC		05/09/2023	Maturity @ 100.00		2,500,000	2,500,000	2,248,725	2,419,220	0	24,072	0	24,072	0	2,443,293	0	56,708	56,708	46,250	05/09/2023	2.B FE
378272-AF-5	GLENCORE FUNDING LLC		05/30/2023	Maturity @ 100.00		3,000,000	3,000,000	3,066,180	3,004,879	0	(4,879)	0	(4,879)	0	3,000,000	0	0	0	61,875	05/30/2023	2.A FE
382550-BJ-9	GOODYEAR TIRE & RUBBER CO		04/12/2023	UBS SECURITIES LLC		13,019	15,000	15,000	15,000	0	0	0	0	0	15,000	0	(1,981)	(1,981)	357	04/30/2031	3.C FE
382550-BN-0	GOODYEAR TIRE & RUBBER CO		06/05/2023	GOLDMAN SACHS AND CO. LLC		13,631	15,000	15,000	15,000	0	0	0	0	0	15,000	0	(1,369)	(1,369)	671	07/15/2029	3.C FE
428040-DA-4	HERTZ CORP		04/27/2023	GOLDMAN SACHS AND CO. LLC		9,000	10,000	8,618	8,654	0	98	0	98	0	8,752	0	248	248	193	12/01/2026	4.B FE
43815P-AB-5	HAROT 2022-2 A2 - ABS		06/18/2023	Paydown		65,634	65,634	64,913	65,025	0	608	0	608	0	65,634	0	0	0	1,079	03/18/2025	1.A FE
45174H-BG-1	IHEARTCOMMUNICATIONS INC		04/11/2023	BARCLAYS CAPITAL INC FIXED INC		165,900	210,000	183,141	183,833	12,821	1,231	0	14,052	0	185,063	0	(19,163)	(19,163)	7,426	01/15/2028	4.A FE
46591A-AZ-8	JPMDB 2018-C8 A3 - CMBS		06/01/2023	Paydown		101,543	101,543	103,601	102,550	0	(1,007)	0	(1,007)	0	101,543	0	0	0	2,003	06/16/2051	1.A
465978-AM-6	JPMMT 2023-1 A4A - CMO/RMBS		06/01/2023	Paydown		47,934	47,934	47,230	0	0	704	0	704	0	47,934	0	0	0	798	06/25/2053	1.A FE
46655K-BV-7	JPMMT 226 12A - CMO/RMBS		06/25/2023	Paydown		65,033	65,033	64,476	64,493	0	540	0	540	0	65,033	0	0	0	970	11/25/2052	1.A
46655N-CS-7	JPMMT 227 24A - CMO/RMBS		06/01/2023	Paydown		78,606	78,606	76,850	76,891	0	1,715	0	1,715	0	78,606	0	0	0	1,218	12/25/2052	1.A
46655V-BD-3	JPMMT 228 A12 - CMO/RMBS		06/25/2023	Paydown		80,807	80,807	80,595	80,544	0	263	0	263	0	80,807	0	0	0	1,536	01/25/2053	1.A FE
46656R-AN-0	JPMMT 2023-3 A4B - CMO/RMBS		06/01/2023	Paydown		31,268	31,268	30,975	0	0	293	0	293	0	31,268	0	0	0	223	10/27/2053	1.A FE
485170-BD-5	KANSAS CITY SOUTHERN		04/19/2023	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	(600)	11/15/2029	2.B FE

SCHEDULE D - PART 4

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

1 CUSIP Ident-ification	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid-eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor-tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recog-nized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con-tractual Maturity Date	22 NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
501797-AR-5	BATH & BODY WORKS INC		04/25/2023	GOLDMAN SACHS AND CO. LLC		73,260	72,000	69,895	67,882	115	83	0	199	0	70,014	0	3,246	3,246	1,980	06/15/2029	3.B FE
58768P-AB-0	MBART 2022-1 A2 - ABS		06/15/2023	Paydown		195,680	195,680	195,667	195,668	0	11	0	11	0	195,680	0	0	0	4,857	10/15/2025	1.A FE
59565X-AC-4	MIDCONTINENT COMMUNICATIONS		06/07/2023	BNY/SUNTRUST CAPITAL MARKETS		13,950	15,000	13,769	13,796	202	99	0	301	0	13,895	0	55	55	658	08/15/2027	4.C FE
599191-AA-1	MILEAGE PLUS HOLDINGS LLC		06/20/2023	Paydown		2,750	2,750	2,736	2,737	0	13	0	13	0	2,750	0	(1)	(1)	89	06/20/2027	2.C FE
61763M-AE-0	MSBAM 2014-C16 A4 - CMBS		05/01/2023	Paydown		273,882	273,882	276,606	273,855	0	27	0	27	0	273,882	0	0	0	4,108	06/17/2047	1.A
61763X-AD-8	MSBAM 2014-C18 A3 - CMBS		05/01/2023	Paydown		45,331	45,331	49,715	46,141	0	(811)	0	(811)	0	45,331	0	0	0	746	10/18/2047	1.A FE
64110L-AN-6	NETFLIX INC		04/28/2023	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		54,622	55,000	54,175	54,545	1,608	39	0	1,646	0	54,584	0	38	38	1,116	11/15/2026	2.C FE
65505P-AA-5	NOBLE FINANCE 2 LLC		06/02/2023	Various		13,210	13,000	13,000	0	0	0	0	0	0	13,000	0	210	210	128	04/15/2030	3.C FE
67116M-AC-5	OBX 23J1 A3 - CMO/RMBS		06/15/2023	Paydown		27,657	27,657	26,568	0	0	1,089	0	1,089	0	27,657	0	0	0	368	03/17/2053	1.A FE
67448E-AG-3	OBX 22INV4 A7 - CMO/RMBS		06/25/2023	Paydown		23,027	23,027	22,340	22,353	0	674	0	674	0	23,027	0	0	0	357	06/25/2052	1.A
67448J-AG-2	OBX 22INV5 A7 - CMO/RMBS		06/01/2023	Paydown		14,332	14,332	13,382	13,386	0	945	0	945	0	14,332	0	0	0	243	10/25/2052	1.A FE
693475-BH-7	PNC FINANCIAL SERVICES GROUP INC		04/05/2023	PNC BANK		452,885	450,000	450,000	450,000	0	0	0	0	0	450,000	0	2,885	2,885	11,484	10/28/2025	1.G FE
74112B-AM-7	PRESTIGE BRANDS INC		04/01/2023	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		0	0	0	0	7,574	0	0	7,574	0	0	0	0	0	938	04/01/2031	4.A FE
78573N-AF-9	SABRE GLBL INC		06/01/2023	Various		35,113	40,000	38,172	38,224	0	246	0	246	0	38,470	0	(3,357)	(3,357)	2,158	09/01/2025	4.C FE
80285U-AD-3	SDART 2022-3 A3 - ABS		06/15/2023	Paydown		38,868	38,868	38,317	38,406	0	462	0	462	0	38,868	0	0	0	661	12/15/2026	1.A FE
80286F-AB-9	SDART 2022-4 A2 - ABS		06/15/2023	Paydown		496,639	496,639	496,621	496,630	0	9	0	9	0	496,639	0	0	0	8,081	07/15/2025	1.A FE
802918-AB-8	SDART 2022-6 A2 - ABS		06/15/2023	Paydown		128,443	128,443	128,440	128,441	0	2	0	2	0	128,443	0	0	0	2,333	05/15/2025	1.A FE
81744K-AD-8	SEMT 232 A4 - CMO/RMBS		06/01/2023	Paydown		68,196	68,196	65,915	0	0	2,280	0	2,280	0	68,196	0	0	0	460	03/25/2053	1.A FE
81749B-AD-3	SEMT 231 A4 - CMO/RMBS		06/01/2023	Paydown		35,171	35,171	34,925	0	0	246	0	246	0	35,171	0	0	0	504	01/15/2053	1.A FE
81761T-AA-3	SERV 2020-1 A21 - RMBS		04/30/2023	Paydown		45,968	45,968	46,722	46,865	0	(896)	0	(896)	0	45,968	0	0	0	653	01/30/2051	2.C FE
83001A-AB-8	SIX FLAGS ENTERTAINMENT CORP		04/27/2023	Adjustment		57,029	57,000	55,720	48,894	753	240	0	994	0	56,006	0	1,022	1,022	1,937	07/31/2024	4.C FE
83001A-AC-6	SIX FLAGS ENTERTAINMENT CORP		06/14/2023	Various		110,581	115,000	104,387	104,599	0	706	0	706	0	105,305	0	5,277	5,277	3,451	04/15/2027	4.C FE
83546D-AJ-7	SONIC 2020-1 A22 - RMBS		06/20/2023	Paydown		2,000	2,000	2,000	2,000	0	0	0	0	0	2,000	0	0	0	36	01/20/2050	2.B FE
83546D-AN-8	SONIC 2021-1 A21 - RMBS		06/20/2023	Paydown		2,500	2,500	2,510	2,509	0	(9)	0	(9)	0	2,500	0	0	0	23	08/21/2051	2.B FE
83546D-AQ-1	SONIC 2021-1 A22 - RMBS		06/20/2023	Paydown		2,500	2,500	2,515	2,514	0	(14)	0	(14)	0	2,500	0	0	0	27	08/21/2051	2.B FE
845467-AS-8	SOUTHWESTERN ENERGY CO		04/04/2023	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		18,825	20,000	18,856	18,872	0	35	0	35	0	18,908	0	(83)	(83)	600	03/15/2030	3.A FE
86203#-AA-8	STONEHENGE CAPITAL FUND CONNECTICUT IV L		06/15/2023	Paydown		45,466	45,466	45,466	45,466	0	0	0	0	0	45,466	0	0	0	1,819	12/15/2025	1.F
86208#-AC-9	STONEHENGE CAPITAL FUND CONNECTICUT VI,		06/15/2023	Paydown		1,115	1,115	1,115	1,115	0	0	0	0	0	1,115	0	0	0	45	12/15/2031	1.C FE
87342R-AH-7	BELL 2021-1 A22 - RMBS		05/25/2023	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	29	08/25/2051	2.B FE
87342R-AJ-3	BELL 2021-1 A23 - RMBS		05/25/2023	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	32	08/25/2051	2.B FE
879369-AG-1	TELEFLEX INC		06/21/2023	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		36,700	40,000	37,363	37,386	871	202	0	1,073	0	37,587	0	(887)	(887)	954	06/01/2028	3.B FE
88033G-CS-7	TENET HEALTHCARE CORP		06/01/2023	Call @ 100.00		26,000	26,000	25,054	24,781	31	317	0	348	0	25,098	0	902	902	1,056	07/15/2024	3.C FE
88033G-DH-0	TENET HEALTHCARE CORP		06/29/2023	Merril Lynch Pierce Fenner Smith		139,688	150,000	139,125	0	0	730	0	730	0	139,855	0	(167)	(167)	3,758	06/15/2028	3.C FE
88033G-DM-9	TENET HEALTHCARE CORP		05/02/2023	Various		183,715	203,000	174,581	163,605	55	1,203	0	1,258	0	176,172	0	7,543	7,543	3,667	06/01/2029	3.C FE
88033G-DS-6	TENET HEALTHCARE CORP		06/21/2023	Merril Lynch Pierce Fenner Smith		39,700	40,000	37,850	37,955	0	175	0	175	0	38,129	0	1,571	1,571	986	02/01/2027	4.A FE
891140-C4-8	TORONTO-DOMINION BANK	C	06/28/2023	TORONTO DOMINION SECS USA INC		1,648,251	1,650,000	1,647,756	1,649,738	0	237	0	237	0	1,649,975	0	(1,724)	(1,724)	54,702	07/19/2023	1.C FE
89239H-AB-4	TAOT 2022-D A2A - ABS		06/15/2023	Paydown		13,915	13,915	13,915	13,915	0	0	0	0	0	13,915	0	0	0	367	01/15/2026	1.A FE
91159H-JH-4	US BANCORP		04/05/2023	TORONTO DOMINION SECS USA INC		305,082	300,000	300,000	300,000	0	0	0	0	0	300,000	0	5,082	5,082	8,066	10/21/2026	1.F FE

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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
914906-AV-4	UNIVISION COMMUNICATIONS INC		06/21/2023	WELLS FARGO SECURITIES, LLC		41,060	48,000	41,223	41,314	280	393	0	673	0	41,707	0	(647)	(647)	1,347	05/01/2029	4.A FE
918307-AE-9	UWM 21INV4 A4 - CMO/RMBS		06/01/2023	Paydown		17,793	17,793	15,396	15,402	0	2,391	0	2,391	0	17,793	0	0	0	187	12/26/2051	1.A FE
92938E-AM-5	WFRBS 2013-C16 A4 - CMBS		06/16/2023	Paydown		574,195	574,195	579,903	573,243	0	952	0	952	0	574,195	0	0	0	10,017	09/17/2046	1.A
94989T-AY-0	WFCM 2015-LC22 A3 - CMBS		05/01/2023	Paydown		29,884	29,884	30,181	29,870	0	14	0	14	0	29,884	0	0	0	445	09/17/2058	1.A
95000L-AY-9	WFCM 2016-C33 A3 - CMBS		04/01/2023	Paydown		3,356	3,356	3,375	3,359	0	(3)	0	(3)	0	3,356	0	0	0	35	03/17/2059	1.A
95001N-AX-6	WFCM 2018-C45 A3 - CMBS		06/01/2023	Paydown		61,974	61,974	62,590	62,163	0	(188)	0	(188)	0	61,974	0	0	0	1,215	06/15/2051	1.A
95003N-AD-8	WFMBS 2022-INV1 A4 - CMO/RMBS		06/25/2023	Paydown		34,039	34,039	32,374	32,408	0	1,631	0	1,631	0	34,039	0	0	0	433	03/25/2052	1.A
95058X-AK-4	WEN 211 A2 - RMBS		06/15/2023	Paydown		2,500	2,500	2,509	2,519	0	(19)	0	(19)	0	2,500	0	0	0	30	06/15/2051	2.B FE
95058X-AL-2	WEN 211 A2I - RMBS		06/15/2023	Paydown		2,500	2,500	2,512	2,513	0	(13)	0	(13)	0	2,500	0	0	0	35	06/15/2051	2.B FE
95058X-AM-0	WEN 2022-1 A21 - RMBS		06/15/2023	Paydown		1,125	1,125	1,125	1,125	0	0	0	0	0	1,125	0	0	0	24	03/15/2052	2.B FE
958254-AH-7	WESTERN MIDSTREAM OPERATING LP		04/28/2023	GOLDMAN SACHS AND CO. LLC		57,289	60,000	55,598	55,677	627	247	0	874	0	55,924	0	1,364	1,364	1,808	03/01/2028	2.C FE
98163T-AB-9	WOART 2022-C A2 - ABS		06/15/2023	Paydown		91,469	91,469	91,460	91,463	0	6	0	6	0	91,469	0	0	0	1,418	03/16/2026	1.A FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						19,658,829	19,854,730	19,478,027	19,188,865	78,441	46,174	0	124,616	0	19,641,181	0	17,167	17,167	450,274	XXX	XXX
00076V-AZ-3	ABG INTERMEDIATE HOLDINGS 2 LLC - TERM L		06/30/2023	Redemption @ 100.00		1,250	1,250	1,229	1,208	24	1	0	26	0	1,233	0	17	17	53	12/21/2028	4.B FE
00162D-AB-1	AL GCX HOLDINGS, LLC - TERM LOAN B		05/19/2023	Redemption @ 100.00		1,072	1,072	1,048	1,054	0	2	0	2	0	1,056	0	17	17	(4)	05/17/2029	4.A FE
00184N-AB-3	TRICORBRAUN HOLDINGS, INC. - CLOSING DAT		06/30/2023	Redemption @ 100.00		1,056	1,056	1,045	1,005	42	1	0	43	0	1,048	0	8	8	43	03/03/2028	4.C FE
00213N-AM-4	APX GROUP, INC. - INITIAL TERM LOAN		03/31/2023	Redemption @ 100.00		750	750	730	733	0	1	0	1	0	734	0	16	16	21	07/10/2028	3.B FE
00247N-AG-7	AZZ INCORPORATED - TERM LOAN B		02/28/2023	Redemption @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	31	05/13/2029	4.B FE
00488P-AP-0	ACRISURE, LLC - INCREMENTAL TL		06/30/2023	Redemption @ 100.00		501	501	497	484	14	0	0	15	0	498	0	3	3	27	02/15/2027	4.B FE
00488Y-AB-2	ACPRODUCTS HOLDINGS, INC. - INITIAL TERM		04/01/2023	Redemption @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	(1)	05/17/2028	4.C FE
00847Y-AC-6	AGILITI HEALTH, INC. - INITIAL TERM LOAN		05/01/2023	Redemption @ 100.00		0	0	0	3	0	(3)	0	(3)	0	0	0	0	0	(21)	01/04/2026	4.A FE
01881U-AJ-4	ALLIANT HOLDINGS INTERMEDIATE, LLC - TER		06/30/2023	Redemption @ 100.00		513	513	512	500	12	0	0	12	0	512	0	0	0	22	11/05/2027	4.B FE
03234T-AZ-1	AMWINS GROUP, INC. - INCREMENTAL TERM LO		06/30/2023	Redemption @ 100.00		500	500	495	0	0	0	0	0	0	495	0	5	5	5	02/19/2028	4.A FE
03852J-AL-5	ARAMARK INTERMEDIATE HOLDCO CORPORATION		05/31/2023	Redemption @ 100.00		136,473	136,473	134,417	135,079	0	198	0	198	0	135,277	0	1,195	1,195	2,557	03/11/2025	3.B FE
04009D-AB-0	ARETEC GROUP, INC. (FKA RCS CAPITAL CORP		06/30/2023	Redemption @ 100.00		773	773	771	754	17	0	0	18	0	772	0	1	1	36	10/01/2025	4.B FE
04349H-AK-0	ASCEND LEARNING, LLC - TL		06/30/2023	Redemption @ 100.00		763	763	759	720	40	0	0	40	0	760	0	3	3	32	12/11/2028	4.C FE
04621H-AT-0	ASSUREDPARTNERS CAPITAL, INC. - INCREMEN		06/30/2023	Redemption @ 100.00		250	250	249	242	7	0	0	7	0	250	0	0	0	10	02/12/2027	4.B FE
04621H-AU-7	ASSUREDPARTNERS CAPITAL, INC. - INCREMEN		06/30/2023	Redemption @ 100.00		250	250	241	241	0	1	0	1	0	243	0	8	8	13	02/12/2027	4.B FE
04649V-AW-0	ASURION, LLC - NEW B-7 TERM LOAN		03/03/2023	Redemption @ 100.00		0	0	0	(3,144)	3,144	0	0	3,144	0	0	0	0	0	13	11/03/2024	4.A FE
04649V-BB-5	ASURION, LLC - TERM LOAN		06/30/2023	Redemption @ 100.00		798	798	758	710	50	3	0	53	0	764	0	34	34	36	08/19/2028	4.A FE
04649V-BC-3	ASURION, LLC - NEW B-11 TERM LOAN		06/30/2023	Redemption @ 100.00		494	494	488	0	0	0	0	0	0	490	0	3	3	12	08/19/2028	4.A FE
04686R-AB-9	ATHENAHEALTH, INC. - TERM LOAN B		04/01/2023	Redemption @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	2	02/15/2029	4.B FE
04761P-AE-5	SIMPLY GOOD FOODS USA, INC.		04/25/2023	Redemption @ 100.00		0	0	0	(253)	253	0	0	253	0	0	0	0	0	0	03/17/2027	3.C FE
04761P-AJ-4	SIMPLY GOOD FOODS USA, INC. - TERM LOAN		06/26/2023	Redemption @ 100.00		23,175	23,175	23,175	11,587	0	0	0	0	0	23,175	0	0	0	359	03/17/2027	3.C FE
05350N-AL-8	AVANTOR FUNDING, INC. - INCREMENTAL B-5		06/30/2023	Redemption @ 100.00		22,012	22,012	21,984	21,886	112	3	0	115	0	22,001	0	11	11	654	11/08/2027	3.A FE
05604X-AP-1	MAUSER PACKAGING SOLUTIONS HOLDING COMPA		04/01/2023	Redemption @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	2,882	04/03/2024	4.B FE
07014Q-AN-1	GREAT OUTDOORS GROUP, LLC - TERM B-2 LOA		06/30/2023	Redemption @ 100.00		754	754	733	723	13	2	0	14	0	737	0	17	17	48	03/06/2028	4.A FE
07768Y-AK-8	BELFOR HOLDINGS INC. - TRANCHE B-2 TERM		06/30/2023	Redemption @ 100.00		302	302	302	0	0	0	0	0	0	302	0	1	1	4	04/06/2026	4.B FE
08511L-AX-6	BERLIN PACKAGING L.L.C. - TRANCHE B-5 TE		06/30/2023	Redemption @ 100.00		1,003	1,003	993	962	32	1	0	33	0	995	0	7	7	42	03/11/2028	4.C FE
09238F-AK-7	BLACKHAWK NETWORK HOLDINGS, INC. - TERM		04/01/2023	Redemption @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	(1)	06/15/2025	4.B FE
10524M-AN-7	BRAND ENERGY & INFRASTRUCTURE SERVICES,		04/01/2023	Redemption @ 100.00		522	522	520	521	0	0	0	0	0	521	0	1	1	13	06/21/2024	5.A FE
10620U-AF-9	BRAZOS DELAWARE II, LLC - TERM LOAN B		06/30/2023	Redemption @ 100.00		300	300	297	0	0	0	0	0	0	297	0	3	3	7	02/11/2030	4.A FE
10801X-AH-0	BRIGHTVIEW LANDSCAPES, LLC - TERM LOAN B		06/30/2023	Redemption @ 100.00		1,000	1,000	990	961	30	1	0	30	0	992	0	8	8	29	04/20/2029	4.B FE
11565H-AB-2	BROWN GROUP HOLDINGS, LLC - INITIAL TERM		06/30/2023	Redemption @ 100.00		936	936	932	918	15	0	0	16	0	933	0	3	3	35	06/07/2028	4.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 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
12546F-AF-9	CHG PPC PARENT LLC - TL		06/30/2023	Redemption @ 100.00		1,000	1,000	995	965	31	0	0	31	0	997	0	4	4	38	12/08/2028	4.B FE
12768E-AG-1	CAESARS ENTERTAINMENT, INC. - TERM LOAN		06/30/2023	Redemption @ 100.00		463	463	458	0	0	0	0	0	0	458	0	4	4	13	02/06/2030	4.A FE
12769L-AB-5	CAESARS RESORT COLLECTION, LLC - TERM B		02/06/2023	Redemption @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	(507)	12/23/2024	3.C FE
14835J-AQ-3	CAST & CREW LLC - INCREMENTAL FACILITY N		06/30/2023	Redemption @ 100.00		363	363	361	357	4	0	0	4	0	361	0	1	1	23	12/29/2028	4.B FE
15963C-AC-0	THE CHAMBERLAIN GROUP, LLC. - TERM LOAN		04/01/2023	Redemption @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	4	11/03/2028	4.B FE
17148P-AD-3	CHURCHILL DOWNS INCORPORATED - TERM B FA		04/25/2023	Redemption @ 100.00		197,911	197,911	193,458	194,393	0	552	0	552	0	194,946	0	2,965	2,965	4,212	12/27/2024	3.A FE
18972F-AC-6	CLYDESDALE ACQUISITION HOLDINGS, INC. -		06/30/2023	Redemption @ 100.00		438	438	427	416	12	1	0	13	0	428	0	9	9	23	04/13/2029	4.B FE
22006V-AL-3	CORPORATION SERVICE COMPANY - TERM LOAN		06/30/2023	Redemption @ 100.00		288	288	277	279	0	1	0	1	0	280	0	7	7	10	11/02/2029	3.C FE
22282G-AC-1	COVANTA HOLDING CORP - TERM LOAN B		06/30/2023	Redemption @ 100.00		326	326	325	323	2	0	0	2	0	325	0	1	1	21	11/30/2028	3.B FE
22704N-AD-4	CROCS, INC. - TERM LOAN B		06/30/2023	Redemption @ 100.00		79,013	79,013	78,617	77,118	1,574	34	0	1,608	0	78,726	0	286	286	4,599	02/20/2029	3.C FE
24022K-AB-5	DCERT BUYER, INC. - INITIAL TERM LOAN (F		06/30/2023	Redemption @ 100.00		765	765	754	738	17	1	0	19	0	757	0	9	9	34	10/16/2026	4.B FE
24440E-AB-3	DEERFIELD DAKOTA HOLDING, LLC - INITIAL		06/30/2023	Redemption @ 100.00		547	547	544	510	35	0	0	35	0	545	0	2	2	9	04/09/2027	4.C FE
26483N-AN-0	DUN & BRADSTREET CORPORATION, THE - INIT		06/27/2023	Redemption @ 100.00		758	758	748	749	1	1	0	2	0	751	0	7	7	31	02/06/2026	4.A FE
26881K-AC-8	EP PURCHASER, LLC - TERM LOAN B		06/30/2023	Redemption @ 100.00		263	263	261	259	2	0	0	2	0	262	0	1	1	11	11/06/2028	4.A FE
28414B-AF-3	ELANCO ANIMAL HEALTH INCORPORATED - TERM		06/30/2023	Redemption @ 100.00		518	518	514	496	18	0	0	19	0	515	0	3	3	17	08/01/2027	3.B FE
29102T-AB-8	AZALEA TOPCO, INC. - INITIAL TERM LOAN (		04/01/2023	Redemption @ 100.00		703	703	687	690	0	1	0	1	0	691	0	13	13	8	07/24/2026	4.C FE
29279U-AB-2	ENDURANCE INTERNATIONAL GROUP HOLDINGS,		04/01/2023	Redemption @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	0	02/10/2028	4.B FE
29359B-AB-7	ENSEMBLE RCM, LLC - CLOSING DATE TERM LO		06/30/2023	Redemption @ 100.00		259	259	258	0	0	0	0	0	0	258	0	1	1	0	08/03/2026	4.B FE
29362L-AL-8	ENTEGRIS, INC. - TERM LOAN B		04/05/2023	Redemption @ 100.00		(488)	(488)	(480)	(481)	0	0	0	0	0	(481)	0	(6)	(6)	(12)	07/06/2029	2.C FE
29362L-AL-8	ENTEGRIS, INC. - TERM LOAN B		04/05/2023	Redemption @ 100.00		488	488	480	481	0	0	0	0	0	481	0	6	6	(4,324)	07/06/2029	3.B FE
29362L-AM-6	ENTEGRIS, INC. - TERM LOAN B		06/07/2023	Redemption @ 100.00		13,774	13,774	13,570	481	0	7	0	7	0	13,600	0	174	174	38	07/06/2029	2.C FE
29382X-AE-4	ENTRAVISION COMMUNICATIONS CORPORATION -		04/01/2023	Redemption @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	(4,600)	11/29/2024	3.C FE
30233P-AB-6	EYECARE PARTNERS, LLC - INITIAL TERM LOA		06/30/2023	Redemption @ 100.00		505	505	497	402	97	1	0	97	0	499	0	6	6	19	02/18/2027	4.C FE
31556P-AB-3	GOLDEN NUGGET, INC. - TERM LOAN B		06/30/2023	Redemption @ 100.00		250	250	249	237	12	0	0	12	0	250	0	1	1	9	01/27/2029	4.B FE
31732F-AR-7	FILTRATION GROUP CORPORATION - 2021 INCR		06/30/2023	Redemption @ 100.00		325	325	324	318	6	0	0	6	0	324	0	1	1	12	10/21/2028	4.C FE
31935H-AD-9	FIRST BRANDS GROUP, LLC - 2021 TERM LOAN		06/30/2023	Redemption @ 100.00		793	793	793	749	44	0	0	44	0	793	0	0	0	37	03/30/2027	4.A FE
33718F-AD-2	FIRST STUDENT BIDCO INC. - INITIAL TERM		06/30/2023	Redemption @ 100.00		392	392	387	353	34	0	0	35	0	388	0	4	4	8	07/21/2028	4.A FE
33718F-AE-0	FIRST STUDENT BIDCO INC. - INCREMENTAL T		06/26/2023	Redemption @ 100.00		477	477	439	442	0	3	0	3	0	445	0	32	32	10	07/21/2028	4.A FE
33903R-AY-5	FLEETCOR TECHNOLOGIES OPERATING COMPANY,		06/30/2023	Redemption @ 100.00		1,077	1,077	1,059	1,062	0	1	0	1	0	1,063	0	14	14	36	04/28/2028	3.A FE
35100D-AS-5	FOUR SEASONS HOLDINGS INC. - TERM LOAN B	A	06/30/2023	Redemption @ 100.00		850	850	837	838	0	1	0	1	0	839	0	12	12	41	11/30/2029	3.C FE
35906E-AQ-3	FRONTIER COMMUNICATIONS CORPORATION - TL		06/30/2023	Redemption @ 100.00		756	756	754	719	35	0	0	35	0	754	0	1	1	23	05/01/2028	4.B FE
365556-AU-3	INGERSOLL-RAND SERVICES COMPANY - 2020 S		03/31/2023	Redemption @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	2	03/01/2027	3.A FE
365556-AU-3	INGERSOLL-RAND SERVICES COMPANY - 2020 S		06/30/2023	Redemption @ 100.00		509	509	503	504	0	1	0	1	0	504	0	5	5	16	03/01/2027	2.C FE
38017B-AT-3	GO DADDY OPERATING COMPANY, LLC (GD FINA		06/30/2023	Redemption @ 100.00		988	988	984	985	1	0	0	1	0	986	0	2	2	40	11/09/2029	3.B FE
38101J-AC-0	GOLDEN ENTERTAINMENT, INC. - TERM B FACI		05/26/2023	Redemption @ 100.00		148,704	148,704	148,518	148,576	0	28	0	28	0	148,604	0	99	99	4,443	10/21/2024	3.C FE
410346-AX-8	HANESBRANDS INC. - INITIAL TERM LOAN B		06/30/2023	Redemption @ 100.00		513	513	507	0	0	0	0	0	0	508	0	5	5	9	03/08/2030	3.B FE
421300-AL-8	HAYWARD INDUSTRIES, INC. - REFINANCING T		06/30/2023	Redemption @ 100.00		752	752	749	718	32	0	0	32	0	750	0	2	2	23	05/30/2028	4.B FE
42236W-AQ-0	HEARTLAND DENTAL, LLC - 2021 INCREMENTAL		06/30/2023	Redemption @ 100.00		189,844	189,844	185,098	176,081	9,929	610	0	10,539	0	186,620	0	3,225	3,225	6,351	04/30/2025	4.C FE
43117L-AG-8	HIGHTOWER HOLDING, LLC - INITIAL TERM LO		06/30/2023	Redemption @ 100.00		500	500	496	457	40	0	0	41	0	497	0	3	3	27	04/21/2028	4.C FE
44332E-AP-1	HUB INTERNATIONAL LIMITED - INITIAL TERM		06/20/2023	Redemption @ 100.00		99,863	100,000	96,948	97,547	0	494	0	494	0	98,040	0	1,823	1,823	5,755	04/25/2025	4.B FE
44332E-AU-0	HUB INTERNATIONAL LIMITED - B-3 INCREMEN		03/31/2023	Redemption @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	4	04/25/2025	4.B FE
44332E-AV-8	HUB INTERNATIONAL LIMITED - TERM LOAN B		06/30/2023	Redemption @ 100.00		250	250	240	240	0	1	0	1	0	241	0	9	9	5	11/10/2029	4.B FE
44908X-AT-5	HYLAND SOFTWARE, INC. - 2018 REFINANCING		06/30/2023	Redemption @ 100.00		776	776	772	764	9	1	0	10	0	774	0	2	2	38	07/01/2024	4.C FE
44988L-AF-4	IRB HOLDING CORP. - 2020 REPLACEMENT TER		02/28/2023	Redemption @ 100.57		0	0	0	0	0	0	0	0	0	0	0	0	0	690	02/05/2025	4.B FE
44988L-AH-0	IRB HOLDING CORP. - 2022 REPLACEMENT TER		06/30/2023	Redemption @ 100.00		1,380	1,380	1,380	1,338	42	0	0	42	0	1,380	0	0	0	24	12/15/2027	4.B FE
45173J-AQ-7	II-VI INCORPORATED - TERM LOAN B		06/30/2023	Redemption @ 100.00		17,383	17,383	16,998	17,051	0	25	0	25	0	17,076	0	307	307	672	07/02/2029	3.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 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
45780Y-AW-6	INSTALLED BUILDING PRODUCTS, INC. - TERM		06/30/2023	Redemption @ 100.00		325	325	323	319	4	0	0	4	0	324	0	1	1	12	12/14/2028	3.B FE
45784Q-AB-5	INSULET CORPORATION - TERM B LOAN		03/31/2023	Redemption @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	0	05/04/2028	4.A FE
48254E-AB-7	KKR APPLE BIDCO, LLC - INITIAL TERM LOAN		06/30/2023	Redemption @ 100.00		250	250	249	246	3	0	0	3	0	249	0	1	1	11	09/22/2028	4.B FE
50179J-AB-4	LBM ACQUISITION, LLC - INITIAL TERM LOAN		03/31/2023	Redemption @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	8	12/17/2027	4.C FE
50220K-AB-0	LS GROUP OPCO ACQUISITION LLC (LS GROUP		04/01/2023	Redemption @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	0	11/02/2027	4.B FE
55315Q-AF-3	MJH HEALTHCARE HOLDINGS, LLC		06/30/2023	Redemption @ 100.00		250	250	246	240	7	0	0	7	0	247	0	3	3	9	01/28/2029	4.C FE
55328H-AK-7	MPH ACQUISITION HOLDINGS LLC - INITIAL T		06/30/2023	Redemption @ 100.00		250	250	241	213	30	1	0	31	0	244	0	6	6	12	09/01/2028	4.B FE
57723C-AR-0	MATTRESS FIRM, INC. - TERM LOAN (2021)		06/30/2023	Redemption @ 100.00		500	500	494	424	71	0	0	71	0	495	0	5	5	22	09/25/2028	4.A FE
57776D-AE-3	AMENTUM GOVERNMENT SERVICES HOLDINGS LLC		06/30/2023	Redemption @ 100.00		600	600	597	590	7	0	0	7	0	598	0	2	2	17	02/15/2029	4.B FE
57906H-AD-9	MCAFEE CORP. - TERM LOAN B (USD)		04/01/2023	Redemption @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	3	03/01/2029	4.C FE
58503U-AC-7	MEDLINE BORROWER, LP - INITIAL DOLLAR TE		06/30/2023	Redemption @ 100.00		500	500	488	474	15	1	0	16	0	490	0	10	10	20	10/23/2028	4.A FE
59408U-AB-3	MICHAELS COMPANIES, INC. THE - TERM B LO		06/30/2023	Redemption @ 100.00		501	501	497	431	67	0	0	67	0	498	0	3	3	23	04/15/2028	4.C FE
59835X-AC-8	MIDWEST PHYSICIAN ADMINISTRATIVE SERVICE		06/30/2023	Redemption @ 100.00		314	314	313	288	25	0	0	25	0	313	0	1	1	19	03/12/2028	4.B FE
60662W-AS-1	MITCHELL INTERNATIONAL, INC. - INITIAL T		06/30/2023	Redemption @ 100.00		500	500	494	460	35	0	0	35	0	495	0	5	5	26	10/15/2028	4.C FE
60672H-AC-7	MITNICK CORPORATE PURCHASER, INC. - TERM		03/31/2023	Redemption @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	(1)	05/02/2029	4.C FE
60877J-AG-7	MOMENTIVE PERFORMANCE MATERIALS GMBH - T		06/30/2023	Redemption @ 100.00		813	813	780	0	0	2	0	2	0	782	0	31	31	17	03/29/2028	4.A FE
62908H-AD-7	NEP GROUP, INC. - INITIAL DOLLAR TERM LO		03/31/2023	Redemption @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	2	10/20/2025	4.B FE
62908H-AK-1	NEP GROUP, INC. - INCREMENTAL TLB		06/30/2023	Redemption @ 100.00		1,650	1,650	1,634	1,532	106	2	0	108	0	1,640	0	10	10	76	10/20/2025	4.B FE
63939W-AG-8	WAYSTAR TECHNOLOGIES, INC. - INITIAL TER		06/30/2023	Redemption @ 100.00		765	765	749	751	1	2	0	3	0	753	0	12	12	40	10/22/2026	4.B FE
64072U-AK-8	CSC HOLDINGS, LLC (FKA CSC HOLDINGS INC.		04/17/2023	Redemption @ 100.00		510	510	497	454	45	1	0	46	0	500	0	11	11	18	04/15/2027	4.B FE
64072U-AM-4	CSC HOLDINGS, LLC (FKA CSC HOLDINGS INC.		04/17/2023	Redemption @ 100.00		743	743	730	734	0	1	0	1	0	734	0	9	9	15	01/18/2028	4.B FE
66877A-AD-0	NORTONLIFELOCK INC. - TERM LOAN B		06/30/2023	Redemption @ 100.00		17,260	17,260	17,028	17,239	0	11	0	11	0	17,249	0	11	11	397	09/12/2029	2.C FE
67053N-AK-0	NUMERICABLE U.S. LLC - USD TLB-11 TERM L		04/01/2023	Redemption @ 100.00		0	0	0	(3,293)	3,293	0	0	3,293	0	0	0	0	0	0	07/31/2025	4.B FE
68371Y-AN-3	OPEN TEXT CORPORATION - TERM LOAN B	A	04/01/2023	Redemption @ 100.00		1,075	1,075	1,040	1,040	0	1	0	1	0	1,041	0	34	34	0	01/31/2030	2.C FE
68764J-AD-3	ORYX MIDSTREAM SERVICES PERMIAN BASIN LL		06/30/2023	Redemption @ 100.00		257	257	255	0	0	0	0	0	0	255	0	2	2	10	10/05/2028	3.B FE
69291L-AB-2	PECF USS INTERMEDIATE HOLDING III CORP -		06/30/2023	Redemption @ 100.00		888	888	883	737	147	0	0	147	0	884	0	3	3	22	12/15/2028	5.A FE
69315J-AG-8	PAI HOLDCO, INC. - TERM B LOAN (FIRST LI		06/30/2023	Redemption @ 100.00		553	553	551	518	34	0	0	34	0	552	0	1	1	18	10/28/2027	4.C FE
69515E-AH-5	PACKAGING COORDINATORS MIDCO, INC. - TER		06/30/2023	Redemption @ 100.00		628	628	627	611	16	0	0	16	0	627	0	1	1	0	11/30/2027	4.C FE
70323K-AE-8	PATHWAY VET ALLIANCE LLC - 2021 REPLACEM		06/30/2023	Redemption @ 100.00		680	680	677	563	115	0	0	115	0	678	0	2	2	34	03/31/2027	4.C FE
70476X-AK-1	PETVET CARE CENTERS, LLC (FKA PEARL INTE		06/30/2023	Redemption @ 100.00		1,026	1,026	1,003	962	47	4	0	51	0	1,013	0	14	14	43	02/14/2025	4.C FE
70533D-AF-7	PEDIATRIC ASSOCIATES HOLDING COMPANY, LL		06/30/2023	Redemption @ 100.00		467	467	464	442	22	0	0	23	0	465	0	2	2	2	12/29/2028	4.B FE
70533D-AH-3	PEDIATRIC ASSOCIATES HOLDING COMPANY, LL		06/30/2023	Redemption @ 100.00		60	60	60	57	3	0	0	3	0	60	0	0	0	10	12/29/2028	4.B FE
70757D-AZ-2	PENN NATIONAL GAMING, INC. - TERM LOAN B		06/30/2023	Redemption @ 100.00		413	413	409	408	2	0	0	2	0	410	0	3	3	16	05/03/2029	3.C FE
71360H-AB-3	PERATON CORP. - TERM B LOAN (FIRST LIEN)		06/30/2023	Redemption @ 100.00		504	504	498	491	8	0	0	8	0	499	0	4	4	25	02/01/2028	4.A FE
71601H-AB-2	PETCO HEALTH AND WELLNESS COMPANY, INC.		05/17/2023	Redemption @ 100.00		2,971	2,971	2,845	2,857	0	8	0	8	0	2,865	0	106	106	63	03/03/2028	4.A FE
71677H-AL-9	PETSMART LLC - INITIAL TERM LOAN		04/28/2023	Redemption @ 100.00		756	756	714	718	0	2	0	2	0	721	0	35	35	21	02/11/2028	4.A FE
72431H-AD-2	CORNERSTONE BUILDING BRANDS, INC. - TRAN		04/01/2023	Redemption @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/12/2028	4.B FE
73108R-AB-4	POLARIS NEWCO, LLC - DOLLAR TERM LOAN (F		06/30/2023	Redemption @ 100.00		401	401	400	365	35	0	0	35	0	401	0	1	1	16	06/02/2028	4.C FE
74839X-AF-6	QUIKRETE HOLDINGS, INC. - INITIAL LOAN (		06/30/2023	Redemption @ 100.00		700	700	694	691	4	1	0	5	0	696	0	4	4	37	02/01/2027	3.C FE
75605V-AD-4	REALPAGE, INC. - INITIAL TERM LOAN (FIRS		06/30/2023	Redemption @ 100.00		1,000	1,000	994	949	46	0	0	46	0	995	0	5	5	29	04/24/2028	4.B FE
78249L-AD-2	RUSSELL INVESTMENTS US INSTITUTIONAL HOL		04/13/2023	Redemption @ 100.00		5,448	5,448	5,364	5,235	150	7	0	157	0	5,393	0	55	55	111	05/30/2025	3.C FE
78466D-BF-0	SS&C TECHNOLOGIES HOLDINGS, INC. - TERM		06/30/2023	Redemption @ 100.00		843	843	837	827	12	1	0	13	0	840	0	3	3	32	04/16/2025	3.B FE
78466Y-AN-8	SRS DISTRIBUTION INC. - 2021 REFINANCING		04/28/2023	Redemption @ 100.00		501	501	492	478	15	0	0	16	0	494	0	7	7	13	06/02/2028	4.C FE
78466Y-AQ-1	SRS DISTRIBUTION INC. - TERM LOAN		04/28/2023	Redemption @ 100.00		250	250	247	238	9	0	0	9	0	248	0	2	2	7	06/02/2028	4.C FE
80875A-AT-8	SCIENTIFIC GAMES CORPORATION - FIRST LIE		06/30/2023	Redemption @ 100.00		588	588	583	578	5	0	0	6	0	584	0	4	4	23	04/14/2029	3.C FE
81527C-AL-1	SEDGWICK CLAIMS MANAGEMENT SERVICES, INC		04/01/2023	Redemption @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	(771)	12/31/2025	4.B FE

STATEMENT AS OF JUNE 30, 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 CUSIP Ident-ification	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid-eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor-tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recog-nized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con-tractual Maturity Date	22 NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
81527C-AP-2	SEDGWICK CLAIMS MANAGEMENT SERVICES, INC		06/30/2023	Redemption @ 100.00		500	500	495	0	0	0	0	0	0	495	0	5	5	14	02/24/2028	4.B FE
81527C-AP-2	SEDGWICK CLAIMS MANAGEMENT SERVICES, INC		06/30/2023	Redemption @ 100.00		740	740	721	0	0	1	0	1	0	728	0	12	12	30	02/24/2028	4.B FE
84857H-AY-6	SPIRIT AEROSYSTEMS, INC. (FKA MID-WESTER		04/01/2023	Redemption @ 100.00		725	725	703	704	0	1	0	1	0	705	0	20	20	6	01/15/2027	3.C FE
855031-AQ-3	STAPLES, INC. - 2019 REFINANCING NEW TER		05/02/2023	Redemption @ 100.00		256	256	249	237	14	1	0	15	0	252	0	5	5	12	04/16/2026	4.C FE
86880N-AX-1	SURGERY CENTER HOLDINGS, INC. - 2021 NEW		04/01/2023	Redemption @ 99.273		(756)	(756)	(756)	(756)	0	0	0	0	0	(756)	0	0	0	(16)	08/31/2026	4.C FE
87876G-AF-9	TECTA AMERICA CORP. - TERM LOAN (FIRST L		06/30/2023	Redemption @ 100.00		302	302	289	289	1	1	0	2	0	291	0	11	11	14	04/10/2028	4.B FE
88023H-AF-7	TEMPO ACQUISITION, LLC - TERM LOAN B		06/30/2023	Redemption @ 100.00		750	750	749	747	2	0	0	2	0	749	0	1	1	24	08/31/2028	3.C FE
89334G-AZ-7	TRANS UNION LLC - TERM LOAN B		06/30/2023	Redemption @ 100.00		7,207	7,207	7,189	7,127	65	1	0	66	0	7,193	0	14	14	256	12/01/2028	3.B FE
89364M-BQ-6	TRANSDIGM INC. - TRANCHE E REFINANCING T		04/01/2023	Redemption @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	2,744	05/30/2025	4.A FE
89705D-AK-8	TRONOX FINANCE LLC - FIRST LIEN TERM LOA		06/30/2023	Redemption @ 100.00		1,425	1,425	1,411	1,403	10	1	0	10	0	1,413	0	12	12	44	04/04/2029	3.B FE
90266U-AJ-2	UFC HOLDINGS, LLC - TERM B-3 LOAN (FIRST		06/30/2023	Redemption @ 100.00		911	911	905	898	9	1	0	9	0	908	0	4	4	34	04/29/2026	4.B FE
90276D-AC-3	UGI ENERGY SERVICES, LLC - TERM LOAN B		06/30/2023	Redemption @ 100.00		622	622	619	0	0	0	0	0	0	619	0	3	3	13	02/22/2030	3.C FE
90347B-AJ-7	AXALTA COATING SYSTEMS DUTCH HOLDING B B	D	06/30/2023	Redemption @ 100.00		11,800	11,800	11,682	11,683	0	7	0	7	0	11,689	0	111	111	239	12/20/2029	3.A FE
90351H-AE-8	US FOODS HOLDING CORP. - COV-LITE TLB		04/01/2023	Redemption @ 100.00		14,571	14,571	14,534	14,540	0	1	0	1	0	14,541	0	29	29	268	11/22/2028	4.A FE
90351J-AH-7	UBER TECHNOLOGIES, INC. - TERM LOAN B		06/30/2023	Redemption @ 100.00		650	650	648	0	0	0	0	0	0	648	0	2	2	5	03/03/2030	3.C FE
90351N-AJ-4	USI, INC. (FKA COMPASS INVESTORS INC.) -		06/30/2023	Redemption @ 100.00		995	995	980	984	1	1	0	2	0	986	0	9	9	50	11/22/2029	4.B FE
90385K-AK-7	UKG INC. - TERM LOAN (1ST LIEN)		06/30/2023	Redemption @ 100.00		500	500	500	475	25	0	0	25	0	500	0	0	0	46	05/04/2026	4.C FE
91809E-AE-1	UTZ QUALITY FOODS, LLC - 2021 NEW TERM L		06/30/2023	Redemption @ 100.00		506	506	485	487	0	2	0	2	0	489	0	17	17	17	01/20/2028	4.B FE
94254P-AC-4	WATLOW ELECTRIC MANUFACTURING COMPANY -		06/30/2023	Redemption @ 100.00		503	503	498	482	17	0	0	17	0	499	0	3	3	21	03/02/2028	4.B FE
96208U-AT-8	WEX INC. - TERM B LOAN		06/30/2023	Redemption @ 100.00		503	503	496	497	0	0	0	0	0	498	0	5	5	18	03/31/2028	3.C FE
96350T-AC-4	WHITE CAP BUYER, LLC - INITIAL CLOSING D		04/28/2023	Direct		1,000	1,000	1,000	965	35	0	0	35	0	1,000	0	0	0	34	10/19/2027	4.B FE
96925H-AF-9	WILLIAM MORRIS ENDEAVOR ENTERTAINMENT, L		06/30/2023	Redemption @ 100.00		811	811	802	792	13	1	0	14	0	806	0	5	5	28	05/18/2025	4.C FE
98932T-AD-5	ZELIS COST MANAGEMENT BUYER, INC. - TERM		06/30/2023	Redemption @ 100.00		506	506	500	500	1	1	0	2	0	501	0	5	5	21	09/30/2026	4.B FE
98975V-AM-8	FLUIDRA, S.A. - TERM LOAN B		06/30/2023	Redemption @ 100.00		288	288	287	272	14	0	0	14	0	287	0	1	1	12	01/29/2029	3.B FE
99Z0R4-FI-2	FUGUE FINANCE LLC - TERM LOAN	C	05/31/2023	Redemption @ 100.00		250	250	245	0	0	0	0	0	0	245	0	5	5	5	01/31/2028	5.B GI
C6901L-AH-0	1011778 B.C. UNLIMITED LIABILITY COMPANY	A	06/30/2023	Redemption @ 100.00		509	509	498	499	1	1	0	2	0	502	0	7	7	20	11/19/2026	3.B FE
C8614Y-AD-5	XPLORNET COMMUNICATIONS INC. - REFINANCI	A	04/01/2023	Redemption @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	5	10/02/2028	4.C FE
C8614Y-AD-5	XPLORNET COMMUNICATIONS INC. - REFINANCI	A	06/30/2023	Redemption @ 100.00		627	627	624	485	139	0	0	140	0	624	0	2	2	23	10/02/2028	5.A FE
C9413P-BD-4	BAUSCH HEALTH COMPANIES INC. - TERM LOAN	A	06/30/2023	Various		83,312	104,512	76,481	79,081	0	901	2,524	(1,623)	0	77,458	0	5,854	5,854	(28,097)	02/01/2027	5.A FE
D6000E-AB-8	MESSER INDUSTRIES GMBH - INITIAL TERM B-		06/30/2023	Redemption @ 100.00		1,776	1,776	1,761	1,761	3	1	0	5	0	1,766	0	10	10	32	03/02/2026	3.C FE
F6456U-AB-9	BANIJAY ENTERTAINMENT S.A.S. - FACILITY	C	04/25/2023	Redemption @ 100.00		296,203	296,203	292,188	293,293	0	2,909	0	2,909	0	296,203	0	0	0	8,998	03/01/2025	4.A FE
L1802P-AC-3	COBHAM ULTRA US CO-BORROWER LLC - TERM L	C	06/30/2023	Redemption @ 100.00		546	546	534	529	6	1	0	7	0	536	0	10	10	15	08/06/2029	4.C FE
L2210T-AE-5	CURIUM BIDCO S.A R.L. - ADDITIONAL SENIO	D	06/30/2023	Redemption @ 100.00		1,013	1,013	1,000	985	17	1	0	18	0	1,002	0	10	10	74	12/02/2027	4.C FE
L8908Y-AE-8	SUNSHINE LUXEMBOURG VII S.A R.L. - FACIL	D	06/30/2023	Redemption @ 100.00		756	756	750	722	29	1	0	29	0	752	0	4	4	33	10/01/2026	4.C FE
L9635L-AB-0	MARLINK AS - (USD) TL	C	04/01/2023	Redemption @ 100.00		97,043	99,500	96,506	90,904	6,044	95	0	6,139	0	97,043	0	0	0	2,103	06/28/2029	4.B FE
L9635L-AB-0	MARLINK AS - (USD) TL	C	06/30/2023	Redemption @ 100.00		250	250	242	0	0	0	0	0	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	06/30/2023	Redemption @ 100.00		2,000	2,000	1,989	1,954	36	1	0	37	0	1,991	0	9	9	66	03/22/2029	4.C FE
N6872P-AD-3	PEGASUS BIDCO BV - (USD) TERM LOAN	D	06/30/2023	Redemption @ 100.00		750	750	741	723	19	1	0	20	0	743	0	7	7	33	07/12/2029	4.A FE
N6949K-AB-7	PEARLS (NETHERLANDS) BIDCO B.V. - TERM L	D	06/30/2023	Redemption @ 100.00		488	488	486	472	14	0	0	14	0	487	0	1	1	20	02/26/2029	4.A FE
N8137F-AB-6	HUNTER DOUGLAS NV - TERM LOAN	C	04/01/2023	Redemption @ 100.00		663	663	659	660	0	0	0	0	0	660	0	3	3	0	02/26/2029	4.B FE
P2121Y-AN-8	CARNIVAL CORPORATION - INITIAL ADVANCE (		06/30/2023	Redemption @ 100.00		1,017	1,017	999	972	31	3	0	34	0	1,006	0	11	11	40	06/30/2025	3.C FE
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						1,537,973	1,561,767	1,509,642	1,459,284	26,711	5,963	2,524	30,150	0	1,520,953	0	17,019	17,019	12,715	XXX	XXX
2509999997. Total - Bonds - Part 4						28,433,250	28,594,496	28,208,734	26,449,619	105,152	3,407	2,524	106,036	0	28,327,303	0	105,466	105,466	558,356	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						28,433,250	28,594,496	28,208,734	26,449,619	105,152	3,407	2,524	106,036	0	28,327,303	0	105,466	105,466	558,356	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

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
4509999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
718546-10-4	PHILLIPS 66 ORD		04/19/2023	Fidelity Capital Markets	1,920.000	199,901		134,285	199,834	(65,549)	0	0	(65,549)	0	134,285	0	65,616	65,616	2,016		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						199,901	XXX	134,285	199,834	(65,549)	0	0	(65,549)	0	134,285	0	65,616	65,616	2,016	XXX	XXX
5989999997. Total - Common Stocks - Part 4						199,901	XXX	134,285	199,834	(65,549)	0	0	(65,549)	0	134,285	0	65,616	65,616	2,016	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						199,901	XXX	134,285	199,834	(65,549)	0	0	(65,549)	0	134,285	0	65,616	65,616	2,016	XXX	XXX
5999999999. Total - Preferred and Common Stocks						199,901	XXX	134,285	199,834	(65,549)	0	0	(65,549)	0	134,285	0	65,616	65,616	2,016	XXX	XXX
6009999999 - Totals						28,633,151	XXX	28,343,019	26,649,452	39,604	3,407	2,524	40,487	0	28,461,587	0	171,082	171,082	560,372	XXX	XXX

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Bank of NY Mellon	New York, NY		0.000	0	0	5,955,784	5,426,366	5,673,832	XXX.
Bankone	Indianapolis, IN		0.000	0	0	2,146,892	3,923,997	2,589,119	XXX.
JP Morgan Chase	New York, NY		0.000	0	0	893,653	586,468	807,112	XXX.
PNC Bank	Pittsburgh, PA		0.000	0	0	(30,300,746)	(30,198,540)	(31,452,853)	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	191,245	176,940	185,011	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	(21,113,172)	(20,084,769)	(22,197,779)	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	(21,113,172)	(20,084,769)	(22,197,779)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash		XXX	XXX	0	0	(21,113,172)	(20,084,769)	(22,197,779)	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		06/29/2023	4.980		7,122,056	10,274	0
31846V-41-9	FIRST AMER:TRS OBG V		06/02/2023	4.880		1	0	1
94975H-29-6	ALLSPRING:TRS+ MM I	SD	06/02/2023	4.940		1	0	0
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						7,122,057	10,274	1
857492-70-6	SS INST INV:US GV MM PRM		06/30/2023	5.030		6,021,668	0	2,815
8309999999. Subtotal - All Other Money Market Mutual Funds						6,021,668	0	2,815
8609999999 - Total Cash Equivalents						13,143,726	10,274	2,816

DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For The Period Ended JUNE 30, 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: $ 183,344

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