



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

**QUARTERLY STATEMENT**

AS OF SEPTEMBER 30, 2021

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 1 Executive Park Drive, 2nd Floor Suite 200, Bedford, NH, US 03110-5905  
(Street and Number) (City or Town, State, Country and Zip Code)

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

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, 508-853-7200-8557928  
(Street and Number) (Area Code) (Telephone Number)  
Worcester, MA, US 01653-0002  
(City or Town, State, Country and Zip Code)

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  
Ann Kirkpatrick Tripp, Executive Vice President Mark Joseph Welzenbach, Executive Vice President

**DIRECTORS OR TRUSTEES**

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

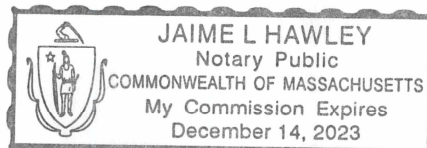
Charles Frederick Cronin  
Senior Vice President & Secretary

Nathaniel William Clarkin  
Vice President & Treasurer

Subscribed and sworn to before me this 2nd day of November, 2021

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 SEPTEMBER 30, 2021 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 .....	5,341,120,501	0	5,341,120,501	5,036,994,855
2. Stocks:				
2.1 Preferred stocks .....	13,228,164	0	13,228,164	5,049,999
2.2 Common stocks .....	1,760,139,547	870,595	1,759,268,952	1,649,356,734
3. Mortgage loans on real estate:				
3.1 First liens .....	152,647,279	0	152,647,279	116,077,893
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$ .....0 encumbrances) .....	43,282,595	0	43,282,595	44,788,154
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 (\$ .....5,209,512 ), cash equivalents (\$ .....85,730 ) and short-term investments (\$ .....1,026,452 ) .....	6,321,694	0	6,321,694	(57,030,013)
6. Contract loans (including \$ .....0 premium notes) .....	0	0	0	0
7. Derivatives .....	0	0	0	0
8. Other invested assets .....	555,720,063	0	555,720,063	597,101,836
9. Receivables for securities .....	5,495,789	0	5,495,789	3,579,716
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) .....	7,877,955,632	870,595	7,877,085,037	7,395,919,173
13. Title plants less \$ .....0 charged off (for Title insurers only) .....	0	0	0	0
14. Investment income due and accrued .....	35,802,749	205,941	35,596,808	38,075,674
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection .....	193,646,826	26,400,374	167,246,452	136,002,462
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ .....0 earned but unbilled premiums) .....	1,098,243,821	0	1,098,243,821	1,008,440,761
15.3 Accrued retrospective premiums (\$ .....0 ) and contracts subject to redetermination (\$ .....0 ) .....	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers .....	37,282,191	0	37,282,191	52,078,312
16.2 Funds held by or deposited with reinsured companies .....	4,773,823	0	4,773,823	4,813,336
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 .....	138,394,073	0	138,394,073	135,558,921
19. Guaranty funds receivable or on deposit .....	491,990	0	491,990	602,531
20. Electronic data processing equipment and software .....	82,893,656	76,716,689	6,176,967	7,242,640
21. Furniture and equipment, including health care delivery assets (\$ .....0 ) .....	6,354,877	6,354,877	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 .....	66,574,654	0	66,574,654	126,639,012
24. Health care (\$ .....0 ) and other amounts receivable .....	0	0	0	0
25. Aggregate write-ins for other than invested assets .....	133,839,660	63,638,889	70,200,771	68,120,343
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) .....	9,676,253,952	174,187,365	9,502,066,587	8,973,493,165
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	0	0	0	0
28. Total (Lines 26 and 27)	9,676,253,952	174,187,365	9,502,066,587	8,973,493,165
<b>DETAILS OF WRITE-INS</b>				
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 .....	39,962,830	0	39,962,830	35,344,847
2502. State Tax Credits .....	8,173,969	0	8,173,969	9,636,335
2503. Miscellaneous Assets .....	22,063,972	0	22,063,972	23,139,161
2598. Summary of remaining write-ins for Line 25 from overflow page .....	63,638,889	63,638,889	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	133,839,660	63,638,889	70,200,771	68,120,343

## STATEMENT AS OF SEPTEMBER 30, 2021 OF THE HANOVER INSURANCE COMPANY

**LIABILITIES, SURPLUS AND OTHER FUNDS**

	1 Current Statement Date	2 December 31, Prior Year
1. Losses (current accident year \$ 946,797,000 )	3,532,416,181	3,228,896,610
2. Reinsurance payable on paid losses and loss adjustment expenses	4,016,818	1,366,906
3. Loss adjustment expenses	803,637,056	762,611,835
4. Commissions payable, contingent commissions and other similar charges	108,757,477	118,910,157
5. Other expenses (excluding taxes, licenses and fees)	165,690,973	196,856,828
6. Taxes, licenses and fees (excluding federal and foreign income taxes)	16,862,276	24,997,635
7.1 Current federal and foreign income taxes (including \$ 0 on realized capital gains (losses))	639,563	10,515,546
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 \$ 92,386,211 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)	2,114,958,885	1,893,941,039
10. Advance premium	20,141,351	19,768,242
11. Dividends declared and unpaid:		
11.1 Stockholders	0	0
11.2 Policyholders	3,535,000	3,535,000
12. Ceded reinsurance premiums payable (net of ceding commissions)	64,121,682	42,369,986
13. Funds held by company under reinsurance treaties	1,625,153	2,233,892
14. Amounts withheld or retained by company for account of others	4,173,619	2,890,777
15. Remittances and items not allocated	34,435,807	22,620,418
16. Provision for reinsurance (including \$ 0 certified)	469,000	469,000
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	7,192,623	21,611,435
20. Derivatives	0	0
21. Payable for securities	47,505,317	180,000
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	29,160,913	36,842,172
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25)	6,959,339,694	6,390,617,478
27. Protected cell liabilities	0	0
28. Total liabilities (Lines 26 and 27)	6,959,339,694	6,390,617,478
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)	2,391,496,023	2,431,644,817
36. Less treasury stock, at cost:		
36.1 0 shares common (value included in Line 30 \$ 0 )	0	0
36.2 0 shares preferred (value included in Line 31 \$ 0 )	0	0
37. Surplus as regards policyholders (Lines 29 to 35, less 36)	2,542,726,893	2,582,875,687
38. Totals (Page 2, Line 28, Col. 3)	9,502,066,587	8,973,493,165
<b>DETAILS OF WRITE-INS</b>		
2501. Collateral Held	16,149,707	24,604,845
2502. Miscellaneous Liabilities	13,011,206	12,237,327
2503. ....		
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	29,160,913	36,842,172
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 SEPTEMBER 30, 2021 OF THE HANOVER INSURANCE COMPANY

## STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
<b>UNDERWRITING INCOME</b>			
1. Premiums earned:			
1.1 Direct (written \$ .....1,242,901,124 )	1,115,844,152	1,056,109,867	1,421,032,707
1.2 Assumed (written \$ .....2,176,323,765 )	2,111,953,339	2,022,909,369	2,702,500,111
1.3 Ceded (written \$ .....357,060,596 )	386,651,045	348,200,282	464,131,837
1.4 Net (written \$ .....3,062,164,293 )	2,841,146,446	2,730,818,954	3,659,400,981
<b>DEDUCTIONS:</b>			
2. Losses incurred (current accident year \$ .....1,491,522,000 ):			
2.1 Direct .....	483,498,631	454,039,217	616,132,530
2.2 Assumed .....	1,283,034,535	1,106,831,261	1,458,093,465
2.3 Ceded .....	239,994,890	160,960,801	238,360,817
2.4 Net .....	1,526,538,276	1,399,909,677	1,835,865,178
3. Loss adjustment expenses incurred .....	352,979,171	338,335,304	460,004,218
4. Other underwriting expenses incurred .....	993,557,929	925,703,096	1,234,178,495
5. Aggregate write-ins for underwriting deductions .....	0	0	0
6. Total underwriting deductions (Lines 2 through 5) .....	2,873,075,376	2,663,948,077	3,530,047,891
7. Net income of protected cells .....	0	0	0
8. Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7) .....	(31,928,930)	66,870,877	129,353,090
<b>INVESTMENT INCOME</b>			
9. Net investment income earned .....	174,915,473	154,211,291	298,556,810
10. Net realized capital gains (losses) less capital gains tax of \$ .....1,187,469	10,099,171	(18,610,211)	(19,431,413)
11. Net investment gain (loss) (Lines 9 + 10) .....	185,014,644	135,601,080	279,125,397
<b>OTHER INCOME</b>			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$ .....4,204,829 amount charged off \$ .....13,270,426 ) .....	(9,065,597)	(6,515,246)	(8,966,197)
13. Finance and service charges not included in premiums .....	7,593,928	7,747,169	10,505,885
14. Aggregate write-ins for miscellaneous income .....	8,353,216	7,624,293	10,023,129
15. Total other income (Lines 12 through 14) .....	6,881,547	8,856,216	11,562,817
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15) .....	159,967,261	211,328,173	420,041,304
17. Dividends to policyholders .....	2,166,685	2,489,470	2,926,352
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) .....	157,800,576	208,838,703	417,114,952
19. Federal and foreign income taxes incurred .....	41,588,620	55,213,208	83,831,252
20. Net income (Line 18 minus Line 19)(to Line 22) .....	116,211,956	153,625,495	333,283,700
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
21. Surplus as regards policyholders, December 31 prior year .....	2,582,875,687	2,464,618,522	2,464,618,522
22. Net income (from Line 20) .....	116,211,956	153,625,495	333,283,700
23. Net transfers (to) from Protected Cell accounts .....	0	0	0
24. Change in net unrealized capital gains (losses) less capital gains tax of \$ .....10,258,944	98,193,775	48,783,642	33,392,885
25. Change in net unrealized foreign exchange capital gain (loss) .....	0	0	0
26. Change in net deferred income tax .....	13,543,062	16,396,716	23,364,405
27. Change in nonadmitted assets .....	(14,786,554)	(24,744,002)	(32,992,127)
28. Change in provision for reinsurance .....	0	0	(322,000)
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 .....	(255,000,000)	(245,000,000)	(245,000,000)
36. Change in treasury stock .....	0	0	0
37. Aggregate write-ins for gains and losses in surplus .....	1,688,967	2,963,527	6,530,302
38. Change in surplus as regards policyholders (Lines 22 through 37) .....	(40,148,794)	(47,974,622)	118,257,165
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38) .....	2,542,726,893	2,416,643,900	2,582,875,687
<b>DETAILS OF WRITE-INS</b>			
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 .....	1,967,778	1,749,679	2,400,723
1402. Interest on Intercompany Notes Receivable .....	5,226,454	5,285,630	7,033,422
1403. Gains on State Tax Credits .....	1,158,984	588,984	588,984
1498. Summary of remaining write-ins for Line 14 from overflow page .....	0	0	0
1499. Totals (Lines 1401 through 1403 plus 1498)(Line 14 above) .....	8,353,216	7,624,293	10,023,129
3701. Pensions, net of tax .....	1,688,967	2,963,527	6,530,302
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) .....	1,688,967	2,963,527	6,530,302

## STATEMENT AS OF SEPTEMBER 30, 2021 OF THE HANOVER INSURANCE COMPANY

**CASH FLOW**

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>Cash from Operations</b>			
1. Premiums collected net of reinsurance .....	2,969,667,459	2,734,355,360	3,638,901,518
2. Net investment income .....	183,341,710	162,982,266	265,028,888
3. Miscellaneous income .....	2,439,022	10,054,523	13,680,067
4. Total (Lines 1 to 3) .....	3,155,448,191	2,907,392,149	3,917,610,473
5. Benefit and loss related payments .....	1,205,119,280	1,179,711,747	1,596,742,007
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions .....	1,354,965,772	1,287,419,139	1,649,968,217
8. Dividends paid to policyholders .....	2,166,685	2,489,470	3,444,352
9. Federal and foreign income taxes paid (recovered) net of \$ ..... 1,187,469 tax on capital gains (losses) .....	52,652,072	48,638,895	75,967,142
10. Total (Lines 5 through 9) .....	2,614,903,809	2,518,259,251	3,326,121,718
11. Net cash from operations (Line 4 minus Line 10) .....	540,544,382	389,132,898	591,488,754
<b>Cash from Investments</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds .....	818,535,915	648,891,594	899,126,042
12.2 Stocks .....	38,276,416	109,149,815	78,772,875
12.3 Mortgage loans .....	128,490	67,683	88,480
12.4 Real estate .....	0	0	0
12.5 Other invested assets .....	89,820,753	14,862,192	20,261,771
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments .....	0	(23,814)	(23,814)
12.7 Miscellaneous proceeds .....	45,418,341	77,230,749	0
12.8 Total investment proceeds (Lines 12.1 to 12.7) .....	992,179,914	850,178,218	998,225,354
13. Cost of investments acquired (long-term only):			
13.1 Bonds .....	1,288,253,055	1,140,154,960	1,450,246,091
13.2 Stocks .....	40,714,109	79,896,286	69,187,573
13.3 Mortgage loans .....	36,673,927	23,737,738	33,727,788
13.4 Real estate .....	1,822,418	4,860,617	7,137,258
13.5 Other invested assets .....	47,434,207	31,074,144	49,800,589
13.6 Miscellaneous applications .....	0	0	1,112,723
13.7 Total investments acquired (Lines 13.1 to 13.6) .....	1,414,897,717	1,279,723,745	1,611,212,022
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) .....	(422,717,803)	(429,545,527)	(612,986,668)
<b>Cash from Financing and Miscellaneous Sources</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes .....	0	0	0
16.2 Capital and paid in surplus, less treasury stock .....	0	0	0
16.3 Borrowed funds .....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities .....	0	0	0
16.5 Dividends to stockholders .....	88,993,700	76,407,131	76,407,131
16.6 Other cash provided (applied) .....	34,518,827	9,737,489	(23,178,151)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) .....	(54,474,873)	(66,669,642)	(99,585,282)
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) .....	63,351,706	(107,082,271)	(121,083,196)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year .....	(57,030,013)	64,053,183	64,053,183
19.2 End of period (Line 18 plus Line 19.1) .....	6,321,694	(43,029,088)	(57,030,013)
<b>Note: Supplemental disclosures of cash flow information for non-cash transactions:</b>			
20.0001. Bonds sold to subsidiaries in settlement of capital contributions .....	0	0	(17,681,920)
20.0002. Bonds acquired in settlement of stockholder dividends receivable .....	0	0	59,887,114
20.0003. Accrued interest income on bonds acquired (sold) for intercompany transactions .....	(1,083,208)	(1,087,280)	(660,589)
20.0004. Bonds sold to parent in settlement of stockholder dividend payable .....	(164,923,092)	(167,505,589)	(167,505,589)

## 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 #	2021	2020
NET INCOME					
(1) State basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	\$ 116,211,956	\$ 333,283,700
(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>\$ 116,211,956</u>	<u>\$ 333,283,700</u>
SURPLUS					
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	\$ 2,542,726,893	\$ 2,582,875,687
(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>\$ 2,542,726,893</u>	<u>\$ 2,582,875,687</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

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## 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 2021 was 2.9% and 1.9%, respectively.
- (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 71%.
- (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	\$	8,740,352
2. 12 Months or Longer	\$	-
  - b) The aggregate related fair value of securities with unrealized losses:
 

1. Less than 12 Months	\$	553,850,859
2. 12 Months or Longer	\$	-
- (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 September 30, 2021, there are 12 remaining years of unexpired tax credits with no required holding period.
- (2) The Company recognized LIHTC and other tax benefits of \$858,188 during 2021. The Company did not hold LIHTC investments in the prior year.
- (3) The balance of the investment recognized in the statement of financial position at September 30, 2021 was \$14,306,934.
- (4) At September 30, 2021, 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	\$ 2,298,000	\$ -	\$ -	\$ -	\$ 2,298,000	\$ 2,170,500	\$ 127,500
j. On deposit with states	\$ 225,834,343	\$ -	\$ -	\$ -	\$ 225,834,343	\$ 224,351,771	\$ 1,482,572
k. On deposit with other regulatory bodies	\$ 68,918	\$ -	\$ -	\$ -	\$ 68,918	\$ 68,822	\$ 96
l. Pledged collateral to FHLB (including assets backing funding agreements)	\$ 91,302,004	\$ -	\$ -	\$ -	\$ 91,302,004	\$ 80,997,448	\$ 10,304,556
m. Pledged as collateral not captured in other categories	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
n. Other restricted assets	\$ 3,875,736	\$ -	\$ -	\$ -	\$ 3,875,736	\$ 3,893,311	\$ (17,575)
<b>o. Total Restricted Assets</b>	<b>\$ 323,379,001</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ 323,379,001</b>	<b>\$ 311,481,852</b>	<b>\$ 11,897,149</b>

(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	\$ -	\$ 2,298,000	0.024%	0.024%
j. On deposit with states	\$ -	\$ 225,834,343	2.334%	2.377%
k. On deposit with other regulatory bodies	\$ -	\$ 68,918	0.001%	0.001%
l. Pledged collateral to FHLB (including assets backing funding agreements)	\$ -	\$ 91,302,004	0.944%	0.961%
m. Pledged as collateral not captured in other categories	\$ -	\$ -	0.000%	0.000%
n. Other restricted assets	\$ -	\$ 3,875,736	0.040%	0.041%
<b>o. Total Restricted Assets</b>	<b>\$ -</b>	<b>\$ 323,379,001</b>	<b>3.342%</b>	<b>3.403%</b>

(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	\$ 3,875,736	\$ -	\$ -	\$ -	\$ 3,875,736	\$ 3,893,311	\$ (17,575)	\$ 3,875,736	4.000%	4.100%
Total (c)	\$ 3,875,736	\$ -	\$ -	\$ -	\$ 3,875,736	\$ 3,893,311	\$ (17,575)	\$ 3,875,736	0.040%	0.041%

(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., O.

Not applicable

P. Short Sales

Not applicable

Q. Prepayment Penalty and Acceleration Fees

	General Account	Protected Cell
1. Number of CUSIPs	58	-
2. Aggregate Amount of Investment Income	\$ 5,551,397	\$ -

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

Not applicable

### NOTE 6 Joint Ventures, Partnerships and Limited Liability Companies

- A. The Company has no investments in joint ventures, partnerships or limited liability companies that exceed 10% of total admitted assets as of the end of the reporting period.
- B. The Company recognizes impairments when it is probable that the reporting entity will be unable to recover the carrying amount of the investment or there is evidence indicating inability of the investee to sustain earnings which would justify the carrying value of the investment. The Company did not recognize any impairments in joint ventures, partnerships or limited liability companies during the current reporting period.

### 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 \$205,941.

### NOTE 8 Derivative Instruments

Not applicable

### NOTE 9 Income Taxes

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

1.

	As of End of Current Period			12/31/2020			Change		
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
	Ordinary	Capital	(Col. 1 + 2) Total	Ordinary	Capital	(Col. 4 + 5) Total	(Col. 1 - 4) Ordinary	(Col. 2 - 5) Capital	(Col. 7 + 8) Total
(a) Gross Deferred Tax Assets	\$ 212,795,605	\$ -	\$ 212,795,605	\$ 201,270,373	\$ -	\$ 201,270,373	\$ 11,525,232	\$ -	\$ 11,525,232
(b) Statutory Valuation Allowance Adjustment	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
(c) Adjusted Gross Deferred Tax Assets (1a - 1b)	\$ 212,795,605	\$ -	\$ 212,795,605	\$ 201,270,373	\$ -	\$ 201,270,373	\$ 11,525,232	\$ -	\$ 11,525,232
(d) Deferred Tax Assets Nonadmitted	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
(e) Subtotal Net Admitted Deferred Tax Asset (1c - 1d)	\$ 212,795,605	\$ -	\$ 212,795,605	\$ 201,270,373	\$ -	\$ 201,270,373	\$ 11,525,232	\$ -	\$ 11,525,232
(f) Deferred Tax Liabilities	\$ 29,672,791	\$ 44,728,741	\$ 74,401,532	\$ 31,565,218	\$ 34,146,235	\$ 65,711,453	\$ (1,892,427)	\$ 10,582,506	\$ 8,690,079
(g) Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e - 1f)	\$ 183,122,814	\$ (44,728,741)	\$ 138,394,073	\$ 169,705,155	\$ (34,146,235)	\$ 135,558,920	\$ 13,417,659	\$ (10,582,506)	\$ 2,835,153

## NOTES TO FINANCIAL STATEMENTS

2.

	As of End of Current Period			12/31/2020			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	\$ 109,002,643	\$ -	\$ 109,002,643	\$ 133,403,653	\$ -	\$ 133,403,653	\$ (24,401,010)	\$ -	\$ (24,401,010)
(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)	\$ 61,666,460	\$ -	\$ 61,666,460	\$ 25,266,239	\$ -	\$ 25,266,239	\$ 36,400,221	\$ -	\$ 36,400,221
1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date.	\$ 61,666,460	\$ -	\$ 61,666,460	\$ 25,266,239	\$ -	\$ 25,266,239	\$ 36,400,221	\$ -	\$ 36,400,221
2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold.	XXX	XXX	\$ 360,649,923	XXX	XXX	\$ 366,011,119	XXX	XXX	\$ (5,361,196)
(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.	\$ 29,672,791	\$ 12,453,711	\$ 42,126,502	\$ 31,565,218	\$ 11,035,263	\$ 42,600,481	\$ (1,892,427)	\$ 1,418,448	\$ (473,979)
(d) Deferred Tax Assets Admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	\$ 200,341,894	\$ 12,453,711	\$ 212,795,605	\$ 190,235,110	\$ 11,035,263	\$ 201,270,373	\$ 10,106,784	\$ 1,418,448	\$ 11,525,232

3.

	2021	2020
a. Ratio Percentage Used To Determine Recovery Period And Threshold Limitation Amount.	435%	442%
b. Amount Of Adjusted Capital And Surplus Used To Determine Recovery Period And Threshold Limitation In 2(b)2 Above.	\$ 2,401,947,615	\$ 2,444,686,750

4.

	As of End of Current Period		12/31/2020		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)	\$ 212,795,605	\$ -	\$ 201,270,373	\$ -	\$ 11,525,232	\$ -
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)	\$ 212,795,605	\$ -	\$ 201,270,373	\$ -	\$ 11,525,232	\$ -
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) 12/31/2020	(3) (Col. 1 - 2) Change
1. Current Income Tax			
(a) Federal	\$ 41,572,548	\$ 83,810,410	\$ (42,237,862)
(b) Foreign	\$ 16,072	\$ 20,842	\$ (4,770)
(c) Subtotal	\$ 41,588,620	\$ 83,831,252	\$ (42,242,632)
(d) Federal income tax on net capital gains	\$ 1,187,469	\$ 1,753,307	\$ (565,838)
(e) Utilization of capital loss carry-forwards	\$ -	\$ -	\$ -
(f) Other	\$ -	\$ -	\$ -
(g) Federal and foreign income taxes incurred	\$ 42,776,089	\$ 85,584,559	\$ (42,808,470)
2. Deferred Tax Assets:			
(a) Ordinary:			
(1) Discounting of unpaid losses	\$ 65,701,650	\$ 60,779,040	\$ 4,922,610
(2) Unearned premium reserve	\$ 89,674,210	\$ 80,375,790	\$ 9,298,420
(3) Policyholder reserves	\$ -	\$ -	\$ -
(4) Investments	\$ 3,205,664	\$ 7,278,475	\$ (4,072,811)
(5) Deferred acquisition costs	\$ -	\$ -	\$ -
(6) Policyholder dividends accrual	\$ -	\$ -	\$ -
(7) Fixed Assets	\$ 18,118,986	\$ 17,176,085	\$ 942,901
(8) Compensation and benefits accrual	\$ 13,397,923	\$ 15,789,506	\$ (2,391,583)
(9) Pension accrual	\$ -	\$ -	\$ -
(10) Receivables - nonadmitted	\$ 18,932,813	\$ 15,918,253	\$ 3,014,560
(11) Net operating loss carry-forward	\$ -	\$ -	\$ -
(12) Tax credit carry-forward	\$ -	\$ -	\$ -
(13) Other (including items <5% of total ordinary tax assets)	\$ 3,764,359	\$ 3,953,224	\$ (188,865)
(99) Subtotal	\$ 212,795,605	\$ 201,270,373	\$ 11,525,232
(b) Statutory valuation allowance adjustment	\$ -	\$ -	\$ -
(c) Nonadmitted	\$ -	\$ -	\$ -
(d) Admitted ordinary deferred tax assets (2a99 - 2b - 2c)	\$ 212,795,605	\$ 201,270,373	\$ 11,525,232
(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)	\$ 212,795,605	\$ 201,270,373	\$ 11,525,232
3. Deferred Tax Liabilities:			
(a) Ordinary:			
(1) Investments	\$ -	\$ -	\$ -
(2) Fixed Assets	\$ 15,614,983	\$ 15,142,635	\$ 472,348
(3) Deferred and uncollected premium	\$ -	\$ -	\$ -
(4) Policyholder reserves	\$ 12,258,908	\$ 14,422,170	\$ (2,163,262)
(5) Other (including items <5% of total ordinary tax liabilities)	\$ 1,798,900	\$ 2,000,413	\$ (201,513)
(99) Subtotal	\$ 29,672,791	\$ 31,565,218	\$ (1,892,427)
(b) Capital:			
(1) Investments	\$ 44,728,741	\$ 34,146,235	\$ 10,582,506
(2) Real estate	\$ -	\$ -	\$ -
(3) Other (including items <5% of total capital tax liabilities)	\$ -	\$ -	\$ -
(99) Subtotal	\$ 44,728,741	\$ 34,146,235	\$ 10,582,506
(c) Deferred tax liabilities (3a99 + 3b99)	\$ 74,401,532	\$ 65,711,453	\$ 8,690,079
4. Net deferred tax assets/liabilities (2i - 3c)	\$ 138,394,073	\$ 135,558,920	\$ 2,835,153

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) 12/31/2020	(3) (Col. 1 - 2) Change
Adjusted gross deferred tax assets	\$ 212,795,605	\$ 201,270,373	\$ 11,525,233
Total deferred tax liabilities	\$ 74,401,532	\$ 65,711,453	\$ 8,690,079
Net deferred tax assets (liabilities)	\$ 138,394,073	\$ 135,558,920	\$ 2,835,153
Tax effect of the change in unrealized gains (losses)			\$ 10,258,944
Tax effect of the change in pension liability			\$ 448,965
Change in net deferred income tax			\$ 13,543,062

## 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	\$ 33,387,489	21.0%
Dividend received deductions and tax exempt interest income	\$ (641,871)	-0.4%
Non-deductible expenses	\$ 1,660,448	1.0%
Non-admitted assets	\$ (3,085,661)	-1.9%
FIN 48	\$ 1,719,000	1.1%
Low Income Housing Credits	\$ (712,645)	-0.4%
Return to Provision & Other	\$ (3,093,733)	-1.9%
Total	\$ 29,233,027	18.5%

	As of End of Current Period	
	Tax	Rate
Federal income taxes incurred	\$ 41,588,620	26.2%
Realized capital gains tax	\$ 1,187,469	0.7%
Change in net deferred income taxes	\$ (13,543,062)	-8.4%
Total statutory income taxes	\$ 29,233,027	18.5%

### E. Operating Loss and Tax Credit Carryforwards

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

For the tax year 2020:	\$ 72,061,089
For the tax year 2021:	\$ 36,941,553
3. At the end of the current reporting period, the Company has no deposits under section 6603 of the Internal Revenue Service Code.

### F. Consolidated Federal Income Tax Return

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

440 Lincoln Street Holding Company LLC AIX, Inc. AIX Insurance Services of California, Inc. AIX Specialty Insurance Company Allmerica Financial Alliance Insurance Company Allmerica Financial Benefit Insurance Company Allmerica Plus Insurance Agency, Inc. Campania Holding Company, Inc. Campmed Casualty & Indemnity Company, Inc. Citizens Insurance Company of America Citizens Insurance Company of Illinois Citizens Insurance Company of the Midwest Educators Insurance Agency, Inc. Hanover Specialty Insurance Brokers, Inc.	Massachusetts Bay Insurance Company NOVA Casualty Company Opus Investment Management, Inc. Professionals Direct, Inc. The Hanover American Insurance Company The Hanover Atlantic Insurance Company Ltd. The Hanover Casualty Company The Hanover Insurance Company The Hanover Insurance Group, Inc. The Hanover National Insurance Company The Hanover New Jersey Insurance Company VeraVest Investments, Inc. Verlan Fire Insurance Company Verlan Holdings, Inc.
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2. The Board of Directors has delegated to Company Management, the development and maintenance of appropriate Federal Income Tax allocation policies and procedures, which are subject to written agreement between the companies. The Federal Income tax for all subsidiaries in the consolidated return of The Hanover Insurance Group, Inc. ("THG") is calculated on a separate return basis. Any current tax liability is paid to THG. Tax benefits resulting from taxable operating losses or credits of THG's subsidiaries are reimbursed to the subsidiary when such losses or credits can be utilized on a consolidated return basis.

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

### H. Repatriation Transition Tax (RTT)

Not applicable

### I. Alternative Minimum Tax (AMT) Credit

Not applicable

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

### A. Nature of Relationships

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

The Company has intercompany reinsurance agreements with AFAIC, AFBIC, American, Atlantic, Hanover Casualty, Mass Bay, 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 \$126,756,944.

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
June 3, 2021	THG	\$ 28,100,000	\$ (28,100,000)	\$ -
June 4, 2021	THG	\$ 1,800,000	\$ (1,800,000)	\$ -
June 7, 2021	THG	\$ 9,500,000	\$ (9,500,000)	\$ -
June 7, 2021	CICA	\$ (500,000)	\$ 500,000	\$ -
June 10, 2021	CICA	\$ (300,000)	\$ 300,000	\$ -
June 11, 2021	CICA	\$ (2,600,000)	\$ 2,600,000	\$ -
June 14, 2021	CICA	\$ (4,400,000)	\$ 4,400,000	\$ -
June 15, 2021	CICA	\$ (10,700,000)	\$ 10,700,000	\$ -
June 16, 2021	CICA	\$ (5,400,000)	\$ 5,400,000	\$ -
June 17, 2021	CICA	\$ (1,300,000)	\$ 1,300,000	\$ -
June 17, 2021	CICA	\$ (4,000,000)	\$ 4,000,000	\$ -
June 21, 2021	CICA	\$ (4,000,000)	\$ 4,000,000	\$ -
June 22, 2021	CICA	\$ (2,200,000)	\$ 2,200,000	\$ -
June 23, 2021	CICA	\$ (900,000)	\$ 900,000	\$ -
June 24, 2021	CICA	\$ (3,500,000)	\$ 3,500,000	\$ -
June 24, 2021	THG	\$ 10,000,000	\$ (10,000,000)	\$ -
July 30, 2021	CICA	\$ (2,500,000)	\$ 2,500,000	\$ -
August 5, 2021	THG	\$ 34,600,000	\$ (20,900,000)	\$ 13,700,000
August 12, 2021	CICA	\$ (12,200,000)	\$ 12,200,000	\$ -
August 13, 2021	CICA	\$ (500,000)	\$ -	\$ (500,000)
August 16, 2021	CICA	\$ (600,000)	\$ -	\$ (600,000)
August 17, 2021	CICA	\$ (2,000,000)	\$ -	\$ (2,000,000)
August 18, 2021	CICA	\$ (2,100,000)	\$ -	\$ (2,100,000)
August 20, 2021	CICA	\$ (7,600,000)	\$ -	\$ (7,600,000)
August 23, 2021	CICA	\$ (2,600,000)	\$ -	\$ (2,600,000)
August 24, 2021	CICA	\$ (1,500,000)	\$ -	\$ (1,500,000)
August 26, 2021	CICA	\$ (1,800,000)	\$ -	\$ (1,800,000)
September 3, 2021	THG	\$ 10,500,000	\$ -	\$ 10,500,000
September 10, 2021	THG	\$ 9,000,000	\$ -	\$ 9,000,000
September 10, 2021	THG	\$ 9,300,000	\$ -	\$ 9,300,000
September 14, 2021	THG	\$ 16,600,000	\$ -	\$ 16,600,000

The Company declared an ordinary common stock dividend of \$255,000,000 to Opus on May 10, 2021. The dividend was settled on June 1, 2021 by transferring bonds at fair value of \$164,923,092, accrued interest of \$1,083,208 and cash of \$88,993,700 to Opus. The Company recognized \$5,246,408 of net realized gains on these transactions.

The Company did not receive any ordinary common stock dividends from subsidiaries during the current period.

The Company did not make any capital contributions during the current reporting period.

### 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 \$7,192,623 as amounts due to subsidiary, controlled and affiliated companies and \$66,574,654 due from subsidiary, controlled and affiliated companies. These affiliated receivables include \$145,459,667 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.

### 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

## NOTES TO FINANCIAL STATEMENTS

### 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) In 2009, the Company received a \$125,000,000 FHLBB advance through the Company's membership in FHLBB, which was repaid on January 2, 2019. 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 \$94,878,359 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 \$2,298,000 at the end of the reporting period.

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

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

(2) FHLB Capital Stock

a. Aggregate Totals

	1 Total 2+3	2 General Account	3 Protected Cell Accounts
1. Current Year			
(a) Membership Stock - Class A	\$ -	\$ -	\$ -
(b) Membership Stock - Class B	\$ 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
2. Prior Year-end			
(a) Membership Stock - Class A	\$ -	\$ -	\$ -
(b) Membership Stock - Class B	\$ 2,170,500	\$ 2,170,500	\$ -
(c) Activity Stock	\$ -	\$ -	\$ -
(d) Excess Stock	\$ -	\$ -	\$ -
(e) Aggregate Total (a+b+c+d)	<u>\$ 2,170,500</u>	<u>\$ 2,170,500</u>	<u>\$ -</u>
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	<u>\$ 4,936,050</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

			Eligible for Redemption			
	1 Current Year Total (2+3+4+5+6)	2 Not Eligible for Redemption	3 Less Than 6 Months	4 6 Months to Less Than 1 Year	5 1 to Less Than 3 Years	6 3 to 5 Years
Membership Stock						
1. Class A	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
2. Class B	\$ 2,298,000	\$ 2,298,000	\$ -	\$ -	\$ -	\$ -

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

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

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Protected Cell Account Total Collateral Pledged (Lines 2+3)	\$ 94,878,359	\$ 91,302,004	\$ -
2. Current Year General Account Total Collateral Pledged	\$ 94,878,359	\$ 91,302,004	\$ -
3. Current Year Protected Cell Account Total Collateral Pledged	\$ -	\$ -	\$ -
4. Prior Year-end Total General and Protected Cell Account Total Collateral Pledged	\$ 84,867,007	\$ 80,997,448	\$ -

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

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

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

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

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Protected Cell Account Maximum Collateral Pledged (Lines 2+3)	\$ 112,115,926	\$ 107,478,801	\$ 55,700,000
2. Current Year General Account Maximum Collateral Pledged	\$ 112,115,926	\$ 107,478,801	\$ 55,700,000
4. Prior Year-end Total General and Protected Cell Account Maximum Collateral Pledged	\$ 104,789,274	\$ 99,620,882	\$ 55,000,000

## NOTES TO FINANCIAL STATEMENTS

## (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)	<u>\$ -</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ -</u>
2. Prior Year end				
(a) Debt	\$ -	\$ -	\$ -	XXX
(b) Funding Agreements	\$ -	\$ -	\$ -	\$ -
(c) Other	\$ -	\$ -	\$ -	XXX
(d) Aggregate Total (a+b+c)	<u>\$ -</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ -</u>

## b. Maximum Amount During Reporting Period (Current Year)

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

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	
	2021	2020	2021	2020	2021	2020
(4) Components of net periodic benefit cost						
a. Service cost	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
b. Interest cost	\$ 11,186,000	\$ 18,325,000	\$ 225,000	\$ 300,000	\$ -	\$ -
c. Expected return on plan assets	\$ (13,823,000)	\$ (22,233,000)	\$ -	\$ -	\$ -	\$ -
d. Transition asset or obligation	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
e. Gains and losses	\$ 2,382,000	\$ 5,783,000	\$ 144,000	\$ 316,000	\$ -	\$ -
f. Prior service cost or credit	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
g. Gain or loss recognized due to a settlement or curtailment	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
h. Total net periodic benefit cost	<u>\$ (255,000)</u>	<u>\$ 1,875,000</u>	<u>\$ 369,000</u>	<u>\$ 616,000</u>	<u>\$ -</u>	<u>\$ -</u>

(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

## NOTES TO FINANCIAL STATEMENTS

## 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 \$255,000,000 to Opus on May 10, 2021. The maximum dividend that may be declared payable for the remainder of 2021 without prior approval from the New Hampshire Commissioner of Insurance is \$3,287,569.

G., H., I.

Not applicable

## J. The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains and losses is

\$ 1,078,426,093

This unrealized gain is not net of the applicable deferred tax liability of \$44,685,532.

K., L., 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 \$196,340,614. The Company has no commitments related to state tax credit investments at the end of the reporting period.

Total contingent liabilities:

\$ 196,340,614

(2-3) Not Applicable

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

Not applicable

## G. All Other Contingencies

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

**NOTE 15 Leases**

## 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., B.

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.



## NOTES TO FINANCIAL STATEMENTS

**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	\$ -	\$ -	\$ 13,228,164	\$ -	\$ 13,228,164
Bonds: Industrial and miscellaneous	\$ -	\$ 41,228,139	\$ -	\$ -	\$ 41,228,139
Common Stocks: Industrial and miscellaneous (a)	\$ 447,601,798	\$ -	\$ -	\$ -	\$ 447,601,798
Other Invested Assets	\$ -	\$ -	\$ 4,005,488	\$ -	\$ 4,005,488
Total assets at fair value/NAV	\$ 447,601,798	\$ 41,228,139	\$ 17,233,652	\$ -	\$ 506,063,589

(a) Excludes equities carried at cost of \$2,298,000 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	\$ 8,918,188	\$ -	\$ -	\$ -	\$ 4,309,976	\$ -	\$ -	\$ -	\$ -	\$ 13,228,164
Other Invested Assets	\$ 4,005,488	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 4,005,488
Total Assets	\$ 12,923,676	\$ -	\$ -	\$ -	\$ 4,309,976	\$ -	\$ -	\$ -	\$ -	\$ 17,233,652

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:

- 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.

## NOTES TO FINANCIAL STATEMENTS

- 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	\$ 5,570,999,067	\$ 5,341,120,501	\$ 76,284,347	\$ 5,483,545,712	\$ 11,169,008	\$ -	\$ -
Preferred Stock	\$ 13,228,164	\$ 13,228,164	\$ -	\$ -	\$ 13,228,164	\$ -	\$ -
Common Stock (a)	\$ 449,899,798	\$ 449,899,798	\$ 447,601,798	\$ 2,298,000	\$ -	\$ -	\$ -
Mortgages	\$ 162,013,979	\$ 152,647,279	\$ -	\$ -	\$ 162,013,979	\$ -	\$ -
Other Invested Assets (a)	\$ 331,210,119	\$ 315,045,218	\$ -	\$ 7,000,180	\$ 324,209,939	\$ -	\$ -
Cash and Short-Term Investments	\$ 6,322,087	\$ 6,321,694	\$ 5,295,242	\$ 1,026,845	\$ -	\$ -	\$ -

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

D., E.

Not applicable

### NOTE 21 Other Items

A. Unusual or Infrequent Items

Not applicable

B. Troubled Debt Restructuring: Debtors

Not applicable

C. Other Disclosures

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

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

At the end of the current period and prior year, the Company had admitted assets of \$1,265,490,273 and \$1,144,443,223, 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 \$26,400,374 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 \$167,246,452 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
School Tuition Credits	AZ	\$ 335,000	\$ 335,000
21E1999 - Total		\$ 335,000	\$ 335,000

## NOTES TO FINANCIAL STATEMENTS

## (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	\$ -	\$ -
b. Non-transferable	\$ 335,000	\$ -

## 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

Not applicable

## 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:

	<u>Assumed Reinsurance</u>		<u>Ceded Reinsurance</u>		<u>Net</u>	
	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity
a. Affiliates	\$1,374,777,968	\$ -	\$ -	\$ -	\$1,374,777,968	\$ -
b. All Other	\$ 9,575,318	\$ 1,403,161	\$ 92,386,211	\$ 32,734,368	\$ (82,810,893)	\$ (31,331,207)
c. Total	<u>\$1,384,353,286</u>	<u>\$ 1,403,161</u>	<u>\$ 92,386,211</u>	<u>\$ 32,734,368</u>	<u>\$1,291,967,075</u>	<u>\$ (31,331,207)</u>

d. Direct Unearned Premium Reserve \$ 822,991,809

(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	\$ 70,514,506	\$ -	\$ -	\$ 70,514,506
b. Sliding Scale Adjustments	\$ -	\$ -	\$ 330,144	\$ (330,144)
c. Other Profit Commission Arrangements	\$ -	\$ -	\$ -	\$ -
d. TOTAL	<u>\$ 70,514,506</u>	<u>\$ -</u>	<u>\$ 330,144</u>	<u>\$ 70,184,362</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

## NOTES TO FINANCIAL STATEMENTS

**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 \$29,356,000 during the current year. The savings of \$29,356,000 is 0.74% of unpaid losses and LAE of \$3,991,508,445 as of December 31, 2020. The favorable loss development is primarily due to lower than expected losses in workers compensation and commercial multi peril lines of business. Increases or decreases generally 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 costs 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 Contin- gencies
\$ 15,940,000	\$ 15,940,000

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

Not applicable

**NOTE 28 Health Care Receivables**

Not applicable

**NOTE 29 Participating Policies**

Not applicable

**NOTE 30 Premium Deficiency Reserves**

- |   |                |
|---|----------------|
| 1. Liability carried for premium deficiency reserves              | \$ -           |
| 2. Date of the most recent evaluation of this liability           | 09/30/2021     |
| 3. Was anticipated investment income utilized in the calculation? | Yes [X] No [ ] |

**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	\$ 784,000	\$ 784,000	\$ 65,000	\$ 849,000
17.1	Other Liability - occurrence	\$ 4,330,000	\$ 1,565,000	\$ 67,000	\$ 1,632,000
<b>Total</b>		<b>\$ 5,114,000</b>	<b>\$ 2,349,000</b>	<b>\$ 132,000</b>	<b>\$ 2,481,000</b>

(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)  | \$ 2,481,000 |
| 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)   | \$ 2,481,000 |
| 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.

## NOTES TO FINANCIAL STATEMENTS

### A. Tabular Discount

Reserves for Long Term Care claims have been discounted on a tabular basis using the 1994 GAM Table at 4.5%. The reserves as of the end of the current reporting period include \$87,592,581 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)	\$ 29,818,126	\$ 21,138,783
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	\$ 29,818,126	\$ 21,138,783

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

### 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 \$5,930,000 of such discounted reserves. The amount of the discount is as follows:

	(1) Case	(2) IBNR	(3) Defense & Cost Containment Expense	(4) 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)	\$ 2,385,205	\$ -	\$ -	\$ -
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	\$ 2,385,205	\$ -	\$ -	\$ -

\*\* 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

**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 ]  
If yes, complete and file the merger history data file with the NAIC.
- 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

**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: ..... \$ 97,902

**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: ..... \$ 301,126,364  
 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<br>Prior Year-End<br>Book/Adjusted<br>Carrying Value | 2<br>Current Quarter<br>Book/Adjusted<br>Carrying Value |
|---|--|---|
| 14.21 Bonds   | \$ 0   | \$ 0  |
| 14.22 Preferred Stock   | \$ 0   | \$ 0  |
| 14.23 Common Stock  | \$ 1,250,639,143                                       | \$ 1,310,239,748  |
| 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) | \$ 1,250,639,143                                       | \$ 1,310,239,748  |
| 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 SEPTEMBER 30, 2021 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 [ X ] No [ ]
- 17.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

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

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

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

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

- 17.4 If yes, give full information relating thereto:

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

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

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

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

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

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

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

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

- 18.2 If no, list exceptions:

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

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

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



# GENERAL INTERROGATORIES

## PART 2 - PROPERTY & CASUALTY INTERROGATORIES

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

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

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

3.2 If yes, give full and complete information thereto.

4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see Annual Statement Instructions pertaining to disclosure of discounting for definition of "tabular reserves") discounted at a rate of interest greater than zero? ..... Yes [ 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	0.045	29,818,000	0	21,139,000	50,957,000	1,760,000	0	1,168,000	2,928,000
		TOTAL	29,818,000	0	21,139,000	50,957,000	1,760,000	0	1,168,000	2,928,000

5. Operating Percentages:

5.1 A&H loss percent ..... 495.480 %

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

5.3 A&H expense percent excluding cost containment expenses ..... 40.700 %

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 SEPTEMBER 30, 2021 OF THE HANOVER INSURANCE COMPANY

**SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN**

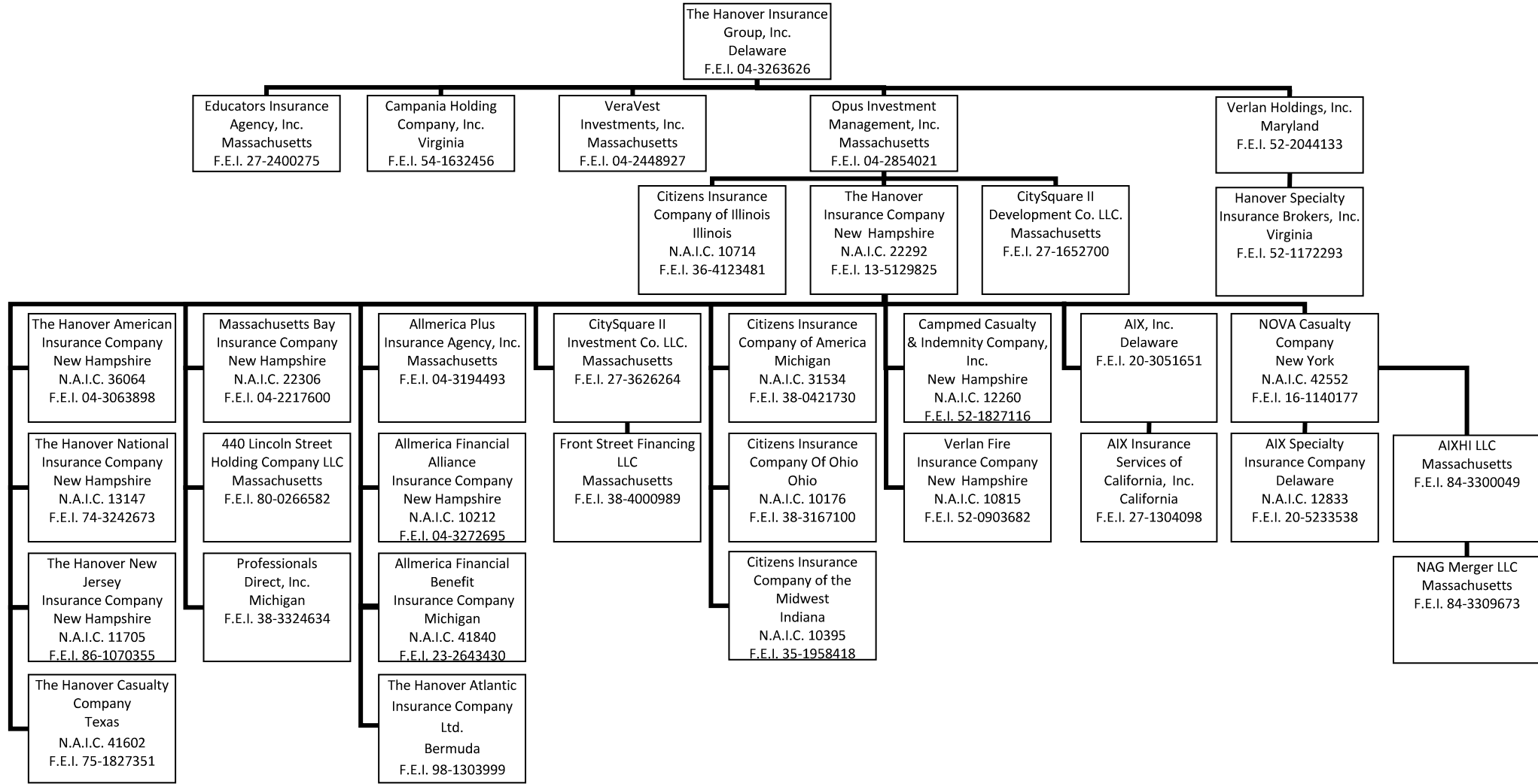
Current Year to Date - Allocated by States and Territories

	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	4,260,939	3,825,635	1,642,187	2,415,635	4,642,742	5,383,364
2. Alaska	AK	L	467,221	436,277	27,486	(42,732)	910,946	847,935
3. Arizona	AZ	L	16,346,947	14,981,173	2,113,710	7,019,031	14,532,521	12,988,331
4. Arkansas	AR	L	6,562,477	7,069,858	4,245,782	6,090,825	7,040,274	7,401,517
5. California	CA	L	98,717,731	91,017,133	23,088,535	31,079,348	86,756,916	81,835,389
6. Colorado	CO	L	25,833,952	22,568,701	3,921,313	4,761,639	13,250,031	11,017,548
7. Connecticut	CT	L	42,176,975	32,926,787	14,579,182	11,452,991	36,783,388	34,495,775
8. Delaware	DE	L	2,879,172	2,392,725	134,752	678,363	2,364,821	1,552,723
9. District of Columbia	DC	L	11,112,634	9,921,633	1,304,861	1,641,843	13,085,388	14,735,975
10. Florida	FL	L	30,367,934	30,132,661	8,120,280	13,011,164	45,054,560	37,884,824
11. Georgia	GA	L	35,707,895	34,333,123	15,742,848	16,065,048	30,924,863	31,970,757
12. Hawaii	HI	L	955,784	1,024,538	193,865	56,571	254,845	376,928
13. Idaho	ID	L	1,458,493	1,528,132	542,049	705,534	828,847	818,638
14. Illinois	IL	L	41,519,211	36,814,368	8,896,199	9,265,426	41,448,392	44,891,072
15. Indiana	IN	L	29,902,566	27,586,454	11,668,110	10,985,279	22,890,275	20,394,844
16. Iowa	IA	L	2,588,889	2,311,952	331,312	510,877	1,443,895	440,446
17. Kansas	KS	L	2,538,031	2,483,359	3,184,125	6,092,610	9,538,162	6,385,748
18. Kentucky	KY	L	5,014,001	5,373,810	743,272	246,690	7,031,962	4,997,198
19. Louisiana	LA	L	11,575,657	10,160,248	2,392,807	1,036,131	12,782,517	16,061,333
20. Maine	ME	L	30,739,229	29,980,792	7,055,860	5,793,571	39,639,735	34,223,621
21. Maryland	MD	L	23,040,570	17,309,595	5,724,742	3,473,083	11,255,278	11,396,910
22. Massachusetts	MA	L	139,765,210	116,605,695	41,062,240	25,119,084	101,538,806	86,677,924
23. Michigan	MI	L	42,571,508	41,166,184	11,412,318	11,336,021	40,666,126	28,700,527
24. Minnesota	MN	L	28,999,600	24,680,134	4,301,913	10,233,628	18,934,078	19,259,349
25. Mississippi	MS	L	1,844,195	3,070,882	1,411,618	567,431	9,125,674	10,303,602
26. Missouri	MO	L	7,056,503	8,650,418	736,188	2,767,397	6,589,232	3,189,070
27. Montana	MT	L	1,752,225	1,703,389	682,182	479,872	4,004,083	1,199,404
28. Nebraska	NE	L	1,479,809	1,137,467	128,778	128,710	3,111,851	1,023,292
29. Nevada	NV	L	5,479,674	4,412,320	462,149	1,272,481	3,776,622	4,511,489
30. New Hampshire	NH	L	17,482,025	14,444,114	4,628,870	3,974,547	16,217,211	15,184,342
31. New Jersey	NJ	L	98,604,750	88,209,064	34,460,398	30,683,744	118,519,747	101,227,426
32. New Mexico	NM	L	3,837,038	2,670,584	1,101,546	1,173,378	1,892,792	1,610,394
33. New York	NY	L	112,175,065	106,273,164	32,669,891	32,028,867	166,105,443	153,720,037
34. North Carolina	NC	L	27,219,155	24,702,072	5,294,139	6,123,066	26,563,427	15,981,199
35. North Dakota	ND	L	3,001,695	2,129,392	1,350,552	927,234	622,728	1,173,142
36. Ohio	OH	L	26,845,612	23,247,337	9,301,773	10,755,771	18,517,692	17,128,031
37. Oklahoma	OK	L	12,476,414	13,506,255	6,996,513	7,962,035	6,884,254	6,487,382
38. Oregon	OR	L	9,828,857	9,182,143	6,277,892	10,298,581	11,887,840	12,106,147
39. Pennsylvania	PA	L	41,206,850	30,774,909	14,230,423	11,945,054	28,785,779	20,567,505
40. Rhode Island	RI	L	5,879,357	5,633,773	1,826,545	815,243	5,375,278	4,819,343
41. South Carolina	SC	L	13,446,311	11,046,481	5,932,709	2,956,011	9,149,263	7,122,692
42. South Dakota	SD	L	1,764,080	1,088,200	466,540	193,210	(1,200,115)	(719,912)
43. Tennessee	TN	L	24,178,104	23,372,411	11,495,853	10,377,325	17,666,187	22,788,582
44. Texas	TX	L	92,168,998	85,618,530	36,142,251	32,974,966	87,824,329	50,644,474
45. Utah	UT	L	6,703,486	5,475,259	2,259,494	2,082,245	13,725,115	11,569,189
46. Vermont	VT	L	6,330,200	5,068,122	990,824	2,904,365	5,153,922	4,495,948
47. Virginia	VA	L	36,163,742	34,121,526	7,157,562	13,093,284	20,871,756	24,123,091
48. Washington	WA	L	18,261,627	16,690,537	5,586,732	4,155,977	16,721,177	16,161,519
49. West Virginia	WV	L	2,018,400	2,107,912	564,396	1,457,709	1,041,969	2,047,505
50. Wisconsin	WI	L	27,064,945	19,896,872	6,575,300	5,707,101	15,435,505	12,302,647
51. Wyoming	WY	L	1,204,942	1,257,304	149,798	405,547	388,491	583,875
52. American Samoa	AS	N	0	0	0	0	0	0
53. Guam	GU	N	(56)	0	0	0	0	0
54. Puerto Rico	PR	N	9,868	11,723	0	0	210	93
55. U.S. Virgin Islands	VI	N	1,802	0	0	0	0	0
56. Northern Mariana Islands	MP	N	0	0	0	0	0	0
57. Canada	CAN	N	401,447	268,696	300	0	349,749	332,425
58. Aggregate Other Alien	OT	XXX	1,911,378	1,617,154	22,563	0	0	474,525
59. Totals	XXX		1,242,901,124	1,114,018,977	371,333,527	377,238,811	1,178,706,579	1,036,897,134
DETAILS OF WRITE-INS								
58001. ALB - Albania	XXX		25	1,500	0	0	0	0
58002. AFG - Afghanistan	XXX		0	0	0	0	0	0
58003. AGO Angola	XXX		0	0	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX		1,911,353	1,615,654	22,563	0	0	474,525
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX		1,911,378	1,617,154	22,563	0	0	474,525

(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

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



Note: All Companies are wholly-owned.

Affiliated Investment Management Company

STATEMENT AS OF SEPTEMBER 30, 2021 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? (Y/N)	*
	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.	N	
	The Hanover Insurance Group		84-3300049				AIXHI LLC	MA	NIA	Nova Casualty Company	Ownership, Board, Management	100.000	The Hanover Insurance Group, Inc.	N	
	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.	N	
.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.	N	
	The Hanover Insurance Group		20-3051651				AIX, Inc.	DE	NIA	The Hanover Insurance Company	Ownership, Board, Management	100.000	The Hanover Insurance Group, Inc.	N	
.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.	N	
.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.	N	
	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.	N	
	The Hanover Insurance Group		54-1632456				Allmerica Securities Trust	MA	NIA	The Hanover Insurance Group, Inc.	Management	100.000	The Hanover Insurance Group, Inc.	N	
	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.	N	
.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.	N	
.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.	N	
.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.	N	
.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.	N	
.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.	N	
	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.	N	
	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.	N	
	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.	N	
	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.	N	
	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.	N	
.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.	N	
	The Hanover Insurance Group		84-3309673				NAG Merger LLC	MA	NIA	AIXHI LLC	Ownership, Board, Management	100.000	The Hanover Insurance Group, Inc.	N	
.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.	N	
	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.	N	
	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.	N	
.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.	N	
	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.	Y	
.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.	N	
.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.	N	
.0088	The Hanover Insurance Group		04-3263626			New York Stock Exchange	The Hanover Insurance Group, Inc.	DE	UIP			0.000		N	
.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.	N	
.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.	N	
	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.	N	
.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.	N	
	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.	N	

NONE

Asterisk	
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## STATEMENT AS OF SEPTEMBER 30, 2021 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	6,429,666	2,713,714	42.2	31.1
2. Allied Lines	32,076,594	7,254,993	22.6	30.8
3. Farmowners multiple peril	0	0	0.0	0.0
4. Homeowners multiple peril	110,132,411	74,287,522	67.5	64.6
5. Commercial multiple peril	179,480,388	79,367,009	44.2	39.9
6. Mortgage guaranty	0	0	0.0	0.0
8. Ocean marine	38,960,955	15,021,049	38.6	36.6
9. Inland marine	140,232,038	57,113,404	40.7	41.9
10. Financial guaranty	0	0	0.0	0.0
11.1 Medical professional liability - occurrence	1,564	311	19.9	72.4
11.2 Medical professional liability - claims-made	0	(3)	0.0	0.0
12. Earthquake	1,565,499	66,824	4.3	1.5
13. Group accident and health	0	0	0.0	0.0
14. Credit accident and health	0	0	0.0	0.0
15. Other accident and health	0	0	0.0	0.0
16. Workers' compensation	55,838,019	17,566,058	31.5	34.9
17.1 Other liability - occurrence	126,480,034	55,200,026	43.6	42.4
17.2 Other liability - claims-made	196,868,996	65,263,621	33.2	42.8
17.3 Excess workers' compensation	0	0	0.0	0.0
18.1 Products liability - occurrence	2,207,176	973,999	44.1	43.2
18.2 Products liability - claims-made	4,210,885	674,279	16.0	7.9
19.1,19.2 Private passenger auto liability	65,387,813	37,517,881	57.4	52.2
19.3,19.4 Commercial auto liability	13,989,064	8,252,981	59.0	54.9
21. Auto physical damage	59,167,364	31,619,516	53.4	43.5
22. Aircraft (all perils)	0	0	0.0	0.0
23. Fidelity	18,837,399	5,065,991	26.9	40.3
24. Surety	52,537,601	20,749,154	39.5	29.1
26. Burglary and theft	8,149,933	3,998,103	49.1	54.1
27. Boiler and machinery	2,675,455	740,277	27.7	21.6
28. Credit	0	0	0.0	0.0
29. International	615,298	51,922	8.4	33.1
30. Warranty	0	0	0.0	0.0
31. Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
32. Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
33. Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business	0	0	0.0	0.0
35. Totals	1,115,844,152	483,498,631	43.3	43.0
<b>DETAILS OF WRITE-INS</b>				
3401.				
3402.				
3403.				
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0.0	0.0
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0.0	0.0

**PART 2 - DIRECT PREMIUMS WRITTEN**

Line of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire	2,160,326	6,902,618	5,738,770
2. Allied Lines	13,643,520	35,364,786	32,135,462
3. Farmowners multiple peril	0	0	0
4. Homeowners multiple peril	46,236,083	121,618,750	106,396,397
5. Commercial multiple peril	74,531,879	192,683,931	179,621,374
6. Mortgage guaranty	0	0	0
8. Ocean marine	11,614,511	39,993,568	41,305,832
9. Inland marine	66,202,426	184,437,628	165,472,612
10. Financial guaranty	0	0	0
11.1 Medical professional liability - occurrence	2,085	2,085	2,085
11.2 Medical professional liability - claims-made	0	0	0
12. Earthquake	582,144	1,730,091	1,568,102
13. Group accident and health	0	0	0
14. Credit accident and health	0	0	0
15. Other accident and health	0	0	0
16. Workers' compensation	22,561,040	58,099,260	57,274,676
17.1 Other liability - occurrence	54,628,693	138,571,313	120,467,020
17.2 Other liability - claims-made	73,042,745	212,811,750	185,483,583
17.3 Excess workers' compensation	0	0	0
18.1 Products liability - occurrence	657,113	2,098,319	2,259,080
18.2 Products liability - claims-made	2,069,858	5,485,604	3,811,465
19.1,19.2 Private passenger auto liability	25,353,377	72,241,122	59,990,927
19.3,19.4 Commercial auto liability	4,985,026	14,255,600	14,834,252
21. Auto physical damage	24,380,779	67,947,126	52,460,861
22. Aircraft (all perils)	0	0	0
23. Fidelity	8,331,328	21,630,607	18,898,503
24. Surety	18,131,243	54,384,708	55,076,499
26. Burglary and theft	4,009,808	8,915,558	8,097,957
27. Boiler and machinery	1,202,271	3,006,338	2,667,495
28. Credit	0	0	0
29. International	396,123	720,362	456,025
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	454,722,378	1,242,901,124	1,114,018,977
<b>DETAILS OF WRITE-INS</b>			
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 SEPTEMBER 30, 2021 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)	2021 Loss and LAE Payments on Claims Reported as of Prior Year-End	2021 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2021 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. 2018 + Prior .....	1,123,924	684,533	1,808,457	283,521	13,993	297,514	913,798	29,778	548,602	1,492,178	73,395	(92,160)	(18,765)
2. 2019 .....	438,576	396,496	835,072	153,702	24,057	177,759	361,496	31,033	282,231	674,760	76,622	(59,175)	17,447
3. Subtotals 2019 + Prior .....	1,562,500	1,081,029	2,643,529	437,223	38,050	475,273	1,275,294	60,811	830,833	2,166,938	150,017	(151,335)	(1,318)
4. 2020 .....	491,001	856,978	1,347,979	271,545	93,534	365,079	319,312	69,795	565,755	954,862	99,856	(127,894)	(28,038)
5. Subtotals 2020 + Prior .....	2,053,501	1,938,007	3,991,508	708,768	131,584	840,352	1,594,606	130,606	1,396,588	3,121,800	249,873	(279,229)	(29,356)
6. 2021 .....	XXX	XXX	XXX	XXX	694,621	694,621	XXX	488,396	725,857	1,214,253	XXX	XXX	XXX
7. Totals .....	2,053,501	1,938,007	3,991,508	708,768	826,205	1,534,973	1,594,606	619,002	2,122,445	4,336,053	249,873	(279,229)	(29,356)
8. Prior Year-End Surplus As Regards Policyholders	2,582,876										Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
											1. 12.2	2. (14.4)	3. (0.7)
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. (1.1)

# 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.

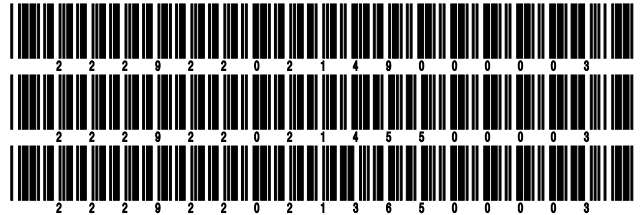
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement? .....	NO
2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement? .....	NO
3. Will the Medicare Part D Coverage Supplement be filed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

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 SEPTEMBER 30, 2021 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 .....	63,638,889	63,638,889	0	0
2597. Summary of remaining write-ins for Line 25 from overflow page	63,638,889	63,638,889	0	0

## Additional Write-ins for Schedule T Line 58

States, etc.	1 Active Status	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
58004. AND - Andorra	XXX	329	395	0	0	0	176
58005. ARE - United Arab Emirates	XXX	12,267	5,638	0	0	0	1,822
58006. ARG - Argentina	XXX	1,846	3,718	0	0	0	1,733
58007. ARM - Armenia	XXX	(90)	172	0	0	0	0
58008. AUS - Australia	XXX	21,525	20,498	0	0	0	10,618
58009. AUT - Austria	XXX	16,398	12,523	0	0	0	2,408
58010. BEL - Belgium	XXX	10,017	12,549	0	0	0	3,433
58011. BGD - Bangladesh	XXX	97	136	0	0	0	0
58012. BGR - Bulgaria	XXX	533	203	0	0	0	0
58013. BHR - Bahrain	XXX	1,561	101	0	0	0	0
58014. BHS - Bahamas	XXX	4,414	10,687	0	0	0	2,437
58015. BLZ - Belize	XXX	533	600	0	0	0	408
58016. BMU - Bermuda	XXX	247	4	0	0	0	0
58017. BRA - Brazil	XXX	16,050	18,052	0	0	0	4,262
58018. BTN - Bhutan	XXX	0	0	0	0	0	0
58019. CHE - Switzerland	XXX	11,069	11,091	0	0	0	2,064
58020. CHL - Chile	XXX	2,499	8,740	0	0	0	1,579
58021. CHN - China	XXX	367,628	478,156	0	0	0	126,245
58022. COL - Colombia	XXX	5,722	4,217	0	0	0	2,593
58023. CRI - Costa Rica	XXX	6,123	12,451	0	0	0	4,166
58024. CUB - Cuba	XXX	0	0	0	0	0	0
58025. CUW - Curaçao	XXX	0	69	0	0	0	0
58026. CYM - Cayman Islands	XXX	3,800	2,577	0	0	0	538
58027. CYP - Cyprus	XXX	97	124	0	0	0	0
58028. CZE - Czech Republic	XXX	4,484	(996)	0	0	0	835
58029. DEU - Germany	XXX	116,153	87,288	0	0	0	33,555
58030. DNK - Denmark	XXX	16,502	15,795	0	0	0	2,750
58031. DOM - Dominican Republic	XXX	6,284	10,338	0	0	0	3,644
58032. DZA - Algeria	XXX	24	24	0	0	0	0
58033. ECU - Ecuador	XXX	3,235	3,633	0	0	0	1,513
58034. EGY - Egypt	XXX	3,542	3,007	0	0	0	0
58035. ESP - Spain	XXX	28,230	24,856	0	0	0	9,033
58036. ETH - Ethiopia	XXX	21	2,919	0	0	0	358
58037. FIN - Finland	XXX	1,236	497	0	0	0	0
58038. FJI - Fiji	XXX	34	109	0	0	0	0
58039. FRA - France	XXX	105,642	84,995	0	0	0	23,535
58040. FSM - Micronesia, Federated States of	XXX	150	139	0	0	0	249
58041. GBR - United Kingdom	XXX	323,602	232,135	21,642	0	0	74,296
58042. GRC - Greece	XXX	952	(45)	0	0	0	740
58043. GRD - Grenada	XXX	0	0	0	0	0	0
58044. GTM - Guatemala	XXX	3,762	6,381	0	0	0	2,870
58045. HKG - Hong Kong	XXX	24,582	14,055	921	0	0	5,842
58046. HND - Honduras	XXX	1,314	208	0	0	0	249
58047. HRV - Croatia	XXX	125	294	0	0	0	0
58048. HTI - Haiti	XXX	0	17	0	0	0	0
58049. HUN - Hungary	XXX	4,800	26,807	0	0	0	450
58050. IDN - Indonesia	XXX	432	206	0	0	0	272
58051. IND - India	XXX	64,432	37,045	0	0	0	16,307
58052. IRL - Ireland	XXX	14,712	29,034	0	0	0	7,508
58053. ISL - Iceland	XXX	716	0	0	0	0	0
58054. ISR - Israel	XXX	16,009	13,271	0	0	0	2,853
58055. ITA - Italy	XXX	61,206	41,975	0	0	0	13,439
58056. JAM - Jamaica	XXX	2,758	3,643	0	0	0	291
58057. JOR - Jordan	XXX	153	153	0	0	0	0
58058. JPN - Japan	XXX	52,558	36,389	0	0	0	15,778
58059. KHM - Cambodia	XXX	327	490	0	0	0	423
58060. KNA - Saint Kitts and Nevis	XXX	0	17	0	0	0	0
58061. KOR - Korea, Republic of	XXX	20,557	21,693	0	0	0	7,043
58062. LBN - Lebanon	XXX	234	9,807	0	0	0	2,280
58063. LCA - Saint Lucia	XXX	22	17	0	0	0	0
58064. LKA - Sri Lanka	XXX	292	64	0	0	0	0
58065. MAR - Morocco	XXX	2,348	21	0	0	0	0
58066. MEX - Mexico	XXX	276,287	180,024	0	0	0	40,174
58067. MHL - Marshall Island	XXX	2,364	0	0	0	0	3,215
58068. MMR - Myanmar	XXX	0	0	0	0	0	0
58069. MNG - Mongolia	XXX	0	0	0	0	0	0
58070. MYS - Malaysia	XXX	13,267	6,514	0	0	0	1,244
58071. NAM - Namibia	XXX	0	0	0	0	0	0
58072. NIC - Nicaragua	XXX	487	13,841	0	0	0	1,716
58073. NLD - Netherlands	XXX	42,726	37,619	0	0	0	9,583
58074. NOR - Norway	XXX	1,145	88	0	0	0	0
58075. NZL - New Zealand	XXX	3,146	2,982	0	0	0	0
58076. OMN - Oman	XXX	14	0	0	0	0	0
58077. PAN - Panama	XXX	2,300	2,371	0	0	0	0
58078. PER - Peru	XXX	341	4,916	0	0	0	1,974
58079. PHL - Philippines	XXX	14,355	10,068	0	0	0	1,614
58080. PLW - Palau	XXX	150	139	0	0	0	0
58081. POL - Poland	XXX	734	3,898	0	0	0	3,493
58082. PRT - Portugal	XXX	5,408	760	0	0	0	343

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE HANOVER INSURANCE COMPANY

**OVERFLOW PAGE FOR WRITE-INS**

Additional Write-ins for Schedule T Line 58

	1 Active Status	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
58083. PRY - Paraguay	XXX	.41	.41	.0	.0	.0	.0
58084. QAT - Qatar	XXX	.82	.0	.0	.0	.0	.0
58085. ROU - Romania	XXX	139	51	.0	.0	.0	1,161
58086. RUS - Russia	XXX	635	276	.0	.0	.0	.0
58087. RWA - Rwanda	XXX	.0	80	.0	.0	.0	.0
58088. SAU - Saudi Arabia	XXX	255	1,363	.0	.0	.0	243
58089. SGP - Singapore	XXX	13,659	1,735	.0	.0	.0	3,934
58090. SLV - El Salvador	XXX	.0	94	.0	.0	.0	.0
58091. SOM - Somalia	XXX	.0	.0	.0	.0	.0	.0
58092. SRB - Serbia	XXX	5,022	.0	.0	.0	.0	.0
58093. SVK - Slovakia	XXX	115	.0	.0	.0	.0	.0
58094. SWE - Sweden	XXX	5,460	3,906	.0	.0	.0	2,557
58095. TCA - Turks and Caicos Islands	XXX	264	264	.0	.0	.0	.0
58096. THA - Thailand	XXX	7,338	4,870	.0	.0	.0	791
58097. TTO - Trinidad and Tobago	XXX	.14	.17	.0	.0	.0	.0
58098. TUR - Turkey	XXX	9,180	10,559	.0	.0	.0	1,541
58099. TWN - Taiwan	XXX	36,796	12,138	.0	.0	.0	5,267
58100. TZA - United Republic of Tanzania	XXX	.0	.0	.0	.0	.0	1,194
58101. UGA - Uganda	XXX	283	209	.0	.0	.0	400
58102. UKR - Ukraine	XXX	14	.0	.0	.0	.0	.0
58103. VGB - British Virgin Islands	XXX	.0	.0	.0	.0	.0	570
58104. VNM - Vietnam	XXX	12,865	7,312	.0	.0	.0	2,627
58105. ZAF - South Africa	XXX	2,098	537	.0	.0	.0	289
58106. AZE Azerbaijan	XXX	.24	.0	.0	.0	.0	.0
58107. BRB Barbados	XXX	.870	.0	.0	.0	.0	.0
58108. BDI Burundi	XXX	70,716	.0	.0	.0	.0	.0
58109. EST Estonia	XXX	2,597	.0	.0	.0	.0	.0
58110. PYF French Polynesia	XXX	.38	.0	.0	.0	.0	.0
58111. GEO Georgia	XXX	.14	.0	.0	.0	.0	.0
58112. GHA Ghana	XXX	.17	.0	.0	.0	.0	.0
58113. GUY Guyana	XXX	2,500	.0	.0	.0	.0	.0
58114. IRN Iran, Islamic Republic of	XXX	115	.0	.0	.0	.0	.0
58115. KEN Kenya	XXX	.17	.0	.0	.0	.0	.0
58116. KIR Kiribati	XXX	1,071	.0	.0	.0	.0	.0
58117. KWT Kuwait	XXX	.14	.0	.0	.0	.0	.0
58118. LVA Latvia	XXX	233	.0	.0	.0	.0	.0
58119. LTU Lithuania	XXX	.25	.0	.0	.0	.0	.0
58120. LUX Luxembourg	XXX	.25	.0	.0	.0	.0	.0
58121. MLT Malta	XXX	2,314	.0	.0	.0	.0	.0
58122. MNE Montenegro	XXX	.25	.0	.0	.0	.0	.0
58123. PRK North Korea	XXX	9,332	.0	.0	.0	.0	.0
58124. PAK Pakistan	XXX	.65	.0	.0	.0	.0	.0
58125. SVN Slovenia	XXX	.25	.0	.0	.0	.0	.0
58126. URY Uruguay	XXX	237	.0	.0	.0	.0	.0
58127.	XXX	.0	.0	.0	.0	.0	.0
58997. Summary of remaining write-ins for Line 58 from overflow page	XXX	1,911,353	1,615,654	22,563	0	0	474,525

## STATEMENT AS OF SEPTEMBER 30, 2021 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 .....	44,788,154	42,511,216
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....	0	0
2.2 Additional investment made after acquisition .....	1,822,418	7,137,258
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 .....	3,327,977	4,860,320
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8) .....	43,282,595	44,788,154
10. Deduct total nonadmitted amounts .....	0	0
11. Statement value at end of current period (Line 9 minus Line 10) .....	43,282,595	44,788,154

**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 .....	116,077,893	82,424,330
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....	36,673,927	33,727,788
2.2 Additional investment made after acquisition .....	0	0
3. Capitalized deferred interest and other .....	0	0
4. Accrual of discount .....	23,949	14,693
5. Unrealized valuation increase (decrease) .....	0	0
6. Total gain (loss) on disposals .....	0	0
7. Deduct amounts received on disposals .....	128,490	88,480
8. Deduct amortization of premium and mortgage interest points and commitment fees .....	0	438
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) .....	152,647,279	116,077,893
12. Total valuation allowance .....	0	0
13. Subtotal (Line 11 plus Line 12) .....	152,647,279	116,077,893
14. Deduct total nonadmitted amounts .....	0	0
15. Statement value at end of current period (Line 13 minus Line 14) .....	152,647,279	116,077,893

**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 .....	597,101,836	572,511,637
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....	18,625,574	4,165,429
2.2 Additional investment made after acquisition .....	28,808,633	45,635,160
3. Capitalized deferred interest and other .....	0	0
4. Accrual of discount .....	0	0
5. Unrealized valuation increase (decrease) .....	2,179,839	(3,617,575)
6. Total gain (loss) on disposals .....	348	0
7. Deduct amounts received on disposals .....	89,820,753	20,261,771
8. Deduct amortization of premium and depreciation .....	803,293	144,047
9. Total foreign exchange change in book/adjusted carrying value .....	0	0
10. Deduct current year's other than temporary impairment recognized .....	372,121	1,186,996
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) .....	555,720,063	597,101,836
12. Deduct total nonadmitted amounts .....	0	0
13. Statement value at end of current period (Line 11 minus Line 12) .....	555,720,063	597,101,836

**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 .....	6,692,179,252	6,260,349,773
2. Cost of bonds and stocks acquired .....	1,328,967,165	1,582,164,205
3. Accrual of discount .....	3,858,603	5,325,848
4. Unrealized valuation increase (decrease) .....	106,272,878	39,359,062
5. Total gain (loss) on disposals .....	12,667,010	15,206,918
6. Deduct consideration for bonds and stocks disposed of .....	1,027,286,819	1,170,124,370
7. Deduct amortization of premium .....	6,703,579	9,479,786
8. Total foreign exchange change in book/adjusted carrying value .....	0	0
9. Deduct current year's other than temporary impairment recognized .....	1,017,695	34,816,917
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees .....	5,551,397	4,194,520
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) .....	7,114,488,212	6,692,179,252
12. Deduct total nonadmitted amounts .....	870,595	777,664
13. Statement value at end of current period (Line 11 minus Line 12) .....	7,113,617,617	6,691,401,588

STATEMENT AS OF SEPTEMBER 30, 2021 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
<b>BONDS</b>								
1. NAIC 1 (a) .....	3,088,221,973	335,076,036	148,803,634	16,840,933	3,176,786,180	3,088,221,973	3,291,335,308	3,175,558,239
2. NAIC 2 (a) .....	1,759,088,699	113,536,849	46,954,845	(16,217,228)	1,776,683,042	1,759,088,699	1,809,453,474	1,646,889,133
3. NAIC 3 (a) .....	162,397,391	10,892,500	14,304,166	1,096,338	140,925,293	162,397,391	160,082,063	129,010,086
4. NAIC 4 (a) .....	77,461,766	6,142,600	2,322,344	(3,900,183)	87,498,603	77,461,766	77,381,839	85,639,679
5. NAIC 5 (a) .....	4,751,650	0	1,557,126	699,745	4,825,448	4,751,650	3,894,269	5,407,283
6. NAIC 6 (a) .....	0	0	0	0	2,732	0	0	434,453
7. Total Bonds	5,091,921,478	465,647,985	213,942,116	(1,480,394)	5,186,721,297	5,091,921,478	5,342,146,953	5,042,938,873
<b>PREFERRED STOCK</b>								
8. NAIC 1 .....	0	0	0	0	0	0	0	0
9. NAIC 2 .....	4,500,000	0	0	(100,000)	4,800,000	4,500,000	4,400,000	4,050,000
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 .....	4,418,188	0	0	4,409,976	4,418,188	4,418,188	8,828,164	999,999
14. Total Preferred Stock	8,918,188	0	0	4,309,976	9,218,188	8,918,188	13,228,164	5,049,999
15. Total Bonds and Preferred Stock	5,100,839,667	465,647,985	213,942,116	2,829,582	5,195,939,485	5,100,839,667	5,355,375,117	5,047,988,872

(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 \$ 200,045 ; NAIC 2 \$ 826,407 ; NAIC 3 \$ 0 ; NAIC 4 \$ 0 ; NAIC 5 \$ 0 ; NAIC 6 \$ 0

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## STATEMENT AS OF SEPTEMBER 30, 2021 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
9199999 Totals	1,026,452	xxx	1,044,910	14,800	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 .....	5,491,151	14,525,948
2. Cost of short-term investments acquired .....	0	8,029,434
3. Accrual of discount .....	6,505	24,695
4. Unrealized valuation increase (decrease) .....	0	0
5. Total gain (loss) on disposals .....	0	(21,916)
6. Deduct consideration received on disposals .....	4,450,000	16,873,806
7. Deduct amortization of premium .....	21,203	193,205
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) .....	1,026,452	5,491,151
11. Deduct total nonadmitted amounts .....	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	1,026,452	5,491,151

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 SEPTEMBER 30, 2021 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 .....	538,574	71,454,605
2. Cost of cash equivalents acquired .....	332,266	1,077,357,987
3. Accrual of discount .....	0	36,461
4. Unrealized valuation increase (decrease) .....	0	0
5. Total gain (loss) on disposals .....	0	(1,898)
6. Deduct consideration received on disposals .....	782,242	1,148,303,000
7. Deduct amortization of premium .....	2,868	5,581
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) .....	85,730	538,574
11. Deduct total nonadmitted amounts .....	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	85,730	538,574





STATEMENT AS OF SEPTEMBER 30, 2021 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								
703465	Cambridge		MA		09/09/2021	2.851	14,985,000	0	25,187,728
703558	Nashville		TN		08/25/2021	2.517	5,660,933	0	8,717,950
0599999. Mortgages in good standing - Commercial mortgages-all other							20,645,933	0	33,905,678
0899999. Total Mortgages in good standing							20,645,933	0	33,905,678
1699999. Total - Restructured Mortgages							0	0	0
2499999. Total - Mortgages with overdue interest over 90 days							0	0	0
3299999. Total - Mortgages in the process of foreclosure							0	0	0
3399999 - Totals							20,645,933	0	33,905,678

**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		21,500	0	0	0	0	0	21,500	21,500	0	0	0	
703340	Washington	DC		12/03/2020		24,307	0	128	0	0	128	24,434	24,434	0	0	0	
0299999. Mortgages with partial repayments							45,807	0	128	0	0	128	45,934	45,934	0	0	0
0599999 - Totals							45,807	0	128	0	0	128	45,934	45,934	0	0	0

STATEMENT AS OF SEPTEMBER 30, 2021 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	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
		3 City	4 State									
000000-00-0	City Square II Investment LLC	WORCESTER	MA	City Square II Investment LLC		11/01/2010		0	57,305	0	0	100.000
<b>2299999. Joint Venture Interests - Real Estate - Affiliated</b>												
000000-00-0	AEA Mezzanine Partners IV LP	STAMFORD	CT	AEA Mezzanine Partners IV LP		07/23/2018		0	713,502	0	5,931,120	2.029
000000-00-0	AEA Mezzanine Partners III LP	STAMFORD	CT	AEA Mezzanine Partners III LP		06/20/2014		0	158,842	0	172,009	1.217
000000-00-0	AEA Middle Market Debt Fnd III	STAMFORD	CT	AEA Middle Market Debt Fnd III		12/14/2016		0	71,945	0	2,808,613	3.478
000000-00-0	AEA Middle Market Debt Fnd IV	STAMFORD	CT	AEA Middle Market Debt Fnd IV		05/31/2019		0	508,795	0	2,927,254	2.198
000000-00-0	Barings Real Estate Credit Str	HARTFORD	CT	Barings Real Estate Credit Str		03/30/2017		0	272,352	0	3,681,349	3.120
000000-00-0	Heartwood Partners III, LP	NORWALK	CT	Heartwood Partners III, LP		05/30/2018		0	36,834	0	4,341,106	2.000
000000-00-0	Heartwood Partners II, LP	NORWALK	CT	Heartwood Partners II, LP		12/31/2013		0	6,550	0	457,913	2.144
000000-00-0	Graham Partners IV, LP	NEWTOWN SQUARE	PA	Graham Partners IV, LP		06/20/2017		0	101,045	0	1,571,283	1.636
000000-00-0	Graycliff Mezzanine III, LP	NEW YORK	NY	Graycliff Mezzanine III, LP		10/02/2018		0	1,312,118	0	3,100,926	8.349
000000-00-0	Harvest Partners SCF II, LP	NEW YORK	NY	Harvest Partners SCF II, LP		06/28/2018		0	87,146	0	3,442,664	1.526
000000-00-0	Ironwood Mezzanine Fund IV, LP	AVON	CT	Ironwood Mezzanine Fund IV, LP		06/12/2018		0	(2,554)	0	4,153,138	5.492
000000-00-0	North Haven Credit Partners II	NEW YORK	NY	North Haven Credit Partners II		12/22/2014		0	164,980	0	6,030,261	1.557
000000-00-0	PA Direct Credit Opport. II	DARLEN	CT	PA Direct Credit Opport. II		03/27/2017		0	39,777	0	1,613,545	1.742
000000-00-0	Spire Capital Partners III LP	NEW YORK	NY	Spire Capital Partners III LP		06/11/2015		0	121,259	0	894,125	2.145
000000-00-0	Falcon Private Credit Opp. VI	BOSTON	MA	Falcon Private Credit Opp. VI		11/30/2019		0	2,142,561	0	3,860,027	0.909
000000-00-0	North Haven Credit Prtners III	NEW YORK	NY	North Haven Credit Prtners III		12/20/2019		0	(1,041,948)	0	15,506,048	1.250
000000-00-0	PA Direct Credit Opport. III	DARLEN	CT	PA Direct Credit Opport. III		10/01/2020		0	2,708,334	0	7,655,222	1.080
000000-00-0	GCG INVESTORS V, LP	CHICAGO	IL	GCG INVESTORS V, LP		10/01/2020		0	1,220,006	0	7,474,803	3.571
000000-00-0	Harvest Partners Structured Capital Fund III	NEW YORK	NY	Harvest Partners Structured Capital Fund		12/14/2020		0	82,693	0	7,917,307	0.674
000000-00-0	Performance Direct Investments IV, LP	Greenwich	CT	Performance Direct Investments IV, LP		03/09/2021		0	24,000	0	4,534,111	3.117
<b>2599999. Joint Venture Interests - Other - Unaffiliated</b>												
<b>4899999. Total - Unaffiliated</b>												
<b>4999999. Total - Affiliated</b>												
<b>5099999 - Totals</b>												

**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 Encumbrances, Prior Year	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
		3 City	4 State					9 Unrealized Valuation Increase (De-crease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	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 Mezzanine Partners IV LP	STAMFORD	CT	Return of Capital	07/23/2018	07/27/2021	1,544,172	0	0	0	0	0	0	0	0	0	0	0	0
000000-00-0	AEA Mezzanine Partners LP	STAMFORD	CT	Return of Capital	06/20/2014	08/20/2021	457,206	0	0	0	0	0	0	0	0	0	0	0	0
000000-00-0	AEA Middle Market Debt Fnd III	STAMFORD	CT	Return of Capital	12/14/2016	07/29/2021	99,041	0	0	0	0	0	0	0	0	0	0	0	0
000000-00-0	GCG Investors III, LP	CHICAGO	IL	Return of Capital	08/15/2014	09/03/2021	8,537	0	0	0	0	0	0	0	0	0	0	0	0
000000-00-0	Graycliff Mezzanine III, LP	NEW YORK	NY	Return of Capital	10/02/2018	07/15/2021	502,524	0	0	0	0	0	0	0	0	0	0	0	0
000000-00-0	Ironwood Mezzanine Fund IV, LP	AVON	CT	Return of Capital	06/12/2018	09/10/2021	644,996	0	0	0	0	0	0	0	0	0	0	0	0
000000-00-0	LBC Credit Partners III, LP	PHILADELPHIA	PA	Return of Capital	11/21/2013	08/16/2021	362,828	0	0	0	0	0	0	0	0	0	0	0	0
000000-00-0	LBC Credit Partners IV, LP	PHILADELPHIA	PA	Return of Capital	01/13/2017	08/16/2021	909,671	0	0	0	0	0	0	0	0	0	0	0	0

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STATEMENT AS OF SEPTEMBER 30, 2021 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 Impairment Recogn- ized	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	North Haven Credit Partners II	NEW YORK	NY	Return of Capital	12/22/2014	07/29/2021	678,102	0	0	0	0	0	0	678,102	678,102	0	0	0	0	
000000-00-0	New Canaan Funding Mezz VI, LP	NEW CANAAN	CT	Return of Capital	11/09/2015	07/16/2021	867,043	0	0	0	0	0	0	867,043	867,043	0	0	0	0	
000000-00-0	Newstone Capital Partners III	DALLAS	TX	Return of Capital	11/09/2016	09/20/2021	670,328	0	0	0	0	0	0	670,328	670,328	0	0	0	0	
000000-00-0	PA Direct Credit Opport. II	DARIEN	CT	Return of Capital	03/27/2017	07/15/2021	66,264	0	0	0	0	0	0	66,264	66,264	0	0	0	0	
000000-00-0	Peninsula Fund VI LP	DETROIT	MI	Return of Capital	12/09/2015	09/27/2021	89,547	0	0	0	0	0	0	89,547	89,547	0	0	0	0	
000000-00-0	Siguler Guff Small Business LP	NEW YORK	NY	Return of Capital	10/06/2017	09/29/2021	393,661	0	0	0	0	0	0	393,661	393,661	0	0	0	0	
000000-00-0	TCW Direct Lending LLC	LOS ANGELES	CA	Return of Capital	03/31/2015	09/29/2021	978,586	0	0	0	0	0	0	978,586	978,586	0	0	0	0	
000000-00-0	Falcon Private Credit Opp. VI	BOSTON	MA	Return of Capital	11/30/2019	08/06/2021	92,837	0	0	0	0	0	0	92,837	92,837	0	0	0	0	
000000-00-0	Siguler Guff Small Business II	NEW YORK	NY	Return of Capital	10/31/2019	08/30/2021	85,746	0	0	0	0	0	0	85,746	85,746	0	0	0	0	
000000-00-0	Newstone Capital Partners IV	DALLAS	TX	Return of Capital	12/23/2019	09/07/2021	261,382	0	0	0	0	0	0	261,382	261,382	0	0	0	0	
000000-00-0	PA Direct Credit Opport. III	DARIEN	CT	Return of Capital	10/01/2020	07/30/2021	50,148	0	0	0	0	0	0	50,148	50,148	0	0	0	0	
000000-00-0	Harvest Partners Structured Capital Fund III	NEW YORK	NY	Return of Capital	12/14/2020	09/30/2021	1,006,232	0	0	0	0	0	0	1,006,232	1,006,232	0	0	0	0	
<b>2599999. Joint Venture Interests - Other - Unaffiliated</b>							<b>9,768,851</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>9,768,851</b>	<b>9,768,851</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	
000000-00-0	10 & 120 South Riverside Plaza - MBS	CHICAGO	IL	10 & 120 South Riverside Plaza - MBS	01/23/2014	09/01/2021	41,044	0	0	0	0	0	0	41,044	41,044	0	0	0	1,106	
000000-00-0	Birkdale Village - MBS	HUNTERSVILLE	NC	Birkdale Village - MBS	03/27/2014	09/01/2021	49,159	0	0	0	0	0	0	49,159	49,159	0	0	0	1,295	
000000-00-0	Benchmark 320 East 22nd Street - MBS	NEW YORK	NY	Benchmark 320 East 22nd Street - MBS	10/09/2014	09/01/2021	37,568	0	0	0	0	0	0	37,568	37,568	0	0	0	965	
000000-00-0	MF Houston Virage - MBS	HOUSTON	TX	MF Houston Virage - MBS	12/16/2014	09/01/2021	47,178	0	0	0	0	0	0	47,178	47,178	0	0	0	1,101	
000000-00-0	Utopia Center - MBS	QUEENS	NY	Utopia Center - MBS	05/01/2015	09/01/2021	24,502	0	0	0	0	0	0	24,502	24,502	0	0	0	556	
000000-00-0	Mall at Bay Plaza - MBS	BRONX	NY	Mall at Bay Plaza - MBS	08/31/2015	09/01/2021	46,663	0	0	0	0	0	0	46,663	46,663	0	0	0	1,136	
000000-00-0	Washington Square Mall - MBS	PORTLAND	OR	Washington Square Mall - MBS	10/29/2015	09/01/2021	48,868	0	0	0	0	0	0	48,868	48,868	0	0	0	1,163	
000000-00-0	Towers at Williams Square - MBS	IRVING	TX	Towers at Williams Square - MBS	10/27/2015	09/01/2021	53,675	0	0	0	0	0	0	53,675	53,675	0	0	0	1,371	
000000-00-0	Grand Bohemian - MBS	ORLANDO	FL	Grand Bohemian - MBS	02/26/2016	09/01/2021	44,493	0	0	0	0	0	0	44,493	44,493	0	0	0	1,270	
000000-00-0	Hyatt Regency Boston - MBS	BOSTON	MA	Hyatt Regency Boston - MBS	06/23/2016	09/01/2021	148,359	0	0	0	0	0	0	148,359	148,359	0	0	0	4,085	
000000-00-0	Ardmore Kings Grant - MBS	CONCORD	NC	Ardmore Kings Grant - MBS	07/07/2016	09/01/2021	22,608	0	0	0	0	0	0	22,608	22,608	0	0	0	558	
000000-00-0	10 Times Square - MBS	NEW YORK	NY	10 Times Square - MBS	08/08/2016	08/16/2021	10,000,000	0	0	0	0	0	0	10,000,000	10,000,000	0	0	0	221,375	
000000-00-0	Hotel Van Zandt - MBS	AUSTIN	TX	Hotel Van Zandt - MBS	10/05/2017	09/20/2021	48,369	0	0	0	0	0	0	48,369	48,369	0	0	0	1,440	
000000-00-0	Blackstone Pacific Core Upsize - MBS	NEW YORK	NY	Blackstone Pacific Core Upsize - MBS	12/08/2017	09/01/2021	225,913	0	0	0	0	0	0	225,913	225,913	0	0	0	5,090	
<b>2999999. Collateral Loans - Unaffiliated</b>							<b>10,838,399</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>10,838,399</b>	<b>10,838,399</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>242,508</b>	
<b>4899999. Total - Unaffiliated</b>							<b>20,607,251</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>20,607,251</b>	<b>20,607,251</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>242,508</b>	
<b>4999999. Total - Affiliated</b>							<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>5099999 - Totals</b>							<b>20,607,251</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>20,607,251</b>	<b>20,607,251</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>242,508</b>	

STATEMENT AS OF SEPTEMBER 30, 2021 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
36179W-NE-4	G2 MA7589 - RMBS		09/28/2021	Various		10,325,391	10,000,000	13,889	1.A
38382W-DR-5	GNR 2021-117 PC - CMO/RMBS		07/01/2021	Morgan Stanley		7,330,500	7,200,000	11,600	1.A
91282C-CS-8	UNITED STATES TREASURY		09/28/2021	B.A. Securities Inc.		4,286,906	4,400,000	6,875	1.A
<b>0599999. Subtotal - Bonds - U.S. Governments</b>						21,942,797	21,600,000	32,364	XXX
41979Z-G4-2	HAWAII ST		09/30/2021	Bank of America		3,000,000	3,000,000	0	1.C FE
97705M-VN-2	WISCONSIN ST		09/02/2021	SMITH NEW COURT		1,000,000	1,000,000	0	1.B FE
<b>1799999. Subtotal - Bonds - U.S. States, Territories and Possessions</b>						4,000,000	4,000,000	0	XXX
442331-7E-8	HOUSTON TEX		08/18/2021	MESIROW FINANCIAL INC		1,610,000	1,610,000	0	1.D FE
442331-7F-5	HOUSTON TEX		08/18/2021	MESIROW FINANCIAL INC		3,200,000	3,200,000	0	1.D FE
799017-XZ-6	SAN MATEO CALIF UN HIGH SCH DIST		09/29/2021	WELLS FARGO SECURITIES LLC		492,715	500,000	202	1.A FE
<b>2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions</b>						5,302,715	5,310,000	202	XXX
051595-BZ-8	AURORA COLO WTR REV		08/20/2021	MORGAN STANLEY CO		1,970,000	1,970,000	0	1.B FE
091096-PB-7	BIRMINGHAM ALA WTRIKS BRD WTR REV		07/27/2021	RAYMOND JAMES & ASSOCIATES		4,432,080	4,400,000	81	1.C FE
091096-PC-5	BIRMINGHAM ALA WTRIKS BRD WTR REV		07/27/2021	RAYMOND JAMES & ASSOCIATES		4,645,804	4,600,000	123	1.C FE
13077D-QK-1	CALIFORNIA ST UNIV REV		07/09/2021	JP Morgan Securities LLC		1,600,000	1,600,000	0	1.D FE
13077D-QL-9	CALIFORNIA ST UNIV REV		07/09/2021	JP Morgan Securities LLC		800,000	800,000	0	1.D FE
199144-WY-8	COLUMBUS GA WTR & SEW REV		09/28/2021	PIPER JAFFRAY		1,708,416	1,600,000	16,847	1.C FE
3133KM-OG-3	FH RA5855 - RMBS		09/09/2021	Morgan Stanley		27,939,826	26,900,643	24,285	1.A
3136A4-HO-5	FNR 2012-20 OZ - CMO/RMBS		09/01/2021	Direct		8,585	8,585	0	1.A
3136B6-UJ-7	FNR 2021-61 LA - CMO/RMBS		08/05/2021	PPM		12,513,750	12,000,000	25,000	1.A
3140LO-JY-4	FN BR2078 - RMBS		07/12/2021	INL		1,030,533	994,933	995	1.A
3140LN-TG-2	FN BT0550 - RMBS		07/01/2021	CMG		2,849,984	2,750,286	2,750	1.A
3140LW-G7-6	FN BT7421 - RMBS		08/23/2021	BARCLAYS CAPITAL INC		16,044,385	15,842,028	11,441	1.A
3140OK-7M-4	FN CB0899 - RMBS		08/25/2021	BMO Capital Markets		2,126,827	2,073,688	3,059	1.A
3140XB-2Z-2	FN FM7991 - RMBS		07/28/2021	PPM		19,290,031	18,475,396	14,113	1.A
3140XB-X7-0	FN FM7901 - RMBS		07/07/2021	BMO Capital Markets		8,344,090	7,990,749	7,214	1.A
3140XB-XU-9	FN FM7890 - RMBS		09/16/2021	PPM		10,311,759	9,866,237	8,907	1.A
3140XC-BB-0	FN FM8162 - RMBS		07/29/2021	BAM-FI		8,385,000	8,000,000	16,111	1.A
3140XC-JP-4	FN FM8369 - RMBS		08/10/2021	BMO Capital Markets		12,517,500	12,000,000	9,167	1.A
31418D-2N-1	FN MA4380 - RMBS		07/08/2021	CMG		8,353,517	7,956,914	8,620	1.A
3142BN-CQ-5	FH 8D0079 - RMBS		08/13/2021	PPM		4,266,117	4,200,000	4,521	1.A
48542R-SN-5	KANSAS ST DEV FIN AUTH REV		08/24/2021	SALOMON BROTHERS INC		5,203,500	5,200,000	0	1.E FE
48542R-SP-0	KANSAS ST DEV FIN AUTH REV		08/18/2021	SALOMON BROTHERS INC		1,600,000	1,600,000	0	1.E FE
485290-DV-7	KING CNTY WASH SWR REV		07/28/2021	MORGAN STANLEY CO		500,000	500,000	0	1.B FE
54628C-WC-2	LOUISIANA LOC GOVT ENVIRONMENTAL FACS &		08/05/2021	RAYMOND JAMES & ASSOCIATES		485,000	485,000	0	1.E FE
54628C-WD-0	LOUISIANA LOC GOVT ENVIRONMENTAL FACS &		08/05/2021	RAYMOND JAMES & ASSOCIATES		800,000	800,000	0	1.E FE
54628C-WE-8	LOUISIANA LOC GOVT ENVIRONMENTAL FACS &		08/05/2021	RAYMOND JAMES & ASSOCIATES		480,000	480,000	0	1.E FE
594698-SB-9	MICHIGAN ST STRATEGIC FD LTD OBLIG REV		07/22/2021	SIEBERT BRANDFORD SHANK		2,457,288	2,400,000	2,434	1.D FE
594698-SC-7	MICHIGAN ST STRATEGIC FD LTD OBLIG REV		08/17/2021	SALOMON BROTHERS INC		2,292,167	2,245,000	5,441	1.D FE
60416Q-JC-9	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		08/11/2021	RBC CAPITAL MARKETS		8,000,000	8,000,000	0	1.A FE
61212L-TB-5	MONTANA ST BRD REGENTS HIGHER ED REV		09/22/2021	WELLS FARGO SECURITIES LLC		1,197,808	1,195,000	0	1.D FE
66285W-A5-5	NORTH TEX TWY AUTH REV		07/26/2021	RBC CAPITAL MARKETS		1,027,710	1,000,000	1,670	1.E FE
753385-MX-8	RAPID CITY S D SALES TAX REV		07/29/2021	ROBERT W. BAIRD		870,000	870,000	0	1.C FE
753385-MZ-3	RAPID CITY S D SALES TAX REV		07/29/2021	ROBERT W. BAIRD		1,500,000	1,500,000	0	1.C FE
<b>3199999. Subtotal - Bonds - U.S. Special Revenues</b>						175,551,678	170,304,460	162,780	XXX
00846U-AM-3	AGILENT TECHNOLOGIES INC		07/21/2021	ROBERT W. BAIRD		1,745,742	1,740,000	4,974	2.A FE
01400E-AD-5	ALCON FINANCE CORP		07/08/2021	Various		2,668,073	2,580,000	8,385	2.B FE
025816-BR-9	AMERICAN EXPRESS CO		08/24/2021	Transfer		3,738,452	3,500,000	33,250	2.A FE
032654-AU-9	ANALOG DEVICES INC		09/28/2021	SALOMON BROTHERS INC		805,181	810,000	0	1.G FE
03740L-AA-0	AON CORP		08/18/2021	SALOMON BROTHERS INC		3,988,480	4,000,000	0	2.A FE
037735-CU-9	APPALACHIAN POWER CO		08/24/2021	Transfer		1,729,701	1,600,000	12,542	1.G FE
037833-EJ-5	APPLE INC		07/29/2021	BARCLAYS CAPITAL INC		2,389,920	2,400,000	0	1.B FE
04433L-AA-0	ASHLAND LLC		08/03/2021	SALOMON BROTHERS INC		4,000,000	4,000,000	0	3.A FE
053611-AM-1	AVERY DENNISON CORP		08/10/2021	GOLDMAN		2,390,208	2,400,000	0	2.B FE
05523R-AF-4	BAE SYSTEMS PLC	C.	07/22/2021	Deutsche Bank Securities, Inc.		1,570,384	1,600,000	13,596	2.B FE

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STATEMENT AS OF SEPTEMBER 30, 2021 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
05578A-AN-8	BPCE SA	C	08/18/2021	RBC CAPITAL MARKETS		2,530,752	2,400,000	25,020	1.E FE
05609J-AA-0	BXHP 21FILM A - CMBS		08/17/2021	BARCLAYS CAPITAL INC		300,000	300,000	0	1.A FE
05609J-AJ-1	BXHP 21FILM B - CMBS		08/17/2021	BARCLAYS CAPITAL INC		1,500,000	1,500,000	0	1.D FE
06540C-BF-3	BANK 2021-BNK35 A5 - CMBS		07/28/2021	Morgan Stanley		7,415,772	7,200,000	4,570	1.A FE
06540Y-AH-2	BANK 2020-BNK28 A4 - CMBS		09/28/2021	Various		8,670,058	8,755,022	10,438	1.D FM
0778FP-AG-4	BELL TELEPHONE COMPANY OF CANADA OR BELL	C	08/09/2021	TORONTO DOMINION SECS USA INC		796,488	800,000	0	2.A FE
08162W-BC-9	BMARK 2020-B19 A5 - CMBS		09/16/2021	Various		9,960,215	10,000,000	8,453	1.A FE
08163G-AU-4	BMARK 2021-B28 A5 - CMBS		08/03/2021	JP Morgan Securities LLC		8,239,984	8,000,000	8,895	1.A FE
09261B-AC-4	BLACKSTONE HOLDINGS FINANCE CO LLC		09/07/2021	Various		4,370,948	4,400,000	3,069	1.E FE
09261B-AD-2	BLACKSTONE GROUP INC		07/29/2021	GOLDMAN		1,585,616	1,600,000	0	1.E FE
09659W-2R-4	BNP PARIBAS SA	C	09/08/2021	Jefferies		5,018,800	5,000,000	0	1.G FE
124857-AO-6	VIACOMCBS INC		08/24/2021	Transfer		2,650,893	2,393,000	10,370	2.B FE
1248EP-CP-6	CCO HOLDINGS LLC		08/02/2021	MORGAN STANLEY CO		800,000	800,000	0	3.B FE
125523-CM-0	CIGNA CORP		07/20/2021	SALOMON BROTHERS INC		3,314,016	3,200,000	29,344	2.B FE
126650-DN-7	CVS HEALTH CORP		07/21/2021	INL		1,560,672	1,600,000	11,822	2.B FE
14040H-CG-8	CAPITAL ONE FINANCIAL CORP		07/27/2021	SALOMON BROTHERS INC		2,400,000	2,400,000	0	2.B FE
142339-AJ-9	CARLISLE COMPANIES INC		09/14/2021	MIZUHO SECURITIES USA/FIXED INCOME		2,108,080	2,000,000	2,292	2.B FE
14687J-AF-6	CRVNA 2021-P3 A4 - ABS		09/30/2021	Various		1,296,797	1,300,000	129	1.A FE
14879E-AK-4	CATALENT PHARMA SOLUTIONS INC		09/23/2021	JP Morgan Securities LLC		200,000	200,000	0	3.C FE
15135B-AZ-4	CENTENE CORP		07/29/2021	JP Morgan Securities LLC		400,000	400,000	0	3.A FE
163851-AH-1	CHEMOURS CO		08/04/2021	Various		1,120,000	1,120,000	0	4.B FE
174610-AS-4	CITIZENS FINANCIAL GROUP INC		07/20/2021	SALOMON BROTHERS INC		1,040,360	1,000,000	11,528	2.A FE
21036P-BH-0	CONSTELLATION BRANDS INC		07/21/2021	B.A. Securities Inc.		1,592,880	1,600,000	0	2.C FE
23355L-AM-8	DXC TECHNOLOGY CO		09/08/2021	Various		5,000,125	5,000,000	165	2.B FE
27864Z-AW-3	EBAY INC		07/08/2021	MIZUHO SECURITIES USA/FIXED INCOME		2,522,400	2,400,000	21,780	2.A FE
28415L-AA-1	ELASTIC NV		07/01/2021	SALOMON BROTHERS INC		801,000	800,000	0	4.A FE
31428X-BF-2	FEDEX CORP		08/24/2021	Transfer		2,181,507	2,000,000	25,819	2.B FE
340711-BA-7	FLORIDA GAS TRANSMISSION COMPANY LLC		09/15/2021	WELLS FARGO SECURITIES LLC		1,049,160	1,050,000	0	2.B FE
34959E-AB-5	FORTINET INC		07/22/2021	JP Morgan Securities LLC		2,435,736	2,400,000	20,680	2.A FE
354613-AL-5	FRANKLIN RESOURCES INC		08/05/2021	SALOMON BROTHERS INC		1,564,016	1,600,000	7,253	1.F FE
36168Q-AP-9	GFL ENVIRONMENTAL INC	C	08/03/2021	BARCLAYS CAPITAL INC		320,000	320,000	0	4.C FE
36476Q-AP-3	GAP INC		09/27/2021	Various		1,009,500	1,000,000	137	3.C FE
38141G-YJ-7	GOLDMAN SACHS GROUP INC		07/14/2021	GOLDMAN		1,600,000	1,600,000	0	1.F FE
38406J-AA-6	GRACE 20GRCE A - CMBS		08/10/2021	Deutsche Bank Securities, Inc.		2,882,578	2,800,000	2,008	1.D FM
40428Q-CV-9	HSBC HOLDINGS PLC	C	08/10/2021	Jefferies		4,005,160	4,000,000	0	1.G FE
437076-BM-3	HOME DEPOT INC		08/24/2021	Transfer		1,087,244	1,000,000	11,917	1.F FE
437076-CH-3	HOME DEPOT INC		09/07/2021	B.A. Securities Inc.		2,987,940	3,000,000	0	1.F FE
438516-CF-1	HONEYWELL INTERNATIONAL INC		08/02/2021	B.A. Securities Inc.		2,394,264	2,400,000	0	1.F FE
44615Q-AW-4	HUNTINGTON BANCSHARES INC		08/09/2021	FIRST BOSTON		2,400,000	2,400,000	0	2.A FE
44891A-BP-1	HYUNDAI CAPITAL AMERICA		08/19/2021	SALOMON BROTHERS INC		2,050,700	2,000,000	16,889	2.A FE
44891A-CA-3	HYUNDAI CAPITAL AMERICA		09/14/2021	SOCIETE GENERALE		1,997,800	2,000,000	0	2.A FE
45920Q-KJ-9	INTERNATIONAL BUSINESS MACHINES CORP		08/24/2021	Deutsche Bank Securities, Inc.		4,018,080	4,000,000	21,883	1.G FE
46107Q-AM-6	INTERSTATE POWER AND LIGHT CO		08/24/2021	Transfer		3,242,453	3,000,000	2,550	2.A FE
46132F-AD-2	INVESCO FINANCE PLC	C	08/24/2021	Transfer		1,728,092	1,565,000	6,358	2.A FE
47232M-AF-9	JEFFERIES FINANCE LLC		07/28/2021	JHY		1,407,000	1,400,000	0	3.C FE
47837R-AA-8	JOHNSON CONTROLS INTERNATIONAL PLC	C	07/19/2021	US BANCORP INVESTMENTS INC.		3,368,277	3,438,000	20,980	2.B FE
491674-BK-2	KENTUCKY UTILITIES CO		08/24/2021	Transfer		4,881,837	4,500,000	58,988	1.F FE
548661-ED-5	LOWE'S COMPANIES INC		09/13/2021	BARCLAYS CAPITAL INC		2,993,310	3,000,000	0	2.A FE
574599-BP-0	MASCO CORP		07/02/2021	Various		2,347,568	2,400,000	12,800	2.B FE
57667J-AA-0	MATCH GROUP HOLDINGS II LLC		09/22/2021	JP Morgan Securities LLC		200,000	200,000	0	3.C FE
606822-BX-1	MIITSUBISHI UFJ FINANCIAL GROUP INC	C	07/12/2021	MIITSUBISHI UFJ SECURITIES		3,980,000	3,980,000	0	1.G FE
615369-AW-5	MOODY'S CORP		08/10/2021	B.A. Securities Inc.		1,973,320	2,000,000	0	2.A FE
629377-CS-9	NRG ENERGY INC		08/09/2021	BARCLAYS CAPITAL INC		1,600,000	1,600,000	0	3.A FE
64106Z-AW-4	NESTLE HOLDINGS INC		09/07/2021	FIRST BOSTON		1,994,580	2,000,000	0	1.D FE
64952W-EG-4	NEW YORK LIFE GLOBAL FUNDING		07/29/2021	B.A. Securities Inc.		2,393,136	2,400,000	0	1.A FE
682691-AA-8	ONEMAIN FINANCE CORP		08/04/2021	SALOMON BROTHERS INC		796,000	800,000	12,533	3.C FE
69527A-AA-4	PACTIV EVERGREEN GROUP ISSUER INC		09/21/2021	SALOMON BROTHERS INC		640,800	640,000	0	4.A FE

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STATEMENT AS OF SEPTEMBER 30, 2021 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
71376L-AE-0	PERFORMANCE FOOD GROUP INC		08/18/2021	Various		1,077,300	1,080,000	2,040	4.B FE
714264-AM-0	PERNOD RICARD SA	C	08/24/2021	Transfer		1,358,874	1,250,000	8,576	2.A FE
74112B-AM-7	PRESTIGE BRANDS INC		09/28/2021	GOLDMAN		583,500	600,000	13,063	4.B FE
7591EP-AT-7	REGIONS FINANCIAL CORP		08/26/2021	Various		6,376,947	6,400,000	1,440	2.A FE
773903-AL-3	ROCKWELL AUTOMATION INC		08/04/2021	Various		5,599,949	5,600,000	0	1.F FE
776743-AJ-5	ROPER TECHNOLOGIES INC		07/14/2021	PNC BANK		1,587,504	1,600,000	1,422	2.B FE
776743-AL-0	ROPER TECHNOLOGIES INC		07/23/2021	FIRST BOSTON		2,337,624	2,400,000	18,900	2.A FE
78403D-AR-1	SBATOW 2020-2 2C - RMBS		09/30/2021	MORGAN STANLEY CO		1,425,620	1,400,000	1,720	1.F FE
78486Q-AH-4	SVB FINANCIAL GROUP		09/16/2021	GOLDMAN		2,041,140	2,000,000	14,817	2.B FE
810186-AV-8	SCOTTS MIRACLE-GRO CO		08/10/2021	WCB		1,200,000	1,200,000	0	4.A FE
81761T-AA-3	SERV 2020-1 A21 - RMBS		09/01/2021	BARCLAYS CAPITAL INC		4,078,256	3,980,000	10,365	2.C FE
81762P-AE-2	SERVICENOW INC		07/26/2021	SALOMON BROTHERS INC		2,598,961	2,735,000	15,635	2.A FE
828807-CW-5	SIMON PROPERTY GROUP LP		08/24/2021	Transfer		1,356,043	1,250,000	4,469	1.G FE
82967N-BL-1	SIRIUS XM RADIO INC		08/02/2021	SALOMON BROTHERS INC		80,000	80,000	0	3.C FE
82967N-BM-9	SIRIUS XM RADIO INC		08/02/2021	SALOMON BROTHERS INC		200,000	200,000	0	3.C FE
83368R-AW-2	SOCTETE GENERALE SA	C	07/27/2021	RBC CAPITAL MARKETS		3,164,970	3,000,000	1,750	2.B FE
83546D-AN-8	SONIC 2021-1 A21 - RMBS		08/02/2021	BARCLAYS CAPITAL INC		4,015,313	4,000,000	0	2.B FE
83546D-AO-1	SONIC 2021-1 A22 - RMBS		08/02/2021	BARCLAYS CAPITAL INC		4,024,375	4,000,000	0	2.B FE
855244-AW-9	STARBUCKS CORP		07/23/2021	US BANCORP INVESTMENTS INC		1,172,097	1,144,000	9,653	2.B FE
86562M-CG-3	SUMITOMO MITSUI FINANCIAL GROUP INC	C	09/13/2021	GOLDMAN		4,550,000	4,550,000	0	1.G FE
87133L-AA-8	SYLVANO CORP		08/20/2021	B.A. Securities Inc.		400,000	400,000	0	4.A FE
87342R-AH-7	BELL 2021-1 A22 - RMBS		08/11/2021	BARCLAYS CAPITAL INC		4,000,000	4,000,000	0	2.B FE
87342R-AJ-3	BELL 2021-1 A23 - RMBS		08/11/2021	BARCLAYS CAPITAL INC		3,250,000	3,250,000	0	2.B FE
883556-CL-4	THERMO FISHER SCIENTIFIC INC		08/09/2021	SALOMON BROTHERS INC		691,789	700,000	0	2.A FE
89239B-AD-3	TAOT 2021-C A4 - ABS		09/21/2021	BARCLAYS CAPITAL INC		474,837	475,000	0	1.A FE
92343V-FX-7	VERIZON COMMUNICATIONS INC		07/22/2021	JP Morgan Securities LLC		967,690	1,000,000	4,013	2.A FE
92826C-AD-4	VISA INC		08/24/2021	Transfer		5,787,157	5,300,000	32,463	1.D FE
928563-AK-1	VMWARE INC		07/20/2021	JP Morgan Securities LLC		1,591,696	1,600,000	0	2.C FE
931142-ES-8	WALMART INC		09/08/2021	WELLS FARGO SECURITIES LLC		2,996,820	3,000,000	0	1.C FE
95003D-BJ-6	WFCM 21C60 A4 - CMBS		07/16/2021	WFM		16,479,840	16,000,000	29,145	1.A FE
978097-AG-8	WOLVERINE WORLD WIDE INC		08/12/2021	JP Morgan Securities LLC		200,000	200,000	0	3.B FE
98978V-AS-2	ZOETIS INC		07/21/2021	Various		3,424,438	3,400,000	12,622	2.B FE
<b>8399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)</b>						<b>258,850,795</b>	<b>255,085,022</b>	<b>623,508</b>	<b>XXX</b>
<b>8399997. Total - Bonds - Part 3</b>						<b>465,647,985</b>	<b>456,299,482</b>	<b>818,854</b>	<b>XXX</b>
<b>8399998. Total - Bonds - Part 5</b>						<b>XXX</b>	<b>XXX</b>	<b>XXX</b>	<b>XXX</b>
<b>8399999. Total - Bonds</b>						<b>465,647,985</b>	<b>456,299,482</b>	<b>818,854</b>	<b>XXX</b>
<b>8999997. Total - Preferred Stocks - Part 3</b>						<b>0</b>	<b>XXX</b>	<b>0</b>	<b>XXX</b>
<b>8999998. Total - Preferred Stocks - Part 5</b>						<b>XXX</b>	<b>XXX</b>	<b>XXX</b>	<b>XXX</b>
<b>8999999. Total - Preferred Stocks</b>						<b>0</b>	<b>XXX</b>	<b>0</b>	<b>XXX</b>
049560-10-5	ATMOS ENERGY ORD		09/28/2021	Fidelity Capital Markets	2,400,000	207,843		0	
060505-10-4	BANK OF AMERICA ORD		07/19/2021	Fidelity Capital Markets	21,200,000	797,501		0	
064058-10-0	BANK OF NEW YORK MELLON ORD		07/15/2021	Fidelity Capital Markets	2,070,000	99,047		0	
48203R-10-4	JUNIPER NETWORKS ORD		09/30/2021	Fidelity Capital Markets	28,800,000	798,008		0	
493267-10-8	KEYCORP ORD		07/16/2021	Fidelity Capital Markets	31,200,000	613,391		0	
539830-10-9	LOCKHEED MARTIN ORD		08/18/2021	Fidelity Capital Markets	2,240,000	807,430		0	
681919-10-6	OMNICOM GROUP ORD		08/19/2021	Fidelity Capital Markets	32,960,000	2,385,654		0	
816851-10-9	SEMPRA ORD		07/08/2021	Fidelity Capital Markets	4,560,000	604,497		0	
84857L-10-1	SPIRE ORD		09/14/2021	Fidelity Capital Markets	3,200,000	200,046		0	
969457-10-0	WILLIAMS ORD		09/20/2021	Fidelity Capital Markets	16,000,000	397,674		0	
<b>9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded</b>						<b>6,911,091</b>	<b>XXX</b>	<b>0</b>	<b>XXX</b>
31338F-11-2	FEDERAL HOME LOAN BANK OF BOSTON		09/16/2021	DIRECT		1,773,000		0	
<b>9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other</b>						<b>1,773,000</b>	<b>XXX</b>	<b>0</b>	<b>XXX</b>
<b>9799997. Total - Common Stocks - Part 3</b>						<b>8,684,091</b>	<b>XXX</b>	<b>0</b>	<b>XXX</b>

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STATEMENT AS OF SEPTEMBER 30, 2021 OF THE HANOVER INSURANCE COMPANY

**SCHEDULE D - PART 3**

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						8,684,091	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						8,684,091	XXX	0	XXX
9999999 - Totals						474,332,076	XXX	818,854	XXX

STATEMENT AS OF SEPTEMBER 30, 2021 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		09/01/2021	Paydown		206,175	206,175	214,148	.0	.0	(7,973)	.0	(7,973)	.0	206,175	.0	.0	.0	.901	03/20/2051	1.A
3620ZE-T2-5	G2 004169 - RMBS		09/01/2021	Various		225,635	197,604	219,588	221,489	.0	(1,289)	.0	(1,289)	.0	220,200	.0	5,435	5,435	8,999	06/20/2038	1.A
3620AR-3K-5	GN 738002 - RMBS		09/01/2021	Paydown		48,599	48,599	51,146	51,636	.0	(2,548)	.0	(2,548)	.0	48,599	.0	.0	.0	1,257	02/15/2041	1.A
3622A2-CH-3	GN 783672 - RMBS		09/01/2021	Various		884,559	842,761	881,212	879,502	.0	(1,314)	.0	(1,314)	.0	878,188	.0	6,371	6,371	18,866	10/15/2042	1.A
38377L-LN-6	GNR 2010-116 GW - CMO/RMBS		09/01/2021	Paydown		27,891	27,891	28,170	27,937	.0	(45)	.0	(45)	.0	27,891	.0	.0	.0	550	12/20/2039	1.A
38377T-MF-5	GNR 2011-003 JC - CMO/RMBS		09/01/2021	Paydown		42,488	42,488	41,532	42,044	.0	445	.0	445	.0	42,488	.0	.0	.0	707	07/20/2040	1.A
38378V-2P-9	GNR 2013-117 B - CMO/RMBS		09/01/2021	Paydown		178,154	178,154	171,199	176,184	.0	1,970	.0	1,970	.0	178,154	.0	.0	.0	3,534	10/20/2040	1.A
38380T-B7-0	GNR 2017-107 T - CMO/RMBS		09/01/2021	Paydown		970,793	970,793	990,057	986,766	.0	(15,972)	.0	(15,972)	.0	970,793	.0	.0	.0	19,056	01/20/2047	1.A
38380Y-RA-9	GNR 2018-122 HA - CMO/RMBS		09/01/2021	Paydown		392,089	392,089	391,047	391,204	.0	885	.0	885	.0	392,089	.0	.0	.0	8,946	05/20/2045	1.A
38381R-3C-1	GNR 2019-038 JG - CMO/RMBS		09/01/2021	Paydown		79,453	79,453	79,627	79,613	.0	(160)	.0	(160)	.0	79,453	.0	.0	.0	1,602	03/20/2049	1.A
38382A-NY-7	GNR 2019-125 EA - CMO/RMBS		09/01/2021	Paydown		1,675,915	1,675,915	1,668,860	1,667,567	.0	8,348	.0	8,348	.0	1,675,915	.0	.0	.0	19,518	10/20/2049	1.A
38382W-DR-5	GNR 2021-117 PC - CMO/RMBS		09/01/2021	Paydown		56,299	56,299	57,320	.0	.0	(1,020)	.0	(1,020)	.0	56,299	.0	.0	.0	143	07/20/2051	1.A
912828-ZS-2	UNITED STATES TREASURY		08/13/2021	JP Morgan Securities LLC		1,465,313	1,500,000	1,478,145	1,479,878	.0	1,914	.0	1,914	.0	1,481,791	.0	(16,479)	(16,479)	5,328	05/31/2027	1.A
<b>0599999 Subtotal - Bonds - U.S. Governments</b>						<b>6,253,363</b>	<b>6,218,221</b>	<b>6,272,481</b>	<b>6,003,328</b>	<b>0</b>	<b>(16,760)</b>	<b>0</b>	<b>(16,760)</b>	<b>0</b>	<b>6,258,036</b>	<b>0</b>	<b>(4,673)</b>	<b>(4,673)</b>	<b>88,506</b>	<b>XXX</b>	<b>XXX</b>
20772K-JT-7	CONNECTICUT ST		07/01/2021	Maturity @ 100.00		630,000	630,000	639,425	634,466	.0	(4,466)	.0	(4,466)	.0	630,000	.0	.0	.0	19,950	07/01/2021	1.0 FE
419791-3E-6	HAWAII ST		08/01/2021	Maturity @ 100.00		330,000	330,000	330,000	330,000	.0	.0	.0	.0	.0	330,000	.0	.0	.0	10,230	08/01/2021	1.C FE
419791-3H-6	HAWAII ST		08/01/2021	Maturity @ 100.00		265,000	265,000	265,000	265,000	.0	.0	.0	.0	.0	265,000	.0	.0	.0	8,215	08/01/2021	1.C FE
68608K-NE-4	OREGON ST		08/02/2021	Call @ 100.00		10,000	10,000	12,206	11,041	.0	(164)	.0	(164)	.0	10,878	.0	(878)	(878)	574	08/01/2024	1.B FE
917542-GR-6	UTAH ST		07/01/2021	Call @ 100.00		195,000	195,000	195,000	195,000	.0	.0	.0	.0	.0	195,000	.0	.0	.0	8,890	07/01/2024	1.A FE
<b>1799999 Subtotal - Bonds - U.S. States, Territories and Possessions</b>						<b>1,430,000</b>	<b>1,430,000</b>	<b>1,441,631</b>	<b>1,435,507</b>	<b>0</b>	<b>(4,630)</b>	<b>0</b>	<b>(4,630)</b>	<b>0</b>	<b>1,430,878</b>	<b>0</b>	<b>(878)</b>	<b>(878)</b>	<b>47,850</b>	<b>XXX</b>	<b>XXX</b>
052396-UJ-0	AUSTIN TEX		09/01/2021	Call @ 100.00		240,000	240,000	272,508	253,482	.0	(2,326)	.0	(2,326)	.0	251,155	.0	(11,155)	(11,155)	11,390	09/01/2024	1.B FE
839856-Z9-5	SOUTH SAN ANTONIO TEX INDEPT SCH DIST		08/15/2021	Maturity @ 100.00		100,000	100,000	108,380	100,652	.0	(652)	.0	(652)	.0	100,000	.0	.0	.0	3,500	08/15/2021	1.A FE
<b>2499999 Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions</b>						<b>340,000</b>	<b>340,000</b>	<b>380,888</b>	<b>354,133</b>	<b>0</b>	<b>(2,978)</b>	<b>0</b>	<b>(2,978)</b>	<b>0</b>	<b>351,155</b>	<b>0</b>	<b>(11,155)</b>	<b>(11,155)</b>	<b>14,890</b>	<b>XXX</b>	<b>XXX</b>
196479-U6-4	COLORADO HSG & FIN AUTH		09/01/2021	Call @ 100.00		10,000	10,000	10,000	10,000	.0	.0	.0	.0	.0	10,000	.0	.0	.0	187	05/01/2027	1.A FE
196479-U7-2	COLORADO HSG & FIN AUTH		09/01/2021	Call @ 100.00		10,000	10,000	10,000	10,000	.0	.0	.0	.0	.0	10,000	.0	.0	.0	189	11/01/2032	1.A FE
196479-U8-0	COLORADO HSG & FIN AUTH		07/01/2021	Call @ 100.00		5,000	5,000	5,000	5,000	.0	.0	.0	.0	.0	5,000	.0	.0	.0	93	05/01/2028	1.A FE
196479-U9-8	COLORADO HSG & FIN AUTH		09/01/2021	Call @ 100.00		10,000	10,000	10,000	10,000	.0	.0	.0	.0	.0	10,000	.0	.0	.0	191	11/01/2028	1.A FE
196479-WK-1	COLORADO HSG & FIN AUTH		09/01/2021	Call @ 100.00		40,000	40,000	40,000	40,000	.0	.0	.0	.0	.0	40,000	.0	.0	.0	605	05/01/2022	1.A FE
196479-WL-9	COLORADO HSG & FIN AUTH		09/01/2021	Call @ 100.00		40,000	40,000	40,000	40,000	.0	.0	.0	.0	.0	40,000	.0	.0	.0	625	11/01/2022	1.A FE
196479-WN-5	COLORADO HSG & FIN AUTH		09/01/2021	Call @ 100.00		40,000	40,000	40,000	40,000	.0	.0	.0	.0	.0	40,000	.0	.0	.0	668	11/01/2023	1.A FE
196480-GG-6	COLORADO HSG & FIN AUTH		09/01/2021	Paydown		533,296	533,296	531,462	531,489	.0	1,806	.0	1,806	.0	533,296	.0	.0	.0	8,363	04/01/2050	1.A FE
3128JM-TH-0	FH 1B2451 - RMBS		09/01/2021	Paydown		7,262	7,262	7,185	6,811	.0	450	.0	450	.0	7,262	.0	.0	.0	130	11/01/2035	1.A
3128LX-QN-3	FH G02261 - RMBS		09/01/2021	Paydown		30,541	30,541	32,016	32,247	.0	(1,705)	.0	(1,705)	.0	30,541	.0	.0	.0	1,100	12/01/2035	1.A
3128M8-G9-9	FH G06224 - RMBS		09/01/2021	Paydown		63,796	63,796	60,925	61,617	.0	2,180	.0	2,180	.0	63,796	.0	.0	.0	1,479	01/01/2041	1.A
3128ME-WZ-0	FH G15864 - RMBS		09/01/2021	Paydown		49,298	49,298	51,901	51,053	.0	(1,755)	.0	(1,755)	.0	49,298	.0	.0	.0	1,011	07/01/2031	1.A
3128MF-AN-8	FH G16113 - RMBS		09/01/2021	Paydown		45,119	45,119	46,536	46,123	.0	(1,004)	.0	(1,004)	.0	45,119	.0	.0	.0	909	03/01/2032	1.A
3128MJ-3J-7	FH G08800 - RMBS		09/01/2021	Paydown		624,504	624,504	617,771	618,711	.0	5,793	.0	5,793	.0	624,504	.0	.0	.0	14,562	02/01/2048	1.A
3128MJ-W9-7	FH G08671 - RMBS		09/01/2021	Paydown		55,280	55,280	56,563	56,408	.0	(1,129)	.0	(1,129)	.0	55,280	.0	.0	.0	1,279	10/01/2045	1.A
3128MJ-WV-8	FH G08659 - RMBS		09/01/2021	Paydown		212,120	212,120	210,828	210,958	.0	1,162	.0	1,162	.0	212,120	.0	.0	.0	4,903	08/01/2045	1.A
3128MJ-XE-5	FH G08676 - RMBS		09/01/2021	Paydown		456,362	456,362	469,308	466,259	.0	(9,897)	.0	(9,897)	.0	456,362	.0	.0	.0	10,531	11/01/2045	1.A
3128MJ-XJ-4	FH G08680 - RMBS		09/01/2021	Paydown		597,851	597,851	596,874	597,112	.0	739	.0	739	.0	597,851	.0	.0	.0	11,988	12/01/2045	1.A
3128MJ-Y5-3	FH G08731 - RMBS		09/01/2021	Paydown		268,072	268,072	263,716	265,008	.0	3,064	.0	3,064	.0	268,072	.0	.0	.0	4,496	11/01/2046	1.A
3128MJ-ZB-9	FH G08737 - RMBS		09/01/2021	Paydown		921,446	921,446	934,116	929,957	.0	(8,510)	.0	(8,510)	.0	921,446	.0	.0	.0	18,384	12/01/2046	1.A
3128MJ-ZF-0	FH G08741 - RMBS		09/01/2021	Paydown		121,122	121,122	120,985	120,984	.0	138	.0	138	.0	121,122	.0	.0	.0	2,412	01/01/2047	1.A
3128MM-TC-7	FH G18546 - RMBS		09/01/2021	Various		1,106,900	1,042,301	1,100,116	1,082,917	.0	(6,102)	.0	(6,102)	.0	1,076,815	.0	30,085	30,085	26,997	03/01/2030	1.A
3128MM-VL-4	FH G18618 - RMBS		09/01/2021	Paydown		225,161	225,161	212,632	214,590	.0	10,571	.0	10,571	.0	225,161	.0	.0	.0	3,004	11/01/2031	1.A
3128MM-YP-2	FH G18717 - RMBS		09/01/2021	Various		556,911	528,188	539,412	540,016	.0	(218)	.0	(218)	.0	539,799	.0	17,112	17,112	15,594	12/01/2033	1.A
3128P7-GM-1	FH C91752 - RMBS		09/01/2021	Various		269,529	250,736	263,390	259,231	.0	212	.0	212	.0	259,443	.0	10,085	10,085	6,550	02/01/2034	1.A
3128P8-E8-0	FH C91959 - RMBS		09/01/2021	Paydown		342,105	342,105	330,265	331,287	.0	10,819	.0	10,819	.0	342,105	.					



STATEMENT AS OF SEPTEMBER 30, 2021 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
3132AE-J7-2	FH 212086 - RMBS		09/01/2021	Paydown		622,779	622,779	637,619	642,767	.0	(19,988)	.0	(19,988)	.0	622,779	.0	.0	.0	14,308	06/01/2049	1.A
3132AE-KL-9	FH 212099 - RMBS		09/01/2021	Paydown		86,063	86,063	88,874	88,827	.0	(2,764)	.0	(2,764)	.0	86,063	.0	.0	.0	1,897	11/01/2046	1.A
3132D6-NU-0	FH SB8503 - RMBS		09/01/2021	Paydown		120,223	120,223	126,009	125,832	.0	(5,609)	.0	(5,609)	.0	120,223	.0	.0	.0	1,806	08/01/2035	1.A
3132DM-SK-2	FH SD0522 - RMBS		09/01/2021	Paydown		46,656	46,656	49,638	.0	.0	(2,982)	.0	(2,982)	.0	46,656	.0	.0	.0	725	12/01/2050	1.A
3132DV-3J-2	FH SD8001 - RMBS		09/01/2021	Paydown		330,877	330,877	338,994	341,050	.0	(10,173)	.0	(10,173)	.0	330,877	.0	.0	.0	7,656	07/01/2049	1.A
3132DV-3N-3	FH SD8005 - RMBS		09/01/2021	Paydown		915,846	915,846	939,171	946,434	.0	(30,588)	.0	(30,588)	.0	915,846	.0	.0	.0	21,215	08/01/2049	1.A
3132DV-4V-4	FH SD8036 - RMBS		09/01/2021	Paydown		483,248	483,248	490,572	490,912	.0	(7,663)	.0	(7,663)	.0	483,248	.0	.0	.0	9,626	01/01/2050	1.A
3132DV-LC-7	FH SD7523 - RMBS		09/01/2021	Paydown		45,566	45,566	48,350	48,317	.0	(2,751)	.0	(2,751)	.0	45,566	.0	.0	.0	761	08/01/2050	1.A
3132DV-LG-8	FH SD7527 - RMBS		09/01/2021	Paydown		159,868	159,868	166,462	166,455	.0	(6,588)	.0	(6,588)	.0	159,868	.0	.0	.0	2,138	11/01/2050	1.A
3132DV-LH-6	FH SD7528 - RMBS		09/01/2021	Paydown		108,784	108,784	112,804	112,761	.0	(3,977)	.0	(3,977)	.0	108,784	.0	.0	.0	1,446	11/01/2050	1.A
3132GS-N6-2	FH Q07313 - RMBS		09/01/2021	Paydown		105,716	105,716	109,249	108,218	.0	(2,502)	.0	(2,502)	.0	105,716	.0	.0	.0	2,418	03/01/2042	1.A
3132WH-SN-1	FH Q44452 - RMBS		09/01/2021	Paydown		771,450	771,450	773,645	773,645	.0	(2,195)	.0	(2,195)	.0	771,450	.0	.0	.0	15,277	11/01/2046	1.A
3132WJ-ZS-3	FH Q45252 - RMBS		09/01/2021	Paydown		676,847	676,847	665,108	668,347	.0	8,500	.0	8,500	.0	676,847	.0	.0	.0	13,416	01/01/2047	1.A
3132WK-08-4	FH Q45878 - RMBS		09/01/2021	Paydown		654,253	654,253	650,828	651,424	.0	2,829	.0	2,829	.0	654,253	.0	.0	.0	13,123	12/01/2046	1.A
31335A-BE-7	FH G60037 - RMBS		09/01/2021	Paydown		380,902	380,902	370,308	370,847	.0	10,055	.0	10,055	.0	380,902	.0	.0	.0	7,698	10/01/2043	1.A
31335B-C2-0	FH G60989 - RMBS		09/01/2021	Paydown		339,807	339,807	339,010	339,059	.0	748	.0	748	.0	339,807	.0	.0	.0	6,781	12/01/2046	1.A
31335B-M6-0	FH G61281 - RMBS		09/01/2021	Paydown		464,548	464,548	482,893	481,129	.0	(16,582)	.0	(16,582)	.0	464,548	.0	.0	.0	10,836	01/01/2048	1.A
3133A2-D6-4	FH Q47325 - RMBS		09/01/2021	Paydown		150,270	150,270	154,074	154,086	.0	(3,816)	.0	(3,816)	.0	150,270	.0	.0	.0	3,163	02/01/2050	1.A
3133GA-F2-7	FH QN3785 - RMBS		09/01/2021	Paydown		52,619	52,619	54,921	54,921	.0	(2,250)	.0	(2,250)	.0	52,619	.0	.0	.0	702	10/01/2035	1.A
3133KJ-4H-2	FH RA3524 - RMBS		09/01/2021	Paydown		32,862	32,862	34,187	34,150	.0	(1,288)	.0	(1,288)	.0	32,862	.0	.0	.0	445	09/01/2050	1.A
3133KL-A9-8	FH RA4532 - RMBS		09/01/2021	Paydown		908,759	908,759	944,140	.0	.0	(35,381)	.0	(35,381)	.0	908,759	.0	.0	.0	4,344	02/01/2051	1.A
3133KL-H2-6	FH RA4749 - RMBS		09/01/2021	Paydown		578,064	578,064	596,760	.0	.0	(18,697)	.0	(18,697)	.0	578,064	.0	.0	.0	6,221	03/01/2051	1.A
3133LB-B6-1	FH RC1861 - RMBS		09/01/2021	Paydown		77,831	77,831	79,922	.0	.0	(2,092)	.0	(2,092)	.0	77,831	.0	.0	.0	500	03/01/2036	1.A
3133TH-V7-9	FHR 2113 OG - CMO/RMBS		09/01/2021	Paydown		10,353	10,353	10,453	10,427	.0	(74)	.0	(74)	.0	10,353	.0	.0	.0	405	01/15/2029	1.A
31346Y-VM-2	FH Q45120 - RMBS		09/01/2021	Paydown		877,435	877,435	907,803	908,287	.0	(30,851)	.0	(30,851)	.0	877,435	.0	.0	.0	20,334	11/01/2049	1.A
31346W-ZJ-4	FEDERAL HOME LOAN MORTGAGE CORP		09/28/2021	VINING SPARKS		10,740,800	10,740,800	11,200,000	11,200,000	.0	.0	.0	.0	.0	11,200,000	.0	(459,200)	(459,200)	164,640	11/24/2031	1.A
31346X-AB-0	FEDERAL HOME LOAN MORTGAGE CORP		09/28/2021	VINING SPARKS		3,876,000	4,000,000	4,000,000	4,000,000	.0	.0	.0	.0	.0	4,000,000	.0	(124,000)	(124,000)	51,667	02/19/2032	1.A
3136A0-3K-1	FNR 2011-87 LB - CMO/RMBS		09/01/2021	Paydown		309,269	309,269	324,733	312,046	.0	(2,777)	.0	(2,777)	.0	309,269	.0	.0	.0	7,329	09/25/2026	1.A
3136A5-ZR-0	FNR 2012-54 WA - CMO/RMBS		09/01/2021	Paydown		75,456	75,456	75,267	75,278	.0	177	.0	177	.0	75,456	.0	.0	.0	1,513	04/25/2032	1.A
3136A8-LL-2	FNR 2012-93 TY - CMO/RMBS		09/01/2021	Paydown		182,847	182,847	172,051	174,872	.0	7,975	.0	7,975	.0	182,847	.0	.0	.0	2,449	06/25/2042	1.A
3136AA-EK-7	FNR 2012-129 TD - CMO/RMBS		09/01/2021	Paydown		2,959	2,959	2,964	2,963	.0	(4)	.0	(4)	.0	2,959	.0	.0	.0	39	05/25/2040	1.A
3136AE-BJ-5	FNR 2013-47 YA - CMO/RMBS		09/01/2021	Paydown		104,754	104,754	98,862	100,143	.0	4,611	.0	4,611	.0	104,754	.0	.0	.0	1,385	05/25/2040	1.A
3136AE-R2-5	FNR 2013-52 EB - CMO/RMBS		09/01/2021	Paydown		8,562	8,562	8,594	8,570	.0	(8)	.0	(8)	.0	8,562	.0	.0	.0	73	03/25/2043	1.A
3136AG-SU-7	FNR 2013-104 JA - CMO/RMBS		09/01/2021	Paydown		188,152	188,152	191,295	188,607	.0	(455)	.0	(455)	.0	188,152	.0	.0	.0	3,639	12/25/2030	1.A
3136AG-ZA-3	FNR 2013-101 A - CMO/RMBS		09/01/2021	Paydown		120,326	120,326	121,999	120,533	.0	(207)	.0	(207)	.0	120,326	.0	.0	.0	2,382	09/25/2030	1.A
3136AH-8F-2	FNR 2014-5 JL - CMO/RMBS		09/01/2021	Paydown		196,713	196,713	205,596	200,361	.0	(3,648)	.0	(3,648)	.0	196,713	.0	.0	.0	5,521	02/25/2044	1.A
3136AH-H9-4	FNR 2013-130 A - CMO/RMBS		09/01/2021	Paydown		67,651	67,651	67,274	67,388	.0	262	.0	262	.0	67,651	.0	.0	.0	1,296	01/25/2044	1.A
3136AH-M2-3	FNR 2013-130 AG - CMO/RMBS		09/01/2021	Paydown		104,005	104,005	105,241	104,956	.0	(951)	.0	(951)	.0	104,005	.0	.0	.0	2,693	10/25/2043	1.A
3136AK-ZY-8	FNR 2014-64 TY - CMO/RMBS		09/01/2021	Paydown		689,093	689,093	675,957	684,363	.0	4,731	.0	4,731	.0	689,093	.0	.0	.0	13,747	09/25/2042	1.A
3136AR-PP-7	FNR 2016-11 LA - CMO/RMBS		09/01/2021	Paydown		140,481	140,481	141,249	140,634	.0	(153)	.0	(153)	.0	140,481	.0	.0	.0	3,270	05/25/2042	1.A
3136AX-C8-6	FNR 2017-69 EG - CMO/RMBS		09/01/2021	Paydown		322,595	322,595	321,962	321,951	.0	644	.0	644	.0	322,595	.0	.0	.0	6,385	09/25/2047	1.A
3136B0-CA-2	FNR 2017-97 HP - CMO/RMBS		09/01/2021	Paydown		185,199	185,200	179,716	180,553	.0	4,647	.0	4,647	.0	185,200	.0	.0	.0	3,568	07/25/2047	1.A
3136B1-LV-4	FNR 2018-24 VD - CMO/RMBS		09/01/2021	Paydown		52,679	52,679	53,140	52,896	.0	(218)	.0	(218)	.0	52,679	.0	.0	.0	1,229	04/25/2031	1.A
3136B3-VJ-6	FNR 2018-96 BH - CMO/RMBS		09/01/2021	Paydown		639,281	639,281	660,581	656,091	.0	(16,810)	.0	(16,810)	.0	639,281	.0	.0	.0	16,895	09/25/2047	1.A
3136B5-0E-8	FNR 2019-45 CL - CMO/RMBS		09/01/2021	Paydown		586,099	586,099	586,008	586,023	.0	76	.0	76	.0	586,099	.0	.0	.0	11,839	08/25/2049	1.A
3136B6-VL-1	FNR 2019-66 LA - CMO/RMBS		09/01/2021	Paydown		869,741	869,741	861,316	862,241	.0	7,500	.0	7,500	.0	869,741	.0	.0	.0	10,866	11/25/2049	1.A
3136BA-P3-2	FNR 2020-43 BY - CMO/RMBS		09/01/2021	Paydown		700,700	700,700	717,561	716,377	.0	(15,676)	.0	(15,676)	.0	700,700	.0	.0	.0	10,511	10/25/2048	1.A
3136BQ-LX-7	FNR 2021-61 LA - CMO/RMBS		09/01/2021	Paydown		37,730	37,730	39,345	.0	.0	(1,615)	.0	(1,615)	.0	37,730	.0	.0	.0	79	09/25/2051	1.A
3137A1-PS-6	FHR 3734 B - CMO/RMBS		09/01/2021	Paydown		79,621	79,621	79,795	79,588	.0	33	.0	33	.0	79,621	.0	.0	.0	1,858	09/15/2025	1.A
3137A3-H7-7	FHR 3751 HB - CMO/R																				

STATEMENT AS OF SEPTEMBER 30, 2021 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
3137AM-UP-0	FHR 4010 QA - CMO/RMBS		09/01/2021	Paydown		52,811	52,811	48,718	49,664	0	3,147	0	3,147	0	52,811	0	0	0	688	01/15/2042	1.A
3137AR-5L-6	FHR 4060 JC - CMO/RMBS		09/01/2021	Paydown		116,535	116,535	108,888	113,656	0	2,880	0	2,880	0	116,535	0	0	0	1,475	02/15/2041	1.A
3137AU-A4-1	FHR 4103 DV - CMO/RMBS		09/01/2021	Paydown		99,526	99,526	100,485	99,824	0	(298)	0	(298)	0	99,526	0	0	0	1,991	11/15/2025	1.A
3137AY-D3-2	FHR 4166 PV - CMO/RMBS		09/01/2021	Paydown		44,363	44,363	46,658	45,467	0	(1,103)	0	(1,103)	0	44,363	0	0	0	961	07/15/2037	1.A
3137B1-LM-2	FHR 4198 BM - CMO/RMBS		09/01/2021	Paydown		136,719	136,719	136,425	136,508	0	211	0	211	0	136,719	0	0	0	2,762	10/15/2040	1.A
3137B7-ZX-0	FHR 4300 KN - CMO/RMBS		09/01/2021	Paydown		469,095	469,095	471,147	469,115	0	(20)	0	(20)	0	469,095	0	0	0	10,626	06/15/2040	1.A
3137BA-J3-7	FHR 4345 AG - CMO/RMBS		09/01/2021	Paydown		460,930	460,930	453,656	458,820	0	2,110	0	2,110	0	460,930	0	0	0	9,072	02/15/2040	1.A
3137BA-W8-1	FHR 4340 UE - CMO/RMBS		09/01/2021	Paydown		226,300	226,300	227,829	226,622	0	(322)	0	(322)	0	226,300	0	0	0	5,822	05/15/2042	1.A
3137BC-L2-2	FHR 4367 CY - CMO/RMBS		09/01/2021	Paydown		1,203,764	1,203,764	1,183,450	1,199,078	0	4,686	0	4,686	0	1,203,764	0	0	0	24,441	02/15/2040	1.A
3137F7-JJ-5	FHR 5057 GA - CMBS/CMO/RMBS		09/01/2021	Paydown		151,321	151,321	156,724	156,687	0	(5,367)	0	(5,367)	0	151,321	0	0	0	2,025	12/25/2050	1.A
3137F7-MII-2	FHR 5050 CP - CMO/RMBS		09/01/2021	Paydown		155,877	155,877	161,820	161,786	0	(5,909)	0	(5,909)	0	155,877	0	0	0	2,087	12/25/2051	1.A
3137F9-GM-7	FHR 5074 KP - CMO/RMBS		09/01/2021	Paydown		110,857	110,857	114,780	114,780	0	(3,923)	0	(3,923)	0	110,857	0	0	0	1,300	02/25/2051	1.A
3137FC-B7-8	FHR 4743 P - CMO/RMBS		09/01/2021	Paydown		20,348	20,348	20,701	20,685	0	(338)	0	(338)	0	20,348	0	0	0	486	12/15/2047	1.A
3137FL-3C-6	FHR 4863 HP - CMO/RMBS		09/01/2021	Paydown		458,912	458,912	463,214	463,353	0	(4,442)	0	(4,442)	0	458,912	0	0	0	10,846	03/15/2049	1.A
3137FL-3R-3	FHR 4863 K - CMO/RMBS		09/01/2021	Paydown		1,020,438	1,020,438	1,027,135	1,026,048	0	(5,610)	0	(5,610)	0	1,020,438	0	0	0	23,547	03/15/2049	1.A
3137FL-A3-8	FHR 4875 DA - CMO/RMBS		09/01/2021	Paydown		70,925	70,925	71,911	71,641	0	(716)	0	(716)	0	70,925	0	0	0	1,682	07/15/2048	1.A
3137FL-W5-9	FHR 4881 AK - CMO/RMBS		09/01/2021	Paydown		202,538	202,538	206,071	205,801	0	(3,264)	0	(3,264)	0	202,538	0	0	0	4,695	02/15/2048	1.A
3137FM-2E-1	FHR 4891 PB - CMO/RMBS		09/01/2021	Paydown		535,224	535,224	545,552	547,206	0	(11,982)	0	(11,982)	0	535,224	0	0	0	12,398	06/15/2049	1.A
3137FN-FS-4	FHR 4911 LB - CMO/RMBS		09/01/2021	Paydown		237,595	237,595	238,631	238,817	0	(1,223)	0	(1,223)	0	237,595	0	0	0	3,092	08/25/2049	1.A
3137FY-TN-6	FHR 5096 C - CMO/RMBS		09/01/2021	Paydown		161,195	161,195	158,834	158,638	0	2,361	0	2,361	0	161,195	0	0	0	1,014	04/25/2051	1.A
3138A8-SQ-0	FN A46826 - RMBS		09/01/2021	Paydown		21,233	21,233	22,271	21,638	0	(405)	0	(405)	0	21,233	0	0	0	558	03/01/2026	1.A
3138AJ-Q2-7	FN AS8572 - RMBS		09/01/2021	Paydown		372,914	372,914	371,282	371,371	0	1,543	0	1,543	0	372,914	0	0	0	8,921	12/01/2046	1.A
3138X0-Y2-8	FN AU1628 - RMBS		09/01/2021	Paydown		136,579	136,579	142,000	140,623	0	(4,044)	0	(4,044)	0	136,579	0	0	0	2,748	07/01/2043	1.A
31394G-U9-2	FHR 2666 BD - CMO/RMBS		09/01/2021	Paydown		68,398	68,398	69,025	68,434	0	(36)	0	(36)	0	68,398	0	0	0	2,062	08/15/2043	1.A
31395V-DH-9	FHR 2989 CB - CMO/RMBS		09/01/2021	Paydown		64,339	64,339	64,399	64,270	0	69	0	69	0	64,339	0	0	0	1,911	06/15/2025	1.A
31396E-4L-7	FHR 3044 EX - CMO/RMBS		09/01/2021	Paydown		70,675	70,675	71,072	70,712	0	(38)	0	(38)	0	70,675	0	0	0	2,336	10/15/2025	1.A
31396U-T4-2	FHR 3187 JZ - CMO/RMBS		09/01/2021	Paydown		83,404	83,404	87,955	87,789	0	(4,386)	0	(4,386)	0	83,404	0	0	0	2,800	07/15/2036	1.A
31397S-C5-1	FNR 2011-36 DB - CMO/RMBS		09/01/2021	Paydown		391,756	391,756	391,389	391,089	0	667	0	667	0	391,756	0	0	0	7,937	05/25/2026	1.A
31397U-ZB-8	FNR 2011-58 AL - CMO/RMBS		09/01/2021	Paydown		248,274	248,274	254,481	249,554	0	(1,279)	0	(1,279)	0	248,274	0	0	0	5,810	07/25/2026	1.A
31398E-4H-4	FHR 3546 NB - CMO/RMBS		09/01/2021	Paydown		116,130	116,130	123,437	117,303	0	(1,173)	0	(1,173)	0	116,130	0	0	0	3,021	06/15/2024	1.A
31402C-4G-4	FN 725423 - RMBS		09/01/2021	Paydown		42,906	42,906	48,845	48,166	0	(5,260)	0	(5,260)	0	42,906	0	0	0	1,557	05/01/2034	1.A
3140EV-VF-1	FN BC1513 - RMBS		09/01/2021	Paydown		493,660	493,660	496,977	495,429	0	(1,769)	0	(1,769)	0	493,660	0	0	0	9,858	08/01/2046	1.A
3140FO-JJ-4	FN BC4764 - RMBS		09/01/2021	Paydown		237,910	237,910	239,899	239,327	0	(1,417)	0	(1,417)	0	237,910	0	0	0	4,730	10/01/2046	1.A
3140FS-BK-8	FN BC9041 - RMBS		09/01/2021	Paydown		108,184	108,184	108,539	108,401	0	(217)	0	(217)	0	108,184	0	0	0	1,795	11/01/2031	1.A
3140FX-C7-5	FN BF0093 - RMBS		09/01/2021	Paydown		372,660	372,660	383,956	385,718	0	(13,058)	0	(13,058)	0	372,660	0	0	0	8,757	05/01/2056	1.A
3140GY-GZ-6	FN BH9215 - RMBS		09/01/2021	Paydown		394,835	394,835	396,192	395,563	0	(728)	0	(728)	0	394,835	0	0	0	9,061	01/01/2048	1.A
3140HA-XB-1	FN BJ8773 - RMBS		09/01/2021	Paydown		2,760,066	2,760,066	2,774,600	2,776,023	0	(15,957)	0	(15,957)	0	2,760,066	0	0	0	54,743	09/01/2049	1.A
3140J7-XA-8	FN BM3372 - CMBS/RMBS		09/01/2021	Paydown		18,709	18,709	19,980	19,980	0	(1,271)	0	(1,271)	0	18,709	0	0	0	565	01/01/2028	1.A
3140JP-M9-3	FN BN6683 - RMBS		09/01/2021	Paydown		793,257	793,257	813,770	816,767	0	(23,510)	0	(23,510)	0	793,257	0	0	0	18,246	06/01/2049	1.A
3140JV-TA-0	FN B01444 - RMBS		09/01/2021	Paydown		110,721	110,721	113,316	113,158	0	(2,438)	0	(2,438)	0	110,721	0	0	0	2,208	10/01/2049	1.A
3140KE-QH-4	FN BP6755 - RMBS		09/01/2021	Paydown		63,825	63,825	65,430	65,364	0	(1,539)	0	(1,539)	0	63,825	0	0	0	663	09/01/2035	1.A
3140KF-M7-7	FN BP7581 - RMBS		09/01/2021	Paydown		115,322	115,322	118,060	118,021	0	(2,699)	0	(2,699)	0	115,322	0	0	0	1,182	11/01/2035	1.A
3140KL-GA-4	FN BQ1092 - RMBS		09/01/2021	Paydown		190,251	190,251	202,260	201,889	0	(11,638)	0	(11,638)	0	190,251	0	0	0	3,858	08/01/2050	1.A
3140KL-VF-3	FN BQ1609 - RMBS		09/01/2021	Paydown		124,138	124,138	131,160	130,947	0	(6,809)	0	(6,809)	0	124,138	0	0	0	2,163	09/01/2050	1.A
3140KM-SII-1	FN BQ2332 - RMBS		09/01/2021	Paydown		574,173	574,173	609,521	608,514	0	(34,341)	0	(34,341)	0	574,173	0	0	0	10,020	09/01/2050	1.A
3140KP-7J-6	FN BQ4496 - RMBS		09/01/2021	Paydown		305,649	305,649	312,120	310,000	0	(6,471)	0	(6,471)	0	305,649	0	0	0	2,601	02/01/2051	1.A
3140KV-XP-0	FN BQ9685 - RMBS		09/01/2021	Paydown		198,862	198,862	203,119	202,000	0	(4,257)	0	(4,257)	0	198,862	0	0	0	1,734	01/01/2051	1.A
3140KV-XR-6	FN BQ9687 - RMBS		09/01/2021	Paydown		685,693	685,693	704,013	702,000	0	(18,320)	0	(18,320)	0	685,693	0	0	0	5,672	01/01/2051	1.A
3140LO-D8-7	FN BR1926 - RMBS		09/01/2021	Paydown		257,679	257,679	266,456	265,000	0	(8,777)	0	(8,777)	0	257,679	0	0	0	2,921	01/01/2051	1.A
3140LO-JY-4	FN BR2078 - RMBS		0																		

STATEMENT AS OF SEPTEMBER 30, 2021 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
31400F-AQ-2	FN CA7214 - RMBS		09/01/2021	Paydown		39,793	39,793	41,553	41,517	.0	(1,724)	.0	(1,724)	.0	39,793	.0	.0	.0	533	10/01/2050	1.A
31400F-NV-7	FN CA7603 - RMBS		09/01/2021	Various		732,420	706,540	744,075	.0	.0	(4,202)	.0	(4,202)	.0	739,873	.0	(7,453)	(7,453)	8,807	11/01/2050	1.A
31400G-5K-9	FN CA8949 - RMBS		09/01/2021	Paydown		338,919	338,919	349,828	.0	.0	(10,909)	.0	(10,909)	.0	338,919	.0	.0	.0	2,745	02/01/2051	1.A
31400G-NQ-6	FEDERAL NATIONAL MORTGAGE ASSOCIATION -		09/01/2021	Paydown		274,042	274,042	284,490	.0	.0	(10,448)	.0	(10,448)	.0	274,042	.0	.0	.0	1,100	01/01/2051	1.A
31400G-RN-9	FN CA8592 - RMBS		09/01/2021	Paydown		232,544	232,544	241,846	.0	.0	(9,302)	.0	(9,302)	.0	232,544	.0	.0	.0	1,019	01/01/2051	1.A
31400G-UM-7	FN CA8687 - RMBS		09/01/2021	Paydown		237,696	237,696	238,884	.0	.0	(1,188)	.0	(1,188)	.0	237,696	.0	.0	.0	2,063	01/01/2051	1.A
31400K-6D-5	FN CB0867 - RMBS		09/01/2021	Paydown		136,712	136,712	146,218	.0	.0	(9,506)	.0	(9,506)	.0	136,712	.0	.0	.0	1,012	06/01/2051	1.A
3140X7-JZ-3	FN FM3879 - RMBS		09/01/2021	Paydown		181,899	181,899	193,068	192,843	.0	(10,944)	.0	(10,944)	.0	181,899	.0	.0	.0	3,003	07/01/2050	1.A
3140X9-6W-0	FN FM6284 - RMBS		09/01/2021	Paydown		26,861	26,861	27,792	.0	.0	(932)	.0	(932)	.0	26,861	.0	.0	.0	225	02/01/2036	1.A
3140XA-2W-1	FN FM7088 - RMBS		09/01/2021	Paydown		241,321	241,321	250,522	.0	.0	(9,200)	.0	(9,200)	.0	241,321	.0	.0	.0	1,206	05/01/2051	1.A
3140XA-GK-2	FN FM6501 - RMBS		09/01/2021	Paydown		389,364	389,364	400,680	.0	.0	(11,316)	.0	(11,316)	.0	389,364	.0	.0	.0	3,417	03/01/2051	1.A
3140XB-2Z-2	FN FM7991 - RMBS		09/01/2021	Paydown		36,192	36,192	37,788	.0	.0	(1,596)	.0	(1,596)	.0	36,192	.0	.0	.0	75	07/01/2051	1.A
3140XB-X7-0	FN FM7901 - RMBS		09/01/2021	Paydown		124,158	124,158	129,648	.0	.0	(5,490)	.0	(5,490)	.0	124,158	.0	.0	.0	400	07/01/2051	1.A
3140XC-B8-0	FN FM8162 - RMBS		09/01/2021	Paydown		146,051	146,051	153,080	.0	.0	(7,029)	.0	(7,029)	.0	146,051	.0	.0	.0	430	07/01/2051	1.A
3140XC-JP-4	FN FM8369 - RMBS		09/01/2021	Paydown		22,666	22,666	23,644	.0	.0	(977)	.0	(977)	.0	22,666	.0	.0	.0	47	08/01/2051	1.A
31410K-3J-1	FN 890101 - RMBS		09/01/2021	Paydown		12,431	12,431	13,954	14,022	.0	(1,591)	.0	(1,591)	.0	12,431	.0	.0	.0	502	02/01/2039	1.A
31417Y-GJ-0	FN MA0200 - RMBS		09/01/2021	Paydown		14,924	14,924	16,001	15,740	.0	(816)	.0	(816)	.0	14,924	.0	.0	.0	449	10/01/2029	1.A
31418B-WK-9	FN MA2161 - RMBS		09/01/2021	Paydown		49,141	49,141	52,205	51,303	.0	(2,162)	.0	(2,162)	.0	49,141	.0	.0	.0	1,164	01/01/2030	1.A
31418C-CP-7	FN MA2777 - RMBS		09/01/2021	Paydown		228,274	228,274	219,065	220,914	.0	7,360	.0	7,360	.0	228,274	.0	.0	.0	4,520	10/01/2046	1.A
31418C-DK-7	FN MA2805 - RMBS		09/01/2021	Paydown		441,899	441,899	428,504	431,086	.0	10,813	.0	10,813	.0	441,899	.0	.0	.0	7,302	11/01/2046	1.A
31418C-E4-2	FN MA2854 - RMBS		09/01/2021	Paydown		645,616	645,616	624,230	631,112	.0	14,505	.0	14,505	.0	645,616	.0	.0	.0	10,858	12/01/2046	1.A
31418C-M4-3	FN MA3078 - RMBS		09/01/2021	Paydown		341,876	341,876	335,519	336,437	.0	5,439	.0	5,439	.0	341,876	.0	.0	.0	6,800	07/01/2037	1.A
31418C-RF-3	FN MA3185 - RMBS		09/01/2021	Various		1,201,273	1,145,269	1,133,100	1,135,056	.0	(497)	.0	(497)	.0	1,134,559	.0	66,715	66,715	25,447	11/01/2037	1.A
31418C-WH-0	FN MA3360 - RMBS		09/01/2021	Paydown		180,423	180,423	180,733	180,580	.0	(157)	.0	(157)	.0	180,423	.0	.0	.0	4,155	05/01/2038	1.A
31418C-XX-7	FN MA3393 - RMBS		09/01/2021	Various		614,763	587,518	602,665	602,173	.0	(2,253)	.0	(2,253)	.0	599,920	.0	14,843	14,843	17,000	06/01/2033	1.A
31418D-2N-1	FN MA4380 - RMBS		09/01/2021	Paydown		159,576	159,576	167,530	167,530	.0	(7,954)	.0	(7,954)	.0	159,576	.0	.0	.0	649	07/01/2051	1.A
31418D-C6-7	FN MA3692 - RMBS		09/01/2021	Paydown		514,821	514,821	526,404	529,561	.0	(14,740)	.0	(14,740)	.0	514,821	.0	.0	.0	11,946	07/01/2049	1.A
31418D-HY-1	FN MA3846 - RMBS		09/01/2021	Paydown		514,970	514,970	516,659	517,074	.0	(2,104)	.0	(2,104)	.0	514,970	.0	.0	.0	10,225	11/01/2049	1.A
31418D-P9-7	FN MA4047 - RMBS		08/23/2021	Various		16,285,797	16,098,426	16,398,259	16,376,398	.0	17,220	.0	17,220	.0	16,393,619	.0	(107,821)	(107,821)	251,073	06/01/2050	1.A
31418D-VC-0	FN MA4306 - RMBS		09/01/2021	Paydown		220,844	220,844	227,573	.0	.0	(6,729)	.0	(6,729)	.0	220,844	.0	.0	.0	1,950	04/01/2051	1.A
31418D-Z8-8	FN MA4366 - RMBS		09/01/2021	Paydown		167,038	167,038	173,589	.0	.0	(6,551)	.0	(6,551)	.0	167,038	.0	.0	.0	706	06/01/2041	1.A
31418M-GG-1	FN ADO198 - RMBS		09/01/2021	Paydown		11,399	11,399	12,685	12,737	.0	(1,338)	.0	(1,338)	.0	11,399	.0	.0	.0	419	09/01/2038	1.A
3142BN-CQ-5	FH 8D0079 - RMBS		09/01/2021	Paydown		7,532	7,532	7,650	.0	.0	(119)	.0	(119)	.0	7,532	.0	.0	.0	.0	08/01/2051	1.A
3407M-ND-9	FLORIDA HSG FIN CORP REV		09/01/2021	Call @ 100.00		107,736	107,736	107,736	107,736	.0	.0	.0	.0	.0	107,736	.0	.0	.0	2,301	07/01/2027	1.A FE
39081H-CX-8	GREAT LAKES WTR AUTH MICH SEM DISP SYS R		07/01/2021	Maturity @ 100.00		150,000	150,000	150,000	150,000	.0	.0	.0	.0	.0	150,000	.0	.0	.0	2,253	07/01/2031	1.F FE
46246K-J2-9	IOWA FIN AUTH REV		08/01/2021	Maturity @ 100.00		4,500,000	4,500,000	4,395,285	4,493,074	.0	6,926	.0	6,926	.0	4,500,000	.0	.0	.0	167,850	08/01/2021	1.A FE
54627D-EF-4	LOUISIANA HSG CORP SINGLE FAMILY MTG REV		09/01/2021	Call @ 100.00		98,449	98,449	98,449	98,449	.0	.0	.0	.0	.0	98,449	.0	.0	.0	1,323	03/01/2041	1.A FE
57586P-V5-9	MASSACHUSETTS ST HSG FIN AGY HSG REV		07/12/2021	Call @ 100.00		10,000	10,000	10,159	10,068	.0	(25)	.0	(25)	.0	10,043	.0	(43)	(43)	253	06/01/2034	1.B FE
60416Q-FT-6	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		09/01/2021	Paydown		96,590	96,590	96,590	96,590	.0	.0	.0	.0	.0	96,590	.0	.0	.0	1,657	09/01/2042	1.A FE
60416Q-GK-4	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		09/01/2021	Call @ 100.00		134,595	134,595	133,166	133,166	.0	23	.0	23	.0	133,188	.0	1,407	1,407	2,449	08/01/2046	1.A FE
60416Q-HX-5	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		09/01/2021	Call @ 100.00		194,565	194,565	194,565	194,565	.0	.0	.0	.0	.0	194,565	.0	.0	.0	3,327	06/01/2050	1.A FE
60416Q-HY-3	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		09/01/2021	Call @ 100.00		361,897	361,897	361,897	361,897	.0	.0	.0	.0	.0	361,897	.0	.0	.0	4,730	09/01/2050	1.A FE
60416Q-HZ-0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		09/01/2021	Call @ 100.00		64,144	64,144	64,144	64,144	.0	.0	.0	.0	.0	64,144	.0	.0	.0	666	12/01/2050	1.A FE
60416Q-JA-3	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		09/01/2021	Call @ 100.00		62,594	62,594	62,594	62,594	.0	.0	.0	.0	.0	62,594	.0	.0	.0	413	02/01/2051	1.A FE
60637B-B6-6	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		09/01/2021	Call @ 100.00		140,030	140,030	140,030	140,030	.0	.0	.0	.0	.0	140,030	.0	.0	.0	1,836	11/01/2050	1.A FE
641279-NX-8	NEVADA HSG DIV SINGLE FAMILY MTG REV		09/01/2021	Paydown		265,423	265,423	265,423	265,423	.0	.0	.0	.0	.0	265,423	.0	.0	.0	3,340	11/01/2044	1.B FE
64469D-B6-7	NEW HAMPSHIRE ST HSG FIN AUTH SINGLE FAM		09/01/2021	Call @ 100.00		10,000	10,000	10,000	10,000	.0	.0	.0	.0	.0	10,000	.0	.0	.0	331	01/01/2040	1.B FE
64469D-VB-4	NEW HAMPSHIRE ST HSG FIN AUTH SINGLE FAM		08/02/2021	Call @ 100.00		115,000	115,000	115,000	115,000	.0	.0	.0	.0	.0	115,000	.0	.0	.0	4,055	01/01/2023	1.B FE
64469D-VN-8	NEW HAMPSHIRE ST HSG FIN AUTH SINGLE FAM		08/02/2021	Call @ 100.00		70,000	70,000	70,000	70,000	.0	.0	.0	.0	.0	70,000	.0	.0	.0	2,620	01/01/2024	1.B FE
658207-MA-0	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP		07/01/2021	Call @ 100.00		1,425,000	1,425,000	1,425,000	1,425,00												

STATEMENT AS OF SEPTEMBER 30, 2021 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
92812U-LT-3	VIRGINIA ST HSG DEV AUTH COMILTH MTG - C		09/01/2021	Paydown		31,780	31,780	32,026	32,052	0	(272)	0	(272)	0	31,780	0	0	0	1,333	06/25/2034	1.A FE
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOMEOWNERSHIP M		09/01/2021	Paydown		114,035	114,035	110,029	110,047	0	3,987	0	3,987	0	114,035	0	0	0	2,446	08/25/2042	1.B FE
<b>3199999 Subtotal - Bonds - U.S. Special Revenues</b>						<b>89,419,844</b>	<b>89,490,182</b>	<b>90,445,503</b>	<b>83,183,670</b>	<b>0</b>	<b>(478,811)</b>	<b>0</b>	<b>(478,811)</b>	<b>0</b>	<b>90,026,421</b>	<b>0</b>	<b>(606,577)</b>	<b>(606,577)</b>	<b>1,680,140</b>	<b>XXX</b>	<b>XXX</b>
00287Y-CR-8	ABBYIE INC		09/16/2021	Call @ 100.00		800,000	800,000	800,000	800,000	0	0	0	0	0	800,000	0	0	0	30,111	12/15/2021	2.B FE
02528B-AA-2	ACAR 2021-1 A - ABS		09/13/2021	Paydown		85,395	85,395	85,391	85,391	0	4	0	4	0	85,395	0	0	0	168	05/13/2024	1.A FE
02666Q-J7-9	AMERICAN HONDA FINANCE CORP		09/20/2021	Maturity @ 100.00		8,000,000	8,000,000	8,210,833	8,022,761	0	(22,761)	0	(22,761)	0	8,000,000	0	0	0	304,000	09/20/2021	1.G FE
03674X-AN-6	ANTERO RESOURCES CORP		07/01/2021	Call @ 100.00		69,360	64,000	64,000	64,000	0	0	0	0	0	64,000	0	0	0	2,843	07/15/2026	4.A FE
038779-AB-0	ARBYS 2020-1 A2 - RMBS		07/30/2021	Paydown		10,000	10,000	10,065	10,069	0	(69)	0	(69)	0	10,000	0	0	0	243	08/01/2050	2.C FE
044209-AF-1	ASHLAND LLC		09/02/2021	Call @ 100.00		2,374,639	2,284,000	2,305,588	2,287,944	0	(1,944)	0	(1,944)	0	2,286,000	0	(2,000)	(2,000)	204,252	08/15/2022	3.A FE
05348E-AQ-2	AVALONBAY COMMUNITIES INC		09/13/2021	Call @ 100.00		4,107,976	4,000,000	3,958,352	3,988,636	0	4,573	0	4,573	0	3,993,209	0	6,791	6,791	224,664	09/15/2022	1.G FE
053773-BA-4	AVIS BUDGET CAR RENTAL LLC		09/02/2021	Call @ 100.00		443,630	436,000	342,304	345,974	0	3,395	0	3,395	0	349,368	0	86,632	86,632	33,123	03/15/2025	4.C FE
075887-BT-5	BECTON DICKINSON AND CO		09/13/2021	Call @ 100.00		868,375	852,000	825,554	841,886	0	4,888	0	4,888	0	846,774	0	5,226	5,226	35,348	06/06/2022	2.C FE
085790-AY-9	BERRY GLOBAL INC		07/15/2021	Call @ 100.00		572,000	572,000	569,140	571,002	0	201	0	201	0	571,203	0	797	797	31,975	07/15/2023	3.B FE
088838-AA-1	BOWLING GREEN KETUCKY CTL PASS-THROUGH T		09/15/2021	Paydown		25,028	25,028	25,028	25,028	0	0	0	0	0	25,028	0	0	0	893	06/15/2036	2.B
088848-AA-0	BGS CTL PASS THROUGH TRUST SERIES 2012 (		09/15/2021	Paydown		52,942	52,942	52,942	52,942	0	0	0	0	0	52,942	0	0	0	1,784	11/15/2033	2.B
12433A-AA-7	BX 20FOX A - CMBS		08/15/2021	Paydown		8,080	8,080	8,080	8,080	0	0	0	0	0	8,080	0	0	0	61	11/01/2032	1.A FE
12530M-AA-3	Sort 2020-1 A1 - ABS		08/15/2021	Paydown		22,364	22,364	22,438	22,438	0	(73)	0	(73)	0	22,364	0	0	0	220	07/15/2060	1.D FE
12530M-AB-1	Sort 2020-1 A2 - ABS		09/15/2021	Paydown		12,628	12,628	12,622	12,622	0	6	0	6	0	12,628	0	0	0	151	07/15/2060	1.D FE
126650-BP-4	CVSPAS 06 CRT - ABS		07/10/2021	Paydown		17,637	17,637	18,712	18,622	0	(985)	0	(985)	0	17,637	0	0	0	621	12/10/2028	2.B
126650-BP-4	CVSPAS 06 CRT - ABS		09/10/2021	Paydown		35,540	35,540	37,706	37,525	0	(1,984)	0	(1,984)	0	35,540	0	0	0	1,520	12/10/2028	2.B FE
14040H-AY-1	CAPITAL ONE FINANCIAL CORP		07/15/2021	Maturity @ 100.00		850,000	850,000	846,065	849,743	0	257	0	257	0	850,000	0	0	0	40,375	07/15/2021	2.A FE
16411Q-AD-3	CHENIERE ENERGY PARTNERS LP		09/15/2021	Call @ 100.00		950,000	950,000	953,223	952,732	0	(297)	0	(297)	0	952,376	0	(2,376)	(2,376)	81,344	10/01/2026	3.B FE
17323Y-AC-3	CGOIT 2015-GC31 A3 - CMBS		09/01/2021	Paydown		74,024	74,024	74,760	74,342	0	(318)	0	(318)	0	74,024	0	0	0	1,958	06/12/2048	1.D FM
233331-AV-9	DTE ENERGY CO		07/07/2021	Call @ 100.00		153,495	150,000	157,481	151,766	0	(698)	0	(698)	0	151,069	0	(1,069)	(1,069)	6,273	06/15/2022	2.B FE
24422E-RE-1	JOHN DEERE CAPITAL CORP		07/12/2021	Maturity @ 100.00		3,000,000	3,000,000	2,996,790	2,999,812	0	188	0	188	0	3,000,000	0	0	0	117,000	07/12/2021	1.F FE
247361-ZU-5	DELTA AIR LINES INC		08/26/2021	Various		5,067,500	5,000,000	4,001,300	4,118,712	0	130,680	0	130,680	0	4,249,391	0	818,109	818,109	119,222	10/28/2024	3.A FE
25755T-AL-4	DPABS 2019-1 A2 - RMBS		07/25/2021	Paydown		4,963	4,963	5,125	5,113	0	(151)	0	(151)	0	4,963	0	0	0	137	10/25/2049	2.A FE
25755T-AN-0	DPABS 211 A1 - RMBS		07/26/2021	Paydown		9,000	9,000	9,030	9,000	0	(30)	0	(30)	0	9,000	0	0	0	66	04/25/2051	2.A FE
25755T-AP-5	DPABS 211 A11 - RMBS		07/26/2021	Paydown		9,000	9,000	9,040	9,000	0	(40)	0	(40)	0	9,000	0	0	0	6	04/25/2051	2.A FE
26441Y-AX-5	DUKE REALTY PARTNERSHIP LTD		08/09/2021	Call @ 100.00		8,041,336	7,640,000	7,732,206	7,711,346	0	(20,828)	0	(20,828)	0	7,690,518	0	(50,518)	(50,518)	626,742	04/15/2023	2.A FE
26442C-BB-9	DUKE ENERGY CAROLINAS LLC		09/01/2021	B.A. Securities Inc.		204,512	204,512	194,776	194,776	0	9	0	9	0	194,785	0	9,727	9,727	2,100	04/15/2031	1.F FE
292505-AJ-3	OVINTIV INC		08/16/2021	Call @ 100.00		2,000,000	2,000,000	1,371,700	1,605,682	0	276,232	0	276,232	0	1,881,914	0	118,086	118,086	58,717	11/15/2021	3.A FE
34531R-AD-9	FORDL 2020-B A3 - ABS		09/22/2021	JP Morgan Securities LLC		842,002	840,000	839,953	839,965	0	20	0	20	0	839,984	0	2,017	2,017	4,036	08/15/2023	1.A FE
354613-AL-5	FRANKLIN RESOURCES INC		09/28/2021	KEY CAPITAL MARKETS		3,802,080	4,000,000	3,943,120	3,943,766	0	3,960	0	3,960	0	3,947,726	0	(145,646)	(145,646)	60,622	10/30/2030	1.F FE
36128#-AA-5	G & M PIER LEWISVILLE, LLC - ABS		09/01/2021	Paydown		34,984	34,984	34,698	34,968	0	16	0	16	0	34,984	0	0	0	1,378	01/15/2025	2.C
363576-AA-7	ARTHUR J GALLAGHER & CO		08/13/2021	Call @ 100.00		4,040,000	4,000,000	3,970,432	4,000,000	0	599	0	599	0	3,971,031	0	28,969	28,969	63,056	05/20/2031	2.B FE
36804P-AF-3	GATX CORP - ABS		07/02/2021	Paydown		105,607	105,607	105,602	105,602	0	4	0	4	0	105,607	0	0	0	14,777	01/02/2025	2.B FE
368306-AA-4	GB 2020-FLIX A - CMBS		08/16/2021	Paydown		2,150,000	2,150,000	2,150,000	2,150,000	0	0	0	0	0	2,150,000	0	0	0	17,863	08/17/2037	1.D FM
369550-AR-9	GENERAL DYNAMICS CORP		07/15/2021	Maturity @ 100.00		1,000,000	1,000,000	1,055,440	1,002,309	0	(2,309)	0	(2,309)	0	1,000,000	0	0	0	38,750	07/15/2021	1.G FE
39121J-AH-3	GREAT RIVER ENERGY		07/01/2021	Call @ 100.00		512,000	512,000	512,000	512,000	0	0	0	0	0	512,000	0	0	0	22,927	07/01/2030	1.G FE
438516-CF-1	HONEYWELL INTERNATIONAL INC		09/21/2021	MORGAN STANLEY CO		2,373,096	2,400,000	2,394,264	2,394,264	0	56	0	56	0	2,394,320	0	(21,224)	(21,224)	4,317	09/01/2031	1.F FE
45866F-AN-4	INTERCONTINENTAL EXCHANGE INC		09/21/2021	GOLDMAN		3,858,400	4,000,000	3,985,624	3,986,034	0	785	0	785	0	3,986,819	0	(128,419)	(128,419)	80,783	09/15/2032	2.A FE
46636V-AC-0	JPMCC 2011-C5 A3 - CMBS		07/16/2021	Paydown		351,824	351,824	359,712	353,006	0	(1,183)	0	(1,183)	0	351,824	0	0	0	8,561	08/17/2046	1.D FM
46637W-AD-5	JPMCC 2012-C1BX A4 - CMBS		09/01/2021	Paydown		592,248	592,248	604,091	592,562	0	(315)	0	(315)	0	592,248	0	0	0	15,595	06/16/2045	1.D FM
46647P-BU-9	JPMORGAN CHASE & CO		09/28/2021	GOLDMAN		2,864,550	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	(135,450)	(135,450)	45,717	11/19/2031	1.F FE
47232M-AE-2	JEFFERIES FINANCE LLC		08/03/2021	Call @ 100.00		862,439	800,000	740,000	741,836	0	1,422	0	1,422	0	743,258	0	56,742	56,742	96,050	06/03/2026	3.C FE
575718-AF-8	MASSACHUSETTS INSTITUTE OF TECHNOLOGY		08/31/2021	JP Morgan Securities LLC		343,132	270,000	270,000	270,000	0	0	0	0	0	270,000	0	73,132	73,132	12,267	07/01/2116	1.A FE
59748T-AB-5	MIDLAND COGENERATION VENTURE LP		09/30/2021	Various		1,934,098	1,785,648	1,716,935	1,720,649	0	13,130	0	13,130	0	1,733,779	0	51,869	51,869	250,947	03/15/202	

STATEMENT AS OF SEPTEMBER 30, 2021 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	
63934E-AT-5	NAVISTAR INTERNATIONAL CORP		07/01/2021	Call @ 100.00		1,601,352	1,550,000	1,560,000	1,557,826	0	(701)	0	(701)	0	1,557,126	0	(7,126)	(7,126)	119,810	11/01/2025	5.A FE	
63934E-AW-8	NAVISTAR INTERNATIONAL CORP		07/01/2021	Call @ 100.00		171,400	160,000	160,000	160,000	0	0	0	0	0	160,000	0	0	0	21,533	05/01/2025	4.A FE	
68245X-AC-3	1011778 BC UNLIMITED LIABILITY CO	C	07/15/2021	Call @ 100.00		705,420	695,698	694,510	695,698	0	350	0	350	0	696,049	0	1,951	1,951	37,085	05/15/2024	3.B FE	
690742-AD-3	OWENS CORNING		09/20/2021	Call @ 100.00		3,138,971	3,000,000	3,057,180	3,019,148	0	(7,917)	0	(7,917)	0	3,011,231	0	(11,231)	(11,231)	234,521	12/15/2022	2.C FE	
69352P-AE-3	PPL CAPITAL FUNDING INC		07/15/2021	Call @ 100.00		5,798,396	5,565,000	5,645,736	5,611,427	0	(15,414)	0	(15,414)	0	5,596,012	0	(31,012)	(31,012)	354,589	12/01/2022	2.A FE	
69352P-AF-0	PPL CAPITAL FUNDING INC		07/15/2021	Call @ 100.00		3,164,220	3,000,000	2,982,000	2,994,007	0	1,286	0	1,286	0	2,995,293	0	4,707	4,707	227,687	06/01/2023	2.A FE	
74432Q-BZ-7	PRUDENTIAL FINANCIAL INC		08/30/2021	Call @ 100.00		3,757,774	3,480,000	3,489,140	3,487,449	0	(1,395)	0	(1,395)	0	3,486,054	0	(6,054)	(6,054)	374,199	05/15/2024	1.G FE	
756109-BA-1	REALTY INCOME CORP		09/21/2021	SALOMON BROTHERS INC		2,307,120	2,400,000	2,369,328	2,369,434	0	1,604	0	1,604	0	2,371,038	0	(63,918)	(63,918)	33,480	03/15/2033	1.G FE	
7591EP-AP-5	REGIONS FINANCIAL CORP		08/23/2021	Call @ 100.00		5,642,586	5,300,000	5,340,163	5,324,731	0	(6,071)	0	(6,071)	0	5,318,660	0	(18,660)	(18,660)	549,021	08/14/2023	2.A FE	
78355H-KK-4	RYDER SYSTEM INC		07/01/2021	US BANCORP INVESTMENTS INC		1,906,350	1,775,000	1,773,900	1,774,423	0	96	0	96	0	1,774,519	0	131,831	131,831	41,078	12/01/2023	2.B FE	
81745B-AA-3	SEMT 2013-6 A1 - CMO/RMBS		09/01/2021	Paydown		145,957	145,957	144,841	145,957	0	505	0	505	0	145,957	0	0	0	2,398	05/26/2043	1.D FM	
81761T-AA-3	SERV 2020-1 A21 - RMBS		07/30/2021	Paydown		7,000	7,000	7,032	7,032	0	(32)	0	(32)	0	7,000	0	0	0	128	01/30/2051	2.C FE	
817826-AE-0	7-ELEVEN INC		09/22/2021	US BANCORP INVESTMENTS INC		3,877,000	4,000,000	3,997,800	0	0	126	0	126	0	3,997,926	0	(120,926)	(120,926)	44,800	02/10/2031	2.B FE	
832696-AH-1	J M SMUCKER CO		07/26/2021	Call @ 100.00		2,618,942	2,574,000	2,616,350	2,597,120	0	(10,761)	0	(10,761)	0	2,586,360	0	(12,360)	(12,360)	111,652	03/15/2022	2.B FE	
85208N-AA-8	SPRINTS 161 A1 - ABS		08/20/2021	Paydown		62,500	62,500	62,499	62,500	0	0	0	0	0	1,400	0	0	0	0	03/20/2023	2.A FE	
86203F-AA-8	STONEHENGE CAPITAL FUND CONNECTICUT IV L		09/15/2021	Paydown		23,388	23,388	23,388	23,388	0	0	0	0	0	23,388	0	0	0	1,403	12/15/2025	1.G	
87264A-BB-0	T-MOBILE USA INC		09/01/2021	JP Morgan Securities LLC		389,052	360,000	359,917	359,930	0	16	0	16	0	359,946	0	29,106	29,106	11,130	04/15/2025	2.C FE	
87422V-AJ-7	TALLEN ENERGY SUPPLY LLC		09/21/2021	MORGAN STANLEY CO		130,200	140,000	130,999	140,000	0	17	9,001	(8,983)	0	131,017	0	(8,17)	(8,17)	8,659	06/01/2028	4.A FE	
88033G-CS-7	TENET HEALTHCARE CORP		09/10/2021	Call @ 100.00		445,086	440,000	420,200	418,182	0	(1,945)	0	(1,945)	0	416,237	0	23,763	23,763	25,158	07/15/2024	4.A FE	
89233P-GF-9	TOYOTA MOTOR CREDIT CORP		09/15/2021	Maturity @ 100.00		6,000,000	6,000,000	6,045,861	6,004,587	0	(4,587)	0	(4,587)	0	6,000,000	0	0	0	204,000	09/15/2021	1.E FE	
89237V-AB-5	TAOT 2020-C A3 - ABS		09/22/2021	BARCLAYS CAPITAL INC		350,520	350,520	349,979	349,979	0	9	0	9	0	349,988	0	532	532	1,193	10/15/2024	1.A FE	
90268T-AC-8	UBSC 2011-C1 A3 - CMBS		09/13/2021	Paydown		1,239,811	1,239,811	1,258,374	1,244,139	0	(4,328)	0	(4,328)	0	1,239,811	0	0	0	30,747	01/12/2045	1.D FM	
90269G-AC-5	UBSCM 2012-C1 A3 - CMBS		09/01/2021	Paydown		138,179	138,179	140,675	138,405	0	(226)	0	(226)	0	138,179	0	0	0	3,469	05/12/2045	1.D FM	
90333L-AT-9	US CONCRETE INC		09/29/2021	Call @ 100.00		1,033,997	960,000	966,800	966,600	0	(494)	0	(494)	0	966,105	0	(6,105)	(6,105)	123,035	03/01/2029	4.C FE	
91831A-AC-5	BAUSCH HEALTH COMPANIES INC	C	09/02/2021	Call @ 100.00		253,064	248,000	244,280	239,661	0	(4,043)	0	(4,043)	0	235,617	0	12,383	12,383	9,194	04/15/2025	4.B FE	
92343V-GF-5	VERIZON COMMUNICATIONS INC		07/01/2021	KEY CAPITAL MARKETS		1,003,730	1,000,000	999,940	0	0	6	0	6	0	999,946	0	3,784	3,784	2,167	03/22/2024	2.A FE	
92348X-AA-3	VZOT 2018-A A1A - RMBS		09/20/2021	Paydown		577,184	577,185	577,695	577,284	0	(99)	0	(99)	0	577,185	0	0	0	12,349	04/20/2023	1.A FE	
92936J-BB-9	WFRBS 2011-C5 A4 - CMBS		07/16/2021	Paydown		1,237,426	1,237,426	1,250,652	1,236,672	0	754	0	754	0	1,237,426	0	0	0	26,470	11/18/2044	1.D FM	
92936Q-AG-3	WFRBS 2012-C6 A4 - CMBS		09/01/2021	Paydown		2,719,598	2,719,598	2,746,672	2,718,430	0	1,168	0	1,168	0	2,719,598	0	0	0	59,285	04/17/2045	1.D FM	
92938C-AE-7	WFRBS 2013-C15 ASB - CMBS		09/01/2021	Paydown		96,887	96,887	97,681	97,681	0	(794)	0	(794)	0	96,887	0	0	0	3,449	08/17/2046	1.D FM	
94978F-AQ-0	WELLS FARGO TRUST COMPANY, NATIONAL ASSO		09/01/2021	Paydown		17,327	17,423	16,801	17,306	0	116	0	116	0	17,423	0	(96)	(96)	764	08/01/2022	1.G	
94989K-AU-7	WFCM 2015-C29 A3 - CMBS		09/01/2021	Paydown		1,030,599	1,030,599	1,052,336	1,041,135	0	(10,536)	0	(10,536)	0	1,030,599	0	0	0	33,353	06/17/2048	1.D FM	
94989M-AT-4	WFCM 2015-C31 ASB - CMBS		09/01/2021	Paydown		107,752	107,752	110,983	108,797	0	(1,045)	0	(1,045)	0	107,752	0	0	0	2,498	11/18/2048	1.D FM	
95000L-AY-9	WFCM 2016-C33 A3 - CMBS		08/01/2021	Paydown		435,107	435,107	433,974	433,669	0	1,439	0	1,439	0	435,107	0	0	0	9,172	03/17/2059	1.D FM	
95001N-AX-6	WFCM 2018-C45 A3 - CMBS		09/01/2021	Paydown		21,882	21,882	22,100	22,045	0	(163)	0	(163)	0	21,882	0	0	0	615	06/15/2051	1.D FM	
95058X-AK-4	WEN 211 A2 - RMBS		09/01/2021	Paydown		10,000	10,000	10,035	0	0	(35)	0	(35)	0	10,000	0	0	0	0	06/15/2051	2.B FE	
95058X-AL-2	WEN 211 A21 - RMBS		09/15/2021	Paydown		10,000	10,000	10,049	0	0	(49)	0	(49)	0	10,000	0	0	0	63	06/15/2051	2.B FE	
95081Q-AM-6	WESCO DISTRIBUTION INC		07/02/2021	Call @ 100.00		962,768	950,000	952,611	951,068	0	(172)	0	(172)	0	950,895	0	(895)	(895)	40,711	06/15/2024	3.C FE	
8999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					117,241,160	115,362,886	114,049,437	102,256,919	0	322,409	9,001	313,408	0	114,251,084	0	700,950	700,950	5,450,932	XXX	XXX	
020002-BB-6	ALLSTATE CORP		09/22/2021	FIRST BOSTON		1,600,000	1,600,000	1,633,447	1,633,447	0	(8,905)	0	(8,905)	0	1,624,542	0	103,458	103,458	101,967	08/15/2053	2.B FE	
4899999	Subtotal - Bonds - Hybrid Securities					1,728,000	1,600,000	1,697,563	1,633,447	0	(8,905)	0	(8,905)	0	1,624,542	0	103,458	103,458	101,967	XXX	XXX	
8399997	Total - Bonds - Part 4					216,412,367	214,441,290	214,287,502	194,867,006	0	(189,675)	9,001	(188,676)	0	213,942,116	0	181,125	181,125	7,384,285	XXX	XXX	
8399998	Total - Bonds - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999	Total - Bonds					216,412,367	214,441,290	214,287,502	194,867,006	0	(189,675)	9,001	(188,676)	0	213,942,116	0	181,125	181,125	7,384,285	XXX	XXX	
8999997	Total - Preferred Stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
8999998	Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999	Total - Preferred Stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
00206R-10-2	AT&T ORD		09/27/2021	Fidelity Capital Markets		39,000,000	1,071,735	1,180,530	1,121,640	185,250	0	126,360	58,890	0	1,180,530	0	(108,795)	(108,795)	60,840			

E05.5

STATEMENT AS OF SEPTEMBER 30, 2021 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	
20030N-10-1	COMCAST CL A ORD		07/27/2021	Fidelity Capital Markets	19,600,000	1,142,906		863,529	1,027,040	(163,511)	0	0	(163,511)	0	863,529	0	279,377	279,377	14,308			
30040W-10-8	EVERSOURCE ENERGY ORD		08/12/2021	Fidelity Capital Markets	13,000,000	1,155,632		592,998	1,124,630	(531,632)	0	0	(531,632)	0	592,998	0	562,634	562,634	15,665			
457187-10-2	INGREDION ORD		07/29/2021	Fidelity Capital Markets	15,600,000	1,419,686		1,172,824	1,227,252	(54,428)	0	0	(54,428)	0	1,172,824	0	246,861	246,861	31,898			
67077M-10-8	NUTRIEN ORD	C	07/09/2021	Fidelity Capital Markets	10,400,000	638,199		479,360	500,864	(21,504)	0	0	(21,504)	0	479,360	0	158,839	158,839	12,111			
723484-10-1	PINNACLE WEST ORD		08/09/2021	Fidelity Capital Markets	845,000	67,760		67,071	67,558	(487)	0	0	(487)	0	67,071	0	689	689	2,104			
87612E-10-6	TARGET ORD		09/17/2021	Fidelity Capital Markets	6,500,000	1,615,882		339,885	1,147,445	(807,560)	0	0	(807,560)	0	339,885	0	1,275,997	1,275,997	14,690			
963320-10-6	WHIRLPOOL ORD		08/03/2021	Fidelity Capital Markets	6,400,000	1,419,203		904,364	1,155,136	(250,772)	0	0	(250,772)	0	904,364	0	514,839	514,839	16,960			
9099999	<b>Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded</b>					8,531,003	XXX	5,600,561	7,371,565	(1,644,644)	0	126,360	(1,771,004)	0	5,600,561	0	2,930,442	2,930,442	168,575	XXX	XXX	
31338#-11-2	FEDERAL HOME LOAN BANK OF BOSTON		09/21/2021	Direct	17,730,000	1,773,000		1,773,000	0	0	0	0	0	0	1,773,000	0	0	0	13,616			
9199999	<b>Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other</b>					1,773,000	XXX	1,773,000	0	0	0	0	0	0	1,773,000	0	0	0	13,616	XXX	XXX	
9799997	<b>Total - Common Stocks - Part 4</b>					10,304,003	XXX	7,373,561	7,371,565	(1,644,644)	0	126,360	(1,771,004)	0	7,373,561	0	2,930,442	2,930,442	182,191	XXX	XXX	
9799998	<b>Total - Common Stocks - Part 5</b>					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999	<b>Total - Common Stocks</b>					10,304,003	XXX	7,373,561	7,371,565	(1,644,644)	0	126,360	(1,771,004)	0	7,373,561	0	2,930,442	2,930,442	182,191	XXX	XXX	
9899999	<b>Total - Preferred and Common Stocks</b>					10,304,003	XXX	7,373,561	7,371,565	(1,644,644)	0	126,360	(1,771,004)	0	7,373,561	0	2,930,442	2,930,442	182,191	XXX	XXX	
9999999	<b>Totals</b>					226,716,370	XXX	221,661,063	202,238,571	(1,644,644)	(189,675)	135,361	(1,969,680)	0	221,315,677	0	3,111,567	3,111,567	7,566,476	XXX	XXX	

E056

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 SEPTEMBER 30, 2021 OF THE HANOVER INSURANCE COMPANY

**SCHEDULE E - PART 1 - CASH**

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Federal Home Loan Bank ..... Boston, MA .....		0.000	0	0	2,493,869	86,240	1,851,731	.XXX.
Deutsche Bank Trust Co Americas ..... New York, NY .....		0.000	0	0	(75,144,746)	(64,276,150)	(64,608,066)	.XXX.
Chase Manhattan Bank ..... New York, NY .....		0.000	0	0	483,993	483,993	483,993	.XXX.
Wells Fargo Bank N.A. .... San Francisco, CA .....		0.000	0	0	5,870,707	5,416,797	4,018,076	.XXX.
BB&T Bank ..... Winston Salem, NC .....		0.000	0	0	3,564,761	4,982,730	3,023,288	.XXX.
PNC Bank ..... Pittsburgh, PA .....		0.000	0	0	11,605,438	(3,831,454)	55,836,243	.XXX.
Bank of NY Mellon ..... New York, NY .....		0.000	0	0	5,927,182	2,611,376	8,498,643	.XXX.
Fifth Third Bank ..... Cincinnati, OH .....		0.000	0	0	728,512	728,512	549,458	.XXX.
Bank of America ..... Charlotte, NC .....		0.000	0	0	(5,418,343)	(5,459,642)	(4,443,854)	.XXX.
0199998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX	0	0	0	0	0	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	(49,888,627)	(59,257,598)	5,209,512	XXX
0299998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	(49,888,627)	(59,257,598)	5,209,512	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	0	0	XXX
.....								
.....								
.....								
0599999. Total - Cash	XXX	XXX	0	0	(49,888,627)	(59,257,598)	5,209,512	XXX



STATEMENT AS OF SEPTEMBER 30, 2021 OF THE HANOVER INSURANCE COMPANY

**SCHEDULE E - PART 2 - CASH EQUIVALENTS**

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	0599999. Total - U.S. Government Bonds					0	0	0
	1099999. Total - All Other Government Bonds					0	0	0
	1799999. Total - U.S. States, Territories and Possessions Bonds					0	0	0
	2499999. Total - U.S. Political Subdivisions Bonds					0	0	0
	3199999. Total - U.S. Special Revenues Bonds					0	0	0
	3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					0	0	0
	4899999. Total - Hybrid Securities					0	0	0
	5599999. Total - Parent, Subsidiaries and Affiliates Bonds					0	0	0
	6099999. Subtotal - SVO Identified Funds					0	0	0
	6599999. Subtotal - Unaffiliated Bank Loans					0	0	0
	7699999. Total - Issuer Obligations					0	0	0
	7799999. Total - Residential Mortgage-Backed Securities					0	0	0
	7899999. Total - Commercial Mortgage-Backed Securities					0	0	0
	7999999. Total - Other Loan-Backed and Structured Securities					0	0	0
	8099999. Total - SVO Identified Funds					0	0	0
	8199999. Total - Affiliated Bank Loans					0	0	0
	8299999. Total - Unaffiliated Bank Loans					0	0	0
	8399999. Total Bonds					0	0	0
31846V-41-9	FIRST AMER TRS CBG V		.09/02/2021	0.010		7	0	0
	8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO					7	0	0
09248U-70-0	BLKFK LQ:FEDFUND INSTL		.09/01/2021	0.030		85,280	.2	.17
857492-70-6	SS INST INV-US GV MM PRM		.09/01/2021	0.030		444	0	0
	8699999. Subtotal - All Other Money Market Mutual Funds					85,723	2	17
	9999999 - Total Cash Equivalents					85,730	2	17



2 2 2 9 2 2 0 2 1 5 0 5 0 0 1 0 3

SUPPLEMENT FOR THE QUARTER ENDING SEPTEMBER 30, 2021 OF THE HANOVER INSURANCE COMPANY

# DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For The Period Ended SEPTEMBER 30, 2021

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
\$ .....18,447,178	\$ .....17,465,984	\$ .....(784,255)

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: .....\$ .....46,233
- 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