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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 2026

OF THE CONDITION AND AFFAIRS OF THE

The Hanover Insurance Company

NAIC Group Code 0088 (Current) 0088 (Prior) NAIC Company Code 22292 Employer's ID Number 13-5129825

Organized under the Laws of New Hampshire, State of Domicile or Port of Entry NH

Country of Domicile United States of America

Incorporated/Organized 10/05/1972 Commenced Business 04/15/1852

Statutory Home Office 4 Bedford Farms Drive, Suite 107 (Street and Number), Bedford, NH, US 03110-6528 (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 (Area Code) (Telephone Number)

Internet Website Address WWW.HANOVER.COM

Statutory Statement Contact Dennis M. Hazelwood (Name), 508-855-7928 (Area Code) (Telephone Number)

PCSTAT@hanover.com (E-mail Address), 508-853-6332 (FAX Number)

OFFICERS

President John Conner Roche

Vice President & Treasurer Nathaniel William Clarkin

Executive Vice President, Chief Legal Officer & Secretary Dennis Francis Kerrigan Jr. #

OTHER

Jeffrey Mark Farber, Executive Vice President & CFO
Richard William Lavey, Executive Vice President
Willard Ty-Lunn Lee, Executive Vice President
David John Lovely, Executive Vice President
Bryan James Salvatore, Executive Vice President

DIRECTORS OR TRUSTEES

Jeffrey Mark Farber
Lindsay France Greenfield
Dennis Francis Kerrigan Jr.
Richard William Lavey
Willard Ty-Lunn Lee
David John Lovely
Patricia Ann Norton-Gatto
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

Dennis Francis Kerrigan Jr.
Executive Vice President, Chief Legal Officer & Secretary

Nathaniel William Clarkin
Vice President & Treasurer

Subscribed and sworn to before me this 4th day of August, 2026

Maria M. Valez
Notary
May 28, 2032

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...........

Maria M. Velez
NOTARY PUBLIC
Commonwealth of Massachusetts
My Commission Expires
May 28, 2032

ASSETS

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	8,128,422,521	0	8,128,422,521	7,616,969,568
2.	Stocks:				
	2.1 Preferred stocks	22,993,333	0	22,993,333	20,510,886
	2.2 Common stocks	1,559,934,992	1,241,203	1,558,693,789	1,448,766,901
3.	Mortgage loans on real estate:				
	3.1 First liens	137,989,925	0	137,989,925	152,059,744
	3.2 Other than first liens	0	0	0	0
4.	Real estate:				
	4.1 Properties occupied by the company (less $ 0 encumbrances)	38,392,585	0	38,392,585	38,330,415
	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 ($ (125,794,237)), cash equivalents ($ 59,536,185) and short-term investments ($ 1,805,417)	(64,452,635)	0	(64,452,635)	336,995,909
6.	Contract loans (including $ 0 premium notes)	0	0	0	0
7.	Derivatives	0	0	0	0
8.	Other invested assets	422,321,475	0	422,321,475	435,360,768
9.	Receivables for securities	10,396,716	0	10,396,716	886,819
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)	10,255,998,911	1,241,203	10,254,757,708	10,049,881,011
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	71,805,739	0	71,805,739	66,015,523
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	214,914,905	11,808,028	203,106,877	193,679,312
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	1,496,655,213	0	1,496,655,213	1,401,578,559
	15.3 Accrued retrospective premiums ($ 0) and contracts subject to redetermination ($ 0)	0	0	0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	47,369,281	0	47,369,281	31,813,651
	16.2 Funds held by or deposited with reinsured companies	5,826,567	0	5,826,567	5,788,983
	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	6,368,078	0	6,368,078	0
18.2	Net deferred tax asset	224,059,675	11,482,816	212,576,859	207,774,377
19.	Guaranty funds receivable or on deposit	4,431,040	0	4,431,040	4,578,735
20.	Electronic data processing equipment and software	81,641,866	75,584,374	6,057,492	5,491,948
21.	Furniture and equipment, including health care delivery assets ($ 0)	7,705,420	7,705,420	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	124,673,638	0	124,673,638	127,363,258
24.	Health care ($ 0) and other amounts receivable	0	0	0	0
25.	Aggregate write-ins for other than invested assets	119,684,553	65,407,621	54,276,932	43,583,365
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	12,661,134,886	173,229,462	12,487,905,424	12,137,548,722
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28.	Total (Lines 26 and 27)	12,661,134,886	173,229,462	12,487,905,424	12,137,548,722
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.	Equity in Pools & Associations	5,024,059	0	5,024,059	5,927,005
2502.	State Tax Credits	6,013,461	0	6,013,461	1,553,183
2503.	Miscellaneous Assets	41,633,343	0	41,633,343	34,497,108
2598.	Summary of remaining write-ins for Line 25 from overflow page	67,013,690	65,407,621	1,606,069	1,606,069
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	119,684,553	65,407,621	54,276,932	43,583,365

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 956,751,000)	4,462,392,313	4,309,066,189
2.	Reinsurance payable on paid losses and loss adjustment expenses	2,987,661	788,791
3.	Loss adjustment expenses	1,138,050,694	1,115,998,359
4.	Commissions payable, contingent commissions and other similar charges	138,389,717	184,604,514
5.	Other expenses (excluding taxes, licenses and fees)	143,485,210	211,296,370
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	25,852,522	31,571,319
7.1	Current federal and foreign income taxes (including $ 0 on realized capital gains (losses))	0	6,665,126
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 $ 77,932,226 and including warranty reserves of $ 0 and accrued accident and health experience rating refunds including $ 0 for medical loss ratio rebate per the Public Health Service Act)	2,771,737,735	2,722,700,375
10.	Advance premium	37,975,202	30,139,900
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	5,837,000	5,837,000
12.	Ceded reinsurance premiums payable (net of ceding commissions)	41,687,705	33,137,150
13.	Funds held by company under reinsurance treaties	1,191,516	1,551,102
14.	Amounts withheld or retained by company for account of others	8,631,534	7,449,171
15.	Remittances and items not allocated	61,504,277	60,824,748
16.	Provision for reinsurance (including $ 0 certified)	25,800	25,800
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	33,054,704	37,155,751
20.	Derivatives	0	0
21.	Payable for securities	35,703,468	5,052,371
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	48,101,433	45,201,571
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	8,956,608,491	8,809,065,607
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	8,956,608,491	8,809,065,607
29.	Aggregate write-ins for special surplus funds	0	0
30.	Common capital stock	5,000,000	5,000,000
31.	Preferred capital stock	0	0
32.	Aggregate write-ins for other than special surplus funds	0	0
33.	Surplus notes	0	0
34.	Gross paid in and contributed surplus	146,230,870	146,230,870
35.	Unassigned funds (surplus)	3,380,066,063	3,177,252,245
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)	3,531,296,933	3,328,483,115
38.	Totals (Page 2, Line 28, Col. 3)	12,487,905,424	12,137,548,722
	DETAILS OF WRITE-INS		
2501.	Collateral Held	32,740,123	29,870,636
2502.	Miscellaneous Liabilities	15,361,310	15,330,935
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)	48,101,433	45,201,571
2901.			
2902.			
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0
2999.	Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	0	0
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page	0	0
3299.	Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)	0	0

STATEMENT OF INCOME

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
	UNDERWRITING INCOME			
1.	Premiums earned:			
	1.1 Direct (written $ 1,205,489,419)	1,234,465,489	1,180,593,249	2,401,728,764
	1.2 Assumed (written $ 1,816,399,264)	1,735,975,426	1,663,478,224	3,353,835,479
	1.3 Ceded (written $ 332,734,077)	330,323,669	311,258,278	641,613,686
	1.4 Net (written $ 2,689,154,606)	2,640,117,246	2,532,813,195	5,113,950,557
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 1,371,467,000):			
	2.1 Direct	570,959,013	565,383,844	1,096,266,270
	2.2 Assumed	940,996,385	866,132,768	1,719,627,266
	2.3 Ceded	200,670,344	155,690,709	318,261,978
	2.4 Net	1,311,285,054	1,275,825,903	2,497,631,558
3.	Loss adjustment expenses incurred	286,041,529	303,826,177	577,067,661
4.	Other underwriting expenses incurred	874,127,883	845,076,977	1,732,867,561
5.	Aggregate write-ins for underwriting deductions	0	0	0
6.	Total underwriting deductions (Lines 2 through 5)	2,471,454,466	2,424,729,057	4,807,566,779
7.	Net income of protected cells	0	0	0
8.	Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	168,662,780	108,084,138	306,383,778
	INVESTMENT INCOME			
9.	Net investment income earned	193,186,179	166,469,577	445,725,683
10.	Net realized capital gains (losses) less capital gains tax of $ (542,376)	(9,291,941)	(12,767,323)	(38,800,341)
11.	Net investment gain (loss) (Lines 9 + 10)	183,894,238	153,702,254	406,925,342
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ 2,913,147 amount charged off $ 9,025,632)	(6,112,485)	(7,688,068)	(13,807,819)
13.	Finance and service charges not included in premiums	7,635,140	7,735,089	15,521,548
14.	Aggregate write-ins for miscellaneous income	4,009,057	3,630,095	7,324,422
15.	Total other income (Lines 12 through 14)	5,531,712	3,677,116	9,038,151
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	358,088,730	265,463,508	722,347,271
17.	Dividends to policyholders	1,424,379	2,226,923	4,413,083
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)	356,664,351	263,236,585	717,934,188
19.	Federal and foreign income taxes incurred	82,776,795	62,449,743	139,663,921
20.	Net income (Line 18 minus Line 19)(to Line 22)	273,887,556	200,786,842	578,270,267
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	3,328,483,115	2,962,465,437	2,962,465,437
22.	Net income (from Line 20)	273,887,556	200,786,842	578,270,267
23.	Net transfers (to) from Protected Cell accounts	0	0	0
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ 1,561,946	104,214,442	82,023,053	78,506,282
25.	Change in net unrealized foreign exchange capital gain (loss)	0	0	0
26.	Change in net deferred income tax	7,729,562	7,599,978	1,807,782
27.	Change in nonadmitted assets	(5,233,443)	(17,393,112)	1,483,284
28.	Change in provision for reinsurance	0	0	143,800
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	(180,000,000)	(150,000,000)	(295,000,000)
36.	Change in treasury stock	0	0	0
37.	Aggregate write-ins for gains and losses in surplus	2,215,701	2,186,702	806,263
38.	Change in surplus as regards policyholders (Lines 22 through 37)	202,813,818	125,203,463	366,017,678
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	3,531,296,933	3,087,668,900	3,328,483,115
	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	112,995	302,264	509,524
1402.	Interest on Intercompany Notes Receivable	3,280,194	3,327,831	6,814,898
1403.	Gains on State Tax Credits	615,868	0	0
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)	4,009,057	3,630,095	7,324,422
3701.	Pensions, net of tax	2,215,701	2,186,702	806,263
3702.				
3703.				
3798.	Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799.	Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	2,215,701	2,186,702	806,263

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	2,603,922,313	2,505,283,051	5,193,001,547
2.	Net investment income	183,112,621	158,486,101	337,476,048
3.	Miscellaneous income	6,771,956	23,082,473	29,437,233
4.	Total (Lines 1 to 3)	2,793,806,890	2,686,851,625	5,559,914,828
5.	Benefit and loss related payments	1,171,365,335	1,184,836,461	2,328,739,536
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7.	Commissions, expenses paid and aggregate write-ins for deductions	1,257,861,830	1,222,655,446	2,231,531,105
8.	Dividends paid to policyholders	1,424,379	2,226,923	4,964,083
9.	Federal and foreign income taxes paid (recovered) net of $ (542,376) tax on capital gains (losses)	95,267,623	83,627,000	139,757,229
10.	Total (Lines 5 through 9)	2,525,919,167	2,493,345,830	4,704,991,953
11.	Net cash from operations (Line 4 minus Line 10)	267,887,723	193,505,795	854,922,875
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	829,931,468	1,113,582,351	1,937,823,050
	12.2 Stocks	9,282,763	5,607,379	7,525,415
	12.3 Mortgage loans	11,618,483	5,215,837	5,736,033
	12.4 Real estate	0	0	0
	12.5 Other invested assets	43,578,711	45,485,095	89,124,097
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(2,772)	8,494	10,730
	12.7 Miscellaneous proceeds	21,141,200	0	0
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	915,549,854	1,169,899,156	2,040,219,326
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	1,508,250,485	1,492,242,349	2,679,280,524
	13.2 Stocks	11,618,424	12,702,931	14,218,556
	13.3 Mortgage loans	115,873	0	0
	13.4 Real estate	1,979,316	1,308,181	1,633,540
	13.5 Other invested assets	33,129,925	36,037,024	59,253,436
	13.6 Miscellaneous applications	0	1,698,793	12,367,763
	13.7 Total investments acquired (Lines 13.1 to 13.6)	1,555,094,022	1,543,989,278	2,766,753,819
14.	Net increase/(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)	(639,544,169)	(374,090,122)	(726,534,493)
	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	16,053,823	1,673	17,150
	16.6 Other cash provided (applied)	(13,738,275)	21,184,060	45,379,726
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(29,792,098)	21,182,387	45,362,576
	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)	(401,448,544)	(159,401,940)	173,750,958
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	336,995,909	163,244,951	163,244,951
	19.2 End of period (Line 18 plus Line 19.1)	(64,452,635)	3,843,011	336,995,909

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

20.0001.	Bonds sold to subsidiaries in settlement of capital contributions	0	(597,953)	(15,436,577)
20.0002.	Bonds acquired in settlement of stockholder dividends receivable	0	0	91,325,096
20.0003.	Accrued interest income on bonds acquired (sold) for intercompany transactions	(1,902,312)	(1,527,917)	(1,506,399)
20.0004.	Bonds sold to parent in settlement of stockholder dividend payable	(162,043,865)	(148,472,096)	(292,700,955)

NOTES TO FINANCIAL STATEMENTS

NOTE 1 Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

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

	SSAP #	F/S Page	F/S Line #	2026	2025
NET INCOME					
(1) State basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	$ 273,887,556	$ 578,270,267
(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	$ 273,887,556	$ 578,270,267
SURPLUS					
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	$ 3,531,296,933	$ 3,328,483,115
(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	$ 3,531,296,933	$ 3,328,483,115

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) Perpetual preferred stocks are carried at fair value, not to exceed any currently effective call price.

(4) Common stocks are carried at fair value, except investments in stocks of unconsolidated subsidiaries and affiliates in which the Company has an interest of 10% or more are carried using the equity method.

(5) Mortgage loans on real estate are stated at unpaid principal balances net of unamortized discounts, premiums, and other adjustments. Mortgage loans are reduced for losses expected by management to be realized on transfers of mortgage loans to real estate (upon foreclosure), on the disposition or settlement of mortgage loans and on mortgage loans which the Company believes may not be collectible in full. In determining the amount of loss, management considers, among other things, the estimated fair value of the underlying collateral.

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

(7) The Company owns 100% of the common stock of Allmerica Financial Alliance Insurance Company ("AFAIC"), Allmerica Financial Benefit Insurance Company ("AFBIC"), The Hanover American Insurance Company ("American"), The Hanover Atlantic Insurance Company Ltd. ("Atlantic"), The Hanover Casualty Company ("Hanover Casualty"), Massachusetts Bay Insurance Company ("Mass Bay"), Citizens Insurance Company of America ("CICA"), Citizens Insurance Company of the Midwest ("CICM"), Citizens Insurance Company of Ohio ("CICO"), Verlan Fire Insurance Company ("Verlan"), The Hanover National Insurance Company ("National"), Campmed Casualty and Indemnity Company, Inc. ("Campmed"), and Nova Casualty Company ("NOVA"), all of which are insurance subsidiaries. The Company owns 100% of the common stock of Professionals Direct Inc. ("PDI"), AIX, Inc. ("AIX"), and Allmerica Plus Insurance Agency ("APIA"), which are non-insurance subsidiaries. All subsidiaries are carried using the equity method.

(8) Other invested assets, including investments in trusts, are recorded using the equity method in accordance with the Statement of Statutory Accounting Principles ("SSAP") No. 48, "Joint Ventures, Partnerships and Limited Liability Companies". Investments in affiliated entities are recorded based on its underlying audited GAAP equity balances in accordance with the SSAP 97, "Investments in Subsidiary, Controlled, and Affiliated Entities, A Replacement of SSAP 88". Commercial mortgage loan participations are recorded at outstanding principal balance of the loan per SSAP 21, "Other Admitted Assets".

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

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

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

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

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

D. Going Concern

Not applicable

NOTES TO FINANCIAL STATEMENTS

NOTE 2 Accounting Changes and Corrections of Errors

Not applicable

NOTE 3 Business Combinations and Goodwill

Not applicable

NOTE 4 Discontinued Operations

Not applicable

NOTE 5 Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

(1) In January 2026, the Company approved a 90-day extension of a mortgage loan scheduled to mature on February 1, 2026. The extension was granted to allow the borrower additional time to complete a sale of the underlying property and obtain final bids. Under the terms of the extension, the fixed-rate coupon increased from 3.40% to 6.50% for the duration of the extension period, and the Company received its pro-rata share of a $10,000 processing fee.

(2) There were no new commercial mortgage loans during 2026.

(3) There were no taxes, assessments or any amounts advanced and not included in the mortgage loan total at the end of the reporting period.

(4) Age Analysis of Mortgage Loans and Identification of Mortgage Loans in Which the Insurer is a Participant or Co-lender in a Mortgage Loan Agreement:

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. Current Year							
1. Recorded Investment (All)							
(a) Current	$ -	$ -	$ -	$ -	$ 137,989,925	$ -	$ 137,989,925
(b) 30 - 59 Days Past Due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(c) 60 - 89 Days Past Due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(d) 90 - 179 Days Past Due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(e) 180+ Days Past Due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
2. Accruing Interest 90 - 179 Days Past Due							
(a) Recorded Investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Interest Accrued	$ -	$ -	$ -	$ -	$ -	$ -	$ -
3. Accruing Interest 180+ Days Past Due							
(a) Recorded Investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Interest Accrued	$ -	$ -	$ -	$ -	$ -	$ -	$ -
4. Interest Reduced							
(a) Recorded Investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Number of Loans	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(c) Percent Reduced	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded Investment	$ -	$ -	$ -	$ -	$ 137,989,925	$ -	$ 137,989,925
b. Prior Year							
1. Recorded Investment (All)							
(a) Current	$ -	$ -	$ -	$ -	$ 152,059,744	$ -	$ 152,059,744
(b) 30 - 59 Days Past Due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(c) 60 - 89 Days Past Due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(d) 90 - 179 Days Past Due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(e) 180+ Days Past Due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
2. Accruing Interest 90 - 179 Days Past Due							
(a) Recorded Investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Interest Accrued	$ -	$ -	$ -	$ -	$ -	$ -	$ -
3. Accruing Interest 180+ Days Past Due							
(a) Recorded Investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Interest Accrued	$ -	$ -	$ -	$ -	$ -	$ -	$ -
4. Interest Reduced							
(a) Recorded Investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Number of Loans	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(c) Percent Reduced	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded Investment	$ -	$ -	$ -	$ -	$ 152,059,744	$ -	$ 152,059,744

NOTES TO FINANCIAL STATEMENTS

(5) Investment in Impaired Loans With or Without Allowance for Credit Losses and Impaired Loans Subject to a Participant or Co-lender Mortgage Loan Agreement for Which the Reporting Entity is Restricted from Unilaterally Foreclosing on the Mortgage Loan Agreement:

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. Current Year							
1. With Allowance for Credit Losses	$ -	$ -	$ -	$ -	$ -	$ -	$ -
2. No Allowance for Credit Losses	$ -	$ -	$ -	$ -	$ 5,632,185	$ -	$ 5,632,185
3. Total (1 + 2)	$ -	$ -	$ -	$ -	$ 5,632,185	$ -	$ 5,632,185
4. Subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan	$ -	$ -	$ -	$ -	$ -	$ -	$ -
b. Prior Year							
1. With Allowance for Credit Losses	$ -	$ -	$ -	$ -	$ -	$ -	$ -
2. No Allowance for Credit Losses	$ -	$ -	$ -	$ -	$19,209,557	$ -	$19,209,557
3. Total (1 + 2)	$ -	$ -	$ -	$ -	$19,209,557	$ -	$19,209,557
4. Subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan	$ -	$ -	$ -	$ -	$ -	$ -	$ -

(6) Investment in Impaired Loans – Average Recorded Investment, Interest Income Recognized, Recorded Investment on Nonaccrual Status and Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting:

Not applicable

(7) Allowance for credit losses:

	Current Year	Prior Year
a) Balance at beginning of period	$ -	$ -
b) Additions charged to operations	$ -	$ -
c) Direct write-downs charged against the allowances	$ -	$ -
d) Recoveries of amounts previously charged off	$ -	$ -
e) Balance at end of period (a+b-c-d)	$ -	$ -

(8) Mortgage Loans Derecognized as a Result of Foreclosure:

Not applicable

(9) Interest income on impaired loans is accrued to the extent it is deemed collectible and the loans continue to perform under its original or restructured terms. Interest income on defaulted loans is recognized when received.

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. Asset-Backed Securities

(1) Prepayment assumptions for asset-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 held no asset-backed securities with recognized other-than-temporary impairments at June 30, 2026.

(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	$ 14,150,973
2. 12 Months or Longer	$ 84,697,459

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

1. Less than 12 Months	$ 1,365,024,253
2. 12 Months or Longer	$ 587,048,845

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(1-7) Not applicable

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

Not applicable

NOTES TO FINANCIAL STATEMENTS

K. Investments in Tax Credit Structures (tax credit investments)

(1) As of June 30, 2026, there are 11 remaining years of unexpired tax credits with no required holding period.

(2) The Company recognized LIHTC and other tax benefits of $2,099,280 during 2026.

(3) The balance of the investment recognized in the statement of financial position at June 30, 2026 was $27,946,106.

(4) At June 30, 2026, there are no LIHTC investments subject to any regulatory reviews.

(5) LIHTC investments did not exceed 10% of the Company's admitted assets.

(6) There were no recognized impairments on LIHTC investments during the reporting period.

(7) The Company had no write-downs or reclassifcations due to the forfeiture or ineligibility of tax credits during the reporting period.

L. Restricted Assets

1. Restricted Assets (Including Pledged)

	Gross (Admitted & Nonadmitted) Restricted						
	Current Year					6	7
	1	2	3	4	5		
Restricted Asset Category	Total General Account (G/A)	G/A Supporting Protected Cell Account Activity (a)	Total Protected Cell Account Restricted Assets	Protected Cell Account Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)
a. Subject to contractual obligation for which liability is not shown	$ -	$ -	$ -	$ -	$ -	$ -	$ -
b. Collateral held under security lending agreements	$ -	$ -	$ -	$ -	$ -	$ -	$ -
c. Subject to repurchase agreements	$ -	$ -	$ -	$ -	$ -	$ -	$ -
d. Subject to reverse repurchase agreements	$ -	$ -	$ -	$ -	$ -	$ -	$ -
e. Subject to dollar repurchase agreements	$ -	$ -	$ -	$ -	$ -	$ -	$ -
f. Subject to dollar reverse repurchase agreements	$ -	$ -	$ -	$ -	$ -	$ -	$ -
g. Placed under option contracts	$ -	$ -	$ -	$ -	$ -	$ -	$ -
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	$ -	$ -	$ -	$ -	$ -	$ -	$ -
i. FHLB capital stock	$ 5,150,000	$ -	$ -	$ -	$ 5,150,000	$ 5,150,000	$ -
j. On deposit with states	$ 234,905,266	$ -	$ -	$ -	$ 234,905,266	$ 234,097,465	$ 807,801
k. On deposit with other regulatory bodies	$ 69,552	$ -	$ -	$ -	$ 69,552	$ 69,483	$ 69
l. Pledged collateral to FHLB (including assets backing funding agreements)	$ 330,999,902	$ -	$ -	$ -	$ 330,999,902	$ 323,465,979	$ 7,533,923
m. Pledged as collateral not captured in other categories	$ -	$ -	$ -	$ -	$ -	$ -	$ -
n. Other restricted assets	$ 749,093	$ -	$ -	$ -	$ 749,093	$ 748,901	$ 192
o. Collateral assets received and on balance sheet	$ -	$ -	$ -	$ -	$ -	$ -	$ -
p. Assets held under modco reinsurance agreements	$ -	$ -	$ -	$ -	$ -	$ -	$ -
q. Assets held under funds withheld reinsurance agreements	$ -	$ -	$ -	$ -	$ -	$ -	$ -
r. Total restricted assets (Sum of a through q)	$ 571,873,813	$ -	$ -	$ -	$ 571,873,813	$ 563,531,828	$ 8,341,985

(a) Subset of Column 1

(b) Subset of Column 3

NOTES TO FINANCIAL STATEMENTS

Restricted Asset Category	Current Year 8 Total Non-admitted Restricted	9 Total Admitted Restricted (5 minus 8)	Percentage 10 Gross (Admitted & Non-admitted) Restricted to Total Assets (c)	Percentage 11 Admitted Restricted to Total Admitted Assets (d)	12 Reported in General Interroga-tories	13 Difference from Note and GI	14 GI Ref
a. Subject to contractual obligation for which liability is not shown	$ -	$ -	0.000%	0.000%	XXX	XXX	XXX
b. Collateral held under security lending agreements	$ -	$ -	0.000%	0.000%	$ -	$ -	25.04 + 25.05
c. Subject to repurchase agreements	$ -	$ -	0.000%	0.000%	$ -	$ -	26.21
d. Subject to reverse repurchase agreements	$ -	$ -	0.000%	0.000%	$ -	$ -	26.22
e. Subject to dollar repurchase agreements	$ -	$ -	0.000%	0.000%	$ -	$ -	26.23
f. Subject to dollar reverse repurchase agreements	$ -	$ -	0.000%	0.000%	$ -	$ -	26.24
g. Placed under option contracts	$ -	$ -	0.000%	0.000%	$ -	$ -	26.25
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	$ -	$ -	0.000%	0.000%	$ -	$ -	26.26
i. FHLB capital stock	$ -	$ 5,150,000	0.041%	0.041%	$ -	$ -	26.27
j. On deposit with states	$ -	$ 234,905,266	1.855%	1.881%	$ -	$ -	26.28
k. On deposit with other regulatory bodies	$ -	$ 69,552	0.001%	0.001%	$ -	$ -	26.29
l. Pledged collateral to FHLB (including assets backing funding agreements)	$ -	$ 330,999,902	2.614%	2.651%	$ -	$ -	26.31
m. Pledged as collateral not captured in other categories	$ -	$ -	0.000%	0.000%	$ -	$ -	26.30
n. Other restricted assets	$ -	$ 749,093	0.006%	0.006%	$ -	$ -	26.32
o. Collateral assets received and on balance sheet	$ -	$ -	0.000%	0.000%	XXX	XXX	XXX
p. Assets held under modco reinsurance agreements	$ -	$ -	0.000%	0.000%	XXX	XXX	XXX
q. Assets held under funds withheld reinsurance agreements	$ -	$ -	0.000%	0.000%	XXX	XXX	XXX
r. Total restricted assets (Sum of a through q)	$ -	$ 571,873,813	4.517%	4.579%	XXX	XXX	XXX

(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 (excluding Modco/FWH) and Derivatives, Are Reported in the Aggregate)

   Not applicable

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

Description of Assets	Gross (Admitted & Nonadmitted) Restricted — Current Year 1 Total General Account (G/A)	2 G/A Supporting Protected Cell Account Activity (a)	3 Total Protected Cell Account (S/A) Restricted Assets	4 Protected Cell Account Assets Supporting G/A Activity (b)	5 Total (1 plus 3)	6 Total From Prior Year	7 Increase/ (Decrease) (5 minus 6)	8 Total Current Year Admitted Restricted	Percentage 9 Gross (Admitted & Nonadmitted) Restricted to Total Assets	Percentage 10 Admitted Restricted to Total Admitted Assets
Held in Trust for Group Accident & Health Business	$ 749,093	$ -	$ -	$ -	$ 749,093	$ 748,901	$ 192	$ 749,093	0.006%	0.006%
Total (c)	$ 749,093	$ -	$ -	$ -	$ 749,093	$ 748,901	$ 192	$ 749,093	XXX	XXX

(a) Subset of column 1

(b) Subset of column 3

(c) Total Line for Columns 1 through 7 should equal 5L(1)n Columns 1 through 7 respectively and Total Line for Columns 8 through 10 should equal 5L(1)n Columns 9 through 11 respectively.

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

   Not applicable

5. Disclose whether any of the assets held as collateral or under modified coinsurance (Modco) or funds withheld reinsurance (FWH) agreements have been pledged for another purpose specific to the insurance reporting entity (not for the benefit of the reinsurer). For example, if the insurance reporting entity has used these assets as the collateral in a securities lending agreement, a repo transaction, pledged as collateral to the FHLB, etc. (For Modco/FWH assets, items pledged on behalf of the reinsurer shall not be captured.)

   Not applicable

M., N.

Not applicable

NOTES TO FINANCIAL STATEMENTS

O. 5GI Securities

Investment	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
(1) ICO - AC	0	1	$ -	$ 353,989	$ -	$ 359,237
(2) ICO - FV	1	1	$ 176,400	$ 177,525	$ 176,400	$ 177,525
(3) ABS - AC	0	0	$ -	$ -	$ -	$ -
(4) ABS - FV	2	2	$ 3,732,024	$ 3,941,129	$ 3,732,024	$ 3,941,129
(5) Preferred Stock - AC	0	0	$ -	$ -	$ -	$ -
(6) Preferred Stock - FV	0	0	$ -	$ -	$ -	$ -
(7) Total (1+2+3+4+5+6)	3	4	$ 3,908,424	$ 4,472,643	$ 3,908,424	$ 4,477,891

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	19	-
2. Aggregate Amount of Investment Income	$ 180,812	$ -

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

Not applicable

S. Aggregate Collateral Loans by Qualifying Investment Collateral

Collateral Type	Aggregate Collateral Loan*	Admitted	Nonadmitted
(1) Cash, Cash Equivalent & ST Investments			
a. Affiliated	$ -	$ -	$ -
b. Unaffiliated	$ -	$ -	$ -
(2) Issuer Credit Obligations			
a. Affiliated	$ -	$ -	$ -
b. Unaffiliated	$ -	$ -	$ -
(3) Asset-Backed Securities			
a. Affiliated	$ -	$ -	$ -
b. Unaffiliated	$ -	$ -	$ -
(4) Preferred Stocks			
a. Affiliated	$ -	$ -	$ -
b. Unaffiliated	$ -	$ -	$ -
(5) Common Stocks			
a. Affiliated	$ -	$ -	$ -
b. Unaffiliated	$ -	$ -	$ -
(6) Real Estate			
a. Affiliated	$ -	$ -	$ -
b. Unaffiliated	$ -	$ -	$ -
(7) Mortgage Loans			
a. Affiliated	$ -	$ -	$ -
b. Unaffiliated	$ -	$ -	$ -
(8) Joint Ventures, Partnerships, LLC			
a. Affiliated	$ -	$ -	$ -
b. Unaffiliated	$ 68,542,169	$ 68,542,169	$ -
(9) Other Qualifying Investments			
a. Affiliated	$ -	$ -	$ -
b. Unaffiliated	$ -	$ -	$ -
(10) Collateral Does not Qualify as an Investment			
a. Affiliated	$ -	$ -	$ -
b. Unaffiliated	$ -	$ -	$ -
(11) Total	$ 68,542,169	$ 68,542,169	$ -

* Aggregate Collateral Loan Total Line should equal Schedule BA, Part 1, Column 12, Book Adjusted Carrying Value

NOTE 6 Joint Ventures, Partnerships and Limited Liability Companies

Not applicable

NOTE 7 Investment Income

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

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

B. The total amount excluded from surplus as of the end of the reporting period was $0.

C. The gross, nonadmitted and admitted amounts for interest income due and accrued.

Interest Income Due and Accrued	Amount
1. Gross	$ 71,805,739
2. Nonadmitted	$ -
3. Admitted	$ 71,805,739

D., E.

Not applicable

NOTES TO FINANCIAL STATEMENTS

NOTE 8 Derivative Instruments

Not applicable

NOTE 9 Income Taxes

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

1.

	As of End of Current Period			12/31/2025			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	$ 246,078,626	$ -	$ 246,078,626	$ 238,876,897	$ -	$ 238,876,897	$ 7,201,729	$ -	$ 7,201,729
(b) Statutory Valuation Allowance Adjustment	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(c) Adjusted Gross Deferred Tax Assets (1a - 1b)	$ 246,078,626	$ -	$ 246,078,626	$ 238,876,897	$ -	$ 238,876,897	$ 7,201,729	$ -	$ 7,201,729
(d) Deferred Tax Assets Nonadmitted	$ 11,482,816	$ -	$ 11,482,816	$ 10,706,666	$ -	$ 10,706,666	$ 776,150	$ -	$ 776,150
(e) Subtotal Net Admitted Deferred Tax Asset (1c - 1d)	$ 234,595,810	$ -	$ 234,595,810	$ 228,170,231	$ -	$ 228,170,231	$ 6,425,579	$ -	$ 6,425,579
(f) Deferred Tax Liabilities	$ 6,122,084	$ 15,896,867	$ 22,018,951	$ 5,684,651	$ 14,711,203	$ 20,395,854	$ 437,433	$ 1,185,664	$ 1,623,097
(g) Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e - 1f)	$ 228,473,726	$ (15,896,867)	$ 212,576,859	$ 222,485,580	$ (14,711,203)	$ 207,774,377	$ 5,988,146	$ (1,185,664)	$ 4,802,482

2.

	As of End of Current Period			12/31/2025			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	$ 194,105,575	$ -	$ 194,105,575	$ 190,465,540	$ -	$ 190,465,540	$ 3,640,035	$ -	$ 3,640,035
(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)	$ 18,471,284	$ -	$ 18,471,284	$ 17,308,837	$ -	$ 17,308,837	$ 1,162,447	$ -	$ 1,162,447
1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date.	$ 18,471,284	$ -	$ 18,471,284	$ 17,308,837	$ -	$ 17,308,837	$ 1,162,447	$ -	$ 1,162,447
2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold.	XXX	XXX	$ 497,808,011	XXX	XXX	$ 468,106,311	XXX	XXX	$ 29,701,700
(c) Adjusted Gross Deferred Tax Assets (Excluding The Amount Of Deferred Tax Assets From 2(a) and 2(b) above) Offset by Gross Deferred Tax Liabilities.	$ 6,122,084	$ 15,896,867	$ 22,018,951	$ 5,684,651	$ 14,711,203	$ 20,395,854	$ 437,433	$ 1,185,664	$ 1,623,097
(d) Deferred Tax Assets Admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	$ 218,698,943	$ 15,896,867	$ 234,595,810	$ 213,459,028	$ 14,711,203	$ 228,170,231	$ 5,239,915	$ 1,185,664	$ 6,425,579

3.

	2026	2025
a. Ratio Percentage Used To Determine Recovery Period And Threshold Limitation Amount.	441%	415%
b. Amount Of Adjusted Capital And Surplus Used To Determine Recovery Period And Threshold Limitation In 2(b)2 Above.	$ 3,318,720,074	$ 3,120,708,738

4.

	As of End of Current Period		12/31/2025		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)	$ 246,078,626	$ -	$ 238,876,897	$ -	$ 7,201,729	$ -
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)	$ 234,595,810	$ -	$ 228,170,231	$ -	$ 6,425,579	$ -
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) 12/31/2025	(3) (Col. 1 - 2) Change
1. Current Income Tax			
(a) Federal	$ 82,776,795	$ 139,663,921	$ (56,887,126)
(b) Foreign	$ -	$ -	$ -
(c) Subtotal (1a+1b)	$ 82,776,795	$ 139,663,921	$ (56,887,126)
(d) Federal income tax on net capital gains	$ (542,376)	$ (7,769,292)	$ 7,226,916
(e) Utilization of capital loss carry-forwards	$ -	$ -	$ -
(f) Other	$ -	$ -	$ -
(g) Federal and foreign income taxes incurred (1c+1d+1e+1f)	$ 82,234,419	$ 131,894,629	$ (49,660,210)
2. Deferred Tax Assets:			
(a) Ordinary:			
(1) Discounting of unpaid losses	$ 89,504,310	$ 81,346,860	$ 8,157,450
(2) Unearned premium reserve	$ 118,007,942	$ 115,619,291	$ 2,388,651
(3) Policyholder reserves	$ -	$ -	$ -
(4) Investments	$ -	$ -	$ -
(5) Deferred acquisition costs	$ -	$ -	$ -
(6) Policyholder dividends accrual	$ -	$ -	$ -
(7) Fixed assets	$ 8,700,527	$ 8,407,653	$ 292,874
(8) Compensation and benefits accrual	$ 12,251,720	$ 16,258,883	$ (4,007,163)
(9) Pension accrual	$ -	$ -	$ -
(10) Receivables - nonadmitted	$ 16,011,757	$ 15,102,560	$ 909,197
(11) Net operating loss carry-forward	$ -	$ -	$ -
(12) Tax credit carry-forward	$ -	$ -	$ -
(13) Other	$ 1,602,370	$ 2,141,650	$ (539,280)
(99) Subtotal (sum of 2a1 through 2a13)	$ 246,078,626	$ 238,876,897	$ 7,201,729
(b) Statutory valuation allowance adjustment	$ -	$ -	$ -
(c) Nonadmitted	$ 11,482,816	$ 10,706,666	$ 776,150
(d) Admitted ordinary deferred tax assets (2a99 - 2b - 2c)	$ 234,595,810	$ 228,170,231	$ 6,425,579
(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)	$ 234,595,810	$ 228,170,231	$ 6,425,579
3. Deferred Tax Liabilities:			
(a) Ordinary:			
(1) Investments	$ 5,383,681	$ 5,212,507	$ 171,174
(2) Fixed assets	$ -	$ -	$ -
(3) Deferred and uncollected premium	$ -	$ -	$ -
(4) Policyholder reserves	$ -	$ -	$ -
(5) Other	$ 738,403	$ 472,144	$ 266,259
(99) Subtotal (3a1+3a2+3a3+3a4+3a5)	$ 6,122,084	$ 5,684,651	$ 437,433
(b) Capital:			
(1) Investments	$ 15,896,867	$ 14,711,203	$ 1,185,664
(2) Real estate	$ -	$ -	$ -
(3) Other	$ -	$ -	$ -
(99) Subtotal (3b1+3b2+3b3)	$ 15,896,867	$ 14,711,203	$ 1,185,664
(c) Deferred tax liabilities (3a99 + 3b99)	$ 22,018,951	$ 20,395,854	$ 1,623,097
4. Net deferred tax assets/liabilities (2i - 3c)	$ 212,576,859	$ 207,774,377	$ 4,802,482

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) 12/31/2025	(3) (Col. 1 - 2) Change
Adjusted gross deferred tax assets	$ 246,078,626	$ 238,876,897	$ 7,201,729
Total deferred tax liabilities	$ 22,018,951	$ 20,395,854	$ 1,623,097
Net deferred tax assets (liabilities)	$ 224,059,675	$ 218,481,043	$ 5,578,632
Tax effect of the change in unrealized gains (losses)			$ 1,561,946
Tax effect of the change in pension liability			$ 588,984
Change in net deferred income tax			$ 7,729,562

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	$ 74,785,615	21.0%
Dividend received deductions and tax exempt interest income	$ (137,942)	0.0%
Non-deductible expenses	$ 2,696,712	0.8%
Non-admitted assets	$ (904,688)	-0.3%
Uncertain Tax Position & Accrued Interest	$ 67,999	0.0%
Low Income Housing Credits	$ (2,002,839)	-0.6%
Total	$ 74,504,857	20.9%

	As of End of Current Period	
	Tax	Rate
Federal income taxes incurred	$ 82,776,795	23.2%
Realized capital gains tax	$ (542,376)	-0.2%
Change in net deferred income taxes	$ (7,729,562)	-2.1%
Total statutory income taxes	$ 74,504,857	20.9%

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 2025:	$ 129,590,928
For the tax year 2026:	$ 77,628,923

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 America
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 Group, Inc.
The Hanover National 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. Repatriation Transition Tax (RTT)

Not applicable

I. Alternative Minimum Tax (AMT) Credit

Not applicable

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

A. Nature of Relationships

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

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

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

On October 20, 2015, the Company entered into an intercompany loan agreement with THG and issued a loan with a maximum principal amount of up to $125,000,000. This note was disbursed in installments during 2016 and matures on September 25, 2029. Interest is calculated at the annual rate of 5.5%, and is payable on the first month following each quarter, pursuant to the agreement. At the end of the reporting period, the outstanding balance including accrued interest was $126,737,847.

NOTES TO FINANCIAL STATEMENTS

The Company has an intercompany line of credit agreement between itself, THG, and CICA. Interest is calculated at the 3-month SOFR rate plus 12.5 basis points. Principal and interest are due within 90 days of the date of the loan.

The Company declared an ordinary common stock dividend of $180,000,000 to Opus on May 20, 2026. The dividend was settled on June 3, 2026 by transferring bonds at fair value of $162,043,865, accrued interest of $1,902,312 and cash of $16,053,823 to Opus. The Company recognized $662,724 of net realized loss on these transactions.

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 $33,054,704 as amounts due to subsidiary, controlled and affiliated companies and $124,673,638 due from subsidiary, controlled and affiliated companies. These affiliated receivables include $126,737,847 in notes receivable from affiliated companies and are subject to intercompany loan terms discussed in footnote 10B above. Intercompany servicing arrangements require that intercompany balances be settled within 30 days.

E. Management, Service Contracts, Cost Sharing Arrangements

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

F. Guarantees or Contingencies for Related Parties

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

G. Nature of Relationships that Could Affect Operations

All outstanding shares of the Company are owned by Opus.

H., I., J., K., L.,

Not applicable

M.

No change

N. Investment in Insurance SCAs

Not applicable

O. SCA or SSAP 48 Entity Loss Tracking

Not applicable

NOTE 11 Debt

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

B. FHLB (Federal Home Loan Bank) Agreements

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

As collateral to FHLBB, the Company has pledged government agency securities with a fair value of $316,693,671 as of the end of the reporting period. The fair value of the collateral pledged must be maintained at certain specified levels (equal to 100% to 112% of loan) of the borrowed amount, which can vary depending on the type of assets pledged. If the fair value of this collateral declines below these specified levels, the Company would be required to pledge additional collateral or repay outstanding borrowings. As a requirement of membership in the FHLBB, the Company maintains a certain level of investment in FHLBB stock. Total holdings of FHLBB stock were $5,150,000 at the end of the reporting period.

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

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

(2) FHLB Capital Stock

a. Aggregate Totals

	1 Total 2+3	2 General Account	3 Protected Cell Accounts
1. Current Year			
(a) Membership Stock - Class A	$ -	$ -	$ -
(b) Membership Stock - Class B	$ 5,150,000	$ 5,150,000	$ -
(c) Activity Stock	$ -	$ -	$ -
(d) Excess Stock	$ -	$ -	$ -
(e) Aggregate Total (a+b+c+d)	$ 5,150,000	$ 5,150,000	$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ -	XXX	XXX
2. Prior Year-end			
(a) Membership Stock - Class A	$ -	$ -	$ -
(b) Membership Stock - Class B	$ 5,150,000	$ 5,150,000	$ -
(c) Activity Stock	$ -	$ -	$ -
(d) Excess Stock	$ -	$ -	$ -
(e) Aggregate Total (a+b+c+d)	$ 5,150,000	$ 5,150,000	$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 3,750,000	XXX	XXX

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

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

NOTES TO FINANCIAL STATEMENTS

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

	1	2	Eligible for Redemption			
			3	4	5	6
	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	Less Than 6 Months	6 Months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
Membership Stock						
1. Class A	$ -	$ -	$ -	$ -	$ -	$ -
2. Class B	$ 5,150,000	$ 5,150,000	$ -	$ -	$ -	$ -

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

(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)	$ 316,693,671	$ 330,999,902	$ -
2. Current Year General Account Total Collateral Pledged	$ 316,693,671	$ 330,999,902	$ -
3. Current Year Protected Cell Account Total Collateral Pledged	$ -	$ -	$ -
4. Prior Year-end Total General and Protected Cell Account Total Collateral Pledged	$ 313,117,581	$ 323,465,979	$ -

11B(3)a1 (Column 2) should be equal to or less than 11B(3)b1 (Column 2)
11B(3)a2 (Column 2) should be equal to or less than 11B(3)b2 (Column 2)
11B(3)a3 (Column 2) should be equal to or less than 11B(3)b3 (Column 2)
11B(3)a4 (Column 2) should be equal to or less than 11B(3)b4 (Column 2)

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)	$ 316,693,671	$ 330,999,902	$ 50,000,000
2. Current Year General Account Maximum Collateral Pledged	$ 316,693,671	$ 330,999,902	$ 50,000,000
3. Current Year Protected Cell Account Maximum Collateral Pledged	$ -	$ -	$ -
4. Prior Year-end Total General and Protected Cell Account Maximum Collateral Pledged	$ 318,075,676	$ 343,072,113	$ 37,000,000

(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

C. Unused commitments and lines of credit for financing arrangements:

Not applicable

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

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

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

A. Defined Benefit Plan

(1-3) No change

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	2026	2025	2026	2025	2026	2025
(4) Components of net periodic benefit cost						
a. Service cost	$ -	$ -	$ -	$ -	$ -	$ -
b. Interest cost	$ 9,460,000	$ 20,471,000	$ 106,000	$ 249,000	$ -	$ -
c. Expected return on plan assets	$ (9,195,000)	$ (18,971,000)	$ -	$ -	$ -	$ -
d. Transition asset or obligation	$ -	$ -	$ -	$ -	$ -	$ -
e. Gains and losses	$ 3,306,000	$ 6,535,000	$ 113,000	$ 208,000	$ -	$ -
f. Prior service cost or credit	$ -	$ -	$ -	$ -	$ -	$ -
g. Gain or loss recognized due to a settlement or curtailment	$ -	$ -	$ -	$ -	$ -	$ -
h. Total net periodic benefit cost	$ 3,571,000	$ 8,035,000	$ 219,000	$ 457,000	$ -	$ -

(5-11) No change

(12-16) Not applicable

(17) No change

(18) Not applicable

B. Plan Assets

No change

C. The fair value of each class of plan assets

No change

D. No change

E. Defined Contribution Plan

No change

F. Multiemployer Plans

Not applicable

G. Consolidated/Holding Company Plans

No change

H., I.

Not applicable

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

A. Outstanding Shares

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

B. Dividend Rate of Preferred Stock

Not applicable

C.-F. Dividend Restrictions

Pursuant to New Hampshire's statute, the maximum dividends and other distributions that an insurer may pay in any twelve month period, without prior approval of the New Hampshire Insurance Commissioner, is limited to the lesser of 10% of statutory policyholder surplus as of the preceding December 31, or net income. The Company declared an ordinary dividend of $145,000,000 and $180,000,000 to Opus on November 10, 2025 and May 20, 2026, respectively. Accordingly, the maximum dividend that may be declared payable on or before November 10, 2026 without prior approval from the New Hampshire Commissioner of Insurance is $29,330,879. The maximum dividend that may be declared payable subsequent to November 10, 2026 without prior approval is $174,330,879.

G., H., I.

Not applicable

NOTES TO FINANCIAL STATEMENTS

J. The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains and losses is $ 977,671,924

This unrealized gain is not net of the applicable deferred tax liabiity of $17,512,090.

K., L., M.

Not applicable

NOTE 14 Liabilities, Contingencies and Assessments

A. Contingent Commitments

(1) At June 30, 2026, the Company has outstanding commitments totaling $252,692,146, of which $129,199,202 is committed to fund limited partnership and other alternative investments, which may be called by the partnership during the commitment period to fund the purchase of new investments and partnership expenses. Additionally, $123,492,944 is related to other funding obligations associated with private debt and equity securities. The Company has no commitments related to state tax credit investments at the end of the reporting period.

Total contingent liabilities: $ 252,692,146

(2-3) Not Applicable

B., C.

Not applicable

D. Claims related extra contractual obligations and bad faith losses stemming from lawsuits

	Direct
(1) The company paid the following amounts in the reporting period to settle claims related extra contractual obligations or bad faith claims stemming from lawsuits	$ 765,000
(2) Number of claims where amounts were paid to settle claims related extra contractual obligations or bad faith claims resulting from lawsuits during the reporting period	0-25 Claims
(3) Indicate whether claim count information is disclosed per claim or per claimant	Per Claim

E., F.

Not applicable

G. All Other Contingencies

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

NOTE 15 Leases

A. Lessee Operating Lease:

No change

B. Lessor Leases

Not applicable

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					
Short Term: Industrial and Misc	$ -	$ 1,791,477	$ -	$ -	$ 1,791,477
Other Invested Assets: Any Other Class of Assets	$ -	$ -	$ 3,409,866	$ -	$ 3,409,866
Perpetual Preferred Stock: Industrial and Misc	$ 2,540,335	$ -	$ 20,452,998	$ -	$ 22,993,333
Bonds: Issuer Credit Obligations	$ -	$ 121,212,247	$ 3,732,023	$ -	$ 124,944,270
Asset-Backed Securities	$ -	$ 3,880,444	$ -	$ -	$ 3,880,444
Common Stock (a): Industrial and Misc	$ 130,298,373	$ -	$ 4,786	$ -	$ 130,303,159
Total assets at fair value/NAV	$ 132,838,708	$ 126,884,168	$ 27,599,673	$ -	$ 287,322,549

(a) Excludes equities carried at cost of $5,150,000 at the end of the reporting period which consists of FHLB common stock.

b. Not applicable

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

Description	Ending Balance as of Prior Quarter End	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance for Current Quarter End
a. Assets										
Preferred Stocks: Industrial and Misc	$ 20,640,113	$ 85,000	$ -	$ -	$ (50,002)	$ -	$ -	$ (222,113)	$ -	$ 20,452,998
Common Stocks: Industrial and Misc	$ 151	$ 3,920	$ -	$ -	$ 715	$ -	$ -	$ -	$ -	$ 4,786
Issuer Credit Obligations	$ 3,837,751	$ -	$ -	$ -	$ (6,212)	$ -	$ -	$ (99,516)	$ -	$ 3,732,023
Other Invested Assets	$ 3,409,866	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ 3,409,866
Total Assets	$ 27,887,881	$ 88,920	$ -	$ -	$ (55,499)	$ -	$ -	$ (321,629)	$ -	$ 27,599,673

(a) Transferred from Level 1 to Level 3 because of lack of observable market data.

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.

NOTES TO FINANCIAL STATEMENTS

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

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)
Issuer Credit Obligations	$ 4,764,139,790	$ 4,867,932,001	$ 226,173,159	$ 4,532,492,448	$ 5,474,183	$ -	$ -
Asset-Backed Securities	$ 3,167,023,347	$ 3,260,490,520	$ -	$ 3,167,023,347	$ -	$ -	$ -
Perpetual Preferred Stock	$ 22,993,333	$ 22,993,333	$ 2,540,335	$ -	$ 20,452,998	$ -	$ -
Common Stock (a)	$ 135,453,158	$ 135,453,158	$ 130,298,373	$ 5,150,000	$ 4,785	$ -	$ -
Mortgages	$ 129,215,785	$ 137,989,925	$ -	$ -	$ 129,215,785	$ -	$ -
Other Invested Assets (a)	$ 123,782,527	$ 123,562,741	$ -	$ 19,791,241	$ 103,991,286	$ -	$ -
Cash and Short-Term Investments	$ (64,452,610)	$ (64,452,636)	$ (66,258,052)	$ 1,805,442	$ -	$ -	$ -

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

D., E.

Not applicable

NOTE 21 Other Items

A. Unusual or Infrequent Items

Not applicable

B. Troubled Debt Restructuring: Debtors

Not applicable

C. Other Disclosures

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

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

At the end of the current period and prior year, the Company had admitted assets of $1,699,762,090 and $1,595,257,871, respectively, in premiums receivable due from policyholders, agents and ceding insurers. The Company routinely assesses the collectability of these receivables. Based upon Company experience, any uncollectible premiums receivable at the end of the current period are not expected to exceed the non admitted amounts totaling $11,808,028 and, therefore, no additional provision for uncollectible amounts has been recorded. The potential for any additional loss is not believed to be material to the Company's financial position.

The Company reported $203,106,877 on Page 2 Line 15.1 for Agents' balances or Uncollected Premiums. There are no agents' balances or uncollected premiums due from controlled or controlling persons.

D. Business Interruption Insurance Recoveries

Not applicable

E. State Transferable and Non-transferable Tax Credits

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

Description of Transferable and Non-transferable Tax Credits	Jurisdiction	Carrying Value	Unused Amount
School Tuition Credits	AZ	$ 16,418	$ 16,418
Brownfields Credits	MA	$ 4,850,000	$ 4,850,000
Total		$ 4,866,418	$ 4,866,418

NOTES TO FINANCIAL STATEMENTS

(2) Total unused tax credits by jurisdiction, disaggregated by transferable/certificated and non-transferable

	Jurisdiction *	Transferable / Certificated	Nontransferable	Total
a. State				
	AZ	$ 16,418	$ -	$ 16,418
	MA	$ 4,850,000	$ -	$ 4,850,000
Total	XXX	$ 4,866,418	$ -	$ 4,866,418
b. Federal	XXX	$ -	$ -	$ -
c. Total (a+b)	XXX	$ 4,866,418	$ -	$ 4,866,418

* Only applicable to State section of table

(3) Method of Estimating Untilization of Remaining Transferable and Non-transferable State Tax Credits

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

(4) Impairment Loss

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

(5) State and Federal Tax Credits Admitted and Nonadmitted disaggregated by Transferable/Certificated and Non-transferable

	Total Admitted	Total Nonadmitted
a. State		
1. Transferable	$ 4,866,418	$ -
2. Non-transferable	$ -	$ -
b. Federal		
1. Transferable	$ -	$ -
2. Non-transferable	$ -	$ -

F. Subprime Mortgage Related Risk Exposure

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

G. Insurance-Linked Securities (ILS) Contracts

	Number of Outstanding ILS Contracts	Aggregate Maximum Proceeds
Management of Risk Related To:		
(1) Directly-Written Insurance Risks		
ILS Contracts as Ceding Insurer	2	$ 350,000,000

The Company has catastrophe protection through two per occurrence excess of loss reinsurance agreements with Commonwealth Re Ltd. (“Commonwealth Re”), an independent company, licensed as a Special Purpose Insurer in Bermuda.

The coverage under the reinsurance agreement effective July 1, 2023, (“2023 Agreement”) is limited to specified personal and commercial property coverage written in the following geographies in the United States: Connecticut, Delaware, District of Columbia, Maine, Maryland, Massachusetts, New Hampshire, New Jersey, New York, Pennsylvania, Rhode Island, Vermont, Virginia and all waters contiguous thereto. Coverage is provided for catastrophe losses from named tropical storms or hurricanes, including all events or perils directly resulting from such storm or storm system, which may include, by way of example and not limitation, hurricane, wind, gusts, typhoon, hail, rain, tornadoes, cyclones, ensuing flood, storm surge, water damage, fire following, sprinkler leakage, riots, vandalism, and collapse.

Under an agreement effective July 1, 2025 (“2025 Agreement”), coverage includes all fifty states of the U.S. and the District of Columbia for catastrophe losses from named tropical storms or hurricanes, including all events or perils directly resulting from such storm or storm system, which may include, by way of example and not limitation, hurricane, wind, gusts, typhoon, hail, rain, tornadoes, cyclones, ensuing flood, storm surge, water damage, fire following, sprinkler leakage, collapse, ensuing riots and ensuing vandalism. Additional coverage under the 2025 Agreement includes earthquake, severe thunderstorms, winter storms and wildfire.

The reinsurance agreements meet the requirements to be accounted for as reinsurance in accordance with the guidance for reinsurance contracts. In connection with these two reinsurance agreements, Commonwealth Re issued notes (generally referred to as “catastrophe bonds”) to unrelated investors. The proceeds have been deposited in a reinsurance trust account.

The 2025 Agreement provides the Company with coverage of up to $200,000,000 through June 30, 2028. For events up to and including June 30, 2028, the Company is entitled to begin recovering amounts under this reinsurance agreement if the covered losses in the covered area for a single occurrence reach an initial attachment amount of $1,100,000,000. The $200,000,000 coverage amount is available for 100% of the covered losses, until such losses reach a maximum level of $1,300,000,000. The attachment level, the maximum level (or exhaustion level) and percentage of coverage under this agreement may be reset annually to adjust the expected loss of the layer within a predetermined range.

Pursuant to the terms of 2023 Agreement, beginning July 1, 2025, the Company reset the exhaustion level and percentage of coverage within the layer. For the period from July 1, 2025 through and including June 30, 2026, the Company will be entitled to recover amounts under the 2023 Agreement for covered losses in the covered area for a single occurrence. The $150,000,000 coverage amount is available for 100% of the covered losses, until such losses reach a maximum level of $1,950,000,000 for the first event that reaches that level of loss. Prior to the reset, the $150,000,000 coverage was available for 50% of the covered losses between $1,100,000,000 and $1,400,000,000.

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

A reinsurance agreement with Commonwealth Re effective July 1, 2022 expired on June 30, 2025 without any incurred losses that resulted in a recovery under this agreement.

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	$1,669,596,080	$ -	$ -	$ -	$1,669,596,080	$ -
b. All Other	$ 4,482,541	$ 1,028,296	$ 77,932,226	$ 21,036,863	$ (73,449,685)	$ (20,008,567)
c. Total (a+b)	$1,674,078,621	$ 1,028,296	$ 77,932,226	$ 21,036,863	$1,596,146,395	$ (20,008,567)
d. Direct Unearned Premium Reserve						$1,175,591,339

(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	$ 81,110,654	$ -	$ -	$ 81,110,654
b. Sliding Scale Adjustments	$ -	$ -	$ 180,228	$ (180,228)
c. Other Profit Commission Arrangements	$ -	$ -	$ 4,700,000	$ (4,700,000)
d. TOTAL (a+b+c)	$ 81,110,654	$ -	$ 4,880,228	$ 76,230,426

(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 $84,754,000 during 2026, which is 1.56% of unpaid losses and LAE of $5,425,064,548 as of June 30, 2026. The favorable loss and LAE development in personal lines was primarily due to lower than expected catastrophe and non-catastrophe losses in the homeowners line. The favorable catastrophe development is related to several convective storms across multiple states from accident years 2025 and 2024. Specialty favorable development was primarily due to lower than expected catastrophe and non-catastrophe losses in the Surety and Other division and in the Marine and Industrial Property division, and lower non-catastrophe losses in the E&S and Alternative Markets division. Core Commerical favorable development was primarily due to lower than expected commercial multiple peril catastrophe and non-catastrophe losses. Increases or decreases of this nature occur as claims are settled and as updated information becomes available regarding individual claims, resulting in adjustments to previously established estimates. Current loss development trends are also considered when evaluating the overall adequacy of unpaid losses and LAE.

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

NOTE 26 Intercompany Pooling Arrangements

Not applicable

NOTE 27 Structured Settlements

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

Loss Reserves Eliminated by Annuities	Unrecorded Loss Contin-gencies
$ 13,268,048	$ 13,268,048

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	06/30/2026
3. Was anticipated investment income utilized in the calculation?	Yes [X] No [ ]

NOTES TO FINANCIAL STATEMENTS

NOTE 31 High Deductibles

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

No change

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

Not applicable

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

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

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

A. Tabular Discount

Reserves for Long Term Care claims have been discounted on a tabular basis using the 1994 GAM Table at 4.0%. The reserves as of the end of the current reporting period include $83,334,520 of such discounted reserves. The amount of disocunt for case and IBNR reserves is as follows:

	Tabular Discount Included in Schedule P, Part 1*	
	(1) Case	(2) IBNR
1. Homeowners/Farmowners	$ -	$ -
2. Private Passenger Auto Liability/Medical	$ -	$ -
3. Commercial Auto/Truck Liability/Medical	$ -	$ -
4. Workers' Compensation	$ -	$ -
5. Commercial Multiple Peril	$ -	$ -
6. Medical Professional Liability - occurrence	$ -	$ -
7. Medical Professional Liability - claims-made	$ -	$ -
8. Special Liability	$ -	$ -
9. Other Liability - occurrence	$ -	$ -
10. Other Liability - claims-made	$ -	$ -
11. Special Property	$ -	$ -
12. Auto Physical Damage	$ -	$ -
13. Fidelity, Surety	$ -	$ -
14. Other (including Credit, Accident & Health)	$ 20,287,294	$ 14,720,409
15. International	$ -	$ -
16. Reinsurance Nonproportional Assumed Property	$ -	$ -
17. Reinsurance Nonproportional Assumed Liability	$ -	$ -
18. Reinsurance Nonproportional Assumed Financial Lines	$ -	$ -
19. Products Liability - occurrence	$ -	$ -
20. Products Liability - claims-made	$ -	$ -
21. Financial Guaranty/Mortgage Guaranty	$ -	$ -
22. Warranty	$ -	$ -
23. Total (Sum of Lines 1 through 22)	$ 20,287,294	$ 14,720,409

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

B. Nontabular Discount

Not applicable

NOTE 33 Asbestos/Environmental Reserves

No change

NOTE 34 Subscriber Savings Accounts

Not applicable

NOTE 35 Multiple Peril Crop Insurance

Not applicable

NOTE 36 Financial Guaranty Insurance

Not applicable

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [ ] No [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. 12/31/2024

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. 12/31/2024

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). 02/20/2026

6.4 By what department or departments?
New Hampshire Department of Insurance

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

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

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 [ ] No [X]

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ......$ 0

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: ......$ 68,542,169

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

13.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
13.21	Bonds	$ 0	$ 0
13.22	Preferred Stock	$ 0	$ 0
13.23	Common Stock	$ 1,326,143,284	$ 1,423,240,631
13.24	Short-Term Investments	$ 0	$ 0
13.25	Mortgage Loans on Real Estate	$ 0	$ 0
13.26	All Other	$ 0	$ 0
13.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 13.21 to 13.26)	$ 1,326,143,284	$ 1,423,240,631
13.28	Total Investment in Parent included in Lines 13.21 to 13.26 above	$ 0	$ 0

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

14.2 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.

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

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

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

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

GENERAL INTERROGATORIES

16. 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 [ ]

16.1 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

16.2 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)

16.3 Have there been any changes, including name changes, in the custodian(s) identified in 16.1 during the current quarter? .... Yes [ ] No [X]

16.4 If yes, give full information relating thereto:

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

16.5 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. This includes both primary and sub-advisors. 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
Wellington Funds (US) LLC	U
J.P. Morgan Investments Mng't Inc.	U
Certain Invested Assets are managed by the reporting entity	I

16.5097 For those firms/individuals listed in the table for Question 16.5, 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 [X] No [ ] N/A [ ]

16.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 16.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?... Yes [X] No [ ] N/A [ ]

16.6 For those firms or individuals listed in the table for 16.5 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 Registered With	4 Investment Management Agreement (IMA) Filed
288313	Wellington Funds (US) LLC	SEC	NO
107038	J.P. Morgan Investments Mng't Inc.	SEC	NO
	Certain Invested Assets are managed by the reporting entity	Not a registered investment advisor	NO

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

17.2 If no, list exceptions:

18. 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 [ ]

GENERAL INTERROGATORIES

19. By self-designating PLGI securities, the reporting entity is certifying its compliance with the requirements as specified in the Purposes and Procedures Manual of the NAIC Investment Analysis Office (P&P Manual) for private letter rating (PLR) securities and the following elements of each self-designated PLGI security:
    a. The security was either:
        i. issued prior to January 1, 2018 (which is exempt from PLR filing requirements pursuant to the P&P Manual), or
        ii. issued from January 1, 2018 to December 31, 2021 and subject to a confidentiality agreement executed prior to January 1, 2022 which confidentiality agreement remains in force, for which an insurance company cannot provide a copy of a private letter rating rationale report to the SVO due to confidentiality or other contractual reasons (“waived submission PLR securities”).
    b. The reporting entity is holding capital commensurate with the NAIC Designation and NAIC Designation Category reported for the security.
    c. The NAIC Designation and NAIC Designation Category were 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, dated during the financial statement year, held by the insurer and available for examination by state insurance regulators.
    d. Other than for waived submission PLR securities, defined above, on or after January 1, 2024 for any PLR securities issued on or after January 1, 2022, if the reporting entity is not permitted to share this private credit rating or the private rating letter rationale report of the PL security with the SVO, it certifies that it is reporting it as an NAIC 5.B GI and may not assign any other self-designation.

    Has the reporting entity self-designated PLGI to securities, all of which meet the above requirement and as specified in the P&P Manual? ...... Yes [ ] No [X]

20. 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 [X] No [ ]

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
Long Term Care	................0.0	............0.040	20,287,000	0	14,720,000	35,007,000	969,000	0	703,000	 1,672,000
		TOTAL	20,287,000	0	14,720,000	35,007,000	969,000	0	703,000	1,672,000

5. Operating Percentages:

   5.1 A&H loss percent ....367.710 %

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

   5.3 A&H expense percent excluding cost containment expenses .... 43.730 %

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
00000	AA-3191593	MEREO INSURANCE LIMITED	BMU	Unauthorized		

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

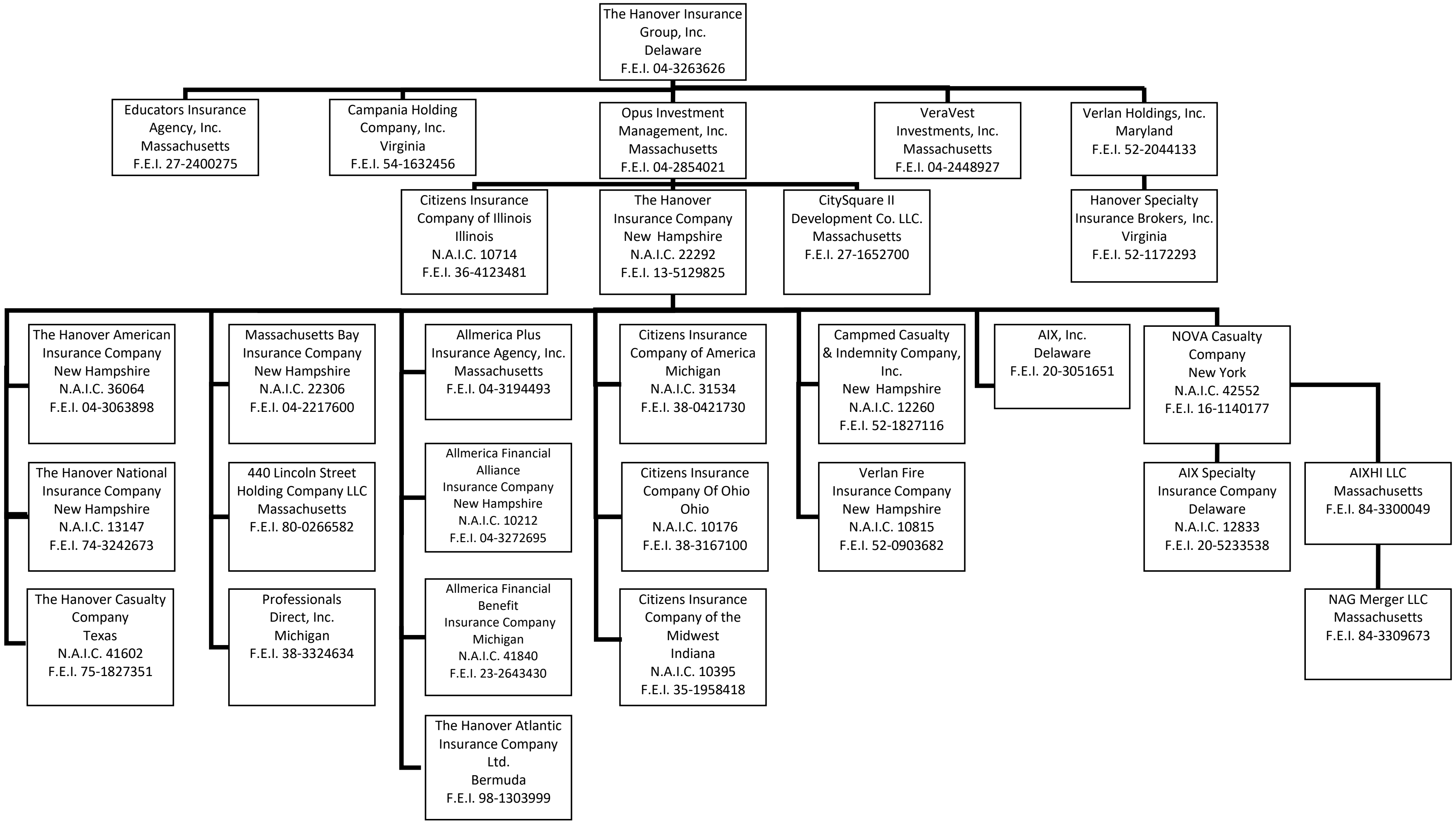
	1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
States, etc.	Active Status (a)	2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date
1. Alabama AL	L	5,154,524	4,925,628	889,436	897,104	15,935,913	11,007,435
2. Alaska AK	L	619,676	291,963	1,210	(104)	376,017	310,063
3. Arizona AZ	L	11,307,244	11,494,370	2,198,469	7,798,329	11,680,366	11,018,093
4. Arkansas AR	L	3,283,613	3,800,238	1,186,569	1,638,438	5,822,762	3,872,887
5. California CA	L	69,444,296	78,345,793	28,964,682	42,970,980	157,437,531	147,562,245
6. Colorado CO	L	17,227,934	19,454,146	3,253,170	13,404,143	39,872,419	31,324,131
7. Connecticut CT	L	41,844,712	43,086,596	20,451,203	17,498,730	76,957,703	69,901,078
8. Delaware DE	L	2,967,457	2,603,157	654,554	1,155,071	2,521,490	2,984,417
9. District of Columbia DC	L	9,846,320	7,513,349	1,334,220	4,327,422	13,464,168	14,595,233
10. Florida FL	L	30,100,166	25,696,508	9,137,320	4,466,546	35,331,949	39,616,056
11. Georgia GA	L	30,900,679	30,508,989	16,066,693	7,461,303	52,624,381	50,184,390
12. Hawaii HI	L	567,948	595,423	67,000	15,027	135,668	383,197
13. Idaho ID	L	2,485,291	2,539,812	173,146	748,683	2,458,618	3,690,095
14. Illinois IL	L	36,209,049	34,389,059	9,697,643	10,515,643	52,850,717	55,173,553
15. Indiana IN	L	31,901,685	32,167,431	14,341,822	15,766,179	48,972,645	42,758,616
16. Iowa IA	L	4,960,777	4,949,177	584,990	1,704,844	6,216,980	3,338,094
17. Kansas KS	L	2,113,214	1,903,856	227,297	826,596	1,572,568	1,662,069
18. Kentucky KY	L	5,225,115	5,289,687	2,343,520	1,646,836	6,211,798	12,124,639
19. Louisiana LA	L	13,276,741	14,198,697	2,500,544	9,626,551	21,169,746	17,359,597
20. Maine ME	L	45,328,905	45,820,513	15,067,684	13,219,060	54,428,565	48,727,142
21. Maryland MD	L	40,577,583	35,271,852	14,355,866	12,850,375	32,643,688	25,718,157
22. Massachusetts MA	L	148,494,343	151,544,445	64,869,676	65,650,689	227,915,218	201,678,836
23. Michigan MI	L	36,247,040	38,339,095	10,419,232	15,268,102	53,053,776	51,813,442
24. Minnesota MN	L	28,738,131	26,214,300	16,265,535	4,418,905	48,937,980	45,927,502
25. Mississippi MS	L	2,742,797	2,994,072	817,141	9,507,643	2,537,249	2,102,666
26. Missouri MO	L	6,262,634	5,673,137	1,158,331	2,406,559	10,061,642	8,271,178
27. Montana MT	L	1,677,585	1,587,895	142,093	600,868	2,006,125	1,746,488
28. Nebraska NE	L	2,475,814	2,600,040	380,597	828,045	1,884,840	3,158,222
29. Nevada NV	L	5,536,161	5,908,010	3,096,392	1,779,167	7,578,667	6,230,561
30. New Hampshire NH	L	34,471,022	34,909,607	9,284,002	10,022,785	37,479,821	26,626,166
31. New Jersey NJ	L	77,625,894	82,111,058	47,168,351	39,896,762	172,682,831	152,299,928
32. New Mexico NM	L	2,089,050	2,187,950	1,161,902	876,496	1,965,836	2,415,132
33. New York NY	L	84,163,498	78,148,737	28,708,683	23,699,909	169,776,196	153,998,734
34. North Carolina NC	L	29,332,850	27,292,463	10,720,076	6,572,520	30,806,840	46,493,981
35. North Dakota ND	L	6,215,378	5,836,835	1,219,000	10,497,529	8,083,025	13,211,907
36. Ohio OH	L	21,517,725	22,981,197	13,450,586	11,450,907	29,740,852	23,601,631
37. Oklahoma OK	L	3,978,731	4,697,266	2,533,597	1,080,423	4,988,234	5,567,766
38. Oregon OR	L	7,745,908	8,047,412	5,450,971	2,189,064	21,494,886	17,770,533
39. Pennsylvania PA	L	49,326,133	48,202,794	22,487,493	19,084,186	67,863,217	68,304,608
40. Rhode Island RI	L	5,068,263	6,415,575	3,280,574	980,906	11,060,754	10,232,563
41. South Carolina SC	L	15,234,707	16,168,702	5,199,360	4,132,978	25,005,414	14,823,440
42. South Dakota SD	L	2,598,022	2,870,075	429,016	488,694	1,875,485	1,593,236
43. Tennessee TN	L	30,164,546	28,916,972	9,778,329	11,482,390	34,670,230	26,238,007
44. Texas TX	L	77,874,607	80,389,271	35,788,728	25,047,609	108,914,538	96,377,372
45. Utah UT	L	9,985,287	9,405,648	2,767,339	2,403,244	22,888,635	46,117,303
46. Vermont VT	L	7,645,004	6,661,427	2,910,481	3,495,855	14,064,430	16,820,751
47. Virginia VA	L	44,939,622	42,360,594	15,878,845	9,361,520	55,241,947	35,424,508
48. Washington WA	L	16,241,685	16,161,919	2,747,739	3,425,554	37,606,983	29,478,017
49. West Virginia WV	L	1,300,544	1,278,422	201,533	41,480	1,656,969	2,261,877
50. Wisconsin WI	L	37,682,129	34,354,311	25,172,782	12,782,655	45,905,217	47,820,373
51. Wyoming WY	L	776,959	783,097	348,709	92,677	1,401,945	549,575
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	L	0	1,500	0	0	0	88
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	439,945	436,067	0	2,055	1,242,051	1,124,576
58. Aggregate other alien OT	XXX	1,554,474	1,537,817	4,386	0	1,280,101	1,388,620
59. Totals	XXX	1,205,489,417	1,201,863,954	487,338,517	468,105,932	1,900,357,626	1,754,780,774
DETAILS OF WRITE-INS							
58001. ABW Aruba	XXX	100	98	0	0	82	88
58002. ALB Albania	XXX	2,220	3,220	0	0	1,828	2,908
58003. AND Andorra	XXX	2,850	4,193	0	0	2,347	3,786
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	1,549,304	1,530,306	4,386	0	1,275,844	1,381,838
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	1,554,474	1,537,817	4,386	0	1,280,101	1,388,620

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 52
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 5

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

PART 1 – ORGANIZATIONAL CHART



Note: All Companies are wholly-owned.

SCHEDULE Y

PART 1A - DETAILS 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		54-1632456				Campania Holding Company, Inc.	VA	NIA	The Hanover Insurance Group, Inc.	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	NO	
0088	The Hanover Insurance Group	12260	52-1827116				Campmed Casualty & Indemnity Co. Inc.	NH	IA	The Hanover Insurance Company	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	NO	
0088	The Hanover Insurance Group	31534	38-0421730				Citizens Insurance Company of America	MI	IA	The Hanover Insurance Company	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	NO	
0088	The Hanover Insurance Group	10714	36-4123481				Citizens Insurance Company of Illinois	IL	IA	Opus Investment Management, Inc.	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	NO	
0088	The Hanover Insurance Group	10176	38-3167100				Citizens Insurance Company of Ohio	OH	IA	The Hanover Insurance Company	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	NO	
0088	The Hanover Insurance Group	10395	35-1958418				Citizens Insurance Company of the Midwest	IN	IA	The Hanover Insurance Company	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	NO	
	The Hanover Insurance Group		27-1652700				CitySquare II Development Co., L.L.C	MA	NIA	Opus Investment Management, Inc.	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	NO	
	The Hanover Insurance Group		27-2400275				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		52-1172293				Hanover Specialty Insurance Brokers, Inc.	VA	NIA	Verlan Holdings, Inc.	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	NO	
0088	The Hanover Insurance Group	22306	04-2217600				Massachusetts Bay Insurance Company	NH	IA	The Hanover Insurance Company	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	NO	
	The Hanover Insurance Group		84-3309673				NAG Merger LLC	MA	NIA	AIXHI LLC	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	NO	
0088	The Hanover Insurance Group	42552	16-1140177				NOVA Casualty Company	NY	IA	The Hanover Insurance Company	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	NO	
	The Hanover Insurance Group		04-2854021				Opus Investment Management, Inc.	MA	UDP	The Hanover Insurance Group, Inc.	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	NO	
	The Hanover Insurance Group		38-3324634				Professionals Direct, Inc.	MI	NIA	The Hanover Insurance Company	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	NO	
0088	The Hanover Insurance Group	36064	04-3063898				The Hanover American Insurance Company	NH	IA	The Hanover Insurance Company	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	NO	
	The Hanover Insurance Group		98-1303999				The Hanover Atlantic Insurance Company Ltd.	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	RE	Opus Investment Management, Inc.	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	NO	
0088	The Hanover Insurance Group		04-3263626			New York Stock Exchange	The Hanover Insurance Group, Inc.	DE	UIP			0.000		NO	
0088	The Hanover Insurance Group	13147	74-3242673				The Hanover National Insurance Company	NH	IA	The Hanover Insurance Company	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	NO	
	The Hanover Insurance Group		04-2448927				VeraVest Investments, Inc.	MA	NIA	The Hanover Insurance Group, Inc.	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	NO	
0088	The Hanover Insurance Group	10815	52-0903682				Verlan Fire Insurance Company	NH	IA	The Hanover Insurance Company	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	NO	
	The Hanover Insurance Group		52-2044133				Verlan Holdings, Inc.	MD	NIA	The Hanover Insurance Group, Inc.	Ownership, Board,Management	100.000	The Hanover Insurance Group, Inc.	NO	

Asterisk	Explanation

NONE

PART 1 - LOSS EXPERIENCE

	Line of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1.	Fire	4,886,656	1,856,748	38.0	561.6
2.1	Allied Lines	32,604,541	7,008,771	21.5	2.4
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	151,429	1,238	0.8	(2.8)
3.	Farmowners multiple peril	0	0	0.0	0.0
4.	Homeowners multiple peril	166,857,182	93,382,186	56.0	55.2
5.1	Commercial multiple peril (non-liability portion)	97,797,410	23,512,212	24.0	58.3
5.2	Commercial multiple peril (liability portion)	68,349,849	31,488,156	46.1	41.3
6.	Mortgage guaranty	0	0	0.0	0.0
8.	Ocean marine	38,195,850	15,889,361	41.6	35.8
9.1	Inland marine	180,484,937	63,181,643	35.0	32.9
9.2	Pet insurance	0	0	0.0	0.0
10.	Financial guaranty	0	0	0.0	0.0
11.1	Medical professional liability - occurrence	0	(15)	0.0	0.0
11.2	Medical professional liability - claims-made	0	0	0.0	0.0
12.	Earthquake	1,603,318	(17,998)	(1.1)	1.8
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	34,986,778	11,734,646	33.5	38.5
17.1	Other liability - occurrence	129,013,785	123,511,092	95.7	89.7
17.2	Other liability - claims-made	165,984,337	54,698,226	33.0	30.0
17.3	Excess workers' compensation	0	0	0.0	0.0
18.1	Products liability - occurrence	8,072,146	9,973,557	123.6	42.4
18.2	Products liability - claims-made	3,649,917	(218,143)	(6.0)	2.2
19.1	Private passenger auto no-fault (personal injury protection)	8,802,791	4,426,602	50.3	66.9
19.2	Other private passenger auto liability	86,743,242	58,085,371	67.0	71.1
19.3	Commercial auto no-fault (personal injury protection)	394,201	61,826	15.7	52.8
19.4	Other commercial auto liability	11,850,015	7,376,794	62.3	77.4
21.1	Private passenger auto physical damage	110,165,766	47,803,404	43.4	44.9
21.2	Commercial auto physical damage	5,526,885	2,153,827	39.0	49.4
22.	Aircraft (all perils)	0	0	0.0	0.0
23.	Fidelity	16,699,653	5,556,915	33.3	30.0
24.	Surety	52,276,965	5,970,001	11.4	15.2
26.	Burglary and theft	5,639,361	4,143,546	73.5	32.5
27.	Boiler and machinery	2,951,498	(685,405)	(23.2)	12.1
28.	Credit	0	0	0.0	0.0
29.	International	776,977	64,452	8.3	31.2
30.	Warranty	0	0	0.0	0.0
31.	Reinsurance - nonproportional assumed property	XXX	XXX	XXX	XXX
32.	Reinsurance - nonproportional assumed liability	XXX	XXX	XXX	XXX
33.	Reinsurance - nonproportional assumed financial lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0.0	0.0
35.	Totals	1,234,465,489	570,959,013	46.3	47.9
	DETAILS OF WRITE-INS				
3401.					
3402.					
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0.0	0.0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	1,816,291	4,325,170	763,094
2.1	Allied Lines	15,935,718	31,883,149	30,064,134
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	70,714	205,552	78,522
3.	Farmowners multiple peril	0	0	0
4.	Homeowners multiple peril	90,216,445	157,139,066	151,789,018
5.1	Commercial multiple peril (non-liability portion)	31,533,905	71,748,627	99,687,585
5.2	Commercial multiple peril (liability portion)	25,037,173	55,085,073	69,869,043
6.	Mortgage guaranty	0	0	0
8.	Ocean marine	21,638,885	41,821,917	40,672,423
9.1	Inland marine	99,728,881	186,492,891	183,983,780
9.2	Pet insurance	0	0	0
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	799,785	1,423,322	1,494,692
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	16,812,481	35,579,436	40,077,779
17.1	Other liability - occurrence	65,622,351	133,661,009	119,376,497
17.2	Other liability - claims-made	84,684,335	176,701,465	164,496,348
17.3	Excess workers' compensation	0	0	0
18.1	Products liability - occurrence	4,750,044	9,400,364	6,417,323
18.2	Products liability - claims-made	2,493,247	4,058,554	4,143,899
19.1	Private passenger auto no-fault (personal injury protection)	4,495,377	8,459,750	8,649,475
19.2	Other private passenger auto liability	45,790,410	84,081,425	83,203,799
19.3	Commercial auto no-fault (personal injury protection)	168,660	333,516	371,991
19.4	Other commercial auto liability	4,174,693	11,240,966	11,346,057
21.1	Private passenger auto physical damage	58,326,307	106,259,258	104,566,267
21.2	Commercial auto physical damage	2,848,764	5,926,587	4,775,770
22.	Aircraft (all perils)	0	0	0
23.	Fidelity	8,901,207	17,120,940	16,705,536
24.	Surety	27,144,451	53,250,587	50,732,738
26.	Burglary and theft	2,905,698	5,752,192	5,083,353
27.	Boiler and machinery	1,314,342	2,814,385	2,789,792
28.	Credit	0	0	0
29.	International	329,550	724,218	725,035
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	617,539,714	1,205,489,419	1,201,863,950
	DETAILS OF WRITE-INS			
3401.				
3402.				
3403.				
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0

PART 3 ($000 OMITTED)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	4 2026 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2026 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2026 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. 2023 + Prior	1,311,606	1,067,629	2,379,235	296,721	36,825	333,545	1,080,752	46,289	893,363	2,020,405	65,867	(91,152)	(25,285)
2. 2024	479,246	661,684	1,140,930	155,224	12,977	168,201	410,384	30,286	530,837	971,506	86,362	(87,585)	(1,223)
3. Subtotals 2024 + Prior	1,790,852	1,729,313	3,520,165	451,945	49,801	501,746	1,491,136	76,575	1,424,200	2,991,911	152,228	(178,736)	(26,508)
4. 2025	599,990	1,304,909	1,904,899	308,884	93,886	402,770	431,245	98,383	914,256	1,443,883	140,139	(198,385)	(58,246)
5. Subtotals 2025 + Prior	2,390,842	3,034,223	5,425,064	760,828	143,688	904,516	1,922,381	174,958	2,338,456	4,435,794	292,367	(377,121)	(84,754)
6. 2026	XXX	XXX	XXX	XXX	517,432	517,432	XXX	365,750	798,899	1,164,649	XXX	XXX	XXX
7. Totals	2,390,842	3,034,223	5,425,064	760,828	661,120	1,421,948	1,922,381	540,708	3,137,355	5,600,443	292,367	(377,121)	(84,754)
8. Prior year-end surplus as regards policyholders	3,328,483										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. 12.2	2. (12.4)	3. (1.6)
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. (2.5)

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

1.

2.

3.

Bar Codes:

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

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
2504. Miscellaneous non-admitted assets	65,407,621	65,407,621	0	0
2505. Prepaid Reinsurance Premiums	1,606,069	0	1,606,069	1,606,069
2597. Summary of remaining write-ins for Line 25 from overflow page	67,013,690	65,407,621	1,606,069	1,606,069

Additional Write-ins for Schedule T Line 58

States, etc.	1 Active Status	Direct Premiums Written 2 Current Year To Date	3 Prior Year To Date	Direct Losses Paid (Deducting Salvage) 4 Current Year To Date	5 Prior Year To Date	Direct Losses Unpaid 6 Current Year To Date	7 Prior Year To Date
58004. ARE United Arab Emirates	XXX	8,572	13,358	4,386	0	7,059	12,062
58005. ARG Argentina	XXX	1,541	4,801	0	0	1,269	4,335
58006. ARM Armenia	XXX	88	114	0	0	72	103
58007. ATG Antigua and Barbuda	XXX	5,605	4,671	0	0	4,616	4,218
58008. AUS Australia	XXX	40,938	42,490	0	0	33,713	38,367
58009. AUT Austria	XXX	5,247	4,861	0	0	4,320	4,389
58010. BEL Belgium	XXX	11,920	13,623	0	0	9,816	12,301
58011. BGD Bangladesh	XXX	546	413	0	0	450	373
58012. BGR Bulgaria	XXX	1,055	1,122	0	0	869	1,013
58013. BHR Bahrain	XXX	8,272	4,807	0	0	6,812	4,341
58014. BHS Bahamas	XXX	4,458	3,088	0	0	3,671	2,788
58015. BIH Bosnia and Herzegovina	XXX	133	297	0	0	110	268
58016. BLZ Belize	XXX	515	253	0	0	424	228
58017. BMU Bermuda	XXX	2,220	2,597	0	0	1,828	2,345
58018. BOL Bolivia	XXX	1,954	1,864	0	0	1,609	1,683
58019. BRA Brazil	XXX	19,978	18,485	0	0	16,452	16,692
58020. BRB Barbados	XXX	5	27	0	0	4	24
58021. BTN Bhutan	XXX	0	154	0	0	0	139
58022. CHE Switzerland	XXX	19,695	18,193	0	0	16,218	16,428
58023. CHL Chile	XXX	2,731	2,505	0	0	2,249	2,262
58024. CHN China	XXX	187,007	197,433	0	0	153,999	178,266
58025. COL Colombia	XXX	5,550	5,027	0	0	4,570	4,539
58026. CRI Costa Rica	XXX	12,707	9,242	0	0	10,464	8,345
58027. CUW Curaçao	XXX	1,777	98	0	0	1,463	88
58028. CYM Cayman Islands	XXX	5	27	0	0	4	24
58029. CYP Cyprus	XXX	51	148	0	0	42	134
58030. CZE Czech Republic	XXX	4,167	3,643	0	0	3,432	3,290
58031. DEU Germany	XXX	87,493	77,390	0	0	72,050	69,882
58032. DNK Denmark	XXX	13,545	14,446	0	0	11,154	13,045
58033. DOM Dominican Republic	XXX	10,254	13,591	0	0	8,444	12,272
58034. ECU Ecuador	XXX	206	133	0	0	170	120
58035. EGY Egypt	XXX	2,719	261	0	0	2,239	236
58036. ESP Spain	XXX	45,847	34,882	0	0	37,755	31,498
58037. EST Estonia	XXX	180	65	0	0	148	59
58038. FIN Finland	XXX	10,157	10,441	0	0	8,364	9,428
58039. FRA France	XXX	62,422	88,309	0	0	51,405	79,742
58040. FRO Faroe Islands	XXX	46	0	0	0	38	0
58041. GBR United Kingdom	XXX	218,045	221,438	0	0	179,560	199,956
58042. GHA Ghana	XXX	88	127	0	0	72	115
58043. GIB Gibraltar	XXX	46	0	0	0	38	0
58044. GRC Greece	XXX	4,305	3,481	0	0	3,545	3,143
58045. GRL Greenland	XXX	46	0	0	0	38	0
58046. GTM Guatemala	XXX	2,503	2,629	0	0	2,061	2,374
58047. GUY Guyana	XXX	1,860	349	0	0	1,532	315
58048. HKG Hong Kong, Special Administrative Region of China	XXX	17,699	18,386	0	0	14,575	16,603
58049. HND Honduras	XXX	5,058	5,667	0	0	4,165	5,117
58050. HRV Croatia	XXX	1,698	4,844	0	0	1,398	4,374
58051. HTI Haiti	XXX	0	100	0	0	0	90
58052. HUN Hungary	XXX	1,250	1,313	0	0	1,029	1,186
58053. IDN Indonesia	XXX	3,823	2,728	0	0	3,148	2,463
58054. IMN Isle of Man	XXX	46	0	0	0	38	0
58055. IND India	XXX	50,147	60,280	0	0	41,296	54,432
58056. IRL Ireland	XXX	17,369	24,287	0	0	14,303	21,931
58057. ISL Iceland	XXX	88	29	0	0	72	26
58058. ITA Italy	XXX	33,163	28,709	0	0	27,310	25,923
58059. JAM Jamaica	XXX	921	1,052	0	0	758	950
58060. JOR Jordan	XXX	387	401	0	0	319	362
58061. JPN Japan	XXX	48,531	45,317	0	0	39,965	40,920
58062. KAZ Kazakhstan	XXX	225	340	0	0	185	307
58063. KEN Kenya	XXX	4,281	3,950	0	0	3,525	3,567
58064. KHM Cambodia	XXX	663	168	0	0	546	152
58065. KOR Korea, Republic of	XXX	14,073	20,578	0	0	11,589	18,581
58066. KWT Kuwait	XXX	1,705	1,796	0	0	1,404	1,622
58067. LBN Lebanon	XXX	50	40	0	0	41	36
58068. LCA Saint Lucia	XXX	655	266	0	0	539	240
58069. LKA Sri Lanka	XXX	716	17	0	0	590	15
58070. LTU Lithuania	XXX	353	551	0	0	291	498
58071. LUX Luxembourg	XXX	(20)	849	0	0	(16)	767
58072. LVA Latvia	XXX	88	131	0	0	72	118
58073. MAC Macao	XXX	965	1,029	0	0	795	929
58074. MAF Saint Martin (French part)	XXX	100	196	0	0	82	177
58075. MAR Morocco	XXX	0	878	0	0	0	793
58076. MEX Mexico	XXX	338,518	278,035	0	0	278,772	251,061
58077. MHL Marshall Islands	XXX	2,207	2,586	0	0	1,817	2,335
58078. MKD Macedonia, the Former Yugoslav Republic of	XXX	0	0	0	0	0	0
58079. MLT Malta	XXX	529	34	0	0	436	31

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Schedule T Line 58

States, etc.	1 Active Status	Direct Premiums Written 2 Current Year To Date	 3 Prior Year To Date	Direct Losses Paid (Deducting Salvage) 4 Current Year To Date	 5 Prior Year To Date	Direct Losses Unpaid 6 Current Year To Date	 7 Prior Year To Date
58080. MRT Mauritania	XXX	0	0	0	0	0	0
58081. MYS Malaysia	XXX	9,100	10,113	0	0	7,494	9,132
58082. NGA Nigeria	XXX	412	206	0	0	339	186
58083. NLD Netherlands	XXX	22,302	24,736	0	0	18,366	22,336
58084. NOR Norway	XXX	2,906	2,744	0	0	2,393	2,478
58085. NPL Nepal	XXX	3,179	3,092	0	0	2,618	2,792
58086. NZL New Zealand	XXX	3,762	615	0	0	3,098	555
58087. Oklahoma	XXX	500	0	0	0	412	0
58088. PAK Pakistan	XXX	14	14	0	0	12	13
58089. PAN Panama	XXX	441	2,483	0	0	363	2,242
58090. PER Peru	XXX	807	622	0	0	665	562
58091. PHL Philippines	XXX	20,734	21,590	0	0	17,074	19,495
58092. PLW Palau	XXX	0	0	0	0	0	0
58093. POL Poland	XXX	4,301	1,558	0	0	3,541	1,407
58094. PRT Portugal	XXX	3,641	6,273	0	0	2,998	5,664
58095. PRY Paraguay	XXX	0	2,500	0	0	0	2,257
58096. PYF French Polynesia	XXX	529	154	0	0	436	139
58097. QAT Qatar	XXX	155	304	0	0	128	275
58098. ROU Romania	XXX	1,105	759	0	0	910	685
58099. RWA Rwanda	XXX	220	327	0	0	181	296
58100. SAU Saudi Arabia	XXX	5,321	4,731	0	0	4,382	4,272
58101. SEN Senegal	XXX	0	154	0	0	0	139
58102. SGP Singapore	XXX	28,174	29,885	0	0	23,202	26,986
58103. SLE Sierra Leone	XXX	206	(14)	0	0	170	0
58104. SLV El Salvador	XXX	7,635	2,061	0	0	6,287	1,861
58105. SRB Serbia	XXX	1,729	4,032	0	0	1,424	3,641
58106. SVK Slovakia	XXX	0	114	0	0	0	103
58107. SVN Slovenia	XXX	479	924	0	0	394	834
58108. SWE Sweden	XXX	4,444	4,896	0	0	3,660	4,421
58109. SXM Sint Maarten (Dutch part)	XXX	100	0	0	0	82	0
58110. TCA Turks and Caicos Islands	XXX	201	6	0	0	166	5
58111. THA Thailand	XXX	8,573	8,402	0	0	7,060	7,587
58112. TUN Tunisia	XXX	180	175	0	0	148	158
58113. TUR Turkey	XXX	3,839	5,450	0	0	3,161	4,921
58114. TWN Taiwan, Republic of China	XXX	23,078	27,086	0	0	19,004	24,459
58115. TZA United Republic of Tanzania	XXX	105	103	0	0	86	93
58116. UGA Uganda	XXX	531	261	0	0	437	236
58117. URY Uruguay	XXX	0	69	0	0	0	62
58118. VAT Holy See (Vatican City State)	XXX	22	0	0	0	18	0
58119. VGB British Virgin Islands	XXX	26	181	0	0	21	163
58120. Virgin Islands, British	XXX	168	0	0	0	138	0
58121. VNM Viet Nam	XXX	37,357	33,226	0	0	30,763	30,002
58122. VUT Vanuatu	XXX	26	0	0	0	21	0
58123. ZAF South Africa	XXX	1,005	3,553	0	0	828	3,208
58124. ZMB Zambia	XXX	105	1,378	0	0	86	1,244
58125. ZWE Zimbabwe	XXX	105	103	0	0	86	93
58997. Summary of remaining write-ins for Line 58 from overflow page	XXX	1,549,304	1,530,306	4,386	0	1,275,844	1,381,838

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	38,330,415	40,537,891
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	0
	2.2 Additional investment made after acquisition	1,979,316	1,633,540
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	1,917,146	3,841,016
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	38,392,585	38,330,415
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	38,392,585	38,330,415

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	152,059,744	158,478,568
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	115,873	0
	2.2 Additional investment made after acquisition	0	0
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	6,489	12,240
5.	Unrealized valuation increase/(decrease)	0	0
6.	Total gain (loss) on disposals	(93,802)	0
7.	Deduct amounts received on disposals	11,618,483	5,736,033
8.	Deduct amortization of premium and mortgage interest points and commitment fees	0	0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	0	0
10.	Deduct current year's other than temporary impairment recognized	2,479,896	695,031
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	137,989,925	152,059,744
12.	Total valuation allowance	0	0
13.	Subtotal (Line 11 plus Line 12)	137,989,925	152,059,744
14.	Deduct total nonadmitted amounts	0	0
15.	Statement value at end of current period (Line 13 minus Line 14)	137,989,925	152,059,744

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	435,360,768	471,629,682
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	16,275,000	18,877,323
	2.2 Additional investment made after acquisition	16,854,925	40,376,113
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	27,929	57,945
5.	Unrealized valuation increase/(decrease)	(678,215)	(2,722,998)
6.	Total gain (loss) on disposals	1	0
7.	Deduct amounts received on disposals	43,578,711	89,124,097
8.	Deduct amortization of premium, depreciation and proportional amortization	1,861,013	3,019,361
9.	Total foreign exchange change in book/adjusted carrying value	0	0
10.	Deduct current year's other than temporary impairment recognized	79,208	713,838
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	422,321,475	435,360,768
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	422,321,475	435,360,768

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	9,087,339,300	8,490,366,729
2.	Cost of bonds and stocks acquired	1,519,868,908	2,793,986,044
3.	Accrual of discount	12,099,130	22,012,760
4.	Unrealized valuation increase/(decrease)	106,455,095	83,297,665
5.	Total gain (loss) on disposals	(4,128,541)	(44,377,908)
6.	Deduct consideration for bonds and stocks disposed of	1,001,438,908	2,247,849,975
7.	Deduct amortization of premium	5,974,359	10,069,865
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	3,050,592	793,746
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	180,812	767,596
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	9,711,350,847	9,087,339,300
12.	Deduct total nonadmitted amounts	1,241,203	1,091,945
13.	Statement value at end of current period (Line 11 minus Line 12)	9,710,109,644	9,086,247,355

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
	ISSUER CREDIT OBLIGATIONS (ICO)								
1.	NAIC 1 (a)	2,922,381,957	352,851,072	153,539,176	11,702,299	2,922,381,957	3,133,396,151	0	2,868,820,610
2.	NAIC 2 (a)	1,422,947,947	84,858,087	152,275,582	(6,811,390)	1,422,947,947	1,348,719,062	0	1,510,247,217
3.	NAIC 3 (a)	211,825,009	19,559,576	14,177,127	1,093,807	211,825,009	218,301,265	0	194,996,456
4.	NAIC 4 (a)	126,761,762	13,409,206	8,460,789	(3,101)	126,761,762	131,707,077	0	119,955,818
5.	NAIC 5 (a)	25,745,146	1,270,334	1,279,437	(3,122,690)	25,745,146	22,613,354	0	26,825,453
6.	NAIC 6 (a)	225,007	0	216,194	(8,304)	225,007	509	0	39,772
7.	Total ICO	4,709,886,827	471,948,275	329,948,305	2,850,621	4,709,886,827	4,854,737,418	0	4,720,885,326
	ASSET-BACKED SECURITIES (ABS)								
8.	NAIC 1	3,319,661,147	84,440,004	213,770,711	519,500	3,319,661,147	3,190,849,939	0	3,038,695,305
9.	NAIC 2	52,876,803	17,548,727	2,602	(8,766)	52,876,803	70,414,162	0	34,817,048
10.	NAIC 3	11,105,035	634,685	993	(23,673)	11,105,035	11,715,054	0	9,804,088
11.	NAIC 4	1,577,166	237,582	27,791	(11,551)	1,577,166	1,775,405	0	1,260,039
12.	NAIC 5	302,386	211,680	596	65	302,386	513,535	0	0
13.	NAIC 6	130,972	91,683	397	167	130,972	222,425	0	0
14.	Total ABS	3,385,653,509	103,164,361	213,803,091	475,741	3,385,653,509	3,275,490,519	0	3,084,576,480
	PREFERRED STOCK								
15.	NAIC 1	0	0	0	0	0	0	0	0
16.	NAIC 2	5,000,000	0	0	0	5,000,000	5,000,000	0	5,000,000
17.	NAIC 3	0	0	0	0	0	0	0	0
18.	NAIC 4	0	2,605,336	0	(65,001)	0	2,540,335	0	0
19.	NAIC 5	8,086,820	85,000	222,113	(50,002)	8,086,820	7,899,705	0	8,172,850
20.	NAIC 6	7,553,293	0	0	0	7,553,293	7,553,293	0	7,338,036
21.	Total Preferred Stock	20,640,113	2,690,336	222,113	(115,003)	20,640,113	22,993,333	0	20,510,886
22.	Total ICO, ABS & Preferred Stock	8,116,180,449	577,802,972	543,973,509	3,211,359	8,116,180,449	8,153,221,271	0	7,825,972,692

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

NAIC 1 $ 0 ; NAIC 2 $ 0 ; NAIC 3 $ 258,424 NAIC 4 $ 0 ; NAIC 5 $ 1,546,993 ; 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	1,805,417	XXX	1,764,311	64,177	1,305

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	1,520,561	1,566,065
2. Cost of short-term investments acquired	311,351	2,202,657
3. Accrual of discount	26,285	28,475
4. Unrealized valuation increase/(decrease)	(493)	(161)
5. Total gain (loss) on disposals	(25)	8,609
6. Deduct consideration received on disposals	50,000	2,284,958
7. Deduct amortization of premium	9	127
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	2,254	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,805,417	1,520,561
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	1,805,417	1,520,561

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	443,551,295	247,146,607
2.	Cost of cash equivalents acquired	2,459,773,549	3,946,873,244
3.	Accrual of discount	1,042,171	1,093,016
4.	Unrealized valuation increase/(decrease)	0	0
5.	Total gain (loss) on disposals	0	0
6.	Deduct consideration received on disposals	2,844,830,830	3,751,561,572
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)	59,536,185	443,551,295
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	59,536,185	443,551,295

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
440 Lincoln Street Holding Company LLC	Worcester	MA	01/01/2015		0	0	0	1,809,536
0199999. Acquired by purchase					0	0	0	1,809,536
0399999 - Totals					0	0	0	1,809,536

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

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
HAN704037	LOS ANGELES	CA		04/08/2026	3.480	115,873	0	69,385
0399999. Mortgages in good standing - residential mortgages-all other						115,873	0	69,385
0899999. Total mortgages in good standing						115,873	0	69,385
1699999. Total - restructured mortgages						0	0	0
2499999. Total - mortgages with overdue interest over 90 days						0	0	0
3299999. Total - mortgages in the process of foreclosure						0	0	0
3399999 - Totals						115,873	0	69,385

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
HAN703274	WASHINGTON	DC		01/27/2020	05/19/2026	7,263,158	0	0	120,608	0	(120,608)	0	7,142,550	6,898,148	0	(244,402)	(244,402)
0199999. Mortgages closed by repayment						7,263,158	0	0	120,608	0	(120,608)	0	7,142,550	6,898,148	0	(244,402)	(244,402)
HAN703166	BRIGHTON	MA		06/06/2019		38,698	0	0	0	0	0	0	38,698	38,698	0	0	0
HAN703204	ATLANTA	GA		09/19/2019		25,463	0	11	0	0	11	0	25,474	25,474	0	0	0
HAN703210	ATLANTA	GA		09/20/2019		47,541	0	20	0	0	20	0	47,560	47,560	0	0	0
HAN703393	SAN DIEGO	CA		12/15/2020		25,142	0	14	0	0	14	0	25,155	25,155	0	0	0
HAN703561	TINICUM TOWNSHIP	PA		12/20/2021		125,233	0	97	0	0	97	0	125,330	125,330	0	0	0
0299999. Mortgages with partial repayments						262,077	0	141	0	0	141	0	262,217	262,218	0	0	0
0599999 - Totals						7,525,234	0	141	120,608	0	(120,467)	0	7,404,767	7,160,365	0	(244,402)	(244,402)

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
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	Argosy Investment Partners VII, L.P.	WAYNE	PA	Argosy Investment Partners VII, L.P.		06/05/2026	2	2,400,000	0	0	13,600,000	3.848
000000-00-0	Saluda Grade Income Fund L.P	NEW YORK	NY	Saluda Grade Income Fund L.P		06/01/2026		13,500,000	0	0	0	4.441
000000-00-0	AEA Mezzanine Fund IV, LP	STAMFORD	CT	AEA Mezzanine Partners IV LP		07/23/2018	2	0	779,618	0	1,766,986	2.029
000000-00-0	AEA Middle Market Debt Fund IV, LP	STAMFORD	CT	AEA Middle Market Debt Fnd IV		05/31/2019	2	0	46,707	0	1,420,631	2.198
000000-00-0	Heartwood Partners III, LP	NORWALK	CT	Capital Partners III, LP		05/30/2018	3	0	5,001	0	671,758	2.000
000000-00-0	Falcon Structured Equity Partners, LP	BOSTON	MA	Falcon Structured Equity Ptner		05/06/2019	2	0	162,181	0	641,856	2.653
000000-00-0	Graham Partners IV, LP	NEWTOWN SQUARE	PA	Graham Partners IV, LP		06/20/2017	3	0	21,350	0	564,179	1.636
000000-00-0	Graycliff Mezzanine III, LP	NEW YORK	NY	Graycliff Mezzanine III, LP		10/02/2018	2	0	12,932	0	546,113	8.341
000000-00-0	Harvest Partners SCF II, LP	NEW YORK	NY	Harvest Partners SCF II, LP		06/28/2018	2	0	84,397	0	1,352,375	1.526
000000-00-0	Harvest Partners SCF I, LP	NEW YORK	NY	Harvest Partners SCF, LP		09/27/2016	2	0	12,842	0	2,600,600	2.659
000000-00-0	PA Direct Credit Opportunities Fund II, LP	DARIEN	CT	PA Direct Credit Opport. II		03/27/2017	2	0	10,862	0	594,010	1.742
000000-00-0	Siguler Guff SBCOF II, LP	NEW YORK	NY	Siguler Guff Small Business II		10/31/2019	2	0	239,991	0	1,296,000	5.960
000000-00-0	Graham Partners V, LP	NEWTOWN SQUARE	PA	Graham Partners V, LP		08/31/2019	3	0	302,483	0	578,869	0.854
000000-00-0	North Haven Credit Partners III, LP	NEW YORK	NY	North Haven Credit Prtners III		12/20/2019	2	0	952,741	0	6,348,709	1.250
000000-00-0	PA Direct Credit Opportunities Fund III, LP	DARIEN	CT	PA Direct Credit Opport. III		10/01/2020	2	0	30,262	0	3,130,950	1.080
000000-00-0	Harvest Partners SCF III, LP	NEW YORK	NY	Harvest Partners Structured Capital Fund		12/14/2020	2	0	1,098,011	0	1,959,258	0.674
000000-00-0	Heartwood Partners IV, LP	NORWALK	CT	Heartwood Partners IV, LP		06/30/2021	2	0	2,230	0	2,903,153	1.860
000000-00-0	Barings Real Estate Debt Income Fund	HARTFORD	CT	Barings Estate Debt Income		12/13/2021		0	289,429	0	8,000,000	0.591
000000-00-0	Ironwood Capital Partners V, LP	AVON	CT	Ironwood Mezzanine Fund V, LP		08/18/2022	2	0	1,340,867	0	5,750,575	4.200
000000-00-0	Audax Direct Lending Solutions II-A, LP	NEW YORK	NY	Audax Direct Lending Solutions II, LP		09/20/2022	2	0	1,320,000	0	3,843,376	0.402
000000-00-0	Siguler Guff SBCOF III, LP	NEW YORK	NY	Siguler Guff Small Business III		03/14/2023	2	0	1,128,000	0	3,618,000	2.049
000000-00-0	Graham Partners VI, LP	NEWTOWN SQUARE	PA	Graham Partners VI, LP		05/04/2023	3	0	993,260	0	2,662,459	0.523
000000-00-0	GCG Investors VI, LP	CHICAGO	IL	GCG Investors VI, LP		10/18/2023	2	0	1,248,000	0	1,924,566	3.380
000000-00-0	Balance Point Capital Partners VI, LP	WESTPORT	CT	Balance Point Capital Partners VI, LP		07/25/2024	2	0	516,634	0	8,187,060	2.066
2599999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - unaffiliated								15,900,000	10,597,797	0	73,961,483	XXX
000000-00-0	Sixth Street Private Asset Based Investment Fund I	GEORGE TOWN	CYM	Sixth Street Private Asset Based Investm		05/16/2025		0	138,663	0	4,141,208	0.330
5599999. Residual tranches or interests with underlying assets having characteristics of bonds - unaffiliated								0	138,663	0	4,141,208	XXX
7899999. Total - unaffiliated								15,900,000	10,736,460	0	78,102,691	XXX
7999999. Total - affiliated								0	0	0	0	XXX
8099999 - Totals								15,900,000	10,736,460	0	78,102,691	XXX

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Change in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
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 Fund IV, LP	STAMFORD	CT	AEA Mezzanine Partners IV LP	07/23/2018	04/17/2026	268,929	0	0	0	0	0	0	268,929	268,929	0	0	0	0
000000-00-0	Argosy Investment Partners V, LP	WAYNE	PA	Argosy Investmnt Partners V LP	04/01/2015	06/23/2026	1,033,772	0	0	0	0	0	0	1,033,772	1,033,772	0	0	0	0
000000-00-0	AEA Middle Market Debt Fund IV, LP	STAMFORD	CT	AEA Middle Market Debt Fnd IV	05/31/2019	04/30/2026	12,760	0	0	0	0	0	0	12,760	12,760	0	0	0	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Heartwood Partners III, LP	NORWALK	CT	Capital Partners III, LP	05/30/2018	06/30/2026	45,958	0	0	0	0	0	0	45,958	45,958	0	0	0	0
000000-00-0	Heartwood Partners II, LP	NORWALK	CT	Capital Partners II, LP	12/31/2013	06/18/2026	57,504	0	0	0	0	0	0	57,504	57,504	0	0	0	0
000000-00-0	Falcon Structured Equity Partners, LP	BOSTON	MA	Falcon Structured Equity Ptner	05/06/2019	05/29/2026	1,244,450	0	0	0	0	0	0	1,244,450	1,244,450	0	0	0	0
000000-00-0	Falcon Strategic Partners IV, LP	BOSTON	MA	Falcon Strategic Partners IV	12/26/2013	04/17/2026	240,231	0	0	0	0	0	0	240,231	240,231	0	0	0	0
000000-00-0	GCG Investors III, LP	CHICAGO	IL	GCG Investors III, LP	08/15/2014	04/08/2026	777,386	0	0	0	0	0	0	777,386	777,386	0	0	0	0
000000-00-0	Graham Partners IV, LP	NEWTOWN SQUARE	PA	Graham Partners IV, LP	06/20/2017	05/20/2026	3,747	0	0	0	0	0	0	3,747	3,747	0	0	0	0
000000-00-0	Graycliff Mezzanine III, LP	NEW YORK	NY	Graycliff Mezzanine III, LP	10/02/2018	06/30/2026	8,347	0	0	0	0	0	0	8,347	8,347	0	0	0	0
000000-00-0	Harvest Partners SCF II, LP	NEW YORK	NY	Harvest Partners SCF II, LP	06/28/2018	06/29/2026	35,055	0	0	0	0	0	0	35,055	35,055	0	0	0	0
000000-00-0	Harvest Partners SCF I, LP	NEW YORK	NY	Harvest Partners SCF, LP	09/27/2016	06/30/2026	82,370	0	0	0	0	0	0	82,370	82,370	0	0	0	0
000000-00-0	Ironwood Mezzanine Fund IV, LP	AVON	CT	Ironwood Mezzanine Fund IV, LP	06/12/2018	06/30/2026	17,243	0	0	0	0	0	0	17,243	17,243	0	0	0	0
000000-00-0	PA Direct Credit Opportunities Fund II, LP	DARIEN	CT	PA Direct Credit Opport. II	03/27/2017	04/15/2026	294,206	0	0	0	0	0	0	294,206	294,206	0	0	0	0
000000-00-0	TCW Direct Lending, LLC	LOS ANGELES	CA	TCW Direct Lending LLC	03/31/2015	06/11/2026	91,633	0	0	0	0	0	0	91,633	91,633	0	0	0	0
000000-00-0	Siguler Guff SBCOF II, LP	NEW YORK	NY	Siguler Guff Small Business II	10/31/2019	06/18/2026	1,019,737	0	0	0	0	0	0	1,019,737	1,019,737	0	0	0	0
000000-00-0	North Haven Credit Partners III, LP	NEW YORK	NY	North Haven Credit Prtners III	12/20/2019	05/27/2026	383,605	0	0	0	0	0	0	383,605	383,605	0	0	0	0
000000-00-0	Newstone Capital Partners IV, LP	DALLAS	TX	Newstone Capital Partners IV	12/23/2019	05/28/2026	112,624	0	0	0	0	0	0	112,624	112,624	0	0	0	0
000000-00-0	The Peninsula Fund VII, LP	DETROIT	MI	Peninsula VII, LP	02/12/2020	05/27/2026	403,435	0	0	0	0	0	0	403,435	403,435	0	0	0	0
000000-00-0	PA Direct Credit Opportunities Fund III, LP	DARIEN	CT	PA Direct Credit Opport. III	10/01/2020	04/09/2026	5,456	0	0	0	0	0	0	5,456	5,456	0	0	0	0
000000-00-0	Harvest Partners SCF III, LP	NEW YORK	NY	Harvest Partners Structured Capital Fund	12/14/2020	06/09/2026	121,006	0	0	0	0	0	0	121,006	121,006	0	0	0	0
000000-00-0	Balance Point Capital Partners VI, LP	WESTPORT	CT	Balance Point Capital Partners VI, LP	07/25/2024	04/10/2026	153,748	0	0	0	0	0	0	153,748	153,748	0	0	0	0
2599999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - unaffiliated							6,413,201	0	0	0	0	0	0	6,413,201	6,413,201	0	0	0	0
000000-00-0	Oak Park Mall - MBS	OVERLAND PARK	KS	Oak Park Mall - MBS	10/01/2015	06/01/2026	35,195	0	14,156	438	0	13,718	0	48,913	48,913	0	0	0	968
000000-00-0	Towers at Williams Square - MBS	IRVING	TX	Towers at Williams Square - MBS	10/27/2015	05/12/2026	7,847,042	0	0	0	0	0	0	7,847,042	7,847,042	0	0	0	294,027
000000-00-0	Hyatt Regency Boston - MBS	BOSTON	MA	Hyatt Regency Boston - MBS	06/23/2016	06/01/2026	62,464	0	0	0	0	0	0	62,464	62,464	0	0	0	1,042
000000-00-0	Hotel Van Zandt - MBS	AUSTIN	TX	Hotel Van Zandt - MBS	10/05/2017	06/01/2026	51,653	0	0	0	0	0	0	51,653	51,653	0	0	0	952
HAN702-95-6	Mission City Corporate Center - MBS	SAN DIEGO	CA	Mission City Corporate Center - MBS	10/05/2017	06/01/2026	34,152	0	0	0	0	0	0	34,152	34,152	0	0	0	717
4199999. Collateral loans - reported by collateral that secures the loan - backed by other collateral types - unaffiliated							8,030,506	0	14,156	438	0	13,718	0	8,044,225	8,044,225	0	0	0	297,705
7899999. Total - unaffiliated							14,443,707	0	14,156	438	0	13,718	0	14,457,426	14,457,426	0	0	0	297,705
7999999. Total - affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
8099999 - Totals							14,443,707	0	14,156	438	0	13,718	0	14,457,426	14,457,426	0	0	0	297,705

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
91282C-NA-5	UNITED STATES TREASURY	05/18/2026	TD SECURITIES (USA) LLC		1,797,260	1,830,000	3,779	1.A
91282C-QN-4	UNITED STATES TREASURY	05/21/2026	BARCLAYS CAPITAL INC FIXED INC		897,844	915,000	2,256	1.A
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)					2,695,104	2,745,000	6,036	XXX
13063D-3S-5	CALIFORNIA STATE	06/23/2026	Jefferies & Co., Inc.		3,497,270	3,500,000	56,304	1.C FE
64966S-VE-3	CITY OF NEW YORK, NEW YORK	04/27/2026	Jefferies & Co., Inc.		17,547,518	17,535,000	713	1.C FE
64966S-VF-0	NEW YORK CITY	05/07/2026	Jefferies & Co., Inc.		3,896,997	3,900,000	8,208	1.C FE
0049999999. Subtotal - issuer credit obligations - municipal bonds - general obligations (direct and guaranteed)					24,941,785	24,935,000	65,224	XXX
13032U-D8-8	CALIFORNIA HEALTH FACS FING AUTH REV	06/23/2026	BAML		4,660,300	5,000,000	13,385	1.D FE
167725-AF-7	CHICAGO ILL TRAN AUTH SALES & TRANSFER T	06/25/2026	BAML		1,806,883	1,628,306	7,801	1.C FE
54627R-AP-5	LASGOV 22A A4 - ABS	04/07/2026	Wells		8,393,963	8,750,000	72,874	1.A FE
54628C-G3-0	LASFAC 2022 A - ABS	05/05/2026	Wells		2,858,614	2,796,231	26,238	1.B FE
574205-JG-6	MARYLAND ST ECONOMIC DEV CORP REV	05/11/2026	Jefferies & Co., Inc.		5,054,600	5,000,000	120,780	1.G FE
612285-AN-6	MONTEBELLO CALIF PENSION OBLIG	05/06/2026	Jefferies & Co., Inc.		8,200,710	9,000,000	158,184	1.C FE
678908-4A-9	OKSDEV 2022 A2 - ABS	05/06/2026	Various		6,884,373	7,000,000	90,552	1.A FE
678908-4H-4	OKSDEV 2022 A1 - ABS	05/08/2026	RAYMOND JAMES & ASSOCIATES INC.		1,757,593	1,711,636	10,021	1.A FE
769036-BT-0	RIVERSIDE CALIF PENSION OBLIG	06/25/2026	Various		6,218,691	6,980,000	18,696	1.C FE
79766D-ZS-1	SAN FRANCISCO CALIF CITY & CNTY ARPTS CO	06/05/2026	SALOMON BROTHERS INC		575,000	575,000	1,658	1.E FE
837151-SR-1	SOUTH CAROLINA PUBLIC SERVICE AUTHORITY	04/23/2026	BAML		2,112,660	2,000,000	45,951	1.E FE
88258M-AB-1	TNGUTL 23 A2	06/02/2026	Various		20,260,164	20,057,000	134,615	1.A FE
91412G-XE-0	UNIVERSITY CALIF REVS	04/24/2026	UBS		2,892,240	3,140,000	54,844	1.C FE
92706N-DD-2	VILLAGE CTR CMNTY DEV DIST FLA RECREATIO	04/08/2026	BAML		8,099,040	8,000,000	176,082	1.D FE
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					79,774,831	81,638,173	931,681	XXX
001874-AA-4	AP CORE HOLDINGS II LLC	05/08/2026	RBC CAPITAL MARKETS		268,000	268,000	0	4.B FE
00206R-MY-5	AT&T INC	06/25/2026	BANK OF NYC/GOLDMAN		4,750,196	4,700,000	91,927	2.B FE
00287Y-AR-0	ABBVIE INC	06/25/2026	JANE STREET		7,586,711	7,850,000	41,213	1.G FE
00287Y-EG-0	ABBVIE INC	05/19/2026	BAML		3,850,240	4,000,000	40,111	1.G FE
01741R-AP-7	ATI INC	06/03/2026	GOLDMAN SACHS AND CO. LLC		288,000	288,000	0	3.C FE
02079K-AY-3	ALPHABET INC	06/24/2026	Various		15,612,380	16,000,000	62,667	1.C FE
023135-DF-0	AMAZON.COM INC	04/08/2026	BZW SECS		7,998,480	8,000,000	28,167	1.E FE
025816-DZ-9	AMERICAN EXPRESS CO	06/25/2026	BANCO MERRILL LYNCH, SAO PAULO		4,094,760	4,000,000	88,281	1.F FE
030981-AR-5	AMERIGAS PARTNERS LP	05/11/2026	WELLS FARGO SECURITIES, LLC		248,000	248,000	0	4.A FE
03522A-AH-3	ANHEUSER-BUSCH COMPANIES LLC	06/25/2026	BANK OF NYC/GOLDMAN		4,669,138	4,775,000	90,393	2.B FE
03969U-AA-4	ARDAGH GROUP SA	06/01/2026	Various		23,773	23,773	0	5.B FE
04364V-AU-7	ASCENT RESOURCES UTICA HOLDINGS LLC	06/02/2026	CITIGROUP GLOBAL MARKETS INC.		60,000	60,000	901	3.C FE
04636N-AS-2	ASTRAZENECA FINANCE LLC	06/24/2026	Various		13,154,895	13,525,000	189,248	1.E FE
049560-BC-8	ATMOS ENERGY CORP	06/25/2026	BANK OF NYC/GOLDMAN		1,883,189	1,850,000	35,006	1.G FE
053773-BH-9	AVIS BUDGET CAR RENTAL LLC	05/27/2026	Merril Lynch Pierce Fenner Smith		70,350	70,000	218	4.B FE
05523R-AL-1	BAE SYSTEMS PLC	06/25/2026	CITADEL		5,650,362	5,525,000	73,206	1.G FE
06051G-MA-4	BANK OF AMERICA CORP	04/08/2026	Morgan Stanley		9,373,637	9,100,000	105,046	1.G FE
071705-AA-5	BAUSCH + LOMB CORP	06/18/2026	Jefferies		144,112	140,000	2,638	4.A FE
07367A-AA-7	BEACON POINT DC LLC	06/05/2026	Various		8,143,611	8,145,000	0	2.B FE
097947-AA-3	BOND US BIDCO 1 INC	05/07/2026	WELLS FARGO SECURITIES, LLC		200,000	200,000	0	4.B FE
101137-AE-7	BOSTON SCIENTIFIC CORP	05/15/2026	BZW SECS		5,425,250	5,000,000	2,604	1.G FE
118230-AW-1	BUCKEYE PARTNERS LP	04/10/2026	GOLDMAN SACHS AND CO. LLC		226,600	220,000	2,970	3.B FE
12008R-AT-4	BUILDERS FIRSTSOURCE INC	05/21/2026	MORGAN STANLEY & CO. LLC		14,981	15,000	20	3.C FE
1248EP-CE-1	CCO HOLDINGS LLC	04/01/2026	GOLDMAN SACHS AND CO. LLC		271,875	290,000	1,704	3.C FE
1248EP-CN-1	CCO HOLDINGS LLC	04/23/2026	Various		185,870	203,000	4,344	3.C FE
1248EP-CQ-4	CCO HOLDINGS LLC	05/27/2026	Various		3,664,691	4,122,000	59,077	3.C FE
1248EP-CT-8	CCO HOLDINGS LLC	05/15/2026	Merril Lynch Pierce Fenner Smith		394,875	390,000	6,152	3.C FE
12511V-AA-6	CHURCHILL DOWNS INC	06/11/2026	Various		854,231	855,000	4,706	4.A FE
125523-CV-0	CIGNA GROUP	06/25/2026	BANK OF NYC/GOLDMAN		7,022,227	6,925,000	132,296	2.A FE
12602L-AC-4	CHPE LLC	06/02/2026	Various		10,266,896	10,260,000	0	2.A FE
12661P-AG-4	CSL FINANCE PLC	06/17/2026	BZW SECS		4,010,080	4,000,000	42,550	1.G FE
12663Q-AC-9	CVR PARTNERS LP	04/07/2026	GOLDMAN SACHS AND CO. LLC		34,825	35,000	673	4.A FE
14149Y-BS-6	CARDINAL HEALTH INC	05/19/2026	Citigroup		7,481,625	7,500,000	5,573	2.B FE
143658-BX-9	CARNIVAL CORP	05/19/2026	BARCLAYS CAPITAL INC FIXED INC		357,750	360,000	5,819	3.A FE

SCHEDULE D - PART 3

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

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14627*-AF-1	CARTER MACHINERY COMPANY INC.	06/24/2026	Voya		7,500,000	7,500,000	0	2.B FE
149482-AA-9	CATURUS ENERGY LLC	04/13/2026	Merril Lynch Pierce Fenner Smith		158,000	158,000	0	4.B FE
15189X-BL-1	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC	06/25/2026	HSBC Wellington Direct		4,692,631	4,775,000	76,553	1.F FE
160924-AA-4	CHARLOTTE BUYER INC	06/17/2026	BARCLAYS CAPITAL INC		119,000	119,000	0	4.C FE
163851-AJ-7	CHEMOURS CO	04/08/2026	RBC CAPITAL MARKETS		5,081	5,000	93	4.A FE
172967-PL-9	CITIGROUP INC	06/24/2026	CITADEL		4,748,906	4,650,000	9,854	1.G FE
17888H-AC-7	SM ENERGY CO	04/28/2026	ROBERT W. BAIRD & CO, INC.		264,375	250,000	10,661	3.B FE
17888H-AD-5	SM ENERGY CO	04/20/2026	Various		305,800	275,000	9,249	3.B FE
18972E-AD-7	CLYDESDALE ACQUISITION HOLDINGS INC	04/21/2026	UBS SECURITIES LLC		445,235	465,000	610	4.A FE
20268J-BE-2	COMMONSPIRIT HEALTH	06/25/2026	Various		8,311,210	8,500,000	131,012	1.E FE
205768-AT-1	COMSTOCK RESOURCES INC	06/22/2026	CITIGROUP GLOBAL MARKETS INC.		104,340	111,000	2,862	4.C FE
209111-EM-1	CONSOLIDATED EDISON COMPANY OF NEW YORK	06/25/2026	Head Wellington Direct		1,920,603	1,775,000	3,363	1.G FE
21873S-AK-4	COREWEAVE INC	06/11/2026	GOLDMAN SACHS AND CO. LLC		150,000	150,000	0	4.A FE
252142-AB-0	DEXKO GLOBAL INC.	04/09/2026	DEUTSCHE BANK SECURITIES, INC.		312,494	360,500	11,207	5.B FE
258278-AA-8	DORMAN PRODUCTS INC	06/02/2026	Merril Lynch Pierce Fenner Smith		279,000	279,000	0	3.C FE
26442C-BS-2	DUKE ENERGY CAROLINAS LLC	06/24/2026	Deutsche Bank Wellington Direct		4,766,673	4,750,000	13,590	1.F FE
28002A-AA-4	EDGED COMPUTE LLC	04/21/2026	MORGAN STANLEY & CO. LLC		453,000	453,000	0	3.C FE
28035Q-AA-0	EDGEWELL PERSONAL CARE CO	05/28/2026	Merril Lynch Pierce Fenner Smith		164,588	165,000	4,477	3.C FE
28734D-AA-3	ELK GROVE VILLAGE PROPERTY LLC	06/02/2026	SANTANDER US CAPITAL MARKETS LLC		94,000	94,000	0	3.C FE
29286D-AB-1	ENGIE SA	06/24/2026	RBC		10,376,700	10,000,000	117,188	2.A FE
293791-AT-6	ENTERPRISE PRODUCTS OPERATING LLC	06/25/2026	State Street Capital		2,081,560	2,000,000	36,736	1.G FE
29446M-AP-7	EQUINOR ASA	04/08/2026	BZW SECS		14,913,300	15,000,000	286,979	1.D FE
29450Y-AD-1	EQUIPMENTSHARE.COM INC	06/16/2026	WELLS FARGO SECURITIES, LLC		203,000	203,000	0	4.B FE
33853Q-AA-9	FLASH COMPUTE LLC	04/01/2026	SMBC SECURITIES INC		86,169	85,000	1,609	3.C FE
345397-J9-5	FORD MOTOR CREDIT COMPANY LLC	05/19/2026	RBC CAPITAL MARKETS		332,000	332,000	0	2.C FE
36162J-AG-1	GEO GROUP INC	04/17/2026	SMBC SECURITIES INC		83,400	80,000	96	3.A FE
36166T-AB-6	GCI LLC	05/27/2026	MORGAN STANLEY & CO. LLC		77,000	80,000	454	4.C FE
375558-CC-5	GILEAD SCIENCES, INC	06/25/2026	BANK OF NYC/GOLDMAN		13,014,609	12,850,000	20,025	1.G FE
37960B-AD-7	GLOBAL MEDICAL RESPONSE INC	06/12/2026	Various		171,838	166,000	1,957	4.A FE
38141G-B3-7	GOLDMAN SACHS GROUP INC	06/24/2026	CITADEL		6,524,922	6,475,000	145,716	1.F FE
38141G-F2-5	GOLDMAN SACHS GROUP INC	04/13/2026	BANK OF NYC/GOLDMAN		1,920,000	1,920,000	0	1.F FE
382550-BR-1	GOODYEAR TIRE & RUBBER CO	06/04/2026	Various		79,089	89,000	1,593	4.A FE
382550-BT-7	GOODYEAR TIRE & RUBBER CO	06/04/2026	Various		139,181	140,000	5	4.B FE
387328-AG-2	GRANITE CONSTRUCTION INC	05/18/2026	Merril Lynch Pierce Fenner Smith		175,000	175,000	0	4.A FE
389286-AA-3	GRAY MEDIA INC	06/02/2026	Various		191,713	260,000	2,917	5.B FE
389375-AP-1	GRAY MEDIA INC	06/18/2026	BNP PARIBAS SECURITIES CORP		149,325	150,000	2,918	4.A FE
417558-AD-5	HARVEST MIDSTREAM I LP	05/07/2026	RBC CAPITAL MARKETS		137,000	137,000	0	3.C FE
428040-DC-0	HERTZ CORP	06/25/2026	BARCLAYS CAPITAL INC		68,600	80,000	4,517	4.A FE
432833-AU-5	HILTON DOMESTIC OPERATING COMPANY INC	05/07/2026	Merril Lynch Pierce Fenner Smith		233,000	233,000	0	3.B FE
437076-DK-5	HOME DEPOT INC	06/24/2026	BAML		3,910,000	4,000,000	51,667	1.F FE
43849R-AG-0	HONEYWELL AEROSPACE INC	05/19/2026	Various		19,090,280	19,500,000	162,456	1.G FE
442722-AD-6	HOWARD MIDSTREAM ENERGY PARTNERS LLC	05/21/2026	Various		98,929	98,000	2,191	3.C FE
44963B-AJ-7	IHO VERWALTUNGS GMBH	04/16/2026	BNP Paribas		200,000	200,000	0	3.B FE
45344L-AG-8	CRESCENT ENERGY FINANCE LLC	06/09/2026	WELLS FARGO SECURITIES, LLC		94,388	90,000	2,987	3.C FE
45690B-AA-3	INFINITY NATURAL RESOURCES LLC	06/26/2026	Various		139,126	140,000	2,936	4.C FE
46647P-EW-2	JPMORGAN CHASE & CO	06/24/2026	BANCO SANTANDER SA		4,663,250	4,550,000	105,004	1.E FE
498894-AA-2	KNIFE RIVER CORP	06/15/2026	US BANCORP INVESTMENTS INC.		72,588	70,000	515	4.A FE
516806-AK-2	CRESCENT ENERGY FINANCE LLC	05/12/2026	Merril Lynch Pierce Fenner Smith		40,268	39,000	239	3.C FE
532457-DR-6	ELI LILLY AND CO	06/24/2026	BAML		5,960,640	6,000,000	28,292	1.D FE
55760L-AB-3	MADISON IAQ LLC	06/04/2026	Various		348,010	348,000	8,161	4.B FE
571676-BA-2	MARS INC	06/25/2026	Wells		1,889,981	1,875,000	31,146	1.F FE
57636Q-BC-7	MASTERCARD INC	06/17/2026	RBC		4,155,013	4,250,000	82,184	1.E FE
57636Q-BM-5	MASTERCARD INC	06/24/2026	RBC		3,801,976	3,800,000	8,972	1.E FE
57638P-AA-2	MASTERBRAND INC	05/08/2026	GOLDMAN SACHS AND CO. LLC		151,513	155,000	3,496	3.B FE
58933Y-CG-8	MERCK & CO INC	06/24/2026	BANK OF NYC/GOLDMAN		7,125,177	7,025,000	33,486	1.E FE
58990C-AA-1	MERIDIAN ARC HOLDCO LLC	05/12/2026	Various		1,316,292	1,315,000	306	3.B FE
60672J-AA-7	MITER BRANDS ACQUISITION HOLDCO INC	06/18/2026	Various		453,960	458,000	6,788	3.C FE

STATEMENT AS OF JUNE 30, 2026 OF THE HANOVER INSURANCE COMPANY

SCHEDULE D - PART 3

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

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61747Y-FT-7	MORGAN STANLEY	06/24/2026	BANCO MERRILL LYNCH, SAO PAULO		4,671,019	4,625,000	106,622	1.E FE
61748U-AF-9	MORGAN STANLEY	04/08/2026	State Street Capital		4,697,329	4,550,000	57,197	1.E FE
624943-AC-0	MULTI-COLOR CORPORATION	05/12/2026	Various		160,009	210,438	0	5.A FE
640695-AA-0	NEPTUNE BIDCO US INC	04/28/2026	Various		162,280	160,000	549	4.C FE
651229-BF-2	NEWELL BRANDS INC	04/06/2026	GOLDMAN SACHS AND CO. LLC		39,000	40,000	1,006	4.B FE
65346U-AA-7	NEXSTAR MEDIA INC	04/07/2026	FED SELL		1,190,000	1,190,000	1,314	3.C FE
65346U-AB-5	NEXSTAR MEDIA INC	05/22/2026	BARCLAYS CAPITAL INC FIXED INC		100,438	100,000	1,038	3.A FE
65364U-AV-8	NIAGARA MOHAWK POWER CORP	06/24/2026	BANK OF NYC/GOLDMAN		1,876,060	1,900,000	43,977	2.A FE
65505P-AC-1	NOBLE FINANCE II LLC	06/02/2026	WELLS FARGO SECURITIES, LLC		265,825	266,000	0	3.C FE
66989H-BJ-6	NOVARTIS CAPITAL CORP	06/17/2026	BANK OF NYC/GOLDMAN		3,985,000	4,000,000	49,000	1.D FE
67066G-AT-1	NVIDIA CORP	06/24/2026	BANCO MERRILL LYNCH, SAO PAULO		9,975,000	10,000,000	9,625	1.C FE
67124C-AA-1	OAK-EAGLE ACQUIRECO INC	04/21/2026	CITIGROUP GLOBAL MARKETS INC.		449,444	435,000	1,150	3.C FE
67124C-AB-9	OAK-EAGLE ACQUIRECO INC	04/27/2026	WELLS FARGO SECURITIES, LLC		332,000	320,000	1,556	4.C FE
68288A-AA-5	1261229 BC LTD	06/01/2026	BARCLAYS CAPITAL INC FIXED INC		3,849	1	0	5.A FE
69007T-AH-7	OUTFRONT MEDIA CAPITAL LLC	06/03/2026	Merril Lynch Pierce Fenner Smith		140,000	140,000	0	4.A FE
690732-AF-9	ACCENDRA HEALTH INC	05/12/2026	Jefferies		32,493	41,000	217	5.A FE
690732-AG-7	ACCENDRA HEALTH INC	05/19/2026	GOLDMAN SACHS AND CO. LLC		68,525	113,000	1,009	5.C FE
690732-AJ-1	ACCENDRA HEALTH INC	06/15/2026	Private Placement		1,054,749	1,117,965	0	4.B FE
690732-AK-8	ACCENDRA HEALTH INC	06/15/2026	Various		227,102	319,962	0	5.B FE
690732-AL-6	ACCENDRA HEALTH, INC.	06/15/2026	Various		250,377	361,570	0	5.A FE
69393L-AA-1	PR RNO PROPERTY OWNER 1 LLC	04/28/2026	MORGAN STANLEY & COMPANY		2,219,580	2,242,000	0	3.B FE
70522#-AE-8	PECO PALLET HOLDINGS, INC.	06/11/2026	Private Placement		4,000,000	4,000,000	0	2.B FE
71429M-AD-7	PERRIGO FINANCE UNLIMITED CO	04/02/2026	CITIGROUP GLOBAL MARKETS INC.		23,063	25,000	26	4.A FE
71601V-AA-3	PETCO HEALTH AND WELLNESS COMPANY INC	06/03/2026	Various		115,550	115,000	1,878	4.C FE
71924P-AA-6	PHOTO HOLDINGS LLC	06/12/2026	BARCLAYS CAPITAL INC		708,759	722,000	0	4.B FE
72382N-AA-4	PIONEER OPCO LLC	06/17/2026	Various		239,668	238,000	403	4.B FE
737446-AU-8	POST HOLDINGS INC	05/08/2026	Various		108,483	106,000	1,324	3.B FE
74456Q-CW-4	PUBLIC SERVICE ELECTRIC AND GAS CO	06/24/2026	CITADEL		2,985,030	3,000,000	53,083	1.F FE
75420N-AA-1	RAVEN ACQUISITION HOLDINGS LLC	06/01/2026	UBS SECURITIES LLC		97,875	100,000	325	4.C FE
75884R-BC-6	REGENCY CENTERS LP	06/24/2026	Various		5,625,380	5,600,000	126,933	1.G FE
771196-CU-4	ROCHE HOLDINGS INC	06/25/2026	Morgan Stanley		3,807,885	3,875,000	12,054	1.C FE
77583A-AA-8	QXO BUILDING PRODUCTS INC	06/05/2026	Various		438,125	438,000	0	4.B FE
77583A-AB-6	QXO BUILDING PRODUCTS INC	06/03/2026	MORGAN STANLEY & CO. LLC		483,000	483,000	0	4.B FE
78466C-AD-8	SS&C TECHNOLOGIES INC	05/27/2026	TRADEWEB DIRECT LLC		66,660	66,000	2,109	4.A FE
78488X-AA-2	SV RNO PROPERTY OWNER 1 LLC	04/27/2026	Various		224,357	225,000	1,935	3.B FE
817565-CE-2	SERVICE CORPORATION INTERNATIONAL	06/10/2026	WELLS FARGO SECURITIES, LLC		115,275	116,000	165	3.C FE
83419Y-AA-4	SOLARIS ENERGY INFRASTRUCTURE LLC	05/12/2026	Various		365,475	365,000	10	3.C FE
842587-EA-1	SOUTHERN CO	06/24/2026	CITADEL		6,844,880	7,000,000	94,306	2.A FE
853191-AC-8	STANDARD BUILDING SOLUTIONS INC	04/17/2026	UBS SECURITIES LLC		45,113	45,000	617	3.B FE
86083A-AA-4	STINGRAY COMPUTE LLC	06/08/2026	MORGAN STANLEY & COMPANY		222,443	223,000	0	3.B FE
87264A-DM-4	T-MOBILE USA INC	06/24/2026	BNP PARIBAS SECURITIES BOND		9,338,368	9,625,000	201,056	2.A FE
87422V-AP-3	TALEN ENERGY SUPPLY LLC	04/16/2026	Unmatched Counter Party		887,000	887,000	0	4.A FE
87422V-AQ-1	TALEN ENERGY SUPPLY LLC	04/16/2026	Private Placement		592,000	592,000	0	4.A FE
87470L-AM-3	TALLGRASS ENERGY PARTNERS LP	06/09/2026	Merril Lynch Pierce Fenner Smith		30,488	30,000	478	4.A FE
88283#-AD-1	TEXAS TRANSMISSION FINCO LLC	04/08/2026	Various		4,000,000	4,000,000	0	2.B
88283#-AE-9	TEXAS TRANSMISSION FINCO LLC	04/08/2026	Various		1,000,000	1,000,000	0	2.B
883556-DJ-8	THERMO FISHER SCIENTIFIC INC	06/25/2026	Deutsche Bank Wellington Direct		6,561,996	6,625,000	120,882	1.G FE
914906-AZ-5	UNIVISION COMMUNICATIONS INC	04/16/2026	CITIGROUP GLOBAL MARKETS INC.		88,234	86,000	1,548	4.B FE
914906-BA-9	UNIVISION COMMUNICATIONS INC	04/14/2026	UBS SECURITIES LLC		131,250	125,000	2,409	4.B FE
914906-BB-7	UNIVISION COMMUNICATIONS INC	04/08/2026	CITIGROUP GLOBAL MARKETS INC.		236,000	236,000	0	4.B FE
91879Q-AQ-2	VAIL RESORTS INC	04/28/2026	BMO Capital Markets Corp.		275,344	275,000	4,469	3.C FE
92328M-AF-0	VENTURE GLOBAL CALCASIEU PASS LLC	04/20/2026	SANTANDER US CAPITAL MARKETS LLC		71,000	71,000	0	3.A FE
92332Y-AB-7	VENTURE GLOBAL LNG INC	04/28/2026	WELLS FARGO SECURITIES, LLC		61,508	59,000	2,031	3.B FE
92332Y-AG-6	VENTURE GLOBAL LNG INC	06/01/2026	Merril Lynch Pierce Fenner Smith		114,000	114,000	0	4.A FE
92332Y-AH-4	VENTURE GLOBAL LNG INC	06/01/2026	Merril Lynch Pierce Fenner Smith		114,000	114,000	0	4.A FE
92874B-AA-3	VOLTAGRID LLC	05/11/2026	Various		187,395	180,000	4,934	4.A FE
94419N-AD-9	WAYFAIR LLC	05/13/2026	CITIGROUP GLOBAL MARKETS INC.		134,000	134,000	0	3.C FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
963320-BE-5	WHIRLPOOL CORP	06/16/2026	GOLDMAN SACHS AND CO. LLC		124,295	143,000	774	4.A FE
985925-AA-4	YONDR JK 1 LLC	06/23/2026	GOLDMAN SACHS AND CO. LLC		186,000	186,000	0	3.C FE
98978V-AX-1	ZOETIS INC	05/19/2026	Various		9,826,764	10,050,000	124,604	2.A FE
F4596*-AD-8	GROUPE PETIT FORESTIER	06/10/2026	Wellington Management		1,700,000	1,700,000	0	2.B
G1847#-AJ-3	CAPITAL INVESTORS EUROPE PBI LIMITED	06/18/2026	Voya		5,000,000	5,000,000	0	1.D FE
G2979*-AC-0	AP CASPIAN ISSUER LLC	04/01/2026	Various		(15,000,000)	(15,000,000)	0	2.C FE
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					351,622,074	353,251,209	3,577,189	XXX
18685P-A#-5	CLIFFWATER ENHANCED LENDING FUND	06/25/2026	Voya		6,000,000	6,000,000	0	1.D
0169999999. Subtotal - issuer credit obligations - bonds issued by funds representing operating entities (unaffiliated)					6,000,000	6,000,000	0	XXX
000000-00-0	BASF COATINGS - TERM LOAN B (USD)	05/07/2026	GOLDMAN		194,025	195,000	0	4.B FE
000000-00-0	MODERN AVIATION, INC. - TLB	05/15/2026	RBC		99,500	100,000	0	4.C FE
000000-00-0	BOLUDA TOWAGE LUXEMBOURG S.A R.L. - TERM	05/28/2026	Various		100,000	100,000	0	3.C FE
000000-00-0	HIGHTOWER HOLDING, LLC - ADD-ON TLB	06/11/2026	JPM		74,813	75,000	0	4.C FE
000000-00-0	BL UGI B 1L	06/25/2026	HSBC Wellington Direct		200,000	200,000	0	3.C FE
00036Y-AD-5	AAL DELAWARE HOLDCO, INC. - TERM LOAN	05/29/2026	JEFFERIES & CO		50,000	50,000	0	4.B FE
00132U-AS-3	OSMOSIS BUYER LIMITED - TERM LOAN B	06/25/2026	JP MORGAN		199,500	200,000	0	4.B FE
00186X-AQ-6	API GROUP DE, INC.	05/08/2026	Citi		120,000	120,000	0	3.A FE
00451A-AB-7	ACI ROVER PARENT, LLC - TERM LOAN B	06/04/2026	JP MORGAN		99,500	100,000	0	4.B FE
00709L-AH-0	ADMI CORP. (AKA ASPEN DENTAL) - AMENDMEN	04/01/2026	Various		(614)	0	0	4.C FE
01881U-AN-5	ALLIANT HOLDINGS INTERMEDIATE, LLC - TER	05/14/2026	JP MORGAN		199,750	200,000	0	4.B FE
02106X-AK-2	ASPIRE BAKERIES HOLDINGS LLC - THIRD AME	05/20/2026	JPM		274,313	275,000	0	4.B FE
02351X-AD-0	AMENTUM HOLDINGS, INC. - TERM LOAN B	04/17/2026	JP Morgan Securities LLC		300,000	300,000	0	3.B FE
02376C-BX-2	AMERICAN AIRLINES, INC. - TERM LOAN	05/20/2026	JP MORGAN		257,400	260,000	0	3.B FE
07368R-AN-1	QXO BUILDING PRODUCTS, INC. - TERM LOAN	06/03/2026	WELLS		279,300	280,000	0	3.A FE
09075U-AD-6	BIOMARIN PHARMACEUTICAL INC. - TERM LOAN	04/01/2026	Various		(194)	0	0	2.C FE
10801X-AM-9	BRIGHTVIEW LANDSCAPES, LLC - TLB	06/11/2026	JPM		219,450	220,000	0	4.A FE
12568Y-AH-7	CHARLOTTE BUYER, INC. - SECOND REFINANCI	04/01/2026	Various		(782)	0	0	4.C FE
12867P-AB-7	VENTURE GLOBAL CALCASIEU PASS, LLC - TLB	04/02/2026	Goldman Sachs & Co.		241,325	245,000	0	3.C FE
16117L-CB-3	CHARTER COMMUNICATIONS OPERATING, LLC -	06/11/2026	MORGAN		169,970	174,552	0	2.C FE
16117L-CE-7	CHARTER COMMUNICATIONS OPERATING, LLC -	06/10/2026	CITI BANK		168,666	174,557	0	2.C FE
21882D-AB-6	COREWEAVE FINANCING DDTL V, LLC - TERM L	05/06/2026	JP MORGAN		137,697	140,000	0	3.B FE
25472Y-AB-7	DISCOVERY GLOBAL HOLDINGS, INC. - TERM L	05/27/2026	JPM		638,400	640,000	0	2.C FE
34410J-AG-6	FLYNN RESTAURANT GROUP LP - INCREMENTAL	04/01/2026	Various		(378)	(378)	0	4.B FE
36257S-AB-8	GFL ENVIRONMENTAL SERVICES INC. - GFL EN	04/22/2026	Jefferies & Co., Inc.		175,000	175,000	0	4.B FE
40416V-AJ-4	CORE & MAIN LP - TERM LOAN B	06/25/2026	JPM		139,650	140,000	0	3.B FE
43117L-AQ-6	HIGHTOWER HOLDINGS LLC - DELAYED TL	06/11/2026	JPM		24,938	25,000	0	4.B FE
43385C-AB-4	AIR CONTROL CONCEPTS HOLDINGS, L.P. - TE	04/01/2026	RBC		(336)	0	0	4.C FE
54317E-AA-2	BELLA HOLDING COMPANY, LLC - TERM LOAN B	06/10/2026	UBS		99,000	100,000	0	4.B FE
54913F-AB-5	LSF12 PHOENIX HOLDCO, LLC - LSF12 PHOENI	04/01/2026	Bank of America Securities		(209)	0	0	4.B FE
72382U-AC-4	PIONEER OPCO, LLC - TERM LOAN B	05/07/2026	WELLS		169,075	170,000	0	4.B FE
74114M-AB-5	PRESTIGE BRANDS, INC. - TERM LOAN B	05/20/2026	Citi		91,417	100,000	0	2.C FE
74345H-AJ-0	PROOFPOINT, INC. - 2025-B INCREMENTAL TE	05/18/2026	BANK OF NYC/GOLDMAN		97,992	100,000	0	4.B FE
75908H-AC-1	RESILIENCE PARENT, LLC - TLB	05/05/2026	BZW SECURITIES		100,000	100,000	0	4.B FE
82453J-AC-2	SHIFT4 PMTS LLC 0.00001% 6/30/32	06/29/2026	DIRECT		99,000	100,000	0	3.A FE
83087D-AB-9	SKYSHIELD US BIDCO LIMITED - TERM LOAN B	06/02/2026	BZW SECS		99,750	100,000	0	4.B FE
86185R-AB-2	STONEPEAK MOTION FINCO LLC - TERM LOAN B	06/24/2026	GOLDMAN		273,625	275,000	0	3.C FE
88412K-AE-2	THIRD COAST INFRASTRUCTURE, LLC - THIRD	04/17/2026	Bank of America Securities		255,000	255,000	0	3.C FE
89435T-AH-7	TRAVERSE MIDSTREAM PARTNERS LLC - TRAVER	04/21/2026	Santander US Captial Markets LLC		159,600	160,000	0	4.B FE
90266U-AM-5	TKO WORLDWIDE HOLDINGS, LLC - TERM LOAN	05/21/2026	GOLDMAN		224,665	224,665	0	3.B FE
93710R-AB-2	WASH MULTIFAMILY PARENT INC. - TERM LOAN	05/20/2026	TD		90,000	90,000	0	4.A FE
94254P-AF-7	WATLOW ELECTRIC MANUFACTURING COMPANY -	06/10/2026	BOM		180,560	181,013	0	4.B FE
94254P-AG-5	WATLOW ELECTRIC MANUFACTURING COMPANY -	06/10/2026	BOM		18,940	18,987	0	4.B FE
G4768P-AU-5	INEOS FINANCE PLC - TERM LOAN	06/17/2026	JPM		96,500	100,000	0	4.A FE
U3000J-AQ-2	EVERTEC GROUP, LLC - INCREMENTAL TERM B	05/13/2026	SUNTRUST		498,675	499,954	0	3.C FE
0209999999. Subtotal - issuer credit obligations - bank loans - acquired (unaffiliated)					6,914,482	6,963,351	0	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
0489999999. Total - issuer credit obligations (unaffiliated)					471,948,275	475,532,732	4,580,129	XXX
0499999999. Total - issuer credit obligations (affiliated)					0	0	0	XXX
0509999997. Total - issuer credit obligations - Part 3					471,948,275	475,532,732	4,580,129	XXX
0509999998. Total - issuer credit obligations - Part 5					XXX	XXX	XXX	XXX
0509999999. Total - issuer credit obligations					471,948,275	475,532,732	4,580,129	XXX
31396U-T4-2	FHR 3187 JZ - CMO/RMBS	06/01/2026	Direct		9,119	9,119	0	1.A
1039999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					9,119	9,119	0	XXX
123920-AA-8	BVINV 25A A1 - RMBS	05/25/2026	Various		14,091,455	14,136,920	1,029	1.A Z
123920-AB-6	BVINV 25A A2 - RMBS	05/25/2026	Various		364,950	366,976	46	1.B Z
123920-AD-2	BVINV 25A B1 - RMBS	05/25/2026	Various		1,069,658	1,092,588	138	2.A Z
123920-AE-0	BVINV 25A B2 - RMBS	05/25/2026	Various		403,580	417,018	53	3.B Z
123920-AF-7	BVINV 25A B3 - RMBS	05/25/2026	Various		237,582	250,211	32	4.A Z
123920-AG-5	BVINV 25A B4 - RMBS	05/25/2026	Various		117,622	133,446	17	5.A Z
123920-AH-3	BVINV 25A B5 - RMBS	05/25/2026	Various		94,059	116,766	15	5.C Z
123920-AJ-9	BVINV 25A B6 - RMBS	05/25/2026	Various		91,683	166,807	21	6.
45203M-5N-7	ILLINOIS HSG DEV AUTH REV	06/24/2026	Wells		15,787,050	15,000,000	0	1.A FE
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					32,257,638	31,680,731	1,350	XXX
529493-AC-2	Lexington Notes Issuer II Class B - CDO	05/29/2026	Various		1,665,369	1,665,369	0	1.B PL
67115C-BC-7	OCP 2225RR 2R2 - CDO	06/11/2026	BAML		10,000,000	10,000,000	0	1.A FE
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					11,665,369	11,665,369	0	XXX
17305E-DT-9	CCCIT 2007-A3 A3 - ABS	06/24/2026	Various		12,826,855	11,740,000	18,392	1.A FE
83022@-AB-4	Sixth Street Class A-2 - ABS	06/24/2026	Sixth Street		1,109,302	1,109,302	0	2.A PL
83022@-AD-0	Sixth Street Class B-2 - ABS	06/24/2026	Sixth Street		369,767	369,767	0	2.C PL
83022@-AF-5	Sixth Street Class C-2 - ABS	06/24/2026	Sixth Street		231,105	231,105	0	3.B PL
891950-AA-5	TALNT 2025-1 A - ABS	04/20/2026	Wells		2,031,563	2,000,000	6,717	1.A FE
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					16,568,592	15,450,174	25,109	XXX
037975-AB-5	AEP 26A A2 - ABS	05/19/2026	BANK OF NYC/GOLDMAN		22,663,642	22,665,000	0	1.A FE
G2979*-AC-0	AP CASPIAN ISSUER LLC	04/01/2026	Various		15,000,000	15,000,000	0	2.C FE
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)					37,663,642	37,665,000	0	XXX
56081#-DN-7	MAJOR LEAGUE BASEBALL TRUST	05/11/2026	Various		5,000,000	5,000,000	0	1.F Z
1739999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - other non-financial asset-backed securities - full analysis (unaffiliated)					5,000,000	5,000,000	0	XXX
1889999999. Total - asset-backed securities (unaffiliated)					103,164,361	101,470,394	26,459	XXX
1899999999. Total - asset-backed securities (affiliated)					0	0	0	XXX
1909999997. Total - asset-backed securities - Part 3					103,164,361	101,470,394	26,459	XXX
1909999998. Total - asset-backed securities - Part 5					XXX	XXX	XXX	XXX
1909999999. Total - asset-backed securities					103,164,361	101,470,394	26,459	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					575,112,636	577,003,126	4,606,588	XXX
464288-68-7	ISHARES:PREF AND INC SEC	06/25/2026	Various	83,317.000	2,605,336	0	0	4.A
504917-12-1	LABELS BUYER, LLC	06/25/2026	Various	85.000	85,000	0	0	5.B
4019999999. Subtotal - preferred stocks - industrial and miscellaneous (unaffiliated) perpetual preferred					2,690,336	XXX	0	XXX
4509999997. Total - preferred stocks - Part 3					2,690,336	XXX	0	XXX
4509999998. Total - preferred stocks - Part 5					XXX	XXX	XXX	XXX
4509999999. Total - preferred stocks					2,690,336	XXX	0	XXX
504917-10-5	LABELS BUYER, LLC	05/27/2026	Various	49.000	3,920		0	
5019999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) publicly traded					3,920	XXX	0	XXX
31338#-11-2	FEDERAL HOME LOAN BANK OF BOSTON	05/05/2026	Direct	20,240.000	2,024,000		0	
5029999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) other					2,024,000	XXX	0	XXX
92189F-42-9	VANECK:PREF SECS EX FIN	06/25/2026	Various	138,335.000	2,530,735		0	
5819999999. Subtotal - common stocks - exchange traded funds					2,530,735	XXX	0	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
5989999997. Total - common stocks - Part 3					4,558,655	XXX	0	XXX
5989999998. Total - common stocks - Part 5					XXX	XXX	XXX	XXX
5989999999. Total - common stocks					4,558,655	XXX	0	XXX
5999999999. Total - preferred and common stocks					7,248,991	XXX	0	XXX
6009999999 - Totals					582,361,627	XXX	4,606,588	XXX

STATEMENT AS OF JUNE 30, 2026 OF THE HANOVER INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	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 (10 + 11 - 12)	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
91282C-HR-5	UNITED STATES TREASURY	06/25/2026	CITADEL		1,989,609	2,000,000	1,987,969	1,991,226	0	853	0	853	0	1,992,079	0	(2,470)	(2,470)	72,265	07/31/2030	1.A
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)					1,989,609	2,000,000	1,987,969	1,991,226	0	853	0	853	0	1,992,079	0	(2,470)	(2,470)	72,265	XXX	XXX
452151-LF-8	ILLINOIS ST	06/01/2026	Paydown		781,324	781,324	797,398	796,974	0	(15,651)	0	(15,651)	0	781,324	0	0	0	19,924	06/01/2033	1.G FE
592112-UH-7	METROPOLITAN GOVERNMENT OF NASHVILLE & D	04/07/2026	Various		669,143	750,000	739,530	743,778	0	286	0	286	0	744,064	0	(74,921)	(74,921)	8,545	07/01/2031	1.B FE
882722-KE-0	TEXAS PUBLIC FINANCE AUTHORITY	04/01/2026	Call @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	1,424	04/01/2029	1.A FE
0049999999. Subtotal - issuer credit obligations - municipal bonds - general obligations (direct and guaranteed)					1,450,466	1,531,324	1,536,928	1,540,753	0	(15,365)	0	(15,365)	0	1,525,387	0	(74,921)	(74,921)	29,892	XXX	XXX
576004-HE-8	MASSACHUSETTS (COMMONWEALTH OF)	06/25/2026	UBS		5,924,580	6,000,000	5,993,770	5,997,311	0	439	0	439	0	5,997,750	0	(73,170)	(73,170)	214,205	07/15/2029	1.A FE
61212L-TB-5	MONTANA ST BRD REGENTS HIGHER ED REV	05/12/2026	Various		1,109,175	1,195,000	1,197,808	1,196,392	0	(127)	0	(127)	0	1,196,266	0	(87,091)	(87,091)	9,536	11/15/2029	1.D FE
68607V-4N-2	OREGON ST DEPT ADMINISTRATIVE SVCS LOTTE	06/23/2026	Jefferies & Co., Inc.		4,612,206	4,645,000	4,645,000	4,645,000	0	0	0	0	0	4,645,000	0	(32,794)	(32,794)	139,843	04/01/2029	1.A FE
68607V-4P-7	OREGON ST DEPT ADMINISTRATIVE SVCS LOTTE	06/24/2026	Jefferies & Co., Inc.		4,157,706	4,195,000	4,195,000	4,195,000	0	0	0	0	0	4,195,000	0	(37,294)	(37,294)	128,314	04/01/2030	1.A FE
79766D-UT-4	SAN FRANCISCO CALIF CITY & CNTY ARPTS CO	06/05/2026	Various		575,000	575,000	575,000	575,000	0	0	0	0	0	575,000	0	0	0	10,435	05/01/2034	1.E FE
88258M-AA-3	TNGUTL 23 A1 - ABS	04/01/2026	Paydown		199,108	199,108	203,918	202,728	0	(3,620)	0	(3,620)	0	199,108	0	0	0	5,079	04/01/2035	1.A FE
89546R-SX-3	TRI-CNTY MET TRANSN DIST ORE REV	06/17/2026	Various		1,870,300	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(129,700)	(129,700)	27,059	09/01/2029	1.A FE
91412H-FG-3	UNIVERSITY CALIF REVS	06/25/2026	RAYMOND JAMES & ASSOCIATES INC.		3,508,920	3,600,000	3,721,056	3,661,046	0	(8,161)	0	(8,161)	0	3,652,885	0	(143,965)	(143,965)	118,890	07/01/2029	1.C FE
914455-JZ-4	THE REGENTS OF THE UNIVERSITY OF MICHIGA	04/01/2026	Call @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	276	04/01/2030	1.A FE
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					21,956,996	22,409,108	22,531,552	22,472,478	0	(11,469)	0	(11,469)	0	22,461,009	0	(504,013)	(504,013)	653,636	XXX	XXX
00253X-AA-9	AADVANTAGE LOYALTY IP LTD	04/20/2026	Various		194,840	194,840	189,352	193,945	0	895	0	895	0	194,840	0	0	0	5,358	04/20/2026	3.A FE
02406P-BA-7	AMERICAN AXLE & MANUFACTURING INC	04/29/2026	Call @ 100.00		121,000	121,000	110,191	115,097	0	756	0	756	0	115,854	0	5,146	5,146	5,627	07/01/2028	4.A FE
02665W-EH-0	AMERICAN HONDA FINANCE CORP	06/25/2026	BNP PARIBAS SECURITIES BOND		1,687,080	1,700,000	1,697,790	1,698,627	0	141	0	141	0	1,698,769	0	(11,689)	(11,689)	54,088	04/17/2030	1.G FE
03027X-AR-1	AMERICAN TOWER CORP	06/03/2026	Various		8,208,850	8,325,000	8,137,105	8,206,831	0	23,666	0	23,666	0	8,230,497	0	(21,647)	(21,647)	264,735	01/15/2028	2.A FE
031162-CW-8	AMGEN INC	06/23/2026	Morgan Stanley		6,827,612	7,600,000	6,852,996	6,884,103	0	60,119	0	60,119	0	6,944,222	0	(116,610)	(116,610)	145,181	02/25/2031	2.A FE
03217C-AB-2	AMS-OSRAM AG	06/01/2026	Call @ 100.00		291,844	275,000	272,489	273,213	0	191	0	191	0	273,404	0	1,596	1,596	39,396	03/30/2029	4.B FE
03959K-AC-4	ARCHROCK PARTNERS LP	04/01/2026	Call @ 100.00		620,000	620,000	590,803	545,836	0	1,245	0	1,245	0	607,240	0	12,760	12,760	19,375	04/01/2028	3.C FE
045054-AJ-2	ASHTEAD CAPITAL INC	06/03/2026	Various		9,853,100	10,000,000	9,765,900	9,844,970	0	26,761	0	26,761	0	9,871,732	0	(18,632)	(18,632)	235,556	05/01/2028	2.C FE
053773-BC-0	AVIS BUDGET CAR RENTAL LLC	06/01/2026	Call @ 100.00		96,000	96,000	88,800	93,365	0	800	0	800	0	94,165	0	1,835	1,835	3,889	07/15/2027	4.A FE
053773-BE-6	AVIS BUDGET CAR RENTAL LLC	06/01/2026	Call @ 100.00		6,000	6,000	5,588	5,837	0	49	0	49	0	5,887	0	113	113	244	07/15/2027	4.A FE
053773-BG-1	AVIS BUDGET CAR RENTAL LLC	05/27/2026	GOLDMAN SACHS AND CO. LLC		108,213	110,000	98,725	104,087	0	991	0	991	0	105,078	0	3,135	3,135	3,440	04/01/2028	4.B FE
05571A-AV-7	BPCE SA	06/03/2026	Various		3,673,778	3,600,000	3,732,120	3,695,888	0	(12,494)	0	(12,494)	0	3,683,394	0	(9,616)	(9,616)	180,054	01/18/2030	2.A FE
06738E-BY-0	BARCLAYS PLC	06/03/2026	Various		1,236,771	1,225,000	1,258,014	1,243,901	0	(4,831)	0	(4,831)	0	1,239,070	0	(2,299)	(2,299)	55,033	08/09/2028	2.A FE
06738E-CD-5	BARCLAYS PLC	06/03/2026	Various		10,367,400	10,000,000	10,819,100	10,495,591	0	(110,188)	0	(110,188)	0	10,385,403	0	(18,003)	(18,003)	432,843	11/02/2028	2.A FE
071734-AN-7	BAUSCH HEALTH COMPANIES INC	06/01/2026	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	(689)	06/01/2028	5.A FE
11135F-CK-5	BROADCOM INC	06/25/2026	CASTLE OAK SECURITIES		3,492,755	3,500,000	3,524,115	3,522,543	0	(2,225)	0	(2,225)	0	3,520,318	0	(27,563)	(27,563)	154,292	07/15/2030	1.G FE
115637-AU-4	BROWN-FORMAN CORP	04/16/2026	BZW SECS		4,678,931	4,725,000	4,721,836	4,722,957	0	74	0	74	0	4,723,031	0	(44,100)	(44,100)	113,466	04/15/2033	1.G FE
1248EP-BT-9	CCO HOLDINGS LLC	04/01/2026	GOLDMAN SACHS AND CO. LLC		290,000	290,000	287,825	288,303	0	310	0	310	0	288,614	0	1,386	1,386	8,926	05/01/2027	3.C FE
1248EP-BX-0	CCO HOLDINGS LLC	05/26/2026	Various		882,038	890,000	789,875	845,302	0	7,885	0	7,885	0	853,188	0	28,850	28,850	36,101	02/01/2028	3.C FE
1248EP-CE-1	CCO HOLDINGS LLC	05/21/2026	GOLDMAN SACHS AND CO. LLC		3,001,625	3,245,000	2,637,462	2,840,518	0	28,744	0	28,744	0	2,869,263	0	132,362	132,362	112,358	08/15/2030	3.C FE
1248EP-CK-7	CCO HOLDINGS LLC	05/18/2026	Various		884,490	970,000	915,523	876,886	55,676	2,257	0	57,933	0	934,819	0	(50,329)	(50,329)	31,374	02/01/2031	3.C FE
1248EP-CS-0	CCO HOLDINGS LLC	05/27/2026	Merril Lynch Pierce Fenner Smith		110,405	110,000	110,450	0	0	(51)	0	(51)	0	110,399	0	6	6	1,695	09/01/2029	3.C FE
12543D-BK-5	CHS/COMMUNITY HEALTH SYSTEMS INC	05/07/2026	Various		405,900	451,000	372,212	385,865	0	3,606	0	3,606	0	389,472	0	16,428	16,428	20,860	02/15/2031	4.C FE
12543D-BN-9	CHS/COMMUNITY HEALTH SYSTEMS INC	05/07/2026	Various		128,030	124,000	126,480	126,184	0	(91)	0	(91)	0	126,092	0	(2,092)	(2,092)	11,560	01/15/2032	4.C FE
12769G-AC-4	CAESARS ENTERTAINMENT INC	05/27/2026	Various		446,693	458,000	455,628	456,062	0	90	0	90	0	456,152	0	(9,459)	(9,459)	20,902	02/15/2032	3.C FE
12803R-AL-8	CAIXABANK SA	06/03/2026	Various		4,994,045	5,000,000	4,995,150	4,995,614	0	373	0	373	0	4,995,987	0	(1,942)	(1,942)	223,896	07/03/2031	1.G FE
150190-AE-6	SIX FLAGS ENTERTAINMENT CORP	06/17/2026	Old Mission Markets		3,910	4,000	3,843	0	0	16	0	16	0	3,858	0	52	52	89	07/15/2029	5.A FE
163851-AF-5	CHEMOURS CO	04/08/2026	RBC CAPITAL MARKETS		4,969	5,000	4,469	4,677	0	27	0	27	0	4,704	0	264	264	156	11/15/2028	3.C FE
174610-AT-2	CITIZENS FINANCIAL GROUP INC	06/03/2026	Various		2,550,628	2,700,000	2,523,366	2,539,943	0	14,125	0	14,125	0	2,554,068	0	(3,441)	(3,441)	51,919	04/30/2030	2.A FE
205768-AS-3	COMSTOCK RESOURCES INC	06/22/2026	Various		301,620	306,000	296,820	300,906	0	589	0	589	0	301,495	0	125	125	15,326	03/01/2029	4.C FE
226373-AT-5	ENERGY TRANSFER LP	05/22/2026	MILLENNIUM ADVISORS, LLC		62,201	60,000	60,000	60,000	0	0	0	0	0	60,000	0	2,201	2,201	3,577	02/01/2031	2.B FE
23345M-AA-5	DT MIDSTREAM INC	06/11/2026	Various		750,306	767,000	679,398	713,863	0	6,011	0	6,011	0	719,875	0	30,431	30,431	15,127	06/15/2029	2.C FE
23636A-BH-3	DANSKE BANK A/S	06/25/2026	Jefferies & Co., Inc.		2,176,191	2,125,000	2,217,353	2,192,561	0	(9,660)	0	(9,660)	0	2,182,900	0	(6,709)	(6,709)	99,342	03/01/2030	1.G FE
23636A-BJ-9	DANSKE BANK A/S	06/25/2026	Morgan Stanley		9,938,000	10,000,000	10,014,800	10,011,404	0	(1,361)	0	(1,361)	0	10,010,043	0	(72,043)	(72,043)	338,287	10/02/2030	1.G FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	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 (10 + 11 - 12)	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
23918K-AT-5	DAVITA INC	06/03/2026	WELLS FARGO SECURITIES, LLC		522,206	565,000	568,531	521,639	45,264	(135)	0	45,130	0	566,769	0	(44,563)	(44,563)	16,446	02/15/2031	3.C FE
25260W-AD-3	DIAMOND FOREIGN ASSET CO	06/11/2026	Call @ 100.00		396,567	376,000	379,834	370,773	0	(287)	0	(287)	0	378,974	0	(2,974)	(2,974)	45,591	10/01/2030	3.A FE
25389J-AT-3	DIGITAL REALTY TRUST LP	06/03/2026	Various		4,990,615	5,000,000	5,108,452	5,032,735	0	(5,909)	0	(5,909)	0	5,026,826	0	(36,211)	(36,211)	196,542	07/15/2028	2.B FE
25461L-AA-0	DIRECTV FINANCING LLC	05/27/2026	Various		876,853	901,000	820,357	869,244	0	7,491	0	7,491	0	876,735	0	119	119	64,397	08/15/2027	4.A FE
25830J-AA-9	DORNOCH DEBT MERGER SUB INC	04/09/2026	Adjustment		312,494	350,000	234,605	273,481	0	4,167	0	4,167	0	277,648	0	34,846	34,846	11,207	10/15/2029	5.B FE
26884L-AX-7	EQT CORP	06/11/2026	MILLENNIUM ADVISORS, LLC		486,257	489,000	435,784	457,526	0	4,235	0	4,235	0	461,761	0	24,496	24,496	29,040	01/15/2029	2.C FE
27034R-AA-1	PERMIAN RESOURCES OPERATING LLC	04/15/2026	Call @ 100.00		347,000	347,000	356,626	348,931	0	(1,931)	0	(1,931)	0	347,000	0	0	0	13,880	04/15/2027	2.C FE
278642-AW-3	EBAY INC	05/04/2026	BANK OF NYC/GOLDMAN		836,892	900,000	945,900	922,508	0	(1,871)	0	(1,871)	0	920,637	0	(83,745)	(83,745)	15,795	03/11/2030	2.A FE
278642-AY-9	EBAY INC	05/04/2026	BANK OF NYC/GOLDMAN		542,664	600,000	599,736	599,855	0	9	0	9	0	599,863	0	(57,199)	(57,199)	7,583	05/10/2031	2.A FE
29261A-AA-8	ENCOMPASS HEALTH CORP	05/18/2026	Call @ 100.00		884,000	884,000	859,338	872,358	974	2,207	0	3,180	0	875,539	0	8,461	8,461	27,183	02/01/2028	3.C FE
30225V-AK-3	EXTRA SPACE STORAGE LP	06/24/2026	JANE STREET		3,279,424	3,200,000	3,317,792	3,306,923	0	(10,883)	0	(10,883)	0	3,296,039	0	(16,615)	(16,615)	173,067	07/01/2030	2.B FE
31428X-DD-5	FEDEX CORP	06/03/2026	Various		4,297,434	4,367,000	4,365,583	4,376,185	0	(3,280)	0	(3,280)	0	4,372,905	0	(75,471)	(75,471)	118,782	02/15/2028	2.B FE
316773-DJ-6	FIFTH THIRD BANCORP	06/03/2026	Various		4,583,483	4,475,000	4,717,545	4,621,122	0	(32,685)	0	(32,685)	0	4,588,437	0	(4,954)	(4,954)	170,793	10/27/2028	2.A FE
33767B-AG-4	FIRSTENERGY TRANSMISSION LLC	06/25/2026	Jefferies & Co., Inc.		845,385	850,000	860,795	858,356	0	(949)	0	(949)	0	857,407	0	(12,022)	(12,022)	36,634	01/15/2030	2.A FE
345397-D2-6	FORD MOTOR CREDIT COMPANY LLC	05/10/2026	Call @ 100.00		220,000	220,000	220,000	220,000	0	0	0	0	0	220,000	0	0	0	6,371	06/10/2026	2.C FE
35671D-CF-0	FREEPORT-MCMORAN INC	06/25/2026	Jefferies & Co., Inc.		786,776	800,000	800,000	800,000	0	0	0	0	0	800,000	0	(13,224)	(13,224)	27,861	03/01/2030	2.B FE
35906A-BF-4	FRONTIER COMMUNICATIONS HOLDINGS LLC	05/01/2026	Call @ 100.00		1,329,000	1,329,000	1,201,619	1,125,360	0	8,002	0	8,002	0	1,274,562	0	54,438	54,438	33,225	05/01/2028	2.C FE
35908M-AD-2	FRONTIER COMMUNICATIONS HOLDINGS LLC	05/15/2026	Call @ 100.00		350,505	343,000	334,164	336,778	0	307	0	307	0	337,085	0	5,915	5,915	22,511	05/15/2030	2.C FE
372460-AA-3	GENUINE PARTS CO	05/26/2026	CITADEL		5,552,384	6,400,000	6,321,752	6,360,238	0	3,163	0	3,163	0	6,363,400	0	(811,016)	(811,016)	68,667	11/01/2030	2.C FE
382550-BS-9	GOODYEAR TIRE & RUBBER CO	06/04/2026	Various		86,636	89,000	89,000	89,000	0	0	0	0	0	89,000	0	(2,364)	(2,364)	5,645	07/15/2030	4.A FE
389375-AL-0	GRAY MEDIA INC	06/02/2026	Various		200,775	260,000	159,900	169,627	0	4,752	0	4,752	0	174,378	0	26,397	26,397	7,051	10/15/2030	5.B FE
40139L-BP-7	GUARDIAN LIFE GLOBAL FUNDING	06/03/2026	Various		14,180,914	14,350,000	14,350,000	14,350,000	0	0	0	0	0	14,350,000	0	(169,086)	(169,086)	301,806	12/11/2030	1.B FE
404119-BT-5	HCA INC	05/27/2026	Call @ 100.00		250,000	250,000	251,875	250,000	0	0	0	0	0	250,000	0	0	0	5,906	06/15/2026	2.C FE
404280-ED-7	HSBC HOLDINGS PLC	06/03/2026	Various		7,136,885	7,000,000	7,189,210	7,166,549	0	(20,610)	0	(20,610)	0	7,145,939	0	(9,054)	(9,054)	290,087	03/04/2030	1.G FE
436440-AM-3	HOLOGIC INC	04/07/2026	Call @ 100.00		25,000	25,000	24,438	24,589	0	50	0	50	0	24,639	0	361	361	793	02/01/2028	3.B FE
436440-AP-6	HOLOGIC INC	04/08/2026	Call @ 100.00		1,860,000	1,860,000	1,779,677	1,801,913	8,220	3,930	0	12,150	0	1,814,063	0	45,937	45,937	39,125	02/15/2029	3.B FE
48241F-AD-6	KBC GROEP NV	06/25/2026	BANK OF NYC/GOLDMAN		10,245,288	10,200,000	10,328,260	10,316,453	0	(13,746)	0	(13,746)	0	10,302,707	0	(57,419)	(57,419)	349,350	10/16/2030	1.G FE
49338L-AE-3	KEYSIGHT TECHNOLOGIES INC	06/03/2026	Various		4,006,980	4,000,000	4,093,880	4,022,374	0	(9,150)	0	(9,150)	0	4,013,224	0	(6,244)	(6,244)	121,133	04/06/2027	2.A FE
50012L-AC-8	KODIAK GAS SERVICES LLC	04/10/2026	Call @ 100.00		279,788	270,000	271,124	245,186	0	(116)	0	(116)	0	271,006	0	(1,006)	(1,006)	22,566	02/15/2029	3.C FE
50168Q-AF-2	LABL INC	05/12/2026	Various		186,481	443,000	216,194	235,929	163,555	1,344	184,634	(19,735)	0	216,194	0	(29,713)	(29,713)	0	10/01/2031	6. FE
539439-AR-0	LLOYDS BANKING GROUP PLC	06/03/2026	Various		4,294,195	4,300,000	4,284,821	4,296,249	0	681	0	681	0	4,296,930	0	(2,735)	(2,735)	131,165	03/22/2028	1.G FE
552953-CJ-8	MGM RESORTS INTERNATIONAL	06/17/2026	SMBC SECURITIES INC		61,076	61,000	61,000	61,000	0	0	0	0	0	61,000	0	76	76	2,676	04/15/2032	3.C FE
55336V-BN-9	MPLX LP	06/03/2026	Various		1,096,721	1,100,000	1,080,783	1,092,728	0	1,540	0	1,540	0	1,094,268	0	2,453	2,453	23,635	12/01/2027	2.B FE
55760L-AA-5	MADISON IAQ LLC	06/04/2026	Various		343,453	348,000	298,108	322,812	0	3,690	0	3,690	0	326,502	0	16,952	16,952	5,730	06/30/2028	3.B FE
571748-CA-8	MARSH & MCLENNAN COMPANIES INC	06/03/2026	Various		4,850,892	4,850,000	4,859,846	4,859,107	0	(834)	0	(834)	0	4,858,272	0	(7,380)	(7,380)	161,626	03/15/2030	1.G FE
58013M-FB-5	MCDONALD'S CORP	06/03/2026	Various		2,490,180	2,500,000	2,486,900	2,498,276	0	613	0	613	0	2,498,889	0	(8,709)	(8,709)	66,111	03/01/2027	2.A FE
58506D-AA-6	MEDLINE BORROWER LP	05/28/2026	Call @ 100.00		325,875	316,000	316,000	316,000	0	0	0	0	0	316,000	0	0	0	14,218	04/01/2029	2.C FE
61746B-EF-9	MORGAN STANLEY	06/03/2026	Various		2,791,550	2,800,000	2,733,842	2,790,592	0	3,730	0	3,730	0	2,794,323	0	(2,773)	(2,773)	88,249	01/20/2027	1.G FE
61761J-ZN-2	MORGAN STANLEY	06/03/2026	Various		4,989,755	5,000,000	4,963,320	4,995,022	0	1,570	0	1,570	0	4,996,591	0	(6,836)	(6,836)	120,694	04/23/2027	2.A FE
62854A-AN-4	UTAH ACQUISITION SUB INC	06/03/2026	Adjustment		999,352	1,000,000	943,160	996,216	0	3,509	0	3,509	0	999,725	0	(373)	(373)	18,433	06/15/2026	2.C FE
62915W-2B-8	NLG GLOBAL FUNDING	06/03/2026	Various		7,260,084	7,420,000	7,406,792	7,407,506	0	1,013	0	1,013	0	7,408,519	0	(148,435)	(148,435)	231,319	09/15/2030	1.E FE
62954W-AK-1	NTT FINANCE CORP	06/03/2026	Various		499,510	500,000	500,000	500,000	0	0	0	0	0	500,000	0	(491)	(491)	18,581	07/27/2027	2.A FE
62954W-AM-7	NTT FINANCE CORP	06/25/2026	MITSUBISHI UFJ SECURITIES		1,463,775	1,450,000	1,482,641	1,479,773	0	(3,957)	0	(3,957)	0	1,475,816	0	(12,041)	(12,041)	72,860	07/02/2029	2.A FE
62954W-AS-4	NTT FINANCE CORP	06/03/2026	Various		7,335,394	7,320,000	7,341,195	7,339,435	0	(1,652)	0	(1,652)	0	7,337,782	0	(2,388)	(2,388)	314,291	07/16/2030	2.A FE
63861V-AE-7	NATIONWIDE BUILDING SOCIETY	06/25/2026	Morgan Stanley		2,924,400	3,000,000	2,927,760	2,934,321	0	6,399	0	6,399	0	2,940,720	0	(16,320)	(16,320)	111,540	07/18/2030	1.G FE
65336Y-AN-3	NEXSTAR MEDIA INC	05/22/2026	BARCLAYS CAPITAL INC FIXED INC		447,749	455,000	395,395	423,616	0	3,935	0	3,935	0	427,552	0	20,197	20,197	12,097	11/01/2028	3.C FE
65343H-AA-9	NEXSTAR MEDIA INC	04/02/2026	Call @ 100.00		1,302,000	1,302,000	1,253,657	1,280,222	0	3,397	0	3,397	0	1,283,619	0	18,381	18,381	52,283	07/15/2027	4.B FE
65505P-AA-5	NOBLE FINANCE II LLC	06/04/2026	Call @ 100.00		70,720	68,000	70,040	69,629	0	(145)	0	(145)	0	69,483	0	(1,483)	(1,483)	3,497	04/15/2030	3.C FE
66775V-AB-1	NORTHWEST PIPELINE LLC	06/03/2026	Various		1,995,962	2,000,000	1,993,104	1,998,965	0	343	0	343	0	1,999,308	0	(3,346)	(3,346)	53,778	04/01/2027	2.A FE
66815L-2Z-1	NORTHWESTERN MUTUAL GLOBAL FUNDING	06/03/2026	Various		1,477,238	1,500,000	1,479,495	0	0	787	0	787	0	1,480,282	0	(3,045)	(3,045)	25,083	01/13/2031	1.B FE
67021C-AM-9	NSTAR ELECTRIC CO	06/03/2026	Various		3,470,317	3,500,000	3,345,930	3,473,088	0	8,134	0	8,134	0	3,481,223	0	(10,906)	(10,906)	61,600	05/15/2027	1.G FE
67077M-AT-5	NUTRIEN LTD	06/25/2026	JANE STREET		371,558	375,000	373,789	374,590	0	58	0	58	0	374,647	0	(3,090)	(3,090)	11,594	04/01/2029	2.B FE
68233J-CQ-5	ONCOR ELECTRIC DELIVERY COMPANY LLC	06/03/2026	Various		2,546,573	2,550,000	2,544,747	2,547,497	0	427	0	427	0	2,547,924	0	(1,351)	(1,351)	60,308	05/15/2028	1.F FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks 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
									Change In Book/Adjusted Carrying Value											
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
682680-AU-7	ONEOK INC	06/03/2026	Various		324,970	325,000	306,664	314,713	0	1,610	0	1,610	0	316,323	0	8,647	8,647	13,062	07/15/2028	2.B FE
682680-CL-5	ONEOK INC	04/15/2026	Call @ 100.00		145,000	145,000	138,292	143,910	0	580	0	580	0	144,490	0	510	510	5,274	07/15/2026	2.B FE
68288A-AA-5	1261229 BC LTD	06/01/2026	Adjustment		490	490	490	473	0	16	0	16	0	490	0	0	0	25	04/15/2032	5.A FE
690732-AF-9	ACCENDRA HEALTH INC	06/15/2026	Various		623,229	811,000	491,279	522,935	154,458	17,113	224,700	(53,129)	0	502,299	0	120,930	120,930	32,531	03/31/2029	5.C FE
690732-AG-7	ACCENDRA HEALTH INC	06/15/2026	Various		250,377	418,000	214,127	195,636	86,232	5,175	137,367	(45,961)	0	218,200	0	32,177	32,177	15,795	04/01/2030	5.C FE
69073T-AT-0	OWENS-BROCKWAY GLASS CONTAINER INC	05/20/2026	Call @ 100.00		478,000	478,000	474,409	423,357	0	423	0	423	0	476,902	0	1,098	1,098	16,274	05/13/2027	4.C FE
709599-CB-8	PENSKE TRUCK LEASING CO LP	06/25/2026	Jefferies & Co., Inc.		11,135,030	11,000,000	11,216,320	11,194,982	0	(19,192)	0	(19,192)	0	11,175,790	0	(40,760)	(40,760)	487,813	02/01/2030	2.B FE
713466-AD-2	PEPSICO SINGAPORE FINANCING I PTE LTD	06/03/2026	Various		1,991,030	2,000,000	1,996,060	1,996,781	0	138	0	138	0	1,996,920	0	(5,890)	(5,890)	74,939	02/16/2034	1.E FE
737446-AQ-7	POST HOLDINGS INC	05/08/2026	Various		72,040	74,000	73,418	71,794	1,820	28	0	1,848	0	73,642	0	(1,602)	(1,602)	1,781	04/15/2030	4.B FE
74977R-DV-3	COOPERATIEVE RABOBANK UA	06/25/2026	Morgan Stanley		6,045,540	6,000,000	6,086,100	6,078,331	0	(7,867)	0	(7,867)	0	6,070,464	0	(24,924)	(24,924)	173,818	05/27/2031	1.G FE
754730-AG-4	RAYMOND JAMES FINANCIAL INC	06/25/2026	US BANCORP		2,403,869	2,400,000	2,417,696	2,408,159	0	(857)	0	(857)	0	2,407,302	0	(3,433)	(3,433)	77,397	04/01/2030	1.G FE
76131V-AB-9	KITE REALTY GROUP LP	06/25/2026	BZW SECS		4,820,656	4,825,000	4,841,520	4,838,271	0	(1,213)	0	(1,213)	0	4,837,059	0	(16,403)	(16,403)	169,789	09/15/2030	2.B FE
78016E-ZD-2	ROYAL BANK OF CANADA	06/03/2026	Various		2,489,523	2,500,000	2,498,575	2,499,637	0	112	0	112	0	2,499,749	0	(10,227)	(10,227)	52,613	05/04/2027	1.E FE
78454L-AN-0	SM ENERGY CO	06/01/2026	Call @ 100.00		150,000	150,000	149,736	149,864	3	78	0	80	0	149,945	0	55	55	7,200	09/15/2026	3.B FE
785592-AS-5	SABINE PASS LIQUEFACTION LLC	06/24/2026	Call @ 100.00		901,202	900,000	868,842	888,251	0	4,587	0	4,587	0	892,838	0	7,162	7,162	36,202	03/15/2027	2.A FE
81725W-AK-9	SENSATA TECHNOLOGIES BV	06/02/2026	Various		781,660	836,000	734,178	771,484	0	7,426	0	7,426	0	778,911	0	2,749	2,749	48,616	04/15/2029	3.B FE
817565-CD-4	SERVICE CORPORATION INTERNATIONAL	06/10/2026	WELLS FARGO SECURITIES, LLC		115,420	116,000	113,648	114,832	171	216	0	387	0	115,218	0	202	202	2,623	12/15/2027	3.C FE
82966B-AA-3	SIRIUS XM RADIO LLC	06/01/2026	GOLDMAN SACHS AND CO. LLC		94,288	95,000	95,000	0	0	0	0	0	0	95,000	0	(713)	(713)	1,364	04/15/2032	3.C FE
830867-AB-3	SKYMILES IP LTD	04/20/2026	Paydown		20,833	20,833	20,833	20,833	0	0	0	0	0	20,833	0	0	0	495	10/20/2028	2.A FE
855244-AW-9	STARBUCKS CORP	05/26/2026	BANK OF NYC/GOLDMAN		7,838,351	8,544,000	8,299,779	8,387,502	0	13,274	0	13,274	0	8,400,776	0	(562,425)	(562,425)	136,170	03/12/2030	2.A FE
855244-AZ-2	STARBUCKS CORP	05/26/2026	BANK OF NYC/GOLDMAN		2,198,928	2,400,000	2,468,088	2,432,850	0	(2,726)	0	(2,726)	0	2,430,124	0	(231,196)	(231,196)	32,640	11/15/2030	2.A FE
87019D-AA-5	SWEDBANK AB	06/25/2026	TRADEWEB		1,800,897	1,775,000	1,811,210	1,807,925	0	(3,322)	0	(3,322)	0	1,804,603	0	(3,706)	(3,706)	53,883	05/21/2030	1.F FE
872540-AT-6	TJX COMPANIES INC	06/25/2026	JANE STREET		1,391,657	1,420,000	1,418,225	1,419,207	0	83	0	83	0	1,419,290	0	(27,633)	(27,633)	38,365	04/15/2030	1.F FE
874054-AG-4	TAKE-TWO INTERACTIVE SOFTWARE INC	06/03/2026	Various		3,981,472	4,000,000	3,941,640	3,983,598	0	5,274	0	5,274	0	3,988,872	0	(7,400)	(7,400)	94,144	04/14/2027	2.B FE
875127-BM-3	TAMPA ELECTRIC CO	06/25/2026	Jefferies & Co., Inc.		6,646,464	6,600,000	6,656,547	6,646,694	0	(6,829)	0	(6,829)	0	6,639,865	0	6,599	6,599	265,008	03/01/2029	1.G FE
87612G-AE-1	TARGA RESOURCES CORP	06/24/2026	BANK OF NYC/GOLDMAN		9,908,593	9,575,000	10,226,125	10,047,400	0	(69,221)	0	(69,221)	0	9,978,179	0	(69,586)	(69,586)	480,904	03/01/2029	2.B FE
89115A-2C-5	TORONTO-DOMINION BANK	06/03/2026	Various		4,246,048	4,250,000	4,253,220	4,250,995	0	(286)	0	(286)	0	4,250,710	0	(4,662)	(4,662)	84,870	06/08/2027	1.F FE
89236T-DR-3	TOYOTA MOTOR CREDIT CORP	06/03/2026	Various		2,985,057	3,000,000	2,864,250	2,980,722	0	7,845	0	7,845	0	2,988,567	0	(3,510)	(3,510)	85,867	01/11/2027	1.E FE
902494-BK-8	TYSON FOODS INC	06/25/2026	Deutsche Bank Wellington Direct		1,986,020	2,000,000	2,003,320	2,001,301	0	(195)	0	(195)	0	2,001,106	0	(15,086)	(15,086)	71,292	03/01/2029	2.B FE
90353T-AK-6	UBER TECHNOLOGIES INC	06/11/2026	Jane Street		317,341	320,000	280,131	295,855	0	2,659	0	2,659	0	298,514	0	18,826	18,826	11,880	08/15/2029	2.A FE
907818-FB-9	UNION PACIFIC CORP	06/24/2026	Jefferies & Co., Inc.		3,436,825	3,500,000	3,493,890	3,497,994	0	289	0	289	0	3,498,283	0	(61,458)	(61,458)	105,758	03/01/2029	1.G FE
911312-BY-1	UNITED PARCEL SERVICE INC	06/25/2026	MARKETTX		200,520	200,000	203,836	203,749	0	(415)	0	(415)	0	203,334	0	(2,814)	(2,814)	6,551	04/01/2030	1.F FE
914906-AX-0	UNIVISION COMMUNICATIONS INC	04/16/2026	Various		212,451	211,000	201,255	204,140	0	371	0	371	0	204,511	0	7,940	7,940	4,560	06/30/2030	4.B FE
914906-AY-8	UNIVISION COMMUNICATIONS INC	04/24/2026	Various		859,233	876,000	878,102	782,546	0	(441)	0	(441)	0	877,990	0	(18,757)	(18,757)	91,952	08/15/2028	4.B FE
92332Y-AA-9	VENTURE GLOBAL LNG INC	06/11/2026	Call @ 100.00		437,713	429,000	433,795	382,682	984	(989)	0	(4)	0	431,888	0	(2,888)	(2,888)	27,109	06/01/2028	4.A FE
92332Y-AC-5	VENTURE GLOBAL LNG INC	04/28/2026	WELLS FARGO SECURITIES, LLC		64,458	59,000	59,000	59,000	0	0	0	0	0	59,000	0	5,458	5,458	4,173	02/01/2029	3.B FE
92735L-AA-0	EXPAND ENERGY CORP	04/15/2026	Call @ 100.00		1,674,000	1,674,000	1,662,364	1,666,413	0	(10)	0	(10)	0	1,666,402	0	7,598	7,598	56,498	04/15/2029	2.C FE
92840V-AB-8	VISTRA OPERATIONS COMPANY LLC	04/22/2026	Call @ 100.00		1,810,000	1,810,000	1,809,080	1,639,456	0	125	0	125	0	1,809,693	0	307	307	69,855	02/15/2027	2.C FE
931142-FB-4	WALMART INC	06/03/2026	Various		2,092,971	2,100,000	2,096,766	2,098,487	0	268	0	268	0	2,098,754	0	(5,783)	(5,783)	51,870	04/15/2028	1.C FE
95081Q-AP-9	WESCO DISTRIBUTION INC	06/15/2026	Call @ 100.00		725,000	725,000	737,001	719,994	0	(3,331)	0	(3,331)	0	724,709	0	291	291	26,281	06/15/2028	3.B FE
960386-AS-9	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP	06/25/2026	Jefferies & Co., Inc.		5,040,900	5,000,000	5,066,050	5,060,130	0	(6,149)	0	(6,149)	0	5,053,981	0	(13,081)	(13,081)	140,875	05/29/2030	2.B FE
961214-FC-2	WESTPAC BANKING CORP	06/03/2026	Various		2,496,115	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	(3,885)	(3,885)	77,772	08/26/2027	1.D FE
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					296,896,405	300,523,163	298,800,731	296,990,038	517,357	(45,191)	546,701	(74,536)	0	299,317,469	0	(2,502,307)	(2,502,307)	9,829,674	XXX	XXX
08883@-AA-1	BOWLING GREEN KETUCKY CTL PASS-THROUGH T	06/15/2026	Paydown		32,251	32,251	32,251	27,357	4,894	0	0	4,894	0	32,251	0	0	0	719	06/15/2036	5.B GI
08884@-AA-0	BGS CTL PASS THROUGH TRUST SERIES 2012 (	06/15/2026	Paydown		67,265	67,265	67,265	58,392	8,873	0	0	8,873	0	67,265	0	0	0	1,417	11/15/2033	5.B GI
126650-BP-4	CVSPAS 06 CRT - CMBS	06/10/2026	Paydown		69,707	69,707	73,955	71,790	0	(2,082)	0	(2,082)	0	69,707	0	0	0	1,754	12/10/2028	2.B FE
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)					169,223	169,223	173,471	157,538	13,767	(2,082)	0	11,685	0	169,223	0	0	0	3,890	XXX	XXX
00036F-AB-0	A-AP BUYER, INC. - TERM LOAN B	06/30/2026	Redemption @ 100.00		475	475	474	474	0	0	0	0	0	474	0	1	1	10	09/09/2031	4.A FE
00076V-BL-3	ABG INTERMEDIATE HOLDINGS 2 LLC - TERM L	06/30/2026	Redemption @ 100.00		1,857	1,857	1,826	1,843	0	2	0	2	0	1,846	0	11	11	55	12/21/2028	4.A FE
00132U-AQ-7	OSMOSIS BUYER LIMITED - 2026 REFINANCING	06/30/2026	Redemption @ 100.00		543	543	527	535	0	1	0	1	0	536	0	7	7	10	07/31/2028	4.B FE
00184N-AB-3	TRICORBRAUN HOLDINGS, INC. - CLOSING DAT	06/30/2026	Redemption @ 100.00		1,504	1,504	1,489	1,453	47	1	0	48	0	1,500	0	4	4	52	03/03/2031	4.C FE
00186X-AQ-6	API GROUP DE, INC.	06/30/2026	Redemption @ 100.00		300	300	300	0	0	0	0	0	0	300	0	0	0	2	05/16/2033	3.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
00488P-AV-7	ACRISURE, LLC - B6 TL	06/30/2026	Redemption @ 100.00		888	888	881	886	0	0	0	0	0	886	0	2	2	35	11/06/2030	4.B FE
00709L-AH-0	ADMI CORP. (AKA ASPEN DENTAL) - AMENDMEN	06/30/2026	Redemption @ 100.00		853	853	814	0	0	6	0	6	0	821	0	32	32	15	12/23/2027	4.C FE
00847Y-AE-2	AGILITI HEALTH, INC. - TERM LOAN	06/30/2026	Redemption @ 100.00		1,125	1,125	1,097	1,100	12	1	0	14	0	1,114	0	11	11	40	05/01/2030	4.C FE
01957T-AX-5	ALLIED UNIVERSAL HOLDCO LLC (F/K/A USAGM	06/30/2026	Redemption @ 100.00		925	925	924	924	0	0	0	0	0	924	0	1	1	27	08/20/2032	4.C FE
02106X-AK-2	ASPIRE BAKERIES HOLDINGS LLC - THIRD AME	06/30/2026	Redemption @ 100.00		688	688	686	0	0	0	0	0	0	686	0	2	2	3	12/23/2030	4.B FE
02351X-AB-4	AMAZON HOLDCO INC. - SEVEN-YEAR TERM LOA	04/24/2026	Redemption @ 100.00		226,575	226,575	226,009	226,121	0	25	0	25	0	226,147	0	429	429	4,077	09/29/2031	3.B FE
02351X-AD-0	AMENTUM HOLDINGS, INC. - TERM LOAN B	06/30/2026	Redemption @ 100.00		23,570	23,570	23,570	0	0	0	0	0	0	23,570	0	0	0	215	09/29/2031	3.B FE
02376C-BT-1	AADVANTAGE LOYALITY IP LTD. (AMERICAN AI	05/20/2026	Redemption @ 100.00		225,000	225,000	225,000	0	0	0	0	0	0	225,000	0	0	0	1,845	05/28/2032	3.A FE
02474R-AJ-2	AMERICAN BUILDERS & CONTRACTORS SUPPLY C	06/30/2026	Redemption @ 100.00		1,500	1,500	1,498	1,499	0	0	0	0	0	1,499	0	1	1	41	01/31/2031	3.B FE
03167D-AS-3	AMNEAL PHARMACEUTICALS LLC - AMENDMENT N	06/30/2026	Redemption @ 100.00		499	499	498	498	0	0	0	0	0	498	0	1	1	9	08/01/2032	4.A FE
03852J-BC-4	ARAMARK INTERMEDIATE HOLDCO CORPORATION	04/02/2026	Redemption @ 100.00		4,713	4,713	4,619	4,682	0	2	0	2	0	4,684	0	29	29	65	06/22/2030	3.A FE
04009D-AJ-3	ARETEC GROUP, INC. (FKA RCS CAPITAL CORP	06/30/2026	Redemption @ 100.00		1,355	1,355	1,352	1,354	0	0	0	0	0	1,354	0	1	1	45	08/09/2030	4.B FE
04349H-AN-4	ASCEND LEARNING, LLC - AMENDMENT NO. 5 I	04/01/2026	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	1,642	12/11/2028	4.C FE
05988H-AQ-0	BOXER PARENT COMPANY INC. - TERM LOAN	06/30/2026	Redemption @ 100.00		1,377	1,377	1,373	1,372	2	0	0	2	0	1,374	0	2	2	46	07/30/2031	4.B FE
07014Q-AP-6	GREAT OUTDOORS GROUP, LLC - TLB	06/30/2026	Redemption @ 100.00		1,344	1,344	1,307	1,327	0	1	0	1	0	1,328	0	16	16	47	01/23/2032	4.A FE
07337F-AB-1	BEACH ACQUISITION BIDCO, LLC - (USD) TER	06/30/2026	Redemption @ 100.00		249	249	249	249	0	0	0	0	0	249	0	1	1	9	09/12/2032	3.C FE
08078U-AQ-6	BELRON FINANCE 2019 LLC - TERM LOAN	06/30/2026	Redemption @ 100.00		938	938	936	936	0	0	0	0	0	936	0	2	2	13	10/16/2031	3.C FE
08511L-BD-9	BERLIN PACKAGING L.L.C. - 2025 REPLACEME	04/01/2026	Redemption @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	17	06/07/2031	4.C FE
09238F-AN-1	BLACKHAWK NETWORK HOLDINGS, INC. - TERM	06/30/2026	Redemption @ 100.00		2,443	2,443	2,415	2,437	0	1	0	1	0	2,438	0	6	6	45	03/12/2029	4.B FE
10620U-AM-4	BRAZOS DELAWARE II, LLC - TLB	06/11/2026	Redemption @ 100.00		165,813	165,813	164,155	164,839	0	104	0	104	0	164,943	0	869	869	5,210	02/11/2030	4.A FE
10801X-AL-1	BRIGHTVIEW LANDSCAPES, LLC - TLB	06/17/2026	Redemption @ 100.00		369,000	369,000	365,310	367,257	0	242	0	242	0	367,499	0	1,501	1,501	13,462	04/20/2029	4.A FE
11565H-AB-2	BROWN GROUP HOLDINGS, LLC - INITIAL TERM	06/30/2026	Redemption @ 100.00		2,548	2,548	2,537	2,544	0	1	0	1	0	2,544	0	3	3	59	07/01/2031	4.B FE
12508K-AJ-6	CD&R HYDRA BUYER, INC. - TERM LOAN	06/30/2026	Redemption @ 100.00		350	350	348	349	0	0	0	0	0	349	0	1	1	14	03/25/2031	4.C FE
12511B-AC-6	CCC INTELLIGENT SOLUTIONS INC. - INITIAL	06/30/2026	Redemption @ 100.00		500	500	500	500	0	0	0	0	0	500	0	0	0	11	01/23/2032	4.A FE
12546F-AF-9	CHG PPC PARENT LLC - TL	06/30/2026	Redemption @ 100.00		1,507	1,507	1,499	1,504	0	1	0	1	0	1,504	0	3	3	51	12/08/2028	4.B FE
12568Y-AH-7	CHARLOTTE BUYER, INC. - SECOND REFINANCI	06/30/2026	Redemption @ 100.00		821	821	789	0	0	4	0	4	0	794	0	27	27	10	02/11/2028	4.C FE
12768E-AG-1	CAESARS ENTERTAINMENT, INC. - TERM LOAN	06/30/2026	Redemption @ 100.00		1,350	1,350	1,337	1,340	2	1	0	3	0	1,343	0	7	7	34	02/06/2030	3.C FE
15018L-AN-1	CEDAR FAIR, L.P. - TERM LOAN B	06/30/2026	Redemption @ 100.00		788	788	786	777	9	0	0	9	0	786	0	1	1	22	05/01/2031	3.C FE
15651F-AE-6	CENTURY DE BUYER LLC - 2025 TERM LOAN	06/30/2026	Redemption @ 100.00		1,881	1,881	1,876	1,877	1	0	0	1	0	1,878	0	3	3	48	10/30/2030	4.B FE
15807E-AH-5	CHAMP ACQUISITION CORPORATION - TLB	04/01/2026	Redemption @ 100.00		408	408	404	404	0	0	0	0	0	404	0	3	3	(48)	11/25/2031	4.B FE
15963C-AE-6	CHARIOT BUYER LLC - REFINANCING TERM LOA	06/30/2026	Redemption @ 100.00		1,520	1,520	1,514	1,517	0	0	0	0	0	1,517	0	3	3	37	09/08/2032	4.C FE
172442-AV-7	CINEMARK USA, INC. - TERM LOAN B	04/01/2026	Redemption @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	12	05/24/2030	3.A FE
172442-AW-5	Replacement Term Loan : Cinemark USA, In	06/30/2026	Redemption @ 100.00		1,455	1,455	1,434	1,443	0	0	0	0	0	1,443	0	12	12	8	05/24/2030	3.A FE
17737E-AC-7	CITRIN COOPERMAN ADVISORS LLC - TERM LOA	06/30/2026	Redemption @ 100.00		1,475	1,475	1,467	1,468	0	0	0	0	0	1,468	0	7	7	37	04/01/2032	4.C FE
18512E-AF-9	CLEARWATER ANALYTICS, LLC - TERM LOAN B	06/25/2026	Redemption @ 100.00		194,025	194,025	194,025	193,662	363	0	0	363	0	194,025	0	0	0	7,869	04/21/2032	4.A FE
20602R-AD-2	CONCENTRA HEALTH SERVICES, INC. - TERM L	06/30/2026	Redemption @ 100.00		748	748	747	747	0	0	0	0	0	747	0	1	1	16	07/26/2031	3.B FE
21043X-AJ-1	CONSTRUCTION PARTNERS, INC. - AMENDMENT	06/30/2026	Redemption @ 100.00		203	203	202	202	0	0	0	0	0	202	0	0	0	0	11/03/2031	3.C FE
22006V-AL-3	CORPORATION SERVICE COMPANY - TERM LOAN	06/30/2026	Redemption @ 100.00		15,444	15,444	14,882	15,145	0	25	0	25	0	15,170	0	274	274	286	11/02/2029	3.B FE
22164M-AB-3	COTIVITI HOLDINGS, INC. - FLOATING-RATE	06/30/2026	Redemption @ 100.00		1,368	1,368	1,361	1,338	25	0	0	26	0	1,363	0	5	5	34	05/01/2031	4.B FE
23326S-AB-3	DK CROWN HOLDINGS INC. - TERM LOAN B	06/30/2026	Redemption @ 100.00		500	500	498	498	0	0	0	0	0	498	0	2	2	10	03/04/2032	2.C FE
25472Y-AB-7	DISCOVERY GLOBAL HOLDINGS, INC. - TERM L	06/30/2026	Redemption @ 100.00		12,308	12,308	12,277	0	0	0	0	0	0	12,277	0	30	30	40	06/03/2033	2.C FE
26143F-AB-5	DRAGON BUYER, INC. - TLB	06/30/2026	Redemption @ 100.00		600	600	596	597	0	0	0	0	0	597	0	3	3	15	09/30/2031	4.B FE
26812C-AN-6	DYNASTY ACQUISITION CO., INC. - TERM LOA	06/30/2026	Redemption @ 100.00		380	380	378	378	0	0	0	0	0	379	0	2	2	11	10/31/2031	3.B FE
26812C-AP-1	DYNASTY ACQUISITION CO., INC. - TERM LOA	06/30/2026	Redemption @ 100.00		145	145	143	143	0	0	0	0	0	143	0	1	1	3	10/31/2031	3.B FE
26872N-AC-3	EMRLD BORROWER LP - TERM LOAN B	06/30/2026	Redemption @ 100.00		1,263	1,263	1,250	1,255	0	1	0	1	0	1,256	0	7	7	29	05/31/2030	3.C FE
26872N-AD-1	EMRLD BORROWER LP - TERM LOAN B	06/30/2026	Redemption @ 100.00		1,141	1,141	1,138	1,139	0	0	0	0	0	1,139	0	2	2	26	08/04/2031	3.C FE
26875Y-AB-8	ENDEAVOR GROUP HOLDINGS, INC.251 LITTLE	06/30/2026	Redemption @ 100.00		1,275	1,275	1,269	1,269	0	0	0	0	0	1,270	0	5	5	31	03/24/2032	4.B FE
29280U-AD-5	ENDO FINANCE HOLDINGS, INC. - TLB	06/30/2026	Various		100,688	100,563	99,557	99,683	118	75	0	193	0	99,875	0	812	812	3,762	04/23/2031	3.C FE
29426N-AZ-7	EPICOR SOFTWARE CORPORATION - TERM LOAN	06/30/2026	Redemption @ 100.00		400	400	399	399	0	0	0	0	0	399	0	1	1	12	05/30/2031	4.C FE
31732F-AX-4	FILTRATION GROUP CORPORATION - TL	06/24/2026	Redemption @ 100.00		166,048	166,048	165,607	165,867	0	24	0	24	0	165,890	0	158	158	3,660	10/21/2028	4.C FE
31773H-AF-9	GIP PILOT ACQUISITION PARTNERS, L.P. - T	06/05/2026	Redemption @ 100.00		18,815	18,815	18,721	18,756	0	0	0	0	0	18,756	0	59	59	3	05/19/2033	3.B FE
33718F-AR-1	FIRST STUDENT BIDCO INC. - TERM LOAN C	06/25/2026	Redemption @ 100.00		85,527	85,527	82,970	84,421	0	115	0	115	0	84,536	0	991	991	2,508	08/15/2030	4.A FE
34410J-AG-6	FLYNN RESTAURANT GROUP LP - INCREMENTAL	05/27/2026	Redemption @ 100.00		379,545	382,860	380,193	232,225	0	96	0	96	0	380,443	0	(898)	(898)	7,978	01/28/2032	4.B FE
34416D-BD-9	FOCUS FINANCIAL PARTNERS, LLC - TRANCHE	06/30/2026	Redemption @ 100.00		596	596	593	594	0	0	0	0	0	594	0	2	2	18	09/15/2031	4.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
34966L-AD-6	FORTRESS INTERMEDIATE 3, INC. - TERM LOA	06/30/2026	Redemption @ 100.00		1,588	1,588	1,580	1,582	0	0	0	0	0	1,582	0	6	6	41	06/27/2031	4.B FE
36257S-AB-8	GFL ENVIRONMENTAL SERVICES INC. - GFL EN	06/30/2026	Redemption @ 100.00		702	702	702	702	0	0	0	0	0	702	0	0	0	17	03/03/2032	4.B FE
37231E-AB-8	GENMAB A/S - TERM LOAN B	04/01/2026	Redemption @ 100.00		4,625	4,625	4,602	4,602	0	1	0	1	0	4,603	0	22	22	88	12/12/2032	3.A FE
37231E-AE-2	GENMAB A/S - AMENDMENT NO. 1 TERM B LOAN	06/30/2026	Redemption @ 100.00		4,625	4,625	4,602	4,604	0	0	0	0	0	4,604	0	21	21	13	12/13/2032	3.B FE
37987U-AG-7	PROTECTIVE INDUSTRIAL PRODUCTS, INC. - T	04/30/2026	Redemption @ 100.00		588	588	581	582	0	0	0	0	0	582	0	5	5	15	05/21/2032	4.C FE
38017B-AX-4	GO DADDY OPERATING COMPANY, LLC - TERM L	06/30/2026	Redemption @ 100.00		1,224	1,224	1,220	1,223	0	0	0	0	0	1,223	0	1	1	33	11/09/2029	3.B FE
38021C-AC-2	BARNES GROUP INC. - TERM LOAN	06/30/2026	Redemption @ 100.00		817	817	815	815	0	0	0	0	0	815	0	2	2	19	01/27/2032	4.B FE
38121N-AD-5	GOLDEN STATE FOODS LLC - TERM LOAN B	06/30/2026	Redemption @ 100.00		321	321	318	319	0	0	0	0	0	319	0	2	2	10	12/04/2031	4.C FE
39479U-AY-9	GENESYS CLOUD SERVICES HOLDINGS II, LLC	04/30/2026	Redemption @ 100.00		463	463	461	461	0	0	0	0	0	462	0	1	1	10	01/30/2032	4.B FE
39954E-AB-9	GROUNDWORKS, LLC - TERM LOAN	04/01/2026	Redemption @ 100.00		533	533	536	535	0	0	0	0	0	535	0	(2)	(2)	7	03/14/2031	4.B FE
39954E-AC-7	GROUNDWORKS, LLC - DELAYED DRAW TERM LOA	04/01/2026	Redemption @ 100.00		32,642	0	0	0	0	0	0	0	0	0	0	32,642	32,642	2,532	03/14/2031	4.B FE
43117L-AP-8	HIGHTOWER HOLDING, LLC - AMENDMENT NO. 1	06/30/2026	Redemption @ 100.00		726	726	720	723	0	0	0	0	0	724	0	2	2	24	02/03/2032	4.C FE
43385C-AB-4	AIR CONTROL CONCEPTS HOLDINGS, L.P. - TE	06/30/2026	Redemption @ 100.00		2,102	2,102	2,097	2,098	0	0	0	0	0	2,099	0	4	4	50	07/23/2031	4.C FE
44332E-AV-8	HUB INTERNATIONAL LIMITED - TERM LOAN B	06/01/2026	Redemption @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	(350)	11/10/2029	4.B FE
44988L-AM-9	IRB HOLDING CORP. - 2025 REPLACEMENT TER	06/29/2026	Redemption @ 100.00		69,828	69,828	69,828	69,828	0	0	0	0	0	69,828	0	0	0	1,758	12/15/2030	4.A FE
45780Y-AZ-9	INSTALLED BUILDING PRODUCTS, INC. - TRAN	06/30/2026	Redemption @ 100.00		490	490	488	489	0	0	0	0	0	489	0	1	1	13	03/28/2031	2.C FE
45784Q-AF-6	INSULET CORPORATION	06/30/2026	Redemption @ 100.00		1,237	1,237	1,234	1,235	0	0	0	0	0	1,235	0	2	2	26	08/01/2031	3.A FE
46284N-AV-1	IRON MOUNTAIN INCORPORATED - TERM LOAN B	06/30/2026	Redemption @ 100.00		1,013	1,013	1,005	1,007	0	1	0	1	0	1,008	0	5	5	29	01/31/2031	3.C FE
47077D-AM-2	JANE STREET GROUP, LLC - 1ST LIEN TERM L	06/30/2026	Redemption @ 100.00		2,268	2,268	2,257	2,258	2	0	0	3	0	2,261	0	7	7	50	12/15/2031	3.A FE
47947B-AG-7	JOHNSTONE SUPPLY, LLC - INITIAL TERM LOA	06/30/2026	Redemption @ 100.00		1,200	1,200	1,197	1,198	0	0	0	0	0	1,198	0	2	2	17	06/09/2031	4.B FE
48242Y-AW-2	KBR, INC. - TERM B FACILITY	06/30/2026	Redemption @ 100.00		283	283	282	282	0	0	0	0	0	282	0	1	1	8	01/17/2031	3.A FE
48254E-AG-6	APPLE BIDCO, LLC - AMENDMENT NO. 5 TERM	06/30/2026	Redemption @ 100.00		728	728	725	726	0	0	0	0	0	727	0	1	1	17	09/23/2031	4.B FE
48571C-AD-3	Karman Holdings Inc.	06/30/2026	Redemption @ 100.00		1,149	1,149	1,146	0	0	0	0	0	0	1,146	0	3	3	20	04/01/2032	4.A FE
48578A-AB-4	KASEYA INC. - TERM LOAN	06/30/2026	Redemption @ 100.00		1,250	1,250	1,244	1,244	0	0	0	0	0	1,245	0	5	5	25	03/22/2032	4.B FE
48853U-BQ-2	KENAN ADVANTAGE GROUP, INC., THE - U.S.	06/30/2026	Redemption @ 100.00		873	873	864	864	4	1	0	5	0	868	0	4	4	30	01/25/2029	4.C FE
49925T-AD-7	KNOWBE4, INC. - TERM LOAN	04/01/2026	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	2,101	07/23/2032	4.B FE
50011J-AF-7	KODIAK BP, LLC - TERM LOAN B	04/01/2026	Redemption @ 100.00		122,389	122,389	121,777	119,214	2,657	22	0	2,678	0	121,893	0	496	496	2,307	12/04/2031	4.C FE
50179J-AH-1	LBM ACQUISITION, LLC - INCREMENTAL TLB	06/30/2026	Redemption @ 100.00		3,168	3,168	2,655	2,941	0	3	205	(201)	0	2,740	0	429	429	92	06/06/2031	4.C FE
50220K-AD-6	LS GROUP OPCO ACQUISITION LLC (LS GROUP	06/30/2026	Redemption @ 100.00		2,188	2,188	2,171	2,180	0	1	0	1	0	2,181	0	7	7	51	04/23/2031	4.B FE
50221U-AE-1	LSF12 CROWN US COMMERCIAL BIDCO, LLC - 2	06/30/2026	Redemption @ 100.00		36,240	36,240	35,865	35,931	0	11	0	11	0	35,943	0	297	297	485	12/02/2031	4.C FE
55314N-BB-9	MKS Instruments, Inc.	06/30/2026	Redemption @ 100.00		18,458	18,458	18,458	0	0	0	0	0	0	18,458	0	0	0	235	02/04/2033	3.A FE
57906H-AF-4	MCAFEE CORP. - TERM LOAN B	06/30/2026	Redemption @ 100.00		1,936	1,936	1,926	1,780	151	1	0	152	0	1,932	0	4	4	65	03/01/2029	4.C FE
58503U-AH-6	MEDLINE BORROWER, LP - 2028 REFINANCING	05/28/2026	Redemption @ 100.00		85,336	85,336	85,336	85,336	0	0	0	0	0	85,336	0	0	0	1,904	10/23/2028	2.C FE
60315G-AH-1	MINERALS TECHNOLOGIES INC. - TERM LOAN B	06/30/2026	Redemption @ 100.00		500	500	499	499	0	0	0	0	0	500	0	0	0	14	11/26/2031	3.A FE
60662W-BB-7	MITCHELL INTERNATIONAL, INC. - AMENDMENT	04/01/2026	Redemption @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	0	06/17/2031	4.C FE
60662W-BC-5	MITCHELL INTERNATIONAL, INC. - A&R AMEND	06/30/2026	Redemption @ 100.00		704	704	700	701	0	0	0	0	0	701	0	3	3	12	06/17/2031	4.C FE
62908H-AR-6	NEP GROUP, INC. - 2025 DOLLAR TERM LOAN	06/30/2026	Redemption @ 100.00		1,330	1,330	1,316	1,214	10	9	0	19	0	1,232	0	97	97	55	10/17/2031	4.B FE
64072U-AK-8	CSC HOLDINGS, LLC (FKA CSC HOLDINGS INC.	04/15/2026	Redemption @ 100.00		765	765	637	637	0	0	0	0	0	637	0	129	129	32	04/15/2027	5.A FE
65131P-AC-3	NEWFOLD DIGITAL HOLDINGS GROUP, INC. - I	06/30/2026	Redemption @ 100.00		147	147	139	0	0	(51)	0	(51)	0	87	0	60	60	5	04/30/2029	4.C FE
65131P-AD-1	NEWFOLD DIGITAL HOLDINGS GROUP, INC. - I	06/30/2026	Redemption @ 100.00		450	450	140	0	0	16	106	(89)	0	145	0	305	305	16	04/30/2029	5.C FE
65336R-BF-4	NEXSTAR MEDIA INC. - TERM B-7 LOAN	06/30/2026	Redemption @ 100.00		45,643	45,643	45,186	0	0	14	0	14	0	45,200	0	443	443	558	03/18/2033	3.B FE
66679P-AB-1	NORTHRIVER MIDSTREAM FINANCE LP - INITIA	04/01/2026	Redemption @ 100.00		399	399	399	0	0	0	0	0	0	399	0	0	0	1	08/16/2030	3.C FE
66877A-AF-5	GEN DIGITAL INC. - ADDITIONAL TRANCHE B-	06/30/2026	Redemption @ 100.00		1,500	1,500	1,480	1,490	0	1	0	1	0	1,492	0	8	8	41	09/12/2029	3.A FE
68371Y-AP-8	OPEN TEXT CORPORATION - 2023 REPLACEMENT	06/30/2026	Redemption @ 100.00		81,295	81,295	78,622	79,774	0	151	0	151	0	79,925	0	1,369	1,369	1,754	01/31/2030	2.C FE
68764J-AJ-0	ORYX MIDSTREAM SERVICES PERMIAN BASIN LL	06/29/2026	Redemption @ 100.00		293,022	293,022	291,825	292,386	0	113	0	113	0	292,498	0	524	524	8,756	10/05/2028	3.C FE
68773J-AJ-9	OSAIC HOLDINGS, INC. - TERM B-1 LOAN	06/30/2026	Redemption @ 100.00		563	563	561	561	0	0	0	0	0	561	0	1	1	14	07/30/2032	4.B FE
69074L-AE-9	OWENS-BROCKWAY GLASS CONTAINER INC. (AKA	06/30/2026	Redemption @ 100.00		588	588	584	584	0	0	0	0	0	584	0	4	4	26	09/30/2032	3.B FE
70757D-AZ-2	PENN NATIONAL GAMING, INC. - TERM LOAN B	06/30/2026	Redemption @ 100.00		613	613	608	610	0	0	0	0	0	611	0	2	2	20	05/30/2033	3.C FE
71601H-AG-1	PETCO HEALTH AND WELLNESS CO INC. - TERM	06/30/2026	Redemption @ 100.00		838	838	829	0	0	1	0	1	0	830	0	8	8	26	02/03/2031	4.C FE
72431H-AD-2	CORNERSTONE BUILDING BRANDS, INC. - TRAN	04/01/2026	Redemption @ 100.00		1,134	1,134	893	1,021	0	6	0	6	0	1,027	0	107	107	20	04/12/2028	5.A FE
72712E-AB-3	PLANO HOLDCO, INC. - TERM LOAN B (FIRST	06/30/2026	Redemption @ 100.00		500	500	400	491	7	0	49	(42)	0	449	0	51	51	14	10/02/2031	4.B FE
72811H-AJ-9	RECESS HOLDINGS, INC. - TERM LOAN	06/30/2026	Redemption @ 100.00		248	248	244	246	0	0	0	0	0	246	0	2	2	10	02/20/2030	4.B FE
73044E-AB-0	PODS, LLC - INITIAL TERM LOAN	05/14/2026	Redemption @ 100.00		157,975	158,111	156,530	156,075	1,473	91	0	1,564	0	157,639	0	336	336	4,917	03/31/2028	4.C FE
73108R-AB-4	POLARIS NEWCO, LLC - DOLLAR TERM LOAN (F	04/01/2026	Redemption @ 100.00		526	526	525	526	0	0	0	0	0	526	0	0	0	11	06/02/2028	5.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
74345H-AJ-0	PROOFPOINT, INC. - 2025-B INCREMENTAL TE	06/30/2026	Redemption @ 100.00		759	759	758	758	0	0	0	0	0	758	0	1	1	18	08/31/2028	4.B FE
74773K-AE-5	QUARTZ ACQUIRECO, LLC - TERM LOAN B	06/30/2026	Redemption @ 100.00		1,900	1,900	1,878	1,886	0	1	0	1	0	1,888	0	12	12	42	06/28/2030	4.B FE
74839X-AM-1	QUIKRETE HOLDINGS, INC. - TRANCHE B-1 TE	06/30/2026	Redemption @ 100.00		1,275	1,275	1,264	1,271	0	0	0	0	0	1,271	0	4	4	38	04/14/2031	3.C FE
75701M-AE-5	RED SPV, LLC - TERM LOAN	06/30/2026	Redemption @ 100.00		1,625	1,625	1,617	1,618	0	0	0	0	0	1,618	0	7	7	37	03/15/2032	4.A FE
77313D-AW-1	ROCKET SOFTWARE, INC. - EXTENDED DOLLAR	06/30/2026	Redemption @ 100.00		1,012	1,012	1,002	1,006	0	1	0	1	0	1,007	0	5	5	38	11/28/2028	4.C FE
77381H-AD-1	ROCKPOINT GAS STORAGE PARTNERS LP - AMEN	05/07/2026	Redemption @ 100.00		975	975	965	967	0	0	0	0	0	967	0	8	8	15	09/18/2031	4.A FE
77381H-AE-9	ROCKPOINT GAS STORAGE PARTNERS LP - AMEN	06/30/2026	Redemption @ 100.00		975	975	965	967	0	0	0	0	0	968	0	7	7	9	09/18/2031	4.A FE
77669L-AL-7	INDICOR, LLC - TRANCHE E DOLLAR TERM LOA	06/30/2026	Redemption @ 100.00		280	280	271	275	0	1	0	1	0	275	0	5	5	7	11/22/2029	4.B FE
78249L-AD-2	RUSSELL INVESTMENTS US INSTITUTIONAL HOL	06/01/2026	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	8	05/30/2025	4.A FE
78350L-BD-6	RYAN, LLC - 2025 REFINANCING TERM LOAN	06/30/2026	Redemption @ 100.00		936	936	917	923	0	1	0	1	0	924	0	12	12	34	11/05/2032	4.B FE
78350U-AJ-4	RYAN SPECIALTY GROUP, LLC - TERM LOAN B1	06/30/2026	Redemption @ 100.00		1,492	1,492	1,492	1,492	0	0	0	0	0	1,492	0	0	0	32	09/15/2031	3.C FE
78477M-AH-4	FIRST ADVANTAGE HOLDINGS, LLC - TERM LOA	05/06/2026	Redemption @ 100.00		4,462	4,462	4,440	4,411	33	1	0	34	0	4,445	0	18	18	72	10/31/2031	4.A FE
80875A-AY-7	LIGHT AND WONDER INTERNATIONAL, INC. - T	06/30/2026	Redemption @ 100.00		873	873	867	870	0	0	0	0	0	871	0	3	3	21	04/16/2029	3.A FE
81527C-AP-2	SEDGWICK CLAIMS MANAGEMENT SERVICES, INC	06/30/2026	Redemption @ 100.00		3,647	3,647	3,554	3,620	0	5	0	5	0	3,624	0	23	23	85	02/24/2028	4.B FE
83087D-AB-9	SKYSHIELD US BIDCO LIMITED - TERM LOAN B	06/10/2026	BZW SECS		100,125	100,000	99,750	0	0	1	0	1	0	99,751	0	374	374	0	06/02/2033	4.B FE
84748E-AF-7	SPECIALTY BUILDING PRODUCTS HOLDINGS, LL	06/30/2026	Redemption @ 100.00		718	718	711	668	45	1	0	46	0	714	0	4	4	32	10/16/2028	5.A FE
86184X-AD-6	STONEPEAK NILE PARENT LLC - AMENDMENT NO	04/01/2026	Redemption @ 100.00		625	625	623	623	0	0	0	0	0	624	0	1	1	10	04/09/2032	3.A FE
86859C-AN-4	SUPPLYONE, INC. - SEVEN-YEAR TERM LOAN B	06/30/2026	Redemption @ 100.00		433	433	429	430	0	0	0	0	0	430	0	3	3	16	04/21/2031	4.B FE
87169D-AB-1	SYNEOS HEALTH, INC. (FKA INC RESEARCH HO	06/30/2026	Redemption @ 100.00		1,125	1,125	1,108	1,114	0	1	0	1	0	1,114	0	11	11	33	09/27/2030	4.A FE
87876G-AP-7	TECTA AMERICA CORP. - TLB	06/30/2026	Redemption @ 100.00		862	862	860	860	0	0	0	0	0	860	0	2	2	1	02/18/2032	4.B FE
88023H-AJ-9	TEMPO ACQUISITION, LLC - TERM LOAN B	06/30/2026	Redemption @ 100.00		1,794	1,794	1,539	1,757	36	25	253	(193)	0	1,565	0	230	230	37	08/31/2028	4.B FE
88025B-AP-6	TEMPUR SEALY INTERNATIONAL, INC. - TERM	04/01/2026	Redemption @ 100.00		865	865	861	861	0	0	0	0	0	861	0	3	3	18	10/24/2031	2.C FE
88412K-AE-2	THIRD COAST INFRASTRUCTURE, LLC - THIRD	06/30/2026	Redemption @ 100.00		1,594	1,594	1,594	0	0	0	0	0	0	1,594	0	0	0	17	09/25/2030	3.C FE
89334G-BG-8	TRANS UNION LLC - TERM LOAN B9	06/30/2026	Redemption @ 100.00		614	614	612	613	0	0	0	0	0	613	0	1	1	17	06/24/2031	3.B FE
89435T-AB-0	TRAVERSE MIDSTREAM PARTNERS LLC - ADVANC	06/30/2026	Redemption @ 100.00		619	619	616	619	0	0	0	0	0	619	0	0	0	19	02/16/2028	4.B FE
89678Q-AF-3	PRIMO BRANDS CORPORATION - TLB	06/30/2026	Redemption @ 100.00		413	413	410	0	0	0	0	0	0	411	0	2	2	6	03/31/2031	3.C FE
89841E-AB-1	UKG INC. - 2024 REFINANCING TERM LOAN (F	04/01/2026	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	640	02/10/2031	4.B FE
90266U-AM-5	TKO WORLDWIDE HOLDINGS, LLC - TERM LOAN	06/30/2026	Redemption @ 100.00		1,638	1,638	1,636	1,636	0	0	0	0	0	1,637	0	2	2	0	11/21/2031	3.B FE
90276D-AE-9	UGI ENERGY SERVICES, LLC - TERM LOAN B	06/30/2026	Redemption @ 100.00		322	322	322	322	0	0	0	0	0	322	0	0	0	10	02/22/2030	3.C FE
90347B-AP-3	AXALTA COATING SYSTEMS U.S. HOLDINGS, IN	06/30/2026	Redemption @ 100.00		16,842	16,842	16,673	16,746	0	10	0	10	0	16,756	0	86	86	250	12/20/2029	3.A FE
90351N-AQ-8	USI, INC. - 2024-C TERM LOAN	04/01/2026	Redemption @ 100.00		(717)	(717)	(715)	(716)	0	0	0	0	0	(716)	0	(1)	(1)	(11)	09/29/2030	4.B FE
90351N-AR-6	USI, INC. - (2029) TLB	04/01/2026	Redemption @ 100.00		623	623	614	620	0	0	0	0	0	620	0	3	3	9	11/21/2029	4.B FE
91809E-AG-6	UTZ QUALITY FOODS, LLC - TERM LOAN B	04/21/2026	DIRECT		241,117	240,816	230,615	236,163	0	250	0	250	0	236,412	0	4,705	4,705	4,960	01/29/2032	4.B FE
92227Q-AG-1	VARSITY BRANDS, INC. - TERM LOAN	06/30/2026	Redemption @ 100.00		898	898	893	894	0	0	0	0	0	894	0	3	3	30	08/26/2031	4.B FE
92338T-AB-2	VERDE PURCHASER, LLC - INITIAL TERM LOAN	06/30/2026	Redemption @ 100.00		501	501	497	498	0	0	0	0	0	498	0	3	3	14	11/30/2030	4.B FE
92842E-AB-4	VISTA MANAGEMENT HOLDING INC. - TLB	04/01/2026	Redemption @ 100.00		2,145	2,145	2,129	2,131	0	1	0	1	0	2,131	0	13	13	43	04/01/2031	3.C FE
93710R-AB-2	WASH MULTIFAMILY PARENT INC. - TERM LOAN	06/30/2026	Redemption @ 100.00		800	800	793	793	0	0	0	0	0	794	0	6	6	27	09/10/2032	4.A FE
94254P-AC-4	WATLOW ELECTRIC MANUFACTURING COMPANY -	06/17/2026	Redemption @ 100.00		263,349	263,349	260,926	262,515	0	176	0	176	0	262,691	0	658	658	11,280	03/02/2028	4.B FE
96208U-AW-1	WEX INC. - TERM B-2 LOAN	06/30/2026	Redemption @ 100.00		728	728	719	724	0	1	0	1	0	725	0	2	2	20	03/31/2028	3.B FE
96350T-AH-3	WHITE CAP SUPPLY HOLDINGS, LLC - TRANCHE	05/01/2026	Redemption @ 100.00		1,466	1,466	1,466	1,466	0	0	0	0	0	1,466	0	0	0	34	10/19/2029	4.C FE
97246F-AM-8	WILSONART LLC - TLB	06/30/2026	Redemption @ 100.00		1,313	1,313	1,293	1,270	27	1	0	28	0	1,298	0	14	14	52	08/05/2031	4.B FE
97360B-AH-8	WINDSOR HOLDINGS III, LLC - TERM LOAN B	06/30/2026	Redemption @ 100.00		2,296	2,296	2,250	2,266	0	2	0	2	0	2,269	0	27	27	56	08/01/2030	4.A FE
98932T-AG-8	ZELIS COST MANAGEMENT BUYER, INC. - TERM	06/30/2026	Redemption @ 100.00		1,473	1,473	1,466	1,463	6	0	0	6	0	1,469	0	4	4	36	09/28/2029	4.B FE
98975V-AM-8	FLUIDRA, S.A. - TERM LOAN B	06/30/2026	Redemption @ 100.00		425	425	424	425	0	0	0	0	0	425	0	0	0	12	01/29/2029	3.B FE
C0787F-AL-6	BAUSCH + LOMB CORPORATION - FOURTH AMEND	06/30/2026	Redemption @ 100.00		880	880	871	875	0	0	0	0	0	875	0	4	4	32	01/15/2031	4.B FE
C6901L-AM-9	1011778 B.C. UNLIMITED LIABILITY COMPANY	06/30/2026	Redemption @ 100.00		1,084	1,084	1,059	1,073	0	1	0	1	0	1,074	0	10	10	30	09/20/2030	2.C FE
C6903H-AB-0	1261229 B.C. LTD. - TERM LOAN B	06/30/2026	Redemption @ 100.00		750	750	731	731	3	2	0	5	0	735	0	15	15	37	10/08/2030	4.B FE
C6907U-AB-7	ONTARIO GAMING GTA LIMITED PARTNERSHIP -	04/01/2026	Redemption @ 100.00		750	750	743	745	0	0	0	0	0	745	0	5	5	15	08/01/2030	4.C FE
C8000C-AM-5	CLARIOS GLOBAL LP - AMENDMENT NO. 5 DOLL	04/09/2026	Redemption @ 100.00		89,091	89,091	88,645	88,815	0	17	0	17	0	88,832	0	259	259	1,403	05/06/2030	3.C FE
C9600D-AD-5	IVC ACQUISITION LTD - TERM LOAN	06/30/2026	Redemption @ 100.00		1,397	1,397	1,369	1,380	0	2	0	2	0	1,382	0	14	14	39	12/12/2028	4.C FE
D8000H-AC-5	SPEEDSTER BIDCO GMBH - FACILITY B1 (USD)	04/01/2026	Redemption @ 100.00		(313)	0	0	0	0	0	0	0	0	0	0	(313)	(313)	4,326	12/11/2031	4.B FE
G3679Y-AM-4	FRONERI INTERNATIONAL LIMITED - TERM LOA	04/01/2026	Redemption @ 100.00		563	563	561	561	0	0	0	0	0	561	0	1	1	8	09/30/2032	3.C FE
G4712J-BB-7	HYPERION REFINANCE S.A R.L. - 2025-2 DOL	06/30/2026	Redemption @ 100.00		1,481	1,481	1,474	1,476	0	0	0	0	0	1,476	0	5	5	36	02/15/2031	4.B FE
G4768P-AS-0	INEOS US FINANCE LLC - TERM LOAN B	06/30/2026	Redemption @ 100.00		1,646	1,646	1,315	1,315	0	0	0	0	0	1,315	0	331	331	41	02/07/2031	4.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	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 (10 + 11 - 12)	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
G5080A-AJ-1	JAZZ PHARMACEUTICALS, INC. - TERM LOAN B	06/30/2026	Redemption @ 100.00		854	854	854	854	0	0	0	0	0	854	0	0	0	25	05/05/2028	3.B FE
G5112T-AB-9	JETBLUE AIRWAYS CORPORATION - TLB	06/22/2026	Redemption @ 100.00		259,169	300,425	294,417	287,056	8,991	514	0	9,505	0	296,561	0	(37,392)	(37,392)	12,010	08/27/2029	4.B FE
L2210T-AM-7	CURIUM BIDCO S.A R.L. - TERM LOAN B	04/01/2026	Redemption @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	15	08/04/2031	4.C FE
L9635L-AG-9	VENGA FINANCE S.A R.L. - MARLINK/VENGA T	04/01/2026	Redemption @ 100.00		342	342	324	334	0	1	0	1	0	335	0	7	7	7	06/28/2029	4.B FE
L9901E-AG-2	ZACAPA S.A R.L. - ADD-ON TL	06/30/2026	Redemption @ 100.00		1,499	1,499	1,490	1,495	0	1	0	1	0	1,495	0	3	3	56	03/22/2029	4.B FE
N2014A-AH-5	CIMPRESS USA INCORPORATED - TLB	04/01/2026	Redemption @ 100.00		958	958	958	958	0	0	0	0	0	958	0	0	0	15	05/17/2028	3.B FE
N2014A-AJ-1	CIMPRESS PLC - TRANCHE B-1 TERM LOAN	06/30/2026	Redemption @ 100.00		943	943	943	943	0	0	0	0	0	943	0	0	0	2	06/03/2033	3.B FE
N3430B-AN-4	FUGUE FINANCE LLC - TERM LOAN B	05/29/2026	Redemption @ 100.00		921	921	902	911	0	1	0	1	0	912	0	9	9	17	01/09/2032	4.B FE
N6872P-AL-5	PEGASUS BIDCO B.V. - 2025-1 DOLLAR TERM	04/01/2026	Redemption @ 100.00		1,097	1,097	1,085	1,091	0	0	0	0	0	1,091	0	6	6	19	07/12/2029	4.A FE
N6949K-AB-7	PEARLS (NETHERLANDS) BIDCO B.V. - TERM L	04/01/2026	Redemption @ 100.00		710	710	708	709	0	0	0	0	0	709	0	1	1	13	02/26/2029	4.C FE
N8137F-AE-0	HUNTER DOUGLAS HOLDING B.V. - TERM LOAN	06/30/2026	Redemption @ 100.00		877	877	873	875	0	0	0	0	0	875	0	2	2	30	01/17/2032	4.B FE
N8232N-AL-1	NOURYON FINANCE B.V. - TERM LOAN B	06/30/2026	Redemption @ 100.00		719	719	712	715	0	1	0	1	0	716	0	3	3	26	04/03/2028	4.A FE
N8232N-AM-9	NOURYON FINANCE B.V. - INCREMENTAL TLB	06/30/2026	Redemption @ 100.00		359	359	355	357	0	0	0	0	0	358	0	1	1	13	04/03/2028	4.A FE
N8436U-AN-5	TMF SAPPHIRE BIDCO B.V. - FACILITY B4 LO	05/28/2026	Redemption @ 100.00		356,842	356,842	348,838	353,095	0	646	0	646	0	353,741	0	3,102	3,102	15,133	05/03/2028	5.B PLGI
0209999999. Subtotal - issuer credit obligations - bank loans - acquired (unaffiliated)					4,406,715	4,418,542	4,367,744	3,796,592	14,024	2,796	613	16,207	0	4,392,503	0	14,212	14,212	133,156	XXX	XXX
86208#-AC-9	STONEHENGE CAPITAL FUND CONNECTICUT VI,	06/15/2026	Paydown		90,635	90,635	90,635	90,635	0	0	0	0	0	90,635	0	0	0	3,625	12/15/2031	1.C FE
0269999999. Subtotal - issuer credit obligations - other issuer credit obligations (unaffiliated)					90,635	90,635	90,635	90,635	0	0	0	0	0	90,635	0	0	0	3,625	XXX	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					326,960,049	331,141,993	329,489,030	327,039,259	545,148	(70,458)	547,314	(72,624)	0	329,948,305	0	(3,069,500)	(3,069,500)	10,726,139	XXX	XXX
0499999999. Total - issuer credit obligations (affiliated)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
0509999997. Total - issuer credit obligations - Part 4					326,960,049	331,141,993	329,489,030	327,039,259	545,148	(70,458)	547,314	(72,624)	0	329,948,305	0	(3,069,500)	(3,069,500)	10,726,139	XXX	XXX
0509999998. Total - issuer credit obligations - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0509999999. Total - issuer credit obligations					326,960,049	331,141,993	329,489,030	327,039,259	545,148	(70,458)	547,314	(72,624)	0	329,948,305	0	(3,069,500)	(3,069,500)	10,726,139	XXX	XXX
36179V-4U-1	G2 MA7135 - RMBS	06/01/2026	Paydown		330,256	330,256	259,461	260,225	0	70,031	0	70,031	0	330,256	0	0	0	2,687	01/20/2051	1.A
36179V-7D-6	G2 MA7192 - RMBS	06/01/2026	Paydown		338,616	338,616	265,787	266,567	0	72,050	0	72,050	0	338,616	0	0	0	2,825	02/20/2051	1.A
36179V-ZQ-6	G2 MA7051 - RMBS	06/01/2026	Paydown		356,287	356,287	281,531	282,488	0	73,799	0	73,799	0	356,287	0	0	0	2,981	12/20/2050	1.A
36179W-BY-3	G2 MA7255 - RMBS	06/01/2026	Paydown		90,569	90,569	94,071	94,449	0	(3,880)	0	(3,880)	0	90,569	0	0	0	943	03/20/2051	1.A
36179W-JR-0	G2 MA7472 - RMBS	06/01/2026	Paydown		668,658	668,658	582,203	0	0	86,455	0	86,455	0	668,658	0	0	0	2,791	07/20/2051	1.A
36179W-LQ-9	G2 MA7535 - RMBS	06/01/2026	Paydown		547,024	547,024	494,715	0	0	52,309	0	52,309	0	547,024	0	0	0	2,744	08/20/2051	1.A
36179W-NE-4	G2 MA7589 - RMBS	06/01/2026	Paydown		159,371	159,371	164,542	164,383	0	(5,012)	0	(5,012)	0	159,371	0	0	0	1,675	09/20/2051	1.A
36179W-R3-4	G2 MA7706 - RMBS	06/01/2026	Paydown		414,150	414,150	370,017	0	0	44,133	0	44,133	0	414,150	0	0	0	2,029	11/20/2051	1.A
36179Y-2L-7	G2 MA9779 - RMBS	06/01/2026	Paydown		3,006,246	3,006,247	2,985,025	2,985,128	0	21,119	0	21,119	0	3,006,247	0	0	0	65,865	07/20/2054	1.A
36179Y-U6-9	G2 MA9605 - RMBS	06/01/2026	Paydown		994,855	994,855	987,238	987,370	0	7,485	0	7,485	0	994,855	0	0	0	21,978	04/20/2054	1.A
36180A-AE-3	G2 MA9905 - RMBS	06/01/2026	Paydown		731,821	731,821	709,523	710,535	0	21,286	0	21,286	0	731,821	0	0	0	14,413	09/20/2054	1.A
36180A-B9-3	G2 MA9964 - RMBS	06/01/2026	Paydown		1,868,323	1,868,323	1,813,233	1,816,129	0	52,194	0	52,194	0	1,868,323	0	0	0	37,652	10/20/2054	1.A
38382A-NY-7	GNR 2019-125 EA - CMO/RMBS	06/01/2026	Paydown		39,919	39,919	39,751	39,629	0	290	0	290	0	39,919	0	0	0	472	10/20/2049	1.A
38382W-DR-5	GNR 2021-117 PC - CMO/RMBS	06/01/2026	Paydown		138,610	138,610	141,122	140,429	0	(1,819)	0	(1,819)	0	138,610	0	0	0	1,084	07/20/2051	1.A
38384C-LT-4	GNR 2023-128 AL - CMO/RMBS	06/01/2026	Paydown		453,378	453,378	448,307	449,795	0	3,582	0	3,582	0	453,378	0	0	0	9,834	05/20/2053	1.A
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					10,138,083	10,138,084	9,636,526	8,197,127	0	494,022	0	494,022	0	10,138,084	0	(1)	(1)	169,972	XXX	XXX
3128LX-QN-3	FH G02261 - RMBS	06/01/2026	Paydown		8,066	8,066	8,456	8,463	0	(397)	0	(397)	0	8,066	0	0	0	181	12/01/2035	1.A
3128M8-G9-9	FH G06224 - RMBS	06/01/2026	Paydown		9,453	9,453	9,028	8,997	0	456	0	456	0	9,453	0	0	0	141	01/01/2041	1.A
3128MJ-ZB-9	FH G08737 - RMBS	06/01/2026	Paydown		106,332	106,332	107,794	108,194	0	(1,862)	0	(1,862)	0	106,332	0	0	0	1,343	12/01/2046	1.A
3128MJ-ZF-0	FH G08741 - RMBS	06/01/2026	Paydown		14,614	14,614	14,597	14,597	0	16	0	16	0	14,614	0	0	0	183	01/01/2047	1.A
3128P8-E8-0	FH C91959 - RMBS	06/01/2026	Paydown		35,315	35,315	34,093	33,703	0	1,612	0	1,612	0	35,315	0	0	0	443	11/01/2037	1.A
31292L-AD-7	FH C03604 - RMBS	06/01/2026	Paydown		1,408	1,408	1,345	1,320	0	88	0	88	0	1,408	0	0	0	21	12/01/2040	1.A
31323A-BM-3	FH T65444 - RMBS	06/01/2026	Paydown		34,303	34,303	34,009	33,812	0	491	0	491	0	34,303	0	0	0	429	11/01/2047	1.A
3132AE-J7-2	FH ZT2086 - RMBS	06/01/2026	Paydown		42,050	42,050	43,052	45,328	0	(3,278)	0	(3,278)	0	42,050	0	0	0	616	06/01/2049	1.A
3132AE-KL-9	FH ZT2099 - RMBS	06/01/2026	Paydown		8,359	8,359	8,632	8,767	0	(408)	0	(408)	0	8,359	0	0	0	106	11/01/2046	1.A
3132D6-DJ-6	FH SB8205 - RMBS	06/01/2026	Paydown		63,797	63,797	63,792	63,778	0	19	0	19	0	63,797	0	0	0	1,208	01/01/2038	1.A
3132D6-EF-3	FH SB8234 - CMO/RMBS	06/01/2026	Paydown		40,579	40,579	40,545	40,542	0	37	0	37	0	40,579	0	0	0	823	06/01/2038	1.A
3132D6-JF-8	FH SB8362 - RMBS	06/01/2026	Paydown		1,049,794	1,049,794	1,042,577	1,042,436	0	7,358	0	7,358	0	1,049,794	0	0	0	18,881	02/01/2040	1.A
3132D9-M6-8	FH SC0381 - RMBS	06/01/2026	Paydown		57,935	57,935	58,496	58,476	0	(541)	0	(541)	0	57,935	0	0	0	1,372	05/01/2043	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
3132DM-SK-2	FH SD0522 - RMBS	06/01/2026	Paydown		3,261	3,261	3,469	3,518	0	(257)	0	(257)	0	3,261	0	0	0	41	12/01/2050	1.A
3132DM-WT-8	FH SD0658 - RMBS	06/01/2026	Paydown		212,759	212,759	224,252	223,531	0	(10,772)	0	(10,772)	0	212,759	0	0	0	2,882	06/01/2051	1.A
3132DN-7K-3	FH SD1798 - RMBS	06/01/2026	Paydown		19,068	19,068	18,826	18,833	0	234	0	234	0	19,068	0	0	0	434	11/01/2052	1.A
3132DN-AY-9	FH SD0923 - RMBS	06/01/2026	Paydown		213,787	213,787	180,650	180,726	0	33,061	0	33,061	0	213,787	0	0	0	2,250	01/01/2052	1.A
3132DN-EZ-2	FH SD1052 - RMBS	06/01/2026	Paydown		451,296	451,296	418,612	418,917	0	32,379	0	32,379	0	451,296	0	0	0	7,317	06/01/2052	1.A
3132DN-T8-6	FH SD1475 - RMBS	06/01/2026	Paydown		109,213	109,213	109,162	109,135	0	79	0	79	0	109,213	0	0	0	2,181	08/01/2052	1.A
3132DP-GG-7	FH SD1999 - RMBS	06/01/2026	Paydown		124,225	124,225	124,982	124,871	0	(646)	0	(646)	0	124,225	0	0	0	2,544	12/01/2052	1.A
3132DP-NX-2	FH SD2206 - RMBS	06/01/2026	Paydown		145,960	145,960	145,926	145,843	0	117	0	117	0	145,960	0	0	0	3,347	02/01/2053	1.A
3132DP-VL-9	FH SD2419 - RMBS	06/01/2026	Paydown		352,770	352,770	353,704	353,412	0	(642)	0	(642)	0	352,770	0	0	0	6,646	02/01/2053	1.A
3132DQ-6E-1	FH SD3569 - RMBS	06/01/2026	Paydown		189,267	189,267	189,164	189,045	0	222	0	222	0	189,267	0	0	0	4,503	08/01/2053	1.A
3132DQ-F7-6	FH SD2890 - RMBS	06/01/2026	Paydown		176,571	176,571	177,730	177,474	0	(903)	0	(903)	0	176,571	0	0	0	4,130	05/01/2053	1.A
3132DQ-XB-7	FH SD3374 - RMBS	06/01/2026	Paydown		101,357	101,357	101,769	101,678	0	(321)	0	(321)	0	101,357	0	0	0	2,358	06/01/2053	1.A
3132DQ-YW-0	FH SD3425 - RMBS	06/01/2026	Paydown		171,365	171,365	170,441	170,476	0	888	0	888	0	171,365	0	0	0	3,998	07/01/2053	1.A
3132DS-Q6-2	FH SD4977 - RMBS	06/01/2026	Paydown		488,827	488,827	477,810	478,021	0	10,806	0	10,806	0	488,827	0	0	0	10,058	11/01/2053	1.A
3132DS-VM-1	FH SD5120 - RMBS	06/01/2026	Paydown		589,436	589,436	586,088	586,181	0	3,255	0	3,255	0	589,436	0	0	0	11,953	03/01/2054	1.A
3132DT-PG-9	FH SD5823 - RMBS	06/01/2026	Paydown		473,317	473,317	469,138	469,190	0	4,127	0	4,127	0	473,317	0	0	0	10,563	09/01/2053	1.A
3132DU-LM-7	FH SD6632 - RMBS	06/01/2026	Paydown		111,309	111,309	104,634	104,654	0	6,655	0	6,655	0	111,309	0	0	0	1,852	12/01/2052	1.A
3132DV-3N-3	FH SD8005 - RMBS	06/01/2026	Paydown		50,269	50,269	51,549	54,376	0	(4,106)	0	(4,106)	0	50,269	0	0	0	732	08/01/2049	1.A
3132DV-4V-4	FH SD8036 - RMBS	06/01/2026	Paydown		33,986	33,986	34,501	35,184	0	(1,199)	0	(1,199)	0	33,986	0	0	0	428	01/01/2050	1.A
3132DV-LC-7	FH SD7523 - RMBS	06/01/2026	Paydown		52,211	52,211	54,181	54,201	0	(1,990)	0	(1,990)	0	52,211	0	0	0	552	08/01/2050	1.A
3132DW-FJ-7	FEDERAL HOME LOAN MORTGAGE CORPORATION -	06/01/2026	Paydown		135,187	135,187	135,694	135,543	0	(356)	0	(356)	0	135,187	0	0	0	3,427	10/01/2052	1.A
3132DW-G8-0	FH SD8323 - RMBS	06/01/2026	Paydown		596,554	596,554	583,365	583,576	0	12,978	0	12,978	0	596,554	0	0	0	12,152	05/01/2053	1.A
3132E0-6F-4	FH SD4470 - RMBS	06/01/2026	Paydown		63,958	63,958	58,431	58,536	0	5,422	0	5,422	0	63,958	0	0	0	948	04/01/2048	1.A
3132E0-F8-0	FH SD3791 - RMBS	06/01/2026	Paydown		413,907	413,907	398,193	398,893	0	15,014	0	15,014	0	413,907	0	0	0	10,069	09/01/2053	1.A
3132E0-G7-1	FH SD3822 - RMBS	06/01/2026	Paydown		119,369	119,369	119,350	119,309	0	60	0	60	0	119,369	0	0	0	2,426	09/01/2053	1.A
3132E0-MB-5	FH SD3954 - RMBS	06/01/2026	Paydown		423,613	423,613	400,248	401,821	0	21,792	0	21,792	0	423,613	0	0	0	6,593	11/01/2052	1.A
3133A2-D6-4	FH QA7325 - RMBS	06/01/2026	Paydown		4,454	4,454	4,566	4,648	0	(194)	0	(194)	0	4,454	0	0	0	56	02/01/2050	1.A
3133AR-UQ-6	FH QC6891 - RMBS	06/01/2026	Paydown		236,392	236,392	243,392	243,030	0	(6,638)	0	(6,638)	0	236,392	0	0	0	2,385	09/01/2051	1.A
3133BD-NG-6	FH QE3991 - RMBS	06/01/2026	Paydown		180,819	180,819	180,339	180,339	0	480	0	480	0	180,819	0	0	0	2,523	05/01/2052	1.A
3133BH-2A-3	FH QE7969 - RMBS	06/01/2026	Paydown		57,622	57,622	56,884	0	0	738	0	738	0	57,622	0	0	0	383	08/01/2052	1.A
3133BJ-GC-0	FH QE8295 - RMBS	06/01/2026	Paydown		25,115	25,115	23,545	23,591	0	1,524	0	1,524	0	25,115	0	0	0	424	08/01/2052	1.A
3133KJ-XK-3	FH RA3382 - RMBS	06/01/2026	Paydown		75,600	75,600	65,294	65,472	0	10,128	0	10,128	0	75,600	0	0	0	998	08/01/2050	1.A
3133KL-A9-8	FH RA4532 - RMBS	06/01/2026	Paydown		127,460	127,460	132,422	132,504	0	(5,045)	0	(5,045)	0	127,460	0	0	0	1,423	02/01/2051	1.A
3133KL-H2-6	FH RA4749 - RMBS	06/01/2026	Paydown		169,320	169,320	174,796	175,311	0	(5,991)	0	(5,991)	0	169,320	0	0	0	1,794	03/01/2051	1.A
3133KL-S6-5	FH RA5041 - RMBS	06/01/2026	Paydown		78,545	78,545	78,398	78,401	0	145	0	145	0	78,545	0	0	0	650	04/01/2051	1.A
3133KN-BN-2	FH RA6345 - RMBS	06/01/2026	Paydown		40,965	40,965	43,262	43,220	0	(2,255)	0	(2,255)	0	40,965	0	0	0	585	11/01/2051	1.A
3133KP-LW-6	FH RA7541 - RMBS	06/01/2026	Paydown		47,894	47,894	46,913	46,958	0	935	0	935	0	47,894	0	0	0	901	06/01/2052	1.A
3133KP-MD-7	FH RA7556 - RMBS	06/01/2026	Paydown		531,584	531,584	538,603	537,430	0	(5,845)	0	(5,845)	0	531,584	0	0	0	10,067	06/01/2052	1.A
3133KQ-GM-2	FH RA8304 - RMBS	06/01/2026	Paydown		583,507	583,507	589,706	588,224	0	(4,718)	0	(4,718)	0	583,507	0	0	0	13,118	12/01/2052	1.A
3133KS-CZ-3	FH RA9988 - RMBS	06/01/2026	Paydown		78,721	78,721	75,425	75,777	0	2,944	0	2,944	0	78,721	0	0	0	1,810	10/01/2053	1.A
31346Y-VM-2	FH QA5120 - RMBS	06/01/2026	Paydown		73,038	73,038	75,566	78,603	0	(5,565)	0	(5,565)	0	73,038	0	0	0	1,065	11/01/2049	1.A
3136A0-3K-1	FNR 2011-87 LB - CMO/RMBS	06/01/2026	Paydown		24,739	24,739	25,976	24,730	0	8	0	8	0	24,739	0	0	0	360	09/25/2026	1.A
3136B5-QE-8	FNR 2019-45 CL - CMO/RMBS	06/01/2026	Paydown		6,050	6,050	6,049	6,068	0	(18)	0	(18)	0	6,050	0	0	0	70	08/25/2049	1.A
3136B6-YL-1	FNR 2019-66 LA - CMO/RMBS	06/01/2026	Paydown		48,289	48,289	47,822	47,685	0	605	0	605	0	48,289	0	0	0	590	11/25/2049	1.A
3136BA-P3-2	FNR 2020-43 BY - CMO/RMBS	06/01/2026	Paydown		114,062	114,062	116,807	116,693	0	(2,631)	0	(2,631)	0	114,062	0	0	0	876	10/25/2048	1.A
3136BB-PP-1	FNR 2020-056 LG - CMO/RMBS	06/01/2026	Paydown		263,994	263,994	210,659	0	0	53,335	0	53,335	0	263,994	0	0	0	562	08/25/2050	1.A
3136BG-UX-7	FNR 2021-61 LA - CMO/RMBS	06/01/2026	Paydown		237,720	237,720	247,898	245,379	0	(7,658)	0	(7,658)	0	237,720	0	0	0	2,479	09/25/2051	1.A
3136BP-LQ-2	FNR 2022-85 BA - CMO/RMBS	06/01/2026	Paydown		980,961	980,961	980,026	978,875	0	2,086	0	2,086	0	980,961	0	0	0	22,324	08/25/2047	1.A
3136BP-M3-2	FNR 2023-12 GH - CMO/RMBS	06/01/2026	Paydown		668,940	668,940	672,337	671,409	0	(2,469)	0	(2,469)	0	668,940	0	0	0	14,794	06/25/2047	1.A
3136BP-RJ-2	FNR 2022-84 A - CMO/RMBS	06/01/2026	Paydown		531,011	531,011	536,653	534,075	0	(3,064)	0	(3,064)	0	531,011	0	0	0	11,856	02/25/2045	1.A
3136BS-V9-3	FNR 2024-61 BV - CMO/RMBS	06/01/2026	Paydown		150,669	150,669	152,459	152,106	0	(1,436)	0	(1,436)	0	150,669	0	0	0	3,455	08/25/2035	1.A
3137AH-2W-7	FHR 3936 AB - CMO/RMBS	06/01/2026	Paydown		26,024	26,024	26,440	26,011	0	13	0	13	0	26,024	0	0	0	323	10/15/2026	1.A
3137AM-UP-0	FHR 4010 QA - CMO/RMBS	06/01/2026	Paydown		5,279	5,279	4,870	4,925	0	354	0	354	0	5,279	0	0	0	43	01/15/2042	1.A
3137FY-TN-6	FHR 5096 C - CMO/RMBS	06/01/2026	Paydown		44,365	44,365	43,715	43,677	0	688	0	688	0	44,365	0	0	0	278	04/25/2051	1.A

STATEMENT AS OF JUNE 30, 2026 OF THE HANOVER INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
3137H8-HX-2	FHR 5248 HB - CMO/RMBS	06/25/2026	Various		5,204,047	5,224,274	5,301,618	5,261,413	0	(3,457)	0	(3,457)	0	5,257,957	0	(53,910)	(53,910)	132,061	08/25/2052	1.A
3137H8-K8-3	FHR 5249 AB - CMO/RMBS	06/01/2026	Paydown		189,174	189,174	188,975	188,868	0	306	0	306	0	189,174	0	0	0	3,385	11/25/2051	1.A
3137H9-DC-0	FHR 5270 AB - CMO/RMBS	06/01/2026	Paydown		464,451	464,451	463,435	463,194	0	1,257	0	1,257	0	464,451	0	0	0	10,575	01/25/2049	1.A
3137HC-ST-0	FHR 5409 DV - CMO/RMBS	06/01/2026	Paydown		169,075	169,075	172,246	171,213	0	(2,138)	0	(2,138)	0	169,075	0	0	0	4,230	02/25/2035	1.A
3137HF-A8-8	FHR 5446 AV - CMO/RMBS	06/01/2026	Paydown		98,882	98,882	100,860	100,214	0	(1,332)	0	(1,332)	0	98,882	0	0	0	2,474	05/25/2035	1.A
31396U-T4-2	FHR 3187 JZ - CMO/RMBS	06/02/2026	Paydown		36,363	36,363	38,267	38,038	0	(1,675)	0	(1,675)	0	36,363	0	0	0	741	07/15/2036	1.A
31397S-C5-1	FNR 2011-36 DB - CMO/RMBS	04/27/2026	Paydown		81	81	81	81	0	0	0	0	0	81	0	0	0	1	05/25/2026	1.A
31397U-ZB-8	FNR 2011-58 AL - CMO/RMBS	04/27/2026	Paydown		136	136	139	136	0	0	0	0	0	136	0	0	0	2	07/25/2026	1.A
3140EV-VF-1	FN BC1513 - RMBS	06/01/2026	Paydown		137,058	137,058	137,979	137,937	0	(879)	0	(879)	0	137,058	0	0	0	1,911	08/01/2046	1.A
3140FX-C7-5	FN BF0093 - RMBS	06/01/2026	Paydown		45,418	45,418	46,794	49,048	0	(3,631)	0	(3,631)	0	45,418	0	0	0	663	05/01/2056	1.A
3140HA-XB-1	FN BJ8773 - RMBS	06/01/2026	Paydown		56,164	56,164	56,460	57,058	0	(894)	0	(894)	0	56,164	0	0	0	709	09/01/2049	1.A
3140JP-M9-3	FN BN6683 - RMBS	06/01/2026	Paydown		35,428	35,428	36,344	37,865	0	(2,438)	0	(2,438)	0	35,428	0	0	0	504	06/01/2049	1.A
3140JV-TA-0	FN BO1444 - RMBS	06/01/2026	Paydown		16,574	16,574	16,963	17,173	0	(598)	0	(598)	0	16,574	0	0	0	218	10/01/2049	1.A
3140KL-GA-4	FN BQ1092 - RMBS	06/01/2026	Paydown		9,297	9,297	9,884	10,004	0	(707)	0	(707)	0	9,297	0	0	0	116	08/01/2050	1.A
3140L0-D8-7	FN BR1926 - RMBS	06/01/2026	Paydown		62,627	62,627	64,761	64,565	0	(1,938)	0	(1,938)	0	62,627	0	0	0	521	01/01/2051	1.A
3140M2-SK-9	FN BU1421 - RMBS	06/01/2026	Paydown		241,739	241,739	215,563	215,563	0	26,176	0	26,176	0	241,739	0	0	0	3,019	01/01/2052	1.A
3140MA-T7-9	FN BU8673 - RMBS	06/01/2026	Paydown		133,486	133,486	132,548	132,573	0	913	0	913	0	133,486	0	0	0	2,540	05/01/2052	1.A
3140MR-ZP-5	FN BW0749 - RMBS	06/01/2026	Paydown		101,450	101,450	100,735	100,730	0	720	0	720	0	101,450	0	0	0	1,698	06/01/2052	1.A
3140N9-UX-2	FN BX5097 - RMBS	06/01/2026	Paydown		95,830	95,830	95,830	95,762	0	69	0	69	0	95,830	0	0	0	1,920	02/01/2053	1.A
3140Q7-SL-2	FN CA0522 - RMBS	06/01/2026	Paydown		41,986	41,986	41,224	40,816	0	1,170	0	1,170	0	41,986	0	0	0	525	10/01/2047	1.A
3140QG-5K-9	FN CA8949 - RMBS	06/01/2026	Paydown		156,562	156,562	161,601	161,574	0	(5,012)	0	(5,012)	0	156,562	0	0	0	1,604	02/01/2051	1.A
3140QG-NQ-6	FN CA8498 - RMBS	06/01/2026	Paydown		94,381	94,381	97,979	98,123	0	(3,743)	0	(3,743)	0	94,381	0	0	0	985	01/01/2051	1.A
3140QG-RN-9	FN CA8592 - RMBS	06/01/2026	Paydown		148,383	148,383	154,319	154,037	0	(5,654)	0	(5,654)	0	148,383	0	0	0	1,550	01/01/2051	1.A
3140QG-UM-7	FN CA8687 - RMBS	06/01/2026	Paydown		56,231	56,231	56,512	56,489	0	(258)	0	(258)	0	56,231	0	0	0	494	01/01/2051	1.A
3140QK-6D-5	FN CB0867 - RMBS	06/01/2026	Paydown		30,285	30,285	32,390	33,112	0	(2,827)	0	(2,827)	0	30,285	0	0	0	397	06/01/2051	1.A
3140QK-7M-4	FN CB0899 - RMBS	06/01/2026	Paydown		39,803	39,803	40,823	42,084	0	(2,281)	0	(2,281)	0	39,803	0	0	0	280	06/01/2051	1.A
3140QL-DB-9	FN CB0997 - RMBS	06/01/2026	Paydown		417,982	417,982	348,868	348,787	0	69,195	0	69,195	0	417,982	0	0	0	4,243	07/01/2051	1.A
3140QM-HT-4	FEDERAL NATIONAL MORTGAGE ASSOCIATION -	06/01/2026	Paydown		126,501	126,501	129,278	129,040	0	(2,539)	0	(2,539)	0	126,501	0	0	0	1,311	11/01/2051	1.A
3140QM-KF-0	FN CB2093 - RMBS	06/01/2026	Paydown		422,458	422,458	440,703	439,521	0	(17,064)	0	(17,064)	0	422,458	0	0	0	5,373	11/01/2051	1.A
3140QM-MQ-4	FN CB2166 - RMBS	06/01/2026	Paydown		433,605	433,605	455,624	454,395	0	(20,790)	0	(20,790)	0	433,605	0	0	0	5,283	11/01/2051	1.A
3140QN-QL-9	FN CB3158 - RMBS	06/01/2026	Paydown		15,976	15,976	13,345	13,343	0	2,633	0	2,633	0	15,976	0	0	0	165	03/01/2052	1.A
3140QN-QU-9	FN CB3166 - RMBS	06/01/2026	Paydown		545,075	545,075	473,321	472,712	0	72,363	0	72,363	0	545,075	0	0	0	6,609	03/01/2052	1.A
3140QP-CL-9	FN CB3674 - RMBS	06/01/2026	Paydown		482,046	482,046	465,870	467,554	0	14,492	0	14,492	0	482,046	0	0	0	7,016	05/01/2052	1.A
3140QP-EY-9	FN CB3750 - RMBS	06/01/2026	Paydown		412,086	412,086	420,360	419,256	0	(7,169)	0	(7,169)	0	412,086	0	0	0	7,808	06/01/2052	1.A
3140QP-H2-6	FN CB3848 - RMBS	06/01/2026	Paydown		317,317	317,317	310,326	310,765	0	6,553	0	6,553	0	317,317	0	0	0	4,793	06/01/2052	1.A
3140QP-RK-5	FN CB4089 - RMBS	06/01/2026	Paydown		166,973	166,973	165,264	165,398	0	1,575	0	1,575	0	166,973	0	0	0	2,731	07/01/2052	1.A
3140QP-RV-1	FN CB4099 - RMBS	06/01/2026	Paydown		319,385	319,385	307,723	308,416	0	10,969	0	10,969	0	319,385	0	0	0	6,284	07/01/2052	1.A
3140QQ-BT-1	FN CB4549 - RMBS	06/01/2026	Paydown		67,546	67,546	65,393	65,538	0	2,009	0	2,009	0	67,546	0	0	0	1,271	09/01/2052	1.A
3140QR-HX-4	FN CB5645 - RMBS	06/01/2026	Paydown		248,001	248,001	248,040	247,879	0	122	0	122	0	248,001	0	0	0	5,329	02/01/2053	1.A
3140QR-R2-1	FN CB5904 - RMBS	06/01/2026	Paydown		178,292	178,291	180,520	180,255	0	(1,963)	0	(1,963)	0	178,291	0	0	0	3,915	03/01/2053	1.A
3140QS-A6-8	FN CB6328 - RMBS	06/01/2026	Paydown		266,004	266,004	267,207	266,780	0	(776)	0	(776)	0	266,004	0	0	0	6,546	05/01/2053	1.A
3140QT-QZ-5	FN CB7671 - RMBS	06/01/2026	Paydown		126,512	126,512	125,652	125,698	0	814	0	814	0	126,512	0	0	0	2,848	12/01/2053	1.A
3140W0-AZ-8	FN FA0023 - RMBS	06/01/2026	Paydown		263,539	263,539	229,361	229,468	0	34,071	0	34,071	0	263,539	0	0	0	3,221	04/01/2052	1.A
3140W0-FJ-9	FN FA0168 - RMBS	06/01/2026	Paydown		355,777	355,777	351,553	351,612	0	4,165	0	4,165	0	355,777	0	0	0	7,046	12/01/2039	1.A
3140W0-QP-3	FN FA0461 - RMBS	06/01/2026	Paydown		1,774,738	1,774,738	1,764,560	1,764,654	0	10,084	0	10,084	0	1,774,738	0	0	0	32,382	01/01/2040	1.A
3140XA-2W-1	FN FM7088 - RMBS	06/01/2026	Paydown		251,579	251,579	261,171	260,814	0	(9,235)	0	(9,235)	0	251,579	0	0	0	2,620	05/01/2051	1.A
3140XA-GK-2	FN FM6501 - RMBS	06/01/2026	Paydown		67,475	67,475	69,436	70,115	0	(2,640)	0	(2,640)	0	67,475	0	0	0	786	03/01/2051	1.A
3140XB-2Z-2	FN FM7991 - RMBS	06/01/2026	Paydown		193,606	193,606	202,092	201,182	0	(7,576)	0	(7,576)	0	193,606	0	0	0	2,133	07/01/2051	1.A
3140XB-X7-0	FN FM7901 - RMBS	06/01/2026	Paydown		79,151	79,151	82,651	82,294	0	(3,143)	0	(3,143)	0	79,151	0	0	0	822	07/01/2051	1.A
3140XB-XU-9	FN FM7890 - RMBS	06/01/2026	Paydown		466,825	466,825	486,155	485,164	0	(18,338)	0	(18,338)	0	466,825	0	0	0	4,865	06/01/2051	1.A
3140XC-B8-0	FN FM8162 - RMBS	06/01/2026	Paydown		129,331	129,331	135,555	135,198	0	(5,867)	0	(5,867)	0	129,331	0	0	0	1,154	07/01/2051	1.A
3140XC-JP-4	FN FM8369 - RMBS	06/01/2026	Paydown		230,216	230,216	240,144	239,497	0	(9,281)	0	(9,281)	0	230,216	0	0	0	2,590	08/01/2051	1.A
3140XC-MZ-8	FN FM8475 - RMBS	06/01/2026	Paydown		29,544	29,544	31,312	31,229	0	(1,685)	0	(1,685)	0	29,544	0	0	0	370	08/01/2051	1.A
3140XD-6E-1	FN FM9868 - RMBS	06/01/2026	Paydown		14,005	14,005	14,441	14,414	0	(409)	0	(409)	0	14,005	0	0	0	143	12/01/2051	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
3140XD-6H-4	FN FM9871 - RMBS	06/01/2026	Paydown		113,439	113,439	115,468	115,285	0	(1,846)	0	(1,846)	0	113,439	0	0	0	1,277	12/01/2051	1.A
3140XD-SE-7	FN FM9516 - RMBS	06/01/2026	Paydown		248,410	248,410	255,416	255,042	0	(6,632)	0	(6,632)	0	248,410	0	0	0	2,747	11/01/2051	1.A
3140XH-4D-6	FN FS2619 - RMBS	06/01/2026	Paydown		225,273	225,273	226,680	226,376	0	(1,103)	0	(1,103)	0	225,273	0	0	0	4,936	08/01/2052	1.A
3140XH-BG-1	FN FS1838 - RMBS	06/01/2026	Paydown		153,833	153,833	136,977	136,980	0	16,852	0	16,852	0	153,833	0	0	0	1,946	12/01/2051	1.A
3140XH-LX-3	FN FS2141 - RMBS	06/01/2026	Paydown		26,025	26,025	23,638	23,666	0	2,360	0	2,360	0	26,025	0	0	0	376	06/01/2052	1.A
3140XH-WC-7	FN FS2442 - RMBS	06/01/2026	Paydown		172,551	172,551	173,467	173,334	0	(784)	0	(784)	0	172,551	0	0	0	2,839	07/01/2052	1.A
3140XJ-LX-9	FN FS3041 - RMBS	06/01/2026	Paydown		32,545	32,545	30,862	31,020	0	1,525	0	1,525	0	32,545	0	0	0	531	10/01/2052	1.A
3140XM-AY-2	FN FS5422 - RMBS	06/01/2026	Paydown		191,878	191,878	180,897	181,717	0	10,161	0	10,161	0	191,878	0	0	0	3,435	08/01/2053	1.A
3140XM-KW-5	FN FS5708 - RMBS	06/01/2026	Paydown		9,454	9,454	8,858	8,872	0	582	0	582	0	9,454	0	0	0	175	06/01/2053	1.A
3140XM-R5-7	FN FS5907 - RMBS	06/01/2026	Paydown		67,001	67,001	64,352	64,629	0	2,371	0	2,371	0	67,001	0	0	0	1,521	09/01/2053	1.A
3140XM-X8-4	FN FS6102 - RMBS	06/01/2026	Paydown		548,729	548,729	537,511	538,533	0	10,196	0	10,196	0	548,729	0	0	0	9,868	10/01/2053	1.A
3140XM-Y5-9	FN FS6131 - RMBS	06/01/2026	Paydown		225,090	225,090	188,724	189,668	0	35,421	0	35,421	0	225,090	0	0	0	2,473	03/01/2052	1.A
3140XN-5E-0	FN FS7144 - RMBS	06/01/2026	Paydown		418,239	418,239	333,153	335,027	0	83,212	0	83,212	0	418,239	0	0	0	3,518	03/01/2052	1.A
3140XP-PF-0	FN FS7621 - RMBS	06/01/2026	Paydown		269,020	269,020	215,132	216,375	0	52,645	0	52,645	0	269,020	0	0	0	2,124	01/01/2052	1.A
3140XR-RA-5	FN FS9480 - RMBS	06/01/2026	Paydown		552,586	552,586	474,747	477,821	0	74,764	0	74,764	0	552,586	0	0	0	5,971	05/01/2051	1.A
3140Y8-FX-9	FN CC1981 - RMBS	06/01/2026	Paydown		60,777	60,777	59,991	0	0	786	0	786	0	60,777	0	0	0	359	02/01/2056	1.A
31418C-CP-7	FN MA2777 - RMBS	06/01/2026	Paydown		26,729	26,729	25,650	24,703	0	2,026	0	2,026	0	26,729	0	0	0	320	10/01/2046	1.A
31418D-2N-1	FN MA4380 - RMBS	06/01/2026	Paydown		131,677	131,677	138,240	139,189	0	(7,512)	0	(7,512)	0	131,677	0	0	0	1,663	07/01/2051	1.A
31418D-4X-7	FN MA4437 - RMBS	06/01/2026	Paydown		320,832	320,832	254,660	256,184	0	64,648	0	64,648	0	320,832	0	0	0	2,700	10/01/2051	1.A
31418D-6B-3	FN MA4465 - RMBS	06/01/2026	Paydown		360,264	360,264	285,959	287,927	0	72,337	0	72,337	0	360,264	0	0	0	3,030	11/01/2051	1.A
31418D-C6-7	FN MA3692 - RMBS	06/01/2026	Paydown		23,548	23,548	24,077	25,281	0	(1,733)	0	(1,733)	0	23,548	0	0	0	340	07/01/2049	1.A
31418D-RW-4	FN MA4100 - RMBS	06/01/2026	Paydown		16,066	16,066	13,491	13,644	0	2,423	0	2,423	0	16,066	0	0	0	135	08/01/2050	1.A
31418D-YC-0	FN MA4306 - RMBS	06/01/2026	Paydown		101,353	101,353	104,441	104,478	0	(3,125)	0	(3,125)	0	101,353	0	0	0	1,060	04/01/2051	1.A
31418E-E3-0	FN MA4653 - RMBS	06/01/2026	Paydown		355,049	355,049	305,550	306,959	0	48,090	0	48,090	0	355,049	0	0	0	4,378	07/01/2052	1.A
31418E-RJ-1	FN MA4988 - RMBS	06/01/2026	Paydown		35,323	35,323	35,196	35,197	0	126	0	126	0	35,323	0	0	0	720	04/01/2043	1.A
31418F-G2-7	FN MA5616 - RMBS	06/01/2026	Paydown		904,395	904,395	897,605	897,465	0	6,930	0	6,930	0	904,395	0	0	0	16,933	02/01/2040	1.A
3142BN-CQ-5	FH 8D0079 - RMBS	06/01/2026	Paydown		78,003	78,003	79,231	81,897	0	(3,894)	0	(3,894)	0	78,003	0	0	0	583	08/01/2051	1.A
3142GQ-5G-3	FH RJ0846 - RMBS	06/01/2026	Paydown		780,193	780,193	784,893	783,507	0	(3,314)	0	(3,314)	0	780,193	0	0	0	17,909	02/01/2054	1.A
3142GQ-GK-2	FH RJ0201 - RMBS	06/01/2026	Paydown		251,902	251,902	255,996	255,248	0	(3,346)	0	(3,346)	0	251,902	0	0	0	7,371	11/01/2053	1.A
1039999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					35,474,622	35,494,850	34,840,221	34,485,168	0	715,830	0	715,830	0	35,528,532	0	(53,909)	(53,909)	640,333	XXX	XXX
00250E-AC-0	ADMT 25NQM2 A1 - RMBS	06/01/2026	Paydown		529,715	529,715	530,879	530,378	0	(663)	0	(663)	0	529,715	0	0	0	12,244	06/25/2070	1.A FE
03466T-AA-5	AOMT 257 A1 - RMBS	06/01/2026	Paydown		416,057	416,057	416,986	417,011	0	(954)	0	(954)	0	416,057	0	0	0	9,031	06/25/2070	1.A FE
03466V-AA-0	AOMT 259 A1 - RMBS	06/01/2026	Paydown		179,121	179,121	179,118	179,086	0	35	0	35	0	179,121	0	0	0	3,838	08/25/2070	1.A FE
034937-AA-0	AOMT 2025-6 A1 - RMBS	06/01/2026	Paydown		444,769	444,769	444,767	444,440	0	330	0	330	0	444,769	0	0	0	10,398	04/25/2070	1.A FE
10570Q-AE-1	BRAVO 2025-NQM4 A1 - RMBS	06/01/2026	Paydown		681,117	681,117	681,111	681,034	0	84	0	84	0	681,117	0	0	0	15,412	02/25/2065	1.A FE
123920-AA-8	BVINV 25A A1 - RMBS	05/28/2026	Paydown		277,792	277,792	291,666	0	0	(369)	0	(369)	0	277,792	0	0	0	916	08/25/2056	1.A Z
123920-AB-6	BVINV 25A A2 - RMBS	05/27/2026	Paydown		7,211	7,211	7,554	0	0	(9)	0	(9)	0	7,211	0	0	0	24	08/25/2056	1.B Z
123920-AD-2	BVINV 25A B1 - RMBS	05/27/2026	Paydown		2,602	2,602	2,685	0	0	3	0	3	0	2,602	0	0	0	8	08/25/2056	2.A Z
123920-AE-0	BVINV 25A B2 - RMBS	05/27/2026	Paydown		993	993	1,013	0	0	1	0	1	0	993	0	0	0	3	08/25/2056	3.B Z
123920-AF-7	BVINV 25A B3 - RMBS	05/27/2026	Paydown		596	596	596	0	0	0	0	0	0	596	0	0	0	2	08/25/2056	4.A Z
123920-AG-5	BVINV 25A B4 - RMBS	05/27/2026	Paydown		318	318	295	0	0	0	0	0	0	318	0	0	0	1	08/25/2056	5.A Z
123920-AH-3	BVINV 25A B5 - RMBS	05/27/2026	Paydown		278	278	236	0	0	(1)	0	(1)	0	278	0	0	0	1	08/25/2056	5.C Z
123920-AJ-9	BVINV 25A B6 - RMBS	05/27/2026	Paydown		397	397	230	0	0	(3)	0	(3)	0	397	0	0	0	1	08/25/2056	6.
12674H-AA-0	COLT 2025-4 A1 - RMBS	06/01/2026	Paydown		160,657	160,657	162,032	161,928	0	(1,271)	0	(1,271)	0	160,657	0	0	0	3,609	04/25/2070	1.A FE
196480-2R-7	COLORADO HOUSING AND FINANCE AUTHORITY	06/01/2026	Call @ 100.00		77,916	77,916	77,916	77,916	0	0	0	0	0	77,916	0	0	0	1,705	08/01/2053	1.A FE
196480-GG-6	COLORADO HOUSING AND FINANCE AUTHORITY	06/01/2026	Paydown		98,796	98,796	98,457	103,291	0	(4,495)	0	(4,495)	0	98,796	0	0	0	926	04/01/2050	1.B FE
196480-K3-0	COLORADO HOUSING AND FINANCE AUTHORITY	06/01/2026	Call @ 100.00		280,847	280,847	280,847	280,847	0	0	0	0	0	280,847	0	0	0	4,756	10/01/2052	1.B FE
196480-N7-8	COLORADO HOUSING AND FINANCE AUTHORITY	06/01/2026	Call @ 100.00		211,655	211,655	211,655	211,655	0	0	0	0	0	211,655	0	0	0	5,025	03/01/2053	1.A FE
196480-T9-8	COLORADO HOUSING AND FINANCE AUTHORITY	06/01/2026	Call @ 100.00		13,623	13,623	13,623	13,623	0	0	0	0	0	13,623	0	0	0	292	06/01/2053	1.A FE
19689C-AA-9	COLT 2025-7 A1 - RMBS	06/01/2026	Paydown		187,943	187,943	187,941	187,909	0	34	0	34	0	187,943	0	0	0	4,097	06/25/2070	1.A FE
268432-AA-9	EFMT 224 A1 - CMO/RMBS	06/01/2026	Paydown		60,240	60,240	60,414	60,905	0	(665)	0	(665)	0	60,240	0	0	0	1,438	09/25/2067	1.A
26846T-AF-6	EFMT 26INV2 A1 - RMBS	06/01/2026	Paydown		833,757	833,757	833,757	0	0	1	0	1	0	833,757	0	0	0	10,516	02/25/2071	1.A FE
34074M-ND-9	FLORIDA HOUSING FINANCE CORPORATION	06/01/2026	Call @ 100.00		24,496	24,496	24,496	24,496	0	0	0	0	0	24,496	0	0	0	324	07/01/2037	1.A FE

STATEMENT AS OF JUNE 30, 2026 OF THE HANOVER INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
36169H-AA-1	GCAT 2024-NQM1 A1 - RMBS	06/01/2026	Paydown		221,262	221,262	222,014	221,834	0	(573)	0	(573)	0	221,262	0	0	0	5,496	01/27/2059	1.A
36270C-AD-2	GSMBS 24PJ6 A3 - RMBS	06/01/2026	Paydown		1,351,509	1,351,509	1,344,118	1,344,787	0	6,723	0	6,723	0	1,351,509	0	0	0	32,530	10/26/2054	1.A FE
36270C-AG-5	GSMBS 24PJ6 A4 - RMBS	06/01/2026	Paydown		1,351,509	1,351,509	1,361,434	1,356,340	0	(4,831)	0	(4,831)	0	1,351,509	0	0	0	35,241	10/26/2054	1.A FE
36270F-AZ-6	GSMBS 23PJ3 A16 - RMBS	06/01/2026	Paydown		274,954	274,954	270,486	271,130	0	3,824	0	3,824	0	274,954	0	0	0	6,372	10/27/2053	1.A
36830R-AW-0	GCAT 22INV3 2A5 - RMBS	06/01/2026	Paydown		364,276	364,276	361,658	355,896	0	8,380	0	8,380	0	364,276	0	0	0	6,446	08/26/2052	1.A FE
462467-R4-5	IOWA FINANCE AUTHORITY	06/01/2026	Call @ 100.00		140,671	140,671	140,671	140,671	0	0	0	0	0	140,671	0	0	0	1,477	01/01/2053	1.A FE
46594C-AE-8	JPMMT 2025-7MPR A1D - RMBS	06/01/2026	Paydown		1,918,352	1,918,352	1,912,347	1,913,586	0	4,766	0	4,766	0	1,918,352	0	0	0	40,857	02/25/2056	1.A FE
465978-AM-6	JPMMT 2023-1 A4A - RMBS	06/01/2026	Paydown		345,791	345,791	340,712	342,244	0	3,547	0	3,547	0	345,791	0	0	0	6,345	06/25/2053	1.A FE
46653P-AM-9	JPMMT 216 A6 - RMBS	06/01/2026	Paydown		20,472	20,472	18,777	19,163	0	1,310	0	1,310	0	20,472	0	0	0	212	10/25/2051	1.A FE
46655N-CS-7	JPMMT 227 24A - RMBS	06/01/2026	Paydown		295,297	295,297	288,699	290,415	0	4,882	0	4,882	0	295,297	0	0	0	5,669	12/26/2053	1.A FE
46655V-BD-3	JPMMT 228 A12 - RMBS	06/01/2026	Paydown		266,981	266,981	266,282	266,213	0	768	0	768	0	266,981	0	0	0	4,679	01/25/2053	1.A FE
46655V-BE-1	JPMMT 228 12A - RMBS	06/01/2026	Paydown		44,829	44,829	44,328	44,703	0	126	0	126	0	44,829	0	0	0	698	01/25/2053	1.A FE
46656R-AN-0	JPMMT 2023-3 A4B - RMBS	06/01/2026	Paydown		268,428	268,428	265,912	266,504	0	1,924	0	1,924	0	268,428	0	0	0	6,168	10/27/2053	1.A FE
46657P-AD-5	JPMMT 241 A4 - RMBS	06/01/2026	Paydown		263,071	263,071	262,696	262,225	0	846	0	846	0	263,071	0	0	0	6,273	06/25/2054	1.A
54627D-EF-4	LOUISIANA HSG CORP SINGLE FAMILY MTG REV	06/01/2026	Call @ 100.00		8,484	8,484	7,338	7,344	0	20	0	20	0	7,365	0	1,120	1,120	75	03/01/2041	1.A FE
60416Q-FT-6	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F	06/01/2026	Paydown		8,762	8,762	8,762	8,752	0	10	0	10	0	8,762	0	0	0	95	09/01/2042	1.B FE
60416Q-GK-4	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F	06/01/2026	Call @ 100.00		10,649	10,649	10,317	10,552	0	1	0	1	0	10,553	0	96	96	121	08/01/2046	1.B FE
60416Q-HX-5	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F	06/01/2026	Call @ 100.00		30,112	30,112	30,112	30,112	0	0	0	0	0	30,112	0	0	0	308	06/01/2050	1.B FE
60416Q-HY-3	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F	06/01/2026	Call @ 100.00		156,375	156,375	156,375	156,375	0	0	0	0	0	156,375	0	0	0	1,324	09/01/2050	1.B FE
60416Q-HZ-0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F	06/01/2026	Call @ 100.00		63,963	63,963	63,963	63,963	0	0	0	0	0	63,963	0	0	0	447	12/01/2050	1.B FE
60416Q-JA-3	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F	06/01/2026	Call @ 100.00		69,564	69,564	69,564	69,564	0	0	0	0	0	69,564	0	0	0	451	02/01/2051	1.B FE
60416Q-JC-9	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F	06/01/2026	Call @ 100.00		136,613	136,613	136,613	136,613	0	0	0	0	0	136,613	0	0	0	1,174	09/01/2051	1.B FE
60416Q-JE-5	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F	06/01/2026	Paydown		193,112	193,112	193,112	193,112	0	0	0	0	0	193,112	0	0	0	3,734	10/01/2052	1.B FE
60637B-B6-6	MISSOURI ST HSG DEV COMMN SINGLE FAMILY	06/01/2026	Call @ 100.00		61,266	61,266	61,266	61,266	0	0	0	0	0	61,266	0	0	0	470	11/01/2050	1.B FE
61775J-AF-0	MSRM 232 A4 - RMBS	06/01/2026	Paydown		300,142	300,142	297,113	298,092	0	2,050	0	2,050	0	300,142	0	0	0	6,876	06/25/2053	1.A
61775U-AA-6	MSRM 24NQM1 A1 - RMBS	06/01/2026	Paydown		507,617	507,617	511,345	511,060	0	(3,443)	0	(3,443)	0	507,617	0	0	0	12,773	12/26/2068	1.A
617932-AA-6	MSRM 25NQM1 A1 - RMBS	06/01/2026	Paydown		842,471	842,471	847,605	848,157	0	(5,686)	0	(5,686)	0	842,471	0	0	0	18,561	11/25/2069	1.A FE
617948-AA-2	MSRM 25NQM6 A1 - RMBS	06/01/2026	Paydown		365,476	365,476	365,473	365,524	0	(48)	0	(48)	0	365,476	0	0	0	7,430	07/25/2070	1.A FE
641279-NX-8	NEVADA HSG DIV SINGLE FAMILY MTG REV	06/01/2026	Paydown		53,189	53,189	53,189	53,189	0	0	0	0	0	53,189	0	0	0	409	11/01/2044	1.B FE
647201-RN-4	NEW MEXICO MORTGAGE FINANCE AUTHORITY	06/01/2026	Call @ 100.00		38,322	38,322	38,322	38,322	0	0	0	0	0	38,322	0	0	0	348	01/01/2044	1.B FE
64790A-AE-7	NRZT 26NQM4 A1 - RMBS	06/01/2026	Paydown		63,955	63,955	63,954	0	0	1	0	1	0	63,955	0	0	0	573	02/25/2066	1.A
67116M-AC-5	OBX 23J1 A3 - RMBS	06/01/2026	Paydown		137,349	137,349	131,941	132,490	0	4,859	0	4,859	0	137,349	0	0	0	2,272	01/27/2053	1.A FE
67119F-AA-1	OBX 24NQM7 A1 - RMBS	06/01/2026	Paydown		232,410	232,410	234,502	234,024	0	(1,614)	0	(1,614)	0	232,410	0	0	0	5,684	03/25/2064	1.A FE
67120V-AA-3	OBX 2025-NQM2 A1 - RMBS	06/01/2026	Paydown		1,035,229	1,035,229	1,038,867	1,038,297	0	(3,067)	0	(3,067)	0	1,035,229	0	0	0	23,124	11/25/2064	1.A FE
67121D-AA-2	OBX 25NQM7 A1 - RMBS	06/01/2026	Paydown		783,612	783,612	788,143	788,307	0	(4,695)	0	(4,695)	0	783,612	0	0	0	17,601	05/25/2055	1.A FE
67121U-AA-4	OBX 25NQ13 A1 - RMBS	06/01/2026	Paydown		243,776	243,776	243,771	243,880	0	(104)	0	(104)	0	243,776	0	0	0	5,308	05/26/2065	1.A FE
673911-AC-7	OBX 24NQ17 A1 - RMBS	06/01/2026	Paydown		527,671	527,671	529,135	528,647	0	(976)	0	(976)	0	527,671	0	0	0	12,247	11/25/2064	1.A FE
67448E-AG-3	OBX 22INV4 A7 - RMBS	06/01/2026	Paydown		171,956	171,956	166,824	167,703	0	4,253	0	4,253	0	171,956	0	0	0	2,393	06/25/2052	1.A FE
67448J-AG-2	OBX 22INV5 A7 - RMBS	06/01/2026	Paydown		76,460	76,460	71,395	72,142	0	4,318	0	4,318	0	76,460	0	0	0	1,218	10/25/2052	1.A FE
67448U-AA-0	OBX 25NQM6 A1 - RMBS	06/01/2026	Paydown		987,810	987,810	989,975	990,392	0	(2,582)	0	(2,582)	0	987,810	0	0	0	22,519	03/25/2065	1.A FE
67449A-AA-3	OBX 25NQM8 A1 - RMBS	06/01/2026	Paydown		296,262	296,262	296,261	296,371	0	(108)	0	(108)	0	296,262	0	0	0	6,623	03/25/2065	1.A FE
67449B-AA-1	OBX 2025-NQM11 A1 - RMBS	06/01/2026	Paydown		1,139,291	1,139,291	1,140,304	1,140,254	0	(963)	0	(963)	0	1,139,291	0	0	0	25,016	05/26/2065	1.A FE
677377-2P-7	OHIO HSG FIN AGY SINGLE FAMILY MTG REV	06/30/2026	Call @ 100.00		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	301	11/01/2041	1.A FE
684907-WN-4	ORANGE CNTY FLA HSG FIN AUTH HOMEOWNER R	06/01/2026	Call @ 100.00		6,313	6,313	6,313	6,313	0	0	0	0	0	6,313	0	0	0	43	09/01/2050	1.B FE
75410P-AA-8	RATE 24J1 A1 - RMBS	06/01/2026	Paydown		37,423	37,423	37,072	37,188	0	235	0	235	0	37,423	0	0	0	877	07/27/2054	1.A FE
816943-BJ-2	SEMT 2023-3 A4 - CMO/RMBS	06/01/2026	Paydown		80,887	80,887	80,245	80,428	0	459	0	459	0	80,887	0	0	0	1,814	09/25/2053	1.A
81743D-AB-9	SEMT 2024-6 A2 - RMBS	06/01/2026	Paydown		2,721,004	2,721,004	2,706,974	2,708,319	0	12,685	0	12,685	0	2,721,004	0	0	0	63,552	07/27/2054	1.A
81744K-AD-8	SEMT 2023-2 A4 - RMBS	06/01/2026	Paydown		282,534	282,534	273,087	274,925	0	7,609	0	7,609	0	282,534	0	0	0	6,133	03/25/2053	1.A
81748E-AB-2	SEMT 2024-7 A2 - RMBS	06/01/2026	Paydown		942,100	942,100	936,654	935,592	0	6,508	0	6,508	0	942,100	0	0	0	22,282	08/25/2054	1.A
81749B-AD-3	SEMT 2023-1 A4 - RMBS	06/01/2026	Paydown		284,930	284,930	282,939	283,237	0	1,693	0	1,693	0	284,930	0	0	0	5,698	01/27/2053	1.A
88275F-SH-3	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE	06/01/2026	Call @ 100.00		13,074	13,074	13,074	13,074	0	0	0	0	0	13,074	0	0	0	108	03/01/2036	1.B FE
918307-AE-9	UWM 21INV4 A4 - RMBS	06/01/2026	Paydown		86,977	86,977	75,262	76,787	0	10,190	0	10,190	0	86,977	0	0	0	908	12/26/2051	1.A FE
92539X-AA-2	VERUS 2023-6 A1 - RMBS	06/01/2026	Paydown		150,505	150,505	152,198	151,898	0	(1,393)	0	(1,393)	0	150,505	0	0	0	4,210	09/25/2068	1.A
92539X-AC-8	VERUS 2023-6 A3 - RMBS	06/01/2026	Paydown		136,507	136,507	138,699	138,213	0	(1,705)	0	(1,705)	0	136,507	0	0	0	4,059	09/25/2068	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	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 (10 + 11 - 12)	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
92540P-AA-6	VERUS 2024-8 A1 - RMBS	06/01/2026	Paydown		121,251	121,251	120,872	121,153	0	99	0	99	0	121,251	0	0	0	2,640	10/25/2069	1.A FE
92540R-AC-8	VERUS 2024-9 A1 - RMBS	06/01/2026	Paydown		741,605	741,605	742,068	742,712	0	(1,107)	0	(1,107)	0	741,605	0	0	0	16,107	11/25/2069	1.A FE
92540U-AC-1	VERUS 2025-4 A1 - RMBS	06/01/2026	Paydown		394,834	394,834	396,191	396,096	0	(1,262)	0	(1,262)	0	394,834	0	0	0	9,107	05/27/2070	1.A FE
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOMEOWNERSHIP M	06/01/2026	Paydown		18,364	18,364	17,700	17,810	0	554	0	554	0	18,364	0	0	0	244	08/25/2042	1.B FE
95003N-AD-8	WFMBS 2022-INV1 A4 - RMBS	06/01/2026	Paydown		273,001	273,001	259,642	262,220	0	10,781	0	10,781	0	273,001	0	0	0	3,373	03/25/2052	1.A FE
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					26,476,507	26,476,508	26,417,938	25,225,694	0	61,322	0	61,322	0	26,475,292	0	1,215	1,215	563,661	XXX	XXX
05609X-AA-9	BX 22CLS A - CMBS	05/14/2026	Paydown		7,030,000	7,030,000	7,012,409	7,015,171	0	14,829	0	14,829	0	7,030,000	0	0	0	168,720	10/14/2039	1.A FE
06035R-AR-7	BANK 2018-BNK14 A3 - CMBS	06/23/2026	BAML		9,805,078	10,000,000	10,099,554	10,018,237	0	(6,241)	0	(6,241)	0	10,011,996	0	(206,917)	(206,917)	223,638	09/17/2060	1.A FE
06036F-BB-6	BANK 2018-BNK15 A3 - CMBS	06/24/2026	BZW SECS		4,574,458	4,637,867	4,684,147	4,647,038	0	(3,233)	0	(3,233)	0	4,643,805	0	(69,346)	(69,346)	110,349	11/18/2061	1.A FE
065403-BC-0	BANK 2019-BNK17 A4 - CMBS	06/23/2026	Wells		1,939,219	2,000,000	1,943,672	1,950,452	0	6,546	0	6,546	0	1,956,998	0	(17,779)	(17,779)	41,886	04/17/2052	1.A FE
06541T-BA-6	BANK 2020-BNK29 A3 - CMBS	06/01/2026	Paydown		1,701,314	1,701,314	1,718,226	1,709,122	0	(7,808)	0	(7,808)	0	1,701,314	0	0	0	14,818	11/17/2053	1.A FE
36251X-AQ-0	GSMS 2016-GS4 A3 - CMBS	06/01/2026	Paydown		2,731,934	2,731,934	2,759,103	2,731,654	0	280	0	280	0	2,731,934	0	0	0	43,261	11/15/2049	1.A FE
61691Q-AD-0	MSC 2018-L1 A3 - CMBS	06/24/2026	Various		8,051,808	8,137,990	8,219,022	8,152,552	0	(5,702)	0	(5,702)	0	8,146,851	0	(95,042)	(95,042)	191,074	10/17/2051	1.A FE
61767Y-AY-6	MSC 2018-H3 A4 - CMBS	06/24/2026	Various		2,176,347	2,201,771	2,223,743	2,205,956	0	(2,050)	0	(2,050)	0	2,203,906	0	(27,559)	(27,559)	47,738	07/17/2051	1.A FE
95000J-AU-2	WFCM 2016-LC25 A3 - CMBS	06/01/2026	Paydown		5,275,353	5,275,353	5,327,985	5,273,073	0	2,280	0	2,280	0	5,275,353	0	0	0	82,110	12/17/2059	1.A FE
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					43,285,512	43,716,228	43,987,861	43,703,254	0	(1,098)	0	(1,098)	0	43,702,156	0	(416,644)	(416,644)	923,594	XXX	XXX
481952-AA-7	KKR 50 A - CDO	05/07/2026	Call @ 100.00		3,900,000	3,900,000	3,937,050	3,903,109	0	3,751	0	3,751	0	3,906,860	0	(6,860)	(6,860)	114,658	04/20/2037	1.A FE
529493-AL-2	Lexington Notes Issuer II Class F - CDO	04/27/2026	Paydown		27,195	27,195	27,494	27,472	2	(279)	0	(276)	0	27,195	0	0	0	1,098	12/31/2036	4.B PL
55954E-AY-5	MAGNE XVII AR2 - CDO	05/29/2026	Call @ 100.00		2,300,000	2,300,000	2,323,000	2,301,259	0	2,122	0	2,122	0	2,303,380	0	(3,380)	(3,380)	74,257	04/20/2037	1.A FE
67115C-AL-8	OCP 2022-25 A1R - CDO	06/11/2026	Various		10,000,000	10,000,000	10,045,000	10,005,924	0	20,477	0	20,477	0	10,026,401	0	(26,401)	(26,401)	262,749	07/20/2037	1.A FE
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					16,227,195	16,227,195	16,332,544	16,237,763	2	26,071	0	26,073	0	16,263,836	0	(36,641)	(36,641)	452,763	XXX	XXX
05592X-AD-2	BMWOT 2023-A A3 - ABS	06/25/2026	Paydown		473,760	473,760	473,593	473,726	0	33	0	33	0	473,760	0	0	0	10,696	02/25/2028	1.A FE
06054Y-AC-1	BAAT 232 A3 - ABS	06/15/2026	Paydown		606,108	606,108	606,097	606,105	0	3	0	3	0	606,108	0	0	0	14,320	06/15/2028	1.A FE
12664J-AC-4	CNH 2022-C A3 - ABS	06/15/2026	Paydown		230,882	230,882	227,824	230,081	0	801	0	801	0	230,882	0	0	0	4,901	04/17/2028	1.A FE
12664Q-AC-8	CNH 2023-A A3 - ABS	06/15/2026	Paydown		53,024	53,024	52,726	52,930	0	94	0	94	0	53,024	0	0	0	997	08/15/2028	1.A FE
12666D-AC-5	CNH 2023-B A3 - ABS	06/15/2026	Paydown		439,496	439,496	439,439	439,478	0	18	0	18	0	439,496	0	0	0	10,426	02/15/2029	1.A FE
14043Q-AD-4	COPAR 2022-1 A4 - ABS	04/15/2026	Paydown		2,988,372	2,988,372	2,987,657	2,988,288	0	84	0	84	0	2,988,372	0	0	0	33,071	09/15/2027	1.A FE
14318M-AE-9	CARMX 2022-3 A4 - ABS	06/15/2026	Paydown		1,830,215	1,830,215	1,830,185	1,830,212	0	3	0	3	0	1,830,215	0	0	0	30,537	02/15/2028	1.A FE
16145N-AD-3	CHAOT 251 A4 - ABS	06/24/2026	US BANCORP		1,988,766	1,995,000	2,001,156	0	0	(495)	0	(495)	0	2,000,661	0	(11,895)	(11,895)	21,845	10/25/2030	1.A FE
18978F-AC-0	CNH 2024-A A3 - ABS	06/15/2026	Paydown		125,383	125,383	125,353	125,372	0	11	0	11	0	125,383	0	0	0	2,514	06/15/2029	1.A FE
23347B-AC-3	DLLAD 251 A3 - ABS	06/24/2026	MITSUBISHI UFJ SECURITIES		4,382,112	4,390,000	4,431,842	0	0	(5,189)	0	(5,189)	0	4,426,653	0	(44,541)	(44,541)	83,544	09/20/2030	1.A FE
362585-AD-3	GMCAR 2022-2 A4 - ABS	05/18/2026	Paydown		416,441	416,441	416,385	416,437	0	4	0	4	0	416,441	0	0	0	5,435	04/17/2028	1.A FE
39571V-AB-4	GSKY 2025-2 A2 - ABS	06/25/2026	Paydown		125,232	125,232	125,232	125,232	0	0	0	0	0	125,232	0	0	0	2,470	06/25/2060	1.A FE
437918-AC-9	HAROT 2024-1 A3 - ABS	06/15/2026	Paydown		270,773	270,773	270,762	270,770	0	4	0	4	0	270,773	0	0	0	5,821	08/15/2028	1.A FE
437927-AC-0	HAROT 2023-2 A3 - ABS	06/15/2026	Paydown		607,484	607,484	607,674	607,524	0	(40)	0	(40)	0	607,484	0	0	0	12,337	11/15/2027	1.A FE
438123-AC-5	HAROT 2023-4 A3 - ABS	06/21/2026	Paydown		191,188	191,188	191,155	191,180	0	9	0	9	0	191,188	0	0	0	4,476	06/21/2028	1.A FE
43815Q-AC-1	HAROT 2023-3 A3 - ABS	06/18/2026	Paydown		409,265	409,265	406,979	408,747	0	519	0	519	0	409,265	0	0	0	9,136	02/18/2028	1.A FE
47787C-AC-7	JDOT 2023-C A3 - ABS	06/15/2026	Paydown		651,902	651,902	651,857	651,891	0	11	0	11	0	651,902	0	0	0	14,774	05/15/2028	1.A FE
47800R-AD-5	JDOT 2024 A3 - ABS	06/15/2026	Paydown		109,406	109,406	109,400	109,404	0	2	0	2	0	109,406	0	0	0	2,216	11/15/2028	1.A FE
500945-AC-4	KCOT 2023-2 A3 - ABS	06/15/2026	Paydown		650,853	650,853	647,091	648,679	0	2,174	0	2,174	0	650,853	0	0	0	14,210	01/18/2028	1.A FE
50117D-AC-0	KCOT 2024-2 A3 - ABS	06/15/2026	Paydown		501,667	501,667	501,655	501,661	0	6	0	6	0	501,667	0	0	0	13,194	11/15/2028	1.A FE
50117D-AD-8	KCOT 2024-2 A4 - ABS	06/24/2026	Wells		5,819,180	5,750,000	5,901,836	0	0	(24,315)	0	(24,315)	0	5,877,520	0	(58,341)	(58,341)	132,633	05/15/2030	1.A FE
50117K-AC-4	KCOT 2023-1 A3 - ABS	06/15/2026	Paydown		1,135,438	1,135,438	1,126,745	1,133,366	0	2,072	0	2,072	0	1,135,438	0	0	0	23,630	06/15/2027	1.A FE
50117L-AB-4	KCOT 252 A2 - ABS	06/15/2026	Paydown		152,924	152,924	152,906	152,912	0	12	0	12	0	152,924	0	0	0	2,856	04/17/2028	1.A FE
58770A-AC-7	MBART 2023-1 A3 - ABS	06/15/2026	Paydown		362,354	362,354	360,433	361,961	0	392	0	392	0	362,354	0	0	0	6,685	11/15/2027	1.A FE
618937-AA-4	MSAIC 241 A - ABS	04/20/2026	Various		2,046,998	2,123,946	2,104,782	2,104,444	0	288	0	288	0	2,104,732	0	(57,735)	(57,735)	39,261	09/20/2049	1.D FE
62957C-AA-4	NYCTL 25A A - ABS	05/10/2026	Paydown		1,262,564	1,262,564	1,262,442	1,262,417	0	147	0	147	0	1,262,564	0	0	0	30,554	11/10/2038	1.A FE
65479U-AE-8	NAROT 2024-A A4 - ABS	06/03/2026	Various		536,477	530,000	537,581	535,071	0	(1,361)	0	(1,361)	0	533,711	0	2,767	2,767	12,812	04/15/2031	1.A FE
69335P-GC-3	PFSFC 25F A - ABS	06/24/2026	US BANCORP		15,022,272	15,080,000	15,179,187	15,175,620	0	(16,819)	0	(16,819)	0	15,158,801	0	(136,530)	(136,530)	350,191	08/15/2030	1.A FE
783896-AC-7	SCFET 241 A3 - ABS	06/20/2026	Paydown		447,921	447,921	458,051	456,144	0	(8,224)	0	(8,224)	0	447,921	0	0	0	10,766	01/20/2032	1.A FE

SCHEDULE D - PART 4

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

1 CUSIP Ident-ification	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consid-eration	7 Par Value	8 Actual Cost	9 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 10 Unrealized Valuation Increase/ (Decrease)	11 Current Year's (Amor-tization)/ Accretion	12 Current Year's Other Than Temporary Impairment Recog-nized	13 Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	14 Total Foreign Exchange Change in Book /Adjusted Carrying Value	15 Book/ Adjusted Carrying Value at Disposal Date	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Bond Interest/ Stock Dividends Received During Year	20 Stated Con-tractual Maturity Date	21 NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
86746B-AA-1	SNVA 23GRD1 A1 - ABS	06/20/2026	Paydown		8,874	8,874	8,655	8,682	0	192	0	192	0	8,874	0	0	0	210	12/20/2050	1.B FE
881943-AD-6	TEVT 2023-1 A3 - ABS	06/20/2026	Paydown		153,463	153,463	153,452	153,461	0	2	0	2	0	153,463	0	0	0	3,433	06/20/2028	1.A FE
90367V-AD-1	USCAR 2025-1 A4 - ABS	06/24/2026	US BANCORP		2,820,881	2,820,000	2,854,809	2,850,499	0	(7,036)	0	(7,036)	0	2,843,462	0	(22,581)	(22,581)	68,761	12/16/2030	1.A FE
92887Q-AD-9	VFET 241 A4 - ABS	06/24/2026	MITSUBISHI UFJ SECURITIES		1,496,016	1,500,000	1,507,266	0	0	(1,244)	0	(1,244)	0	1,506,021	0	(10,006)	(10,006)	28,600	07/15/2031	1.A FE
98163Q-AE-9	WOART 2022-B A4 - ABS	06/15/2026	Paydown		6,399,931	6,399,931	6,398,321	6,399,746	0	185	0	185	0	6,399,931	0	0	0	103,779	03/15/2028	1.A FE
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					54,717,620	54,793,866	55,110,528	41,272,038	0	(57,656)	0	(57,656)	0	55,056,482	0	(338,862)	(338,862)	1,111,089	XXX	XXX
29376J-AC-7	EFF 261 A3 - ABS	06/24/2026	MITSUBISHI UFJ SECURITIES		6,322,148	6,385,000	6,383,890	0	0	137	0	137	0	6,384,027	0	(61,879)	(61,879)	107,417	03/20/2030	1.A FE
448970-AE-3	HALST 2026-A A4 - ABS	06/24/2026	Wells		2,830,911	2,855,000	2,854,551	0	0	76	0	76	0	2,854,627	0	(23,716)	(23,716)	48,974	12/17/2029	1.A FE
73328A-AD-1	PILOT 2024-1 A3 - ABS	06/20/2026	Paydown		2,123,426	2,123,426	2,123,192	2,123,361	0	64	0	64	0	2,123,426	0	0	0	40,996	11/22/2027	1.A FE
85208N-AE-0	SPRNTS 1A2 - ABS	06/20/2026	Paydown		12,500	12,500	12,719	12,566	0	(66)	0	(66)	0	12,500	0	0	0	322	09/20/2029	1.F FE
89240M-AE-4	TLOT 26A A4 - ABS	06/24/2026	Wells		13,081,223	13,240,000	13,237,917	0	0	314	0	314	0	13,238,231	0	(157,007)	(157,007)	182,182	06/20/2030	1.A FE
96328G-BT-3	WFLF 242 A1 - ABS	06/18/2026	Paydown		279,872	279,872	279,865	279,868	0	4	0	4	0	279,872	0	0	0	5,680	06/21/2039	1.A FE
96328G-CE-5	WFLF 2025-1 A1 - ABS	06/18/2026	Paydown		716,985	716,985	718,609	718,266	0	(1,281)	0	(1,281)	0	716,985	0	0	0	13,657	01/18/2040	1.A FE
96328G-CK-1	WFLF 252 A1 - ABS	06/18/2026	Paydown		504,647	504,647	504,581	504,592	0	55	0	55	0	504,647	0	0	0	10,275	05/18/2040	1.A FE
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)					25,871,711	26,117,429	26,115,325	3,638,654	0	(698)	0	(698)	0	26,114,314	0	(242,603)	(242,603)	409,504	XXX	XXX
185516-AA-9	CNL 2025-A A1 - ABS	06/01/2026	Paydown		351,957	351,957	351,898	351,957	0	0	0	0	0	351,957	0	0	0	8,236	12/01/2036	1.A FE
761914-AA-8	AGR 2025-A A1 - ABS	05/01/2026	Paydown		172,438	172,438	172,407	172,438	0	0	0	0	0	172,438	0	0	0	4,252	05/01/2037	1.A FE
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)					524,395	524,395	524,305	524,395	0	0	0	0	0	524,395	0	0	0	12,488	XXX	XXX
1889999999. Total - asset-backed securities (unaffiliated)					212,715,647	213,488,554	212,965,249	173,284,093	2	1,237,793	0	1,237,796	0	213,803,091	0	(1,087,445)	(1,087,445)	4,283,403	XXX	XXX
1899999999. Total - asset-backed securities (affiliated)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
1909999997. Total - asset-backed securities - Part 4					212,715,647	213,488,554	212,965,249	173,284,093	2	1,237,793	0	1,237,796	0	213,803,091	0	(1,087,445)	(1,087,445)	4,283,403	XXX	XXX
1909999998. Total - asset-backed securities - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1909999999. Total - asset-backed securities					212,715,647	213,488,554	212,965,249	173,284,093	2	1,237,793	0	1,237,796	0	213,803,091	0	(1,087,445)	(1,087,445)	4,283,403	XXX	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					539,675,695	544,630,548	542,454,278	500,323,353	545,150	1,167,335	547,314	1,165,171	0	543,751,396	0	(4,156,944)	(4,156,944)	15,009,542	XXX	XXX
78500B-20-5	SVB FINANCIAL TRUST	06/10/2026	Return of Capital	0.000	222,113	0	222,113	222,113	0	0	0	0	0	222,113	0	0	0	0		5.A
4019999999. Subtotal - preferred stocks - industrial and miscellaneous (unaffiliated) perpetual preferred					222,113	XXX	222,113	222,113	0	0	0	0	0	222,113	0	0	0	0	XXX	XXX
4509999997. Total - preferred stocks - Part 4					222,113	XXX	222,113	222,113	0	0	0	0	0	222,113	0	0	0	0	XXX	XXX
4509999998. Total - preferred stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - preferred stocks					222,113	XXX	222,113	222,113	0	0	0	0	0	222,113	0	0	0	0	XXX	XXX
17275R-10-2	CISCO SYSTEMS ORD	05/21/2026	FIDELITY CAPITAL MARKETS	13,000.000	1,526,579		326,912	1,001,390	(674,478)	0	0	(674,478)	0	326,912	0	1,199,667	1,199,667	10,790		
5019999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) publicly traded					1,526,579	XXX	326,912	1,001,390	(674,478)	0	0	(674,478)	0	326,912	0	1,199,667	1,199,667	10,790	XXX	XXX
31338#-11-2	FEDERAL HOME LOAN BANK OF BOSTON	05/13/2026	DIRECT	20,240.000	2,024,000		2,024,000	407,400	0	0	0	0	0	2,024,000	0	0	0	38,845		
5029999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) other					2,024,000	XXX	2,024,000	407,400	0	0	0	0	0	2,024,000	0	0	0	38,845	XXX	XXX
5989999997. Total - common stocks - Part 4					3,550,579	XXX	2,350,912	1,408,790	(674,478)	0	0	(674,478)	0	2,350,912	0	1,199,667	1,199,667	49,635	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					3,550,579	XXX	2,350,912	1,408,790	(674,478)	0	0	(674,478)	0	2,350,912	0	1,199,667	1,199,667	49,635	XXX	XXX
5999999999. Total - preferred and common stocks					3,772,692	XXX	2,573,025	1,630,903	(674,478)	0	0	(674,478)	0	2,573,025	0	1,199,667	1,199,667	49,635	XXX	XXX
6009999999 - Totals					543,448,388	XXX	545,027,304	501,954,256	(129,327)	1,167,335	547,314	490,694	0	546,324,421	0	(2,957,277)	(2,957,277)	15,059,177	XXX	XXX

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

NONE

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		Restricted Asset 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	*
Federal Home Loan Bank	Boston, MA		0.000	0	0	2,031,595	2,118,140	2,121,957	XXX
Chase Manhatten Bank	New York, NY		0.000	0	0	500,000	500,000	500,000	XXX
Wells Fargo Bank N.A.	San Francisco, CA		0.000	0	0	292,526	10,542,332	10,652,599	XXX
Truist Bank	Charlotte, NC		0.000	0	0	5,720,679	2,728,833	4,639,987	XXX
PNC Bank	Pittsburgh, PA		0.000	0	0	(138,913,897)	(138,833,765)	(146,121,374)	XXX
Bank of NY Mellon	New York, NY		0.000	0	0	179,763	0	2,331,689	XXX
Bank of America	Charlotte, NC		0.000	0	0	347,479	(4,848,908)	80,905	XXX
0199998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (see instructions) - open depositories		XXX	XXX	0	0	0	0	0	XXX
0199999. Totals - open depositories		XXX	XXX	0	0	(129,841,855)	(127,793,368)	(125,794,237)	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	(129,841,855)	(127,793,368)	(125,794,237)	XXX
0499999. Cash in company's office		XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total		XXX	XXX	0	0	(129,841,855)	(127,793,368)	(125,794,237)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Restricted Asset Code	4 Date Acquired	5 Stated Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0489999999. Total - issuer credit obligations (unaffiliated)						0	0	0
0499999999. Total - issuer credit obligations (affiliated)						0	0	0
0509999999. Total - issuer credit obligations						0	0	0
261908-10-7	BNY DREYFUS TR OB CM INS		06/30/2026	3.540		39,132,606	141,478	50,680
8209999999. Subtotal - exempt money market mutual funds - as identified by the SVO						39,132,606	141,478	50,680
09248U-70-0	BLKRK LQ:FEDFUND INSTL		06/23/2026	3.530		20,403,579	112,266	0
8309999999. Subtotal - all other money market mutual funds						20,403,579	112,266	0
8589999999. Total cash equivalents (unaffiliated)						59,536,185	253,744	50,680
8599999999. Total cash equivalents (affiliated)						0	0	0
8609999999 - Total cash equivalents						59,536,185	253,744	50,680

DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For The Period Ended JUNE 30, 2026

NAIC Group Code 0088 NAIC Company Code 22292

Company Name HANOVER INSURANCE COMPANY

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

1. Monoline Policies

1 Direct Written Premium	2 Direct Earned Premium	3 Direct Losses Incurred
$ 20,795,849	$ 16,572,138	$ 1,814,225

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:........ $ 29,153

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