

STATEMENT AS OF JUNE 30, 2022 OF THE HANOVER INSURANCE COMPANY



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 2022

OF THE CONDITION AND AFFAIRS OF THE

The Hanover Insurance Company

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

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, Bedford, NH, US 03110-5905
(Street and Number) (City or Town, State, Country and Zip Code)

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

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

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

Internet Website Address WWW.HANOVER.COM

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

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

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

State of Massachusetts SS:
 County of Worcester

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

John Conner Roche
President

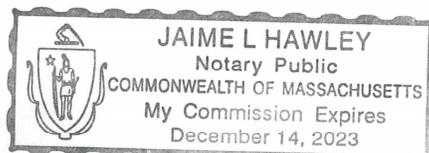
Charles Frederick Cronin
Senior Vice President & Secretary

Nathaniel William Clarkin
Vice President & Treasurer

Subscribed and sworn to before me this 2nd day of August, 2022

Jaime L. Hawley
 Notary
 December 14, 2023

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



STATEMENT AS OF JUNE 30, 2022 OF THE HANOVER INSURANCE COMPANY

ASSETS

| | Current Statement Date | | | 4 December 31 Prior Year Net Admitted Assets |
|--|------------------------|-------------------------|---|---|
| | 1 Assets | 2 Nonadmitted Assets | 3 Net Admitted Assets (Cols. 1 - 2) | |
| 1. Bonds | 5,813,193,580 | 0 | 5,813,193,580 | 5,575,981,148 |
| 2. Stocks: | | | | |
| 2.1 Preferred stocks | 13,328,164 | 0 | 13,328,164 | 13,328,164 |
| 2.2 Common stocks | 1,599,899,730 | 761,369 | 1,599,138,361 | 1,753,311,911 |
| 3. Mortgage loans on real estate: | | | | |
| 3.1 First liens | 182,931,638 | 0 | 182,931,638 | 178,006,635 |
| 3.2 Other than first liens | 0 | 0 | 0 | 0 |
| 4. Real estate: | | | | |
| 4.1 Properties occupied by the company (less \$0 encumbrances) | 41,084,123 | 0 | 41,084,123 | 43,164,433 |
| 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 (\$(80,635,451)), cash equivalents (\$453,268) and short-term investments (\$2,504,583) | (77,677,600) | 0 | (77,677,600) | (26,073,903) |
| 6. Contract loans (including \$0 premium notes) | 0 | 0 | 0 | 0 |
| 7. Derivatives | 0 | 0 | 0 | 0 |
| 8. Other invested assets | 529,314,177 | 0 | 529,314,177 | 511,093,330 |
| 9. Receivables for securities | 9,145,298 | 0 | 9,145,298 | 11,426,798 |
| 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) | 8,111,219,111 | 761,369 | 8,110,457,742 | 8,060,238,516 |
| 13. Title plants less \$0 charged off (for Title insurers only) | 0 | 0 | 0 | 0 |
| 14. Investment income due and accrued | 38,178,825 | 73,550 | 38,105,275 | 37,617,380 |
| 15. Premiums and considerations: | | | | |
| 15.1 Uncollected premiums and agents' balances in the course of collection | 179,314,891 | 24,468,654 | 154,846,237 | 151,927,092 |
| 15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$0 earned but unbilled premiums) | 1,128,548,580 | 0 | 1,128,548,580 | 1,052,429,661 |
| 15.3 Accrued retrospective premiums (\$0) and contracts subject to redetermination (\$0) | 0 | 0 | 0 | 0 |
| 16. Reinsurance: | | | | |
| 16.1 Amounts recoverable from reinsurers | 73,013,922 | 0 | 73,013,922 | 49,923,567 |
| 16.2 Funds held by or deposited with reinsured companies | 4,588,480 | 0 | 4,588,480 | 4,613,355 |
| 16.3 Other amounts receivable under reinsurance contracts | 0 | 0 | 0 | 0 |
| 17. Amounts receivable relating to uninsured plans | 0 | 0 | 0 | 0 |
| 18.1 Current federal and foreign income tax recoverable and interest thereon | 0 | 0 | 0 | 0 |
| 18.2 Net deferred tax asset | 165,824,915 | 0 | 165,824,915 | 128,354,068 |
| 19. Guaranty funds receivable or on deposit | 1,894,781 | 0 | 1,894,781 | 923,812 |
| 20. Electronic data processing equipment and software | 80,731,314 | 74,017,054 | 6,714,260 | 5,985,712 |
| 21. Furniture and equipment, including health care delivery assets (\$0) | 7,726,373 | 7,726,373 | 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 | 101,758,185 | 0 | 101,758,185 | 125,743,052 |
| 24. Health care (\$0) and other amounts receivable | 0 | 0 | 0 | 0 |
| 25. Aggregate write-ins for other than invested assets | 146,555,321 | 66,436,908 | 80,118,413 | 74,088,767 |
| 26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) | 10,039,354,698 | 173,483,908 | 9,865,870,790 | 9,691,844,982 |
| 27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts | 0 | 0 | 0 | 0 |
| 28. Total (Lines 26 and 27) | 10,039,354,698 | 173,483,908 | 9,865,870,790 | 9,691,844,982 |
| 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 | 40,072,073 | 0 | 40,072,073 | 37,641,916 |
| 2502. State Tax Credits | 7,136,624 | 0 | 7,136,624 | 8,436,059 |
| 2503. Miscellaneous Assets | 30,966,101 | 0 | 30,966,101 | 24,112,392 |
| 2598. Summary of remaining write-ins for Line 25 from overflow page | 68,380,523 | 66,436,908 | 1,943,615 | 3,898,400 |
| 2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) | 146,555,321 | 66,436,908 | 80,118,413 | 74,088,767 |

STATEMENT AS OF JUNE 30, 2022 OF THE HANOVER INSURANCE COMPANY
LIABILITIES, SURPLUS AND OTHER FUNDS

| | 1 Current Statement Date | 2 December 31, Prior Year |
|---|--------------------------------|---------------------------------|
| 1. Losses (current accident year \$747,521,000) | 3,650,782,825 | 3,545,153,876 |
| 2. Reinsurance payable on paid losses and loss adjustment expenses | 4,461,481 | 2,441,050 |
| 3. Loss adjustment expenses | 857,528,917 | 815,216,951 |
| 4. Commissions payable, contingent commissions and other similar charges | 105,926,226 | 133,896,049 |
| 5. Other expenses (excluding taxes, licenses and fees) | 131,902,426 | 173,425,323 |
| 6. Taxes, licenses and fees (excluding federal and foreign income taxes) | 15,817,886 | 27,076,754 |
| 7.1 Current federal and foreign income taxes (including \$0 on realized capital gains (losses)) | 1,872,988 | 15,001,990 |
| 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 \$84,137,920 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) | 2,178,796,676 | 2,084,307,307 |
| 10. Advance premium | 26,346,149 | 24,615,828 |
| 11. Dividends declared and unpaid: | | |
| 11.1 Stockholders | 0 | 0 |
| 11.2 Policyholders | 3,873,000 | 3,873,000 |
| 12. Ceded reinsurance premiums payable (net of ceding commissions) | 69,004,251 | 49,880,874 |
| 13. Funds held by company under reinsurance treaties | 1,722,948 | 1,685,123 |
| 14. Amounts withheld or retained by company for account of others | 3,721,263 | 3,141,867 |
| 15. Remittances and items not allocated | 23,566,337 | 30,836,652 |
| 16. Provision for reinsurance (including \$0 certified) | 3,400 | 3,400 |
| 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 | 76,152,414 | 34,282,778 |
| 20. Derivatives | 0 | 0 |
| 21. Payable for securities | 35,730,426 | 32,322,684 |
| 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 | (8,124,846) | 1,391,689 |
| 26. Total liabilities excluding protected cell liabilities (Lines 1 through 25) | 7,179,084,767 | 6,978,553,195 |
| 27. Protected cell liabilities | 0 | 0 |
| 28. Total liabilities (Lines 26 and 27) | 7,179,084,767 | 6,978,553,195 |
| 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) | 2,535,555,153 | 2,562,060,917 |
| 36. Less treasury stock, at cost: | | |
| 36.10 shares common (value included in Line 30 \$0) | 0 | 0 |
| 36.20 shares preferred (value included in Line 31 \$0) | 0 | 0 |
| 37. Surplus as regards policyholders (Lines 29 to 35, less 36) | 2,686,786,023 | 2,713,291,787 |
| 38. Totals (Page 2, Line 28, Col. 3) | 9,865,870,790 | 9,691,844,982 |
| DETAILS OF WRITE-INS | | |
| 2501. Collateral Held | 16,794,262 | 18,855,867 |
| 2502. Miscellaneous Liabilities | 9,808,893 | 13,746,054 |
| 2503. Retroactive Reinsurance Reserve Ceded | (34,728,001) | (35,108,632) |
| 2598. Summary of remaining write-ins for Line 25 from overflow page | 0 | 3,898,400 |
| 2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) | (8,124,846) | 1,391,689 |
| 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 AS OF JUNE 30, 2022 OF THE HANOVER INSURANCE COMPANY

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 \$892,542,960) | 849,617,257 | 749,882,127 | 1,521,838,970 |
| 1.2 Assumed (written \$1,552,687,371) | 1,506,909,677 | 1,394,803,771 | 2,839,726,731 |
| 1.3 Ceded (written \$276,995,458) | 282,781,431 | 252,000,458 | 516,433,288 |
| 1.4 Net (written \$2,168,234,873) | 2,073,745,503 | 1,892,685,440 | 3,845,132,413 |
| DEDUCTIONS: | | | |
| 2. Losses incurred (current accident year \$1,085,020,000): | | | |
| 2.1 Direct | 386,850,536 | 327,613,421 | 653,939,248 |
| 2.2 Assumed | 823,890,894 | 798,105,705 | 1,668,010,360 |
| 2.3 Ceded | 137,960,440 | 135,209,814 | 315,824,850 |
| 2.4 Net | 1,072,780,990 | 990,509,312 | 2,006,124,758 |
| 3. Loss adjustment expenses incurred | 250,519,319 | 236,221,547 | 479,192,048 |
| 4. Other underwriting expenses incurred | 704,129,318 | 640,377,632 | 1,334,432,904 |
| 5. Aggregate write-ins for underwriting deductions | 0 | 0 | 0 |
| 6. Total underwriting deductions (Lines 2 through 5) | 2,027,429,627 | 1,867,108,491 | 3,819,749,710 |
| 7. Net income of protected cells | 0 | 0 | 0 |
| 8. Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7) | 46,315,876 | 25,576,949 | 25,382,703 |
| INVESTMENT INCOME | | | |
| 9. Net investment income earned | 113,514,396 | 113,591,399 | 335,191,652 |
| 10. Net realized capital gains (losses) less capital gains tax of \$7,825,991 | 23,555,736 | 9,007,022 | 11,431,197 |
| 11. Net investment gain (loss) (Lines 9 + 10) | 137,070,132 | 122,598,421 | 346,622,849 |
| OTHER INCOME | | | |
| 12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$3,629,113 amount charged off \$7,378,134) | (3,749,021) | (6,732,888) | (11,427,016) |
| 13. Finance and service charges not included in premiums | 6,193,005 | 5,006,949 | 10,291,190 |
| 14. Aggregate write-ins for miscellaneous income | 5,162,901 | 6,000,989 | 10,641,428 |
| 15. Total other income (Lines 12 through 14) | 7,606,885 | 4,275,050 | 9,505,602 |
| 16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15) | 190,992,893 | 152,450,420 | 381,511,154 |
| 17. Dividends to policyholders | 1,076,425 | 1,095,629 | 3,288,850 |
| 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) | 189,916,468 | 151,354,791 | 378,222,304 |
| 19. Federal and foreign income taxes incurred | 39,524,481 | 32,535,635 | 64,772,884 |
| 20. Net income (Line 18 minus Line 19)(to Line 22) | 150,391,987 | 118,819,156 | 313,449,420 |
| CAPITAL AND SURPLUS ACCOUNT | | | |
| 21. Surplus as regards policyholders, December 31 prior year | 2,713,291,787 | 2,582,875,687 | 2,582,875,687 |
| 22. Net income (from Line 20) | 150,391,987 | 118,819,156 | 313,449,420 |
| 23. Net transfers (to) from Protected Cell accounts | 0 | 0 | 0 |
| 24. Change in net unrealized capital gains (losses) less capital gains tax of \$(28,215,314) | (72,371,015) | 102,448,483 | 67,883,312 |
| 25. Change in net unrealized foreign exchange capital gain (loss) | 0 | 0 | 0 |
| 26. Change in net deferred income tax | 9,729,059 | 2,632,227 | 7,354,808 |
| 27. Change in nonadmitted assets | (16,037,157) | (11,477,249) | 1,954,060 |
| 28. Change in provision for reinsurance | 0 | 0 | 465,600 |
| 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 | (100,000,000) | (255,000,000) | (255,000,000) |
| 36. Change in treasury stock | 0 | 0 | 0 |
| 37. Aggregate write-ins for gains and losses in surplus | 1,781,362 | 1,125,978 | (5,691,100) |
| 38. Change in surplus as regards policyholders (Lines 22 through 37) | (26,505,764) | (41,451,405) | 130,416,100 |
| 39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38) | 2,686,786,023 | 2,541,424,282 | 2,713,291,787 |
| 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 | 948,036 | 1,370,052 | 2,506,510 |
| 1402. Interest on Intercompany Notes Receivable | 3,252,375 | 3,471,953 | 6,975,934 |
| 1403. Gains on State Tax Credits | 408,178 | 1,158,984 | 1,158,984 |
| 1498. Summary of remaining write-ins for Line 14 from overflow page | 554,312 | 0 | 0 |
| 1499. Totals (Lines 1401 through 1403 plus 1498)(Line 14 above) | 5,162,901 | 6,000,989 | 10,641,428 |
| 3701. Pensions, net of tax | 1,781,362 | 1,125,978 | (5,691,100) |
| 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) | 1,781,362 | 1,125,978 | (5,691,100) |

STATEMENT AS OF JUNE 30, 2022 OF THE HANOVER INSURANCE COMPANY

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 | 2,103,789,272 | 1,936,277,379 | 3,992,128,869 |
| 2. Net investment income | 111,742,851 | 118,536,859 | 264,412,260 |
| 3. Miscellaneous income | 4,155,233 | 1,152,853 | 6,983,618 |
| 4. Total (Lines 1 to 3) | 2,219,687,356 | 2,055,967,091 | 4,263,524,747 |
| 5. Benefit and loss related payments | 988,643,402 | 796,648,591 | 1,686,191,780 |
| 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 | 993,088,259 | 929,257,742 | 1,767,386,329 |
| 8. Dividends paid to policyholders | 1,076,425 | 1,095,629 | 2,950,850 |
| 9. Federal and foreign income taxes paid (recovered) net of \$ 7,825,991 tax on capital gains (losses) | 60,479,475 | 20,030,039 | 62,235,049 |
| 10. Total (Lines 5 through 9) | 2,043,287,561 | 1,747,032,001 | 3,518,764,008 |
| 11. Net cash from operations (Line 4 minus Line 10) | 176,399,795 | 308,935,090 | 744,760,739 |
| Cash from Investments | | | |
| 12. Proceeds from investments sold, matured or repaid: | | | |
| 12.1 Bonds | 430,825,876 | 604,412,674 | 1,075,303,808 |
| 12.2 Stocks | 146,608,536 | 25,685,157 | 58,774,225 |
| 12.3 Mortgage loans | 5,060,960 | 82,556 | 174,871 |
| 12.4 Real estate | 0 | 0 | 0 |
| 12.5 Other invested assets | 22,384,277 | 69,213,502 | 151,534,336 |
| 12.6 Net gains or (losses) on cash, cash equivalents and short-term investments | (6,850) | 0 | 0 |
| 12.7 Miscellaneous proceeds | 5,689,242 | 24,873,463 | 24,304,699 |
| 12.8 Total investment proceeds (Lines 12.1 to 12.7) | 610,562,041 | 724,267,351 | 1,310,091,939 |
| 13. Cost of investments acquired (long-term only): | | | |
| 13.1 Bonds | 800,476,387 | 822,605,070 | 1,706,641,832 |
| 13.2 Stocks | 30,280,742 | 29,742,763 | 68,123,700 |
| 13.3 Mortgage loans | 9,990,000 | 16,027,994 | 62,048,527 |
| 13.4 Real estate | (62,944) | 1,345,865 | 2,808,099 |
| 13.5 Other invested assets | 35,016,577 | 38,648,265 | 68,932,861 |
| 13.6 Miscellaneous applications | 0 | 0 | 0 |
| 13.7 Total investments acquired (Lines 13.1 to 13.6) | 875,700,762 | 908,369,957 | 1,908,555,020 |
| 14. Net increase (or decrease) in contract loans and premium notes | 0 | 0 | 0 |
| 15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) | (265,138,721) | (184,102,606) | (598,463,081) |
| 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 | 28,401,338 | 0 |
| 16.4 Net deposits on deposit-type contracts and other insurance liabilities | 0 | 0 | 0 |
| 16.5 Dividends to stockholders | 1,160,926 | 88,993,700 | 88,993,700 |
| 16.6 Other cash provided (applied) | 38,296,156 | (42,658,112) | (26,347,848) |
| 17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) | 37,135,230 | (103,250,474) | (115,341,548) |
| 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) | (51,603,697) | 21,582,011 | 30,956,110 |
| 19. Cash, cash equivalents and short-term investments: | | | |
| 19.1 Beginning of year | (26,073,903) | (57,030,013) | (57,030,013) |
| 19.2 End of period (Line 18 plus Line 19.1) | (77,677,600) | (35,448,002) | (26,073,903) |

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

| | | | |
|---|--------------|---------------|---------------|
| 20.0001. Bonds sold to subsidiaries in settlement of capital contributions | 0 | 0 | (8,796,773) |
| 20.0002. Bonds acquired in settlement of stockholder dividends receivable | 4,704,249 | 0 | 88,940,780 |
| 20.0003. Accrued interest income on bonds acquired (sold) for intercompany transactions | (389,200) | (1,083,208) | (486,321) |
| 20.0004. Bonds sold to parent in settlement of stockholder dividend payable | (98,329,080) | (164,923,092) | (164,923,092) |
| 20.0005. Bonds acquired in settlement of stockholder return of capital receivable | 13,827,240 | 0 | 0 |

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 # | 2022 | 2021 |
|---|--------|-------------|---------------|-------------------------|-------------------------|
| NET INCOME | | | | | |
| (1) State basis (Page 4, Line 20, Columns 1 & 3) | XXX | XXX | XXX | \$ 150,391,987 | \$ 313,449,420 |
| (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 | <u>\$ 150,391,987</u> | <u>\$ 313,449,420</u> |
| SURPLUS | | | | | |
| (5) State basis (Page 3, Line 37, Columns 1 & 2) | XXX | XXX | XXX | \$ 2,686,786,023 | \$ 2,713,291,787 |
| (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 | <u>\$ 2,686,786,023</u> | <u>\$ 2,713,291,787</u> |

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

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

C. Accounting Policy

- (1) Short-term investments are stated at amortized cost.
- (2) Bonds not backed by loans are stated at either amortized cost or fair value, using the scientific interest method, in accordance with the NAIC Purposes and Procedures of the Securities Valuation Office ("SVO").
- (3,4) Preferred stocks that are subject to a 100% mandatory sinking fund are carried at amortized cost. All other preferred stocks and 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) Loan-backed securities are stated at either amortized cost or fair value, in accordance with the NAIC Purposes and Procedures of the SVO.
- (7) The Company 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"), The Hanover New Jersey Insurance Company ("New Jersey"), 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.

NOTES TO FINANCIAL STATEMENTS

D. Going Concern

Not applicable

NOTE 2 Accounting Changes and Corrections of Errors

Not applicable

NOTE 3 Business Combinations and Goodwill

Not applicable

NOTE 4 Discontinued Operations

Not applicable

NOTE 5 Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

(1) The maximum and minimum lending rates for new commercial mortgage loans during 2022 were 2.8%.

(2) The maximum percentage of any one loan to the value of security at the time of the loan, exclusive of insured or guaranteed or purchase money mortgages was 80%.

(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.

(4-9) The Company did not have impaired loans as of the end of the reporting period.

B. Debt Restructuring

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

C. Reverse Mortgages

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

D. Loan-Backed Securities

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

(2) Not applicable

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

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

a) The aggregate amount of unrealized losses:

| | |
|------------------------|----------------|
| 1. Less than 12 Months | \$ 117,132,685 |
| 2. 12 Months or Longer | \$ 16,493,857 |

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

| | |
|------------------------|------------------|
| 1. Less than 12 Months | \$ 1,502,716,458 |
| 2. 12 Months or Longer | \$ 78,343,473 |

(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. Low Income Housing tax Credits (LIHTC)

- (1) As of June 30, 2022, there are 11 remaining years of unexpired tax credits with no required holding period.
- (2) The Company recognized LIHTC and other tax benefits of \$814,796 during 2022.
- (3) The balance of the investment recognized in the statement of financial position at June 30, 2022 was \$13,351,883.
- (4) At June 30, 2022, 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 reclassifications due to the forfeiture or ineligibility of tax credits during the reporting period.

L. Restricted Assets

1. Restricted Assets (Including Pledged)

| Restricted Asset Category | Gross (Admitted & Nonadmitted) Restricted | | | | | | |
|--|---|--|--|---|-----------------------|-----------------------|----------------------------------|
| | Current Year | | | | | 6 | 7 |
| | 1 | 2 | 3 | 4 | 5 | | |
| | Total General Account (G/A) | G/A Supporting Protected Cell Account Activity (a) | Total Protected Cell Account Restricted Assets | Protected Cell Account Assets Supporting G/A Activity (b) | Total (1 plus 3) | Total From Prior Year | Increase/ (Decrease) (5 minus 6) |
| a. Subject to contractual obligation for which liability is not shown | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - |
| b. Collateral held under security lending agreements | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - |
| c. Subject to repurchase agreements | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - |
| d. Subject to reverse repurchase agreements | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - |
| e. Subject to dollar repurchase agreements | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - |
| 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 | \$ 4,991,400 | \$ - | \$ - | \$ - | \$ 4,991,400 | \$ 2,298,000 | \$ 2,693,400 |
| j. On deposit with states | \$ 227,068,978 | \$ - | \$ - | \$ - | \$ 227,068,978 | \$ 219,843,108 | \$ 7,225,870 |
| k. On deposit with other regulatory bodies | \$ 69,014 | \$ - | \$ - | \$ - | \$ 69,014 | \$ 68,949 | \$ 65 |
| l. Pledged collateral to FHLB (including assets backing funding agreements) | \$ 107,117,324 | \$ - | \$ - | \$ - | \$ 107,117,324 | \$ 82,815,754 | \$ 24,301,570 |
| m. Pledged as collateral not captured in other categories | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - |
| n. Other restricted assets | \$ 3,852,565 | \$ - | \$ - | \$ - | \$ 3,852,565 | \$ 3,869,629 | \$ (17,064) |
| o. Total Restricted Assets | \$ 343,099,281 | \$ - | \$ - | \$ - | \$ 343,099,281 | \$ 308,895,440 | \$ 34,203,841 |

(a) Subset of Column 1

(b) Subset of Column 3

| Restricted Asset Category | Current Year | | | |
|--|-------------------------------|---------------------------------------|--|--|
| | 8 | 9 | Percentage | |
| | | | 10 | 11 |
| | Total Non-admitted Restricted | Total Admitted Restricted (5 minus 8) | Gross (Admitted & Non-admitted) Restricted to Total Assets (c) | Admitted Restricted to Total Admitted Assets (d) |
| a. Subject to contractual obligation for which liability is not shown | \$ - | \$ - | 0.000% | 0.000% |
| b. Collateral held under security lending agreements | \$ - | \$ - | 0.000% | 0.000% |
| c. Subject to repurchase agreements | \$ - | \$ - | 0.000% | 0.000% |
| d. Subject to reverse repurchase agreements | \$ - | \$ - | 0.000% | 0.000% |
| e. Subject to dollar repurchase agreements | \$ - | \$ - | 0.000% | 0.000% |
| f. Subject to dollar reverse repurchase agreements | \$ - | \$ - | 0.000% | 0.000% |
| g. Placed under option contracts | \$ - | \$ - | 0.000% | 0.000% |
| h. Letter stock or securities restricted as to sale - excluding FHLB capital stock | \$ - | \$ - | 0.000% | 0.000% |
| i. FHLB capital stock | \$ - | \$ 4,991,400 | 0.050% | 0.051% |
| j. On deposit with states | \$ - | \$ 227,068,978 | 2.262% | 2.302% |
| k. On deposit with other regulatory bodies | \$ - | \$ 69,014 | 0.001% | 0.001% |
| l. Pledged collateral to FHLB (including assets backing funding agreements) | \$ - | \$ 107,117,324 | 1.067% | 1.086% |
| m. Pledged as collateral not captured in other categories | \$ - | \$ - | 0.000% | 0.000% |
| n. Other restricted assets | \$ - | \$ 3,852,565 | 0.038% | 0.039% |
| o. Total Restricted Assets | \$ - | \$ 343,099,281 | 3.418% | 3.478% |

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

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

NOTES TO FINANCIAL STATEMENTS

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

Not applicable

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

| Description of Assets | Gross (Admitted & Nonadmitted) Restricted | | | | | 6 | 7 | 8 | Percentage | |
|--|---|--|--|---|------------------|-----------------------|----------------------------------|--|---|--|
| | Current Year | | | | | | | | 9 | 10 |
| | 1 | 2 | 3 | 4 | 5 | | | | | |
| | Total General Account (G/A) | G/A Supporting Protected Cell Account Activity (a) | Total Protected Cell Account (S/A) Restricted Assets | Protected Cell Account Assets Supporting G/A Activity (b) | Total (1 plus 3) | Total From Prior Year | Increase/ (Decrease) (5 minus 6) | Total Current Year Admitted Restricted | Gross (Admitted & Nonadmitted) Restricted to Total Assets | Admitted Restricted to Total Admitted Assets |
| Held in Trust for Group Accident & Health Business | \$ 3,852,565 | \$ - | \$ - | \$ - | \$ 3,852,565 | \$ 3,869,629 | \$ (17,064) | \$ 3,852,565 | 0.038% | 0.039% |
| Total (c) | \$ 3,852,565 | \$ - | \$ - | \$ - | \$ 3,852,565 | \$ 3,869,629 | \$ (17,064) | \$ 3,852,565 | 0.038% | 0.039% |

(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

M., N.

Not applicable

O. 5GI Securities

| Investment | Number of 5GI Securities | | Aggregate BACV | | Aggregate Fair Value | |
|--------------------------|--------------------------|------------|----------------|------------|----------------------|------------|
| | Current Year | Prior Year | Current Year | Prior Year | Current Year | Prior Year |
| (1) Bonds - AC | - | - | \$ - | \$ - | \$ - | \$ - |
| (2) Bonds - FV | 15 | - | \$ 4,729,504 | \$ - | \$ 4,729,504 | \$ - |
| (3) LB&SS - AC | - | - | \$ - | \$ - | \$ - | \$ - |
| (4) LB&SS - FV | - | - | \$ - | \$ - | \$ - | \$ - |
| (5) Preferred Stock - AC | - | - | \$ - | \$ - | \$ - | \$ - |
| (6) Preferred Stock - FV | - | - | \$ - | \$ - | \$ - | \$ - |
| (7) Total (1+2+3+4+5+6) | 15 | - | \$ 4,729,504 | \$ - | \$ 4,729,504 | \$ - |

AC - Amortized Cost FV - Fair Value

P. Short Sales

Not applicable

Q. Prepayment Penalty and Acceleration Fees

| | <u>General Account</u> | <u>Protected Cell</u> |
|--|------------------------|-----------------------|
| 1. Number of CUSIPs | 19 | - |
| 2. Aggregate Amount of Investment Income | \$ 1,701,876 | \$ - |

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

Not applicable

NOTE 6 Joint Ventures, Partnerships and Limited Liability Companies

Not applicable

NOTE 7 Investment Income

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 \$73,550.

NOTE 8 Derivative Instruments

Not applicable

NOTES TO FINANCIAL STATEMENTS

NOTE 9 Income Taxes

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

1.

| | As of End of Current Period | | | 12/31/2021 | | | Change | | |
|--|-----------------------------|-----------------|------------------------------|-----------------|-----------------|------------------------------|---------------------------------|--------------------------------|------------------------------|
| | (1) Ordinary | (2) Capital | (3) (Col. 1 + 2) Total | (4) Ordinary | (5) Capital | (6) (Col. 4 + 5) Total | (7) (Col. 1 - 4) Ordinary | (8) (Col. 2 - 5) Capital | (9) (Col. 7 + 8) Total |
| (a) Gross Deferred Tax Assets | \$ 212,524,341 | \$ - | \$ 212,524,341 | \$ 206,052,730 | \$ - | \$ 206,052,730 | \$ 6,471,611 | \$ - | \$ 6,471,611 |
| (b) Statutory Valuation Allowance Adjustment | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - |
| (c) Adjusted Gross Deferred Tax Assets (1a - 1b) | \$ 212,524,341 | \$ - | \$ 212,524,341 | \$ 206,052,730 | \$ - | \$ 206,052,730 | \$ 6,471,611 | \$ - | \$ 6,471,611 |
| (d) Deferred Tax Assets Nonadmitted | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - |
| (e) Subtotal Net Admitted Deferred Tax Asset (1c - 1d) | \$ 212,524,341 | \$ - | \$ 212,524,341 | \$ 206,052,730 | \$ - | \$ 206,052,730 | \$ 6,471,611 | \$ - | \$ 6,471,611 |
| (f) Deferred Tax Liabilities | \$ 24,143,782 | \$ 22,555,644 | \$ 46,699,426 | \$ 27,239,064 | \$ 50,459,597 | \$ 77,698,661 | \$ (3,095,282) | \$ (27,903,953) | \$ (30,999,235) |
| (g) Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e - 1f) | \$ 188,380,559 | \$ (22,555,644) | \$ 165,824,915 | \$ 178,813,666 | \$ (50,459,597) | \$ 128,354,069 | \$ 9,566,893 | \$ 27,903,953 | \$ 37,470,846 |

2.

| | As of End of Current Period | | | 12/31/2021 | | | Change | | |
|---|-----------------------------|----------------|------------------------------|-----------------|----------------|------------------------------|---------------------------------|--------------------------------|------------------------------|
| | (1) Ordinary | (2) Capital | (3) (Col. 1 + 2) Total | (4) Ordinary | (5) Capital | (6) (Col. 4 + 5) Total | (7) (Col. 1 - 4) Ordinary | (8) (Col. 2 - 5) Capital | (9) (Col. 7 + 8) Total |
| Admission Calculation Components SSAP No. 101 | | | | | | | | | |
| (a) Federal Income Taxes Paid In Prior Years Recoverable Through Loss Carrybacks | \$ 101,607,133 | \$ - | \$ 101,607,133 | \$ 131,596,666 | \$ - | \$ 131,596,666 | \$ (29,989,533) | \$ - | \$ (29,989,533) |
| (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) | \$ 70,608,512 | \$ - | \$ 70,608,512 | \$ 35,950,327 | \$ - | \$ 35,950,327 | \$ 34,658,185 | \$ - | \$ 34,658,185 |
| 1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date. | \$ 70,608,512 | \$ - | \$ 70,608,512 | \$ 35,950,327 | \$ - | \$ 35,950,327 | \$ 34,658,185 | \$ - | \$ 34,658,185 |
| 2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold. | XXX | XXX | \$ 378,144,166 | XXX | XXX | \$ 387,740,658 | XXX | XXX | \$ (9,596,492) |
| (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. | \$ 24,143,782 | \$ 16,164,914 | \$ 40,308,696 | \$ 27,239,064 | \$ 11,266,673 | \$ 38,505,737 | \$ (3,095,282) | \$ 4,898,241 | \$ 1,802,959 |
| (d) Deferred Tax Assets Admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c)) | \$ 196,359,427 | \$ 16,164,914 | \$ 212,524,341 | \$ 194,786,057 | \$ 11,266,673 | \$ 206,052,730 | \$ 1,573,370 | \$ 4,898,241 | \$ 6,471,611 |

3.

| | 2022 | 2021 |
|--|------------------|------------------|
| a. Ratio Percentage Used To Determine Recovery Period And Threshold Limitation Amount. | 424% | 435% |
| b. Amount Of Adjusted Capital And Surplus Used To Determine Recovery Period And Threshold Limitation In 2(b)2 Above. | \$ 2,518,472,129 | \$ 2,582,431,597 |

4.

| | As of End of Current Period | | 12/31/2021 | | Change | |
|---|-----------------------------|----------------|-----------------|----------------|---------------------------------|--------------------------------|
| | (1) Ordinary | (2) Capital | (3) Ordinary | (4) Capital | (5) (Col. 1 - 3) Ordinary | (6) (Col. 2 - 4) Capital |
| Impact of Tax Planning Strategies: | | | | | | |
| (a) Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage. | | | | | | |
| 1. Adjusted Gross DTAs amount from Note 9A1(c) | \$ 212,524,341 | \$ - | \$ 206,052,730 | \$ - | \$ 6,471,611 | \$ - |
| 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) | \$ 212,524,341 | \$ - | \$ 206,052,730 | \$ - | \$ 6,471,611 | \$ - |
| 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

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) 12/31/2021 | (3) (Col. 1 - 2) Change |
|---|---------------------------------------|-------------------|-------------------------------|
| 1. Current Income Tax | | | |
| (a) Federal | \$ 39,523,007 | \$ 64,755,935 | \$ (25,232,928) |
| (b) Foreign | \$ 1,474 | \$ 16,949 | \$ (15,475) |
| (c) Subtotal | \$ 39,524,481 | \$ 64,772,884 | \$ (25,248,403) |
| (d) Federal income tax on net capital gains | \$ 7,825,991 | \$ 1,948,609 | \$ 5,877,382 |
| (e) Utilization of capital loss carry-forwards | \$ - | \$ - | \$ - |
| (f) Other | \$ - | \$ - | \$ - |
| (g) Federal and foreign income taxes incurred | \$ 47,350,472 | \$ 66,721,493 | \$ (19,371,021) |
| 2. Deferred Tax Assets: | | | |
| (a) Ordinary: | | | |
| (1) Discounting of unpaid losses | \$ 67,485,180 | \$ 65,312,940 | \$ 2,172,240 |
| (2) Unearned premium reserve | \$ 92,615,998 | \$ 88,574,771 | \$ 4,041,227 |
| (3) Policyholder reserves | \$ - | \$ - | \$ - |
| (4) Investments | \$ 2,756,332 | \$ 2,683,277 | \$ 73,055 |
| (5) Deferred acquisition costs | \$ - | \$ - | \$ - |
| (6) Policyholder dividends accrual | \$ - | \$ - | \$ - |
| (7) Fixed Assets | \$ 17,651,637 | \$ 18,133,036 | \$ (481,399) |
| (8) Compensation and benefits accrual | \$ 9,692,901 | \$ 11,749,087 | \$ (2,056,186) |
| (9) Pension accrual | \$ - | \$ 277,133 | \$ (277,133) |
| (10) Receivables - nonadmitted | \$ 19,169,932 | \$ 15,463,332 | \$ 3,706,600 |
| (11) Net operating loss carry-forward | \$ - | \$ - | \$ - |
| (12) Tax credit carry-forward | \$ - | \$ - | \$ - |
| (13) Other (including items <5% of total ordinary tax assets) | \$ 3,152,361 | \$ 3,859,154 | \$ (706,793) |
| (99) Subtotal | \$ 212,524,341 | \$ 206,052,730 | \$ 6,471,611 |
| (b) Statutory valuation allowance adjustment | \$ - | \$ - | \$ - |
| (c) Nonadmitted | \$ - | \$ - | \$ - |
| (d) Admitted ordinary deferred tax assets (2a99 - 2b - 2c) | \$ 212,524,341 | \$ 206,052,730 | \$ 6,471,611 |
| (e) Capital: | | | |
| (1) Investments | \$ - | \$ - | \$ - |
| (2) Net capital loss carry-forward | \$ - | \$ - | \$ - |
| (3) Real estate | \$ - | \$ - | \$ - |
| (4) Other (including items <5% of total ordinary tax assets) | \$ - | \$ - | \$ - |
| (99) Subtotal | \$ - | \$ - | \$ - |
| (f) Statutory valuation allowance adjustment | \$ - | \$ - | \$ - |
| (g) Nonadmitted | \$ - | \$ - | \$ - |
| (h) Admitted capital deferred tax assets (2e99 - 2f - 2g) | \$ - | \$ - | \$ - |
| (i) Admitted deferred tax assets (2d + 2h) | \$ 212,524,341 | \$ 206,052,730 | \$ 6,471,611 |
| 3. Deferred Tax Liabilities: | | | |
| (a) Ordinary: | | | |
| (1) Investments | \$ - | \$ - | \$ - |
| (2) Fixed Assets | \$ 13,913,557 | \$ 15,701,244 | \$ (1,787,687) |
| (3) Deferred and uncollected premium | \$ - | \$ - | \$ - |
| (4) Policyholder reserves | \$ 10,095,645 | \$ 11,537,820 | \$ (1,442,175) |
| (5) Other (including items <5% of total ordinary tax liabilities) | \$ 134,580 | \$ - | \$ 134,580 |
| (99) Subtotal | \$ 24,143,782 | \$ 27,239,064 | \$ (3,095,282) |
| (b) Capital: | | | |
| (1) Investments | \$ 22,555,644 | \$ 50,459,597 | \$ (27,903,953) |
| (2) Real estate | \$ - | \$ - | \$ - |
| (3) Other (including items <5% of total capital tax liabilities) | \$ - | \$ - | \$ - |
| (99) Subtotal | \$ 22,555,644 | \$ 50,459,597 | \$ (27,903,953) |
| (c) Deferred tax liabilities (3a99 + 3b99) | \$ 46,699,426 | \$ 77,698,661 | \$ (30,999,235) |
| 4. Net deferred tax assets/liabilities (2i - 3c) | \$ 165,824,915 | \$ 128,354,069 | \$ 37,470,846 |

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

| | (1) As of End of Current Period | (2) 12/31/2021 | (3) (Col. 1 - 2) Change |
|---|---------------------------------------|-------------------|-------------------------------|
| Adjusted gross deferred tax assets | \$ 212,524,341 | \$ 206,052,730 | \$ 6,471,611 |
| Total deferred tax liabilities | \$ 46,699,426 | \$ 77,698,661 | \$ (30,999,235) |
| Net deferred tax assets (liabilities) | \$ 165,824,915 | \$ 128,354,069 | \$ 37,470,846 |
| Tax effect of the change in unrealized gains (losses) | | | \$ (28,215,314) |
| Tax effect of the change in pension liability | | | \$ 473,528 |
| Change in net deferred income tax | | | \$ 9,729,060 |

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 | \$ 41,525,916 | 21.0% |
| Intercompany dividends | \$ (995,209) | -0.5% |
| Dividend received deductions and tax exempt interest income | \$ (395,123) | -0.2% |
| Non-deductible expenses | \$ 1,476,325 | 0.7% |
| Non-admitted assets | \$ (3,356,930) | -1.7% |
| Low Income Housing Credits | \$ (671,678) | -0.3% |
| Return to provision and other | \$ 38,111 | 0.0% |
| Total | <u>\$ 37,621,412</u> | <u>19.0%</u> |

| | As of End of Current Period | |
|-------------------------------------|-----------------------------|--------------|
| | Tax | Rate |
| Federal income taxes incurred | \$ 39,524,481 | 20.0% |
| Realized capital gains tax | \$ 7,825,991 | 4.0% |
| Change in net deferred income taxes | \$ (9,729,060) | -5.0% |
| Total statutory income taxes | <u>\$ 37,621,412</u> | <u>19.0%</u> |

E. Operating Loss and Tax Credit Carryforwards

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

| | |
|------------------------|---------------|
| For the tax year 2021: | \$ 59,535,576 |
| For the tax year 2022: | \$ 42,071,556 |

- 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

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

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

- 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, New Jersey, 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.

NOTES TO FINANCIAL STATEMENTS

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.

The Company has an intercompany line of credit agreement between itself, THG, and CICA. Interest is calculated at the 3-month LIBOR rate and principal and interest are due within 90 days of the date of the loan. The following transactions occurred in 2021:

| Origination Date | Affiliate | Cash Received/(Paid) Origination | Cash Received/(Paid) Repayment | O/S Balance |
|-------------------|-----------|----------------------------------|--------------------------------|---------------|
| January 31, 2022 | CICA | \$ 23,600,000 | \$ (23,600,000) | \$ - |
| February 3, 2022 | CICA | \$ 10,000,000 | \$ (10,000,000) | \$ - |
| February 3, 2022 | THG | \$ 14,700,000 | \$ (14,700,000) | \$ - |
| February 16, 2022 | CICA | \$ 6,700,000 | \$ (6,700,000) | \$ - |
| February 16, 2022 | THG | \$ 15,200,000 | \$ (15,200,000) | \$ - |
| March 10, 2022 | CICA | \$ 11,200,000 | \$ (11,200,000) | \$ - |
| March 10, 2022 | THG | \$ 9,200,000 | \$ (9,200,000) | \$ - |
| April 1, 2022 | THG | \$ 6,100,000 | \$ (6,100,000) | \$ - |
| April 13, 2022 | THG | \$ 10,500,000 | \$ (10,500,000) | \$ - |
| April 21, 2022 | CICA | \$ 6,000,000 | \$ (6,000,000) | \$ - |
| April 28, 2022 | CICA | \$ 10,500,000 | \$ (10,500,000) | \$ - |
| April 28, 2022 | THG | \$ 4,400,000 | \$ (4,400,000) | \$ - |
| April 29, 2022 | CICA | \$ 10,000,000 | \$ (2,000,000) | \$ 8,000,000 |
| May 5, 2022 | THG | \$ 2,000,000 | \$ (2,000,000) | \$ - |
| May 5, 2022 | CICA | \$ 8,000,000 | \$ - | \$ 8,000,000 |
| May 26, 2022 | THG | \$ 15,400,000 | \$ (15,400,000) | \$ - |
| May 27, 2022 | CICA | \$ 5,000,000 | \$ - | \$ 5,000,000 |
| May 27, 2022 | THG | \$ 1,000,000 | \$ (1,000,000) | \$ - |
| June 2, 2022 | THG | \$ 18,000,000 | \$ - | \$ 18,000,000 |
| June 3, 2022 | THG | \$ 4,500,000 | \$ - | \$ 4,500,000 |
| June 22, 2022 | THG | \$ 1,000,000 | \$ (1,000,000) | \$ - |
| June 25, 2022 | CICA | \$ 8,000,000 | \$ - | \$ 8,000,000 |
| June 25, 2022 | CICA | \$ 10,500,000 | \$ - | \$ 10,500,000 |
| June 30, 2022 | THG | \$ 1,000,000 | \$ - | \$ 1,000,000 |

The Company declared an ordinary common stock dividend of \$100,000,000 to Opus on May 16, 2022. The dividend was settled on June 2, 2022 by transferring bonds at fair value of \$98,329,080, accrued interest of \$509,994 and cash of \$1,160,926 to Opus. The Company recognized \$1,927,420 of net realized loss on these transactions.

The Company received the following ordinary common stock dividends from subsidiaries during the current reporting period:

| Subsidiary | Dividend Amount | Declaration Date | Settlement Date | Bonds at Fair Value | Accrued Interest on Bonds | Cash | Realized Gains (Loss) Deferred |
|------------|-----------------|------------------|-----------------|---------------------|---------------------------|------|--------------------------------|
| Hanover NJ | \$ 121,135 | January 29, 2022 | June 28, 2022 | \$ 119,672 | \$ 1,463 | \$ - | \$ (3,756) |

The Company received the following extraordinary common stock dividends from subsidiaries during the current reporting period:

| Subsidiary | Dividend Amount | Declaration Date | Settlement Date | Bonds at Fair Value | Accrued Interest on Bonds | Cash | Realized Gains (Loss) Deferred |
|------------|-----------------|------------------|-----------------|---------------------|---------------------------|------|--------------------------------|
| Hanover NJ | \$ 4,617,956 | January 29, 2022 | June 28, 2022 | \$ 4,584,576 | \$ 33,380 | \$ - | \$ (301,625) |

The Company received the following return of capital during the current reporting period:

| Subsidiary | Return of Capital Amount | Transaction Date | Bonds at Fair Value | Accrued Interest on Bonds | Cash Paid (Received) | Realized Gains (Loss) Deferred |
|------------|--------------------------|------------------|---------------------|---------------------------|----------------------|--------------------------------|
| Hanover NJ | \$ 13,913,192 | June 28, 2022 | \$ 13,827,240 | \$ 85,952 | \$ - | \$ 1,298,753 |

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 \$76,152,414 as amounts due to subsidiary, controlled and affiliated companies and \$101,758,185 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.

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

NOTES TO FINANCIAL STATEMENTS

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., M., N., O.

Not applicable

NOTE 11 Debt

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

B. FHLB (Federal Home Loan Bank) Agreements

- (1) The Company maintains FHLBB membership stock to enable short-term advances through its membership in FHLBB. During the current reporting period, the Company received and repaid advances to meet short-term liquidity needs.

As collateral to FHLBB, the Company has pledged government agency securities with a fair value of \$103,387,622 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 \$4,991,400 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 | \$ 4,991,400 | \$ 4,991,400 | \$ - |
| (c) Activity Stock | \$ - | \$ - | \$ - |
| (d) Excess Stock | \$ - | \$ - | \$ - |
| (e) Aggregate Total (a+b+c+d) | <u>\$ 4,991,400</u> | <u>\$ 4,991,400</u> | <u>\$ -</u> |
| (f) Actual or estimated Borrowing Capacity as Determined by the Insurer | <u>\$ 3,635,000</u> | XXX | XXX |
| 2. Prior Year-end | | | |
| (a) Membership Stock - Class A | \$ - | \$ - | \$ - |
| (b) Membership Stock - Class B | \$ 2,298,000 | \$ 2,298,000 | \$ - |
| (c) Activity Stock | \$ - | \$ - | \$ - |
| (d) Excess Stock | \$ - | \$ - | \$ - |
| (e) Aggregate Total (a+b+c+d) | <u>\$ 2,298,000</u> | <u>\$ 2,298,000</u> | <u>\$ -</u> |
| (f) Actual or estimated Borrowing Capacity as Determined by the Insurer | <u>\$ 1,675,000</u> | XXX | XXX |

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

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

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

| | 1 | 2 | Eligible for Redemption | | | |
|------------------|--------------------------------------|--------------------------------|----------------------------|---|--------------------------------|-------------------|
| | Current Year Total (2+3+4+5+6) | Not Eligible for Redemption | 3 Less Than 6 Months | 4 6 Months to Less Than 1 Year | 5 1 to Less Than 3 Years | 6 3 to 5 Years |
| Membership Stock | | | | | | |
| 1. Class A | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - |
| 2. Class B | \$ 4,991,400 | \$ 4,991,400 | \$ - | \$ - | \$ - | \$ - |

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) | \$ 103,387,622 | \$ 107,117,324 | \$ - |
| 2. Current Year General Account Total Collateral Pledged | \$ 103,387,622 | \$ 107,117,324 | \$ - |
| 3. Current Year Protected Cell Account Total Collateral Pledged | \$ - | \$ - | \$ - |
| 4. Prior Year-end Total General and Protected Cell Account Total Collateral Pledged | \$ 85,313,586 | \$ 82,815,754 | \$ - |

11B(3)a1 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b1 (Columns 1, 2 and 3 respectively)

11B(3)a2 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b2 (Columns 1, 2 and 3 respectively)

11B(3)a3 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b3 (Columns 1, 2 and 3 respectively)

11B(3)a4 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b4 (Columns 1, 2 and 3 respectively)

NOTES TO FINANCIAL STATEMENTS

b. Maximum Amount Pledged During Reporting Period

| | 1 | 2 | 3 |
|---|----------------|----------------|---|
| | Fair Value | Carrying Value | Amount Borrowed at Time of Maximum Collateral |
| 1. Current Year Total General and Protected Cell Account Maximum Collateral Pledged (Lines 2+3) | \$ 103,387,622 | \$ 107,117,324 | \$ 59,700,000 |
| 2. Current Year General Account Maximum Collateral Pledged | \$ 103,387,622 | \$ 107,117,324 | \$ 59,700,000 |
| 3. Current Year Protected Cell Account Maximum Collateral Pledged | \$ - | \$ - | \$ - |
| 4. Prior Year-end Total General and Protected Cell Account Maximum Collateral Pledged | \$ 112,115,926 | \$ 107,478,801 | \$ 55,700,000 |

(4) Borrowing from FHLB

a. Amount as of Reporting Date

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

b. Maximum Amount During Reporting Period (Current Year)

| | 1 | 2 | 3 |
|----------------------------|---------------|-----------------|------------------------|
| | Total 2+3 | General Account | Protected Cell Account |
| 1. Debt | \$ 59,700,000 | \$ 59,700,000 | \$ - |
| 2. Funding Agreements | \$ - | \$ - | \$ - |
| 3. Other | \$ - | \$ - | \$ - |
| 4. Aggregate Total (1+2+3) | \$ 59,700,000 | \$ 59,700,000 | \$ - |

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

c. FHLB - Prepayment Obligations

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

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

The labor for 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 | |
|---|---------------------|---------------------|-------------------------|-------------------|---|-------------|
| | 2022 | 2021 | 2022 | 2021 | 2022 | 2021 |
| (4) Components of net periodic benefit cost | | | | | | |
| a. Service cost | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - |
| b. Interest cost | \$ 7,635,650 | \$ 14,914,000 | \$ 107,527 | \$ 214,000 | \$ - | \$ - |
| c. Expected return on plan assets | \$ (8,607,940) | \$ (18,431,000) | \$ - | \$ - | \$ - | \$ - |
| d. Transition asset or obligation | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - |
| e. Gains and losses | \$ 2,624,826 | \$ 3,177,000 | \$ 101,931 | \$ 342,000 | \$ - | \$ - |
| f. Prior service cost or credit | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - |
| g. Gain or loss recognized due to a settlement or curtailment | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - |
| h. Total net periodic benefit cost | <u>\$ 1,652,536</u> | <u>\$ (340,000)</u> | <u>\$ 209,458</u> | <u>\$ 556,000</u> | <u>\$ -</u> | <u>\$ -</u> |

NOTES TO FINANCIAL STATEMENTS

(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., D., E., F.

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 \$100,000,000 to Opus on May 16, 2022. The maximum dividend that may be declared payable subsequent to May 16, 2022 without prior approval is \$171,329,179.

G., H., I.

Not applicable

J. The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains and losses is \$ 953,346,442

This unrealized gain is not net of the applicable deferred tax liability of \$22,284,515.

K., M., N.

Not applicable

NOTE 14 Liabilities, Contingencies and Assessments

A. Contingent Commitments

(1) At the end of the reporting period, there were contractual investment commitments of up to \$151,533,178. The Company has no commitments related to state tax credit investments at the end of the reporting period.

Total contingent liabilities: \$ 151,533,178

(2-3) Not Applicable

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

Not applicable

G. All Other Contingencies

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

NOTES TO FINANCIAL STATEMENTS

NOTE 15 Leases

A. Lessee Operating Lease:

No change

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

Not applicable

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

A. Transfers of Receivables Reported as Sales

Not applicable

B. Transfer and Servicing of Financial Assets

1-7. Not applicable

C. Wash Sales

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

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

Not applicable

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

Not applicable

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 | | | | | |
| Preferred Stocks: Industrial and miscellaneous | \$ - | \$ 4,500,000 | \$ 8,828,164 | \$ - | \$ 13,328,164 |
| Bonds: Industrial and miscellaneous | \$ - | \$ 203,248,423 | \$ - | \$ - | \$ 203,248,423 |
| Bank loans | \$ - | \$ 52,523,924 | \$ - | \$ - | \$ 52,523,924 |
| Common Stocks: Industrial and miscellaneous (a) | \$ 306,989,912 | \$ - | \$ - | \$ - | \$ 306,989,912 |
| Other Invested Assets | \$ - | \$ - | \$ 4,366,840 | \$ - | \$ 4,366,840 |
| Total assets at fair value/NAV | \$ 306,989,912 | \$ 260,272,347 | \$ 13,195,004 | \$ - | \$ 580,457,263 |

(a) Excludes equities carried at cost of \$4,991,400 at the end of the reporting period which consists of FHLB common stock.

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

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

| 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 | Settle-ments | Ending Balance for Current Quarter End |
|--|--|------------------------|--------------------------|---|--|-------------|-------------|-------------|--------------|--|
| a. Assets | | | | | | | | | | |
| Preferred Stocks: Industrial and miscellaneous | \$ 3,545,479 | \$ - | \$ - | \$ - | \$ 5,282,685 | \$ - | \$ - | \$ - | \$ - | \$ 8,828,164 |
| Other Invested Assets | \$ 4,366,840 | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ 4,366,840 |
| Total Assets | \$ 7,912,319 | \$ - | \$ - | \$ - | \$ 5,282,685 | \$ - | \$ - | \$ - | \$ - | \$ 13,195,004 |

b. Not applicable

c. 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:

NOTES TO FINANCIAL STATEMENTS

- U.S. government – determination of direct versus indirect government support and whether any contingencies exist with respect to the timely payment of principal and interest.
- All other governments – estimates of appropriate market spread versus underlying related sovereign treasury curves dependent on liquidity and direct or contingent support.
- Corporate bonds, which are included in Industrial and miscellaneous bonds - overall credit quality, including assessments of the level and variability of: economic sensitivity; liquidity; corporate financial policies; management quality; regulatory environment; competitive position; ownership; restrictive covenants; and security or collateral.
- Municipal bonds, which are included in States, territories and possessions; Political subdivisions of states, territories and possessions; and Special revenue and special assessment obligations - overall credit quality, including assessments of the level and variability of: sources of payment such as income, sales or property taxes, levies or user fees; credit support such as insurance; state or local economic and political base; natural resource availability; and susceptibility to natural or man-made catastrophic events such as hurricanes, earthquakes or acts of terrorism.
- Residential mortgage-backed securities, U.S. agency pass-thrus and collateralized mortgage obligations (“CMOs”) which are included in U.S. governments and Special revenue and special assessment obligations - estimates of prepayment speeds based upon: historical prepayment rate trends; underlying collateral interest rates; geographic concentration; vintage year; borrower credit quality characteristics; interest rate and yield curve forecasts; government or monetary authority support programs; tax policies; and delinquency/default trends.
- Residential mortgage-backed securities, non-agency CMOs, which are included in Industrial and miscellaneous bonds - estimates of prepayment speeds based upon: historical prepayment rate trends; underlying collateral interest rates; geographic concentration; vintage year; borrower credit quality characteristics; interest rate and yield curve forecasts; government or monetary authority support programs; tax policies; delinquency/default trends; and severity of loss upon default and length of time to recover proceeds following default.
- Commercial mortgage-backed securities, which are included in Industrial and miscellaneous bonds - overall credit quality, including assessments of the value and supply/demand characteristics of: collateral type such as office, retail, residential, lodging, or other; geographic concentration by region, state, metropolitan statistical area and locale; vintage year; historical collateral performance including defeasance, delinquency, default and special servicer trends; and capital structure support features.
- Asset-backed securities, which are included in Industrial and miscellaneous bonds – overall credit quality, including assessments of the underlying collateral type such as credit card receivables, auto loan receivables and equipment lease receivables; geographic diversification; vintage year; historical collateral performance including delinquency, default and casualty trends; economic conditions influencing use rates and resale values; and contract structural support features.

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

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

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

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

(5) Not applicable

B. Not applicable

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

| Type of Financial Instrument | Aggregate Fair Value | Admitted Assets | (Level 1) | (Level 2) | (Level 3) | Net Asset Value (NAV) | Not Practicable (Carrying Value) |
|---------------------------------|----------------------|------------------|-----------------|------------------|----------------|-----------------------|----------------------------------|
| Bonds | \$ 5,393,084,398 | \$ 5,813,193,580 | \$ 106,238,106 | \$ 5,277,441,246 | \$ 9,405,046 | \$ - | \$ - |
| Preferred Stock | \$ 13,328,164 | \$ 13,328,164 | \$ - | \$ 4,500,000 | \$ 8,828,164 | \$ - | \$ - |
| Common Stock (a) | \$ 311,981,312 | \$ 311,981,312 | \$ 306,989,912 | \$ 4,991,400 | \$ - | \$ - | \$ - |
| Mortgages | \$ 171,635,342 | \$ 182,931,638 | \$ - | \$ - | \$ 171,635,342 | \$ - | \$ - |
| Other Invested Assets (a) | \$ 252,622,967 | \$ 256,733,101 | \$ - | \$ 6,646,512 | \$ 245,976,455 | \$ - | \$ - |
| Cash and Short-Term Investments | \$ (77,678,611) | \$ (77,677,600) | \$ (79,537,703) | \$ 1,859,092 | \$ - | \$ - | \$ - |

(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

NOTES TO FINANCIAL STATEMENTS

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 \$1,283,394,817 and \$1,204,356,753, 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 \$24,468,654 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 \$154,846,237 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

| (1) Description of State Transferable and Non-transferable Tax Credits | (2) State | (3) Carrying Value | (4) Unused Amount |
|---|--------------|-----------------------|----------------------|
| Film Credits | CT | \$ 215,619 | \$ 215,619 |
| 21E1999 - Total | | \$ 215,619 | \$ 215,619 |

(2) Method of Estimating Utilization 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.

(3) 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.

(4) State Tax Credits Admitted and Nonadmitted

| | <u>Total Admitted</u> | <u>Total Nonadmitted</u> |
|---------------------|-----------------------|--------------------------|
| a. Transferable | \$ 215,619 | \$ - |
| b. 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

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.

NOTES TO FINANCIAL STATEMENTS

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 | \$1,393,601,676 | \$ - | \$ - | \$ - | \$1,393,601,676 | \$ - |
| b. All Other | \$ 17,715,607 | \$ 1,326,990 | \$ 84,137,920 | \$ 23,409,667 | \$ (66,422,313) | \$ (22,082,677) |
| c. Total | <u>\$1,411,317,283</u> | <u>\$ 1,326,990</u> | <u>\$ 84,137,920</u> | <u>\$ 23,409,667</u> | <u>\$1,327,179,363</u> | <u>\$ (22,082,677)</u> |
| d. Direct Unearned Premium Reserve | | | | | | \$ 851,617,312 |

(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 | \$ 60,189,896 | \$ - | \$ - | \$ 60,189,896 |
| b. Sliding Scale Adjustments | \$ - | \$ - | \$ 819,601 | \$ (819,601) |
| c. Other Profit Commission Arrangements | \$ - | \$ - | \$ 2,100,000 | \$ (2,100,000) |
| d. TOTAL | <u>\$ 60,189,896</u> | <u>\$ -</u> | <u>\$ 2,919,601</u> | <u>\$ 57,270,295</u> |

(3) Not applicable

D. Uncollectible Reinsurance

No change

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

Not applicable

NOTE 24 Retrospectively Rated Contracts & Contracts Subject to Redetermination

Not applicable

NOTE 25 Change in Incurred Losses and Loss Adjustment Expenses

- A. The estimated cost of loss and loss adjustment expenses ("LAE") attributable to insured events of prior year's decreased by \$6,784,000 during 2022. The redundancy of \$6,784,000 is 0.16% of unpaid losses and LAE of \$4,360,370,827 as of December 31, 2021. The favorable loss and LAE reserve development during 2022 is primarily due to lower than expected personal auto, workers' compensation, other liability, and commercial multiple peril lines of business losses in accident year 2020, partially offset by higher than expected losses in personal auto, homeowners, and workers' compensation lines of business in accident year 2021. Increases or decreases of this nature occur as a result of claim settlements during the current year, and as additional information is received regarding individual claims, causing changes from the original estimates of the cost of these claims. Recent loss development trends are also taken into account evaluating the overall adequacy of unpaid losses and LAE.
- B. There were no significant changes in methodologies and assumptions used in calculating the liability for unpaid property and casualty losses and loss adjustment expenses.

NOTE 26 Intercompany Pooling Arrangements

Not applicable

NOTE 27 Structured Settlements

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

| Loss Reserves Eliminated by Annuities | Unrecorded Loss Contingencies |
|---------------------------------------|-------------------------------|
| \$ 15,804,914 | \$ 15,804,914 |

- 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

- Liability carried for premium deficiency reserves \$ -
- Date of the most recent evaluation of this liability 06/30/2022
- 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

(1) Counter Party Exposure Recorded on Unpaid Claims and Billed Recoverables on Paid Claims

| Annual Statement Line of Business (ASL) | | 3 | 4 | 5 | 6 |
|---|------------------------------|--|-------------------------------------|------------------------------------|--|
| 1 | 2 | Gross (of High Deductible) Loss Reserves | Reserve Credit for High Deductibles | Billed Recoverables on Paid Claims | Total High Deductibles and Billed Recoverables (Col 4 + Col 5) |
| ASL # | ASL Description | | | | |
| 16.0 | Workers' Compensation | \$ 528,000 | \$ 528,000 | \$ 49,000 | \$ 577,000 |
| 17.1 | Other Liability - occurrence | \$ 5,262,000 | \$ 2,459,000 | \$ 57,000 | \$ 2,516,000 |
| Total | | \$ 5,790,000 | \$ 2,987,000 | \$ 106,000 | \$ 3,093,000 |

(2) Unsecured Amounts of High Deductibles

| | |
|---|--------------|
| a. Total high deductibles and billed recoverables on paid claims (Should equal total line for Column 6 for A(1) above) | \$ 3,093,000 |
| b. Collateral on balance sheet (Must be equal to or greater than zero) | \$ - |
| c. Collateral off balance sheet (Must be equal to or greater than zero) | \$ 3,093,000 |
| d. Total unsecured deductibles and billed recoverables on paid claims d=a-(b+c) (Must be equal to or greater than zero) | \$ - |
| e. Percentage unsecured | 0.0% |

(3) High Deductible Recoverables Amounts on Paid Claims

Not applicable

(4) The Deductible Amounts for the Highest Ten Unsecured High Deductible Policies

Not applicable

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 \$89,091,999 of such discounted reserves. The amount of discount 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) | \$ 28,148,333 | \$ 20,364,120 |
| 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 | \$ 28,148,333 | \$ 20,364,120 |

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

NOTES TO FINANCIAL STATEMENTS

B. Nontabular Discount

Reserves for Conversion Trust and Individual Health unpaid losses have been discounted on a non-tabular basis using an interest rate of 4.0%. The reserves as of the end of the current reporting period include \$5,921,000 of such discounted reserves. The amount of the discount is as follows:

| | (1) | (2) | (3) | (4) |
|---|--------------|------|--|------------------------------|
| | Case | IBNR | Defense & Cost Containment Expense | Adjusting & Other Expense |
| 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) | \$ 2,488,979 | \$ - | \$ - | \$ - |
| 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 | \$ 2,488,979 | \$ - | \$ - | \$ - |

** Should include medical loss reserves and all loss adjustment expense reserves, whether reported as tabular or nontabular in Schedule P.

C. Changes in Discount Assumptions

Not applicable

NOTE 33 Asbestos/Environmental Reserves

No change

NOTE 34 Subscriber Savings Accounts

Not applicable

NOTE 35 Multiple Peril Crop Insurance

Not applicable

NOTE 36 Financial Guaranty Insurance

Not applicable

STATEMENT AS OF JUNE 30, 2022 OF THE HANOVER INSURANCE COMPANY
GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [] No [X]
- 1.2 If yes, has the report been filed with the domiciliary state? Yes [] No []
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [] No [X]
- 2.2 If yes, date of change:
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [X] No []
 If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [] No [X]
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.
- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [X] No []
- 3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 0000944695
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [] No [X]
- 4.2 If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [] No [] N/A [X]
 If yes, attach an explanation.
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2019
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2019
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 04/01/2021
- 6.4 By what department or departments?
 New Hampshire Department of Insurance
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [] No [] N/A [X]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [] No [] N/A [X]
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [] No [X]
- 7.2 If yes, give full information:
- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes [] No [X]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [X] No []
- 8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

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

STATEMENT AS OF JUNE 30, 2022 OF THE HANOVER INSURANCE COMPANY
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 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
- 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
- 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
 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 77,721

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
 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: \$ 256,172,790
 13. Amount of real estate and mortgages held in short-term investments: \$ 0
 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes No
 14.2 If yes, please complete the following:
- | | 1
Prior Year-End
Book/Adjusted
Carrying Value | 2
Current Quarter
Book/Adjusted
Carrying Value |
|---|--|---|
| 14.21 Bonds | \$ 0 | \$ 0 |
| 14.22 Preferred Stock | \$ 0 | \$ 0 |
| 14.23 Common Stock | \$ 1,268,059,302 | \$ 1,287,918,418 |
| 14.24 Short-Term Investments | \$ 0 | \$ 0 |
| 14.25 Mortgage Loans on Real Estate | \$ 0 | \$ 0 |
| 14.26 All Other | \$ 0 | \$ 0 |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) | \$ 1,268,059,302 | \$ 1,287,918,418 |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above | \$ 0 | \$ 0 |
- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes No
 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes No N/A
 If no, attach a description with this statement.
16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:
- 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 \$ 0
 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 \$ 0
 16.3 Total payable for securities lending reported on the liability page. \$ 0

STATEMENT AS OF JUNE 30, 2022 OF THE HANOVER INSURANCE COMPANY
GENERAL INTERROGATORIES

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

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

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

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

- 17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes [] No []
- 17.4 If yes, give full information relating thereto:

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

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

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

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

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

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

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

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

- 18.2 If no, list exceptions:

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
- a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
 - b. Issuer or obligor is current on all contracted interest and principal payments.
 - c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
- Has the reporting entity self-designated 5GI securities? Yes [] No []

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
- a. The security was purchased prior to January 1, 2018.
 - b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
 - c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
 - d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.
- Has the reporting entity self-designated PLGI securities? Yes [] No []

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
- a. The shares were purchased prior to January 1, 2019.
 - b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
 - c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
 - d. The fund only or predominantly holds bonds in its portfolio.
 - e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
 - f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.
- Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes [] No []

STATEMENT AS OF JUNE 30, 2022 OF THE HANOVER INSURANCE COMPANY

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:

| 1 Line of Business | 2 Maximum Interest | 3 Discount Rate | TOTAL DISCOUNT | | | | DISCOUNT TAKEN DURING PERIOD | | | |
|-----------------------|-----------------------|--------------------|--------------------|-----------------|-----------|------------|------------------------------|-----------------|------------|-------------|
| | | | 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 | 28,148 | 0 | 20,364 | 48,512 | 1,034 | 0 | 743 | 1,777 |
| | | TOTAL | 28,148 | 0 | 20,364 | 48,512 | 1,034 | 0 | 743 | 1,777 |

5. Operating Percentages:

5.1 A&H loss percent 430.240 %

5.2 A&H cost containment percent 0.000 %

5.3 A&H expense percent excluding cost containment expenses 41.280 %

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

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

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

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

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

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

STATEMENT AS OF JUNE 30, 2022 OF THE HANOVER INSURANCE COMPANY
SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

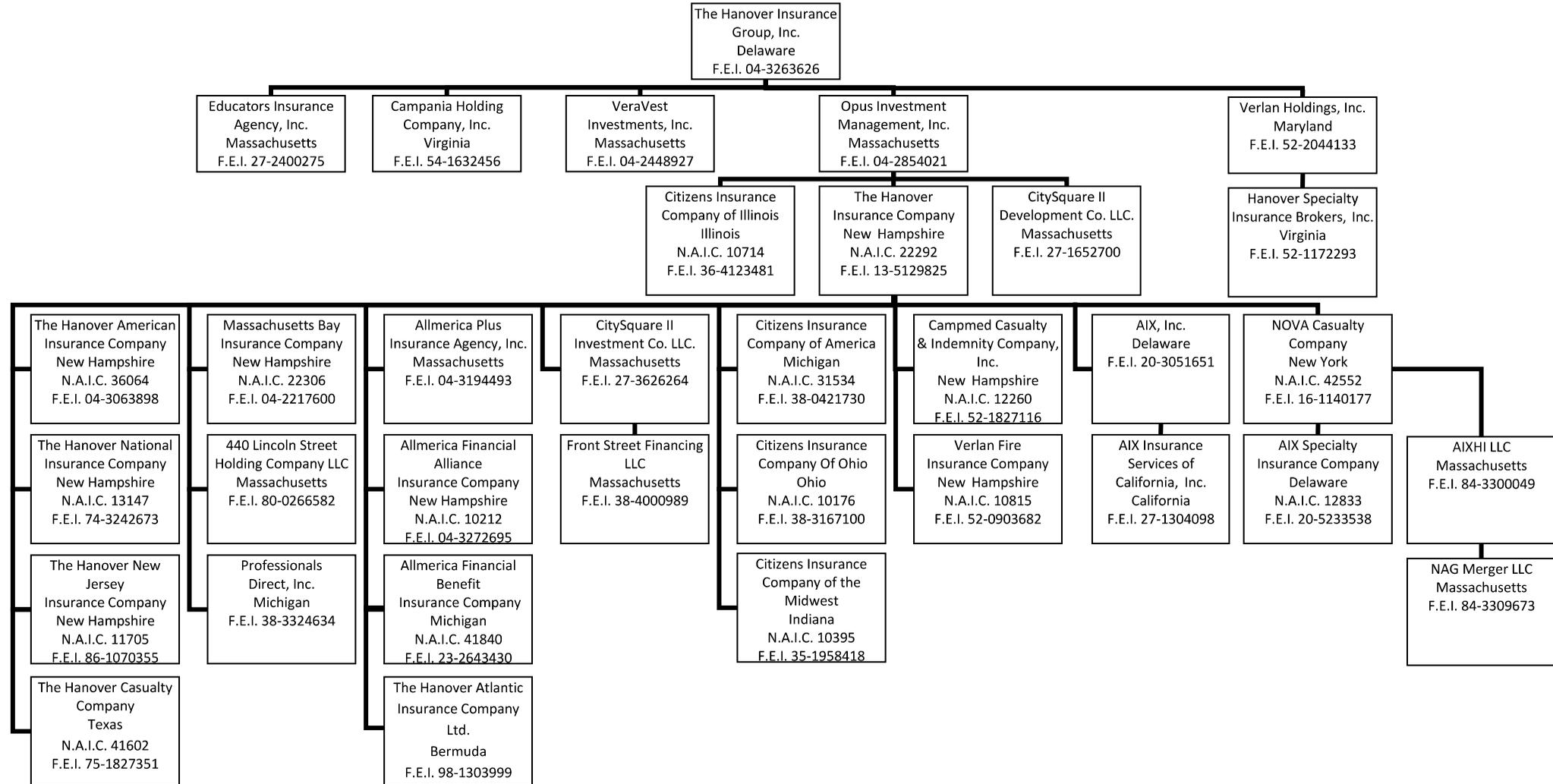
| States, etc. | 1 Active Status (a) | Direct Premiums Written | | Direct Losses Paid (Deducting Salvage) | | Direct Losses Unpaid | | |
|--|------------------------------|------------------------------|----------------------------|--|----------------------------|------------------------------|----------------------------|---------------|
| | | 2 Current Year To Date | 3 Prior Year To Date | 4 Current Year To Date | 5 Prior Year To Date | 6 Current Year To Date | 7 Prior Year To Date | |
| 1. Alabama | AL | L | 3,315,149 | 2,753,026 | 213,179 | 1,311,433 | 4,900,585 | 4,695,009 |
| 2. Alaska | AK | L | 283,861 | 362,463 | 46,139 | 19,923 | 1,175,508 | 875,045 |
| 3. Arizona | AZ | L | 10,906,325 | 10,054,634 | 1,822,602 | 1,006,780 | 16,133,861 | 12,953,972 |
| 4. Arkansas | AR | L | 2,099,613 | 3,912,317 | 3,395,424 | 3,013,647 | 9,626,735 | 9,639,249 |
| 5. California | CA | L | 64,568,402 | 57,554,464 | 15,189,731 | 16,182,936 | 85,049,327 | 83,920,439 |
| 6. Colorado | CO | L | 16,627,241 | 15,907,615 | 4,874,816 | 2,199,193 | 15,487,430 | 11,923,407 |
| 7. Connecticut | CT | L | 31,161,184 | 25,543,198 | 10,911,174 | 9,408,696 | 52,131,289 | 35,177,091 |
| 8. Delaware | DE | L | 1,945,126 | 1,816,961 | 225,773 | 120,608 | 3,896,419 | 1,800,066 |
| 9. District of Columbia | DC | L | 7,352,434 | 6,295,411 | 685,206 | 1,272,715 | 16,706,919 | 13,452,808 |
| 10. Florida | FL | L | 22,172,743 | 20,009,932 | 5,646,414 | 4,093,779 | 39,039,337 | 43,302,999 |
| 11. Georgia | GA | L | 20,259,226 | 22,790,251 | 8,753,145 | 10,726,295 | 30,195,878 | 33,081,198 |
| 12. Hawaii | HI | L | 846,621 | 819,078 | 495,022 | 3,457 | 208,667 | 229,416 |
| 13. Idaho | ID | L | 1,530,199 | 916,939 | 213,173 | 485,924 | 1,524,898 | 786,956 |
| 14. Illinois | IL | L | 30,732,877 | 28,119,621 | 6,566,611 | 6,028,413 | 47,452,664 | 41,763,249 |
| 15. Indiana | IN | L | 28,252,840 | 19,700,805 | 9,828,979 | 5,420,675 | 23,174,117 | 24,217,579 |
| 16. Iowa | IA | L | 2,284,434 | 1,548,318 | 147,019 | 153,945 | 1,015,781 | 1,467,949 |
| 17. Kansas | KS | L | 1,636,306 | 1,663,708 | 651,674 | 3,044,784 | 10,928,285 | 9,506,723 |
| 18. Kentucky | KY | L | 3,606,735 | 3,428,144 | 344,419 | 526,043 | 5,570,346 | 5,593,505 |
| 19. Louisiana | LA | L | 9,066,368 | 7,330,655 | 2,475,742 | 1,085,535 | 11,009,326 | 10,594,074 |
| 20. Maine | ME | L | 22,243,153 | 19,360,165 | 4,993,716 | 4,585,316 | 38,730,960 | 39,563,144 |
| 21. Maryland | MD | L | 19,285,875 | 14,508,793 | 4,867,803 | 3,890,937 | 17,462,600 | 10,406,261 |
| 22. Massachusetts | MA | L | 99,566,564 | 88,436,903 | 41,415,139 | 26,211,813 | 115,483,802 | 94,681,820 |
| 23. Michigan | MI | L | 31,886,331 | 28,536,139 | 8,225,836 | 6,998,690 | 37,736,334 | 37,851,661 |
| 24. Minnesota | MN | L | 19,701,377 | 18,943,853 | 4,351,494 | 2,767,170 | 24,488,238 | 17,903,296 |
| 25. Mississippi | MS | L | 1,921,217 | 1,231,300 | 379,843 | 1,147,674 | 9,191,112 | 9,238,073 |
| 26. Missouri | MO | L | 5,453,745 | 4,709,528 | 875,939 | 405,291 | 5,977,140 | 4,594,086 |
| 27. Montana | MT | L | 981,927 | 969,355 | 103,982 | 498,410 | 1,960,800 | 1,671,718 |
| 28. Nebraska | NE | L | 1,170,310 | 851,969 | 1,124,628 | 65,934 | 3,674,121 | 2,923,902 |
| 29. Nevada | NV | L | 3,859,167 | 3,321,639 | 188,374 | 177,446 | 3,521,911 | 4,177,861 |
| 30. New Hampshire | NH | L | 12,067,945 | 10,607,865 | 2,427,318 | 3,486,563 | 15,583,558 | 16,033,458 |
| 31. New Jersey | NJ | L | 70,927,799 | 62,239,508 | 32,984,009 | 19,493,424 | 136,950,633 | 108,383,925 |
| 32. New Mexico | NM | L | 2,238,557 | 2,095,148 | 1,457,562 | 919,702 | 7,040,392 | 1,402,816 |
| 33. New York | NY | L | 73,240,251 | 72,377,305 | 23,524,300 | 25,836,026 | 185,340,912 | 160,817,267 |
| 34. North Carolina | NC | L | 22,232,563 | 18,451,475 | 3,999,971 | 3,083,211 | 26,740,607 | 27,952,218 |
| 35. North Dakota | ND | L | 2,395,510 | 1,510,433 | 213,150 | 1,261,003 | 896,973 | 655,893 |
| 36. Ohio | OH | L | 20,412,320 | 17,133,151 | 9,500,407 | 5,713,470 | 24,565,361 | 17,964,786 |
| 37. Oklahoma | OK | L | 3,713,569 | 8,286,910 | 3,912,142 | 4,774,020 | 7,031,301 | 9,244,817 |
| 38. Oregon | OR | L | 6,865,959 | 6,198,627 | 2,814,215 | 3,234,696 | 9,788,531 | 16,862,276 |
| 39. Pennsylvania | PA | L | 34,012,209 | 25,715,624 | 10,176,970 | 7,911,675 | 33,701,933 | 26,482,019 |
| 40. Rhode Island | RI | L | 4,442,984 | 3,933,542 | 859,703 | 1,403,332 | 5,222,889 | 5,409,965 |
| 41. South Carolina | SC | L | 10,896,066 | 8,787,456 | 10,223,772 | 1,353,709 | 7,890,334 | 12,042,972 |
| 42. South Dakota | SD | L | 1,596,937 | 1,012,544 | 283,713 | 439,509 | (1,031,918) | (1,176,241) |
| 43. Tennessee | TN | L | 22,742,696 | 16,158,820 | 10,453,857 | 9,283,404 | 18,497,487 | 17,155,709 |
| 44. Texas | TX | L | 65,466,568 | 58,567,348 | 21,708,610 | 22,193,400 | 93,990,628 | 93,316,187 |
| 45. Utah | UT | L | 5,234,350 | 3,814,244 | 766,323 | 1,446,038 | 19,489,784 | 13,435,026 |
| 46. Vermont | VT | L | 4,664,898 | 3,934,383 | 1,505,130 | 706,085 | 6,064,990 | 4,843,624 |
| 47. Virginia | VA | L | 23,427,474 | 23,616,854 | 4,215,579 | 4,385,046 | 19,796,332 | 21,646,899 |
| 48. Washington | WA | L | 13,076,533 | 12,306,747 | 4,195,649 | 3,852,474 | 13,111,898 | 17,480,649 |
| 49. West Virginia | WV | L | 1,454,791 | 1,539,630 | 97,483 | 524,396 | 1,588,662 | 2,275,943 |
| 50. Wisconsin | WI | L | 24,275,682 | 16,088,719 | 10,735,634 | 4,196,150 | 28,258,215 | 14,538,147 |
| 51. Wyoming | WY | L | 941,919 | 1,035,002 | (601) | 146,260 | 327,746 | 394,356 |
| 52. American Samoa | AS | N | 0 | 0 | 0 | 0 | 0 | 0 |
| 53. Guam | GU | N | 0 | (56) | 0 | 0 | 0 | 0 |
| 54. Puerto Rico | PR | N | 12,871 | 9,868 | 0 | 0 | 65 | 252 |
| 55. U.S. Virgin Islands | VI | N | 0 | 175 | 0 | 0 | 0 | 0 |
| 56. Northern Mariana Islands | MP | N | 0 | 0 | 0 | 0 | 0 | 0 |
| 57. Canada | CAN | N | 311,504 | 230,378 | 0 | 300 | 634,997 | 368,173 |
| 58. Aggregate Other Alien | OT | XXX | 1,173,655 | 1,129,858 | 8,657 | 11,044 | 23,174 | 122,803 |
| 59. Totals | XXX | | 892,542,960 | 788,178,742 | 295,076,549 | 238,508,399 | 1,294,959,874 | 1,155,646,495 |
| DETAILS OF WRITE-INS | | | | | | | | |
| 58001. ZZZ Other Alien | XXX | | 1,173,655 | 1,129,858 | 8,657 | 11,044 | 23,174 | 122,803 |
| 58002. | XXX | | | | | | | |
| 58003. | XXX | | | | | | | |
| 58998. Summary of remaining write-ins for Line 58 from overflow page | XXX | | 0 | 0 | 0 | 0 | 0 | 0 |
| 58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above) | XXX | | 1,173,655 | 1,129,858 | 8,657 | 11,044 | 23,174 | 122,803 |

(a) Active Status Counts:

| | | | |
|--|----|--|---|
| L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG | 51 | R - Registered - Non-domiciled RRGs | 0 |
| E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - see DSLI) | 0 | Q - Qualified - Qualified or accredited reinsurer | 0 |
| D - Domestic Surplus Lines Insurer (DSLII) - Reporting entities authorized to write surplus lines in the state of domicile | 0 | N - None of the above - Not allowed to write business in the state | 6 |

STATEMENT AS OF JUNE 30, 2022 OF THE HANOVER INSURANCE COMPANY

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



Note: All Companies are wholly-owned.

Allmerica Securities Trust
Massachusetts

Affiliated Investment Management Company

STATEMENT AS OF JUNE 30, 2022 OF THE HANOVER INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 |
|------------|-----------------------------|-------------------|------------|--------------|-----|--|---|----------------------|----------------------------------|--|--|--|--|-------------------------------------|----|
| Group Code | Group Name | NAIC Company Code | ID Number | Federal RSSD | CIK | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries Or Affiliates | Domiciliary Location | Relationship to Reporting Entity | Directly Controlled by (Name of Entity/Person) | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percentage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Required? (Yes/No) | * |
| | The Hanover Insurance Group | | 80-0266582 | | | | 440 Lincoln Street Holding Company LLC | MA | NIA | The Hanover Insurance Company | Ownership, Board, Management | 100.000 | The Hanover Insurance Group, Inc. | NO | |
| | The Hanover Insurance Group | | 84-3300049 | | | | AIXHI LLC | MA | NIA | Nova Casualty Company | Ownership, Board, Management | 100.000 | The Hanover Insurance Group, Inc. | NO | |
| | The Hanover Insurance Group | | 27-1304098 | | | | AIX Insurance Services of California, Inc. | CA | NIA | AIX, Inc. | 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 | | | | Allmerica Securities Trust | MA | NIA | The Hanover Insurance Group, Inc. | Management | 100.000 | The Hanover Insurance Group, Inc. | NO | |
| | The Hanover Insurance Group | | 54-1632456 | | | | Campania Holding Company, Inc. | VA | NIA | The Hanover Insurance Group, Inc. | Ownership, Board, Management | 100.000 | The Hanover Insurance Group, Inc. | NO | |
| .0088 | The Hanover Insurance Group | 12260 | 52-1827116 | | | | Campaned 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 | | 27-3626264 | | | | CitySquare II Investment Co., L.L.C | MA | NIA | The Hanover Insurance Company | Ownership, Board, Management | 100.000 | The Hanover Insurance Group, Inc. | NO | |
| | The Hanover Insurance Group | | 27-2400275 | | | | Educators Insurance Agency, Inc. | MA | NIA | The Hanover Insurance Group, Inc. | Ownership, Board, Management | 100.000 | The Hanover Insurance Group, Inc. | NO | |
| | The Hanover Insurance Group | | 38-4000989 | | | | Front Street Financing LLC | MA | NIA | CitySquare II Investment Co. LLC | Ownership, Board, Management | 100.000 | The Hanover Insurance Group, Inc. | NO | |
| | The Hanover Insurance Group | | 52-1172293 | | | | Hanover Specialty Insurance Brokers, Inc. | VA | NIA | Verlan Holdings, Inc. | Ownership, Board, Management | 100.000 | The Hanover Insurance Group, Inc. | NO | |
| .0088 | The Hanover Insurance Group | 22306 | 04-2217600 | | | | Massachusetts Bay Insurance Company | NH | IA | The Hanover Insurance Company | Ownership, Board, Management | 100.000 | The Hanover Insurance Group, Inc. | NO | |
| | The Hanover Insurance Group | | 84-3309673 | | | | NAG Merger LLC | MA | NIA | AIXHI LLC | Ownership, Board, Management | 100.000 | The Hanover Insurance Group, Inc. | NO | |
| .0088 | The Hanover Insurance Group | 42552 | 16-1140177 | | | | NOVA Casualty Company | NY | IA | The Hanover Insurance Company | Ownership, Board, Management | 100.000 | The Hanover Insurance Group, Inc. | NO | |
| | The Hanover Insurance Group | | 04-2854021 | | | | Opus Investment Management, Inc. | MA | 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 | |
| .0088 | The Hanover Insurance Group | 11705 | 86-1070355 | | | | The Hanover New Jersey Insurance Company | NH | IA | The Hanover Insurance Company | Ownership, Board, Management | 100.000 | The Hanover Insurance Group, Inc. | NO | |
| | The Hanover Insurance Group | | 04-2448927 | | | | VeraVest Investments, Inc. | MA | NIA | The Hanover Insurance Group, Inc. | Ownership, Board, Management | 100.000 | The Hanover Insurance Group, Inc. | NO | |
| .0088 | The Hanover Insurance Group | 10815 | 52-0903682 | | | | Verlan Fire Insurance Company | NH | IA | The Hanover Insurance Company | Ownership, Board, Management | 100.000 | The Hanover Insurance Group, Inc. | NO | |
| | The Hanover Insurance Group | | 52-2044133 | | | | Verlan Holdings, Inc. | MD | NIA | The Hanover Insurance Group, Inc. | Ownership, Board, Management | 100.000 | The Hanover Insurance Group, Inc. | NO | |

NONE

| | |
|----------|--|
| Asterisk | |
|----------|--|

STATEMENT AS OF JUNE 30, 2022 OF THE HANOVER INSURANCE COMPANY

PART 1 - LOSS EXPERIENCE

| Line of Business | Current Year to Date | | | 4 Prior Year to Date Direct Loss Percentage |
|---|--------------------------------|--------------------------------|--------------------------------|--|
| | 1 Direct Premiums Earned | 2 Direct Losses Incurred | 3 Direct Loss Percentage | |
| 1. Fire | 3,994,544 | 3,050,695 | 76.4 | 38.9 |
| 2.1 Allied Lines | 22,400,537 | 3,210,840 | 14.3 | 28.3 |
| 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 | 48,805 | (2,048) | (4.2) | (3.0) |
| 3. Farmowners multiple peril | 0 | 0 | 0.0 | 0.0 |
| 4. Homeowners multiple peril | 85,061,783 | 73,452,125 | 86.4 | 65.0 |
| 5. Commercial multiple peril | 128,749,622 | 45,746,827 | 35.5 | 38.4 |
| 6. Mortgage guaranty | 0 | 0 | 0.0 | 0.0 |
| 8. Ocean marine | 26,913,591 | 11,045,451 | 41.0 | 32.3 |
| 9. Inland marine | 128,749,324 | 45,679,616 | 35.5 | 38.8 |
| 10. Financial guaranty | 0 | 0 | 0.0 | 0.0 |
| 11.1 Medical professional liability - occurrence | 355 | (77) | (21.7) | 16.2 |
| 11.2 Medical professional liability - claims-made | 0 | (7) | 0.0 | 0.0 |
| 12. Earthquake | 1,309,515 | (14,962) | (1.1) | 4.1 |
| 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 | 41,584,588 | 11,335,814 | 27.3 | 32.7 |
| 17.1 Other liability - occurrence | 93,900,575 | 65,898,217 | 70.2 | 51.9 |
| 17.2 Other liability - claims-made | 146,902,883 | 46,766,531 | 31.8 | 33.9 |
| 17.3 Excess workers' compensation | 0 | 0 | 0.0 | 0.0 |
| 18.1 Products liability - occurrence | 1,906,627 | (276,869) | (14.5) | 75.7 |
| 18.2 Products liability - claims-made | 3,421,658 | 366,069 | 10.7 | 17.4 |
| 19.1 Private passenger auto no-fault (personal injury protection) | 6,052,227 | 4,265,158 | 70.5 | 8.7 |
| 19.2 Other private passenger auto liability | 43,738,688 | 28,834,210 | 65.9 | 65.1 |
| 19.3 Commercial auto no-fault (personal injury protection) | 253,440 | (236,056) | (93.1) | (22.9) |
| 19.4 Other commercial auto liability | 9,559,345 | 6,176,148 | 64.6 | 58.6 |
| 21.1 Private passenger auto physical damage | 44,044,115 | 35,713,251 | 81.1 | 42.8 |
| 21.2 Commercial auto physical damage | 4,053,851 | 1,648,107 | 40.7 | 26.0 |
| 22. Aircraft (all perils) | 0 | 0 | 0.0 | 0.0 |
| 23. Fidelity | 13,758,987 | 1,004,962 | 7.3 | 33.6 |
| 24. Surety | 35,146,835 | (779,189) | (2.2) | 65.0 |
| 26. Burglary and theft | 5,453,317 | 3,470,847 | 63.6 | 61.0 |
| 27. Boiler and machinery | 2,049,616 | 284,714 | 13.9 | 33.1 |
| 28. Credit | 0 | 0 | 0.0 | 0.0 |
| 29. International | 562,429 | 210,162 | 37.4 | 46.2 |
| 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 | 849,617,257 | 386,850,536 | 45.5 | 43.7 |
| 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 |

STATEMENT AS OF JUNE 30, 2022 OF THE HANOVER INSURANCE COMPANY

PART 2 - DIRECT PREMIUMS WRITTEN

| Line of Business | | 1 Current Quarter | 2 Current Year to Date | 3 Prior Year Year to Date |
|-----------------------------|---|----------------------|------------------------------|---------------------------------|
| 1. | Fire | 1,701,604 | 3,725,799 | 4,742,292 |
| 2.1 | Allied Lines | 11,135,909 | 22,831,350 | 21,656,332 |
| 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 | 22,117 | 55,143 | 64,934 |
| 3. | Farmowners multiple peril | 0 | 0 | 0 |
| 4. | Homeowners multiple peril | 51,676,017 | 89,367,900 | 75,382,667 |
| 5. | Commercial multiple peril | 64,812,947 | 128,571,441 | 118,152,052 |
| 6. | Mortgage guaranty | 0 | 0 | 0 |
| 8. | Ocean marine | 16,246,072 | 30,960,928 | 28,379,057 |
| 9. | Inland marine | 71,223,878 | 134,473,642 | 118,235,202 |
| 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 | 856,682 | 1,538,602 | 1,147,947 |
| 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 | 18,700,243 | 42,833,033 | 35,538,220 |
| 17.1 | Other liability - occurrence | 44,774,842 | 93,782,184 | 83,942,620 |
| 17.2 | Other liability - claims-made | 74,366,740 | 160,508,202 | 139,769,005 |
| 17.3 | Excess workers' compensation | 0 | 0 | 0 |
| 18.1 | Products liability - occurrence | 1,085,543 | 2,141,511 | 1,441,206 |
| 18.2 | Products liability - claims-made | 2,105,269 | 3,856,951 | 3,415,746 |
| 19.1 | Private passenger auto no-fault (personal injury protection) | 3,400,350 | 6,336,664 | 5,799,395 |
| 19.2 | Other private passenger auto liability | 25,745,074 | 47,286,080 | 41,088,350 |
| 19.3 | Commercial auto no-fault (personal injury protection) | 116,367 | 269,617 | 291,867 |
| 19.4 | Other commercial auto liability | 4,632,029 | 10,192,681 | 8,978,707 |
| 21.1 | Private passenger auto physical damage | 27,036,514 | 49,161,069 | 39,838,731 |
| 21.2 | Commercial auto physical damage | 1,808,359 | 4,044,828 | 3,727,616 |
| 22. | Aircraft (all perils) | 0 | 0 | 0 |
| 23. | Fidelity | 7,798,815 | 14,479,028 | 13,299,279 |
| 24. | Surety | 19,986,680 | 38,816,288 | 36,253,465 |
| 26. | Burglary and theft | 2,110,270 | 4,781,404 | 4,905,750 |
| 27. | Boiler and machinery | 1,025,330 | 2,041,032 | 1,804,067 |
| 28. | Credit | 0 | 0 | 0 |
| 29. | International | 196,667 | 487,583 | 324,239 |
| 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 | 452,564,318 | 892,542,960 | 788,178,746 |
| DETAILS OF WRITE-INS | | | | |
| 3401. | | | | |
| 3402. | | | | |
| 3403. | | | | |
| 3498. | Summary of remaining write-ins for Line 34 from overflow page | 0 | 0 | 0 |
| 3499. | Totals (Lines 3401 through 3403 plus 3498)(Line 34 above) | 0 | 0 | 0 |

STATEMENT AS OF JUNE 30, 2022 OF THE HANOVER INSURANCE COMPANY

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 |
|--|---|---|--|--|--|--|---|--|--------------------------------------|---|---|--|---|
| Years in Which Losses Occurred | Prior Year-End Known Case Loss and LAE Reserves | Prior Year-End IBNR Loss and LAE Reserves | Total Prior Year-End Loss and LAE Reserves (Cols. 1+2) | 2022 Loss and LAE Payments on Claims Reported as of Prior Year-End | 2022 Loss and LAE Payments on Claims Unreported as of Prior Year-End | Total 2022 Loss and LAE Payments (Cols. 4+5) | Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End | Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End | Q.S. Date IBNR Loss and LAE Reserves | Total Q.S. Loss and LAE Reserves (Cols.7+8+9) | Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1) | Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2) | Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12) |
| 1. 2019 + Prior | 1,264,728 | 774,617 | 2,039,345 | 275,140 | 17,274 | 292,414 | 1,077,084 | 32,449 | 646,592 | 1,756,125 | 87,496 | (78,302) | 9,194 |
| 2. 2020 | 347,053 | 502,360 | 849,413 | 93,813 | 9,012 | 102,825 | 287,779 | 15,702 | 387,930 | 691,411 | 34,539 | (89,716) | (55,177) |
| 3. Subtotals 2020 + Prior | 1,611,781 | 1,276,977 | 2,888,758 | 368,953 | 26,286 | 395,239 | 1,364,863 | 48,151 | 1,034,522 | 2,447,536 | 122,035 | (168,018) | (45,983) |
| 4. 2021 | 576,287 | 895,326 | 1,471,613 | 280,057 | 84,443 | 364,500 | 425,614 | 81,186 | 639,512 | 1,146,312 | 129,384 | (90,185) | 39,199 |
| 5. Subtotals 2021 + Prior | 2,188,068 | 2,172,303 | 4,360,371 | 649,010 | 110,729 | 759,739 | 1,790,477 | 129,337 | 1,674,034 | 3,593,848 | 251,419 | (258,203) | (6,784) |
| 6. 2022 | XXX | XXX | XXX | XXX | 415,620 | 415,620 | XXX | 322,784 | 591,680 | 914,464 | XXX | XXX | XXX |
| 7. Totals | 2,188,068 | 2,172,303 | 4,360,371 | 649,010 | 526,349 | 1,175,359 | 1,790,477 | 452,121 | 2,265,714 | 4,508,312 | 251,419 | (258,203) | (6,784) |
| 8. Prior Year-End Surplus As Regards Policyholders | 2,713,292 | | | | | | | | | | 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. 11.5 | 2. (11.9) | 3. (0.2) |
| | | | | | | | | | | | | | Col. 13, Line 7 As a % of Col. 1 Line 8 |
| | | | | | | | | | | | | | 4. (0.3) |

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.

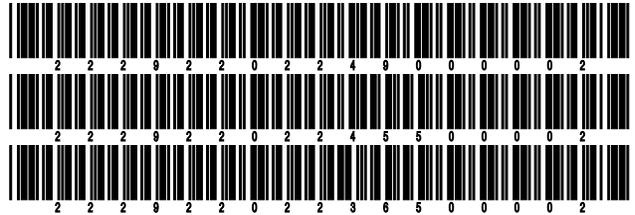
| | Response |
|--|----------|
| 1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement? | NO |
| 2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement? | NO |
| 3. Will the Medicare Part D Coverage 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. Supplement A to Schedule T [Document Identifier 455]
3. Medicare Part D Coverage Supplement [Document Identifier 365]



STATEMENT AS OF JUNE 30, 2022 OF THE HANOVER INSURANCE COMPANY
OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

| | Current Statement Date | | | 4 December 31 Prior Year Net Admitted Assets |
|--|------------------------|-------------------------|---|---|
| | 1 Assets | 2 Nonadmitted Assets | 3 Net Admitted Assets (Cols. 1 - 2) | |
| 2504. Miscellaneous non-admitted assets | 66,436,908 | 66,436,908 | 0 | 0 |
| 2505. Michigan Catastrophic Claims Association refund receivable | 0 | 0 | 0 | 3,898,400 |
| 2506. Prepaid Reinsurance Premiums | 1,943,615 | 0 | 1,943,615 | 0 |
| 2597. Summary of remaining write-ins for Line 25 from overflow page | 68,380,523 | 66,436,908 | 1,943,615 | 3,898,400 |

Additional Write-ins for Liabilities Line 25

| | 1 Current Statement Date | 2 December 31, Prior Year |
|--|--------------------------------|---------------------------------|
| 2504. Michigan Catastrophic Claims Association refund payable to policyholders | 0 | 3,898,400 |
| 2597. Summary of remaining write-ins for Line 25 from overflow page | 0 | 3,898,400 |

Additional Write-ins for Statement of Income Line 14

| | 1 Current Year to Date | 2 Prior Year to Date | 3 Prior Year Ended December 31 |
|---|------------------------------|----------------------------|--------------------------------------|
| 1404. 2022 WCRA Surplus Distribution | 554,312 | 0 | 0 |
| 1497. Summary of remaining write-ins for Line 14 from overflow page | 554,312 | 0 | 0 |

STATEMENT AS OF JUNE 30, 2022 OF THE HANOVER INSURANCE COMPANY

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 | 43,164,433 | 44,788,154 |
| 2. Cost of acquired: | | |
| 2.1 Actual cost at time of acquisition | 0 | 0 |
| 2.2 Additional investment made after acquisition | (62,944) | 2,808,099 |
| 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 | 2,017,366 | 4,431,820 |
| 9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8) | 41,084,123 | 43,164,433 |
| 10. Deduct total nonadmitted amounts | 0 | 0 |
| 11. Statement value at end of current period (Line 9 minus Line 10) | 41,084,123 | 43,164,433 |

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 | 178,006,635 | 116,077,893 |
| 2. Cost of acquired: | | |
| 2.1 Actual cost at time of acquisition | 9,990,000 | 62,048,527 |
| 2.2 Additional investment made after acquisition | 0 | 0 |
| 3. Capitalized deferred interest and other | 0 | 0 |
| 4. Accrual of discount | 1,639 | 55,086 |
| 5. Unrealized valuation increase (decrease) | 0 | 0 |
| 6. Total gain (loss) on disposals | 0 | 0 |
| 7. Deduct amounts received on disposals | 5,060,960 | 174,871 |
| 8. Deduct amortization of premium and mortgage interest points and commitment fees | 5,676 | 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 | 0 | 0 |
| 11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) | 182,931,638 | 178,006,635 |
| 12. Total valuation allowance | 0 | 0 |
| 13. Subtotal (Line 11 plus Line 12) | 182,931,638 | 178,006,635 |
| 14. Deduct total nonadmitted amounts | 0 | 0 |
| 15. Statement value at end of current period (Line 13 minus Line 14) | 182,931,638 | 178,006,635 |

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 | 511,093,330 | 597,101,836 |
| 2. Cost of acquired: | | |
| 2.1 Actual cost at time of acquisition | 1,112,605 | 21,097,989 |
| 2.2 Additional investment made after acquisition | 33,903,972 | 47,834,872 |
| 3. Capitalized deferred interest and other | 0 | 0 |
| 4. Accrual of discount | 53 | 0 |
| 5. Unrealized valuation increase (decrease) | 6,273,832 | (1,921,434) |
| 6. Total gain (loss) on disposals | 0 | 349 |
| 7. Deduct amounts received on disposals | 22,384,277 | 151,534,336 |
| 8. Deduct amortization of premium and depreciation | 685,338 | 1,113,823 |
| 9. Total foreign exchange change in book/adjusted carrying value | 0 | 0 |
| 10. Deduct current year's other than temporary impairment recognized | 0 | 372,121 |
| 11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) | 529,314,177 | 511,093,330 |
| 12. Deduct total nonadmitted amounts | 0 | 0 |
| 13. Statement value at end of current period (Line 11 minus Line 12) | 529,314,177 | 511,093,330 |

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 | 7,343,330,816 | 6,692,179,252 |
| 2. Cost of bonds and stocks acquired | 850,290,950 | 1,863,706,313 |
| 3. Accrual of discount | 2,231,458 | 6,055,379 |
| 4. Unrealized valuation increase (decrease) | (106,856,563) | 85,877,230 |
| 5. Total gain (loss) on disposals | 34,730,408 | 15,098,740 |
| 6. Deduct consideration for bonds and stocks disposed of | 692,174,145 | 1,315,908,120 |
| 7. Deduct amortization of premium | 3,487,897 | 10,431,939 |
| 8. Total foreign exchange change in book/adjusted carrying value | 0 | 0 |
| 9. Deduct current year's other than temporary impairment recognized | 3,345,430 | 1,356,262 |
| 10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees | 1,701,876 | 8,110,222 |
| 11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) | 7,426,421,473 | 7,343,330,816 |
| 12. Deduct total nonadmitted amounts | 761,369 | 709,593 |
| 13. Statement value at end of current period (Line 11 minus Line 12) | 7,425,660,104 | 7,342,621,223 |

STATEMENT AS OF JUNE 30, 2022 OF THE HANOVER INSURANCE COMPANY

SCHEDULE D - PART 1B

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

| NAIC Designation | 1 Book/Adjusted Carrying Value Beginning of Current Quarter | 2 Acquisitions During Current Quarter | 3 Dispositions During Current Quarter | 4 Non-Trading Activity During Current Quarter | 5 Book/Adjusted Carrying Value End of First Quarter | 6 Book/Adjusted Carrying Value End of Second Quarter | 7 Book/Adjusted Carrying Value End of Third Quarter | 8 Book/Adjusted Carrying Value December 31 Prior Year |
|-------------------------------------|---|--|--|--|---|--|---|---|
| BONDS | | | | | | | | |
| 1. NAIC 1 (a) | 3,608,016,379 | 421,520,776 | 272,642,914 | 14,315,529 | 3,608,016,379 | 3,771,209,770 | 0 | 3,452,051,725 |
| 2. NAIC 2 (a) | 1,830,992,877 | 70,133,883 | 122,739,133 | (11,851,911) | 1,830,992,877 | 1,766,535,716 | 0 | 1,840,351,092 |
| 3. NAIC 3 (a) | 188,026,122 | 9,332,415 | 6,088,017 | (18,143,372) | 188,026,122 | 173,127,149 | 0 | 186,380,529 |
| 4. NAIC 4 (a) | 103,064,952 | 10,706,776 | 4,523,634 | (15,022,309) | 103,064,952 | 94,225,785 | 0 | 97,964,071 |
| 5. NAIC 5 (a) | 4,482,398 | 139,459 | 502,152 | 6,831,066 | 4,482,398 | 10,950,771 | 0 | 3,532,483 |
| 6. NAIC 6 (a) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 7. Total Bonds | 5,734,582,728 | 511,833,310 | 406,495,849 | (23,870,996) | 5,734,582,728 | 5,816,049,192 | 0 | 5,580,279,899 |
| PREFERRED STOCK | | | | | | | | |
| 8. NAIC 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 9. NAIC 2 | 4,400,000 | 0 | 0 | 100,000 | 4,400,000 | 4,500,000 | 0 | 4,500,000 |
| 10. NAIC 3 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 11. NAIC 4 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 12. NAIC 5 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 13. NAIC 6 | 3,545,479 | 0 | 0 | 5,282,685 | 3,545,479 | 8,828,164 | 0 | 8,828,164 |
| 14. Total Preferred Stock | 7,945,479 | 0 | 0 | 5,382,685 | 7,945,479 | 13,328,164 | 0 | 13,328,164 |
| 15. Total Bonds and Preferred Stock | 5,742,528,207 | 511,833,310 | 406,495,849 | (18,488,311) | 5,742,528,207 | 5,829,377,356 | 0 | 5,593,608,063 |

(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 \$ 2,105,608 ; NAIC 2 \$ 451,504 ; NAIC 3 \$ 0 ; NAIC 4 \$ 298,500 ; NAIC 5 \$ 0 ; NAIC 6 \$ 0

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STATEMENT AS OF JUNE 30, 2022 OF THE HANOVER INSURANCE COMPANY

SCHEDULE DA - PART 1

Short-Term Investments

| | 1 | 2 | 3 | 4 | 5 |
|-------------------|---------------------------------|-----------|-------------|------------------------------------|--|
| | Book/Adjusted Carrying Value | Par Value | Actual Cost | Interest Collected Year-to-Date | Paid for Accrued Interest Year-to-Date |
| 7709999999 Totals | 2,504,584 | xxx | 2,516,847 | 11,313 | 0 |

SCHEDULE DA - VERIFICATION

Short-Term Investments

| | 1 | 2 |
|---|--------------|---------------------------------|
| | Year To Date | Prior Year Ended December 31 |
| 1. Book/adjusted carrying value, December 31 of prior year | 4,298,752 | 5,491,151 |
| 2. Cost of short-term investments acquired | 2,004,869 | 4,310,386 |
| 3. Accrual of discount | 85 | 6,505 |
| 4. Unrealized valuation increase (decrease) | (3,598) | 0 |
| 5. Total gain (loss) on disposals | (3,252) | 0 |
| 6. Deduct consideration received on disposals | 3,775,795 | 5,475,000 |
| 7. Deduct amortization of premium | 16,477 | 34,290 |
| 8. Total foreign exchange change in book/adjusted carrying value | 0 | 0 |
| 9. Deduct current year's other than temporary impairment recognized | 0 | 0 |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) | 2,504,583 | 4,298,752 |
| 11. Deduct total nonadmitted amounts | 0 | 0 |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 2,504,583 | 4,298,752 |

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

STATEMENT AS OF JUNE 30, 2022 OF THE HANOVER INSURANCE COMPANY

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

| | 1 | 2 |
|---|--------------|---------------------------------|
| | Year To Date | Prior Year Ended December 31 |
| 1. Book/adjusted carrying value, December 31 of prior year | 85,732 | 538,574 |
| 2. Cost of cash equivalents acquired | 228,650,221 | 387,470 |
| 3. Accrual of discount | 0 | 0 |
| 4. Unrealized valuation increase (decrease) | 0 | 0 |
| 5. Total gain (loss) on disposals | 0 | 0 |
| 6. Deduct consideration received on disposals | 228,282,637 | 837,445 |
| 7. Deduct amortization of premium | 48 | 2,867 |
| 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) | 453,268 | 85,732 |
| 11. Deduct total nonadmitted amounts | 0 | 0 |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 453,268 | 85,732 |

STATEMENT AS OF JUNE 30, 2022 OF THE HANOVER INSURANCE COMPANY

SCHEDULE B - PART 2

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

| 1 Loan Number | 2 Location | | 3 State | 4 Loan Type | 5 Date Acquired | 6 Rate of Interest | 7 Actual Cost at Time of Acquisition | 8 Additional Investment Made After Acquisition | 9 Value of Land and Buildings |
|------------------|------------|--|------------|----------------|--------------------|-----------------------|---|---|----------------------------------|
| | City | | | | | | | | |
| NONE | | | | | | | | | |
| 3399999 - Totals | | | | | | | | | |

SCHEDULE B - PART 3

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

| 1 Loan Number | 2 Location | | 4 Loan Type | 5 Date Acquired | 6 Disposal Date | 7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year | 8 Change in Book Value/Recorded Investment | | | | | | 14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal | 15 Consid-eration | 16 Foreign Exchange Gain (Loss) on Disposal | 17 Realized Gain (Loss) on Disposal | 18 Total Gain (Loss) on Disposal |
|--|------------------|-------|----------------|--------------------|--------------------|---|---|---|---|---|--|---|---|----------------------|--|--|-------------------------------------|
| | City | State | | | | | 8 Unrealized Valuation Increase (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | | | | | |
| 703124 | NASHVILLE | TN | | 11/14/2018 | 05/01/2022 | 4,804,008 | 0 | 0 | 0 | 0 | 0 | 0 | 4,804,008 | 4,804,008 | 0 | 0 | 0 |
| 0199999. Mortgages closed by repayment | | | | | | | | | | | | | | | | | |
| 703340 | WASHINGTON | DC | | 12/03/2020 | | 25,041 | 0 | 23 | 0 | 0 | 0 | 23 | 25,064 | 25,064 | 0 | 0 | 0 |
| 703561 | TINICUM TOWNSHIP | PA | | 12/20/2021 | | 111,222 | 0 | 86 | 0 | 0 | 0 | 86 | 111,308 | 111,308 | 0 | 0 | 0 |
| 0299999. Mortgages with partial repayments | | | | | | | | | | | | | | | | | |
| | | | | | | 136,263 | 0 | 109 | 0 | 0 | 0 | 109 | 136,372 | 136,372 | 0 | 0 | 0 |
| 0599999 - Totals | | | | | | | | | | | | | | | | | |
| | | | | | | 4,940,271 | 0 | 109 | 0 | 0 | 0 | 109 | 4,940,380 | 4,940,380 | 0 | 0 | 0 |

STATEMENT AS OF JUNE 30, 2022 OF THE HANOVER INSURANCE COMPANY

SCHEDULE BA - PART 2

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

| 1 CUSIP Identification | 2 Name or Description | 3 Location | | 5 Name of Vendor or General Partner | 6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | 7 Date Originally Acquired | 8 Type and Strategy | 9 Actual Cost at Time of Acquisition | 10 Additional Investment Made After Acquisition | 11 Amount of Encumbrances | 12 Commitment for Additional Investment | 13 Percentage of Ownership |
|--|-----------------------------------|------------|-------|--|--|-------------------------------|------------------------|---|--|------------------------------|--|-------------------------------|
| | | City | State | | | | | | | | | |
| 000000-00-0 | City Square II Investment LLC | WORCESTER | MA | City Square II Investment LLC | | 11/01/2010 | | 0 | 1,944,715 | 0 | 0 | 100.000 |
| 2299999. Joint Venture Interests - Real Estate - Affiliated | | | | | | | | | | | | |
| 000000-00-0 | AEA Mezzanine Partners IV LP | STAMFORD | CT | AEA Mezzanine Partners IV LP | | 07/23/2018 | 2 | 0 | 475,134 | 0 | 4,732,069 | 2.029 |
| 000000-00-0 | AEA Mezzanine Partners III LP | STAMFORD | CT | AEA Mezzanine Partners LP | | 06/20/2014 | 2 | 0 | 6,855 | 0 | 220,493 | 1.217 |
| 000000-00-0 | AEA Middle Market Debt Fnd III | STAMFORD | CT | AEA Middle Market Debt Fnd III | | 12/14/2016 | 2 | 0 | 102,413 | 0 | 3,344,292 | 3.478 |
| 000000-00-0 | AEA Middle Market Debt Fnd IV | STAMFORD | CT | AEA Middle Market Debt Fnd IV | | 05/31/2019 | 2 | 0 | 252,147 | 0 | 2,845,500 | 2.198 |
| 000000-00-0 | Heartwood Partners III, LP | NORWALK | CT | Heartwood Partners III, LP | | 05/30/2018 | 3 | 0 | 16,123 | 0 | 3,291,215 | 2.000 |
| 000000-00-0 | Heartwood Partners II, LP | NORWALK | CT | Heartwood Partners II, LP | | 12/31/2013 | 3 | 0 | 2,144 | 0 | 446,148 | 2.144 |
| 000000-00-0 | Falcon Strategic Partners V | BOSTON | MA | Falcon Strategic Partners V | | 06/13/2016 | 2 | 0 | 125,099 | 0 | 4,722,193 | 1.788 |
| 000000-00-0 | Falcon Structured Equity Ptner | BOSTON | MA | Falcon Structured Equity Ptner | | 05/06/2019 | 2 | 0 | 568,089 | 0 | 2,420,699 | 2.653 |
| 000000-00-0 | Falcon Strategic Partners IV | BOSTON | MA | Falcon Strategic Partners IV | | 12/26/2013 | 2 | 0 | 49,469 | 0 | 1,306,645 | 1.099 |
| 000000-00-0 | Harvest Partners SCF II, LP | NEW YORK | NY | Harvest Partners SCF II, LP | | 06/28/2018 | 2 | 0 | 670,089 | 0 | 3,065,337 | 1.526 |
| 000000-00-0 | Ironwood Mezzanine Fund IV, LP | AVON | CT | Ironwood Mezzanine Fund IV, LP | | 06/12/2018 | 2 | 0 | 851,516 | 0 | 620,213 | 5.492 |
| 000000-00-0 | North Haven Credit Partners II | NEW YORK | NY | North Haven Credit Partners II | | 12/22/2014 | 2 | 0 | 148,812 | 0 | 6,113,395 | 1.557 |
| 000000-00-0 | New Canaan Funding Mezz VI, LP | NEW CANAAN | CT | New Canaan Funding Mezz VI, LP | | 11/09/2015 | 2 | 0 | 39,160 | 0 | 680,353 | 11.789 |
| 000000-00-0 | Newstone Capital Partners III | DALLAS | TX | Newstone Capital Partners III | | 11/09/2016 | 2 | 0 | 2,443 | 0 | 701,371 | 1.460 |
| 000000-00-0 | PA Direct Credit Opport. II | DARIEN | CT | PA Direct Credit Opport. II | | 03/27/2017 | 2 | 0 | (30,087) | 0 | 1,249,822 | 1.742 |
| 000000-00-0 | Spire Capital Partners III LP | NEW YORK | NY | Spire Capital Partners III LP | | 06/11/2015 | 3 | 0 | 56,744 | 0 | 429,036 | 2.145 |
| 000000-00-0 | Falcon Private Credit Opp. VI | BOSTON | MA | Falcon Private Credit Opp. VI | | 11/30/2019 | 2 | 0 | 538,366 | 0 | 3,632,189 | 0.909 |
| 000000-00-0 | Siguler Guff Small Business II | NEW YORK | NY | Siguler Guff Small Business II | | 10/31/2019 | 2 | 0 | 1,980,000 | 0 | 5,773,733 | 5.960 |
| 000000-00-0 | North Haven Credit Ptners III | NEW YORK | NY | North Haven Credit Ptners III | | 12/20/2019 | 2 | 0 | 1,787,173 | 0 | 8,953,662 | 1.250 |
| 000000-00-0 | Newstone Capital Partners IV | DALLAS | TX | Newstone Capital Partners IV | | 12/23/2019 | 2 | 0 | 2,026,989 | 0 | 5,348,427 | 1.409 |
| 000000-00-0 | Peninsula Fund VII LP | DETROIT | MI | Peninsula Fund VII LP | | 02/12/2020 | 2 | 0 | 392,596 | 0 | 5,092,613 | 2.198 |
| 000000-00-0 | PA Direct Credit Opport. III | DARIEN | CT | PA Direct Credit Opport. III | | 10/01/2020 | 2 | 0 | 728,828 | 0 | 6,327,696 | 1.080 |
| 000000-00-0 | GGG Investors V, LP | CHICAGO | IL | GGG INVESTORS V, LP | | 10/01/2020 | 2 | 0 | 1,948,848 | 0 | 3,931,744 | 3.571 |
| 000000-00-0 | Barings EDIF | HARTFORD | CT | Barings Estate Debt Income | | 12/13/2021 | | 0 | 5,645,656 | 0 | 4,459,916 | 3.200 |
| 2599999. Joint Venture Interests - Other - Unaffiliated | | | | | | | | | | | | |
| 000000-00-0 | Dallas Galleria Mall Upsize - MBS | DALLAS | TX | Dallas Galleria Mall Upsize - MBS | | 04/13/2022 | | 120,424 | 0 | 0 | 0 | 3.170 |
| 2999999. Collateral Loans - Unaffiliated | | | | | | | | | | | | |
| | | | | | | | | 120,424 | 0 | 0 | 0 | XXX |
| 4899999. Total - Unaffiliated | | | | | | | | | | | | |
| | | | | | | | | 120,424 | 18,384,606 | 0 | 79,708,707 | XXX |
| 4999999. Total - Affiliated | | | | | | | | | | | | |
| | | | | | | | | 0 | 1,944,715 | 0 | 0 | XXX |
| 5099999 - Totals | | | | | | | | | | | | |
| | | | | | | | | 120,424 | 20,329,320 | 0 | 79,708,707 | XXX |

SCHEDULE BA - PART 3

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

| 1 CUSIP Identification | 2 Name or Description | 3 Location | | 5 Name of Purchaser or Nature of Disposal | 6 Date Originally Acquired | 7 Disposal Date | 8 Book/ Adjusted Carrying Value Less Encumbrances, Prior Year | 9 Change in Book/Adjusted Carrying Value | | | | | 15 Book/ Adjusted Carrying Value Less Encumbrances on Disposal | 16 Consid-eration | 17 Foreign Exchange Gain (Loss) on Disposal | 18 Realized Gain (Loss) on Disposal | 19 Total Gain (Loss) on Disposal | 20 Invest-ment Income |
|---------------------------|-------------------------------|------------|-------|--|-------------------------------|--------------------|--|--|--|---|---|---|---|----------------------|--|--|-------------------------------------|--------------------------|
| | | City | State | | | | | 9 Unrealized Valuation Increase (De-crease) | 10 Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion | 11 Current Year's Other Than Temporary Impair- ment Recog- nized | 12 Capital- ized Deferred Interest and Other | 13 Total Change in Book/ Adjusted Carrying Value (9+10- 11+12) | | | | | | |
| 000000-00-0 | AEA Mezzanine Partners IV LP | STAMFORD | CT | AEA Mezzanine Partners IV LP | 07/23/2018 | 04/06/2022 | 496,173 | 0 | 0 | 0 | 0 | 0 | 496,173 | 496,173 | 0 | 0 | 0 | 0 |
| 000000-00-0 | AEA Mezzanine Partners III LP | STAMFORD | CT | AEA Mezzanine Partners LP | 06/20/2014 | 06/01/2022 | 542,062 | 0 | 0 | 0 | 0 | 0 | 542,062 | 542,062 | 0 | 0 | 0 | 0 |

E03

STATEMENT AS OF JUNE 30, 2022 OF THE HANOVER INSURANCE COMPANY

SCHEDULE BA - PART 3

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

| 1 CUSIP Identification | 2 Name or Description | Location | | 5 Name of Purchaser or Nature of Disposal | 6 Date Originally Acquired | 7 Disposal Date | 8 Book/ Adjusted Carrying Value Less Encum- brances, Prior Year | Change in Book/Adjusted Carrying Value | | | | | | 15 Book/ Adjusted Carrying Value Less Encum- brances on Disposal | 16 Consid- eration | 17 Foreign Exchange Gain (Loss) on Disposal | 18 Realized Gain (Loss) on Disposal | 19 Total Gain (Loss) on Disposal | 20 Invest- ment Income | |
|--|--------------------------------------|--------------|------------|---|-------------------------------------|-----------------------|--|---|--|---|--|--|---|---|--------------------------|---|--|---|---------------------------------|----------|
| | | 3 City | 4 State | | | | | 9 Unrealized Valuation Increase (De- crease) | 10 Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion | 11 Current Year's Other Than Temporary Impair- ment Recog- nized | 12 Capital- ized Deferred Interest and Other | 13 Total Change in Book/ Adjusted Carrying Value (9+10- 11+12) | 14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | | | | | | | |
| 000000-00-0 | AEA Middle Market Debt Fnd III | STAMFORD | CT | AEA Middle Market Debt Fnd III | 12/14/2016 | 04/25/2022 | 53,615 | 0 | 0 | 0 | 0 | 0 | 0 | 53,615 | 53,615 | 0 | 0 | 0 | 0 | |
| 000000-00-0 | Barings Real Estate Credit Str | HARTFORD | CT | Barings Real Estate Credit Str | 03/30/2017 | 06/30/2022 | 1,244,227 | 0 | 0 | 0 | 0 | 0 | 0 | 1,244,227 | 1,244,227 | 0 | 0 | 0 | 0 | |
| 000000-00-0 | Falcon Strategic Partners V | BOSTON | MA | Falcon Strategic Partners V | 06/13/2016 | 05/03/2022 | 934,607 | 0 | 0 | 0 | 0 | 0 | 0 | 934,607 | 934,607 | 0 | 0 | 0 | 0 | |
| 000000-00-0 | Falcon Strategic Partners IV | BOSTON | MA | Falcon Strategic Partners IV | 12/26/2013 | 05/04/2022 | 353,836 | 0 | 0 | 0 | 0 | 0 | 0 | 353,836 | 353,836 | 0 | 0 | 0 | 0 | |
| 000000-00-0 | GCG Investors III, LP | CHICAGO | IL | GCG Investors III, LP | 08/15/2014 | 05/03/2022 | 46,150 | 0 | 0 | 0 | 0 | 0 | 0 | 46,150 | 46,150 | 0 | 0 | 0 | 0 | |
| 000000-00-0 | LBC Credit Partners III, LP | PHILADELPHIA | PA | LBC Credit Partners III, LP | 11/21/2013 | 04/12/2022 | 194,338 | 0 | 0 | 0 | 0 | 0 | 0 | 194,338 | 194,338 | 0 | 0 | 0 | 0 | |
| 000000-00-0 | LBC Credit Partners IV, LP | PHILADELPHIA | PA | LBC Credit Partners IV, LP | 01/13/2017 | 05/11/2022 | 133,460 | 0 | 0 | 0 | 0 | 0 | 0 | 133,460 | 133,460 | 0 | 0 | 0 | 0 | |
| 000000-00-0 | North Haven Credit Partners II | NEW YORK | NY | North Haven Credit Partners II | 12/22/2014 | 04/20/2022 | 309,312 | 0 | 0 | 0 | 0 | 0 | 0 | 309,312 | 309,312 | 0 | 0 | 0 | 0 | |
| 000000-00-0 | New Canaan Funding Mezz VI, LP | NEW CANAAN | CT | New Canaan Funding Mezz VI, LP | 11/09/2015 | 06/03/2022 | 668,257 | 0 | 0 | 0 | 0 | 0 | 0 | 668,257 | 668,257 | 0 | 0 | 0 | 0 | |
| 000000-00-0 | New Canaan Funding Mezz V, LP | NEW CANAAN | CT | New Canaan Funding Mezz V, LP | 07/16/2012 | 06/03/2022 | 29,668 | 0 | 0 | 0 | 0 | 0 | 0 | 29,668 | 29,668 | 0 | 0 | 0 | 0 | |
| 000000-00-0 | Newstone Capital Partners III | DALLAS | TX | Newstone Capital Partners III | 11/09/2016 | 04/25/2022 | 84,831 | 0 | 0 | 0 | 0 | 0 | 0 | 84,831 | 84,831 | 0 | 0 | 0 | 0 | |
| 000000-00-0 | PA Direct Credit Opport. II | DARIEN | CT | PA Direct Credit Opport. II | 03/27/2017 | 04/12/2022 | 338,176 | 0 | 0 | 0 | 0 | 0 | 0 | 338,176 | 338,176 | 0 | 0 | 0 | 0 | |
| 000000-00-0 | Siguler Guff Small Business LP | NEW YORK | NY | Siguler Guff Small Business LP | 10/06/2017 | 06/02/2022 | 920,437 | 0 | 0 | 0 | 0 | 0 | 0 | 920,437 | 920,437 | 0 | 0 | 0 | 0 | |
| 000000-00-0 | Siguler Guff Small Business II | NEW YORK | NY | Siguler Guff Small Business II | 10/31/2019 | 06/30/2022 | 43,674 | 0 | 0 | 0 | 0 | 0 | 0 | 43,674 | 43,674 | 0 | 0 | 0 | 0 | |
| 000000-00-0 | Spire Capital Partners IV LP | NEW YORK | NY | Spire Capital Partners IV LP | 08/01/2020 | 06/10/2022 | 1,090,653 | 0 | 0 | 0 | 0 | 0 | 0 | 1,090,653 | 1,090,653 | 0 | 0 | 0 | 0 | |
| 2599999. Joint Venture Interests - Other - Unaffiliated | | | | | | | 7,483,476 | 0 | 0 | 0 | 0 | 0 | 0 | 7,483,476 | 7,483,476 | 0 | 0 | 0 | 0 | |
| 000000-00-0 | 10 & 120 South Riverside Plaza - MBS | CHICAGO | IL | 10 & 120 South Riverside Plaza - MBS | 01/23/2014 | 06/01/2022 | 42,415 | 0 | 0 | 0 | 0 | 0 | 0 | 42,415 | 42,415 | 0 | 0 | 0 | 573 | |
| 000000-00-0 | Birkdale Village - MBS | HUNTERSVILLE | NC | Birkdale Village - MBS | 03/27/2014 | 06/01/2022 | 50,767 | 0 | 0 | 0 | 0 | 0 | 0 | 50,767 | 50,767 | 0 | 0 | 0 | 836 | |
| 000000-00-0 | Benchmark 320 East 22nd Street - MBS | NEW YORK | NY | Benchmark 320 East 22nd Street - MBS | 10/09/2014 | 06/01/2022 | 38,768 | 0 | 0 | 0 | 0 | 0 | 0 | 38,768 | 38,768 | 0 | 0 | 0 | 622 | |
| 000000-00-0 | MF Houston Virage - MBS | HOUSTON | TX | MF Houston Virage - MBS | 12/16/2014 | 06/01/2022 | 48,558 | 0 | 0 | 0 | 0 | 0 | 0 | 48,558 | 48,558 | 0 | 0 | 0 | 708 | |
| 000000-00-0 | Utopia Center - MBS | QUEENS | NY | Utopia Center - MBS | 05/01/2015 | 06/01/2022 | 25,199 | 0 | 0 | 0 | 0 | 0 | 0 | 25,199 | 25,199 | 0 | 0 | 0 | 357 | |
| 000000-00-0 | Mall at Bay Plaza - MBS | BRONX | NY | Mall at Bay Plaza - MBS | 08/31/2015 | 06/01/2022 | 48,082 | 0 | 0 | 0 | 0 | 0 | 0 | 48,082 | 48,082 | 0 | 0 | 0 | 732 | |
| 000000-00-0 | JW Marriott Miami - MBS | MIAMI | FL | JW Marriott Miami - MBS | 07/22/2015 | 06/01/2022 | 43,596 | 0 | 0 | 0 | 0 | 0 | 0 | 43,596 | 43,596 | 0 | 0 | 0 | 680 | |
| 000000-00-0 | Washington Square Mall - MBS | PORTLAND | OR | Washington Square Mall - MBS | 10/29/2015 | 06/01/2022 | 50,222 | 0 | 0 | 0 | 0 | 0 | 0 | 50,222 | 50,222 | 0 | 0 | 0 | 710 | |
| 000000-00-0 | Towers at Williams Square - MBS | IRVING | TX | Towers at Williams Square - MBS | 10/27/2015 | 06/01/2022 | 55,340 | 0 | 0 | 0 | 0 | 0 | 0 | 55,340 | 55,340 | 0 | 0 | 0 | 884 | |
| 000000-00-0 | Grand Bohemian - MBS | ORLANDO | FL | Grand Bohemian - MBS | 02/26/2016 | 06/01/2022 | 46,028 | 0 | 0 | 0 | 0 | 0 | 0 | 46,028 | 46,028 | 0 | 0 | 0 | 821 | |
| 000000-00-0 | Hyatt Regency Boston - MBS | BOSTON | MA | Hyatt Regency Boston - MBS | 06/23/2016 | 06/01/2022 | 52,715 | 0 | 0 | 0 | 0 | 0 | 0 | 52,715 | 52,715 | 0 | 0 | 0 | 879 | |
| 000000-00-0 | Hotel Van Zandt - MBS | AUSTIN | TX | Hotel Van Zandt - MBS | 10/05/2017 | 06/01/2022 | 42,868 | 0 | 0 | 0 | 0 | 0 | 0 | 42,868 | 42,868 | 0 | 0 | 0 | 790 | |
| 2999999. Collateral Loans - Unaffiliated | | | | | | | 544,558 | 0 | 0 | 0 | 0 | 0 | 0 | 544,558 | 544,558 | 0 | 0 | 0 | 8,591 | |
| 4899999. Total - Unaffiliated | | | | | | | 8,028,034 | 0 | 0 | 0 | 0 | 0 | 0 | 8,028,034 | 8,028,034 | 0 | 0 | 0 | 8,591 | |
| 4999999. Total - Affiliated | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 5099999 - Totals | | | | | | | 8,028,034 | 0 | 0 | 0 | 0 | 0 | 0 | 8,028,034 | 8,028,034 | 0 | 0 | 0 | 8,591 | |

E03.1

STATEMENT AS OF JUNE 30, 2022 OF THE HANOVER INSURANCE COMPANY

SCHEDULE D - PART 3

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
|---|--|---------|---------------|-------------------------------|---------------------------|-------------------|-------------------|---|---|
| CUSIP Identification | Description | Foreign | Date Acquired | Name of Vendor | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 36179V-Z0-6 | G2 MA7051 - RMBS | | 06/28/2022 | BARCLAYS CAPITAL INC | | 1,053,250 | 1,196,658 | 1,795 | 1.A |
| 36179W-BY-3 | G2 MA7255 - RMBS | | 06/28/2022 | INL | | 176,542 | 194,637 | 365 | 1.A |
| 912810-TB-4 | UNITED STATES TREASURY | | 05/31/2022 | B.A. Securities Inc. | | 381,934 | 500,000 | 433 | 1.A |
| 912810-TC-2 | UNITED STATES TREASURY | | 06/13/2022 | B.A. Securities Inc. | | 988,772 | 1,275,000 | 2,079 | 1.A |
| 912810-TG-3 | UNITED STATES TREASURY | | 06/16/2022 | GOLDMAN | | 898,320 | 1,000,000 | 2,578 | 1.A |
| 912828-U2-4 | UNITED STATES TREASURY | | 06/28/2022 | Transfer | | 947,383 | 1,000,000 | 2,391 | 1.A |
| 91282C-AE-1 | UNITED STATES TREASURY | | 06/28/2022 | GOLDMAN | | 816,641 | 1,000,000 | 2,296 | 1.A |
| 91282C-OB-5 | UNITED STATES TREASURY | | 06/28/2022 | SALOMON BROTHERS INC | | 263,930 | 300,000 | 583 | 1.A |
| 91282C-EF-4 | UNITED STATES TREASURY | | 04/14/2022 | JP Morgan Securities LLC | | 1,681,672 | 1,700,000 | 2,090 | 1.A |
| 91282C-EN-7 | UNITED STATES TREASURY | | 05/13/2022 | Various | | 4,665,512 | 4,700,000 | 4,192 | 1.A |
| 91282C-EP-2 | UNITED STATES TREASURY | | 06/30/2022 | Various | | 2,261,012 | 2,300,000 | 7,027 | 1.A |
| 91282C-ET-4 | UNITED STATES TREASURY | | 06/02/2022 | Various | | 4,214,404 | 4,250,000 | 753 | 1.A |
| 0109999999 Subtotal - Bonds - U.S. Governments | | | | | | 18,349,372 | 19,416,295 | 26,583 | XXX |
| 68608K-NE-4 | OREGON ST | | 06/28/2022 | Transfer | | 154,043 | 150,000 | 3,517 | 1.B FE |
| 68609T-7H-5 | OREGON ST | | 05/11/2022 | MORGAN STANLEY CO | | 1,000,000 | 1,000,000 | 0 | 1.B FE |
| 76222R-YC-0 | RHODE ISLAND ST & PROVIDENCE PLANTATIONS | | 06/28/2022 | Transfer | | 99,577 | 100,000 | 475 | 1.C FE |
| 76222R-YD-8 | RHODE ISLAND ST & PROVIDENCE PLANTATIONS | | 06/28/2022 | Transfer | | 197,488 | 200,000 | 950 | 1.C FE |
| 880541-XZ-5 | TENNESSEE ST | | 06/28/2022 | Transfer | | 187,114 | 200,000 | 1,769 | 1.A FE |
| 97705M-VN-2 | WISCONSIN ST | | 06/28/2022 | SMITH NEW COURT | | 257,823 | 300,000 | 666 | 1.B FE |
| 0509999999 Subtotal - Bonds - U.S. States, Territories and Possessions | | | | | | 1,896,045 | 1,950,000 | 7,377 | XXX |
| 212204-JP-7 | CONTRA COSTA CALIF CMNTY COLLEGE DIST | | 06/28/2022 | MORGAN STANLEY CO | | 203,985 | 250,000 | 2,616 | 1.B FE |
| 442331-7E-8 | HOUSTON TEX | | 06/28/2022 | MESIROW FINANCIAL INC | | 290,325 | 350,000 | 2,033 | 1.D FE |
| 446222-UT-6 | HUNTINGTON BEACH CALIF UN HIGH SCH DIST | | 05/10/2022 | WELLS FARGO SECURITIES LLC | | 1,460,518 | 1,625,000 | 6,994 | 1.D FE |
| 446222-UV-1 | HUNTINGTON BEACH CALIF UN HIGH SCH DIST | | 06/28/2022 | WELLS FARGO SECURITIES LLC | | 257,982 | 300,000 | 2,308 | 1.D FE |
| 54438C-YQ-9 | LOS ANGELES CALIF CMNTY COLLEGE DIST | | 06/28/2022 | RBC CAPITAL MARKETS | | 413,200 | 500,000 | 4,769 | 1.B FE |
| 65887P-XV-2 | NORTH DAKOTA PUB FIN AUTH | | 06/30/2022 | JP Morgan Securities LLC | | 5,040,800 | 5,000,000 | 0 | 1.C FE |
| 65887P-XW-0 | NORTH DAKOTA PUB FIN AUTH | | 06/30/2022 | JP Morgan Securities LLC | | 3,529,260 | 3,500,000 | 0 | 1.C FE |
| 678519-C3-1 | OKLAHOMA CITY OKLA | | 06/28/2022 | Transfer | | 43,494 | 45,000 | 443 | 1.A FE |
| 678519-C4-9 | OKLAHOMA CITY OKLA | | 06/28/2022 | Transfer | | 124,736 | 130,000 | 1,318 | 1.A FE |
| 799017-UZ-9 | SAN MATEO CALIF UN HIGH SCH DIST | | 06/28/2022 | Transfer | | 143,951 | 150,000 | 1,452 | 1.A FE |
| 802498-ZC-2 | SANTA MONICA-MALIBU UNI SCH DIST CALIF | | 06/23/2022 | UBS | | 1,081,546 | 1,260,000 | 6,117 | 1.B FE |
| 0709999999 Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions | | | | | | 12,589,797 | 13,110,000 | 28,050 | XXX |
| 051249-HB-9 | AUGUSTA GA WTR & SEW REV | | 06/28/2022 | Transfer | | 298,542 | 300,000 | 2,755 | 1.E FE |
| 052414-TD-1 | AUSTIN TEX ELEC UTIL SYS REV | | 06/28/2022 | Transfer | | 224,813 | 250,000 | 802 | 1.C FE |
| 091096-NZ-6 | BIRMINGHAM ALA WTR/MS BRD WTR REV | | 06/28/2022 | MESIROW FINANCIAL INC | | 173,050 | 200,000 | 1,586 | 1.C FE |
| 13077D-QJ-4 | CALIFORNIA ST UNIV REV | | 06/28/2022 | PIPER JAFFRAY | | 288,278 | 350,000 | 994 | 1.D FE |
| 20775C-W2-6 | CONNECTICUT ST HSG FIN AUTH HSG MTG FIN | | 06/28/2022 | Transfer | | 128,614 | 130,000 | 450 | 1.A FE |
| 20775C-W5-9 | CONNECTICUT ST HSG FIN AUTH HSG MTG FIN | | 06/28/2022 | Transfer | | 154,287 | 165,000 | 700 | 1.A FE |
| 259561-PH-5 | DOUGLAS CNTY WASH PUB UTIL DIST NO 001 W | | 06/28/2022 | Transfer | | 261,618 | 250,000 | 4,343 | 1.C FE |
| 3128MJ-VV-8 | FH G08659 - RMBS | | 06/28/2022 | Transfer | | 88,705 | 91,107 | 239 | 1.A |
| 3128MM-YP-2 | FH G18717 - RMBS | | 06/28/2022 | Transfer | | 79,787 | 79,013 | 237 | 1.A |
| 31335A-BE-7 | FH G60037 - RMBS | | 06/28/2022 | Transfer | | 116,743 | 123,585 | 278 | 1.A |
| 31335B-M6-0 | FH G61281 - RMBS | | 06/28/2022 | Transfer | | 63,813 | 65,708 | 172 | 1.A |
| 3133BD-NG-6 | FH QE3991 - RMBS | | 06/08/2022 | PPS | | 7,285,596 | 7,305,000 | 9,740 | 1.A |
| 3133KP-MD-7 | FH RA7556 - RMBS | | 06/09/2022 | WELLS FARGO SECURITIES LLC | | 16,211,250 | 16,000,000 | 24,000 | 1.A |
| 3134GW-XT-8 | FEDERAL HOME LOAN MORTGAGE CORP | | 06/28/2022 | STC | | 783,311 | 1,000,000 | 2,530 | 1.A |
| 3135G0-Q2-2 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | | 06/28/2022 | Transfer | | 282,579 | 300,000 | 1,469 | 1.A |
| 3136A4-HQ-5 | FNR 2012-20 QZ - CMO/RMBS | | 06/01/2022 | Direct | | 8,813 | 8,813 | 0 | 1.A |
| 3136AA-EK-7 | FNR 2012-129 TD - CMO/RMBS | | 06/28/2022 | Transfer | | 20,614 | 22,186 | 33 | 1.A |
| 3137AH-2W-7 | FHR 3936 AB - CMO/RMBS | | 06/28/2022 | Transfer | | 106,791 | 107,496 | 242 | 1.A |
| 3137AS-RZ-9 | FHR 4099 VB - CMO/RMBS | | 06/28/2022 | Transfer | | 73,261 | 73,168 | 165 | 1.A |
| 3138WE-6W-4 | FN ASS384 - RMBS | | 06/28/2022 | Transfer | | 83,700 | 83,772 | 251 | 1.A |
| 31394G-U9-2 | FHR 2666 BD - CMO/RMBS | | 06/28/2022 | Transfer | | 5,632 | 5,622 | 19 | 1.A |
| 3140MA-T7-9 | FN BU8673 - RMBS | | 05/05/2022 | TORONTO DOMINION SECS USA INC | | 8,440,234 | 8,500,000 | 10,389 | 1.A |
| 3140MR-ZP-5 | FN BI0749 - RMBS | | 06/07/2022 | SALOMON BROTHERS INC | | 17,955,716 | 17,878,546 | 23,838 | 1.A |
| 3140Q7-SL-2 | FN CA0522 - RMBS | | 06/28/2022 | Transfer | | 65,382 | 71,564 | 161 | 1.A |

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STATEMENT AS OF JUNE 30, 2022 OF THE HANOVER INSURANCE COMPANY

SCHEDULE D - PART 3

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
|----------------------|--|---------|---------------|----------------------------|---------------------------|-------------|-------------|---|---|
| CUSIP Identification | Description | Foreign | Date Acquired | Name of Vendor | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 31400P-CL-9 | FN CB3674 - RMBS | | 06/07/2022 | INL | | 20,225,424 | 20,671,145 | 24,116 | 1.A |
| 31400P-EY-9 | FN CB3750 - RMBS | | 05/20/2022 | JP Morgan Securities LLC | | 8,670,664 | 8,500,000 | 23,375 | 1.A |
| 31400P-H2-6 | FN CB3848 - RMBS | | 06/07/2022 | BMO Capital Markets | | 16,210,220 | 16,575,396 | 19,338 | 1.A |
| 3140XG-U3-1 | FN FS1501 - RMBS | | 04/14/2022 | JP Morgan Securities LLC | | 4,295,156 | 4,250,000 | 8,028 | 1.A |
| 31418D-Z8-8 | FN MA4366 - RMBS | | 06/28/2022 | WELLS FARGO SECURITIES LLC | | 397,302 | 437,579 | 820 | 1.A |
| 31418E-C2-1 | FN MA4587 - RMBS | | 04/01/2022 | CMG | | (7,324) | (7,582) | (16) | 1.A |
| 438701-M9-2 | HONOLULU HAWAII CITY & CNTY WASTEWR SYS | | 05/27/2022 | WELLS FARGO SECURITIES LLC | | 993,470 | 1,000,000 | 13,333 | 1.D FE |
| 451174-AD-8 | IDAHO ENERGY RES AUTH TRANSMISSION FACS | | 06/28/2022 | Transfer | | 140,723 | 150,000 | 1,439 | 1.C FE |
| 45506E-CU-5 | INDIANA ST FIN AUTH REV | | 05/27/2022 | PIPER JAFFRAY | | 950,324 | 1,080,000 | 5,713 | 1.E FE |
| 47770V-AY-6 | JOBSCOHO BEVERAGE SYS OHIO STATEWIDE LIQ | | 06/28/2022 | Transfer | | 197,452 | 200,000 | 3,919 | 1.D FE |
| 56041M-VF-8 | MAINE GOVERNMENTAL FACS AUTH LEASE RENT | | 06/28/2022 | PIPER JAFFRAY | | 166,400 | 200,000 | 959 | 1.D FE |
| 576000-ZG-1 | MASSACHUSETTS ST SCH BLDG AUTH DEDICATED | | 05/25/2022 | PIPER JAFFRAY | | 3,420,000 | 3,800,000 | 13,824 | 1.B FE |
| 594698-SC-7 | MICHIGAN ST STRATEGIC FD LTD OBLIG REV | | 06/28/2022 | SALOMON BROTHERS INC | | 246,912 | 300,000 | 2,075 | 1.D FE |
| 594698-TA-0 | MICHIGAN ST STRATEGIC FD LTD OBLIG REV | | 05/23/2022 | WELLS FARGO SECURITIES LLC | | 1,492,800 | 1,600,000 | 8,307 | 1.D FE |
| 61212L-TA-7 | MONTANA ST BRD REGENTS HIGHER ED REV | | 06/28/2022 | WELLS FARGO SECURITIES LLC | | 260,733 | 300,000 | 545 | 1.D FE |
| 64990F-E2-6 | NEW YORK STATE DORMITORY AUTHORITY | | 06/28/2022 | Jefferies | | 168,192 | 200,000 | 1,231 | 1.B FE |
| 64990F-S9-6 | NEW YORK STATE DORMITORY AUTHORITY | | 05/19/2022 | PIPER JAFFRAY | | 1,651,980 | 1,750,000 | 12,658 | 1.B FE |
| 66285W-D4-5 | NORTH TEX TIWY AUTH REV | | 06/28/2022 | RBC CAPITAL MARKETS | | 255,762 | 300,000 | 2,921 | 1.E FE |
| 68607V-3L-7 | OREGON ST DEPT ADMINISTRATIVE SVCS LOTTE | | 04/13/2022 | GOLDMAN | | 1,000,000 | 1,000,000 | 0 | 1.C FE |
| 68607V-3M-5 | OREGON ST DEPT ADMINISTRATIVE SVCS LOTTE | | 04/13/2022 | GOLDMAN | | 700,000 | 700,000 | 0 | 1.C FE |
| 68607V-Z9-9 | OREGON ST DEPT ADMINISTRATIVE SVCS LOTTE | | 06/28/2022 | Transfer | | 19,324 | 20,000 | 131 | 1.C FE |
| 759136-VG-6 | REGIONAL TRANSN DIST COLO SALES TAX REV | | 06/28/2022 | MORGAN STANLEY CO | | 162,292 | 200,000 | 582 | 1.C FE |
| 759136-VH-4 | REGIONAL TRANSN DIST COLO SALES TAX REV | | 06/28/2022 | GOLDMAN | | 160,232 | 200,000 | 623 | 1.C FE |
| 80168A-BY-2 | SANTA CLARA VY CALIF WTR DIST WTR SYS RE | | 06/28/2022 | Transfer | | 24,633 | 25,000 | 50 | 1.B FE |
| 80168A-BZ-9 | SANTA CLARA VY CALIF WTR DIST WTR SYS RE | | 06/28/2022 | Transfer | | 48,947 | 50,000 | 104 | 1.B FE |
| 80168A-CA-3 | SANTA CLARA VY CALIF WTR DIST WTR SYS RE | | 06/28/2022 | Transfer | | 48,570 | 50,000 | 107 | 1.B FE |
| 80168A-CB-1 | SANTA CLARA VY CALIF WTR DIST WTR SYS RE | | 06/28/2022 | Transfer | | 24,129 | 25,000 | 56 | 1.B FE |
| 80168A-CC-9 | SANTA CLARA VY CALIF WTR DIST WTR SYS RE | | 06/28/2022 | Transfer | | 143,856 | 150,000 | 350 | 1.B FE |
| 810489-WJ-9 | SCOTTSDALE ARIZ MUN PPTY CORP EXCISE TAX | | 06/28/2022 | WELLS FARGO SECURITIES LLC | | 160,314 | 200,000 | 1,530 | 1.B FE |
| 91412G-XB-6 | UNIVERSITY CALIF REVS | | 06/28/2022 | Transfer | | 196,976 | 200,000 | 755 | 1.C FE |
| 91412H-FG-3 | UNIVERSITY CALIF REVS | | 04/06/2022 | KEY CAPITAL MARKETS | | 992,980 | 1,000,000 | 9,024 | 1.C FE |
| 91412H-GG-2 | UNIVERSITY CALIF REVS | | 06/28/2022 | RBC CAPITAL MARKETS | | 124,034 | 150,000 | 289 | 1.C FE |
| 914437-VC-9 | UNIVERSITY MASS BLDG AUTH REV | | 06/28/2022 | MORGAN STANLEY CO | | 166,394 | 200,000 | 595 | 1.C FE |
| 92813T-EE-6 | VIRGINIA ST HSG DEV AUTH HOMEOWNERSHIP M | | 06/28/2022 | Transfer | | 127,057 | 133,233 | 325 | 1.B FE |
| 0909999999 | Subtotal - Bonds - U.S. Special Revenues | | | | | 117,037,056 | 118,970,352 | 242,508 | XXX |
| 00206R-DG-2 | AT&T INC | | 06/13/2022 | GOLDMAN | | 3,952,240 | 4,000,000 | 49,111 | 2.B FE |
| 00206R-HW-5 | AT&T INC | | 05/23/2022 | MORGAN STANLEY CO | | 3,993,640 | 4,000,000 | 42,222 | 2.B FE |
| 012653-AD-3 | ALBEMARLE CORP | | 05/10/2022 | B.A. Securities Inc. | | 309,715 | 310,000 | 0 | 2.B FE |
| 02008J-AC-0 | ALLYA 2022-1 A3 - ABS | | 05/10/2022 | BARCLAYS CAPITAL INC | | 3,824,259 | 3,825,000 | 0 | 1.A FE |
| 02008J-AD-8 | ALLYA 2022-1 A4 - ABS | | 06/13/2022 | Various | | 2,428,690 | 2,450,000 | 0 | 1.A FE |
| 02343J-AA-8 | AMCOR FLEXIBLES NORTH AMERICA INC | | 05/10/2022 | SALOMON BROTHERS INC | | 949,763 | 950,000 | 0 | 2.B FE |
| 025816-CV-9 | AMERICAN EXPRESS CO | | 04/28/2022 | MORGAN STANLEY CO | | 2,549,745 | 2,550,000 | 0 | 1.F FE |
| 02582J-HU-7 | AMXCA 2018-2 A - ABS | | 06/28/2022 | Transfer | | 99,790 | 100,000 | 109 | 1.A FE |
| 02665W-CJ-8 | AMERICAN HONDA FINANCE CORP | | 06/28/2022 | Transfer | | 100,069 | 100,000 | 1,572 | 1.G FE |
| 03065W-AB-1 | AMCAR 2022-2 A2A - ABS | | 06/14/2022 | JP Morgan Securities LLC | | 8,579,350 | 8,580,000 | 0 | 1.A FE |
| 031162-CU-2 | AMGEN INC | | 06/28/2022 | B.A. Securities Inc. | | 259,691 | 300,000 | 2,593 | 2.A FE |
| 037735-CU-9 | APPALACHIAN POWER CO | | 06/28/2022 | Transfer | | 196,658 | 200,000 | 510 | 1.G FE |
| 037833-CJ-7 | APPLE INC | | 06/28/2022 | Transfer | | 197,182 | 200,000 | 2,587 | 1.B FE |
| 040555-CS-1 | ARIZONA PUBLIC SERVICE CO | | 06/28/2022 | Transfer | | 97,514 | 100,000 | 376 | 1.G FE |
| 04342J-AA-5 | ASB BANK LTD | | 06/08/2022 | SALOMON BROTHERS INC | | 3,500,000 | 3,500,000 | 0 | 1.G FE |
| 053611-AJ-8 | AVERY DENNISON CORP | | 06/28/2022 | Transfer | | 149,634 | 150,000 | 447 | 2.B FE |
| 05531F-BB-8 | TRUIST FINANCIAL CORP | | 06/28/2022 | Transfer | | 97,773 | 100,000 | 491 | 1.G FE |
| 05602R-AD-3 | BMIWOT 2022-A A3 - ABS | | 05/10/2022 | RBC CAPITAL MARKETS | | 2,339,878 | 2,340,000 | 0 | 1.A FE |
| 05602R-AE-1 | BMIWOT 2022-A A4 - ABS | | 05/10/2022 | RBC CAPITAL MARKETS | | 2,079,383 | 2,080,000 | 0 | 1.A FE |
| 056083-AA-6 | BXP 2017-GM A - CMBS | | 04/27/2022 | Blackrock Emergin | | 8,984,806 | 9,225,000 | 20,479 | 1.A |
| 06051G-FF-1 | BANK OF AMERICA CORP | | 06/28/2022 | Transfer | | 251,399 | 250,000 | 2,417 | 1.G FE |

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STATEMENT AS OF JUNE 30, 2022 OF THE HANOVER INSURANCE COMPANY

SCHEDULE D - PART 3

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
|----------------------|--------------------------------------|---------|---------------|------------------------------------|---------------------------|-------------|------------|---|---|
| CUSIP Identification | Description | Foreign | Date Acquired | Name of Vendor | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 06051G-KP-3 | BANK OF AMERICA CORP | | 04/21/2022 | B.A. Securities Inc. | | 1,700,000 | 1,700,000 | .0 | 1.F FE |
| 06368D-3S-1 | BANK OF MONTREAL | C. | 05/31/2022 | BMO Capital Markets | | 3,709,147 | 3,710,000 | .0 | 1.G FE |
| 072863-AH-6 | BAYLOR SCOTT & WHITE HOLDINGS | | 06/28/2022 | KEY CAPITAL MARKETS | | 243,607 | 300,000 | .637 | 1.D FE |
| 08161B-AW-3 | BMARK 2018-B3 A3 - CMBS | | 06/23/2022 | Deutsche Bank Securities, Inc. | | 8,239,361 | 8,340,000 | 24,266 | 1.A |
| 08161C-AC-5 | BMARK-18B2-A3 - CMBS | | 05/26/2022 | Deutsche Bank Securities, Inc. | | 1,985,498 | 2,005,000 | 5,921 | 1.A |
| 10921U-2C-1 | BRIGHTHOUSE FINANCIAL GLOBAL FUNDING | | 06/28/2022 | JP Morgan Securities LLC | | 316,607 | 355,000 | .520 | 1.G FE |
| 111021-AL-5 | BRITISH TELECOMMUNICATIONS PLC | C. | 06/21/2022 | FIRST BOSTON | | 3,972,800 | 4,000,000 | 10,819 | 2.B FE |
| 114259-AT-1 | BROOKLYN UNION GAS CO | | 06/28/2022 | Transfer | | 93,288 | 100,000 | 1,224 | 2.A FE |
| 12592B-AN-4 | CNH INDUSTRIAL CAPITAL LLC | | 05/17/2022 | SALOMON BROTHERS INC | | 1,556,690 | 1,565,000 | .0 | 2.B FE |
| 12593Q-BH-2 | COMM 2015-CORE26 B - CMBS | | 05/10/2022 | PPS | | 3,905,824 | 3,915,000 | 5,314 | 1.D |
| 13645R-AY-0 | CANADIAN PACIFIC RAILWAY CO | C. | 06/28/2022 | Transfer | | 146,961 | 150,000 | .450 | 2.B FE |
| 14040H-BT-1 | CAPITAL ONE FINANCIAL CORP | | 06/28/2022 | Transfer | | 146,385 | 150,000 | .798 | 2.A FE |
| 14040H-CS-2 | CAPITAL ONE FINANCIAL CORP | | 05/05/2022 | MORGAN STANLEY CO | | 1,700,000 | 1,700,000 | .0 | 2.A FE |
| 14043Q-AB-8 | COPAR 2022-1 A2 - ABS | | 04/26/2022 | WFM | | 949,910 | 950,000 | .0 | 1.A FE |
| 14043Q-AC-6 | COPAR 2022-1 A3 - ABS | | 04/26/2022 | WFM | | 2,611,429 | 2,612,000 | .0 | 1.A FE |
| 14043Q-AD-4 | COPAR 2022-1 A4 - ABS | | 06/09/2022 | Various | | 4,556,390 | 4,570,000 | 4,208 | 1.A FE |
| 14044C-AD-4 | COPAR 2021-1 A4 - ABS | | 05/19/2022 | SALOMON BROTHERS INC | | 4,160,518 | 4,460,000 | 1,031 | 1.A FE |
| 141781-BQ-6 | CARGILL INC | | 06/28/2022 | MITSUBISHI UFJ SECURITIES | | 403,356 | 500,000 | 3,447 | 1.F FE |
| 14316N-AD-1 | CARMX 2021-1 A4 - ABS | | 04/06/2022 | BARCLAYS CAPITAL INC | | 1,003,232 | 1,060,000 | 359 | 1.F FE |
| 14913Q-2S-7 | CATERPILLAR FINANCIAL SERVICES CORP | | 06/28/2022 | Transfer | | 100,304 | 100,000 | .213 | 1.F FE |
| 16876A-AB-0 | CHILDRENS HOSPITAL MEDICAL CENTER | | 06/28/2022 | Transfer | | 286,787 | 300,000 | 1,022 | 1.C FE |
| 172967-NS-6 | CITIGROUP INC | | 05/17/2022 | SALOMON BROTHERS INC | | 2,500,000 | 2,500,000 | .0 | 1.G FE |
| 17322V-AT-3 | CGOINT 2014-GC23 A4 - CMBS | | 06/03/2022 | BARCLAYS CAPITAL INC | | 9,417,146 | 9,450,000 | 5,705 | 1.A |
| 17323C-AE-7 | CGOINT 2015-GC27 A5 - CMBS | | 06/30/2022 | Various | | 12,154,596 | 12,335,500 | 15,405 | 1.A |
| 17323C-AK-3 | CGOINT 2015-GC27 B - CMBS | | 05/11/2022 | B.A. Securities Inc. | | 1,498,743 | 1,530,000 | 1,924 | 1.D |
| 200340-AQ-0 | COMERICA INC | | 06/21/2022 | KEY CAPITAL MARKETS | | 4,691,395 | 4,769,000 | 67,551 | 2.B FE |
| 2027A0-KB-4 | COMMONWEALTH BANK OF AUSTRALIA | C. | 06/28/2022 | Transfer | | 99,211 | 100,000 | .223 | 1.D FE |
| 22822V-AG-6 | CROWN CASTLE INTERNATIONAL CORP | | 06/28/2022 | Transfer | | 146,546 | 150,000 | 1,560 | 2.C FE |
| 23311V-AH-0 | DOP MIDSTREAM OPERATING LP | | 04/29/2022 | B.A. Securities Inc. | | 1,775,250 | 1,800,000 | 43,050 | 3.A FE |
| 26884L-AM-1 | EQT CORP | | 04/28/2022 | RBC CAPITAL MARKETS | | 696,413 | 735,000 | 10,655 | 2.C FE |
| 27864Z-AW-3 | EBAY INC | | 06/28/2022 | B.A. Securities Inc. | | 255,591 | 300,000 | 2,408 | 2.A FE |
| 29364W-BH-0 | ENTERGY LOUISIANA LLC | | 06/28/2022 | MITSUBISHI UFJ SECURITIES | | 413,027 | 500,000 | .424 | 1.F FE |
| 29670G-AF-9 | ESSENTIAL UTILITIES INC | | 06/28/2022 | SALOMON BROTHERS INC | | 247,233 | 300,000 | 1,140 | 2.B FE |
| 29717P-AQ-0 | ESSEX PORTFOLIO LP | | 06/28/2022 | Transfer | | 143,929 | 150,000 | 1,027 | 2.A FE |
| 30251G-BD-8 | FMG RESOURCES (AUGUST 2006) PTY LTD | C. | 04/06/2022 | MORGAN STANLEY CO | | 900,000 | 900,000 | .0 | 3.A FE |
| 316773-DE-7 | FIFTH THIRD BANCORP | | 04/20/2022 | GOLDMAN | | 1,055,000 | 1,055,000 | .0 | 2.A FE |
| 33938E-AU-1 | FLEX LTD | C. | 05/31/2022 | MORGAN STANLEY CO | | 3,014,020 | 2,960,000 | 65,223 | 2.C FE |
| 34533Y-AE-0 | FORDO 2020-C A4 - ABS | | 05/03/2022 | CMG | | 5,452,552 | 5,790,000 | 1,641 | 1.A FE |
| 34534L-AD-9 | FORDO 2022-B - ABS | | 06/22/2022 | RBC CAPITAL MARKETS | | 1,909,897 | 1,910,000 | .0 | 1.A FE |
| 36250G-AP-0 | GSMS 2015-GC30 A4 - CMBS | | 05/24/2022 | PPS | | 6,692,710 | 6,771,000 | 15,902 | 1.A |
| 36252S-AU-1 | GSMS 2019-GC38 A3 - CMBS | | 06/28/2022 | Transfer | | 237,814 | 250,000 | .694 | 1.A |
| 36253G-AE-2 | GSMS 2014-GC24 A5 - CMBS | | 05/17/2022 | B.A. Securities Inc. | | 3,745,020 | 3,750,000 | 7,371 | 1.A |
| 36258S-AC-5 | GMCAR 2022-2 A3 - ABS | | 04/05/2022 | RBC CAPITAL MARKETS | | 1,259,737 | 1,260,000 | .0 | 1.A FE |
| 36258S-AD-3 | GMCAR 2022-2 A4 - ABS | | 04/05/2022 | RBC CAPITAL MARKETS | | 679,908 | 680,000 | .0 | 1.A FE |
| 36266F-AC-3 | GMAIT 2022-2 A3 - ABS | | 05/03/2022 | BMO Capital Markets | | 1,249,870 | 1,250,000 | .0 | 1.A FE |
| 36266F-AD-1 | GMAIT 2022-2 A4 - ABS | | 05/03/2022 | BMO Capital Markets | | 3,999,231 | 4,000,000 | .0 | 1.A FE |
| 36292S-AP-4 | GSMS 22PJ5 A9 - CMO/RMBS | | 05/26/2022 | GOLDMAN | | 12,416,704 | 12,750,000 | 31,875 | 1.A FE |
| 37045X-DW-3 | GENERAL MOTORS FINANCIAL COMPANY INC | | 06/06/2022 | MIZUHO SECURITIES USA/FIXED INCOME | | 2,497,200 | 2,500,000 | .0 | 2.C FE |
| 38141G-YG-3 | GOLDMAN SACHS GROUP INC | | 06/28/2022 | GOLDMAN | | 261,491 | 300,000 | 1,388 | 1.F FE |
| 39138Q-AA-3 | GREAT-WEST LIFE CO FINANCE 2018 LP | | 06/28/2022 | Transfer | | 145,272 | 150,000 | .691 | 1.F FE |
| 40434L-AM-7 | HP INC | | 06/06/2022 | JP Morgan Securities LLC | | 4,243,243 | 4,250,000 | .0 | 2.B FE |
| 42301Z-AF-0 | HEINEKEN NV | C. | 06/28/2022 | Transfer | | 95,702 | 100,000 | 1,449 | 2.A FE |
| 445658-CF-2 | J B HUNT TRANSPORT SERVICES INC | | 06/28/2022 | Transfer | | 49,149 | 50,000 | .630 | 2.A FE |
| 446150-AM-6 | HUNTINGTON BANCSHARES INC | | 06/28/2022 | Transfer | | 84,278 | 85,000 | .406 | 2.A FE |
| 44644M-AF-8 | HUNTINGTON NATIONAL BANK | | 05/06/2022 | B.A. Securities Inc. | | 3,540,000 | 3,540,000 | .0 | 1.G FE |
| 46625H-QW-3 | JPMORGAN CHASE & CO | | 06/28/2022 | Transfer | | 193,394 | 200,000 | 1,595 | 1.F FE |
| 466313-AM-5 | JABIL INC | | 04/20/2022 | JP Morgan Securities LLC | | 2,539,341 | 2,550,000 | .0 | 2.C FE |

STATEMENT AS OF JUNE 30, 2022 OF THE HANOVER INSURANCE COMPANY

SCHEDULE D - PART 3

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
|----------------------|--|---------|---------------|------------------------------------|---------------------------|-------------|-----------|---|---|
| CUSIP Identification | Description | Foreign | Date Acquired | Name of Vendor | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 46655K-BV-7 | JPMIT 226 12A - CMO/RMBS | | 05/25/2022 | JP Morgan Securities LLC | | 8,759,324 | 8,835,000 | 25,769 | 1.A FE |
| 46655N-CS-7 | JPMIT 227 24A - CMO/RMBS | | 06/29/2022 | JP Morgan Securities LLC | | 8,267,578 | 8,500,000 | 0 | 1.A FE |
| 46817M-AR-8 | JACKSON FINANCIAL INC | | 06/02/2022 | MORGAN STANLEY CO | | 950,000 | 950,000 | 0 | 2.B FE |
| 49306S-AA-4 | KEYBANK NA | | 06/07/2022 | FIRST BOSTON | | 2,966,225 | 2,950,000 | 0 | 1.G FE |
| 49338L-AE-3 | KEYSIGHT TECHNOLOGIES INC | | 05/24/2022 | THE SEAPORT GROUP | | 4,093,880 | 4,000,000 | 25,556 | 2.B FE |
| 497266-AC-0 | KIRBY CORP | | 06/28/2022 | Transfer | | 92,893 | 100,000 | 1,365 | 2.C FE |
| 501044-CS-8 | KROGER CO | | 06/28/2022 | Transfer | | 200,894 | 200,000 | 3,144 | 2.A FE |
| 513075-BW-0 | LAMAR MEDIA CORP | | 04/27/2022 | BARCLAYS CAPITAL INC | | 859,500 | 900,000 | 5,363 | 3.C FE |
| 524901-AT-2 | LEGG MASON INC | | 06/28/2022 | Transfer | | 150,098 | 150,000 | 2,683 | 1.F FE |
| 539439-AQ-2 | LLOYDS BANKING GROUP PLC | D. | 06/28/2022 | Transfer | | 185,878 | 200,000 | 1,013 | 1.F FE |
| 539830-BH-1 | LOCKHEED MARTIN CORP | | 06/28/2022 | Transfer | | 75,407 | 76,000 | 1,222 | 1.G FE |
| 55279H-AK-6 | MANUFACTURERS AND TRADERS TRUST CO | | 06/28/2022 | Transfer | | 242,647 | 250,000 | 2,860 | 1.G FE |
| 55336V-BN-9 | MPLX LP | | 06/09/2022 | MORGAN STANLEY CO | | 2,456,325 | 2,500,000 | 3,542 | 2.B FE |
| 579780-AK-3 | MCCORMICK & COMPANY INC | | 06/28/2022 | Transfer | | 242,995 | 250,000 | 970 | 2.B FE |
| 58156R-BH-0 | METLIFE INC | | 06/28/2022 | Transfer | | 250,058 | 250,000 | 1,950 | 1.G FE |
| 58833C-AC-6 | MIDWEST CONNECTOR CAPITAL COMPANY LLC | | 05/19/2022 | JP Morgan Securities LLC | | 4,098,700 | 4,250,000 | 28,392 | 2.B FE |
| 606822-BD-5 | MIITSUBISHI UFJ FINANCIAL GROUP INC | C. | 06/28/2022 | Transfer | | 99,095 | 100,000 | 1,050 | 1.G FE |
| 606822-CE-2 | MIITSUBISHI UFJ FINANCIAL GROUP INC | C. | 04/11/2022 | MORGAN STANLEY CO | | 2,500,000 | 2,500,000 | 0 | 1.G FE |
| 61690Q-AD-1 | MSBAM 2015-C23 A3 - CMBS | | 05/05/2022 | Blackrock Emergin | | 978,549 | 992,191 | 761 | 1.A |
| 61746B-EF-9 | MORGAN STANLEY | | 06/28/2022 | Transfer | | 192,402 | 200,000 | 3,182 | 1.G FE |
| 61763K-BD-5 | MSBAM 2014-C15 B - CMBS | | 04/27/2022 | PPM | | 2,812,797 | 2,800,000 | 9,942 | 1.C FE |
| 61764P-BT-8 | MSBAM 2014-C19 A3 - CMBS | | 04/28/2022 | Blackrock Emergin | | 4,165,104 | 4,199,222 | 379 | 1.A |
| 63307A-2S-3 | NATIONAL BANK OF CANADA | C. | 06/02/2022 | NATIONAL BANK OF CANADA | | 5,995,440 | 6,000,000 | 0 | 1.G FE |
| 65339K-BW-9 | NEXTERA ENERGY CAPITAL HOLDINGS INC | | 06/28/2022 | FIRST BOSTON | | 258,139 | 300,000 | 206 | 2.A FE |
| 65480L-AD-7 | NALT 2022-A A3 - ABS | | 06/24/2022 | SALOMON BROTHERS INC | | 8,499,924 | 8,500,000 | 0 | 1.A FE |
| 665859-AW-4 | NORTHERN TRUST CORP | | 05/05/2022 | WELLS FARGO SECURITIES LLC | | 4,243,115 | 4,250,000 | 0 | 1.E FE |
| 670346-AY-1 | NUCOR CORP | | 05/18/2022 | B.A. Securities Inc. | | 1,497,600 | 1,500,000 | 0 | 2.A FE |
| 67103H-AF-4 | O'REILLY AUTOMOTIVE INC | | 06/28/2022 | Transfer | | 119,672 | 125,000 | 1,463 | 2.A FE |
| 67448E-AG-3 | OBX 221N4 A7 - CMO/RMBS | | 06/07/2022 | B.A. Securities Inc. | | 8,246,329 | 8,500,000 | 31,403 | 1.A FE |
| 681919-BD-7 | OMNICOM GROUP INC | | 06/28/2022 | SALOMON BROTHERS INC | | 249,353 | 300,000 | 3,185 | 2.A FE |
| 71427Q-AA-6 | PERNOD RICARD INTERNATIONAL FINANCE LLC | | 06/28/2022 | B.A. Securities Inc. | | 250,698 | 300,000 | 906 | 2.A FE |
| 744538-AE-9 | PUBLIC SERVICE COMPANY OF NEW HAMPSHIRE | | 06/28/2022 | MIZUHO SECURITIES USA/FIXED INCOME | | 130,566 | 155,000 | 123 | 1.E FE |
| 75524K-NO-3 | CITIZENS BANK NA | | 05/18/2022 | MORGAN STANLEY CO | | 2,500,000 | 2,500,000 | 0 | 2.A FE |
| 776743-AD-8 | ROPER TECHNOLOGIES INC | | 06/28/2022 | Transfer | | 194,119 | 200,000 | 274 | 2.A FE |
| 78016E-ZD-2 | ROYAL BANK OF CANADA | C. | 05/24/2022 | Various | | 4,968,375 | 5,000,000 | 10,573 | 1.E FE |
| 78486Q-AR-2 | SVB FINANCIAL GROUP | | 05/26/2022 | MIITSUBISHI UFJ SECURITIES | | 2,154,644 | 2,150,000 | 8,304 | 2.B FE |
| 81211K-AY-6 | SEALED AIR CORP | | 04/22/2022 | B.A. Securities Inc. | | 857,250 | 900,000 | 14,500 | 3.B FE |
| 81211K-BA-7 | SEALED AIR CORP | | 04/06/2022 | Transfer | | 1,496,250 | 1,500,000 | 0 | 3.B FE |
| 85440K-AB-0 | LELAND STANFORD JUNIOR UNIVERSITY | | 06/28/2022 | Transfer | | 189,069 | 200,000 | 978 | 1.A FE |
| 87405A-AG-4 | TAKE-TWO INTERACTIVE SOFTWARE INC | | 06/02/2022 | JP Morgan Securities LLC | | 3,941,640 | 4,000,000 | 21,378 | 2.B FE |
| 89115A-2C-5 | TORONTO-DOMINION BANK | C. | 06/02/2022 | Various | | 4,253,220 | 4,250,000 | 0 | 1.E FE |
| 89190G-AD-9 | TAOT 2021-B A4 - ABS | | 04/27/2022 | CMG | | 5,120,328 | 5,456,000 | 1,125 | 1.A FE |
| 89233M-AE-3 | TAOT 2019-D A4 - ABS | | 06/13/2022 | WELLS FARGO SECURITIES LLC | | 444,973 | 450,000 | 0 | 1.A FE |
| 89237J-AA-4 | TALNT 201 A - ABS | | 04/06/2022 | BARCLAYS CAPITAL INC | | 2,322,107 | 2,465,000 | 1,202 | 1.A FE |
| 89566E-AG-3 | TRI-STATE GENERATION AND TRANSMISSION AS | | 06/28/2022 | Transfer | | 98,627 | 100,000 | 586 | 1.G FE |
| 89788M-AG-7 | TRUIST FINANCIAL CORP | | 06/01/2022 | STC | | 2,500,000 | 2,500,000 | 0 | 1.G FE |
| 902613-AM-0 | UBS GROUP AG | C. | 05/03/2022 | UBS | | 2,500,000 | 2,500,000 | 0 | 1.G FE |
| 90351D-AB-3 | UBS GROUP AG | C. | 06/28/2022 | Transfer | | 197,386 | 200,000 | 2,154 | 1.G FE |
| 904764-BB-2 | UNILEVER CAPITAL CORP | | 06/28/2022 | Transfer | | 197,643 | 200,000 | 1,800 | 1.E FE |
| 911365-BG-8 | UNITED RENTALS (NORTH AMERICA) INC | | 04/27/2022 | GOLDMAN | | 888,750 | 900,000 | 12,675 | 3.A FE |
| 91324P-ED-0 | UNITEDHEALTH GROUP INC | | 06/28/2022 | SALOMON BROTHERS INC | | 128,414 | 150,000 | 412 | 1.F FE |
| 91324P-EG-3 | UNITEDHEALTH GROUP INC | | 05/18/2022 | Various | | 2,547,464 | 2,550,000 | 0 | 1.F FE |
| 92348K-AS-2 | VZMT 2022-4 A - RMBS | | 05/19/2022 | SALOMON BROTHERS INC | | 6,129,690 | 6,130,000 | 0 | 1.A FE |
| 92857W-BK-5 | VODAFONE GROUP PLC | C. | 06/07/2022 | JP Morgan Securities LLC | | 4,307,078 | 4,250,000 | 4,648 | 2.B FE |
| 92868A-AC-9 | VIVALT 2022-A A3 - ABS | | 06/07/2022 | RBC CAPITAL MARKETS | | 1,264,899 | 1,265,000 | 0 | 1.A FE |
| 92868A-AD-7 | VIVALT 2022-A A4 - ABS | | 06/07/2022 | RBC CAPITAL MARKETS | | 1,219,773 | 1,220,000 | 0 | 1.A FE |
| 92930R-BB-7 | WFRBS 2012-C9 A3 - CMBS | | 06/28/2022 | Transfer | | 97,479 | 97,717 | 210 | 1.A FM |

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STATEMENT AS OF JUNE 30, 2022 OF THE HANOVER INSURANCE COMPANY

SCHEDULE D - PART 3

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
|---|--|---------|---------------|--------------------------------|---------------------------|--------------------|--------------------|---|---|
| CUSIP Identification | Description | Foreign | Date Acquired | Name of Vendor | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 94106L-AZ-2 | WASTE MANAGEMENT INC | | 06/28/2022 | Transfer | | 99,510 | 100,000 | .418 | 2.A FE |
| 94106L-BQ-1 | WASTE MANAGEMENT INC | | 06/28/2022 | GOLDMAN | | 258,364 | 300,000 | .450 | 2.A FE |
| 95000L-BE-2 | WFCM 2016-C33 B - CMBS | | 04/18/2022 | PPM | | 1,558,790 | 1,552,000 | 3,691 | 1.D |
| 95003N-AD-8 | WFMS 221N1 A4 - CMO/RMBS | | 05/24/2022 | WELLS FARGO SECURITIES LLC | | 12,592,115 | 13,240,000 | 28,687 | 1.A FE |
| 961214-EC-3 | WESTPAC BANKING CORP | C. | 06/28/2022 | Transfer | | 99,514 | 100,000 | 1,118 | 1.D FE |
| 961214-FC-2 | WESTPAC BANKING CORP | C. | 05/18/2022 | B.A. Securities Inc. | | 2,500,000 | 2,500,000 | .0 | 1.D FE |
| 963320-AY-2 | WHIRLPOOL CORP | | 06/28/2022 | WELLS FARGO SECURITIES LLC | | 246,102 | 300,000 | .860 | 2.B FE |
| 970648-AL-5 | WILLIS NORTH AMERICA INC | | 05/12/2022 | SALOMON BROTHERS INC | | 4,248,088 | 4,250,000 | .0 | 2.B FE |
| 98163L-AD-2 | WOART 2021-B A4 - ABS | | 05/05/2022 | JP Morgan Securities LLC | | 7,965,430 | 8,500,000 | 3,910 | 1.A FE |
| 98163N-AC-0 | WOLS 2022-A A3 - ABS | | 04/05/2022 | B.A. Securities Inc. | | 679,906 | 680,000 | .0 | 1.A FE |
| 98163N-AD-8 | WOLS 2022-A A4 - ABS | | 04/05/2022 | B.A. Securities Inc. | | 999,942 | 1,000,000 | .0 | 1.A FE |
| 98163Q-AD-1 | WOART 22B A3 - ABS | | 05/24/2022 | WELLS FARGO SECURITIES LLC | | 5,194,370 | 5,195,000 | .0 | 1.A FE |
| 98163Q-AE-9 | WOART 22B A4 - ABS | | 05/24/2022 | WELLS FARGO SECURITIES LLC | | 7,648,075 | 7,650,000 | .0 | 1.A FE |
| 98389B-AR-1 | XCEL ENERGY INC | | 06/28/2022 | Transfer | | 195,386 | 200,000 | .495 | 2.A FE |
| 984851-AD-7 | YARA INTERNATIONAL ASA | C. | 06/28/2022 | Transfer | | 237,602 | 250,000 | .581 | 2.B FE |
| 1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | 346,203,444 | 351,555,630 | 740,531 | XXX |
| 000000-00-0 | MKS INSTRUMENTS, INC. - TERM LOAN B | | 04/11/2022 | JP Morgan | | 588,000 | 600,000 | .0 | 3.A Z |
| 000000-00-0 | PEGASUS BIDCO BV - (USD) TERM LOAN | D. | 05/05/2022 | GOLDMAN | | 445,500 | 450,000 | .0 | 4.B Z |
| 000000-00-0 | FIRST STUDENT BIDCO INC. - INCREMENTAL T | | 06/29/2022 | BZW SECS | | 19,922 | 19,481 | .0 | 4.A Z |
| 00076V-AZ-3 | ABG INTERMEDIATE HOLDINGS 2 LLC - TERM L | | 04/01/2022 | Adjustment | | (12,498) | .0 | .0 | 4.B FE |
| 00162D-AB-1 | AL GCX HOLDINGS, LLC - TERM LOAN B | | 04/22/2022 | BZW SECS | | 149,250 | 150,000 | .0 | 4.A Z |
| 00184N-AB-3 | TRICORBRAUN HOLDINGS, INC. - CLOSING DAT | | 05/05/2022 | DIRECT | | 294,671 | 300,000 | .0 | 4.C FE |
| 00213N-AM-4 | APX GROUP, INC. - INITIAL TERM LOAN | | 04/01/2022 | DIRECT | | (7,050) | .0 | .0 | 4.B FE |
| 00247N-AG-7 | AZZ INCORPORATED - TERM LOAN B | | 05/06/2022 | Citi Bank | | 347,400 | 360,000 | .0 | 4.B FE |
| 00488P-AP-0 | ACRISURE, LLC - INCREMENTAL TL | | 05/16/2022 | DIRECT | | 144,750 | 150,000 | .0 | 4.B FE |
| 00847Y-AC-6 | AGILITI HEALTH, INC. - INITIAL TERM LOAN | | 05/11/2022 | JP Morgan | | 438,750 | 450,000 | .0 | 4.A FE |
| 03852J-AL-5 | ARAMARK INTERMEDIATE HOLDCO CORPORATION | | 05/23/2022 | JP Morgan | | 145,500 | 150,000 | .0 | 3.B FE |
| 04649V-AZ-3 | ASURION, LLC - NEW B-3 TERM LOAN (SECOND | | 05/31/2022 | Various | | 129,676 | 150,000 | .0 | 4.C FE |
| 05604X-AP-1 | MAUSER PACKAGING SOLUTIONS HOLDING COMPA | | 06/01/2022 | DIRECT | | (6,378) | .0 | .0 | 4.C FE |
| 07014Q-AN-1 | GREAT OUTDOORS GROUP, LLC - TERM B-2 LOA | | 05/13/2022 | JP Morgan | | 437,625 | 450,000 | .0 | 4.A FE |
| 08511L-AX-6 | BERLIN PACKAGING L.L.C. - TRANCHE B-5 TE | | 05/13/2022 | Citi Bank | | 585,608 | 598,500 | .0 | 4.C FE |
| 10801X-AH-0 | BRIGHTVIEW LANDSCAPES, LLC - TERM LOAN B | | 04/14/2022 | JP Morgan | | 594,000 | 600,000 | .0 | 4.A Z |
| 12769L-AD-1 | CAESARS RESORT COLLECTION, LLC - TERM B- | | 06/16/2022 | RBC | | 171,063 | 175,000 | .0 | 4.A FE |
| 14835J-AQ-3 | CAST & CREW LLC - INCREMENTAL FACILITY N | | 05/01/2022 | GOLDMAN | | 213,418 | 214,463 | .0 | 4.B FE |
| 17148P-AD-3 | CHURCHILL DOWNS INCORPORATED - TERM B FA | | 06/10/2022 | JP Morgan | | 293,250 | 300,000 | .0 | 3.A FE |
| 24022K-AB-5 | DOERT BUYER, INC. - INITIAL TERM LOAN (F | | 05/13/2022 | FREEMARK BLAIR & COMPANY, INC/ | | 443,250 | 450,000 | .0 | 4.B FE |
| 24440E-AB-3 | DEERFIELD DAKOTA HOLDING, LLC - INITIAL | | 04/14/2022 | GOLDMAN | | 308,450 | 310,000 | .0 | 4.C FE |
| 26483N-AN-0 | DUN & BRADSTREET CORPORATION, THE - INIT | | 04/22/2022 | Bank of America Merrill Lynch | | (2,458) | .0 | .0 | 4.A FE |
| 29102T-AB-8 | AZALEA TOPCO, INC. - INITIAL TERM LOAN (| | 04/01/2022 | BZW SECS | | (5,574) | .0 | .0 | 4.C FE |
| 29279U-AB-2 | ENDURANCE INTERNATIONAL GROUP HOLDINGS, | | 06/07/2022 | JP Morgan | | 284,250 | 300,000 | .0 | 4.B FE |
| 29382X-AE-4 | ENTRAVISION COMMUNICATIONS CORPORATION - | | 04/01/2022 | Adjustment | | (6,589) | .0 | .0 | 3.C FE |
| 30233P-AB-6 | EYECARE PARTNERS, LLC - INITIAL TERM LOA | | 04/01/2022 | Citi Bank | | (3,540) | .0 | .0 | 4.B FE |
| 31935H-AD-9 | FIRST BRANDS GROUP, LLC - 2021 TERM LOAN | | 04/27/2022 | Jefferies & Co., Inc. | | 208,425 | 210,000 | .0 | 4.A FE |
| 33718F-AE-0 | FIRST STUDENT BIDCO INC. - INCREMENTAL T | | 06/29/2022 | BZW SECS | | 258,078 | 280,519 | .0 | 4.A FE |
| 33903R-AY-5 | FLEETCOR TECHNOLOGIES OPERATING COMPANY, | | 04/27/2022 | Bank of America Merrill Lynch | | (1,242) | .0 | .0 | 3.A FE |
| 36555E-AU-3 | INGERSOLL-RAND SERVICES COMPANY - 2020 S | | 04/01/2022 | Citi Bank | | (31) | .0 | .0 | 3.C FE |
| 42236W-AQ-0 | HEARTLAND DENTAL, LLC - 2021 INCREMENTAL | | 06/07/2022 | Jefferies & Co., Inc. | | 292,500 | 300,000 | .0 | 4.C FE |
| 44108H-AJ-0 | HOSTESS BRANDS, LLC - 2019 REFINANCING T | | 05/16/2022 | DIRECT | | 293,250 | 300,000 | .0 | 4.A FE |
| 44332E-AP-1 | HUB INTERNATIONAL LIMITED - INITIAL TERM | | 05/31/2022 | Citi Bank | | 145,125 | 150,000 | .0 | 4.B FE |
| 44908X-AT-5 | HYLAND SOFTWARE, INC. - 2018 REFINANCING | | 05/16/2022 | DIRECT | | 147,750 | 150,000 | .0 | 4.C FE |
| 44988L-AH-0 | IRB HOLDING CORP. - FOURTH AMENDMENT INC | | 04/01/2022 | Various | | (149,622) | (149,622) | .0 | 4.B FE |
| 44988L-AH-0 | IRB HOLDING CORP. - 2022 REPLACEMENT TER | | 05/01/2022 | Various | | 149,748 | 150,000 | .0 | 4.B FE |
| 45173J-AQ-7 | II-VI INCORPORATED - TERM LOAN B | | 05/23/2022 | JP Morgan | | 146,250 | 150,000 | .0 | 5.B GI |
| 45567Y-AL-9 | MH SUB I, LLC (MICRO HOLDING CORP.) - 20 | | 06/13/2022 | WELLS FARGO | | 145,505 | 150,000 | .0 | 4.B FE |
| 50220K-AB-0 | LS GROUP OPCO ACQUISITION LLC (LS GROUP | | 04/01/2022 | JP Morgan | | (1,136) | .0 | .0 | 4.B FE |
| 55303B-AD-5 | MH SUB I, LLC (WEBMD HEALTH CORP.) - 202 | | 04/01/2022 | Adjustment | | (1,565) | .0 | .0 | 5.B FE |

E04.4

STATEMENT AS OF JUNE 30, 2022 OF THE HANOVER INSURANCE COMPANY

SCHEDULE D - PART 3

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
|----------------------|--|---------|---------------|--------------------------------|---------------------------|-------------|-------------|---|---|
| CUSIP Identification | Description | Foreign | Date Acquired | Name of Vendor | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 55315Q-AF-3 | MJH HEALTHCARE HOLDINGS, LLC | | 04/01/2022 | Bank of America Merrill Lynch | | (1,295) | 0 | 0 | 5.B GI |
| 59408U-AB-3 | MICHAELS COMPANIES, INC. THE - TERM B LO | | 04/01/2022 | DIRECT | | (1,288) | 0 | 0 | 4.B FE |
| 60672H-AC-7 | MITNICK CORPORATE PURCHASER, INC. - TERM | | 04/20/2022 | DBC-FI | | 114,425 | 115,000 | 0 | 4.C Z |
| 62908H-AD-7 | NEP GROUP, INC. - INITIAL DOLLAR TERM LO | | 04/01/2022 | BZW SECS | | (1,857) | 0 | 0 | 4.B FE |
| 63939W-AG-8 | WAYSTAR TECHNOLOGIES, INC. - INITIAL TER | | 05/13/2022 | JP Morgan | | 440,555 | 450,000 | 0 | 4.B FE |
| 64072U-AE-2 | CSC HOLDINGS, LLC (FKA CSC HOLDINGS INC. | | 06/13/2022 | WELLS FARGO | | 143,250 | 150,000 | 0 | 3.C FE |
| 67053N-AK-0 | NUMERICABLE U.S. LLC - USD TLB-11 TERM L | | 06/09/2022 | JP Morgan | | 286,500 | 300,000 | 0 | 4.B FE |
| 69291L-AB-2 | PEOF USS INTERMEDIATE HOLDING III CORP - | | 04/01/2022 | DIRECT | | (588) | 0 | 0 | 4.C FE |
| 70476X-AK-1 | PETVET CARE CENTERS, LLC (FKA PEARL INTE | | 05/13/2022 | Citi Bank | | 443,250 | 450,000 | 0 | 4.B FE |
| 70757D-AZ-2 | PENN NATIONAL GAMING, INC. - TERM LOAN B | | 04/21/2022 | Bank of America Merrill Lynch | | (605) | 0 | 0 | 3.C FE |
| 70757D-AZ-2 | PENN NATIONAL GAMING, INC. - TERM LOAN B | | 04/21/2022 | Bank of America Merrill Lynch | | 243,775 | 245,000 | 0 | 3.B Z |
| 71601H-AB-2 | PETCO HEALTH AND WELLNESS COMPANY, INC. | | 05/31/2022 | Citi Bank | | 287,250 | 300,000 | 0 | 4.B FE |
| 71677H-AL-9 | PETSMART LLC - INITIAL TERM LOAN | | 05/20/2022 | JP Morgan | | 425,250 | 450,000 | 0 | 4.A FE |
| 78249L-AD-2 | RUSSELL INVESTMENTS US INSTITUTIONAL HOL | | 06/10/2022 | BZW SECS | | 213,750 | 225,000 | 0 | 3.C FE |
| 78466Y-AN-8 | SPS DISTRIBUTION INC. - 2021 REFINANCING | | 05/01/2022 | Bank of America Merrill Lynch | | (5,220) | 0 | 0 | 4.C FE |
| 78466Y-AQ-1 | SPS DISTRIBUTION INC. - THIRD AMENDMENT | | 04/01/2022 | Bank of America Merrill Lynch | | (119,400) | (120,000) | 0 | 4.C FE |
| 78466Y-AQ-1 | SPS DISTRIBUTION INC. - TERM LOAN | | 04/01/2022 | DIRECT | | 118,878 | 120,000 | 0 | 4.C FE |
| 80875A-AT-8 | SCIENTIFIC GAMES CORPORATION - FIRST LIE | | 04/07/2022 | JP Morgan | | 357,300 | 360,000 | 0 | 3.B Z |
| 81527C-AL-1 | SEDDGWICK CLAIMS MANAGEMENT SERVICES, INC | | 05/01/2022 | DIRECT | | (7,796) | 0 | 0 | 4.B FE |
| 87876G-AF-9 | TECTA AMERICA CORP - TERM LOAN (FIRST L | | 06/08/2022 | FREEMARK BLAIR & COMPANY, INC/ | | 271,074 | 280,000 | 0 | 4.C FE |
| 89364M-BQ-6 | TRANSIGM INC. - TRANCHE E REFINANCING T | | 05/16/2022 | FUND FUNDS II | | 315,250 | 325,000 | 0 | 4.A FE |
| 90347B-AH-1 | AXALTA COATING SYSTEMS DUTCH HOLDING B B | | 05/23/2022 | Various | | 294,725 | 300,000 | 0 | 3.A FE |
| 90351N-AE-5 | USI, INC. (FKA COMPASS INVESTORS INC.) - | | 05/16/2022 | Bank of America Merrill Lynch | | 145,658 | 150,000 | 0 | 4.B FE |
| 91809E-AE-1 | UTZ QUALITY FOODS, LLC - 2021 NEW TERM L | | 05/13/2022 | FUND FUNDS II | | 289,500 | 300,000 | 0 | 4.B FE |
| 92941P-AC-7 | WW INTERNATIONAL, INC. - INITIAL TERM LO | | 04/01/2022 | Bank of America Merrill Lynch | | (5,490) | 0 | 0 | 4.A FE |
| 96208U-AT-8 | WEX, INC. - TERM B LOAN | | 04/01/2022 | Bank of America Merrill Lynch | | (2,167) | 0 | 0 | 3.C FE |
| 98932T-AD-5 | ZELIS COST MANAGEMENT BUYER, INC. - TERM | | 06/07/2022 | MORGAN SECURITIES-FIXED INC | | 296,250 | 300,000 | 0 | 4.B FE |
| 9920KX-9T-8 | MKS INSTRUMENTS, INC. - TERM LOAN | | 05/01/2022 | DIRECT | | 898 | 0 | 0 | 5.B GI |
| C8614Y-AD-5 | XPLORNET COMMUNICATIONS INC. - REFINANC | A. | 05/01/2022 | GOLDMAN | | 372,318 | 374,060 | 0 | 4.C FE |
| C9413P-BD-4 | BAUSCH HEALTH COMPANIES INC. - TERM LOAN | A. | 04/01/2022 | BZW SECS | | (4,768) | 0 | 0 | 5.B GI |
| F6456U-AB-9 | BANI JAY ENTERTAINMENT S.A.S. - FACILITY | C. | 04/01/2022 | DBC-FI | | (2,724) | 0 | 0 | 4.B FE |
| L2210T-AE-5 | CURIUM BIDCO S.A R.L. - ADDITIONAL SENIO | D. | 04/29/2022 | JP Morgan | | 587,563 | 595,000 | 0 | 4.B FE |
| L9901E-AE-7 | ZACAPA S.A R.L. - FIRST LIEN TERM LOAN | D. | 04/01/2022 | FREEMARK BLAIR & COMPANY, INC/ | | (290) | 0 | 0 | 4.C FE |
| P2121Y-AN-8 | CARNIVAL CORPORATION - INITIAL ADVANCE (| | 05/23/2022 | JP Morgan | | 286,500 | 300,000 | 0 | 3.C FE |
| 1909999999 | Subtotal - Bonds - Unaffiliated Bank Loans | | | | | 13,401,650 | 13,837,400 | 0 | XXX |
| 2509999997 | Total - Bonds - Part 3 | | | | | 509,477,363 | 518,839,678 | 1,045,050 | XXX |
| 2509999998 | Total - Bonds - Part 5 | | | | | XXX | XXX | XXX | XXX |
| 2509999999 | Total - Bonds | | | | | 509,477,363 | 518,839,678 | 1,045,050 | XXX |
| 4509999997 | Total - Preferred Stocks - Part 3 | | | | | 0 | XXX | 0 | XXX |
| 4509999998 | Total - Preferred Stocks - Part 5 | | | | | XXX | XXX | XXX | XXX |
| 4509999999 | Total - Preferred Stocks | | | | | 0 | XXX | 0 | XXX |
| 38141G-10-4 | GOLDMAN SACHS GROUP GRD | | 04/12/2022 | Fidelity Capital Markets | 1,200,000 | 383,292 | 0 | 0 | |
| 617446-44-8 | MORGAN STANLEY GRD | | 04/06/2022 | Fidelity Capital Markets | 4,800,000 | 403,248 | 0 | 0 | |
| 5019999999 | Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded | | | | | 786,540 | XXX | 0 | XXX |
| 31338F-11-2 | FEDERAL HOME LOAN BANK OF BOSTON | | 06/03/2022 | DIRECT | 32,626,000 | 3,262,600 | 0 | 0 | |
| 5029999999 | Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other | | | | | 3,262,600 | XXX | 0 | XXX |
| 46432F-84-2 | ISHARES: CORE MSCI EAFE | | 04/29/2022 | Fidelity Capital Markets | 35,886,000 | 2,359,505 | 0 | 0 | |
| 46435G-32-6 | ISHARES: CR MSCI INTL DM | | 04/29/2022 | Fidelity Capital Markets | 39,701,000 | 2,388,015 | 0 | 0 | |
| 5819999999 | Subtotal - Common Stocks - Exchange Traded Funds | | | | | 4,747,520 | XXX | 0 | XXX |
| 5989999997 | Total - Common Stocks - Part 3 | | | | | 8,796,660 | XXX | 0 | XXX |
| 5989999998 | Total - Common Stocks - Part 5 | | | | | XXX | XXX | XXX | XXX |
| 5989999999 | Total - Common Stocks | | | | | 8,796,660 | XXX | 0 | XXX |
| 5999999999 | Total - Preferred and Common Stocks | | | | | 8,796,660 | XXX | 0 | XXX |
| 6009999999 | Totals | | | | | 518,274,023 | XXX | 1,045,050 | XXX |

E04.5

STATEMENT AS OF JUNE 30, 2022 OF THE HANOVER INSURANCE COMPANY

SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---------|---------------|-------------------|---------------------------|------------------|------------------|------------------|---|--|---|---|---|--|---|--|----------------------------------|-------------------------------|--|----------------------------------|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/(Decrease) | Current Year's (Amortization)/Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 36179W-BY-3 | G2 MA7255 - RMBS | | 06/01/2022 | Paydown | | 300,760 | 300,760 | 312,391 | 312,637 | 0 | (11,878) | 0 | (11,878) | 0 | 300,760 | 0 | 0 | 0 | 3,057 | 03/20/2051 | 1.A |
| 36179W-NE-4 | G2 MA7589 - RMBS | | 06/01/2022 | Paydown | | 316,860 | 316,860 | 327,170 | 326,998 | 0 | (10,139) | 0 | (10,139) | 0 | 316,860 | 0 | 0 | 0 | 3,374 | 09/20/2051 | 1.A |
| 3620AR-3K-5 | GN 738002 - RMBS | | 06/01/2022 | Paydown | | 46,728 | 46,728 | 49,649 | 49,400 | 0 | (2,672) | 0 | (2,672) | 0 | 46,728 | 0 | 0 | 0 | 5,885 | 02/15/2041 | 1.A |
| 38376M-R5-8 | GNR 2017-059 PL - CMO/RMBS | | 06/01/2022 | Paydown | | 482,244 | 482,244 | 496,485 | 491,615 | 0 | (9,371) | 0 | (9,371) | 0 | 482,244 | 0 | 0 | 0 | 5,871 | 04/20/2046 | 1.A |
| 38378V-2P-9 | GNR 2013-117 B - CMO/RMBS | | 06/01/2022 | Paydown | | 91,408 | 91,408 | 87,809 | 90,481 | 0 | 928 | 0 | 928 | 0 | 91,408 | 0 | 0 | 0 | 1,103 | 10/20/2040 | 1.A |
| 38380T-B7-0 | GNR 2017-107 T - CMO/RMBS | | 06/01/2022 | Paydown | | 600,730 | 600,730 | 612,651 | 608,210 | 0 | (7,480) | 0 | (7,480) | 0 | 600,730 | 0 | 0 | 0 | 7,274 | 01/20/2040 | 1.A |
| 38380T-PZ-3 | GNR 2016-173 CT - CMO/RMBS | | 06/01/2022 | Paydown | | 218,390 | 218,390 | 220,915 | 219,274 | 0 | (884) | 0 | (884) | 0 | 218,390 | 0 | 0 | 0 | 2,640 | 10/20/2045 | 1.A |
| 38380Y-R4-9 | GNR 2018-122 HA - CMO/RMBS | | 06/01/2022 | Paydown | | 132,569 | 132,569 | 132,217 | 132,273 | 0 | 296 | 0 | 296 | 0 | 132,569 | 0 | 0 | 0 | 1,899 | 05/20/2045 | 1.A |
| 38381R-3C-1 | GNR 2019-038 JG - CMO/RMBS | | 06/01/2022 | Paydown | | 99,511 | 99,511 | 99,728 | 99,772 | 0 | (262) | 0 | (262) | 0 | 99,511 | 0 | 0 | 0 | 1,243 | 03/20/2049 | 1.A |
| 38382A-NY-7 | GNR 2019-125 EA - CMO/RMBS | | 06/01/2022 | Paydown | | 198,758 | 198,758 | 197,921 | 197,407 | 0 | 1,350 | 0 | 1,350 | 0 | 198,758 | 0 | 0 | 0 | 2,117 | 10/20/2049 | 1.A |
| 38382W-DR-5 | GNR 2021-117 PC - CMO/RMBS | | 06/01/2022 | Paydown | | 145,144 | 145,144 | 147,655 | 147,655 | 0 | (2,511) | 0 | (2,511) | 0 | 145,144 | 0 | 0 | 0 | 1,217 | 07/20/2051 | 1.A |
| 31282C-EN-7 | UNITED STATES TREASURY | | 06/30/2022 | GOLDMAN | | 4,628,766 | 4,700,000 | 4,665,512 | 0 | 0 | 984 | 0 | 984 | 0 | 4,666,496 | 0 | (37,731) | (37,731) | 23,181 | 04/30/2027 | 1.A |
| 0109999999 Subtotal - Bonds - U.S. Governments | | | | | | 7,261,868 | 7,333,103 | 7,350,224 | 2,675,724 | 0 | (41,637) | 0 | (41,637) | 0 | 7,299,599 | 0 | (37,730) | (37,730) | 53,660 | XXX | XXX |
| 041042-WK-4 | ARKANSAS ST | | 04/12/2022 | ROBERT W. BAIRD | | 3,551,650 | 3,535,000 | 3,535,000 | 3,535,000 | 0 | 0 | 0 | 0 | 0 | 3,535,000 | 0 | 16,650 | 16,650 | 86,146 | 07/01/2022 | 1.C FE |
| 882722-KE-0 | TEXAS ST | | 04/01/2022 | Call @ 100.00 | | 75,000 | 75,000 | 75,000 | 75,000 | 0 | 0 | 0 | 0 | 0 | 75,000 | 0 | 0 | 0 | 2,013 | 04/01/2029 | 1.A FE |
| 0509999999 Subtotal - Bonds - U.S. States, Territories and Possessions | | | | | | 3,626,650 | 3,610,000 | 3,610,000 | 3,610,000 | 0 | 0 | 0 | 0 | 0 | 3,610,000 | 0 | 16,650 | 16,650 | 88,159 | XXX | XXX |
| 613478-KG-0 | MONTGOMERY CNTY OHIO | | 06/02/2022 | Transfer | | 1,147,684 | 1,140,000 | 1,175,830 | 1,146,980 | 0 | (3,164) | 0 | (3,164) | 0 | 1,143,816 | 0 | 3,868 | 3,868 | 18,628 | 12/01/2022 | 1.C FE |
| 0709999999 Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions | | | | | | 1,147,684 | 1,140,000 | 1,175,830 | 1,146,980 | 0 | (3,164) | 0 | (3,164) | 0 | 1,143,816 | 0 | 3,868 | 3,868 | 18,628 | XXX | XXX |
| 196479-U6-4 | COLORADO HSG & FIN AUTH | | 05/02/2022 | Call @ 100.00 | | 5,000 | 5,000 | 5,000 | 5,000 | 0 | 0 | 0 | 0 | 0 | 5,000 | 0 | 0 | 0 | 93 | 05/01/2027 | 1.A FE |
| 196479-U7-2 | COLORADO HSG & FIN AUTH | | 05/02/2022 | Call @ 100.00 | | 5,000 | 5,000 | 5,000 | 5,000 | 0 | 0 | 0 | 0 | 0 | 5,000 | 0 | 0 | 0 | 93 | 11/01/2027 | 1.A FE |
| 196479-U8-0 | COLORADO HSG & FIN AUTH | | 05/02/2022 | Call @ 100.00 | | 10,000 | 10,000 | 10,000 | 10,000 | 0 | 0 | 0 | 0 | 0 | 10,000 | 0 | 0 | 0 | 189 | 05/01/2028 | 1.A FE |
| 196479-U9-8 | COLORADO HSG & FIN AUTH | | 05/02/2022 | Call @ 100.00 | | 10,000 | 10,000 | 10,000 | 10,000 | 0 | 0 | 0 | 0 | 0 | 10,000 | 0 | 0 | 0 | 190 | 11/01/2028 | 1.A FE |
| 196479-WK-1 | COLORADO HSG & FIN AUTH | | 05/02/2022 | Maturity @ 100.00 | | 125,000 | 125,000 | 125,000 | 125,000 | 0 | 0 | 0 | 0 | 125,000 | 0 | 0 | 0 | 0 | 2,692 | 05/01/2022 | 1.A FE |
| 196479-WL-9 | COLORADO HSG & FIN AUTH | | 05/02/2022 | Call @ 100.00 | | 80,000 | 80,000 | 80,000 | 80,000 | 0 | 0 | 0 | 0 | 80,000 | 0 | 0 | 0 | 0 | 1,320 | 11/01/2022 | 1.A FE |
| 196480-GG-6 | COLORADO HSG & FIN AUTH | | 06/01/2022 | Paydown | | 291,323 | 291,323 | 290,322 | 290,360 | 0 | 963 | 0 | 963 | 0 | 291,323 | 0 | 0 | 0 | 2,781 | 04/01/2050 | 1.A FE |
| 20281P-BB-7 | COMMONWEALTH FINING AUTH PA REV | | 06/01/2022 | Call @ 100.00 | | 295,000 | 295,000 | 296,475 | 295,223 | 0 | (63) | 0 | (63) | 0 | 295,159 | 0 | (159) | (159) | 8,306 | 06/01/2023 | 1.E FE |
| 210295-DE-8 | CONSOLIDATED WYO MUNICIPALITIES ELEC PIIR | | 06/01/2022 | Call @ 100.00 | | 335,000 | 335,000 | 335,000 | 335,000 | 0 | 0 | 0 | 0 | 335,000 | 0 | 0 | 0 | 0 | 10,517 | 06/01/2025 | 1.E FE |
| 29270C-RB-0 | ENERGY NORTHWEST WASH ELEC REV | | 06/02/2022 | Transfer | | 3,740,620 | 3,820,000 | 4,114,446 | 4,108,365 | 0 | (21,143) | 0 | (21,143) | 0 | 4,087,222 | 0 | (346,602) | (346,602) | 107,124 | 07/01/2027 | 1.C FE |
| 3128JM-TH-0 | FH 1B2451 - RMBS | | 06/08/2022 | Various | | 310,671 | 306,307 | 303,053 | 293,920 | 0 | 10,222 | 0 | 10,222 | 0 | 304,142 | 0 | 6,529 | 6,529 | 3,274 | 11/01/2035 | 1.A |
| 3128LX-QN-3 | FH G02261 - RMBS | | 06/01/2022 | Paydown | | 17,042 | 17,042 | 17,865 | 17,982 | 0 | (940) | 0 | (940) | 0 | 17,042 | 0 | 0 | 0 | 422 | 12/01/2035 | 1.A |
| 3128M8-G9-9 | FH G06224 - RMBS | | 06/01/2022 | Paydown | | 26,431 | 26,431 | 25,242 | 25,332 | 0 | 1,098 | 0 | 1,098 | 0 | 26,431 | 0 | 0 | 0 | 389 | 01/01/2041 | 1.A |
| 3128ME-WZ-0 | FH G15864 - RMBS | | 06/01/2022 | Paydown | | 38,383 | 38,383 | 40,410 | 39,818 | 0 | (1,435) | 0 | (1,435) | 0 | 38,383 | 0 | 0 | 0 | 465 | 07/01/2031 | 1.A |
| 3128MF-AN-8 | FH G16113 - RMBS | | 06/01/2022 | Paydown | | 32,340 | 32,340 | 33,356 | 33,122 | 0 | (781) | 0 | (781) | 0 | 32,340 | 0 | 0 | 0 | 412 | 03/01/2032 | 1.A |
| 3128MJ-3J-7 | FH G08800 - RMBS | | 06/01/2022 | Paydown | | 336,398 | 336,398 | 340,262 | 339,966 | 0 | (3,568) | 0 | (3,568) | 0 | 336,398 | 0 | 0 | 0 | 4,825 | 02/01/2048 | 1.A |
| 3128MJ-W9-7 | FH G08671 - RMBS | | 06/01/2022 | Paydown | | 19,632 | 19,632 | 20,088 | 20,179 | 0 | (546) | 0 | (546) | 0 | 19,632 | 0 | 0 | 0 | 278 | 10/01/2045 | 1.A |
| 3128MJ-WV-8 | FH G08659 - RMBS | | 06/01/2022 | Paydown | | 85,654 | 85,654 | 85,133 | 85,048 | 0 | 607 | 0 | 607 | 0 | 85,654 | 0 | 0 | 0 | 1,207 | 08/01/2045 | 1.A |
| 3128MJ-XE-5 | FH G08676 - RMBS | | 06/01/2022 | Paydown | | 157,743 | 157,743 | 162,218 | 162,288 | 0 | (4,544) | 0 | (4,544) | 0 | 157,743 | 0 | 0 | 0 | 2,229 | 11/01/2045 | 1.A |
| 3128MJ-XJ-4 | FH G08680 - RMBS | | 06/01/2022 | Paydown | | 255,512 | 255,512 | 259,563 | 259,729 | 0 | (4,217) | 0 | (4,217) | 0 | 255,512 | 0 | 0 | 0 | 3,144 | 12/01/2045 | 1.A |
| 3128MJ-Y5-3 | FH G08731 - RMBS | | 06/01/2022 | Paydown | | 171,502 | 171,502 | 170,989 | 171,154 | 0 | 348 | 0 | 348 | 0 | 171,502 | 0 | 0 | 0 | 1,726 | 11/01/2046 | 1.A |
| 3128MJ-ZB-9 | FH G08737 - RMBS | | 06/01/2022 | Paydown | | 320,799 | 320,799 | 325,210 | 324,918 | 0 | (4,119) | 0 | (4,119) | 0 | 320,799 | 0 | 0 | 0 | 3,907 | 12/01/2046 | 1.A |
| 3128MJ-ZF-0 | FH G08741 - RMBS | | 06/01/2022 | Paydown | | 43,466 | 43,466 | 43,417 | 43,417 | 0 | 49 | 0 | 49 | 0 | 43,466 | 0 | 0 | 0 | 530 | 01/01/2047 | 1.A |
| 3128MM-VL-4 | FH G18618 - RMBS | | 06/01/2022 | Paydown | | 110,723 | 110,723 | 104,563 | 105,461 | 0 | 5,263 | 0 | 5,263 | 0 | 110,723 | 0 | 0 | 0 | 923 | 11/01/2031 | 1.A |
| 3128P8-E8-0 | FH C91959 - RMBS | | 06/01/2022 | Paydown | | 131,850 | 131,850 | 127,286 | 126,280 | 0 | 5,569 | 0 | 5,569 | 0 | 131,850 | 0 | 0 | 0 | 1,549 | 11/01/2037 | 1.A |
| 3129ZL-AD-7 | FH C03604 - RMBS | | 06/01/2022 | Paydown | | 15,123 | 15,123 | 14,443 | 14,379 | 0 | 744 | 0 | 744 | 0 | 15,123 | 0 | 0 | 0 | 249 | 12/01/2040 | 1.A |
| 312943-NE-9 | FH A94889 - RMBS | | 06/01/2022 | Paydown | | 142,582 | 142,582 | 145,946 | 145,766 | 0 | (3,184) | 0 | (3,184) | 0 | 142,582 | 0 | 0 | 0 | 2,281 | 11/01/2040 | 1.A |
| 31323A-BM-3 | FH T65444 - RMBS | | 06/01/2022 | Paydown | | 96,515 | 96,515 | 95,685 | 95,732 | 0 | 783 | 0 | 783 | 0 | 96,515 | 0 | 0 | 0 | 1,061 | 11/01/2047 | 1.A |
| 3132AE-U7-2 | FH ZT2086 - RMBS | | 06/01/2022 | Paydown | | 212,330 | 212,330 | 217,389 | 222,471 | 0 | (10,141) | 0 | (10,141) | 0 | 212,330 | 0 | 0 | 0 | 2,967 | 06/01/2049 | 1.A |
| 3132AE-KL-9 | FH ZT2099 - RMBS | | 06/01/2022 | Paydown | | 25,838 | 25,838 | 26,981 | 26,939 | 0 | (1,101) | 0 | (1,101) | 0 | 25,838 | 0 | 0 | 0 | 339 | 11/01/2046 | 1.A |
| 3132D6-NU-0 | FH S88503 - RMBS | | 06/01/2022 | Paydown | | 78,644 | 78,644 | 82,429 | 82,271 | 0 | (3,627) | 0 | (3,627) | 0 | 78,644 | 0 | 0 | 0 | 6 | | |

STATEMENT AS OF JUNE 30, 2022 OF THE HANOVER INSURANCE COMPANY

SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|----------------------|--|---------|---------------|-------------------|---------------------------|---------------|------------|-------------|--|---|--|---|--|--|--|--|----------------------------------|-------------------------------|---|----------------------------------|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 3132DV-4V-4 | FH SD6036 - RMBS | | 06/01/2022 | Paydown | | 128,524 | 128,524 | 130,472 | 131,915 | 0 | (3,391) | 0 | (3,391) | 0 | 128,524 | 0 | 0 | 0 | 1,562 | 01/01/2050 | 1.A |
| 3132DV-LC-7 | FH SD7523 - RMBS | | 06/01/2022 | Paydown | | 103,781 | 103,781 | 107,698 | 107,754 | 0 | (3,973) | 0 | (3,973) | 0 | 103,781 | 0 | 0 | 0 | 1,071 | 08/01/2050 | 1.A |
| 3132GS-N6-2 | FH Q07313 - RMBS | | 06/01/2022 | Paydown | | 39,807 | 39,807 | 41,137 | 40,893 | 0 | (1,086) | 0 | (1,086) | 0 | 39,807 | 0 | 0 | 0 | 577 | 03/01/2042 | 1.A |
| 3132WH-5N-1 | FH Q44452 - RMBS | | 06/01/2022 | Paydown | | 230,778 | 230,778 | 231,843 | 231,728 | 0 | (950) | 0 | (950) | 0 | 230,778 | 0 | 0 | 0 | 2,774 | 11/01/2046 | 1.A |
| 3132WJ-ZS-3 | FH Q45252 - RMBS | | 06/01/2022 | Paydown | | 172,779 | 172,779 | 169,962 | 169,962 | 0 | 2,818 | 0 | 2,818 | 0 | 172,779 | 0 | 0 | 0 | 1,944 | 01/01/2046 | 1.A |
| 3132WK-08-4 | FH Q45878 - RMBS | | 06/01/2022 | Paydown | | 121,444 | 121,444 | 120,808 | 120,790 | 0 | 654 | 0 | 654 | 0 | 121,444 | 0 | 0 | 0 | 1,400 | 12/01/2046 | 1.A |
| 31331V-JU-1 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | 04/06/2022 | Maturity @ 100.00 | | 5,875,000 | 5,875,000 | 6,291,538 | 5,886,294 | 0 | (11,294) | 0 | (11,294) | 0 | 5,875,000 | 0 | 0 | 0 | 154,219 | 04/06/2022 | 1.A |
| 31335A-BE-7 | FH G60037 - RMBS | | 06/01/2022 | Paydown | | 241,473 | 241,473 | 234,757 | 234,631 | 0 | 6,841 | 0 | 6,841 | 0 | 241,473 | 0 | 0 | 0 | 2,430 | 10/01/2043 | 1.A |
| 31335B-C2-0 | FH G60989 - RMBS | | 06/01/2022 | Paydown | | 144,906 | 144,906 | 144,566 | 144,558 | 0 | 348 | 0 | 348 | 0 | 144,906 | 0 | 0 | 0 | 1,799 | 12/01/2046 | 1.A |
| 31335B-M6-0 | FH G61281 - RMBS | | 06/01/2022 | Paydown | | 146,039 | 146,039 | 151,806 | 152,901 | 0 | (6,862) | 0 | (6,862) | 0 | 146,039 | 0 | 0 | 0 | 2,040 | 01/01/2048 | 1.A |
| 3133A2-D6-4 | FH Q47325 - RMBS | | 06/01/2022 | Paydown | | 69,046 | 69,046 | 70,794 | 71,477 | 0 | (2,431) | 0 | (2,431) | 0 | 69,046 | 0 | 0 | 0 | 782 | 02/01/2050 | 1.A |
| 3133AL-JE-9 | FH QC2061 - RMBS | | 06/01/2022 | Paydown | | 21,375 | 21,375 | 21,368 | 21,369 | 0 | 7 | 0 | 7 | 0 | 21,375 | 0 | 0 | 0 | 170 | 05/01/2051 | 1.A |
| 3133AR-UQ-6 | FH QC6891 - RMBS | | 06/01/2022 | Paydown | | 145,907 | 145,907 | 150,227 | 150,134 | 0 | (4,228) | 0 | (4,228) | 0 | 145,907 | 0 | 0 | 0 | 1,583 | 09/01/2051 | 1.A |
| 3133EJ-PJ-2 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | 06/02/2022 | Unknown | | 4,994,043 | 5,000,000 | 5,000,000 | 5,000,000 | 0 | 0 | 0 | 0 | 0 | 5,000,000 | 0 | (5,958) | (5,958) | 99,906 | 05/16/2028 | 1.A |
| 3133KL-A9-8 | FH RA4532 - RMBS | | 06/01/2022 | Paydown | | 525,717 | 525,717 | 546,185 | 545,949 | 0 | (20,232) | 0 | (20,232) | 0 | 525,717 | 0 | 0 | 0 | 5,382 | 02/01/2051 | 1.A |
| 3133KL-H2-6 | FH RA4749 - RMBS | | 06/01/2022 | Paydown | | 691,256 | 691,256 | 713,613 | 711,979 | 0 | (20,724) | 0 | (20,724) | 0 | 691,256 | 0 | 0 | 0 | 6,514 | 03/01/2051 | 1.A |
| 3133KL-S6-5 | FH RA5041 - RMBS | | 06/01/2022 | Paydown | | 157,110 | 157,110 | 156,816 | 156,817 | 0 | 293 | 0 | 293 | 0 | 157,110 | 0 | 0 | 0 | 1,263 | 04/01/2051 | 1.A |
| 3133KM-06-3 | FH RA5855 - RMBS | | 06/07/2022 | Various | | 21,575,085 | 23,577,825 | 24,487,459 | 24,456,419 | 0 | 710 | 0 | 710 | 0 | 24,457,129 | 0 | (2,882,044) | (2,882,044) | 303,164 | 09/01/2051 | 1.A |
| 3133KN-BN-2 | FH RA6345 - RMBS | | 06/01/2022 | Paydown | | 43,861 | 43,861 | 46,322 | 46,322 | 0 | (2,464) | 0 | (2,464) | 0 | 43,861 | 0 | 0 | 0 | 550 | 11/01/2051 | 1.A |
| 3133L8-B6-1 | FH RC1861 - RMBS | | 06/01/2022 | Paydown | | 103,913 | 103,913 | 106,706 | 106,616 | 0 | (2,703) | 0 | (2,703) | 0 | 103,913 | 0 | 0 | 0 | 879 | 03/01/2036 | 1.A |
| 3133TH-V7-9 | FHR 2113 OG - CMO/RMBS | | 06/01/2022 | Paydown | | 14,156 | 14,156 | 14,293 | 14,293 | 0 | (90) | 0 | (90) | 0 | 14,156 | 0 | 0 | 0 | 335 | 01/15/2029 | 1.A |
| 3133XP-KG-8 | FEDERAL HOME LOAN BANKS | | 06/02/2022 | Transfer | | 1,530,545 | 1,500,000 | 1,492,305 | 1,499,201 | 0 | 309 | 0 | 309 | 0 | 1,499,511 | 0 | 31,034 | 31,034 | 51,854 | 03/10/2023 | 1.A |
| 31346Y-VM-2 | FH Q45120 - RMBS | | 06/01/2022 | Paydown | | 305,080 | 305,080 | 315,638 | 320,552 | 0 | (15,472) | 0 | (15,472) | 0 | 305,080 | 0 | 0 | 0 | 4,081 | 11/01/2049 | 1.A |
| 3136A0-3K-1 | FNR 2011-87 LB - CMO/RMBS | | 06/01/2022 | Paydown | | 231,051 | 231,051 | 242,603 | 232,714 | 0 | (1,664) | 0 | (1,664) | 0 | 231,051 | 0 | 0 | 0 | 3,403 | 09/25/2026 | 1.A |
| 3136A5-N2-8 | FNR 2012-53 EL - CMO/RMBS | | 06/01/2022 | Paydown | | 432,949 | 432,949 | 446,648 | 435,208 | 0 | (2,258) | 0 | (2,258) | 0 | 432,949 | 0 | 0 | 0 | 5,028 | 05/25/2027 | 1.A |
| 3136A5-ZR-0 | FNR 2012-54 WA - CMO/RMBS | | 06/01/2022 | Paydown | | 47,035 | 47,035 | 46,917 | 46,925 | 0 | 109 | 0 | 109 | 0 | 47,035 | 0 | 0 | 0 | 566 | 04/25/2032 | 1.A |
| 3136A8-LL-2 | FNR 2012-93 TY - CMO/RMBS | | 06/01/2022 | Paydown | | 112,346 | 112,346 | 105,713 | 107,164 | 0 | 5,183 | 0 | 5,183 | 0 | 112,346 | 0 | 0 | 0 | 840 | 06/25/2042 | 1.A |
| 3136A9-2Q-0 | FNR 2012-118 VD - CMO/RMBS | | 06/01/2022 | Paydown | | 1,396,928 | 1,396,928 | 1,415,804 | 1,392,837 | 0 | 4,091 | 0 | 4,091 | 0 | 1,396,928 | 0 | 0 | 0 | 15,991 | 10/25/2032 | 1.A |
| 3136AA-EK-7 | FNR 2012-129 TD - CMO/RMBS | | 06/01/2022 | Paydown | | 1,563 | 1,563 | 1,566 | 1,566 | 0 | (3) | 0 | (3) | 0 | 1,563 | 0 | 0 | 0 | 12 | 05/25/2040 | 1.A |
| 3136AE-BJ-5 | FNR 2013-47 YA - CMO/RMBS | | 06/01/2022 | Paydown | | 55,337 | 55,337 | 52,224 | 52,517 | 0 | 2,820 | 0 | 2,820 | 0 | 55,337 | 0 | 0 | 0 | 440 | 05/25/2040 | 1.A |
| 3136AH-6F-2 | FNR 2014-5 JL - CMO/RMBS | | 06/01/2022 | Paydown | | 141,228 | 141,228 | 147,605 | 144,485 | 0 | (3,257) | 0 | (3,257) | 0 | 141,228 | 0 | 0 | 0 | 2,315 | 02/25/2044 | 1.A |
| 3136AH-H9-4 | FNR 2013-130 A - CMO/RMBS | | 06/01/2022 | Paydown | | 38,186 | 38,186 | 37,973 | 38,014 | 0 | 172 | 0 | 172 | 0 | 38,186 | 0 | 0 | 0 | 456 | 01/25/2044 | 1.A |
| 3136AH-M2-3 | FNR 2013-130 AG - CMO/RMBS | | 06/01/2022 | Paydown | | 92,189 | 92,189 | 93,285 | 93,003 | 0 | (814) | 0 | (814) | 0 | 92,189 | 0 | 0 | 0 | 1,459 | 10/25/2043 | 1.A |
| 3136AK-2Y-8 | FNR 2014-64 TY - CMO/RMBS | | 06/01/2022 | Paydown | | 273,731 | 273,731 | 268,513 | 272,043 | 0 | 1,688 | 0 | 1,688 | 0 | 273,731 | 0 | 0 | 0 | 3,324 | 09/25/2042 | 1.A |
| 3136AR-PP-7 | FNR 2016-11 LA - CMO/RMBS | | 06/01/2022 | Paydown | | 50,216 | 50,216 | 50,491 | 50,233 | 0 | (17) | 0 | (17) | 0 | 50,216 | 0 | 0 | 0 | 756 | 05/25/2042 | 1.A |
| 3136AX-C8-6 | FNR 2017-69 EG - CMO/RMBS | | 06/01/2022 | Paydown | | 134,767 | 134,767 | 134,502 | 134,494 | 0 | 272 | 0 | 272 | 0 | 134,767 | 0 | 0 | 0 | 1,638 | 09/25/2047 | 1.A |
| 3136B0-CA-2 | FNR 2017-97 HP - CMO/RMBS | | 06/01/2022 | Paydown | | 302,348 | 302,348 | 293,396 | 294,661 | 0 | 7,688 | 0 | 7,688 | 0 | 302,348 | 0 | 0 | 0 | 3,499 | 07/25/2047 | 1.A |
| 3136B1-LV-4 | FNR 2018-24 VD - CMO/RMBS | | 06/01/2022 | Paydown | | 54,078 | 54,078 | 54,551 | 54,164 | 0 | (86) | 0 | (86) | 0 | 54,078 | 0 | 0 | 0 | 789 | 04/25/2031 | 1.A |
| 3136B3-VJ-6 | FNR 2018-96 BH - CMO/RMBS | | 06/01/2022 | Paydown | | 280,044 | 280,044 | 289,375 | 287,465 | 0 | (7,421) | 0 | (7,421) | 0 | 280,044 | 0 | 0 | 0 | 4,803 | 09/25/2047 | 1.A |
| 3136B5-QE-8 | FNR 2019-45 CL - CMO/RMBS | | 06/01/2022 | Paydown | | 227,310 | 227,310 | 227,275 | 227,507 | 0 | (196) | 0 | (196) | 0 | 227,310 | 0 | 0 | 0 | 2,648 | 08/25/2049 | 1.A |
| 3136B6-VL-1 | FNR 2019-66 LA - CMO/RMBS | | 06/01/2022 | Paydown | | 184,243 | 184,243 | 182,458 | 182,089 | 0 | 2,154 | 0 | 2,154 | 0 | 184,243 | 0 | 0 | 0 | 1,814 | 11/25/2049 | 1.A |
| 3136BA-P3-2 | FNR 2020-43 BY - CMO/RMBS | | 06/01/2022 | Paydown | | 382,655 | 382,655 | 391,863 | 391,299 | 0 | (8,584) | 0 | (8,584) | 0 | 382,655 | 0 | 0 | 0 | 3,393 | 10/25/2048 | 1.A |
| 3136BG-UX-7 | FNR 2021-61 LA - CMO/RMBS | | 06/01/2022 | Paydown | | 198,993 | 198,993 | 207,513 | 207,445 | 0 | (8,452) | 0 | (8,452) | 0 | 198,993 | 0 | 0 | 0 | 2,087 | 09/25/2051 | 1.A |
| 3136BL-G9-5 | FNR 2022-4 JC - CMO/RMBS | | 06/01/2022 | Paydown | | 119,347 | 119,347 | 121,174 | 0 | 0 | (1,828) | 0 | (1,828) | 0 | 119,347 | 0 | 0 | 0 | 1,009 | 02/25/2052 | 1.A |
| 3137A1-PS-6 | FHR 3734 B - CMO/RMBS | | 06/01/2022 | Paydown | | 77,975 | 77,975 | 78,146 | 77,929 | 0 | 47 | 0 | 47 | 0 | 77,975 | 0 | 0 | 0 | 1,135 | 09/15/2025 | 1.A |
| 3137A3-H7-7 | FHR 3751 HB - CMO/RMBS | | 06/01/2022 | Paydown | | 311,075 | 311,075 | 311,075 | 311,075 | 0 | 0 | 0 | 0 | 0 | 311,075 | 0 | 0 | 0 | 4,482 | 11/15/2025 | 1.A |
| 3137A4-26-1 | FHR 3777 DY - CMO/RMBS | | 06/01/2022 | Paydown | | 130,627 | 130,627 | 134,791 | 131,368 | 0 | (741) | 0 | (741) | 0 | 130,627 | 0 | 0 | 0 | 1,865 | 12/15/2025 | 1.A |
| 3137A6-L6-7 | FHR 3814 B - CMO/RMBS | | 06/01/2022 | Paydown | | 43,611 | 43,611 | 45,841 | 44,028 | 0 | (417) | 0 | (417) | 0 | 43,611 | 0 | 0 | 0 | 530 | 02/15/2026 | 1.A |
| 3137AH-2W-7 | FHR 3936 AB - CMO/RMBS | | 06/01/2022 | Paydown | | 66,233 | 66,233 | 67,516 | 66,431 | 0 | (198) | 0 | (198) | 0 | 66,233 | 0 | 0 | 0 | 809 | 10/15/2026 | 1.A |
| 3137 | | | | | | | | | | | | | | | | | | | | | |

STATEMENT AS OF JUNE 30, 2022 OF THE HANOVER INSURANCE COMPANY

SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|----------------------|---------------------------|---------|---------------|-------------------|---------------------------|---------------|------------|-------------|--|---|--|---|--|--|--|--|----------------------------------|-------------------------------|---|----------------------------------|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 3137AY-03-2 | FHR 4166 PV - CMO/RMBS | | 06/01/2022 | Paydown | | 45,456 | 45,456 | 47,807 | 46,398 | .0 | (942) | .0 | (942) | .0 | 45,456 | .0 | .0 | .0 | .616 | 07/15/2037 | 1.A |
| 3137BI-LM-2 | FHR 4198 BM - CMO/RMBS | | 06/01/2022 | Paydown | | 112,523 | 112,523 | 112,281 | 112,370 | .0 | 153 | .0 | 153 | .0 | 112,523 | .0 | .0 | .0 | 1,379 | 10/15/2040 | 1.A |
| 3137B7-ZX-0 | FHR 4300 KN - CMO/RMBS | | 06/01/2022 | Paydown | | 144,893 | 144,893 | 145,527 | 144,764 | .0 | 129 | .0 | 129 | .0 | 144,893 | .0 | .0 | .0 | 2,118 | 06/15/2040 | 1.A |
| 3137BA-J3-7 | FHR 4345 AG - CMO/RMBS | | 06/01/2022 | Paydown | | 324,684 | 324,684 | 319,560 | 323,714 | .0 | 970 | .0 | 970 | .0 | 324,684 | .0 | .0 | .0 | 3,831 | 02/15/2040 | 1.A |
| 3137BA-W8-1 | FHR 4340 UE - CMO/RMBS | | 06/01/2022 | Paydown | | 482,144 | 482,144 | 489,147 | 486,993 | .0 | (4,849) | .0 | (4,849) | .0 | 482,144 | .0 | .0 | .0 | 5,044 | 05/15/2042 | 1.A |
| 3137BC-L2-2 | FHR 4367 CY - CMO/RMBS | | 06/01/2022 | Paydown | | 755,234 | 755,234 | 742,489 | 753,525 | .0 | 1,708 | .0 | 1,708 | .0 | 755,234 | .0 | .0 | .0 | 8,899 | 02/15/2040 | 1.A |
| 3137BD-LD-6 | FHR 4385 MQ - CMO/RMBS | | 06/01/2022 | Paydown | | 660,776 | 660,776 | 664,026 | 664,026 | .0 | (3,250) | .0 | (3,250) | .0 | 660,776 | .0 | .0 | .0 | 7,381 | 07/15/2041 | 1.A |
| 3137F7-JJ-5 | FHR 5057 GA - CMO/RMBS | | 06/01/2022 | Paydown | | 207,023 | 207,023 | 214,415 | 213,758 | .0 | (6,735) | .0 | (6,735) | .0 | 207,023 | .0 | .0 | .0 | 1,732 | 12/25/2050 | 1.A |
| 3137F7-MM-2 | FHR 5050 CP - CMO/RMBS | | 06/01/2022 | Paydown | | 221,811 | 221,811 | 230,268 | 229,309 | .0 | (7,498) | .0 | (7,498) | .0 | 221,811 | .0 | .0 | .0 | 1,856 | 12/25/2050 | 1.A |
| 3137F9-GM-7 | FHR 5074 KP - CMO/RMBS | | 06/01/2022 | Paydown | | 162,829 | 162,829 | 162,829 | 168,065 | .0 | (5,235) | .0 | (5,235) | .0 | 162,829 | .0 | .0 | .0 | 1,363 | 02/25/2051 | 1.A |
| 3137FL-3C-6 | FHR 4863 HP - CMO/RMBS | | 06/01/2022 | Paydown | | 140,486 | 140,486 | 141,803 | 142,261 | .0 | (1,774) | .0 | (1,774) | .0 | 140,486 | .0 | .0 | .0 | 2,130 | 03/15/2049 | 1.A |
| 3137FL-3R-3 | FHR 4863 K - CMO/RMBS | | 06/01/2022 | Paydown | | 306,986 | 306,986 | 312,707 | 312,707 | .0 | (5,721) | .0 | (5,721) | .0 | 306,986 | .0 | .0 | .0 | 4,334 | 03/15/2049 | 1.A |
| 3137FL-A3-8 | FHR 4875 DA - CMO/RMBS | | 06/01/2022 | Paydown | | 44,325 | 44,325 | 44,941 | 44,845 | .0 | (520) | .0 | (520) | .0 | 44,325 | .0 | .0 | .0 | 634 | 07/15/2048 | 1.A |
| 3137FL-W5-9 | FHR 4881 AK - CMO/RMBS | | 06/01/2022 | Paydown | | 69,025 | 69,025 | 70,229 | 70,160 | .0 | (1,135) | .0 | (1,135) | .0 | 69,025 | .0 | .0 | .0 | 958 | 02/15/2048 | 1.A |
| 3137FM-2E-1 | FHR 4891 PB - CMO/RMBS | | 06/01/2022 | Paydown | | 200,883 | 200,883 | 204,759 | 207,129 | .0 | (6,246) | .0 | (6,246) | .0 | 200,883 | .0 | .0 | .0 | 2,775 | 06/15/2049 | 1.A |
| 3137FN-FS-4 | FHR 4911 LB - CMO/RMBS | | 06/01/2022 | Paydown | | 767,612 | 767,612 | 770,962 | 771,360 | .0 | (3,747) | .0 | (3,747) | .0 | 767,612 | .0 | .0 | .0 | 8,736 | 08/25/2049 | 1.A |
| 3137FY-TN-6 | FHR 5096 C - CMO/RMBS | | 06/01/2022 | Paydown | | 372,081 | 372,081 | 366,631 | 372,081 | .0 | 5,244 | .0 | 5,244 | .0 | 372,081 | .0 | .0 | .0 | 2,248 | 04/25/2051 | 1.A |
| 3137HA-W6-3 | FHR 5185 A - CMO/RMBS | | 06/01/2022 | Paydown | | 226,155 | 226,155 | 232,057 | 232,076 | .0 | (5,920) | .0 | (5,920) | .0 | 226,155 | .0 | .0 | .0 | 2,376 | 01/25/2052 | 1.A |
| 3137H6-XY-6 | FHR 5213 JM - CMO/RMBS | | 06/01/2022 | Paydown | | 148,726 | 148,726 | 150,585 | 148,726 | .0 | (1,859) | .0 | (1,859) | .0 | 148,726 | .0 | .0 | .0 | 739 | 09/25/2051 | 1.A |
| 3138A9-SQ-0 | FN AH6826 - RMBS | | 06/01/2022 | Paydown | | 17,920 | 17,920 | 18,797 | 18,201 | .0 | (281) | .0 | (281) | .0 | 17,920 | .0 | .0 | .0 | 289 | 03/01/2026 | 1.A |
| 3138HJ-Q2-7 | FN AS8572 - RMBS | | 06/01/2022 | Paydown | | 187,516 | 187,516 | 186,695 | 186,657 | .0 | 859 | .0 | 859 | .0 | 187,516 | .0 | .0 | .0 | 2,663 | 12/01/2046 | 1.A |
| 3138X0-Y2-8 | FN AU1628 - RMBS | | 06/01/2022 | Paydown | | 52,494 | 52,494 | 54,577 | 54,483 | .0 | (1,989) | .0 | (1,989) | .0 | 52,494 | .0 | .0 | .0 | 645 | 07/01/2043 | 1.A |
| 31394G-U9-2 | FHR 2666 BD - CMO/RMBS | | 06/01/2022 | Paydown | | 50,969 | 50,969 | 51,436 | 50,958 | .0 | 12 | .0 | 12 | .0 | 50,969 | .0 | .0 | .0 | 959 | 08/15/2023 | 1.A |
| 31395V-DH-9 | FHR 2989 CB - CMO/RMBS | | 06/01/2022 | Paydown | | 73,746 | 73,746 | 73,815 | 73,555 | .0 | 91 | .0 | 91 | .0 | 73,746 | .0 | .0 | .0 | 1,328 | 06/15/2025 | 1.A |
| 31396E-4L-7 | FHR 3044 EX - CMO/RMBS | | 06/01/2022 | Paydown | | 51,126 | 51,126 | 51,414 | 51,130 | .0 | (4) | .0 | (4) | .0 | 51,126 | .0 | .0 | .0 | 1,046 | 10/15/2025 | 1.A |
| 31396U-T4-2 | FHR 3187 JZ - CMO/RMBS | | 06/01/2022 | Paydown | | 95,540 | 95,540 | 100,754 | 100,596 | .0 | (5,056) | .0 | (5,056) | .0 | 95,540 | .0 | .0 | .0 | 2,058 | 07/15/2036 | 1.A |
| 31397S-C5-1 | FNR 2011-36 DB - CMO/RMBS | | 06/01/2022 | Paydown | | 236,125 | 236,125 | 235,903 | 235,710 | .0 | 414 | .0 | 414 | .0 | 236,125 | .0 | .0 | .0 | 2,904 | 05/25/2026 | 1.A |
| 31397U-ZB-8 | FNR 2011-58 AL - CMO/RMBS | | 06/01/2022 | Paydown | | 165,716 | 165,716 | 169,859 | 166,356 | .0 | (639) | .0 | (639) | .0 | 165,716 | .0 | .0 | .0 | 2,385 | 07/25/2026 | 1.A |
| 31398E-4H-4 | FHR 3546 NB - CMO/RMBS | | 06/01/2022 | Paydown | | 85,584 | 85,584 | 90,969 | 86,204 | .0 | (620) | .0 | (620) | .0 | 85,584 | .0 | .0 | .0 | 1,416 | 06/15/2024 | 1.A |
| 31402C-4G-4 | FN 725423 - RMBS | | 06/01/2022 | Paydown | | 34,336 | 34,336 | 39,089 | 38,487 | .0 | (4,151) | .0 | (4,151) | .0 | 34,336 | .0 | .0 | .0 | 770 | 05/01/2034 | 1.A |
| 3140EV-VF-1 | FN BC1513 - RMBS | | 06/01/2022 | Paydown | | 322,017 | 322,017 | 324,180 | 323,491 | .0 | (1,475) | .0 | (1,475) | .0 | 322,017 | .0 | .0 | .0 | 3,196 | 08/01/2046 | 1.A |
| 3140FO-JJ-4 | FN BC4764 - RMBS | | 06/01/2022 | Paydown | | 96,970 | 96,970 | 97,781 | 97,802 | .0 | (832) | .0 | (832) | .0 | 96,970 | .0 | .0 | .0 | 1,170 | 10/01/2046 | 1.A |
| 3140F5-BK-8 | FN BC9041 - RMBS | | 06/01/2022 | Paydown | | 59,527 | 59,527 | 59,723 | 59,656 | .0 | (129) | .0 | (129) | .0 | 59,527 | .0 | .0 | .0 | 625 | 11/01/2031 | 1.A |
| 3140FY-C7-5 | FN BF0093 - RMBS | | 06/01/2022 | Paydown | | 223,635 | 223,635 | 230,414 | 233,545 | .0 | (9,910) | .0 | (9,910) | .0 | 223,635 | .0 | .0 | .0 | 3,074 | 05/01/2056 | 1.A |
| 3140GY-GZ-6 | FN BH9215 - RMBS | | 06/01/2022 | Paydown | | 144,835 | 144,835 | 145,332 | 145,426 | .0 | (592) | .0 | (592) | .0 | 144,835 | .0 | .0 | .0 | 2,073 | 01/01/2048 | 1.A |
| 3140HA-XB-1 | FN BJ8773 - RMBS | | 06/01/2022 | Paydown | | 961,488 | 961,488 | 966,551 | 969,226 | .0 | (7,738) | .0 | (7,738) | .0 | 961,488 | .0 | .0 | .0 | 10,581 | 09/01/2049 | 1.A |
| 3140J7-XA-8 | FN BK3372 - CMO/RMBS | | 06/01/2022 | Paydown | | 19,368 | 19,368 | 20,683 | 21,259 | .0 | (1,892) | .0 | (1,892) | .0 | 19,368 | .0 | .0 | .0 | 268 | 01/01/2028 | 1.A |
| 3140JP-M9-3 | FN BN6683 - RMBS | | 06/01/2022 | Paydown | | 247,975 | 247,975 | 254,388 | 258,634 | .0 | (10,659) | .0 | (10,659) | .0 | 247,975 | .0 | .0 | .0 | 3,447 | 06/01/2049 | 1.A |
| 3140JV-TA-0 | FN B01444 - RMBS | | 06/01/2022 | Paydown | | 22,355 | 22,355 | 22,879 | 23,014 | .0 | (659) | .0 | (659) | .0 | 22,355 | .0 | .0 | .0 | 278 | 10/01/2049 | 1.A |
| 3140KL-GA-4 | FN B01092 - RMBS | | 06/01/2022 | Paydown | | 33,023 | 33,023 | 35,107 | 35,224 | .0 | (2,202) | .0 | (2,202) | .0 | 33,023 | .0 | .0 | .0 | 412 | 08/01/2050 | 1.A |
| 3140KL-YF-3 | FN B01609 - RMBS | | 06/06/2022 | Var ious | | 3,384,803 | 3,695,575 | 3,904,605 | 3,919,368 | .0 | 3,714 | .0 | 3,714 | .0 | 3,923,082 | .0 | (538,279) | (538,279) | 47,669 | 09/01/2050 | 1.A |
| 3140KM-SW-1 | FN B02332 - RMBS | | 06/06/2022 | Var ious | | 4,168,264 | 4,538,964 | 4,818,394 | 4,849,352 | .0 | 10,606 | .0 | 10,606 | .0 | 4,859,958 | .0 | (691,694) | (691,694) | 58,205 | 09/01/2050 | 1.A |
| 3140KP-7J-6 | FN B04496 - RMBS | | 06/09/2022 | Var ious | | 12,826,155 | 14,585,196 | 14,893,992 | 14,874,823 | .0 | 2,906 | .0 | 2,906 | .0 | 14,877,729 | .0 | (2,051,574) | (2,051,574) | 152,094 | 02/01/2051 | 1.A |
| 3140KV-XP-0 | FN B09685 - RMBS | | 06/07/2022 | Var ious | | 9,104,800 | 10,316,219 | 10,537,050 | 10,523,796 | .0 | 3,225 | .0 | 3,225 | .0 | 10,527,021 | .0 | (1,422,221) | (1,422,221) | 106,668 | 01/01/2051 | 1.A |
| 3140KV-XR-6 | FN B09687 - RMBS | | 06/07/2022 | Var ious | | 20,265,738 | 22,955,633 | 23,568,964 | 23,532,531 | .0 | 12,112 | .0 | 12,112 | .0 | 23,544,643 | .0 | (3,278,904) | (3,278,904) | 236,930 | 01/01/2051 | 1.A |
| 3140LO-D8-7 | FN BR1926 - RMBS | | 06/01/2022 | Paydown | | 224,903 | 224,903 | 232,564 | 232,203 | .0 | (7,300) | .0 | (7,300) | .0 | 224,903 | .0 | .0 | .0 | 1,621 | 01/01/2051 | 1.A |
| 3140LO-JY-4 | FN BR2078 - RMBS | | 06/01/2022 | Paydown | | 25,584 | 25,584 | 26,499 | 26,499 | .0 | (866) | .0 | (866) | .0 | 25,584 | .0 | .0 | .0 | 213 | 06/01/2036 | 1.A |
| 3140LI-DM-4 | FN BR2807 - RMBS | | 06/01/2022 | Paydown | | 47,358 | 47,358 | 49,971 | 49,970 | .0 | (2,612) | .0 | (2,612) | .0 | 47,358 | .0 | .0 | .0 | 515 | 12/01/2050 | 1.A |
| 3140LN-TG-2 | FN BT0550 - RMBS | | 06/01/2022 | Paydown | | 79,148 | 79,148 | 82,017 | 81,840 | .0 | (2,691) | .0 | (2,691) | .0 | 79,148 | .0 | .0 | .0 | 658 | 05/01/2031 | 1.A |
| 314 | | | | | | | | | | | | | | | | | | | | | |

STATEMENT AS OF JUNE 30, 2022 OF THE HANOVER INSURANCE COMPANY

SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|----------------------|--|---------|---------------|-------------------|---------------------------|---------------|-----------|-------------|---|--|---|---|---|--|---|--|----------------------------------|-------------------------------|--|----------------------------------|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/(Decrease) | Current Year's (Amortization)/Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 31400G-RN-9 | FN CA8592 - RMBS | | 06/01/2022 | Paydown | | 268,205 | 268,205 | 278,933 | 278,801 | .0 | (10,596) | .0 | (10,596) | .0 | 268,205 | .0 | .0 | .0 | 2,644 | 01/01/2051 | 1.A |
| 31400G-UM-7 | FN CA8687 - RMBS | | 06/01/2022 | Paydown | | 116,287 | 116,287 | 116,868 | 116,827 | .0 | (540) | .0 | (540) | .0 | 116,287 | .0 | .0 | .0 | 978 | 01/01/2051 | 1.A |
| 31400K-6D-5 | FN CB0867 - RMBS | | 06/01/2022 | Paydown | | 145,524 | 145,524 | 155,642 | 155,642 | .0 | (10,964) | .0 | (10,964) | .0 | 145,524 | .0 | .0 | .0 | 1,966 | 06/01/2051 | 1.A |
| 31400K-7M-4 | FN CB0899 - RMBS | | 06/01/2022 | Paydown | | 66,687 | 66,687 | 68,396 | 68,370 | .0 | (1,683) | .0 | (1,683) | .0 | 66,687 | .0 | .0 | .0 | 495 | 06/01/2051 | 1.A |
| 31400M-HT-4 | FEDERAL NATIONAL MORTGAGE ASSOCIATION - | | 06/01/2022 | Paydown | | 137,357 | 137,357 | 140,373 | 140,365 | .0 | (3,008) | .0 | (3,008) | .0 | 137,357 | .0 | .0 | .0 | 1,353 | 11/01/2051 | 1.A |
| 31400M-KF-0 | FN CB2093 - RMBS | | 06/01/2022 | Paydown | | 428,764 | 428,764 | 447,281 | 447,166 | .0 | (18,403) | .0 | (18,403) | .0 | 428,764 | .0 | .0 | .0 | 5,300 | 11/01/2051 | 1.A |
| 31400M-HQ-4 | FN CB2166 - RMBS | | 06/01/2022 | Paydown | | 196,969 | 196,969 | 206,971 | 206,910 | .0 | (9,941) | .0 | (9,941) | .0 | 196,969 | .0 | .0 | .0 | 2,463 | 11/01/2051 | 1.A |
| 31400P-EY-9 | FN CB3750 - RMBS | | 06/01/2022 | Paydown | | 9,662 | 9,662 | 9,856 | .0 | .0 | (194) | .0 | (194) | .0 | 9,662 | .0 | .0 | .0 | 36 | 06/01/2052 | 1.A |
| 3140X7-JZ-3 | FN FM3879 - RMBS | | 06/01/2022 | Paydown | | 118,553 | 118,553 | 125,833 | 126,372 | .0 | (7,819) | .0 | (7,819) | .0 | 118,553 | .0 | .0 | .0 | 1,222 | 07/01/2050 | 1.A |
| 3140XA-2W-1 | FN FM7088 - RMBS | | 06/01/2022 | Paydown | | 337,185 | 337,185 | 350,041 | 349,833 | .0 | (12,648) | .0 | (12,648) | .0 | 337,185 | .0 | .0 | .0 | 3,713 | 05/01/2051 | 1.A |
| 3140XA-GK-2 | FN FM6501 - RMBS | | 06/01/2022 | Paydown | | 542,250 | 542,250 | 558,009 | 559,833 | .0 | (17,583) | .0 | (17,583) | .0 | 542,250 | .0 | .0 | .0 | 5,196 | 03/01/2051 | 1.A |
| 3140XB-2Z-2 | FN FM7991 - RMBS | | 06/01/2022 | Various | | 2,418,510 | 2,595,943 | 2,714,374 | 2,709,862 | .0 | (7,485) | .0 | (7,485) | .0 | 2,701,977 | .0 | (283,467) | (283,467) | 30,956 | 07/01/2051 | 1.A |
| 3140XB-X7-0 | FN FM7901 - RMBS | | 06/01/2022 | Paydown | | 124,178 | 124,178 | 129,669 | 129,411 | .0 | (5,233) | .0 | (5,233) | .0 | 124,178 | .0 | .0 | .0 | 1,371 | 07/01/2051 | 1.A |
| 3140XB-XU-9 | FN FM7890 - RMBS | | 06/01/2022 | Paydown | | 517,948 | 517,948 | 539,395 | 539,374 | .0 | (21,426) | .0 | (21,426) | .0 | 517,948 | .0 | .0 | .0 | 5,073 | 06/01/2051 | 1.A |
| 3140XC-B8-0 | FN FM8162 - RMBS | | 06/01/2022 | Paydown | | 155,397 | 155,397 | 162,876 | 162,619 | .0 | (7,221) | .0 | (7,221) | .0 | 155,397 | .0 | .0 | .0 | 1,521 | 07/01/2051 | 1.A |
| 3140XC-JP-4 | FN FM8369 - RMBS | | 06/01/2022 | Paydown | | 135,743 | 135,743 | 141,597 | 141,356 | .0 | (5,613) | .0 | (5,613) | .0 | 135,743 | .0 | .0 | .0 | 1,413 | 08/01/2051 | 1.A |
| 3140XC-MZ-8 | FN FM8475 - RMBS | | 06/01/2022 | Paydown | | 23,485 | 23,485 | 24,891 | 24,891 | .0 | (1,410) | .0 | (1,410) | .0 | 23,485 | .0 | .0 | .0 | 293 | 08/01/2051 | 1.A |
| 3140XD-DE-1 | FN FM9868 - RMBS | | 06/01/2022 | Paydown | | 20,195 | 20,195 | 20,825 | 20,825 | .0 | (630) | .0 | (630) | .0 | 20,195 | .0 | .0 | .0 | 207 | 12/01/2051 | 1.A |
| 3140XD-6H-4 | FN FM9871 - RMBS | | 06/01/2022 | Paydown | | 208,343 | 208,343 | 212,071 | .0 | .0 | (3,727) | .0 | (3,727) | .0 | 208,343 | .0 | .0 | .0 | 1,783 | 12/01/2051 | 1.A |
| 3140XD-SE-7 | FN FM9516 - RMBS | | 06/01/2022 | Paydown | | 251,734 | 251,734 | 258,833 | 258,803 | .0 | (7,069) | .0 | (7,069) | .0 | 251,734 | .0 | .0 | .0 | 2,556 | 11/01/2051 | 1.A |
| 3140XF-ZD-6 | FN FS0739 - RMBS | | 06/01/2022 | Paydown | | 287,108 | 287,108 | 292,671 | .0 | .0 | (5,563) | .0 | (5,563) | .0 | 287,108 | .0 | .0 | .0 | 1,444 | 02/01/2052 | 1.A |
| 3140XG-GA-1 | FN FS1092 - RMBS | | 06/01/2022 | Paydown | | 36,594 | 36,593 | 36,981 | .0 | .0 | (387) | .0 | (387) | .0 | 36,593 | .0 | .0 | .0 | 212 | 04/01/2052 | 1.A |
| 3140XG-US-1 | FN FS1501 - RMBS | | 06/01/2022 | Paydown | | 254,296 | 254,296 | 256,997 | .0 | .0 | (2,702) | .0 | (2,702) | .0 | 254,296 | .0 | .0 | .0 | 1,171 | 08/01/2051 | 1.A |
| 31410K-3J-1 | FN 890101 - RMBS | | 06/01/2022 | Paydown | | 7,574 | 7,574 | 8,502 | 8,502 | .0 | (1,014) | .0 | (1,014) | .0 | 7,574 | .0 | .0 | .0 | 175 | 02/01/2039 | 1.A |
| 314117-GJ-0 | FN MA0200 - RMBS | | 06/01/2022 | Paydown | | 6,388 | 6,388 | 6,849 | 6,724 | .0 | (336) | .0 | (336) | .0 | 6,388 | .0 | .0 | .0 | 118 | 10/01/2029 | 1.A |
| 31418B-MK-9 | FN MA2161 - RMBS | | 06/01/2022 | Paydown | | 36,601 | 36,601 | 38,882 | 38,098 | .0 | (1,497) | .0 | (1,497) | .0 | 36,601 | .0 | .0 | .0 | 498 | 01/01/2030 | 1.A |
| 31418C-CP-7 | FN MA2777 - RMBS | | 06/01/2022 | Paydown | | 60,434 | 60,434 | 57,996 | 57,502 | .0 | 2,932 | .0 | 2,932 | .0 | 60,434 | .0 | .0 | .0 | 732 | 10/01/2046 | 1.A |
| 31418C-DK-7 | FN MA2805 - RMBS | | 06/01/2022 | Paydown | | 121,553 | 121,553 | 117,868 | 117,727 | .0 | 3,826 | .0 | 3,826 | .0 | 121,553 | .0 | .0 | .0 | 1,283 | 11/01/2046 | 1.A |
| 31418C-E4-2 | FN MA2854 - RMBS | | 06/01/2022 | Paydown | | 251,629 | 251,629 | 243,294 | 244,228 | .0 | 7,401 | .0 | 7,401 | .0 | 251,629 | .0 | .0 | .0 | 2,147 | 12/01/2046 | 1.A |
| 31418C-M4-3 | FN MA3078 - RMBS | | 06/01/2022 | Paydown | | 113,963 | 113,963 | 111,844 | 111,622 | .0 | 2,341 | .0 | 2,341 | .0 | 113,963 | .0 | .0 | .0 | 1,406 | 07/01/2037 | 1.A |
| 31418C-WM-0 | FN MA3360 - RMBS | | 06/01/2022 | Paydown | | 56,189 | 56,189 | 56,286 | 56,318 | .0 | (128) | .0 | (128) | .0 | 56,189 | .0 | .0 | .0 | 787 | 05/01/2038 | 1.A |
| 31418C-XX-7 | FN MA3393 - RMBS | | 06/01/2022 | Paydown | | 38,099 | 38,099 | 39,081 | 39,278 | .0 | (1,179) | .0 | (1,179) | .0 | 38,099 | .0 | .0 | .0 | 598 | 06/01/2033 | 1.A |
| 31418D-2N-1 | FN MA4380 - RMBS | | 06/01/2022 | Paydown | | 332,563 | 332,563 | 349,139 | 348,074 | .0 | (15,512) | .0 | (15,512) | .0 | 332,563 | .0 | .0 | .0 | 4,015 | 07/01/2051 | 1.A |
| 31418D-C6-7 | FN MA3692 - RMBS | | 06/01/2022 | Paydown | | 143,129 | 143,129 | 146,350 | 149,350 | .0 | (6,221) | .0 | (6,221) | .0 | 143,129 | .0 | .0 | .0 | 2,016 | 07/01/2049 | 1.A |
| 31418D-HY-1 | FN MA3846 - RMBS | | 06/01/2022 | Paydown | | 95,093 | 95,093 | 95,405 | 95,779 | .0 | (687) | .0 | (687) | .0 | 95,093 | .0 | .0 | .0 | 1,113 | 11/01/2049 | 1.A |
| 31418D-YC-0 | FN MA4306 - RMBS | | 06/01/2022 | Paydown | | 235,868 | 235,868 | 243,055 | 243,094 | .0 | (7,225) | .0 | (7,225) | .0 | 235,868 | .0 | .0 | .0 | 2,408 | 04/01/2051 | 1.A |
| 31418D-Z8-8 | FN MA4366 - RMBS | | 06/01/2022 | Paydown | | 274,709 | 274,709 | 285,483 | 284,595 | .0 | (9,886) | .0 | (9,886) | .0 | 274,709 | .0 | .0 | .0 | 2,830 | 06/01/2041 | 1.A |
| 31418E-CZ-1 | FN MA4587 - RMBS | | 06/01/2022 | Paydown | | 27,579 | 27,579 | 26,640 | .0 | .0 | 939 | .0 | 939 | .0 | 27,579 | .0 | .0 | .0 | 87 | 04/01/2042 | 1.A |
| 31418M-GG-1 | FN ADO198 - RMBS | | 06/01/2022 | Paydown | | 7,561 | 7,561 | 8,413 | 8,449 | .0 | (889) | .0 | (889) | .0 | 7,561 | .0 | .0 | .0 | 170 | 09/01/2038 | 1.A |
| 31428N-CQ-5 | FH 8D0079 - RMBS | | 06/01/2022 | Paydown | | 72,905 | 72,905 | 74,053 | 74,041 | .0 | (1,136) | .0 | (1,136) | .0 | 72,905 | .0 | .0 | .0 | 651 | 08/01/2051 | 1.A |
| 34074M-ND-9 | FLORIDA HSG FIN CORP REV | | 06/01/2022 | Call @ 100.00 | | 84,702 | 84,702 | 84,702 | 84,702 | .0 | .0 | .0 | .0 | .0 | 84,702 | .0 | .0 | .0 | 1,074 | 07/01/2037 | 1.E FE |
| 386442-UQ-8 | GRAND RIVER DAM AUTH OKLA REV | | 06/01/2022 | Maturity @ 100.00 | | 500,000 | 500,000 | 500,000 | 500,000 | .0 | .0 | .0 | .0 | .0 | 500,000 | .0 | .0 | .0 | 7,478 | 06/01/2022 | 1.E FE |
| 451174-AB-2 | IDAHO ENERGY RES AUTH TRANSMISSION FACS | | 06/02/2022 | Transfer | | 4,919,000 | 5,000,000 | 4,913,200 | 4,963,910 | .0 | 5,467 | .0 | 5,467 | .0 | 4,969,376 | .0 | (50,376) | (50,376) | 92,102 | 09/01/2024 | 1.C FE |
| 462467-RA-5 | IOWA FIN AUTH SINGLE FAMILY MTG REV | | 06/01/2022 | Call @ 100.00 | | 155,291 | 155,291 | 155,291 | .0 | .0 | .0 | .0 | .0 | 155,291 | .0 | .0 | .0 | 1,002 | 01/01/2053 | 1.A FE | |
| 544445-BC-2 | LOS ANGELES CAL IF DEPT ARPTS ARPT REV | | 06/02/2022 | Transfer | | 4,006,040 | 4,000,000 | 4,000,000 | 4,000,000 | .0 | .0 | .0 | .0 | .0 | 4,000,000 | .0 | 6,040 | 6,040 | 61,158 | 05/15/2023 | 1.C FE |
| 54627D-EF-4 | LOUISIANA HSG CORP SINGLE FAMILY MTG REV | | 06/01/2022 | Call @ 100.00 | | 58,686 | 58,686 | 58,686 | 58,686 | .0 | .0 | .0 | .0 | .0 | 58,686 | .0 | .0 | .0 | 506 | 03/01/2041 | 1.A FE |
| 60416Q-FT-6 | MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F | | 06/01/2022 | Paydown | | 23,999 | 23,999 | 23,997 | 23,997 | .0 | .0 | .0 | .0 | .0 | 23,997 | .0 | .0 | .0 | 275 | 09/01/2042 | 1.A FE |
| 60416Q-GK-4 | MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F | | 06/01/2022 | Call @ 100.00 | | 50,230 | 50,230 | 49,711 | .0 | .0 | 5 | .0 | 5 | .0 | 49,716 | .0 | 514 | 514 | 590 | 08/01/2046 | 1.A FE |
| 60416Q-HX-5 | MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F | | 06/01/2022 | Call @ 100.00 | | 234,825 | 234,825 | 234,825 | 234,825 | .0 | .0 | .0 | .0 | .0 | 234,825 | .0 | .0 | .0 | 2,334 | 06/01/2050 | 1.A FE |
| 60416Q-HY-3 | MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F | | 06/01/2022 | Call @ 100.00 | | 239,825 | 239,825 | 239,825 | 239,825 | .0 | .0 | .0 | .0 | .0 | 239,825 | .0 | .0 | .0 | 1,895 | 0 | |

STATEMENT AS OF JUNE 30, 2022 OF THE HANOVER INSURANCE COMPANY

SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|--|-------------|---------------|----------------------|---------------------------|---------------|-------------|-------------|---|--|---|---|---|--|---|--|----------------------------------|-------------------------------|--|----------------------------------|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | For-foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/(Decrease) | Current Year's (Amortization)/Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 641279-NX-8 | NEVADA HSG DIV SINGLE FAMILY MTG REV | | 06/01/2022 | Paydown | | 164,697 | 164,697 | 164,697 | 164,697 | 0 | 0 | 0 | 0 | 0 | 164,697 | 0 | 0 | 0 | 1,234 | 11/01/2044 | 1.B FE |
| 644690-B6-7 | NEW HAMPSHIRE ST HSG FIN AUTH SINGLE FAM | | 04/01/2022 | Call @ 100.00 | | 5,000 | 5,000 | 5,000 | 5,000 | 0 | 0 | 0 | 0 | 0 | 5,000 | 0 | 0 | 0 | 85 | 01/01/2040 | 1.B FE |
| 647201-RN-4 | NEW MEXICO MTG FIN AUTH | | 06/01/2022 | Call @ 100.00 | | 136,884 | 136,884 | 136,884 | 136,884 | 0 | 0 | 0 | 0 | 0 | 136,884 | 0 | 0 | 0 | 509 | 01/01/2044 | 1.A FE |
| 64971X-AW-8 | NEW YORK N Y CITY TRANSITIONAL FIN AUTH | | 04/21/2022 | Call @ 100.00 | | 329,411 | 320,000 | 321,091 | 320,541 | 0 | (44) | 0 | (44) | 0 | 320,497 | 0 | (497) | (497) | 8,238 | 08/01/2025 | 1.A FE |
| 64990C-ZM-6 | NEW YORK STATE DORMITORY AUTHORITY | | 06/02/2022 | Transfer | | 3,620,028 | 3,695,000 | 3,695,000 | 3,695,000 | 0 | 0 | 0 | 0 | 0 | 3,695,000 | 0 | (74,972) | (74,972) | 97,810 | 07/01/2025 | 1.D FE |
| 677071-AF-9 | OHANA MILITARY COMMUNITIES LLC | | 04/01/2022 | Paydown | | 95,113 | 95,113 | 102,926 | 98,347 | 0 | (3,235) | 0 | (3,235) | 0 | 95,113 | 0 | 1 | 1 | 2,699 | 10/01/2026 | 1.D FE |
| 677071-AM-4 | OHANA MILITARY COMMUNITIES LLC | | 04/01/2022 | Paydown | | 8,483 | 8,483 | 9,101 | 8,732 | 0 | (249) | 0 | (249) | 0 | 8,483 | 0 | 0 | 0 | 232 | 10/01/2026 | 1.D FE |
| 677377-2P-7 | OHIO HSG FIN AGY SINGLE FAMILY MTG REV | | 06/01/2022 | Call @ 100.00 | | 50,000 | 50,000 | 50,000 | 50,000 | 0 | 0 | 0 | 0 | 0 | 50,000 | 0 | 0 | 0 | 563 | 11/01/2041 | 1.A FE |
| 684907-WN-4 | ORANGE CNTY FLA HSG FIN AUTH HOMEOWNER R | | 06/01/2022 | Call @ 100.00 | | 127,768 | 127,768 | 127,768 | 127,768 | 0 | 0 | 0 | 0 | 0 | 127,768 | 0 | 0 | 0 | 798 | 09/01/2050 | 1.A FE |
| 88275F-SH-3 | TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE | | 06/01/2022 | Call @ 100.00 | | 23,390 | 23,390 | 23,390 | 23,390 | 0 | 0 | 0 | 0 | 0 | 23,390 | 0 | 0 | 0 | 209 | 03/01/2036 | 1.B FE |
| 91412G-D9-3 | UNIVERSITY CALIF REVS | | 06/02/2022 | Transfer | | 2,935,380 | 3,000,000 | 3,137,880 | 3,133,059 | 0 | (16,264) | 0 | (16,264) | 0 | 3,116,795 | 0 | (181,415) | (181,415) | 40,828 | 05/15/2025 | 1.C FE |
| 92812J-LT-3 | VIRGINIA ST HSG DEV AUTH COMWLTH MTG - C | | 06/01/2022 | Paydown | | 18,997 | 19,401 | 19,551 | 19,632 | 0 | (231) | 0 | (231) | 0 | 19,401 | 0 | (404) | (404) | 460 | 06/25/2034 | 1.A FE |
| 92813T-EE-6 | VIRGINIA ST HSG DEV AUTH HOMEOWNERSHIP M | | 06/01/2022 | Paydown | | 36,561 | 36,562 | 35,277 | 35,323 | 0 | 1,238 | 0 | 1,238 | 0 | 36,562 | 0 | 0 | 0 | 477 | 08/25/2042 | 1.B FE |
| 0909999999 Subtotal - Bonds - U.S. Special Revenues | | | | | | 153,443,960 | 164,122,523 | 168,302,178 | 166,356,580 | 0 | (479,965) | 0 | (479,965) | 0 | 167,287,366 | 0 | (13,852,817) | (13,852,817) | 2,209,758 | XXX | XXX |
| 00206R-ON-0 | AT&T INC | | 05/11/2022 | Call @ 100.00 | | 2,010,544 | 2,000,000 | 2,026,040 | 2,010,165 | 0 | (1,110) | 0 | (1,110) | 0 | 2,009,056 | 0 | (9,056) | (9,056) | 43,789 | 05/15/2025 | 2.B FE |
| 00206R-CT-7 | AT&T INC | | 05/11/2022 | Call @ 100.00 | | 9,131,144 | 8,900,000 | 9,381,111 | 9,116,373 | 0 | (18,843) | 0 | (18,843) | 0 | 9,097,530 | 0 | (197,530) | (197,530) | 500,369 | 02/17/2026 | 2.B FE |
| 00206R-KE-1 | AT&T INC | | 05/19/2022 | Corp Action | | 816,522 | 1,050,000 | 991,652 | 992,597 | 0 | 428 | 0 | 428 | 0 | 993,025 | 0 | (176,503) | (176,503) | 28,394 | 02/01/2052 | 2.B FE |
| 00841F-AA-7 | ADVANTAGE CAPITAL 2015 STATE TAX CREDIT | | 06/15/2022 | Paydown | | 50,000 | 50,000 | 37,941 | 48,182 | 0 | 1,818 | 0 | 1,818 | 0 | 50,000 | 0 | 0 | 0 | 0 | 05/15/2023 | 1.D FE |
| 00841F-AC-3 | ADVANTAGE CAPITAL 2015 STATE TAX CREDIT | | 05/15/2022 | Paydown | | 118,595 | 118,595 | 88,956 | 117,064 | 0 | 1,531 | 0 | 1,531 | 0 | 118,595 | 0 | 0 | 0 | 0 | 05/15/2022 | 1.D FE |
| TORONTO DOMINION SECS | | | | | | | | | | | | | | | | | | | | | |
| 00913R-AD-8 | AIR LIQUIDE FINANCE SA | C | 06/07/2022 | USA INC | | 4,770,450 | 5,000,000 | 4,882,498 | 4,938,663 | 0 | 5,284 | 0 | 5,284 | 0 | 4,943,946 | 0 | (173,496) | (173,496) | 87,500 | 09/27/2026 | 1.G FE |
| 012725-AC-1 | ALBEMARLE CORP | | 06/13/2022 | Call @ 100.00 | | 4,194,218 | 4,100,000 | 4,186,070 | 4,141,510 | 0 | (6,659) | 0 | (6,659) | 0 | 4,134,851 | 0 | (34,851) | (34,851) | 184,492 | 12/01/2024 | 2.C FE |
| 023608-AG-7 | AMEREN CORP | | 06/08/2022 | BARCLAYS CAPITAL INC | | 2,955,180 | 3,000,000 | 2,997,330 | 2,998,773 | 0 | 123 | 0 | 123 | 0 | 2,998,895 | 0 | (43,715) | (43,715) | 89,729 | 02/15/2026 | 2.A FE |
| 02528B-AA-2 | ACAR 2021-1 A - ABS | | 04/13/2022 | Paydown | | 10,043 | 10,043 | 10,043 | 10,043 | 0 | 0 | 0 | 0 | 0 | 10,043 | 0 | 0 | 0 | 12 | 05/13/2024 | 1.A FE |
| MITSUBISHI UFJ | | | | | | | | | | | | | | | | | | | | | |
| 025537-AJ-0 | AMERICAN ELECTRIC POWER COMPANY INC | | 05/26/2022 | SECURITIES | | 1,253,954 | 1,300,000 | 1,297,790 | 1,298,650 | 0 | 87 | 0 | 87 | 0 | 1,298,737 | 0 | (44,783) | (44,783) | 22,880 | 11/13/2027 | 2.B FE |
| 038779-AB-0 | ARBYS 2020-1 A2 - RMBS | | 04/30/2022 | Paydown | | 10,000 | 10,000 | 10,065 | 10,086 | 0 | (86) | 0 | (86) | 0 | 10,000 | 0 | 0 | 0 | 162 | 08/01/2050 | 2.C FE |
| 06406F-AE-3 | BANK OF NEW YORK MELLON CORP | | 06/02/2022 | Transfer | | 2,878,589 | 3,000,000 | 2,928,791 | 2,963,213 | 0 | 3,109 | 0 | 3,109 | 0 | 2,966,322 | 0 | (87,733) | (87,733) | 58,188 | 08/17/2026 | 1.F FE |
| 06427D-AR-4 | BACN 2017-BNK3 A3 - CMBS | | 04/01/2022 | Paydown | | 46,971 | 46,971 | 47,132 | 47,040 | 0 | (70) | 0 | (70) | 0 | 46,971 | 0 | 0 | 0 | 535 | 02/17/2050 | 1.A |
| 06540A-AC-5 | BANK 2019-BNK20 A2 - CMBS | | 06/01/2022 | Paydown | | 693,017 | 693,017 | 712,061 | 705,980 | 0 | (12,963) | 0 | (12,963) | 0 | 693,017 | 0 | 0 | 0 | 9,557 | 09/15/2062 | 1.A |
| 06540R-AB-0 | BANK 2017-BNK9 A2 - CMBS | | 06/01/2022 | Paydown | | 108,888 | 108,888 | 108,884 | 108,792 | 0 | 96 | 0 | 96 | 0 | 108,888 | 0 | 0 | 0 | 1,256 | 11/18/2054 | 1.A |
| 073730-AE-3 | BEAM SUNTORY INC | | 05/15/2022 | Maturity @ 100.00 | | 2,950,000 | 2,950,000 | 2,943,922 | 2,949,660 | 0 | 340 | 0 | 340 | 0 | 2,950,000 | 0 | 0 | 0 | 47,938 | 05/15/2022 | 2.B FE |
| 088838-AA-1 | BOILING GREEN KETUCKY CTL PASS-THROUGH T | | 06/15/2022 | Paydown | | 26,050 | 26,050 | 26,050 | 26,050 | 0 | 0 | 0 | 0 | 0 | 26,050 | 0 | 0 | 0 | 581 | 06/15/2036 | 2.B |
| 088848-AA-0 | BGS CTL PASS THROUGH TRUST SERIES 2012 (| | 06/15/2022 | Paydown | | 54,982 | 54,982 | 54,982 | 54,982 | 0 | 0 | 0 | 0 | 0 | 54,982 | 0 | 0 | 0 | 1,158 | 11/15/2033 | 2.B |
| 092113-AM-1 | BLACK HILLS CORP | | 05/26/2022 | BARCLAYS CAPITAL INC | | 8,484,000 | 8,750,000 | 8,719,640 | 8,733,019 | 0 | 1,239 | 0 | 1,239 | 0 | 8,734,258 | 0 | (250,258) | (250,258) | 241,938 | 01/15/2027 | 2.A FE |
| TORONTO DOMINION SECS | | | | | | | | | | | | | | | | | | | | | |
| 09247X-AJ-0 | BLACKROCK INC | | 04/06/2022 | USA INC | | 8,027,200 | 8,000,000 | 8,459,360 | 8,022,159 | 0 | (14,235) | 0 | (14,235) | 0 | 8,007,924 | 0 | 19,276 | 19,276 | 95,250 | 06/01/2022 | 1.D FE |
| 110122-DP-0 | BRISTOL-MYERS SQUIBB CO | | 06/24/2022 | GOLDMAN | | 1,836,891 | 2,100,000 | 2,098,740 | 2,098,938 | 0 | 86 | 0 | 86 | 0 | 2,099,024 | 0 | (262,133) | (262,133) | 14,766 | 11/13/2027 | 1.F FE |
| US BANCORP INVESTMENTS | | | | | | | | | | | | | | | | | | | | | |
| 120568-AY-6 | BUNGE LIMITED FINANCE CORP | | 04/13/2022 | INC | | 1,004,810 | 1,000,000 | 990,573 | 998,475 | 0 | 611 | 0 | 611 | 0 | 999,086 | 0 | 5,724 | 5,724 | 16,917 | 09/25/2022 | 2.B FE |
| 12433A-AA-7 | BX 2020-FOX A - CMBS | | 04/18/2022 | Paydown | | 373,130 | 373,130 | 373,130 | 373,130 | 0 | 0 | 0 | 0 | 0 | 373,130 | 0 | 0 | 0 | 1,507 | 11/15/2032 | 1.A FE |
| 12530M-AB-1 | SORT 2020-1 A2 - ABS | | 06/15/2022 | Paydown | | 3,618 | 3,618 | 3,616 | 3,616 | 0 | 1 | 0 | 1 | 0 | 3,618 | 0 | 0 | 0 | 28 | 07/15/2060 | 1.D FE |
| 12592B-AH-7 | CNH INDUSTRIAL CAPITAL LLC | | 04/05/2022 | Maturity @ 100.00 | | 2,120,000 | 2,120,000 | 2,121,908 | 2,120,181 | 0 | (181) | 0 | (181) | 0 | 2,120,000 | 0 | 0 | 0 | 46,375 | 04/05/2022 | 2.B FE |
| 12592B-AK-0 | CNH INDUSTRIAL CAPITAL LLC | | 06/03/2022 | B.A. Securities Inc. | | 1,106,526 | 1,120,000 | 1,115,526 | 1,117,723 | 0 | 650 | 0 | 650 | 0 | 1,118,374 | 0 | (11,847) | (11,847) | 20,323 | 07/02/2023 | 2.B FE |
| 12634N-AS-7 | CSAIL 2015-C2 A3 - CMBS | | 06/01/2022 | Paydown | | 230,381 | 230,381 | 244,564 | 235,683 | 0 | (5,302) | 0 | (5,302) | 0 | 230,381 | 0 | 0 | 0 | 3,039 | 06/15/2057 | 1.A |
| 12640R-HE-6 | CSX CORP | | 06/28/2022 | BARCLAYS CAPITAL INC | | 7,932,030 | 8,500,000 | 8,013,750 | 8,226,603 | 0 | 26,026 | 0 | 26,026 | 0 | 8,252,629 | 0 | (320,599) | (320,599) | 146,719 | 11/01/2026 | 2.A FE |
| 126650-BP-4 | CYSPAS 06 CRT - ABS | | 06/10/2022 | Paydown | | 55,633 | 55,633 | 59,024 | 58,608 | 0 | (2,975) | 0 | (2,975) | 0 | 55,633 | 0 | 0 | 0 | 1,400 | 12/10/2028 | 2.B FE |
| 14044C-AD-4 | COPAR 2021-1 A4 - ABS | | 06/02/2022 | Transfer | | 4,145,379 | 4,460,000 | 4,160,518 | 4,160,518 | 0 | 2,034 | 0 | 2,034 | 0 | 4,162,552 | 0 | (17,173) | (17,173) | 2,190 | 04/15/2027 | 1.A FE |
| 161175-BB-9 | CHARTER COMMUNICATIONS OPERATING LLC | | 06/13/2022 | Call @ 100.00 | | 1,700,000 | 1,700,000 | 1,761,217 | 1,708,318 | 0 | (8,318) | 0 | (8,318) | 0 | 1,700,000 | 0 | 0 | 0 | 65,243 | 07/23/2022 | 2.C FE |
| 171340-AH-5 | CHURCH & DWIGHT CO INC | | 06/02/2022 | Transfer | | 7,512,223 | 7,500,000 | 7,458,050 | 7,455,427 | 0 | 24,734 | 0 | 24,734 | 0 | 7,480,161 | 0 | 32,063 | 32,063 | 144,349 | 10/01/2022 | 2.A FE |
| 17322Y-AC-4 | CGCMT 2014-GC25 A3 - CMBS | | 03/0 | | | | | | | | | | | | | | | | | | |

STATEMENT AS OF JUNE 30, 2022 OF THE HANOVER INSURANCE COMPANY

SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|----------------------|--|---------|---------------|-----------------------------|---------------------------|---------------|-----------|-------------|---|--|---|---|---|--|---|--|----------------------------------|-------------------------------|--|----------------------------------|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/(Decrease) | Current Year's (Amortization)/Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 233046-AN-1 | DNKN 211 A21 - RMBS | | 05/20/2022 | Paydown | | 5,063 | 5,063 | 5,063 | 5,063 | 0 | 0 | 0 | 0 | 0 | 5,063 | 0 | 0 | 0 | 60 | 11/20/2051 | 2.B FE |
| 233046-AQ-4 | DNKN 211 A22 - RMBS | | 05/20/2022 | Paydown | | 22,500 | 22,500 | 22,500 | 22,500 | 0 | 0 | 0 | 0 | 0 | 22,500 | 0 | 0 | 0 | 326 | 11/20/2051 | 2.B FE |
| 233331-BC-0 | DTE ENERGY CO | | 06/08/2022 | Paydown | | 1,871,100 | 2,000,000 | 1,992,760 | 1,994,426 | 0 | 291 | 0 | 291 | 0 | 1,994,716 | 0 | (123,616) | (123,616) | 33,056 | 06/15/2029 | 2.B FE |
| 25755T-AL-4 | DPABS 2019-1 A2 - RMBS | | 04/25/2022 | Paydown | | 11,088 | 11,088 | 11,143 | 5,111 | 0 | (41) | 0 | (41) | 0 | 11,088 | 0 | 0 | 0 | 147 | 10/25/2049 | 2.A FE |
| 25755T-AN-0 | DPABS 2021-1 A1 - RMBS | | 04/25/2022 | Paydown | | 9,000 | 9,000 | 9,030 | 9,030 | 0 | (30) | 0 | (30) | 0 | 9,000 | 0 | 0 | 0 | 120 | 04/25/2051 | 2.A FE |
| 25755T-AP-5 | DPABS 2021-1 A11 - RMBS | | 04/25/2022 | Paydown | | 9,000 | 9,000 | 9,040 | 9,040 | 0 | (40) | 0 | (40) | 0 | 9,000 | 0 | 0 | 0 | 142 | 04/25/2051 | 2.A FE |
| 26884T-AL-6 | ERAC USA FINANCE LLC | | 06/02/2022 | Transfer | | 7,438,432 | 7,415,000 | 7,498,517 | 7,440,567 | 0 | (3,875) | 0 | (3,875) | 0 | 7,436,692 | 0 | 1,740 | 1,740 | 156,220 | 11/15/2024 | 2.A FE |
| 28414H-AE-3 | ELANCO ANIMAL HEALTH INC | | 04/01/2022 | Call @ 100.00 | | 804,000 | 800,000 | 800,000 | 800,000 | 0 | 0 | 0 | 0 | 0 | 800,000 | 0 | 0 | 0 | 54,860 | 08/28/2023 | 3.C FE |
| 30034W-AB-2 | EVERGY INC | | 06/08/2022 | Transfer | | 1,343,550 | 1,500,000 | 1,497,405 | 1,497,944 | 0 | 105 | 0 | 105 | 0 | 1,498,049 | 0 | (154,499) | (154,499) | 32,021 | 09/15/2029 | 2.B FE |
| 30291W-AE-4 | FREMIF 2013-K32 B - CMBS | | 04/18/2022 | CMG | | 863,191 | 860,000 | 868,701 | 860,124 | 0 | (441) | 0 | (441) | 0 | 859,683 | 0 | 3,509 | 3,509 | 11,859 | 10/25/2046 | 1.A |
| 31620M-BJ-4 | FIDELITY NATIONAL INFORMATION SERVICES I | | 06/09/2022 | B.A. Securities Inc. | | 951,400 | 1,000,000 | 998,679 | 998,260 | 0 | 70 | 0 | 70 | 0 | 998,749 | 0 | (47,349) | (47,349) | 21,042 | 05/21/2029 | 2.B FE |
| 316773-CU-2 | FIFTH THIRD BANCORP | | 05/16/2022 | Call @ 100.00 | | 500,000 | 500,000 | 499,860 | 499,988 | 0 | 10 | 0 | 10 | 0 | 499,998 | 0 | 2 | 2 | 5,453 | 06/15/2022 | 2.A FE |
| 36128H-AA-5 | G & M PIER LEWISVILLE, LLC - ABS | | 06/01/2022 | Paydown | | 36,726 | 36,726 | 36,426 | 36,815 | 0 | (89) | 0 | (89) | 0 | 36,726 | 0 | 0 | 0 | 987 | 01/15/2025 | 2.C |
| 36192H-AA-2 | GSMS 2012-ALPHA A - CMBS | | 04/12/2022 | Paydown | | 2,100,000 | 2,100,000 | 2,136,177 | 2,099,388 | 0 | 612 | 0 | 612 | 0 | 2,100,000 | 0 | 0 | 0 | 24,857 | 04/12/2034 | 1.A FM |
| 36250H-AD-5 | GSMS 2014-GC26 A4 - CMBS | | 05/01/2022 | Paydown | | 814,286 | 814,286 | 824,080 | 817,383 | 0 | (3,097) | 0 | (3,097) | 0 | 814,286 | 0 | 0 | 0 | 14,783 | 11/13/2047 | 1.A |
| 362925-AP-4 | GSMS 22PJ5 A9 - CMO/RMBS | | 06/01/2022 | Paydown | | 318,903 | 318,903 | 310,566 | 0 | 0 | 0 | 0 | 0 | 8,336 | 0 | 0 | 0 | 797 | 10/25/2052 | 1.A FE | |
| 37045X-AW-6 | GENERAL MOTORS FINANCIAL COMPANY INC | | 04/10/2022 | Maturity @ 100.00 | | 3,000,000 | 3,000,000 | 2,822,490 | 2,942,784 | 0 | 19,647 | 0 | 19,647 | 0 | 2,962,431 | 0 | 37,569 | 37,569 | 51,750 | 04/10/2022 | 2.C FE |
| 404280-CX-5 | HSBC HOLDINGS PLC | C | 06/21/2022 | Transfer | | 1,767,960 | 2,000,000 | 2,002,260 | 2,002,213 | 0 | (205) | 0 | (205) | 0 | 2,002,007 | 0 | (234,047) | (234,047) | 26,387 | 11/22/2027 | 1.G FE |
| 42824C-AN-9 | HEWLETT PACKARD ENTERPRISE CO | | 06/02/2022 | Transfer | | 3,011,878 | 3,000,000 | 3,023,099 | 3,005,966 | 0 | (4,090) | 0 | (4,090) | 0 | 3,001,876 | 0 | 10,002 | 10,002 | 83,233 | 10/15/2022 | 2.B FE |
| 437076-BT-8 | HOME DEPOT INC | | 06/30/2022 | Transfer | | 4,056,923 | 4,250,000 | 4,238,950 | 4,243,382 | 0 | 546 | 0 | 546 | 0 | 4,243,927 | 0 | (187,005) | (187,005) | 96,192 | 09/14/2027 | 1.F FE |
| 437076-CH-3 | HOME DEPOT INC | | 06/21/2022 | US BANCORP INVESTMENTS INC. | | 2,571,300 | 3,000,000 | 2,987,940 | 2,988,401 | 0 | 779 | 0 | 779 | 0 | 2,989,180 | 0 | (417,880) | (417,880) | 34,000 | 09/15/2028 | 1.F FE |
| 44157T-AA-3 | HOUGHTON MIFFLIN HARCOURT PUBLISHERS INC | | 04/07/2022 | Call @ 100.00 | | 1,463,000 | 1,400,000 | 1,344,000 | 1,297,369 | 0 | (10,352) | 0 | (10,352) | 0 | 1,287,017 | 0 | 0 | 0 | 144,200 | 02/15/2025 | 4.B FE |
| 458140-BB-2 | INTEL CORP | | 05/06/2022 | BARCLAYS CAPITAL INC | | 1,283,021 | 1,280,000 | 1,277,504 | 1,278,075 | 0 | 119 | 0 | 119 | 0 | 1,278,194 | 0 | 4,827 | 4,827 | 30,000 | 03/25/2027 | 1.E FE |
| 46625H-JT-8 | JPMORGAN CHASE & CO | | 06/02/2022 | Transfer | | 1,012,194 | 1,000,000 | 1,061,775 | 1,058,408 | 0 | (11,621) | 0 | (11,621) | 0 | 1,046,786 | 0 | (34,592) | (34,592) | 32,399 | 02/01/2024 | 1.F FE |
| 466313-AG-8 | JABIL INC | | 05/31/2022 | Call @ 100.00 | | 1,412,295 | 1,400,000 | 1,399,888 | 1,400,016 | 0 | (10) | 0 | (10) | 0 | 1,400,007 | 0 | (7) | (7) | 59,086 | 09/15/2022 | 2.C FE |
| 466365-AD-5 | JACK 221 A21 - RMBS | | 05/25/2022 | Paydown | | 15,000 | 15,000 | 15,000 | 0 | 0 | 0 | 0 | 0 | 15,000 | 0 | 0 | 0 | 149 | 02/26/2052 | 2.B FE | |
| 466365-AE-3 | JACK 221 A22 - RMBS | | 05/25/2022 | Paydown | | 15,000 | 15,000 | 15,000 | 0 | 0 | 0 | 0 | 0 | 15,000 | 0 | 0 | 0 | 179 | 02/26/2052 | 2.B FE | |
| 46637W-AD-5 | JPMCC 2012-C1BX A4 - CMBS | | 04/18/2022 | Paydown | | 224,852 | 224,852 | 229,348 | 224,790 | 0 | 62 | 0 | 62 | 0 | 224,852 | 0 | 0 | 0 | 2,611 | 06/16/2045 | 1.A FM |
| 46655K-BV-7 | JPMIT 226 12A - CMO/RMBS | | 06/01/2022 | Paydown | | 251,757 | 251,757 | 249,601 | 0 | 0 | 0 | 0 | 0 | 251,757 | 0 | 0 | 0 | 734 | 11/25/2052 | 1.A FM | |
| 49327V-2A-1 | KEYBANK NA | | 06/02/2022 | Transfer | | 7,503,456 | 7,750,000 | 7,916,703 | 7,832,665 | 0 | (7,421) | 0 | (7,421) | 0 | 7,825,244 | 0 | (321,787) | (321,787) | 140,533 | 05/20/2026 | 2.A FE |
| 494550-BL-9 | KINDER MORGAN ENERGY PARTNERS LP | | 06/01/2022 | Call @ 100.00 | | 2,500,000 | 2,500,000 | 2,469,478 | 2,497,332 | 0 | 1,657 | 0 | 1,657 | 0 | 2,498,989 | 0 | 1,011 | 1,011 | 74,063 | 09/01/2022 | 2.B FE |
| 539830-BE-8 | LOCKHEED MARTIN CORP | | 05/11/2022 | Call @ 100.00 | | 8,460,000 | 8,460,000 | 8,093,543 | 8,274,354 | 0 | 19,859 | 0 | 19,859 | 0 | 8,294,213 | 0 | 165,787 | 165,787 | 170,375 | 03/01/2025 | 1.G FE |
| 539830-BH-1 | LOCKHEED MARTIN CORP | | 05/11/2022 | Call @ 100.00 | | 3,233,093 | 3,200,000 | 3,175,114 | 3,188,857 | 0 | 927 | 0 | 927 | 0 | 3,189,784 | 0 | 10,216 | 10,216 | 91,649 | 01/15/2026 | 1.G FE |
| 57629W-BR-0 | MASSMUTUAL GLOBAL FUNDING II | | 06/02/2022 | Transfer | | 3,204,046 | 3,200,000 | 3,185,963 | 3,185,120 | 0 | 7,359 | 0 | 7,359 | 0 | 3,193,322 | 0 | 10,724 | 10,724 | 50,000 | 10/17/2022 | 1.B FE |
| 59833C-AB-8 | MIDWEST CONNECTOR CAPITAL COMPANY LLC | | 04/01/2022 | Maturity @ 100.00 | | 1,875,000 | 1,875,000 | 1,876,031 | 1,875,056 | 0 | (56) | 0 | (56) | 0 | 1,875,000 | 0 | 0 | 0 | 33,984 | 04/01/2022 | 2.B FE |
| 610202-BR-3 | MONONGAHELA POWER CO | | 05/26/2022 | Transfer | | 967,220 | 1,000,000 | 999,580 | 999,783 | 0 | 15 | 0 | 15 | 0 | 999,798 | 0 | (32,578) | (32,578) | 19,328 | 05/15/2027 | 1.G FE |
| 61747Y-DU-6 | MORGAN STANLEY | | 06/02/2022 | Transfer | | 1,010,898 | 1,000,000 | 1,005,710 | 1,001,755 | 0 | (519) | 0 | (519) | 0 | 1,001,236 | 0 | 9,662 | 9,662 | 21,639 | 05/22/2023 | 2.A FE |
| 62944T-AE-5 | NVR INC | | 06/15/2022 | Call @ 100.00 | | 8,285,000 | 8,285,000 | 8,518,886 | 8,305,845 | 0 | (20,845) | 0 | (20,845) | 0 | 8,285,000 | 0 | 0 | 0 | 245,443 | 09/15/2022 | 2.A FE |
| 63713B-AC-2 | TRUIST FINANCIAL CORP | | 06/02/2022 | Transfer | | 1,057,806 | 1,050,000 | 1,076,177 | 1,062,063 | 0 | (1,828) | 0 | (1,828) | 0 | 1,060,235 | 0 | (2,429) | (2,429) | 29,998 | 09/30/2024 | 1.G FE |
| 65364U-AB-2 | NIAGARA MOHAWK POWER CORP | | 06/02/2022 | Transfer | | 2,000,794 | 2,000,000 | 2,039,839 | 2,035,040 | 0 | (16,197) | 0 | (16,197) | 0 | 2,018,844 | 0 | (18,050) | (18,050) | 27,815 | 11/28/2022 | 2.A FE |
| 666807-BM-3 | NORTHROP GRUMMAN CORP | | 05/12/2022 | Various | | 1,952,498 | 1,980,000 | 1,889,286 | 1,932,558 | 0 | 5,429 | 0 | 5,429 | 0 | 1,937,986 | 0 | 14,512 | 14,512 | 48,276 | 01/15/2025 | 2.A FE |
| 670346-AM-7 | NUCOR CORP | | 04/25/2022 | Call @ 100.00 | | 509,333 | 500,000 | 526,530 | 505,938 | 0 | (1,372) | 0 | (1,372) | 0 | 504,567 | 0 | (4,567) | (4,567) | 23,999 | 08/01/2023 | 1.G FE |
| 67448E-AG-3 | OBX 221NV4 A7 - CMO/RMBS | | 06/25/2022 | Paydown | | 22,679 | 22,679 | 22,002 | 0 | 0 | 0 | 0 | 0 | 22,679 | 0 | 0 | 0 | 66 | 06/25/2052 | 1.A FE | |
| 70109H-AK-1 | PARKER-HANNIFIN CORP | | 06/02/2022 | Transfer | | 3,012,696 | 3,000,000 | 3,026,340 | 3,002,408 | 0 | (1,424) | 0 | (1,424) | 0 | 3,000,984 | 0 | 11,713 | 11,713 | 74,958 | 09/15/2022 | 2.A FE |
| 718546-AC-8 | PHILLIPS 66 | | 04/01/2022 | Maturity @ 100.00 | | 2,650,000 | 2,650,000 | 2,784,198 | 2,655,151 | 0 | (5,151) | 0 | (5,151) | 0 | 2,650,000 | 0 | 0 | 0 | 56,975 | 04/01/2022 | 2.A FE |
| 718549-AB-4 | PHILLIPS 66 PARTNERS LP | | 05/05/2022 | Adjustment | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | (2,425) | 02/15/2025 | 2.C FE |
| 718549-AD-0 | PHILLIPS 66 PARTNERS LP | | 05/05/2022 | Adjustment | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | (1,770) | 10/01/2026 | 2.C FE |
| 718549-AH-1 | PHILLIPS 66 PARTNERS LP | | 05/05/2022 | Adjustment | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | (3,000) | 12/15/2029 | 2.C FE |
| 75524R-AA-7 | CITIZENS FINANCIAL GROUP INC | | 06/02/2 | | | | | | | | | | | | | | | | | | |

STATEMENT AS OF JUNE 30, 2022 OF THE HANOVER INSURANCE COMPANY

SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|----------------------|--|---------|---------------|----------------------|---------------------------|---------------|-------------|-------------|---|--|---|---|---|--|---|--|----------------------------------|-------------------------------|--|----------------------------------|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/(Decrease) | Current Year's (Amortization)/Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 80665X-AB-7 | SCHLUMBERGER FINANCE CANADA LTD | C | 06/02/2022 | Transfer | | 5,004,466 | 5,000,000 | 4,802,700 | 4,953,707 | 0 | 21,764 | 0 | 21,764 | 0 | 4,975,471 | 0 | 28,996 | 28,996 | 70,667 | 11/20/2022 | 1.F FE |
| 81211K-AU-4 | SEALED AIR CORP | | 04/07/2022 | Call @ 99.16 | | 2,974,830 | 3,000,000 | 2,967,375 | 3,016,970 | 0 | (5,670) | 0 | (5,670) | 0 | 3,011,300 | 0 | (36,470) | (36,470) | 177,063 | 04/01/2023 | 3.B FE |
| 81745B-AA-3 | SEMT 2013-6 A1 - CMO/RMBS | | 06/01/2022 | Paydown | | 37,176 | 37,176 | 36,892 | 36,991 | 0 | 185 | 0 | 185 | 0 | 37,176 | 0 | 0 | 0 | 325 | 05/26/2043 | 1.A |
| 81761T-AA-3 | SERV 2020-1 A21 - RMBS | | 04/30/2022 | Paydown | | 17,000 | 17,000 | 17,279 | 17,273 | 0 | (273) | 0 | (273) | 0 | 17,000 | 0 | 0 | 0 | 241 | 01/30/2051 | 2.C FE |
| 83546D-AJ-7 | SONIC 2020-1 A22 - RMBS | | 06/20/2022 | Paydown | | 8,000 | 8,000 | 8,000 | 8,000 | 0 | 0 | 0 | 0 | 0 | 8,000 | 0 | 0 | 0 | 145 | 01/20/2050 | 2.B FE |
| 83546D-AN-8 | SONIC 2021-1 A21 - RMBS | | 06/20/2022 | Paydown | | 10,000 | 10,000 | 10,038 | 10,038 | 0 | (38) | 0 | (38) | 0 | 10,000 | 0 | 0 | 0 | 91 | 08/21/2051 | 2.B FE |
| 83546D-AQ-1 | SONIC 2021-1 A22 - RMBS | | 06/20/2022 | Paydown | | 10,000 | 10,000 | 10,061 | 10,058 | 0 | (58) | 0 | (58) | 0 | 10,000 | 0 | 0 | 0 | 110 | 08/21/2051 | 2.B FE |
| 845437-BP-6 | SOUTHWESTERN ELECTRIC POWER CO | | 06/07/2022 | KEY CAPITAL MARKETS | | 1,183,138 | 1,250,000 | 1,248,700 | 1,249,357 | 0 | 56 | 0 | 56 | 0 | 1,249,413 | 0 | (66,276) | (66,276) | 23,681 | 10/01/2026 | 2.A FE |
| 86203#-AA-8 | STONEHENGE CAPITAL FUND CONNECTICUT IV L | | 06/15/2022 | Paydown | | 42,669 | 42,669 | 42,669 | 42,669 | 0 | 0 | 0 | 0 | 0 | 42,669 | 0 | 0 | 0 | 1,707 | 12/15/2021 | 1.G |
| 86208#-AC-9 | STONEHENGE CAPITAL FUND CONNECTICUT VI | | 06/15/2022 | Paydown | | 128,592 | 128,592 | 128,592 | 128,592 | 0 | 0 | 0 | 0 | 0 | 128,592 | 0 | 0 | 0 | 4,915 | 12/15/2031 | 1.C FE |
| 87342R-AH-7 | BELL 2021-1 A22 - RMBS | | 05/25/2022 | Paydown | | 12,500 | 12,500 | 12,487 | 12,487 | 0 | 13 | 0 | 13 | 0 | 12,500 | 0 | 0 | 0 | 143 | 08/25/2051 | 2.B FE |
| 87342R-AJ-3 | BELL 2021-1 A23 - RMBS | | 05/25/2022 | Paydown | | 8,125 | 8,125 | 8,125 | 8,125 | 0 | 0 | 0 | 0 | 0 | 8,125 | 0 | 0 | 0 | 103 | 08/25/2051 | 2.B FE |
| 87422V-AA-6 | TALEN ENERGY SUPPLY LLC | | 04/04/2022 | GOLDMAN | | 199,800 | 720,000 | 165,600 | 286,502 | 0 | 0 | 120,902 | (120,902) | 0 | 165,600 | 0 | 34,200 | 34,200 | 16,250 | 06/01/2025 | 5.B FE |
| 90184L-AP-7 | TIWITTER INC | | 04/26/2022 | B.A. Securities Inc. | | 924,750 | 900,000 | 888,188 | 924,750 | 0 | 199 | 0 | 199 | 0 | 888,386 | 0 | 36,364 | 36,364 | 7,875 | 03/01/2030 | 3.B FE |
| 90269P-AA-9 | UBSBM 2012-IRM A - CMBS | | 06/01/2022 | Paydown | | 968,310 | 968,310 | 987,612 | 968,476 | 0 | (166) | 0 | (166) | 0 | 968,310 | 0 | 0 | 0 | 17,735 | 06/12/2030 | 1.A FM |
| 90352J-AA-1 | UBS GROUP AG | C | 05/23/2022 | Call @ 100.00 | | 6,300,000 | 6,300,000 | 6,521,255 | 6,340,401 | 0 | (40,401) | 0 | (40,401) | 0 | 6,300,000 | 0 | 0 | 0 | 109,967 | 05/23/2023 | 1.G FE |
| 911365-BF-0 | UNITED RENTALS (NORTH AMERICA) INC | | 05/23/2022 | Call @ 100.00 | | 1,370,885 | 1,370,885 | 1,336,193 | 1,335,121 | 0 | (66) | 0 | (66) | 0 | 1,335,055 | 0 | (1,055) | (1,055) | 64,747 | 05/15/2027 | 3.A FE |
| 91159H-HN-3 | US BANCORP | | 06/02/2022 | Transfer | | 4,765,805 | 5,000,000 | 4,777,434 | 4,891,237 | 0 | 8,719 | 0 | 8,719 | 0 | 4,899,955 | 0 | (134,150) | (134,150) | 102,257 | 07/22/2026 | 1.F FE |
| 91831A-AC-5 | BAUSCH HEALTH COMPANIES INC | C | 05/16/2022 | Call @ 100.00 | | 1,317,314 | 1,304,000 | 1,284,440 | 1,226,856 | 0 | (12,632) | 0 | (12,632) | 0 | 1,214,224 | 0 | 89,776 | 89,776 | 60,127 | 04/15/2025 | 4.B FE |
| 92866B-BC-5 | VOLKSWAGEN GROUP OF AMERICA FINANCE LLC | | 05/13/2022 | Maturity @ 100.00 | | 865,000 | 865,000 | 864,533 | 864,913 | 0 | 87 | 0 | 87 | 0 | 865,000 | 0 | 0 | 0 | 12,543 | 05/13/2022 | 2.A FE |
| 92936Y-AC-5 | WFRBS 2012-C8 A3 - CMBS | | 06/17/2022 | Paydown | | 1,877,730 | 1,877,730 | 1,901,979 | 1,877,137 | 0 | 593 | 0 | 593 | 0 | 1,877,730 | 0 | 0 | 0 | 20,474 | 08/17/2045 | 1.A FM |
| 92938C-AE-7 | WFRBS 2013-C15 ASB - CMBS | | 06/01/2022 | Paydown | | 101,122 | 101,122 | 104,243 | 101,562 | 0 | (441) | 0 | (441) | 0 | 101,122 | 0 | 0 | 0 | 1,782 | 08/17/2046 | 1.A |
| 92938E-AM-5 | WFRBS 2013-C16 A4 - CMBS | | 05/01/2022 | Paydown | | 64,569 | 64,570 | 65,211 | 64,625 | 0 | (56) | 0 | (56) | 0 | 64,570 | 0 | 0 | 0 | 1,434 | 09/17/2046 | 1.A |
| 94978#-AQ-0 | WELLS FARGO TRUST COMPANY, NATIONAL ASSO | | 05/01/2022 | Paydown | | 2,109,134 | 2,109,233 | 2,033,909 | 2,103,792 | 0 | 5,441 | 0 | 5,441 | 0 | 2,109,233 | 0 | (98) | (98) | 56,174 | 08/01/2022 | 1.G |
| 94989#-AT-4 | WFCM 2015-C31 ASB - CMBS | | 06/01/2022 | Paydown | | 111,487 | 111,487 | 114,831 | 112,286 | 0 | (799) | 0 | (799) | 0 | 111,487 | 0 | 0 | 0 | 1,621 | 11/18/2048 | 1.A |
| 95000L-AY-9 | WFCM 2016-C33 A3 - CMBS | | 06/01/2022 | Paydown | | 571,638 | 571,638 | 570,154 | 569,101 | 0 | 1,772 | 0 | 1,772 | 0 | 571,638 | 0 | 0 | 0 | 8,612 | 03/17/2059 | 1.A |
| 95001M-AE-0 | WFCM 2017-C38 A4 - CMBS | | 06/01/2022 | Paydown | | 130,052 | 130,052 | 131,347 | 130,712 | 0 | (660) | 0 | (660) | 0 | 130,052 | 0 | 0 | 0 | 2,074 | 07/15/2050 | 1.A |
| 95001N-AX-6 | WFCM 2018-C45 A3 - CMBS | | 06/01/2022 | Paydown | | 160,816 | 160,816 | 168,872 | 168,594 | 0 | (7,778) | 0 | (7,778) | 0 | 160,816 | 0 | 0 | 0 | 3,107 | 06/15/2051 | 1.A |
| 95003N-AD-8 | WFMB 221N1 A4 - CMO/RMBS | | 06/25/2022 | Paydown | | 134,124 | 134,124 | 127,560 | 0 | 0 | 6,563 | 0 | 6,563 | 0 | 134,124 | 0 | 0 | 0 | 355 | 03/25/2052 | 1.A FE |
| 95058X-AK-4 | WEN 211 A2 - RMBS | | 06/15/2022 | Paydown | | 10,000 | 10,000 | 10,035 | 10,050 | 0 | (50) | 0 | (50) | 0 | 10,000 | 0 | 0 | 0 | 119 | 06/15/2051 | 2.B FE |
| 95058X-AL-2 | WEN 211 A21 - RMBS | | 06/15/2022 | Paydown | | 10,000 | 10,000 | 10,049 | 10,047 | 0 | (47) | 0 | (47) | 0 | 10,000 | 0 | 0 | 0 | 139 | 06/15/2051 | 2.B FE |
| 95709T-AP-5 | EVERGY KANSAS CENTRAL INC | | 06/02/2022 | KEY CAPITAL MARKETS | | 5,507,805 | 5,695,000 | 5,449,744 | 5,540,193 | 0 | 11,538 | 0 | 11,538 | 0 | 5,551,731 | 0 | (43,926) | (43,926) | 120,149 | 04/01/2027 | 1.F FE |
| 961214-EM-1 | WESTPAC BANKING CORP | C | 06/02/2022 | Transfer | | 5,345,956 | 5,600,000 | 5,652,752 | 5,642,466 | 0 | (5,596) | 0 | (5,596) | 0 | 5,636,870 | 0 | (290,914) | (290,914) | 134,153 | 02/04/2030 | 2.A FE |
| 96332H-CE-7 | WHIRLPOOL CORP | | 06/01/2022 | Maturity @ 100.00 | | 3,500,000 | 3,500,000 | 3,498,598 | 3,499,952 | 0 | 48 | 0 | 48 | 0 | 3,500,000 | 0 | 0 | 0 | 82,250 | 06/01/2022 | 2.B FE |
| 1109999999 | Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | 221,367,860 | 226,141,303 | 224,546,610 | 218,858,966 | 0 | (41,106) | 120,902 | (162,009) | 0 | 224,492,175 | 0 | (3,647,180) | (3,647,180) | 5,325,838 | XXX | XXX |
| 00184N-AB-3 | TRICORBRAUN HOLDINGS, INC. - CLOSING DAT | | 06/30/2022 | Various | | 1,508 | 1,508 | 1,493 | 1,494 | 0 | 1 | 0 | 1 | 0 | 1,495 | 0 | 13 | 13 | 19 | 03/03/2028 | 4.C FE |
| 00213N-AM-4 | APX GROUP, INC. - INITIAL TERM LOAN | | 04/04/2022 | Redemption @ 100.00 | | 1,125 | 1,125 | 1,126 | 1,126 | 0 | 0 | 0 | 0 | 0 | 1,126 | 0 | (1) | (1) | 1 | 07/10/2028 | 4.B FE |
| 00448P-AP-0 | ACRISURE, LLC - INCREMENTAL TL | | 06/30/2022 | Redemption @ 100.00 | | 726 | 726 | 721 | 721 | 0 | 0 | 0 | 0 | 0 | 721 | 0 | 5 | 5 | 1 | 02/15/2027 | 4.B FE |
| 00488Y-AB-2 | ACRODUCTS HOLDINGS, INC. - INITIAL TERM | | 06/30/2022 | Redemption @ 100.00 | | 752 | 752 | 744 | 740 | 3 | 1 | 0 | 4 | 0 | 744 | 0 | 8 | 8 | 17 | 05/17/2028 | 4.C FE |
| 00847Y-AC-6 | AGILITI HEALTH, INC. - INITIAL TERM LOAN | | 06/30/2022 | Redemption @ 100.00 | | 1,160 | 1,160 | 1,131 | 1,131 | 0 | 1 | 0 | 1 | 0 | 1,132 | 0 | 28 | 28 | 3 | 01/04/2026 | 4.A FE |
| 01881U-AJ-4 | ALLIANT HOLDINGS INTERMEDIATE, LLC - TER | | 06/30/2022 | Redemption @ 100.00 | | 800 | 800 | 799 | 798 | 1 | 0 | 0 | 1 | 0 | 799 | 0 | 1 | 1 | 3 | 11/05/2027 | 4.B FE |
| 04009D-AB-0 | ARETEC GROUP, INC. (FKA RCS CAPITAL CORP | | 06/30/2022 | Redemption @ 100.00 | | 1,160 | 1,160 | 1,157 | 1,157 | 0 | 0 | 0 | 0 | 0 | 1,157 | 0 | 3 | 3 | 18 | 10/01/2025 | 4.C FE |
| 04349H-AK-0 | ASCEND LEARNING, LLC - TL | | 04/22/2022 | Redemption @ 100.00 | | 1,150 | 1,150 | 1,144 | 1,144 | 0 | 0 | 0 | 0 | 0 | 1,145 | 0 | 5 | 5 | 12 | 12/11/2028 | 4.C FE |
| 04621H-AT-0 | ASSURED PARTNERS CAPITAL, INC. - INCREMEN | | 06/30/2022 | Redemption @ 100.00 | | 275 | 275 | 274 | 274 | 0 | 0 | 0 | 0 | 0 | 274 | 0 | 1 | 1 | 4 | 02/12/2027 | 4.B FE |
| 04649V-AW-0 | ASURION, LLC - NEW B-7 TERM LOAN | | 06/30/2022 | Redemption @ 100.00 | | 775 | 775 | 766 | 767 | 0 | 0 | 0 | 0 | 0 | 768 | 0 | 7 | 7 | 12 | 11/03/2024 | 4.A FE |
| 04761P-AF-2 | SIMPLY GOOD FOODS USA, INC. | | 05/24/2022 | Redemption @ 100.00 | | 17,381 | 17,381 | 17,381 | 17,381 | 0 | 0 | 0 | 0 | 0 | 17,381 | 0 | 0 | 0 | 201 | 07/07/2024 | 4.A FE |
| 05350N-AL-8 | AVANTOR FUNDING, INC. - INCREMENTAL B-5 | | 06/30/2022 | Redemption @ 100.00 | | 28,873 | 28,873 | 28,837 | 28,810 | 28 | 2 | 0 | 30 | 0 | 28,840 | 0 | 33 | 33 | 215 | 11/08/2027 | 3.A FE |
| 05604X-AP-1 | MAUSER PACKAGING SOLUTIONS HOLDING COMPA | | 06/30/2022 | Redemption @ 100.00 | | 979 | 979 | 933 | 932 | 2 | 8 | 0 | 10 | 0 | 942 | 0 | 37 | 37 | 7 | 04/03/2024 | 4.C FE |
| 07014Q-AN-1 | GREAT OUTDOORS GROUP, LLC - TERM B-2 LOA | | 06/30/2022 | Redemption @ 100.00 | | 1,131 | 1,131 | 1,100 | 1,100 | 0 | 1 | 0 | 1 | 0 | 1,100 | 0 | 31 | 31 | 6 | 03/06/2028 | 4.A FE |
| 08511L-AX-6 | | | | | | | | | | | | | | | | | | | | | |

STATEMENT AS OF JUNE 30, 2022 OF THE HANOVER INSURANCE COMPANY

SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|----------------------|--|---------|---------------|---------------------|---------------------------|---------------|-----------|-------------|--|---|--|---|--|--|--|--|----------------------------------|-------------------------------|---|----------------------------------|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 12546F-AF-9 | CHG PPC PARENT LLC - TL | | 06/30/2022 | Redemption @ 100.00 | | 1,488 | 1,488 | 1,480 | 1,476 | .4 | .1 | .0 | .4 | .0 | 1,481 | .0 | .7 | .7 | .25 | 12/08/2028 | 4.B FE |
| 12769L-AB-5 | CAESARS RESORT COLLECTION, LLC - TERM B | | 06/30/2022 | Redemption @ 100.00 | | 1,169 | 1,169 | 1,161 | 1,161 | .0 | .1 | .0 | .1 | .0 | 1,163 | .0 | .6 | .6 | .21 | 12/23/2024 | 4.A FE |
| 12769J-AD-1 | CAESARS RESORT COLLECTION, LLC - TERM B | | 06/30/2022 | Redemption @ 100.00 | | .761 | .761 | .756 | .0 | .0 | .0 | .0 | .0 | .0 | .756 | .0 | .4 | .4 | .07 | 07/21/2025 | 4.A FE |
| 14835J-AQ-3 | CAST & CREW LLC - INCREMENTAL FACILITY N | | 06/30/2022 | Redemption @ 100.00 | | .538 | .538 | .535 | .0 | .0 | .0 | .0 | .0 | .0 | .535 | .0 | .3 | .3 | .4 | 12/29/2028 | 4.B FE |
| 14835J-AQ-3 | BL Cast & Crew Payr 4.2500% 12-29-28 - B | | 05/01/2022 | Redemption @ 100.00 | | 213,956 | 213,956 | 213,925 | .0 | .0 | .28 | .0 | .28 | .0 | 213,953 | .0 | .3 | .3 | 1,449 | 12/29/2028 | 4.B FE |
| 17148P-AD-3 | CHURCHILL DOWNS INCORPORATED - TERM B FA | | 06/30/2022 | Redemption @ 100.00 | | .783 | .783 | .766 | .0 | .0 | .0 | .0 | .0 | .0 | .766 | .0 | .17 | .17 | .1 | 12/27/2024 | 3.A FE |
| 22282G-AC-1 | COVANTA HOLDING CORP - TERM LOAN B | | 06/30/2022 | Redemption @ 100.00 | | .488 | .488 | .487 | .0 | .0 | .0 | .0 | .0 | .0 | .487 | .0 | .1 | .1 | .4 | 11/30/2028 | 5.B GI |
| 24022K-AB-5 | DCERT BUYER, INC. - INITIAL TERM LOAN (F | | 06/30/2022 | Redemption @ 100.00 | | 1,148 | 1,148 | 1,131 | .0 | .0 | .0 | .0 | .0 | .0 | 1,131 | .0 | .17 | .17 | .6 | 10/16/2026 | 4.B FE |
| 24440E-AB-3 | DEERFIELD DAKOTA HOLDING, LLC - INITIAL | | 06/30/2022 | Redemption @ 100.00 | | .789 | .789 | .785 | .0 | .0 | .0 | .0 | .0 | .0 | .785 | .0 | .4 | .4 | .4 | 04/09/2027 | 4.C FE |
| 26483N-AN-0 | DUN & BRADSTREET CORPORATION, THE - INIT | | 06/27/2022 | Redemption @ 100.00 | | 1,136 | 1,136 | 1,115 | .0 | .0 | .1 | .0 | .1 | .0 | 1,117 | .0 | .20 | .20 | .7 | 02/06/2026 | 4.A FE |
| 26881K-AC-8 | EP PURCHASER, LLC - TERM LOAN B | | 06/30/2022 | Redemption @ 100.00 | | .400 | .400 | .398 | .0 | .0 | .0 | .0 | .0 | .0 | .398 | .0 | .2 | .2 | .2 | 11/06/2028 | 4.A FE |
| 28414B-AF-3 | ELANCO ANIMAL HEALTH INCORPORATED - TERM | | 06/30/2022 | Redemption @ 100.00 | | .776 | .776 | .771 | .0 | .0 | .1 | .0 | .6 | .0 | .771 | .0 | .5 | .5 | .8 | 08/01/2027 | 3.A FE |
| 29102T-AB-8 | AZALEA TOPCO, INC. - INITIAL TERM LOAN (| | 06/30/2022 | Redemption @ 100.00 | | 1,023 | 1,023 | .982 | .0 | .0 | .2 | .0 | .2 | .0 | .984 | .0 | .39 | .39 | .0 | 07/24/2026 | 4.C FE |
| 29279J-AB-2 | ENDURANCE INTERNATIONAL GROUP HOLDINGS, | | 06/30/2022 | Redemption @ 100.00 | | .756 | .756 | .716 | .0 | .0 | .0 | .0 | .0 | .0 | .716 | .0 | .39 | .39 | .0 | 02/10/2028 | 4.B FE |
| 29382X-AE-4 | ENTRAVISION COMMUNICATIONS CORPORATION - | | 06/30/2022 | Redemption @ 100.00 | | 1,401 | 1,401 | 1,355 | .0 | .0 | .3 | .0 | .3 | .0 | 1,358 | .0 | .43 | .43 | .6 | 11/29/2024 | 3.C FE |
| 30233P-AB-6 | EYECARE PARTNERS, LLC - INITIAL TERM LOA | | 06/30/2022 | Redemption @ 100.00 | | .758 | .758 | .739 | .0 | .0 | .1 | .0 | .1 | .0 | .740 | .0 | .18 | .18 | .7 | 02/18/2027 | 4.B FE |
| 31732F-AR-7 | FILTRATION GROUP CORPORATION - 2021 INCR | | 04/06/2022 | Redemption @ 100.00 | | 500 | 500 | 499 | .0 | .0 | .0 | .0 | .0 | .0 | 499 | .0 | .1 | .1 | .5 | 10/21/2028 | 4.C FE |
| 33718F-AD-2 | FIRST STUDENT BIDCO INC. - INITIAL TERM | | 06/27/2022 | Redemption @ 100.00 | | .548 | .548 | .540 | .0 | .0 | .1 | .0 | .1 | .0 | .541 | .0 | .7 | .7 | .3 | 07/21/2028 | 3.C FE |
| 33903R-AY-5 | FLEETCOR TECHNOLOGIES OPERATING COMPANY, | | 06/30/2022 | Redemption @ 100.00 | | .383 | .383 | .366 | .0 | .0 | .2 | .0 | .2 | .0 | .374 | .0 | .9 | .9 | .7 | 04/28/2028 | 3.A FE |
| 33936H-AH-5 | FLEX ACQUISITION COMPANY, INC. - INCREM | | 04/13/2022 | Redemption @ 100.00 | | 446,235 | 446,235 | 442,888 | 441,773 | 1,126 | 267 | .0 | 1,393 | .0 | 443,165 | .0 | 3,069 | 3,069 | 4,192 | 06/29/2025 | 4.B FE |
| 35006E-AQ-3 | FRONTIER COMMUNICATIONS CORPORATION - TL | | 06/30/2022 | Redemption @ 100.00 | | 1,134 | 1,134 | 1,131 | .0 | .0 | .0 | .0 | .0 | .0 | 1,131 | .0 | .2 | .2 | .18 | 05/01/2028 | 4.B FE |
| 365556-AU-3 | INGERSOLL-RAND SERVICES COMPANY - 2020 S | | 06/30/2022 | Redemption @ 100.00 | | .763 | .763 | .754 | .0 | .0 | .1 | .0 | .1 | .0 | .754 | .0 | .9 | .9 | .5 | 03/01/2027 | 3.A FE |
| 38017B-AN-6 | GO DADDY OPERATING COMPANY, LLC (GO FINA | | 06/30/2022 | Redemption @ 100.00 | | 2,098 | 2,098 | 2,090 | 2,085 | .5 | .2 | .0 | .7 | .0 | 2,093 | .0 | .6 | .6 | 15 | 02/15/2024 | 3.B FE |
| 42130W-AL-8 | HAYWARD INDUSTRIES, INC. - REFINANCING T | | 06/30/2022 | Redemption @ 100.00 | | 1,128 | 1,128 | 1,125 | 1,122 | .3 | .0 | .0 | .3 | .0 | 1,125 | .0 | .3 | .3 | .14 | 05/30/2028 | 4.B FE |
| 42236W-AQ-0 | HEARTLAND DENTAL, LLC - 2021 INCREMENTAL | | 06/30/2022 | Redemption @ 100.00 | | .756 | .756 | .737 | .0 | .0 | .0 | .0 | .0 | .0 | .737 | .0 | .19 | .19 | .1 | 04/30/2025 | 4.C FE |
| 43117L-AG-8 | HIGHTOWER HOLDING, LLC - INITIAL TERM LO | | 03/31/2022 | Redemption @ 100.00 | | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | 04/21/2028 | 4.C FE |
| 44108H-AJ-0 | HOSTESS BRANDS, LLC - 2019 REFINANCING T | | 06/30/2022 | Redemption @ 100.00 | | .769 | .769 | .752 | .0 | .0 | .1 | .0 | .1 | .0 | .752 | .0 | .17 | .17 | .0 | 08/03/2025 | 4.A FE |
| 44332E-AP-1 | HUB INTERNATIONAL LIMITED - INITIAL TERM | | 06/30/2022 | Redemption @ 100.00 | | 1,944 | 1,944 | 1,925 | .0 | .0 | .1 | .0 | .1 | .0 | 1,926 | .0 | .18 | .18 | .2 | 04/25/2025 | 4.B FE |
| 44332E-AU-0 | HUB INTERNATIONAL LIMITED - B-3 INCREMEN | | 06/30/2022 | Redemption @ 100.00 | | .529 | .529 | .528 | .0 | .0 | .0 | .0 | .0 | .0 | .528 | .0 | .1 | .1 | .5 | 04/25/2025 | 4.B FE |
| 44908X-AT-5 | HYLAND SOFTWARE, INC. - 2018 REFINANCING | | 06/30/2022 | Redemption @ 100.00 | | 1,164 | 1,164 | 1,157 | .0 | .0 | .1 | .0 | .1 | .0 | 1,158 | .0 | .5 | .5 | .15 | 07/01/2024 | 4.C FE |
| 44988L-AF-4 | IRB HOLDING CORP. - 2020 REPLACEMENT TER | | 04/05/2022 | Redemption @ 100.00 | | 1,166 | 1,166 | 1,157 | .0 | .0 | .1 | .0 | .1 | .0 | 1,158 | .0 | .8 | .8 | .7 | 02/05/2025 | 4.B FE |
| 44988L-AH-0 | IRB HOLDING CORP. - 2022 REPLACEMENT TER | | 04/01/2022 | Redemption @ 100.00 | | .756 | .756 | .756 | (156) | 156 | .0 | .0 | 156 | .0 | .756 | .0 | .0 | .0 | .3 | 12/15/2027 | 4.B FE |
| 45567Y-AL-9 | MH SUB I, LLC (MICRO HOLDING CORP.) - 20 | | 06/30/2022 | Redemption @ 100.00 | | .837 | .837 | .835 | .0 | .0 | .0 | .0 | .0 | .0 | .836 | .0 | .2 | .2 | .36 | 09/13/2024 | 3.B FE |
| 45780Y-AW-6 | INSTALLED BUILDING PRODUCTS, INC. - TERM | | 06/30/2022 | Redemption @ 100.00 | | .500 | .500 | .498 | .0 | .0 | .0 | .0 | .0 | .0 | .498 | .0 | .2 | .2 | .2 | 12/14/2028 | 3.B FE |
| 45784Q-AB-5 | INSULET CORPORATION - TERM B LOAN | | 06/30/2022 | Redemption @ 100.00 | | 1,131 | 1,131 | 1,125 | .0 | .0 | .0 | .0 | .0 | .0 | 1,125 | .0 | .5 | .5 | .11 | 05/04/2028 | 4.A FE |
| 48254E-AB-7 | KKR APPLE BIDCO, LLC - INITIAL TERM LOAN | | 03/31/2022 | Redemption @ 100.00 | | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .2 | 09/22/2028 | 5.B GI |
| 50179J-AB-4 | LBM ACQUISITION, LLC - INITIAL TERM LOAN | | 06/30/2022 | Redemption @ 100.00 | | 3,261 | 3,261 | 3,209 | 3,203 | .6 | .3 | .0 | 1.0 | .0 | 3,212 | .0 | .49 | .49 | .34 | 12/17/2027 | 4.C FE |
| 50217Y-AS-6 | LTI HOLDINGS, INC. - INITIAL TERM LOAN (| | 06/30/2022 | Redemption @ 100.00 | | 1,160 | 1,160 | 1,147 | 1,145 | .2 | .2 | .0 | .4 | .0 | 1,149 | .0 | .11 | .11 | .15 | 09/06/2025 | 4.C FE |
| 50220K-AB-0 | LS GROUP OPOC ACQUISITION LLC (LS GROUP | | 03/31/2022 | Redemption @ 100.00 | | (219) | (219) | (221) | .0 | .0 | .0 | .0 | .0 | .0 | (221) | .0 | .2 | .2 | .0 | 11/02/2027 | 4.B FE |
| 55328H-AK-7 | MPH ACQUISITION HOLDINGS LLC - INITIAL T | | 06/30/2022 | Redemption @ 100.00 | | .750 | .750 | .724 | .0 | .0 | .2 | .0 | .6 | .0 | .727 | .0 | .23 | .23 | .8 | 09/01/2028 | 4.A FE |
| 57723C-AR-0 | MATTRESS FIRM, INC. - TERM LOAN (2021) | | 06/10/2022 | Redemption @ 100.00 | | .750 | .750 | .739 | .0 | .0 | .1 | .0 | .1 | .0 | .740 | .0 | .10 | .10 | .6 | 09/25/2028 | 4.A FE |
| 58503J-AC-7 | MEDLINE BORROWER, LP - INITIAL DOLLAR TE | | 06/30/2022 | Redemption @ 100.00 | | .750 | .750 | .743 | .0 | .0 | .0 | .0 | .0 | .0 | .743 | .0 | .7 | .7 | .0 | 10/23/2028 | 4.A FE |
| 59408U-AB-3 | MICHAELS COMPANIES, INC. THE - TERM B LO | | 06/30/2022 | Redemption @ 100.00 | | .752 | .752 | .746 | .744 | .3 | .0 | .0 | .3 | .0 | .747 | .0 | .5 | .5 | .17 | 04/15/2028 | 4.B FE |
| 59835X-AC-8 | MIDWEST PHYSICIAN ADMINISTRATIVE SERVICE | | 06/30/2022 | Various | | .477 | .477 | .475 | .473 | .2 | .0 | .0 | .2 | .0 | .475 | .0 | .2 | .2 | .4 | 03/12/2028 | 4.B FE |
| 60662Y-AS-1 | MITCHELL INTERNATIONAL, INC. - INITIAL T | | 06/30/2022 | Redemption @ 100.00 | | .750 | .750 | .741 | .0 | .0 | .0 | .0 | .0 | .0 | .741 | .0 | .9 | .9 | .10 | 10/15/2028 | 4.C FE |
| 62908H-AD-7 | NEP GROUP, INC. - INITIAL DOLLAR TERM LO | | 06/30/2022 | Redemption @ 100.00 | | .773 | .773 | .742 | .0 | .0 | .2 | .0 | .2 | .0 | .744 | .0 | .29 | .29 | .26 | 10/20/2025 | 4.B FE |
| 62908H-AK-1 | NEP GROUP, INC. - INCREMENTAL TLB | | 04/05/2022 | Redemption @ 100.00 | | 1,250 | 1,250 | 1,238 | 1,234 | .3 | .1 | .0 | .4 | .0 | 1,239 | .0 | .11 | .11 | .25 | 10/20/2025 | 4.C FE |
| 63939J-AG-8 | WAYSTAR TECHNOLOGIES, INC. - INITIAL TER | | 06/30/2022 | Redemption @ 100.00 | | 1,148 | 1,148 | 1,124 | .0 | .0 | .1 | .0 | .1 | .0 | 1,124 | .0 | .24 | .24 | .7 | 10/22/2026 | 4.B FE |
| 64072J-AE-2 | CSC HOLDINGS, LLC (FKA CSC HOLDINGS INC. | | 04/22/2022 | Adjustment | | .785 | .785 | .771 | .0 | .0 | .1 | .0 | .1 | .0 | .772 | .0 | .13 | .13 | .0 | 07/17/2025 | 3.C FE |
| 64072J-AK-8 | CSC HOLDINGS, LLC (FKA CSC HOLDINGS INC. | | 04/18/2022 | Redemption @ 100.00 | | .765 | .765 | .745 | .0 | .0 | .0 | .0 | .0 | .0 | .746 | .0 | .20 | .20 | .2 | 04/15/2027 | 3.C FE |
| 69291L-AB-2 | PECF USS INTERMEDIATE HOLDING III CORP | | 06/30/2022 | Redemption @ 100.00 | | 2,675 | 2,675 | 2,662 | 2,662 | .0 | .1 | .0 | .1 | .0 | 2,663 | .0 | .12 | .12 | .13 | 12/15/2028 | 4.C FE |
| 69315J-AG-8 | PAI HOLDCO, INC. - TERM B LOAN (FIRST LI | | 06/30/2022 | Redemption @ 100.00 | | .427 | .427 | .426 | .0 | .0 | .0 | .0 | .0 | .0 | .426 | .0 | .1 | .1 | .10 | 10/28/2027 | 4.B FE |
| 69515E-AH-5 | PACKAGING COORDINATORS MIDCO, INC. - TER | | 06/30/2022 | Redemption @ 100.00 | | .465 | .465 | .464 | .464 | .0 | .0 | .0 | .0 | .0 | .464 | .0 | .1 | .1 | .11 | 11/30/2027 | |

STATEMENT AS OF JUNE 30, 2022 OF THE HANOVER INSURANCE COMPANY

SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 | |
|----------------------|--|---------|---------------|----------------------|---------------------------|---------------|-------------|-------------|---|--|---|---|---|--|---|--|----------------------------------|-------------------------------|--|----------------------------------|---|-----|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/(Decrease) | Current Year's (Amortization)/Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | |
| 70476X-AK-1 | PETNET CARE CENTERS, LLC (FKA PEARL INTE | | 06/30/2022 | Redemption @ 100.00 | | 1,154 | 1,154 | 1,137 | 0 | 0 | 1 | 0 | 1 | 0 | 1,137 | 0 | 17 | 17 | 0 | 02/14/2025 | 4.B FE | |
| 70533D-AF-7 | PEDIATRIC ASSOCIATES HOLDING COMPANY, LL | | 06/30/2022 | Redemption @ 100.00 | | 695 | 695 | 691 | 0 | 0 | 0 | 0 | 0 | 0 | 691 | 0 | 3 | 3 | 0 | 12/29/2028 | 4.B FE | |
| 70533D-AH-3 | PEDIATRIC ASSOCIATES HOLDING COMPANY, LL | | 06/30/2022 | Redemption @ 100.00 | | 53 | 53 | 53 | 0 | 0 | 0 | 0 | 0 | 0 | 53 | 0 | 0 | 0 | (8) | 02/01/2028 | 4.B FE | |
| 71360H-AB-3 | PERATON CORP. - TERM B LOAN (FIRST LIEN) | | 06/30/2022 | Redemption @ 100.00 | | 746 | 756 | 747 | 0 | 0 | 0 | 0 | 0 | 0 | 748 | 0 | (1) | (1) | 29 | 02/01/2028 | 4.A FE | |
| 71601H-AB-2 | PETCO HEALTH AND WELLNESS COMPANY, INC. | | 06/30/2022 | Redemption @ 100.00 | | 758 | 758 | 725 | 0 | 0 | 0 | 0 | 0 | 0 | 726 | 0 | 32 | 32 | 2 | 03/03/2028 | 4.B FE | |
| 72431H-AD-2 | CORNERSTONE BUILDING BRANDS, INC. - TRAN | | 06/30/2022 | Redemption @ 100.00 | | 2,267 | 2,267 | 2,230 | 0 | 0 | 1 | 0 | 1 | 0 | 2,231 | 0 | 36 | 36 | 17 | 04/12/2028 | 4.A FE | |
| 73044E-AB-0 | PODS, LLC - INITIAL TERM LOAN | | 06/30/2022 | Redemption @ 100.00 | | 675 | 675 | 668 | 668 | 0 | 1 | 0 | 1 | 0 | 669 | 0 | 6 | 6 | 14 | 03/31/2028 | 4.A FE | |
| 73108R-AB-4 | POLARIS NEWCO, LLC - DOLLAR TERM LOAN (F | | 06/30/2022 | Redemption @ 100.00 | | 1,053 | 1,053 | 1,050 | 0 | 0 | 0 | 0 | 0 | 0 | 1,050 | 0 | 3 | 3 | 7 | 06/02/2028 | 4.C FE | |
| 74839X-AF-6 | QUIKRETE HOLDINGS, INC. - INITIAL LOAN (| | 04/04/2022 | Redemption @ 100.00 | | 1,081 | 1,081 | 1,072 | 1,068 | 4 | 0 | 0 | 5 | 0 | 1,073 | 0 | 9 | 9 | 10 | 02/01/2027 | 3.C FE | |
| 78249L-AD-2 | RUSSELL INVESTMENTS US INSTITUTIONAL HOL | | 04/12/2022 | Redemption @ 100.00 | | 4,106 | 4,106 | 4,090 | 0 | 0 | 1 | 0 | 1 | 0 | 4,091 | 0 | 15 | 15 | 0 | 05/30/2025 | 3.C FE | |
| 78466D-BF-0 | SS&C TECHNOLOGIES HOLDINGS, INC. - TERM | | 06/30/2022 | Redemption @ 100.00 | | 1,286 | 1,286 | 1,278 | 1,270 | 8 | 1 | 0 | 9 | 0 | 1,280 | 0 | 7 | 7 | 13 | 04/16/2025 | 3.B FE | |
| 78466Y-AN-8 | SRS DISTRIBUTION INC. - 2021 REFINANCING | | 04/29/2022 | Redemption @ 100.00 | | 752 | 752 | 738 | 737 | 1 | 1 | 0 | 2 | 0 | 739 | 0 | 13 | 13 | 0 | 06/02/2028 | 4.C FE | |
| 78466Y-AQ-1 | SRS DISTRIBUTION INC. - TERM LOAN | | 04/29/2022 | Adjustment | | 300 | 300 | 297 | 0 | 0 | 0 | 0 | 0 | 297 | 0 | 3 | 3 | 0 | 06/02/2028 | 4.C FE | | |
| 80875A-AP-6 | SCIENTIFIC GAMES INTERNATIONAL, INC. - I | | 04/14/2022 | Redemption @ 100.00 | | 447,668 | 447,668 | 444,005 | 443,422 | 643 | 492 | 0 | 1,135 | 0 | 444,557 | 0 | 3,111 | 3,111 | 3,569 | 08/14/2024 | 4.A FE | |
| 81527C-AL-1 | SEDWICK CLAIMS MANAGEMENT SERVICES, INC | | 06/30/2022 | Redemption @ 100.00 | | 1,157 | 1,157 | 1,103 | 1,101 | 4 | 6 | 0 | 10 | 0 | 1,111 | 0 | 46 | 46 | 3 | 12/31/2025 | 4.B FE | |
| 84546S-AU-7 | SOUTHWESTERN ENERGY - TL | | 06/30/2022 | Redemption @ 100.00 | | 675 | 675 | 673 | 673 | 0 | 0 | 0 | 0 | 0 | 673 | 0 | 2 | 2 | 9 | 06/22/2027 | 2.B FE | |
| 855031-AQ-3 | STAPLES, INC. - 2019 REFINANCING NEW TER | | 05/03/2022 | Redemption @ 100.00 | | 385 | 385 | 374 | 371 | 3 | 1 | 0 | 4 | 0 | 375 | 0 | 10 | 10 | 8 | 04/16/2026 | 4.C FE | |
| 86880N-AX-1 | SURGERY CENTER HOLDINGS, INC. - 2021 NEW | | 06/30/2022 | Redemption @ 100.00 | | 1,134 | 1,134 | 1,134 | 0 | 0 | 0 | 0 | 0 | 0 | 1,134 | 0 | 0 | 0 | 14 | 08/31/2026 | 4.C FE | |
| 87159J-AH-7 | SYNAPTICS INCORPORATED - TERM LOAN | | 06/30/2022 | Redemption @ 100.00 | | 250 | 250 | 249 | 249 | 0 | 0 | 0 | 0 | 0 | 249 | 0 | 1 | 1 | 3 | 12/02/2028 | 3.A FE | |
| 87876G-AF-9 | TECTA AMERICA CORP. - TERM LOAN (FIRST L | | 06/30/2022 | Redemption @ 100.00 | | 705 | 705 | 682 | 0 | 0 | 0 | 0 | 0 | 0 | 683 | 0 | 23 | 23 | 0 | 04/10/2028 | 4.C FE | |
| 87876H-AC-4 | TECOSTAR HOLDINGS, INC. - 2017 TERM LOAN | | 05/31/2022 | Jefferies & Co., Inc | | 134,645 | 149,605 | 144,973 | 0 | 0 | 711 | 0 | 711 | 0 | 145,684 | 0 | (11,039) | (11,039) | 918 | 05/01/2024 | 4.C FE | |
| 88023H-AF-7 | TEMPO ACQUISITION, LLC - TERM LOAN B | | 06/30/2022 | Redemption @ 100.00 | | 1,125 | 1,125 | 1,124 | 0 | 0 | 0 | 0 | 0 | 0 | 1,124 | 0 | 1 | 1 | 7 | 08/31/2028 | 3.C FE | |
| 89334G-AZ-7 | TRANS UNION LLC - TERM LOAN B | | 06/30/2022 | Redemption @ 100.00 | | 1,013 | 1,013 | 1,010 | 1,009 | 1 | 0 | 0 | 1 | 0 | 1,010 | 0 | 2 | 2 | 13 | 12/01/2028 | 3.B FE | |
| 89364M-BQ-6 | TRANSIGM INC. - TRANCHE E REFINANCING T | | 03/31/2022 | Redemption @ 100.00 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 05/30/2025 | 4.A FE | |
| 89435T-AB-0 | TRAVERSE MIDSTREAM PARTNERS LLC - ADVANC | | 04/26/2022 | Redemption @ 100.00 | | 8,599 | 8,599 | 8,556 | 8,550 | 8 | 5 | 0 | 13 | 0 | 8,563 | 0 | 36 | 36 | 394 | 09/27/2024 | 4.C FE | |
| 89705D-AK-8 | TRONOX FINANCE LLC - FIRST LIEN TERM LOA | | 06/30/2022 | Redemption @ 100.00 | | 1,075 | 1,075 | 1,064 | 0 | 0 | 0 | 0 | 0 | 0 | 1,065 | 0 | 10 | 10 | 0 | 04/04/2029 | 5.B GI | |
| 90266U-AJ-2 | UFC HOLDINGS, LLC - TERM B-3 LOAN (FIRST | | 06/30/2022 | Redemption @ 100.00 | | 1,360 | 1,360 | 1,347 | 1,348 | 0 | 1 | 0 | 1 | 0 | 1,349 | 0 | 11 | 11 | 29 | 04/29/2026 | 4.B FE | |
| 90347B-AH-1 | AXALTA COATING SYSTEMS DUTCH HOLDING B B | | 06/30/2022 | Redemption @ 100.00 | | 1,790 | 1,790 | 1,766 | 0 | 0 | 3 | 0 | 3 | 0 | 1,769 | 0 | 22 | 22 | 7 | 06/01/2024 | 3.A FE | |
| 90351H-AE-8 | US FOODS HOLDING CORP. - COV-LITE TLB | | 06/30/2022 | Redemption @ 100.00 | | 1,450 | 1,450 | 1,448 | 1,448 | 1 | 0 | 0 | 1 | 0 | 1,448 | 0 | 2 | 2 | 12 | 11/22/2028 | 4.A FE | |
| 90351H-AE-5 | USI, INC. (FKA COMPASS INVESTORS INC.) - | | 06/30/2022 | Redemption @ 100.00 | | 1,176 | 1,176 | 1,155 | 0 | 0 | 3 | 0 | 3 | 0 | 1,158 | 0 | 18 | 18 | 7 | 05/16/2024 | 4.B FE | |
| 90385K-AK-7 | UKG INC. - TERM LOAN (1ST LIEN) | | 06/30/2022 | Various | | 625 | 625 | 618 | 618 | 7 | 0 | 0 | 7 | 0 | 625 | 0 | 0 | 0 | 0 | 05/04/2026 | 4.C FE | |
| 91809E-AE-1 | UTZ QUALITY FOODS, LLC - 2021 NEW TERM L | | 06/30/2022 | Redemption @ 100.00 | | 759 | 759 | 733 | 0 | 0 | 0 | 0 | 0 | 0 | 733 | 0 | 26 | 26 | 0 | 01/20/2028 | 4.B FE | |
| 94254P-AC-4 | WATLOW ELECTRIC MANUFACTURING COMPANY - | | 06/30/2022 | Various | | 754 | 754 | 741 | 741 | 6 | 1 | 0 | 6 | 0 | 748 | 0 | 6 | 6 | 22 | 03/02/2028 | 4.B FE | |
| 96208U-AT-8 | WEX INC. - TERM B LOAN | | 06/30/2022 | Redemption @ 100.00 | | 754 | 754 | 739 | 738 | 1 | 1 | 0 | 2 | 0 | 740 | 0 | 14 | 14 | 11 | 03/31/2028 | 3.C FE | |
| 96350T-AC-4 | WHITE CAP BUYER, LLC - INITIAL CLOSING D | | 04/29/2022 | Redemption @ 100.00 | | 1,500 | 1,500 | 1,500 | 0 | 0 | 0 | 0 | 0 | 0 | 1,500 | 0 | 0 | 0 | 16 | 10/19/2027 | 4.B FE | |
| 96925H-AF-9 | WILLIAM MORRIS ENDEAVOR ENTERTAINMENT, L | | 06/30/2022 | Redemption @ 100.00 | | 1,319 | 1,319 | 1,304 | 0 | 0 | 2 | 0 | 2 | 0 | 1,306 | 0 | 13 | 13 | 17 | 05/18/2025 | 4.C FE | |
| 98932T-AD-5 | ZELIS COST MANAGEMENT BUYER, INC. - TERM | | 06/30/2022 | Redemption @ 100.00 | | 759 | 759 | 750 | 0 | 0 | 0 | 0 | 0 | 0 | 750 | 0 | 9 | 9 | 0 | 09/30/2026 | 4.B FE | |
| 98975V-AM-8 | FLUIDRA, S.A. - TERM LOAN B | | 06/30/2022 | Redemption @ 100.00 | | 850 | 850 | 848 | 0 | 0 | 0 | 0 | 0 | 0 | 848 | 0 | 2 | 2 | 18 | 01/29/2029 | 3.B FE | |
| 9920X-9T-8 | MKS INSTRUMENTS, INC. - TERM LOAN | | 03/31/2022 | Redemption @ 100.00 | | 335,000 | 335,000 | 335,000 | 334,930 | 89 | (20) | 0 | 70 | 0 | 335,000 | 0 | 0 | 0 | 0 | 10/20/2028 | 5.B GI | |
| 06901L-AH-0 | 1011778 B.C. UNLIMITED LIABILITY COMPANY | A | 06/30/2022 | Redemption @ 100.00 | | 763 | 763 | 746 | 746 | 0 | 2 | 0 | 2 | 0 | 748 | 0 | 16 | 16 | 7 | 11/19/2026 | 3.A FE | |
| 08614Y-AD-5 | XPLORNET COMMUNICATIONS INC. | C | 05/01/2022 | Direct | | 372,318 | 374,060 | 372,269 | 0 | 0 | 49 | 0 | 49 | 0 | 372,318 | 0 | 0 | 0 | 416 | 10/02/2028 | 4.C FE | |
| 06000E-AB-8 | MESSER INDUSTRIES GMBH - INITIAL TERM B- | | 04/13/2022 | Redemption @ 100.00 | | 1,332 | 1,332 | 1,321 | 1,317 | 3 | 1 | 0 | 4 | 0 | 1,321 | 0 | 10 | 10 | 6 | 03/02/2026 | 3.C FE | |
| F6456U-AB-9 | BANIJAY ENTERTAINMENT S.A.S. - FACILITY | C | 06/30/2022 | Redemption @ 100.00 | | 2,278 | 2,278 | 2,248 | 0 | 0 | 2 | 0 | 2 | 0 | 2,250 | 0 | 29 | 29 | 4 | 03/01/2025 | 4.B FE | |
| L8908Y-AE-8 | SUNSHINE LUXEMBOURG VII S.A.R.L. - FACIL | D | 06/30/2022 | Redemption @ 100.00 | | 1,134 | 1,134 | 1,125 | 0 | 0 | 1 | 0 | 1 | 0 | 1,126 | 0 | 8 | 8 | 17 | 10/01/2026 | 4.C FE | |
| L9901E-AE-7 | ZACAPA S.A.R.L. - FIRST LIEN TERM LOAN | D | 06/30/2022 | Redemption @ 100.00 | | 1,500 | 1,500 | 1,492 | 0 | 0 | 0 | 0 | 0 | 0 | 1,492 | 0 | 8 | 8 | 16 | 03/22/2029 | 4.C FE | |
| N6949K-AB-7 | PEARLS (NETHERLANDS) BIDCO B.V. - TERM L | D | 06/30/2022 | Redemption @ 100.00 | | 738 | 738 | 736 | 0 | 0 | 0 | 0 | 0 | 0 | 736 | 0 | 2 | 2 | 0 | 02/26/2029 | 4.B FE | |
| P2121Y-AN-8 | CARNIVAL CORPORATION - INITIAL ADVANCE C | | 06/30/2022 | Redemption @ 100.00 | | 1,525 | 1,525 | 1,510 | 0 | 0 | 1 | 0 | 1 | 0 | 1,511 | 0 | 14 | 14 | 14 | 06/30/2025 | 3.C FE | |
| 1909999999 | Subtotal - Bonds - Unaffiliated Bank Loans | | | | | 2,409,300 | 2,429,754 | 2,410,985 | 1,601,421 | 2,280 | 1,793 | 0 | 4,073 | 0 | 2,412,894 | 0 | (3,595) | (3,595) | 15,028 | XXX | XXX | |
| 2509999997 | Total - Bonds - Part 4 | | | | | 389,257,321 | 404,776,683 | 407,395,827 | 394,249,670 | 2,280 | (564,079) | 120,902 | (682,702) | 0 | 406,245,849 | 0 | (17,520,804) | (17,520,804) | 7,711,070 | XXX | XXX | |
| 2509999998 | Total - Bonds - Part 5 | | | | | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 2509999999 | Total - Bonds | | | | | 389,257,321 | 404,776,683 | 407,395,827 | 394,249,670 | 2,280 | (564,079) | 120,902 | (682,702) | 0 | 406,245,849 | 0 | (17,520,804) | (17,520,804) | 7,711,070 | XXX | XXX | |
| 4509999997 | Total - Preferred Stocks - Part 4 | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | |

E05.8

STATEMENT AS OF JUNE 30, 2022 OF THE HANOVER INSURANCE COMPANY

SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 | |
|---|--------------------------------------|-------------|---------------|--------------------------|---------------------------|---------------|-----------|-------------|---|--|---|---|---|--|---|--|----------------------------------|-------------------------------|--|----------------------------------|---|-----|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | | |
| CUSIP Identification | Description | For-foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/(Decrease) | Current Year's (Amortization)/Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | |
| 4509999998. Total - Preferred Stocks - Part 5 | | | | | | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 4509999999. Total - Preferred Stocks | | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| ..025537-10-1 | AMERICAN ELECTRIC POWER ORD | | 06/03/2022 | Fidelity Capital Markets | 19,500,000 | 1,987,345 | | 1,100,428 | 1,734,915 | (634,487) | 0 | 0 | (634,487) | 0 | 1,100,428 | 0 | 886,918 | 886,918 | 25,350 | | | |
| ..037833-10-0 | APPLE ORD | | 05/06/2022 | Fidelity Capital Markets | 5,760,000 | 902,833 | | 231,854 | 1,022,803 | (790,949) | 0 | 0 | (790,949) | 0 | 231,854 | 0 | 670,979 | 670,979 | 2,592 | | | |
| ..053015-10-3 | AUTOMATIC DATA PROCESSING ORD | | 05/06/2022 | Fidelity Capital Markets | 9,600,000 | 2,178,067 | | 1,344,603 | 2,367,168 | (1,022,565) | 0 | 0 | (1,022,565) | 0 | 1,344,603 | 0 | 833,464 | 833,464 | 19,968 | | | |
| ..125896-10-0 | OMS ENERGY ORD | | 05/05/2022 | Fidelity Capital Markets | 3,200,000 | 218,367 | | 204,234 | 208,160 | (3,926) | 0 | 0 | (3,926) | 0 | 204,234 | 0 | 14,133 | 14,133 | 2,944 | | | |
| ..189054-10-9 | CLOROX ORD | | 04/25/2022 | Fidelity Capital Markets | 3,250,000 | 493,315 | | 236,397 | 566,670 | (330,273) | 0 | 0 | (330,273) | 0 | 236,397 | 0 | 256,918 | 256,918 | 3,770 | | | |
| ..191216-10-0 | COCA-COLA ORD | | 05/12/2022 | Fidelity Capital Markets | 16,650,000 | 1,076,298 | | 726,148 | 985,847 | (259,698) | 0 | 0 | (259,698) | 0 | 726,148 | 0 | 350,150 | 350,150 | 7,326 | | | |
| ..29364G-10-3 | ENTERGY ORD | | 05/11/2022 | Fidelity Capital Markets | 2,400,000 | 284,844 | | 234,024 | 270,360 | (36,336) | 0 | 0 | (36,336) | 0 | 234,024 | 0 | 50,820 | 50,820 | 4,848 | | | |
| ..30040W-10-8 | EVERSOURCE ENERGY ORD | | 04/27/2022 | Fidelity Capital Markets | 6,500,000 | 593,540 | | 293,782 | 591,370 | (297,588) | 0 | 0 | (297,588) | 0 | 293,782 | 0 | 299,757 | 299,757 | 4,144 | | | |
| ..458140-10-0 | INTEL ORD | | 05/06/2022 | Fidelity Capital Markets | 6,500,000 | 290,484 | | 208,826 | 334,750 | (125,924) | 0 | 0 | (125,924) | 0 | 208,826 | 0 | 81,657 | 81,657 | 4,745 | | | |
| ..459506-10-1 | INTERNATIONAL FLAVORS & FRAGRANS ORD | | 05/11/2022 | Fidelity Capital Markets | 4,000,000 | 512,060 | | 451,008 | 602,600 | (151,592) | 0 | 0 | (151,592) | 0 | 451,008 | 0 | 61,051 | 61,051 | 6,320 | | | |
| ..460146-10-3 | INTERNATIONAL PAPER ORD | | 05/09/2022 | Fidelity Capital Markets | 4,800,000 | 231,791 | | 189,984 | 225,504 | (35,520) | 0 | 0 | (35,520) | 0 | 189,984 | 0 | 41,808 | 41,808 | 2,220 | | | |
| ..494368-10-3 | KIMBERLY CLARK ORD | | 05/09/2022 | Fidelity Capital Markets | 8,825,000 | 1,240,533 | | 967,233 | 1,261,269 | (294,036) | 0 | 0 | (294,036) | 0 | 967,233 | 0 | 273,299 | 273,299 | 20,298 | | | |
| ..539830-10-9 | LOCKHEED MARTIN ORD | | 05/05/2022 | Fidelity Capital Markets | 2,240,000 | 983,333 | | 782,566 | 796,118 | (13,553) | 0 | 0 | (13,553) | 0 | 782,566 | 0 | 200,767 | 200,767 | 6,272 | | | |
| ..58933Y-10-5 | MERCK & CO. INC. | | 05/11/2022 | Fidelity Capital Markets | 8,710,000 | 782,538 | | 430,141 | 667,534 | (237,393) | 0 | 0 | (237,393) | 0 | 430,141 | 0 | 352,396 | 352,396 | 12,020 | | | |
| ..646025-10-6 | NJ RESOURCES ORD | | 05/25/2022 | Fidelity Capital Markets | 16,800,000 | 748,401 | | 597,240 | 689,808 | (92,568) | 0 | 0 | (92,568) | 0 | 597,240 | 0 | 151,161 | 151,161 | 12,180 | | | |
| ..65339F-10-1 | NEXTERA ENERGY ORD | | 06/23/2022 | Fidelity Capital Markets | 6,500,000 | 508,825 | | 187,657 | 606,840 | (419,183) | 0 | 0 | (419,183) | 0 | 187,657 | 0 | 321,168 | 321,168 | 5,525 | | | |
| ..670837-10-3 | OGE ENERGY ORD | | 04/29/2022 | Fidelity Capital Markets | 3,680,000 | 146,915 | | 119,617 | 141,238 | (21,622) | 0 | 0 | (21,622) | 0 | 119,617 | 0 | 27,299 | 27,299 | 3,018 | | | |
| ..682680-10-3 | ONEOK ORD | | 05/11/2022 | Fidelity Capital Markets | 12,260,000 | 797,004 | | 407,277 | 720,398 | (313,120) | 0 | 0 | (313,120) | 0 | 407,277 | 0 | 389,727 | 389,727 | 22,926 | | | |
| ..704326-10-7 | PAYCHEX ORD | | 05/12/2022 | Fidelity Capital Markets | 13,000,000 | 1,625,703 | | 538,126 | 1,774,500 | (1,236,374) | 0 | 0 | (1,236,374) | 0 | 538,126 | 0 | 1,087,577 | 1,087,577 | 13,715 | | | |
| ..713448-10-8 | PEPSICO ORD | | 04/28/2022 | Fidelity Capital Markets | 3,250,000 | 571,640 | | 311,987 | 564,558 | (252,570) | 0 | 0 | (252,570) | 0 | 311,987 | 0 | 259,653 | 259,653 | 6,988 | | | |
| ..742718-10-9 | PROCTER & GAMBLE ORD | | 04/27/2022 | Fidelity Capital Markets | 3,250,000 | 522,890 | | 261,155 | 531,635 | (270,480) | 0 | 0 | (270,480) | 0 | 261,155 | 0 | 261,735 | 261,735 | 5,795 | | | |
| ..75513E-10-1 | RAYTHEON TECHNOLOGIES ORD | | 04/13/2022 | Fidelity Capital Markets | 5,680,000 | 589,008 | | 397,639 | 488,821 | (91,182) | 0 | 0 | (91,182) | 0 | 397,639 | 0 | 191,370 | 191,370 | 2,897 | | | |
| ..816851-10-9 | | | 05/05/2022 | Fidelity Capital Markets | 3,040,000 | 488,092 | | 403,650 | 402,131 | 1,519 | 0 | 0 | 1,519 | 0 | 403,650 | 0 | 84,442 | 84,442 | 6,825 | | | |
| ..838518-10-8 | S JERSEY INDS ORD | | 04/01/2022 | Fidelity Capital Markets | 0.000 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 7,440 | | | |
| ..84857L-10-1 | SPIRE ORD | | 06/28/2022 | Fidelity Capital Markets | 15,920,000 | 1,203,913 | | 1,146,161 | 1,038,302 | 147,733 | 0 | 39,874 | 107,859 | 0 | 1,146,161 | 0 | 57,751 | 57,751 | 23,619 | | | |
| ..92939U-10-6 | WEC ENERGY GROUP ORD | | 05/13/2022 | Fidelity Capital Markets | 3,250,000 | 328,387 | | 198,884 | 315,478 | (116,593) | 0 | 0 | (116,593) | 0 | 198,884 | 0 | 129,502 | 129,502 | 4,729 | | | |

E05.9

STATEMENT AS OF JUNE 30, 2022 OF THE HANOVER INSURANCE COMPANY

SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 | | |
|---|--|--------------|------------------|--------------------------|---------------------------------|--------------------|-----------|----------------|--|--|--|---|---|---|---|--|---|-------------------------------------|---|--|--|-----|-----|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | | | |
| CUSIP Identification | Description | For- eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid- eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor- tization)/ Accretion | Current Year's Other Than Temporary Impairment Recogn- ized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con- tractual Maturity Date | NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol | | |
| ..931142-10-3 | WALMART ORD | | 05/09/2022 | Fidelity Capital Markets | 3,250,000 | 495,590 | | 188,029 | 470,243 | (282,213) | 0 | 0 | (282,213) | 0 | 188,029 | 0 | 307,561 | 307,561 | 5,428 | | | | |
| ..94106L-10-9 | WASTE MANAGEMENT ORD | | 05/12/2022 | Fidelity Capital Markets | 13,720,000 | 2,241,002 | | 875,375 | 2,289,868 | (1,414,493) | 0 | 0 | (1,414,493) | 0 | 875,375 | 0 | 1,365,627 | 1,365,627 | 8,918 | | | | |
| ..98389B-10-0 | XCEL ENERGY ORD | | 05/10/2022 | Fidelity Capital Markets | 12,350,000 | 905,738 | | 363,709 | 836,095 | (472,386) | 0 | 0 | (472,386) | 0 | 363,709 | 0 | 542,028 | 542,028 | 11,671 | | | | |
| 5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded | | | | | | | | 22,948,454 | XXX | 13,397,735 | 22,504,982 | (9,067,374) | 0 | 39,874 | (9,107,248) | 0 | 13,397,735 | 9,550,719 | 9,550,719 | 264,488 | XXX | XXX | |
| ..31338#-11-2 | FEDERAL HOME LOAN BANK OF BOSTON | | 06/23/2022 | DIRECT | 5,692,000 | 569,200 | | 569,200 | 569,200 | 0 | 0 | 0 | 0 | 0 | 569,200 | 0 | 0 | 0 | 4,262 | | | | |
| 5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other | | | | | | | | 569,200 | XXX | 569,200 | 569,200 | 0 | 0 | 0 | 0 | 569,200 | 0 | 0 | 0 | 4,262 | XXX | XXX | |
| ..46432F-84-2 | ISHARES: CORE MSCI EAFE | | 04/29/2022 | Fidelity Capital Markets | 107,658,000 | 7,114,116 | | 7,692,855 | 2,845,426 | (12,607) | 0 | 0 | (12,607) | 0 | 7,692,855 | 0 | (578,740) | (578,740) | 4,182 | | | | |
| ..46435G-32-6 | ISHARES: CR MSCI INTL DM | | 04/29/2022 | Fidelity Capital Markets | 119,103,000 | 7,195,237 | | 7,721,200 | 2,851,167 | (18,194) | 0 | 0 | (18,194) | 0 | 7,721,200 | 0 | (525,963) | (525,963) | 3,418 | | | | |
| ..808524-79-7 | SCHWAB STR: US DIV EQ ETF | | 05/23/2022 | Fidelity Capital Markets | 121,250,000 | 9,363,265 | | 4,922,960 | 9,800,638 | (4,877,677) | 0 | 0 | (4,877,677) | 0 | 4,922,960 | 0 | 4,440,305 | 4,440,305 | 62,759 | | | | |
| ..921943-85-8 | VANGUARD DEV MKT ETF | | 04/27/2022 | Fidelity Capital Markets | 294,430,000 | 13,345,267 | | 9,577,731 | 15,033,596 | (5,455,865) | 0 | 0 | (5,455,865) | 0 | 9,577,731 | 0 | 3,767,536 | 3,767,536 | 24,379 | | | | |
| ..921946-40-6 | VANGUARD HI DV YLD ETF | | 05/24/2022 | Fidelity Capital Markets | 78,710,000 | 8,581,115 | | 5,550,519 | 8,824,178 | (3,273,659) | 0 | 0 | (3,273,659) | 0 | 5,550,519 | 0 | 3,030,596 | 3,030,596 | 52,122 | | | | |
| ..922908-76-9 | VANGUARD TSM IDX ETF | | 06/08/2022 | Fidelity Capital Markets | 133,500,000 | 28,106,042 | | 13,745,641 | 29,446,421 | (15,700,780) | 0 | 0 | (15,700,780) | 0 | 13,745,641 | 0 | 14,360,402 | 14,360,402 | 94,545 | | | | |
| 5819999999. Subtotal - Common Stocks - Exchange Traded Funds | | | | | | | | 73,705,041 | XXX | 49,210,906 | 68,801,425 | (29,338,782) | 0 | 0 | (29,338,782) | 0 | 49,210,906 | 24,494,135 | 24,494,135 | 241,404 | XXX | XXX | |
| ..41199R-10-5 | Hanover New Jersey | | 06/28/2022 | Return of Capital | 0.000 | 13,913,192 | | 13,913,192 | 13,913,192 | 0 | 0 | 0 | 0 | 0 | 13,913,192 | 0 | 0 | 0 | 0 | | | | |
| 5919999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Publicly Traded | | | | | | | | 13,913,192 | XXX | 13,913,192 | 13,913,192 | 0 | 0 | 0 | 0 | 13,913,192 | 0 | 0 | 0 | 0 | XXX | XXX | |
| 5989999997. Total - Common Stocks - Part 4 | | | | | | | | 111,135,888 | XXX | 77,091,033 | 105,788,800 | (38,406,157) | 0 | 39,874 | (38,446,030) | 0 | 77,091,033 | 0 | 34,044,854 | 34,044,854 | 510,154 | 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 | | | | | | | | 111,135,888 | XXX | 77,091,033 | 105,788,800 | (38,406,157) | 0 | 39,874 | (38,446,030) | 0 | 77,091,033 | 0 | 34,044,854 | 34,044,854 | 510,154 | XXX | XXX |
| 5999999999. Total - Preferred and Common Stocks | | | | | | | | 111,135,888 | XXX | 77,091,033 | 105,788,800 | (38,406,157) | 0 | 39,874 | (38,446,030) | 0 | 77,091,033 | 0 | 34,044,854 | 34,044,854 | 510,154 | XXX | XXX |
| 6009999999 - Totals | | | | | | | | 500,393,209 | XXX | 484,486,860 | 500,038,470 | (38,403,877) | (564,079) | 160,776 | (39,128,733) | 0 | 483,336,882 | 0 | 16,524,050 | 16,524,050 | 8,221,224 | XXX | XXX |

E05.10

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

STATEMENT AS OF JUNE 30, 2022 OF THE HANOVER INSURANCE COMPANY

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 |
|-------------|---|------|---------------|------------------|---------------|------------------------------|------------------------------------|-----------------------------|
| CUSIP | Description | Code | Date Acquired | Rate of Interest | Maturity Date | Book/Adjusted Carrying Value | Amount of Interest Due and Accrued | Amount Received During Year |
| 0109999999 | Total - U.S. Government Bonds | | | | | 0 | 0 | 0 |
| 0309999999 | Total - All Other Government Bonds | | | | | 0 | 0 | 0 |
| 0509999999 | Total - U.S. States, Territories and Possessions Bonds | | | | | 0 | 0 | 0 |
| 0709999999 | Total - U.S. Political Subdivisions Bonds | | | | | 0 | 0 | 0 |
| | NEW HAMPSHIRE ST FED HWY | | .06/28/2022 | 4.334 | 09/01/2022 | 250,994 | 3,612 | (48) |
| 0819999999 | Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations | | | | | 250,994 | 3,612 | (48) |
| 0909999999 | Total - U.S. Special Revenues Bonds | | | | | 250,994 | 3,612 | (48) |
| | MERCK & CO INC | | .06/28/2022 | 2.400 | 09/15/2022 | 100,034 | 707 | (1) |
| 1019999999 | Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations | | | | | 100,034 | 707 | (1) |
| 1109999999 | Total - Industrial and Miscellaneous (Unaffiliated) Bonds | | | | | 100,034 | 707 | (1) |
| 1309999999 | Total - Hybrid Securities | | | | | 0 | 0 | 0 |
| 1509999999 | Total - Parent, Subsidiaries and Affiliates Bonds | | | | | 0 | 0 | 0 |
| 1909999999 | Subtotal - Unaffiliated Bank Loans | | | | | 0 | 0 | 0 |
| 2419999999 | Total - Issuer Obligations | | | | | 351,028 | 4,318 | (49) |
| 2429999999 | Total - Residential Mortgage-Backed Securities | | | | | 0 | 0 | 0 |
| 2439999999 | Total - Commercial Mortgage-Backed Securities | | | | | 0 | 0 | 0 |
| 2449999999 | Total - Other Loan-Backed and Structured Securities | | | | | 0 | 0 | 0 |
| 2459999999 | Total - SVO Identified Funds | | | | | 0 | 0 | 0 |
| 2469999999 | Total - Affiliated Bank Loans | | | | | 0 | 0 | 0 |
| 2479999999 | Total - Unaffiliated Bank Loans | | | | | 0 | 0 | 0 |
| 2509999999 | Total Bonds | | | | | 351,028 | 4,318 | (49) |
| 09248U-70-0 | BLKPK LQ:FEDFUND INSTL | | .06/17/2022 | 1.330 | | 100,547 | 8,410 | 0 |
| 31617H-10-2 | FIDELITY:GOVT MNY MKT | | .05/31/2022 | 1.020 | | 1,248 | 73 | .1 |
| 857492-70-6 | SS INST INV:US GV MM PRM | | .06/10/2022 | 1.450 | | 444 | 4,874 | 0 |
| 8309999999 | Subtotal - All Other Money Market Mutual Funds | | | | | 102,239 | 13,357 | 1 |
| 8609999999 | Total Cash Equivalents | | | | | 453,268 | 17,675 | (49) |

E14



SUPPLEMENT FOR THE QUARTER ENDING JUNE 30, 2022 OF THE HANOVER INSURANCE COMPANY

DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For The Period Ended JUNE 30, 2022

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 |
|--------------------------------|-------------------------------|--------------------------------|
| \$12,676,922 | \$12,148,446 | \$(178,854) |

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:.....\$30,344
- 2.32 Amount estimated using reasonable assumptions:.....\$0
- 2.4 If the answer to question 2.1 is yes, provide direct losses incurred (losses paid plus change in case reserves) for the D&O liability coverage provided in CMP packaged policies.\$0