



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT
AS OF JUNE 30, 2022
OF THE CONDITION AND AFFAIRS OF THE
MOTOR CLUB INSURANCE COMPANY

NAIC Group Code 1318 1318 NAIC Company Code 12487 Employer's ID Number 20-3462094
(Current) (Prior)

Organized under the Laws of Rhode Island, State of Domicile or Port of Entry RI

Country of Domicile United States of America

Incorporated/Organized 09/14/2005 Commenced Business 01/01/2006

Statutory Home Office 110 Royal Little Drive Providence, RI, US 02904
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 3333 Fairview Rd, Mail Stop A357
(City or Town, State, Country and Zip Code) (Street and Number)
Costa Mesa, CA, US 92626-1698 714-850-5111
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address P.O. Box 25001 Mail Stop A357 Santa Ana, CA, US 92799-5001
(Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 3333 Fairview Rd, Mail Stop A357
(City or Town, State, Country and Zip Code) (Street and Number)
Costa Mesa, CA, US 92626-1698 714-885-2170
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Website Address www.aaa-calif.com

Statutory Statement Contact Quynh Nguyen 714-885-2170
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OFFICERS

President & Chief Executive Officer John Francis Boyle Vice President & General Counsel Katherine Almstedt Sieck
Vice President, CFO and Treasurer Raju Thirumala Varma Secretary Gail Chi-way Louis

OTHER

Tzechung Eric Lai, Assistant Secretary

DIRECTORS OR TRUSTEES

John Francis Boyle Christopher Michael Baggaley Brian Harris Deephouse
Christopher Peter DiMartino # John Raymond Galvin Marta Genovese

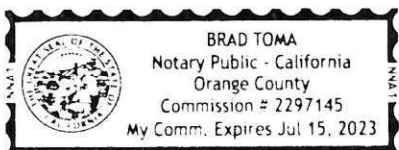
State of California SS:
County of Orange

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.

Signatures of John Francis Boyle, Gail Chi-way Louis, and Raju Thirumala Varma with titles: President & Chief Executive Officer, Secretary, Vice President, CFO and Treasurer

Subscribed and sworn to before me this 9th day of August, 2022

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



STATEMENT AS OF JUNE 30, 2022 OF THE MOTOR CLUB 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	33,992,207		33,992,207	33,962,303
2. Stocks:				
2.1 Preferred stocks				
2.2 Common stocks	34,271,542		34,271,542	43,613,697
3. Mortgage loans on real estate:				
3.1 First liens				
3.2 Other than first liens.....				
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances)				
4.2 Properties held for the production of income (less \$ encumbrances)				
4.3 Properties held for sale (less \$ encumbrances)				
5. Cash (\$(633,955)), cash equivalents (\$2,689,899) and short-term investments (\$)	2,055,944		2,055,944	272,124
6. Contract loans (including \$ premium notes)				
7. Derivatives				
8. Other invested assets				
9. Receivables for securities	11,398		11,398	8,817
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	70,331,091		70,331,091	77,856,941
13. Title plants less \$ charged off (for Title insurers only)				
14. Investment income due and accrued	157,488		157,488	151,728
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	342,847	6,789	336,058	145,100
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	6,764,965		6,764,965	4,287,623
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	2,328,628		2,328,628	2,153,732
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts				
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon	53,786		53,786	
18.2 Net deferred tax asset				
19. Guaranty funds receivable or on deposit				
20. Electronic data processing equipment and software				
21. Furniture and equipment, including health care delivery assets (\$)				
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates				
24. Health care (\$) and other amounts receivable				
25. Aggregate write-ins for other than invested assets	664,010	109,328	554,682	149,846
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	80,642,815	116,117	80,526,698	84,744,970
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. Total (Lines 26 and 27)	80,642,815	116,117	80,526,698	84,744,970
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
2501. Prepaid Expenses	109,328	109,328		
2502. Premium Tax Deposit	42,018		42,018	19,670
2503. Other Miscellaneous Assets	512,664		512,664	130,176
2598. Summary of remaining write-ins for Line 25 from overflow page				
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	664,010	109,328	554,682	149,846

STATEMENT AS OF JUNE 30, 2022 OF THE MOTOR CLUB INSURANCE COMPANY

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31, Prior Year
1. Losses (current accident year \$)		
2. Reinsurance payable on paid losses and loss adjustment expenses		
3. Loss adjustment expenses		
4. Commissions payable, contingent commissions and other similar charges	431,202	14,078
5. Other expenses (excluding taxes, licenses and fees)	475,614	421,914
6. Taxes, licenses and fees (excluding federal and foreign income taxes)	120,528	165,114
7.1 Current federal and foreign income taxes (including \$ on realized capital gains (losses))		39,061
7.2 Net deferred tax liability	2,412,998	4,437,207
8. Borrowed money \$ and interest thereon \$		
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$17,676,405 and including warranty reserves of \$ and accrued accident and health experience rating refunds including \$ for medical loss ratio rebate per the Public Health Service Act)		
10. Advance premium	1,416,669	684,073
11. Dividends declared and unpaid:		
11.1 Stockholders		
11.2 Policyholders		
12. Ceded reinsurance premiums payable (net of ceding commissions)	11,068,957	6,939,038
13. Funds held by company under reinsurance treaties		
14. Amounts withheld or retained by company for account of others	18,273	28,896
15. Remittances and items not allocated	11,187	11,091
16. Provision for reinsurance (including \$ certified)		
17. Net adjustments in assets and liabilities due to foreign exchange rates		
18. Drafts outstanding		
19. Payable to parent, subsidiaries and affiliates	1,003,132	1,203,132
20. Derivatives		
21. Payable for securities	312,809	640,478
22. Payable for securities lending		
23. Liability for amounts held under uninsured plans		
24. Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	74,678	46,060
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25)	17,346,047	14,630,142
27. Protected cell liabilities		
28. Total liabilities (Lines 26 and 27)	17,346,047	14,630,142
29. Aggregate write-ins for special surplus funds		
30. Common capital stock	1,620,000	1,620,000
31. Preferred capital stock		
32. Aggregate write-ins for other than special surplus funds		
33. Surplus notes		
34. Gross paid in and contributed surplus	30,880,000	30,880,000
35. Unassigned funds (surplus)	30,680,651	37,614,828
36. Less treasury stock, at cost:		
36.1 shares common (value included in Line 30 \$)		
36.2 shares preferred (value included in Line 31 \$)		
37. Surplus as regards policyholders (Lines 29 to 35, less 36)	63,180,651	70,114,828
38. Totals (Page 2, Line 28, Col. 3)	80,526,698	84,744,970
DETAILS OF WRITE-INS		
2501. Other Miscellaneous Liabilities	74,678	46,060
2502.		
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page		
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	74,678	46,060
2901.		
2902.		
2903.		
2998. Summary of remaining write-ins for Line 29 from overflow page		
2999. Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)		
3201.		
3202.		
3203.		
3298. Summary of remaining write-ins for Line 32 from overflow page		
3299. Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)		

STATEMENT AS OF JUNE 30, 2022 OF THE MOTOR CLUB INSURANCE COMPANY

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct (written \$ 25,301,956)	20,568,945	18,099,276	38,777,841
1.2 Assumed (written \$)			
1.3 Ceded (written \$ 25,301,956)	20,568,945	18,099,276	38,777,841
1.4 Net (written \$)			
DEDUCTIONS:			
2. Losses incurred (current accident year \$):			
2.1 Direct	13,536,274	10,121,172	22,932,013
2.2 Assumed			
2.3 Ceded	13,536,274	10,121,172	22,932,013
2.4 Net			
3. Loss adjustment expenses incurred			
4. Other underwriting expenses incurred			
5. Aggregate write-ins for underwriting deductions			
6. Total underwriting deductions (Lines 2 through 5)			
7. Net income of protected cells			
8. Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)			
INVESTMENT INCOME			
9. Net investment income earned	514,268	513,265	1,481,876
10. Net realized capital gains (losses) less capital gains tax of \$ (4,996)	121,028	466,397	432,458
11. Net investment gain (loss) (Lines 9 + 10)	635,297	979,663	1,914,334
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$ amount charged off \$)			
13. Finance and service charges not included in premiums			
14. Aggregate write-ins for miscellaneous income			
15. Total other income (Lines 12 through 14)			
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	635,297	979,663	1,914,334
17. Dividends to policyholders			
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)	635,297	979,663	1,914,334
19. Federal and foreign income taxes incurred	127,262	105,387	284,194
20. Net income (Line 18 minus Line 19)(to Line 22)	508,035	874,276	1,630,140
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	70,114,828	63,439,140	63,439,140
22. Net income (from Line 20)	508,035	874,276	1,630,140
23. Net transfers (to) from Protected Cell accounts			
24. Change in net unrealized capital gains (losses) less capital gains tax of \$ (2,019,796)	(7,598,279)	2,874,308	5,102,868
25. Change in net unrealized foreign exchange capital gain (loss)			
26. Change in net deferred income tax	4,413	11,415	57,553
27. Change in nonadmitted assets	151,653	41,698	(114,873)
28. Change in provision for reinsurance			
29. Change in surplus notes			
30. Surplus (contributed to) withdrawn from protected cells			
31. Cumulative effect of changes in accounting principles			
32. Capital changes:			
32.1 Paid in			
32.2 Transferred from surplus (Stock Dividend)			
32.3 Transferred to surplus			
33. Surplus adjustments:			
33.1 Paid in			
33.2 Transferred to capital (Stock Dividend)			
33.3 Transferred from capital			
34. Net remittances from or (to) Home Office			
35. Dividends to stockholders			
36. Change in treasury stock			
37. Aggregate write-ins for gains and losses in surplus			
38. Change in surplus as regards policyholders (Lines 22 through 37)	(6,934,177)	3,801,697	6,675,688
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	63,180,651	67,240,837	70,114,828
DETAILS OF WRITE-INS			
0501.			
0502.			
0503.			
0598. Summary of remaining write-ins for Line 5 from overflow page			
0599. Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)			
1401.			
1402.			
1403.			
1498. Summary of remaining write-ins for Line 14 from overflow page			
1499. Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)			
3701.			
3702.			
3703.			
3798. Summary of remaining write-ins for Line 37 from overflow page			
3799. Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)			

STATEMENT AS OF JUNE 30, 2022 OF THE MOTOR CLUB INSURANCE COMPANY

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	2,193,746	1,599,587	1,266,276
2. Net investment income	556,592	621,711	1,658,201
3. Miscellaneous income			
4. Total (Lines 1 to 3)	2,750,338	2,221,298	2,924,476
5. Benefit and loss related payments	174,896	1,159,899	992,500
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	(426,238)	637,073	514,202
8. Dividends paid to policyholders			
9. Federal and foreign income taxes paid (recovered) net of \$ (4,996) tax on capital gains (losses)	215,113	245,064	445,141
10. Total (Lines 5 through 9)	(36,229)	2,042,036	1,951,843
11. Net cash from operations (Line 4 minus Line 10)	2,786,567	179,262	972,634
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	7,553,562	10,492,978	16,690,325
12.2 Stocks	2,729,488	1,314,604	1,872,926
12.3 Mortgage loans			
12.4 Real estate			
12.5 Other invested assets			
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
12.7 Miscellaneous proceeds		11,116	2,299
12.8 Total investment proceeds (Lines 12.1 to 12.7)	10,283,050	11,818,698	18,565,550
13. Cost of investments acquired (long-term only):			
13.1 Bonds	7,764,623	10,840,275	18,283,635
13.2 Stocks	2,756,302	761,191	1,704,170
13.3 Mortgage loans			
13.4 Real estate			
13.5 Other invested assets			
13.6 Miscellaneous applications	330,250	434,660	153,300
13.7 Total investments acquired (Lines 13.1 to 13.6)	10,851,175	12,036,126	20,141,105
14. Net increase (or decrease) in contract loans and premium notes			
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(568,125)	(217,427)	(1,575,555)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock			
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities			
16.5 Dividends to stockholders			
16.6 Other cash provided (applied)	(434,622)	(626,051)	(335,415)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(434,622)	(626,051)	(335,415)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	1,783,820	(664,217)	(938,336)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	272,124	1,210,460	1,210,460
19.2 End of period (Line 18 plus Line 19.1)	2,055,944	546,243	272,124

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

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Notes to the Financial Statements

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of Motor Club Insurance Company (the Company) are presented on the basis of accounting practices prescribed or permitted by the state of Rhode Island Department of Business Regulation - Insurance Division. The National Association of Insurance Commissioners' *Accounting Practices and Procedures Manual (NAIC SAP)* has been adopted as a component of prescribed or permitted practices by the state of Rhode Island.

	SSAP #	F/S Page	F/S Line #	06/30/2022	12/31/2021
Net Income					
(1) State basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	\$ 508,035	\$ 1,630,140
(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>\$ 508,035</u>	<u>\$ 1,630,140</u>
Surplus					
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	\$ 63,180,651	\$ 70,114,828
(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>\$ 63,180,651</u>	<u>\$ 70,114,828</u>

B. Use of Estimates in the Preparation of the Financial Statements - No Significant Changes

C. Accounting Policy

- (1) Short-term investments - Not Applicable
- (2) Bonds not backed by other loans designated highest quality and high quality (NAIC designations 1 and 2, respectively) are stated at amortized cost using the modified scientific method. All other bonds not backed by other loans (NAIC designations 3 to 6) are reported at the lower of amortized cost or fair value.
- (3) Common stocks - No Significant Changes
- (4) Preferred stocks - Not Applicable
- (5) Mortgage loans - Not Applicable
- (6) Loan-backed securities are carried at either amortized cost or the lower of amortized cost or fair market value and are adjusted using the retrospective method, with the exception of other than temporarily impaired securities which are adjusted using the prospective method.
- (7) Investments in subsidiaries, controlled and affiliated entities - Not Applicable
- (8) Investments in joint ventures, partnerships and limited liability companies - Not Applicable
- (9) Derivatives - Not Applicable
- (10) Investment income as a factor in the premium deficiency calculation - Not Applicable
- (11) Liabilities for losses and loss/claim adjustment expenses - No Significant Changes
- (12) Changes in capitalization policy - Not Applicable
- (13) Pharmaceutical rebate receivables - Not Applicable

D. Going Concern - None

2. Accounting Changes and Corrections of Errors - Not Applicable

3. Business Combinations and Goodwill - Not Applicable

4. Discontinued Operations - Not Applicable

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans - Not Applicable

B. Debt Restructuring - Not Applicable

C. Reverse Mortgages - Not Applicable

D. Loan-Backed Securities

- (1) Prepayment assumptions are obtained from the broker dealer survey values through the Bloomberg System and are consistent with the current interest rate and economic environment.
- (2) Loan-backed and structured securities with a recognized other-than-temporary impairment (OTTI) - Not Applicable
- (3) Securities held that were other-than-temporarily impaired due to the present value of cash flows expected to be collected was less than the amortized cost of securities - Not Applicable

Notes to the Financial Statements

5. Investments (Continued)

(4) All impaired securities for which an OTTI has not been recognized in earnings as a realized loss

a. The aggregate amount of unrealized losses:

1. Less than 12 months.....	\$..... 1,071,732
2. 12 months or longer.....	91,362

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

1. Less than 12 months.....	\$..... 11,160,699
2. 12 months or longer.....	612,872

(5) All loan-backed and structured securities in an unrealized loss position were reviewed to determine whether OTTI should be recognized. The Company asserts that it has the intent and ability to hold these securities long enough to allow the cost basis of these securities to be recovered. These conclusions are supported by a detailed analysis of the underlying credit and cash flows of each security. Unrealized losses are primarily attributable to credit spread widening and increased liquidity discounts. It is possible that the Company could recognize OTTI impairments in the future on some of the securities if future events, new information or the passage of time cause it to conclude that declines in value are other-than temporary.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions - Not Applicable

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing - Not Applicable

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing - Not Applicable

H. Repurchase Agreements Transactions Accounted for as a Sale - Not Applicable

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale - Not Applicable

J. Real Estate - Not Applicable

K. Low-Income Housing Tax Credits (LIHTC) - Not Applicable

L. Restricted Assets - Not Applicable

M. Working Capital Finance Investments - Not Applicable

N. Offsetting and Netting of Assets and Liabilities - Not Applicable

O. 5GI Securities - Not Applicable

P. Short Sales - Not Applicable

Q. Prepayment Penalty and Acceleration Fees - Not Applicable

R. Reporting Entity's Share of Cash Pool by Asset type - Not Applicable

6. Joint Ventures, Partnerships and Limited Liability Companies - Not Applicable

7. Investment Income - No Significant Changes

8. Derivative Instruments - Not Applicable

9. Income Taxes - No Significant Changes

10. Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties - No Significant Changes

11. Debt - Not Applicable

12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans - Not Applicable

13. Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations - No Significant Changes

14. Liabilities, Contingencies and Assessments

A. Contingent Commitments - Not Applicable

B. Assessments - Not Applicable

C. Gain Contingencies - Not Applicable

D. Claims Related Extra Contractual Obligation and Bad Faith Losses Stemming from Lawsuits - Not Applicable

E. Product Warranties - Not Applicable

F. Joint and Several Liabilities - Not Applicable

G. All Other Contingencies

The Company is a defendant in various lawsuits, which are incidental to its operations. In some of these actions, plaintiffs assert claims for punitive damages. The Company intends to vigorously defend these actions. Litigation, by its very nature, is unpredictable and the outcome of these cases is uncertain. Moreover, the Company is unable to predict the precise nature or the relief that may be sought in any lawsuits that may be filed against it in the future. The Company has accrued an estimated amount for material cases, if any, as of June 30, 2022 as to which an unfavorable outcome is probable. Management does not expect the ultimate disposition of the remaining lawsuits to result in any material liability and accordingly, no provision has been made in the accompanying financial statements for those lawsuits.

15. Leases - Not Applicable

16. Information About Financial Instruments With Off-Balance-Sheet Risk And Financial Instruments With Concentrations of Credit Risk - Not Applicable

Notes to the Financial Statements

17. **Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities** - Not Applicable

18. **Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans** - Not Applicable

19. **Direct Premium Written/Produced by Managing General Agents/Third Party Administrators** - Not Applicable

20. Fair Value Measurements

A. Fair Value Measurement

(1) Fair value measurements at reporting date

Description for each class of asset or liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
a. Assets at fair value					
Bonds - industrial and miscellaneous	\$ -	\$ 17,382	\$ -	\$ -	\$ 17,382
Common stock - industrial and miscellaneous	10,550,172	-	-	-	10,550,172
Common stock - mutual funds	23,721,370	-	-	-	23,721,370
Total assets at fair value/NAV	\$ 34,271,542	\$ 17,382	\$ -	\$ -	\$ 34,288,924
b. Liabilities at fair value					
	\$ -	\$ -	\$ -	\$ -	\$ -
Total liabilities at fair value	\$ -	\$ -	\$ -	\$ -	\$ -

There were no transfers between Level 1 and Level 2.

(2) Fair value measurements in Level 3 of the fair value hierarchy - Not Applicable

(3) At the end of each reporting period, the Company evaluates whether or not any event has occurred or circumstances have changes that changed that would cause an instrument to be transferred into or out of Level 3. The Company did not have any transfers into or out of Level 3 during the three months ended June 30, 2022.

(4) When quoted prices in active markets for identical assets are available, these quoted market prices are used to determine the fair value of financial assets and these assets are classified as Level 1, primarily common stocks and U.S. Treasuries. In other cases where a quoted market price for identical assets in an active market is either not available or not observable, fair value is estimated using valuation methodologies based on available and observable market information or by using a matrix pricing model. These financial assets would be classified as Level 2. If quoted market prices are not available, fair value is determined by using broker quotes or an internal analysis of each investment's financial statements and cash flow projections. In these instances, financial assets will be classified based upon the lowest level of input that is significant to the valuation.

(5) Derivatives - Not Applicable

B. Other Fair Value Disclosures - Not Applicable

C. Fair Values for All Financial Instruments by Level 1, 2 and 3

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Cash	\$ (633,955)	\$ (633,955)	\$ (633,955)	\$ -	\$ -	\$ -	\$ -
Cash equivalents	2,689,899	2,689,899	2,689,899	-	-	-	-
Bonds	30,597,210	33,992,207	8,656,148	21,941,062	-	-	-
Common stocks - unaffiliated	34,271,542	34,271,542	34,271,542	-	-	-	-

D. Not Practicable to Estimate Fair Value - Not Applicable

E. Nature and Risk of Investments Reported at NAV - Not Applicable

21. **Other Items** - Not Applicable

22. **Events Subsequent** - None

23. **Reinsurance** - No Significant Changes

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

The Company has not entered into any retrospectively rated reinsurance contracts.

A. Method Used to Estimate - Not Applicable

B. Method Used to Record - Not Applicable

C. Amount and Percent of Net Retrospective Premiums - Not Applicable

D. Medical Loss Ratio Rebates Required Pursuant to the Public Health Service Act - Not Applicable

E. Calculation of Nonadmitted Retrospective Premium - Not Applicable

F. Risk-Sharing Provisions of the Affordable Care Act (ACA)

(1) Accident and health insurance premium subject to the Affordable Care Act risk-sharing provisions

Did the reporting entity write accident and health insurance premium which is subject to the Affordable Care Act risk sharing provisions?
NO

(2) Impact of Risk-Sharing Provisions of the Affordable Care Act on admitted assets, liabilities and revenue for the current year - Not Applicable

(3) Roll-forward of prior year ACA risk-sharing provisions for the following asset (gross of any nonadmission) and liability balances, along with the reasons for adjustments to prior year balance - Not Applicable

(4) Roll-forward of risk corridors asset and liability balances by program benefit year - Not Applicable

Notes to the Financial Statements

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination (Continued)

(5) ACA risk corridors receivable as of reporting date - Not Applicable

25. Changes in Incurred Losses and Loss Adjustment Expenses

A. Reasons for Changes in the Provision for Incurred Loss and Loss Adjustment Expenses Attributable to Insured Events of Prior Years

The Company ceded 100% of its incurred losses and loss adjustment expenses to the Inter-Insurance Exchange of the Automobile Club. Any adverse development in such amount will likewise be ceded.

B. Significant Changes in Methodologies and Assumptions Used in Calculating the Liability for Unpaid Losses and Loss Adjustment Expenses - Not Applicable

26. Intercompany Pooling Arrangements - Not Applicable

27. Structured Settlements - Not Applicable

28. Health Care Receivables - Not Applicable

29. Participating Policies - Not Applicable

30. Premium Deficiency Reserves - No Significant Changes

31. High Deductibles - Not Applicable

32. Discounting of Liabilities For Unpaid Losses or Unpaid Loss Adjustment Expenses - Not Applicable

33. Asbestos/Environmental Reserves - Not Applicable

34. Subscriber Savings Accounts - Not Applicable

35. Multiple Peril Crop Insurance - Not Applicable

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 [] No [X]
- 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.
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [] No [X]
- 4.2 If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1	2	3
Name of Entity	NAIC Company Code	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 [X] N/A []
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). 01/25/2021
- 6.4 By what department or departments?
STATE OF RHODE ISLAND DEPARTMENT OF BUSINESS REGULATION - INSURANCE DIVISION
- 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	2	3	4	5	6
Affiliate Name	Location (City, State)	FRB	OCC	FDIC	SEC

GENERAL INTERROGATORIES

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes 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: \$

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: \$
13. Amount of real estate and mortgages held in short-term investments: \$
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes No
- 14.2 If yes, please complete the following:

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

- 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. \$
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. \$
- 16.3 Total payable for securities lending reported on the liability page. \$

STATEMENT AS OF JUNE 30, 2022 OF THE MOTOR CLUB 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
JPMORGAN CHASE BANK, N.A.	1 CHASE MANHATTAN PLAZA, NEW YORK, NY 10005

- 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
NEUBERGER BERMAN INVESTMENT ADVISERS LLC	U.....
WELLINGTON MANAGEMENT COMPANY LLP	U.....

- 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 [X] 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 [X]

- 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
2908	NEUBERGER BERMAN INVESTMENT ADVISERS LLC	PWDS3JJ631D5N70JXG61	SEC	NO.....
106595	WELLINGTON MANAGEMENT COMPANY LLP	549300YHP12TEZNLGX41	SEC	NO.....

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

- 18.2 If no, list exceptions:

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

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

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

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

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

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

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

3.2 If yes, give full and complete information thereto.

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

4.2 If yes, complete the following schedule:

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

5. Operating Percentages:

5.1 A&H loss percent %

5.2 A&H cost containment percent %

5.3 A&H expense percent excluding cost containment expenses %

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 \$.....

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 \$.....

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
NONE						

STATEMENT AS OF JUNE 30, 2022 OF THE MOTOR CLUB INSURANCE COMPANY

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

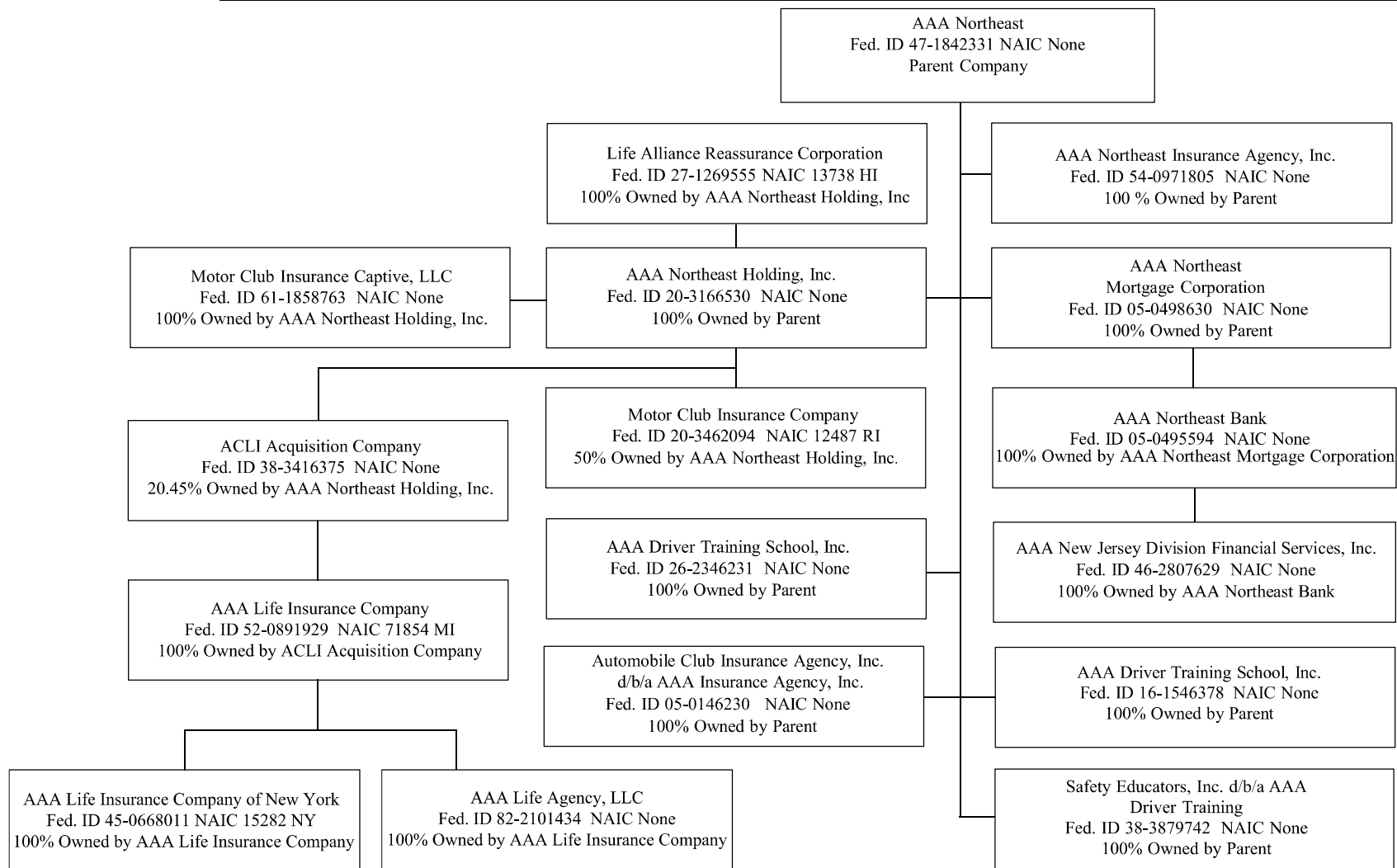
States, etc.	1 Active Status (a)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date
1. Alabama	AL	N					
2. Alaska	AK	N					
3. Arizona	AZ	N					
4. Arkansas	AR	N					
5. California	CA	N					
6. Colorado	CO	N					
7. Connecticut	CT	L	4,678,922		165,595	209,908	
8. Delaware	DE	N					
9. District of Columbia	DC	N					
10. Florida	FL	N					
11. Georgia	GA	N					
12. Hawaii	HI	N					
13. Idaho	ID	N					
14. Illinois	IL	N					
15. Indiana	IN	N					
16. Iowa	IA	N					
17. Kansas	KS	N					
18. Kentucky	KY	N					
19. Louisiana	LA	N					
20. Maine	ME	N					
21. Maryland	MD	N					
22. Massachusetts	MA	N					
23. Michigan	MI	N					
24. Minnesota	MN	N					
25. Mississippi	MS	N					
26. Missouri	MO	N					
27. Montana	MT	N					
28. Nebraska	NE	N					
29. Nevada	NV	N					
30. New Hampshire	NH	N					
31. New Jersey	NJ	N					
32. New Mexico	NM	N					
33. New York	NY	N					
34. North Carolina	NC	N					
35. North Dakota	ND	N					
36. Ohio	OH	N					
37. Oklahoma	OK	N					
38. Oregon	OR	N					
39. Pennsylvania	PA	N					
40. Rhode Island	RI	L	20,623,034	18,477,245	12,154,810	8,350,555	14,630,813
41. South Carolina	SC	N					
42. South Dakota	SD	N					
43. Tennessee	TN	N					
44. Texas	TX	N					
45. Utah	UT	N					
46. Vermont	VT	N					
47. Virginia	VA	N					
48. Washington	WA	N					
49. West Virginia	WV	N					
50. Wisconsin	WI	N					
51. Wyoming	WY	N					
52. American Samoa	AS	N					
53. Guam	GU	N					
54. Puerto Rico	PR	N					
55. U.S. Virgin Islands	VI	N					
56. Northern Mariana Islands	MP	N					
57. Canada	CAN	N					
58. Aggregate Other Alien	OT	XXX					
59. Totals	XXX	25,301,956	18,477,245	12,320,405	8,350,555	14,840,721	12,176,081
DETAILS OF WRITE-INS							
58001.	XXX						
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX						
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX						

(a) Active Status Counts:

- L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG 2
- E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - see DSLI)
- D - Domestic Surplus Lines Insurer (DSLII) - Reporting entities authorized to write surplus lines in the state of domicile
- R - Registered - Non-domiciled RRGs
- Q - Qualified - Qualified or accredited reinsurer
- N - None of the above - Not allowed to write business in the state 55

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

PART 1 – ORGANIZATIONAL CHART



LIST OF ADDITIONAL SUBSIDIARIES/AFFILIATED COMPANIES

PARENT/CONTROLLING COMPANY

SUBSIDIARY/AFFILIATE

Auto Club Services, LLC

Automobile Club of Hawaii, Inc. (HI; FEIN N/A)
 Automobile Club of New Mexico, Inc. (NM; FEIN N/A)
 Automobile Club of Texas, Inc. (TX; FEIN 01-1855420)

AAA East Central

AAA East Central Insurance Agency, Inc. (PA; FEIN 25-0951930)
 Auto Club Driving Schools, Inc. (PA; FEIN 25-1846506)
 The Ashland County Automobile Club (OH; FEIN 34-0074310)
 The Massillon Automobile Club (OH; FEIN 34-0383238)

AAA New Mexico, LLC

All-City Towing, Inc. (NM; FEIN 85-0267099)

AAA Northern New England

AAA Car Care Center (ME; FEIN 01-0518954)
 AAA Driving School, Inc. (ME; FEIN 54-2106828)
 AAA Northern New England Insurance (ME; FEIN 01-0022895)
 Hewins Travel LLC (ME; FEIN N/A)
 Triple A Leasing (ME; FEIN 01-0411376)

Automobile Club of Missouri

AAA Arkansas Insurance Agency, Inc. (AR; FEIN 52-0958851)
 Club Insurance Agency, Inc. (MO; FEIN 43-0822493)
 ACLI Acquisition Company (DE FEIN: 38-3416375) (0.1% ownership)

Automobile Club of Southern California

Automobile Club of California (CA; FEIN N/A)

11.2

CONTROL KEY:	Subsidiaries/affiliated companies are wholly controlled by their respective parent/controlling company unless otherwise noted
FEIN KEY:	Non-operating entities with no FEIN = N/A

LIST OF ADDITIONAL SUBSIDIARIES/AFFILIATED COMPANIES - CONTINUED

PARENT/CONTROLLING COMPANY

SUBSIDIARY/AFFILIATE

Tidewater Automobile Association of Virginia, Incorporated

AAA Tidewater Virginia Car Care Center, LLC (VA; FEIN 54-2040600)
AAA Tidewater Virginia Fleet Operations, LLC (VA; FEIN 27-2311305)
TAA Chesapeake Branch Office Property, LLC (VA; FEIN N/A)
TAA Corporate Center Office Property, LLC (VA; FEIN N/A)
TAA Greenbrier Car Care Center Property, LLC (VA; FEIN N/A)
TAA Hampton Branch/Car Care Center Property, LLC (VA; FEIN N/A)
TAA Newport News Branch Property, LLC (VA; FEIN N/A)
TAA Norfolk Car Care Center Property, LLC (VA; FEIN N/A)
TAA Suffolk Branch Car Care Center Property, LLC (VA; FEIN N/A)
TAA Virginia Beach Branch Property, LLC (VA; FEIN N/A)
TAA Williamsburg Branch/Car Care Center Property, LLC (VA; FEIN N/A)

CONTROL KEY:	Subsidiaries/affiliated companies are wholly controlled by their respective parent/controlling company unless otherwise noted
FEIN KEY:	Non-operating entities with no FEIN = N/A

STATEMENT AS OF JUNE 30, 2022 OF THE MOTOR CLUB 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	Domi-ciliary Location	Relation-ship 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 Re-quired? (Yes/No)	*
1318	Auto Club Enterprises Insurance Group	12487	20-3462094				Motor Club Insurance Company	RI	RE	Interinsurance Exchange of the Automobile Club	Ownership	50.000	Automobile Club of Southern California		4
1318	Auto Club Enterprises Insurance Group	12487	20-3462094 47-1842331				Motor Club Insurance Company AAA Northeast Automobile Club Insurance Agency, Inc. d/b/a AAA Insurance Agency, Inc. AAA Northeast Insurance Agency, Inc. AAA Northeast Holding, Inc. AAA Northeast Mortgage Corporation AAA Northeast Bank AAA New Jersey Division Financial Services, Inc. AAA Driver Training School, Inc.	RI DE RI RI RI RI RI NJ MA	RE UIP NIA NIA UDP NIA NIA NIA NIA	AAA Northeast Holding, Inc. AAA Northeast AAA Northeast AAA Northeast AAA Northeast AAA Northeast AAA Northeast Bank AAA Northeast	Ownership Ownership Ownership Ownership Ownership Ownership Ownership Ownership Ownership	50.000 100.000 100.000 100.000 100.000 100.000 100.000 100.000 100.000	AAA Northeast AAA Northeast AAA Northeast AAA Northeast AAA Northeast AAA Northeast AAA Northeast AAA Northeast		4
4853	AAA Life Group	13738	27-1269555 38-3879742 16-1546378 61-1858763 38-3416375				Life Alliance Reassurance Corporation Safety Educators, Inc d/b/a AAA Driver Training AAA Driver Training School, Inc. Motor Club Insurance Captive, LLC ACL Acquisition Company	HI RI NY HI DE	IA NIA NIA IA NIA	AAA Northeast Holding, Inc. AAA Northeast AAA Northeast AAA Northeast Holding, Inc. AAA Northeast Holding, Inc.	Ownership Ownership Ownership Ownership Ownership	100.000 100.000 100.000 100.000 20.450	AAA Northeast AAA Northeast AAA Northeast AAA Northeast AAA Northeast		6
4853	AAA Life Group	71854	52-0891929				AAA Life Insurance Company	MI	IA	ACL Acquisition Company	Ownership	100.000	AAA Northeast		
4853	AAA Life Group	15282	45-0668011				AAA Life Insurance Company of New York	NY	IA	AAA Life Insurance Company	Ownership	100.000	AAA Northeast		
4853	AAA Life Group		82-2101434				AAA Life Agency, LLC	MI	NIA	AAA Life Insurance Company	Ownership	100.000	AAA Northeast		
1318	Auto Club Enterprises Insurance Group	15598	95-0865765				Interinsurance Exchange of the Automobile Club	CA	UDP	Automobile Club of Southern California	Board of Directors		Automobile Club of Southern California		1
1318	Auto Club Enterprises Insurance Group	15512	43-6029277				Automobile Club Inter-Insurance Exchange	MO	IA	Interinsurance Exchange of the Automobile Club	Board of Directors		Automobile Club of Southern California		1
1318	Auto Club Enterprises Insurance Group	27235	43-1453212				Auto Club Family Insurance Company	MO	IA	Automobile Club Inter-Insurance Exchange	Ownership	100.000	Automobile Club of Southern California		
1318	Auto Club Enterprises Insurance Group	11009	76-0603355				Auto Club Casualty Company	TX	IA	Interinsurance Exchange of the Automobile Club	Ownership	100.000	Automobile Club of Southern California		
1318	Auto Club Enterprises Insurance Group	11008	76-0603356				Auto Club Indemnity Company	TX	IA	Interinsurance Exchange of the Automobile Club	Ownership	100.000	Automobile Club of Southern California		
1318	Auto Club Enterprises Insurance Group	29327	74-1107185				Auto Club County Mutual Insurance Company	TX	IA	Interinsurance Exchange of the Automobile Club	Management		Automobile Club of Southern California		
1318	Auto Club Enterprises Insurance Group	60256	33-0815346				Automobile Club of Southern California Life Insurance Company	CA	IA	Interinsurance Exchange of the Automobile Club	Ownership	50.000	Automobile Club of Southern California		
1318	Auto Club Enterprises Insurance Group	60256	33-0815346				Automobile Club of Southern California Life Insurance Company	CA	IA	Automobile Club of Southern California	Ownership	50.000	Automobile Club of Southern California		
4853	AAA Life Group	71854	52-0891929				AAA Life Insurance Company	MI	IA	ACL Acquisition Company	Ownership	100.000	Automobile Club of Southern California		2
4853	AAA Life Group	15282	45-0668011				AAA Life Insurance Company of New York	NY	IA	AAA Life Insurance Company	Ownership	100.000	Automobile Club of Southern California		2
4853	AAA Life Group		82-2101434				AAA Life Agency, LLC	MI	NIA	AAA Life Insurance Company	Ownership	100.000	Automobile Club of Southern California		2
			95-2553663				ACSC Management Services, Inc. (Attorney-in-Fact)	CA	NIA	Automobile Club of Southern California	Ownership	100.000	Automobile Club of Southern California		
			95-0514585				Automobile Club of Southern California	CA	NIA	N/A			N/A		
			38-3416375				ACL Acquisition Company	DE	NIA	Interinsurance Exchange of the Automobile Club	Ownership	13.150	Automobile Club of Southern California		2
			38-3416375				ACL Acquisition Company	DE	NIA	Automobile Club of Southern California	Ownership	13.150	Automobile Club of Southern California		2
			38-3416375				ACL Acquisition Company	DE	NIA	Automobile Club of Missouri	Ownership	0.100	Automobile Club of Southern California		2

STATEMENT AS OF JUNE 30, 2022 OF THE MOTOR CLUB INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
			43-0783626				Club Exchange Corporation (Attorney-in-Fact)	MO	NIA	Automobile Club of Missouri	Ownership	100.000	Automobile Club of Southern California		
			33-0835940				Pleasant Travel Holding Company, LLC	DE	NIA	Automobile Club of Southern California	Ownership	88.000	Automobile Club of Southern California		5
			33-0835940				Pleasant Travel Holding Company, LLC	DE	NIA	AAA Northern New England	Ownership	2.000	Automobile Club of Southern California		
			77-0495728				Pleasant Holidays, LLC	DE	NIA	Pleasant Travel Holding Company, LLC	Ownership	100.000	Automobile Club of Southern California		
			94-2446918				Hawaii World LLC	CA	NIA	Pleasant Holidays, LLC	Ownership	100.000	Automobile Club of Southern California		
			71-0919095				Auto Club Enterprises	CA	NIA	Automobile Club of Southern California	Other		Automobile Club of Southern California		3
			43-0166020				Automobile Club of Missouri	MO	NIA	Auto Club Enterprises	Other		Automobile Club of Southern California		3
			25-1114373				AAA East Central	PA	NIA	Auto Club Enterprises	Other		Automobile Club of Southern California		3
			63-0003500				Alabama Motorists Association, Inc.	AL	NIA	Auto Club Enterprises	Other		Automobile Club of Southern California		3
			01-0112750				AAA Northern New England	ME	NIA	Auto Club Enterprises	Other		Automobile Club of Southern California		3
			33-0945342				Auto Club Services, LLC	CA	NIA	Automobile Club of Southern California	Ownership	100.000	Automobile Club of Southern California		
			76-0664740				AAA Texas, LLC	TX	NIA	Auto Club Services, LLC	Ownership	100.000	Automobile Club of Southern California		
			74-2982988				AAA New Mexico, LLC	NM	NIA	Auto Club Services, LLC	Ownership	100.000	Automobile Club of Southern California		
			33-0939557				AAA Hawaii, LLC	HI	NIA	Auto Club Services, LLC	Ownership	100.000	Automobile Club of Southern California		
			00-0000000				Automobile Club of Hawaii, Inc.	HI	NIA	Auto Club Services, LLC	Ownership	100.000	Automobile Club of Southern California		
			00-0000000				Automobile Club of New Mexico, Inc.	NM	NIA	Auto Club Services, LLC	Ownership	100.000	Automobile Club of Southern California		
			01-1855420				Automobile Club of Texas, Inc.	TX	NIA	Auto Club Services, LLC	Ownership	100.000	Automobile Club of Southern California		
			25-0951930				AAA East Central Insurance Agency, Inc.	PA	NIA	AAA East Central	Ownership	100.000	Automobile Club of Southern California		
			25-1846506				Auto Club Driving Schools, Inc	PA	NIA	AAA East Central	Ownership	100.000	Automobile Club of Southern California		
			34-0074310				The Ashland County Automobile Club	OH	NIA	AAA East Central	Other		Automobile Club of Southern California		3
			34-0383238				The Massillon Automobile Club	OH	NIA	AAA East Central	Other		Automobile Club of Southern California		3
			85-0267099				All-City Towing, Inc.	NM	NIA	AAA New Mexico, LLC	Ownership	100.000	Automobile Club of Southern California		
			01-0518954				AAA Car Care Center	ME	NIA	AAA Northern New England	Ownership	100.000	Automobile Club of Southern California		
			54-2106828				AAA Driving School, Inc.	ME	NIA	AAA Northern New England	Ownership	100.000	Automobile Club of Southern California		
			01-0022895				AAA Northern New England Insurance	ME	NIA	AAA Northern New England	Ownership	100.000	Automobile Club of Southern California		
			00-0000000				Hewins Travel LLC	ME	NIA	AAA Northern New England	Ownership	100.000	Automobile Club of Southern California		
			01-0411376				Triple A Leasing	ME	NIA	AAA Northern New England	Ownership	100.000	Automobile Club of Southern California		

STATEMENT AS OF JUNE 30, 2022 OF THE MOTOR CLUB INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
			52-0958851				AAA Arkansas Insurance Agency, Inc.	AR	NIA	Automobile Club of Missouri	Ownership	100.000	Automobile Club of Southern California		
			43-0822493				Club Insurance Agency, Inc.	MO	NIA	Automobile Club of Missouri	Ownership	100.000	Automobile Club of Southern California		
			00-0000000				Automobile Club of California	CA	NIA	Automobile Club of Southern California	Ownership	100.000	Automobile Club of Southern California		
			54-0465700				Tidewater Automobile Association of Virginia, Incorporated	VA	NIA	Auto Club Enterprises	Other		Automobile Club of Southern California		3
			54-2040600				AAA Tidewater Virginia Car Care Center, LLC	VA	NIA	Tidewater Automobile Association of Virginia, Incorporated	Ownership	100.000	Automobile Club of Southern California		
			27-2311305				AAA Tidewater Virginia Fleet Operations, LLC	VA	NIA	Tidewater Automobile Association of Virginia, Incorporated	Ownership	100.000	Automobile Club of Southern California		
			00-0000000				TAA Chesapeake Branch Office Property, LLC	VA	NIA	Tidewater Automobile Association of Virginia, Incorporated	Ownership	100.000	Automobile Club of Southern California		
			00-0000000				TAA Corporate Center Office Property, LLC	VA	NIA	Tidewater Automobile Association of Virginia, Incorporated	Ownership	100.000	Automobile Club of Southern California		
			00-0000000				TAA Greenbrier Car Care Center Property, LLC	VA	NIA	Tidewater Automobile Association of Virginia, Incorporated	Ownership	100.000	Automobile Club of Southern California		
			00-0000000				TAA Hampton Branch/Car Care Center Property, LLC	VA	NIA	Tidewater Automobile Association of Virginia, Incorporated	Ownership	100.000	Automobile Club of Southern California		
			00-0000000				TAA Newport News Branch Property, LLC	VA	NIA	Tidewater Automobile Association of Virginia, Incorporated	Ownership	100.000	Automobile Club of Southern California		
			00-0000000				TAA Norfolk Car Care Center Property, LLC	VA	NIA	Tidewater Automobile Association of Virginia, Incorporated	Ownership	100.000	Automobile Club of Southern California		
			00-0000000				TAA Suffolk Branch Car Care Center Property, LLC	VA	NIA	Tidewater Automobile Association of Virginia, Incorporated	Ownership	100.000	Automobile Club of Southern California		
			00-0000000				TAA Virginia Beach Branch Property, LLC	VA	NIA	Tidewater Automobile Association of Virginia, Incorporated	Ownership	100.000	Automobile Club of Southern California		
			00-0000000				TAA Williamsburg Branch/Car Care Center Property, LLC	VA	NIA	Tidewater Automobile Association of Virginia, Incorporated	Ownership	100.000	Automobile Club of Southern California		

Asterisk	Explanation
1	ACSC Management Services, Inc. serves as the attorney-in-fact for Interinsurance Exchange of the Automobile Club. Club Exchange Corporation serves as the attorney-in-fact for Automobile Club Inter-Insurance Exchange.
2	Interinsurance Exchange of the Automobile Club and Automobile Club of Southern California each own 13.15% of ACLI Acquisition Company. Automobile Club of Missouri owns 0.1% of ACLI Acquisition Company. The remainder is owned by several non-affiliated entities.
3	Possession of voting interests in nonprofit corporation.
4	Interinsurance Exchange of the Automobile Club owns a 50% interest in Motor Club Insurance Company. The remainder is owned by a non-affiliated entity.
5	Effective January 1, 2020, The Automobile Club of Southern California owns an 88% interest in Pleasant Travel Holding Company, LLC (PTHC) and AAA Northern New England owns a 2% interest in PTHC. The remainder is owned by several non-affiliated entities.
6	Effective March 11, 2022, AAA Northeast Holding, Inc. owns 20.45% of ACLI Acquisition Company. The remainder is owned by several non-affiliated entities.

STATEMENT AS OF JUNE 30, 2022 OF THE MOTOR CLUB 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				
2.1 Allied Lines				
2.2 Multiple peril crop				
2.3 Federal flood				
2.4 Private crop				
2.5 Private flood				
3. Farmowners multiple peril				
4. Homeowners multiple peril	5,681,024	3,799,035	66.9	44.5
5. Commercial multiple peril				
6. Mortgage guaranty				
8. Ocean marine				
9. Inland marine				
10. Financial guaranty				
11.1 Medical professional liability - occurrence				
11.2 Medical professional liability - claims-made				
12. Earthquake				
13.1 Comprehensive (hospital and medical) individual				
13.2 Comprehensive (hospital and medical) group				
14. Credit accident and health				
15.1 Vision only				
15.2 Dental only				
15.3 Disability income				
15.4 Medicare supplement				
15.5 Medicaid Title XIX				
15.6 Medicare Title XVIII				
15.7 Long-term care				
15.8 Federal employees health benefits plan				
15.9 Other health				
16. Workers' compensation				
17.1 Other liability - occurrence	33,704			
17.2 Other liability - claims-made				
17.3 Excess workers' compensation				
18.1 Products liability - occurrence				
18.2 Products liability - claims-made				
19.1 Private passenger auto no-fault (personal injury protection)				
19.2 Other private passenger auto liability	9,584,686	5,668,686	59.1	59.1
19.3 Commercial auto no-fault (personal injury protection)				
19.4 Other commercial auto liability				
21.1 Private passenger auto physical damage	5,269,531	4,068,553	77.2	62.3
21.2 Commercial auto physical damage				
22. Aircraft (all perils)				
23. Fidelity				
24. Surety				
26. Burglary and theft				
27. Boiler and machinery				
28. Credit				
29. International				
30. Warranty				
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				
35. Totals	20,568,945	13,536,274	65.8	55.9
DETAILS OF WRITE-INS				
3401.				
3402.				
3403.				
3498. Summary of remaining write-ins for Line 34 from overflow page				
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)				

STATEMENT AS OF JUNE 30, 2022 OF THE MOTOR CLUB INSURANCE COMPANY

PART 2 - DIRECT PREMIUMS WRITTEN

Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire			
2.1 Allied Lines			
2.2 Multiple peril crop			
2.3 Federal flood			
2.4 Private crop			
2.5 Private flood			
3. Farmowners multiple peril			
4. Homeowners multiple peril	4,260,560	7,012,073	4,790,270
5. Commercial multiple peril			
6. Mortgage guaranty			
8. Ocean marine			
9. Inland marine			
10. Financial guaranty			
11.1 Medical professional liability - occurrence			
11.2 Medical professional liability - claims-made			
12. Earthquake			
13.1 Comprehensive (hospital and medical) individual			
13.2 Comprehensive (hospital and medical) group			
14. Credit accident and health			
15.1 Vision only			
15.2 Dental only			
15.3 Disability income			
15.4 Medicare supplement			
15.5 Medicaid Title XIX			
15.6 Medicare Title XVIII			
15.7 Long-term care			
15.8 Federal employees health benefits plan			
15.9 Other health			
16. Workers' compensation			
17.1 Other liability - occurrence	72,232	93,263	22,042
17.2 Other liability - claims-made			
17.3 Excess workers' compensation			
18.1 Products liability - occurrence			
18.2 Products liability - claims-made			
19.1 Private passenger auto no-fault (personal injury protection)			
19.2 Other private passenger auto liability	6,845,625	11,926,403	8,850,212
19.3 Commercial auto no-fault (personal injury protection)			
19.4 Other commercial auto liability			
21.1 Private passenger auto physical damage	3,530,975	6,270,217	4,814,721
21.2 Commercial auto physical damage			
22. Aircraft (all perils)			
23. Fidelity			
24. Surety			
26. Burglary and theft			
27. Boiler and machinery			
28. Credit			
29. International			
30. Warranty			
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			
35. Totals	14,709,392	25,301,956	18,477,245
DETAILS OF WRITE-INS			
3401.			
3402.			
3403.			
3498. Summary of remaining write-ins for Line 34 from overflow page			
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)			

STATEMENT AS OF JUNE 30, 2022 OF THE MOTOR CLUB INSURANCE COMPANY

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	2022 Loss and LAE Payments on Claims Reported as of Prior Year-End	2022 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2022 Loss and LAE Payments (Cols. 4+5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2019 + Prior													
2. 2020													
3. Subtotals 2020 + Prior													
4. 2021													
5. Subtotals 2021 + Prior													
6. 2022	XXX	XXX	XXX	XXX			XXX				XXX	XXX	XXX
7. Totals													
8. Prior Year-End Surplus As Regards Policyholders	70,115										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.	2.	3.
											Col. 13, Line 7 As a % of Col. 1 Line 8		
											4.		

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.

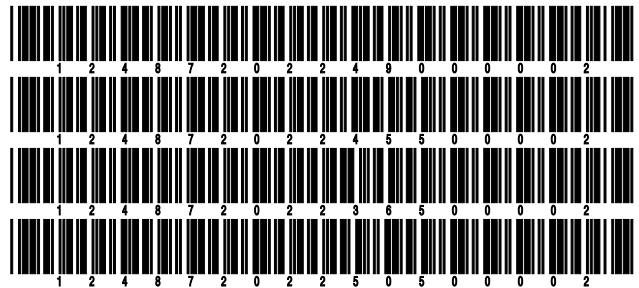
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	NO
3. Will the Medicare Part D Coverage Supplement be filed with the state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

Explanations:

- 1.
- 2.
- 3.
- 4.

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]
4. Director and Officer Supplement [Document Identifier 505]



NONE

STATEMENT AS OF JUNE 30, 2022 OF THE MOTOR CLUB 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		
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		
3. Current year change in encumbrances		
4. Total gain (loss) on disposals		
5. Deduct amounts received on disposals		
6. Total foreign exchange change in book/adjusted carrying value		
7. Deduct current year's other than temporary impairment recognized		
8. Deduct current year's depreciation		
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)		

NONE

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

NONE

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		
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals		
8. Deduct amortization of premium and depreciation		
9. Total foreign exchange change in book/adjusted carrying value		
10. Deduct current year's other than temporary impairment recognized		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)		

NONE

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	77,576,000	69,227,500
2. Cost of bonds and stocks acquired	10,520,925	19,987,804
3. Accrual of discount	16,803	29,506
4. Unrealized valuation increase (decrease)	(9,618,075)	6,459,328
5. Total gain (loss) on disposals	116,032	851,523
6. Deduct consideration for bonds and stocks disposed of	10,285,394	18,599,667
7. Deduct amortization of premium	64,887	182,338
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		234,073
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	2,344	36,417
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	68,263,749	77,576,000
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	68,263,749	77,576,000

STATEMENT AS OF JUNE 30, 2022 OF THE MOTOR CLUB INSURANCE COMPANY

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	28,444,862	2,131,931	2,130,118	(16,806)	28,444,862	28,429,869		28,346,649
2. NAIC 2 (a)	5,720,511	726,424	898,274	(3,705)	5,720,511	5,544,956		5,590,373
3. NAIC 3 (a)	18,168			(786)	18,168	17,382		25,281
4. NAIC 4 (a)								
5. NAIC 5 (a)								
6. NAIC 6 (a)								
7. Total Bonds	34,183,542	2,858,355	3,028,392	(21,297)	34,183,542	33,992,207		33,962,303
PREFERRED STOCK								
8. NAIC 1								
9. NAIC 2								
10. NAIC 3								
11. NAIC 4								
12. NAIC 5								
13. NAIC 6								
14. Total Preferred Stock								
15. Total Bonds and Preferred Stock	34,183,542	2,858,355	3,028,392	(21,297)	34,183,542	33,992,207		33,962,303

(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 \$; NAIC 2 \$; NAIC 3 \$ NAIC 4 \$; NAIC 5 \$; NAIC 6 \$

S102

Schedule DA - Part 1 - Short-Term Investments

N O N E

Schedule DA - Verification - Short-Term Investments

N O N E

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

STATEMENT AS OF JUNE 30, 2022 OF THE MOTOR CLUB 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	1,376,849	1,384,008
2. Cost of cash equivalents acquired	1,573,237	1,244,940
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	260,188	1,252,098
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	2,689,899	1,376,849
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	2,689,899	1,376,849

Schedule A - Part 2 - Real Estate Acquired and Additions Made

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made

N O N E

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid

N O N E

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made

N O N E

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid

N O N E

STATEMENT AS OF JUNE 30, 2022 OF THE MOTOR CLUB 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
912828-7D-6	US Treasury Note INFL IX 0.250% 07/15/29		06/29/2022	BMO Capital Markets		27,372	25,000	32	1.A
91282C-DJ-7	US Treasury Bond 1.375% 11/15/31		05/31/2022	Morgan Stanley		419,413	480,000	2,144	1.A
91282C-DY-4	US Treasury Bond 1.875% 02/15/32		06/30/2022	Citigroup Global Mkts		176,704	195,000	1,374	1.A
0109999999. Subtotal - Bonds - U.S. Governments						623,488	700,000	3,550	XXX
3140XG-GQ-6	Fed Natl Mtg Assn Pool #FS1106 2.500% 11/01/51		04/04/2022	Morgan Stanley		307,828	322,968	269	1.A
3140XG-GR-4	Fed Natl Mtg Assn Pool #FS1107 2.500% 12/01/51		04/04/2022	Morgan Stanley		306,959	321,003	268	1.A
0909999999. Subtotal - Bonds - U.S. Special Revenues						614,788	643,971	537	XXX
023135-CF-1	Amazon.com Inc 3.300% 04/13/27		04/11/2022	Chase Manhattan		79,835	80,000		1.D FE
023135-CK-0	Amazon.com Inc 4.100% 04/13/62		04/11/2022	Chase Manhattan		74,649	75,000		1.D FE
03040W-BA-2	American Water Cap Corp 4.450% 06/01/32		05/02/2022	Bank of America		24,921	25,000		2.A FE
04685A-3E-9	Athene Global Funding 144A 2.646% 10/04/31		06/08/2022	Chase Manhattan		12,367	15,000	73	1.E FE
05552Y-AE-6	Barclays Comm Mtg Trust 4.600% 06/15/55		06/07/2022	Barclays Capital		15,405	15,000	52	1.A FE
06051G-KQ-1	Bank of America Corp 4.571% 04/27/33		04/21/2022	Bank of America		10,000	10,000		1.F FE
06406R-BA-4	Bank of NY Mellon Corp 2.050% 01/26/27		06/08/2022	Chase Manhattan		18,584	20,000	153	1.E FE
11135F-BV-2	Broadcom Inc 144A 4.926% 05/15/37		04/18/2022	Conversion		19,938	21,000		2.C FE
14040H-CT-0	Capital One Finl 5.268% 05/10/33		05/05/2022	Morgan Stanley		30,000	30,000		2.A FE
141781-BW-3	Cargill Inc 144A 4.000% 06/22/32		04/19/2022	Bank of America		19,868	20,000		1.F FE
14686J-AC-4	Carvana Auto Receivables Trust 4.130% 04/12/27		05/19/2022	Wachovia Capital Markets		59,993	60,000		1.A FE
161175-BT-0	Charter Comm LLC 4.800% 03/01/50		05/16/2022	Various		28,383	35,000	355	2.C FE
161175-CA-0	Charter Comm LLC 3.900% 06/01/52		04/18/2022	Bank of America		7,693	10,000	151	2.C FE
21871X-AG-4	CoreBridge Finl Inc 144A 3.900% 04/05/32		06/08/2022	Morgan Stanley		32,816	35,000	246	2.A FE
24422E-WF-2	John Deere Cap Corp 3.400% 06/06/25		06/01/2022	Goldman Sachs		29,993	30,000		1.F FE
29379V-BX-0	Enterprise Products Inc 2.800% 01/31/30		06/23/2022	Various		26,267	30,000	341	2.A FE
33767P-AA-6	FirstKey Homes Trust 144A 4.250% 07/17/39		06/15/2022	Morgan Stanley		96,459	100,000		1.A
37333A-KQ-3	Georgia Power Co 4.700% 05/15/32		05/02/2022	Bank of America		19,936	20,000		2.A FE
38141G-YJ-7	Goldman Sachs Group Inc 2.383% 07/21/32		06/27/2022	Morgan Stanley		12,122	15,000	157	1.F FE
444859-BR-2	Humana Inc 2.150% 02/03/32		06/08/2022	Chase Manhattan		12,347	15,000	114	2.B FE
45866F-AV-6	InterContinental Exchange Inc 4.350% 06/15/29		05/12/2022	Goldman Sachs		9,989	10,000		1.G FE
45866F-AW-4	InterContinental Exchange Inc 4.600% 03/15/33		05/12/2022	Goldman Sachs		4,997	5,000		1.G FE
45866F-AX-2	InterContinental Exchange Inc 4.950% 06/15/52		05/12/2022	Wachovia Capital Markets		4,931	5,000		1.G FE
46647P-DC-7	JPMorgan Chase & Co 4.586% 04/26/33		04/19/2022	Chase Manhattan		5,000	5,000		1.F FE
61747Y-EH-4	Morgan Stanley 2.511% 10/20/32		06/08/2022	MarketAxess Corp		38,142	45,000	157	1.F FE
65339K-CH-1	Nextera Energy Capital 4.625% 07/15/27		06/21/2022	Wachovia Capital Markets		59,977	60,000		2.A FE
67103H-AL-1	O'Reilly Automotive Inc 4.700% 06/15/32		06/10/2022	Various		34,869	35,000		2.B FE
68233J-BU-7	Oncor Electric Delivery Co 2.750% 05/15/30		05/13/2022	Conversion		46,997	45,000	3	1.F FE
682680-BB-8	ONEOK Inc 3.100% 03/15/30		05/25/2022	Citigroup Global Mkts		4,460	5,000	31	2.B FE
68902V-AK-3	Otis Worldwide Corp 2.565% 02/15/30		05/31/2022	Various		35,289	40,000	295	2.B FE
694308-JT-5	Pacific Gas & Electric Co 3.250% 06/01/31		05/05/2022	HSBC Securities Inc		8,353	10,000	143	2.C FE
694308-KF-3	Pacific Gas & Electric Co 5.450% 06/15/27		06/06/2022	Bank of America		84,851	85,000		2.C FE
709599-BN-3	Penske Truck Leasing 144A 4.400% 07/01/27		06/02/2022	Chase Manhattan		29,917	30,000		2.B FE
785592-AX-4	Sabine Pass Liquefaction Inc 144A 4.500% 05/15/30		05/11/2022	Chase Manhattan		19,799	20,000	445	2.C FE
806851-AH-4	Schlumberger Hldgs Corp 144A 4.300% 05/01/29		04/12/2022	Various		15,074	15,000	290	2.A FE
842400-HQ-9	Southern Calif Edison 4.700% 06/01/27		05/18/2022	Fuji Securities Inc.		39,914	40,000		1.G FE
87264A-BF-1	T-Mobile USA Inc 3.875% 04/15/30		05/19/2022	Barclays Capital		18,882	20,000	82	2.C FE
87612B-BU-5	Targa Resources Ptrs LP 4.000% 01/15/32		06/23/2022	Various		13,045	15,000	270	2.C FE
87612K-AA-0	Targa Resources Corp 5.200% 07/01/27		06/22/2022	Fuji Securities Inc.		19,970	20,000		2.B FE
89616T-AA-3	Tricon Residential 144A 4.849% 07/17/40		06/27/2022	Deutsche Bank Securities Inc		99,998	100,000		1.A
91324P-EH-1	United Health Group Inc 4.000% 05/15/29		05/17/2022	Bank of America		34,874	35,000		1.F FE
91324P-EJ-7	United Health Group Inc 4.200% 05/15/32		05/17/2022	Bank of America		14,961	15,000		1.F FE
91324P-EK-4	United Health Group Inc 4.750% 05/15/52		06/08/2022	Millennium Advisors, LLC		5,200	5,000	13	1.F FE
91324P-EL-2	United Health Group Inc 4.950% 05/15/62		05/17/2022	Bank of America		4,951	5,000		1.F FE
92343V-GN-8	Verizon Comm Inc 2.355% 03/15/32		06/06/2022	Citigroup Global Mkts		42,380	50,000	271	2.A FE
925650-AC-7	VICI Properties LP 4.950% 02/15/30		04/20/2022	Chase Manhattan		24,943	25,000		2.C FE
925650-AD-5	VICI Properties LP 5.125% 05/15/32		04/20/2022	Chase Manhattan		29,934	30,000		2.C FE
927804-GJ-7	Virginia Elec & Pwr Co 4.625% 05/15/52		05/16/2022	Citigroup Global Mkts		14,792	15,000		1.F FE
95000U-2X-0	Wells Fargo & Co 3.908% 04/25/26		04/18/2022	Wachovia Capital Markets		45,000	45,000		1.E FE

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STATEMENT AS OF JUNE 30, 2022 OF THE MOTOR CLUB 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
96042V-AE-9	Westlake Auto Receivable Trust 144A 4.310% 09/15/27		.06/08/2022	BMO Capital Markets		34,994	35,000		1.C FE
98388M-AD-9	Xcel Energy Inc 4.600% 06/01/32		.05/03/2022	Barclays Capital		9,996	10,000		2.A FE
13645R-BF-0	Canadian Pacific RR Co 2.450% 12/02/31	A.	.06/08/2022	Barclays Capital		4,364	5,000		2.B FE
12661P-AB-5	CSL Finance PLC 144A 4.050% 04/27/29	D.	.04/22/2022	Bank of America		29,864	30,000		1.G FE
12661P-AC-3	CSL Finance PLC 144A 4.250% 04/27/32	D.	.04/22/2022	Bank of America		29,777	30,000		1.G FE
62947Q-BB-3	NXP Funding LLC 5.350% 03/01/26	D.	.05/19/2022	Conversion		17,850	17,000	197	2.C FE
62947Q-BC-1	NXP Funding LLC 5.550% 12/01/28	D.	.05/19/2022	Conversion		11,074	10,000	259	2.C FE
62954H-AV-0	NXP BV 4.300% 06/18/29	D.	.05/19/2022	Conversion		24,119	23,000	415	2.B FE
62954H-AX-6	NXP BV 3.150% 05/01/27	D.	.05/19/2022	Conversion		14,978	15,000	24	2.C FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,620,079	1,671,000	4,539	XXX
2509999997. Total - Bonds - Part 3						2,858,355	3,014,971	8,625	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						2,858,355	3,014,971	8,625	XXX
4509999997. Total - Preferred Stocks - Part 3							XXX		XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks							XXX		XXX
007973-10-0	Advanced Energy Ind		.04/12/2022	Various	70,000	5,737			
029683-10-9	American Software Inc		.06/10/2022	Various	231,000	3,850			
203607-10-6	Community Bank Sys Inc		.05/17/2022	Pershing LLC	37,000	2,368			
24477E-10-3	Definitive Healthcare Corp		.06/17/2022	Various	111,000	2,094			
26210V-10-2	Driven Brands Hldgs Inc		.06/17/2022	Various	526,000	14,393			
26969P-10-8	Eagle Materials Inc		.05/31/2022	Various	44,000	5,560			
29109X-10-6	Aspen Tech Inc		.05/17/2022	Conversion	728,700	152,691			
302941-10-9	FTI Consulting Inc		.05/17/2022	Pershing LLC	2,000	334			
346375-10-8	FormFactor Inc		.04/18/2022	Various	148,000	5,629			
349853-10-1	Forward Air Corp		.05/20/2022	Various	46,000	4,292			
35138V-10-2	Fox Factory Hldg Corp		.06/30/2022	Various	184,000	15,822			
37637Q-10-5	Glacier Bancorp Inc		.04/28/2022	Various	375,000	17,911			
421298-10-0	Hayward Hldgs Inc		.05/02/2022	Various	1,003,000	15,779			
449253-10-3	IAA SpinCo Inc		.05/09/2022	Various	1,259,000	45,671			
48282T-10-4	Kadant Inc		.05/17/2022	Pershing LLC	18,000	3,393			
497266-10-6	Kirby Corp		.05/19/2022	Various	829,000	54,210			
518415-10-4	Lattice Semiconductor Corp		.06/01/2022	Various	253,000	12,396			
537008-10-4	Littelfuse Inc		.04/22/2022	Various	64,000	14,912			
55306N-10-4	MKS Instruments Inc		.06/22/2022	Various	198,000	22,768			
576485-20-5	Matador Resources Co		.06/30/2022	Various	1,190,000	66,907			
589584-10-1	Meridian Bioscience Inc		.06/30/2022	Various	108,000	3,359			
607525-10-2	Model N Inc		.05/17/2022	Pershing LLC	13,000	299			
636518-10-2	National Instruments Corp		.04/26/2022	Jefferies	149,000	5,854			
64115T-10-4	NetScout Sys Inc		.05/23/2022	Various	171,000	5,866			
71601V-10-5	Petco Health and Wellness Co		.06/28/2022	Various	903,000	15,814			
78463M-10-7	SPS Commerce Inc		.05/17/2022	Pershing LLC	12,000	1,254			
845467-10-9	Southwestern Energy Co		.06/30/2022	Various	9,322,000	73,692			
861025-10-4	Stock Yards Bancorp Inc		.06/30/2022	Various	562,000	31,467			
88262P-10-2	Texas Pacific Land Corp		.06/28/2022	Various	41,000	64,822			
882681-10-9	Texas Roadhouse Inc		.05/09/2022	Merrill Lynch	26,000	2,028			
902673-10-2	UFP Technologies Inc		.05/06/2022	Various	73,000	5,129			
920253-10-1	Valmont Inds Inc		.04/29/2022	Various	71,000	18,030			
929236-10-7	WD-40 Co		.04/19/2022	National Financial Svs	32,000	6,078			
98379L-10-0	XPEL Inc		.06/29/2022	Goldman Sachs	7,000	319			
33767E-20-2	FirstService Corp	C.	.05/17/2022	Various	77,000	9,580			
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						710,306	XXX		XXX
5989999997. Total - Common Stocks - Part 3						710,306	XXX		XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX

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STATEMENT AS OF JUNE 30, 2022 OF THE MOTOR CLUB 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
5989999999. Total - Common Stocks						710,306	XXX		XXX
5999999999. Total - Preferred and Common Stocks						710,306	XXX		XXX
6009999999 - Totals						3,568,660	XXX	8,625	XXX

STATEMENT AS OF JUNE 30, 2022 OF THE MOTOR CLUB INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol	
36179T-SF-3	GNMA Pool #HIA5018 3.000% 02/20/48		06/01/2022	Paydown		8,593	8,593	8,463	8,469			124	124		8,593				104	02/20/2048	1.A	
36179T-SG-1	GNMA Pool #HIA5019 3.500% 02/20/48		06/01/2022	Paydown		7,781	7,781	7,865	7,860			(79)	(79)		7,781				109	02/20/2048	1.A	
36179T-UA-1	GNMA Pool #HIA5077 3.500% 03/20/48		06/01/2022	Paydown		7,434	7,434	7,515	7,510			(76)	(76)		7,434				105	03/20/2048	1.A	
36179T-UB-9	GNMA Pool #HIA5078 4.000% 03/20/48		06/01/2022	Paydown		5,174	5,174	5,328	5,319			(145)	(145)		5,174				83	03/20/2048	1.A	
36179T-UC-7	GNMA Pool #HIA5079 4.500% 03/20/48		06/01/2022	Paydown		1,626	1,626	1,692	1,692			(66)	(66)		1,626				29	03/20/2048	1.A	
36179T-XII-0	GNMA Pool #HIA5193 4.500% 05/20/48		06/01/2022	Paydown		4,168	4,168	4,358	4,357			(189)	(189)		4,168				76	05/20/2048	1.A	
36179V-7E-4	GNMA Pool #HIA7193 2.500% 02/20/51		06/01/2022	Paydown		13,253	13,253	13,697	13,686			(433)	(433)		13,253				135	02/20/2051	1.A	
36179V-N3-0	GNMA Pool #HIA6710 3.000% 06/20/50		06/01/2022	Paydown		7,362	7,362	7,787	7,778			(416)	(416)		7,362				90	06/20/2050	1.A	
36179V-QT-0	GNMA Pool #HIA6766 3.000% 07/20/50		06/01/2022	Paydown		7,494	7,494	7,928	7,919			(425)	(425)		7,494				91	07/20/2050	1.A	
36179W-BY-3	GNMA Pool #HIA7255 2.500% 03/20/51		06/01/2022	Paydown		15,038	15,038	15,542	15,529			(491)	(491)		15,038				153	03/20/2051	1.A	
912810-RD-2	US Treasury Bond 3.750% 11/15/43		04/04/2022	BNP Capital		58,824	50,000	56,711	56,020			(51)	(51)		55,969		2,855	2,855	730	11/15/2043	1.A	
912810-RW-0	US Treasury Bond INFL IX 0.875% 02/15/47		06/29/2022	BMO Capital Markets Deutsche Bank Securities Inc		5,649	5,000	6,783	7,083	(334)		(26)	(359)		6,724		(1,075)	(1,075)	45	02/15/2047	1.A	
91282C-CC-3	US Treasury Bond 0.250% 05/15/24		04/29/2022	Various		156,911	165,000	164,762	164,808			27	27		164,835		(7,924)	(7,924)	191	05/15/2024	1.A	
91282C-CS-8	US Treasury Bond 1.250% 08/15/31		04/04/2022	Various		257,018	285,000	277,407	277,528			187	187		277,715		(20,697)	(20,697)	2,263	08/15/2031	1.A	
91282C-CW-9	US Treasury Bond 0.750% 08/31/26		04/04/2022	Goldman Sachs		258,344	280,000	279,628	279,653			19	19		279,672		(21,328)	(21,328)	1,255	08/31/2026	1.A	
0109999999. Subtotal - Bonds - U.S. Governments																						
						814,667	862,923	865,471	865,211	(334)	(2,041)		(2,375)		862,837		(48,169)	(48,169)	5,459	XXX	XXX	
3128MJ-ZZ-2	Fed Home Loan Mtg Corp Gold Pool #G08791 3.000% 12/01/47		06/01/2022	Paydown		4,691	4,691	4,577	4,582		108		108		4,691				56	12/01/2047	1.A	
3128MJ-3H-1	Fed Home Loan Mtg Corp Gold Pool #G08799 3.000% 02/01/48		06/01/2022	Paydown		4,141	4,141	4,040	4,045		95		95		4,141				52	02/01/2048	1.A	
3128MJ-3N-8	Fed Home Loan Mtg Corp Gold Pool #G08804 3.500% 03/01/48		06/01/2022	Paydown		5,535	5,535	5,551	5,549		(14)		(14)		5,535				77	03/01/2048	1.A	
3128MJ-3P-3	Fed Home Loan Mtg Corp Gold Pool #G08805 4.000% 03/01/48		06/01/2022	Paydown		6,845	6,845	7,029	7,019		(174)		(174)		6,845				110	03/01/2048	1.A	
3128MJ-3T-5	Fed Home Loan Mtg Corp Gold Pool #G08809 4.000% 04/01/48		06/01/2022	Paydown		4,598	4,598	4,722	4,715		(117)		(117)		4,598				71	04/01/2048	1.A	
3128MJ-3U-2	Fed Home Loan Mtg Corp Gold Pool #G08810 4.500% 04/01/48		06/01/2022	Paydown		1,772	1,772	1,859	1,854		(82)		(82)		1,772				33	04/01/2048	1.A	
3128MJ-3X-6	Fed Home Loan Mtg Corp Gold Pool #G08813 3.500% 05/01/48		06/01/2022	Paydown		5,336	5,336	5,351	5,350		(14)		(14)		5,336				75	05/01/2048	1.A	
3128MJ-4C-1	Fed Home Loan Mtg Corp Gold Pool #G08818 4.500% 06/01/48		06/01/2022	Paydown		6,555	6,555	6,869	6,867		(312)		(312)		6,555				118	06/01/2048	1.A	
3132A9-T6-4	Fed Home Loan Mtg Corp Super Pool #ZS8673 3.000% 10/01/32		06/01/2022	Paydown		11,695	11,695	12,313	12,281		(585)		(585)		11,695				142	10/01/2032	1.A	
3132AE-KR-6	Fed Home Loan Mtg Corp Super Pool #ZT2104 2.500% 12/01/33		06/01/2022	Paydown		14,598	14,598	15,301	15,267		(669)		(669)		14,598				145	12/01/2033	1.A	
3132DV-3M-5	Fed Home Loan Mtg Corp Super Pool #SD8004 3.000% 07/01/49		06/01/2022	Paydown		5,547	5,547	5,597	5,595		(48)		(48)		5,547				68	07/01/2049	1.A	
3132DV-5Q-4	Fed Home Loan Mtg Corp Super Pool #SD8055 2.500% 03/01/50		06/01/2022	Paydown		7,157	7,157	7,325	7,316		(159)		(159)		7,157				73	03/01/2050	1.A	
3132DW-B5-1	Fed Home Loan Mtg Corp Super Pool #SD8160 2.000% 08/01/51		06/01/2022	Paydown		6,187	6,187	6,309	6,307		(120)		(120)		6,187				51	08/01/2051	1.A	
3133A6-GU-9	Fed Natl Mtg Assn Pool #QB0211 2.500% 06/01/50		06/01/2022	Paydown		2,729	2,729	2,838	2,837		(108)		(108)		2,729				29	06/01/2050	1.A	
3133KL-RF-6	Fed Home Loan Mtg Corp Pool #RA4986 2.000% 04/01/51		06/01/2022	Paydown		13,697	13,697	13,841	13,838		(141)		(141)		13,697				122	04/01/2051	1.A	
3133KM-GY-5	Fed Home Loan Mtg Corp Pool #RA5615 2.000% 08/01/51		06/01/2022	Paydown		6,725	6,725	6,882	6,880		(155)		(155)		6,725				59	08/01/2051	1.A	
3136A6-AN-4	FNR 2012-75 KC 3.500% 05/25/42		06/01/2022	Paydown		384	384	389	388		(5)		(5)		384				5	05/25/2042	1.A	
3136A9-VK-1	FNR 2012-128 PD 1.500% 06/25/42		06/01/2022	Paydown		2,153	2,153	2,128	2,132		21		21		2,153				13	06/25/2042	1.A	
3136AD-2H-1	FNR 2013-41 WG 1.500% 08/25/41		06/01/2022	Paydown		1,313	1,313	1,296	1,299		13		13		1,313				8	08/25/2041	1.A	
3136AF-LL-6	FNR 2013-81 NC 1.700% 06/25/43		06/01/2022	Paydown		1,487	1,487	1,478	1,481		6		6		1,487				10	06/25/2043	1.A	
3136AR-OA-9	FNR 2016-25 LA GA 2.500% 03/25/46		06/01/2022	Paydown		782	782	758	760		22		22		782				8	03/25/2046	1.A	

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
3136B1-R4-8	FNR 2018-23 LA 3.500% 03/25/45		05/01/2022	Paydown		.864	.864	.866	.864						.864			.11	.03/25/2045	1.A	
3136B3-T5-9	FNA 2019-M1 A2 3.000% 02/25/49		06/01/2022	Paydown		2,218	2,218	2,272	2,262		(44)		(44)		2,218			.27	.02/25/2049	1.A	
3136B5-PK-5	FNR 2019 38 PC 3.000% 08/25/49		06/01/2022	Paydown		1,808	1,808	1,827	1,819		(11)		(11)		1,808			.22	.08/25/2049	1.A	
3136B8-NW-5	FNR 2020-1AC 3.500% 08/25/58		06/01/2022	Paydown		5,634	5,634	5,904	5,889		(255)		(255)		5,634			.77	.08/25/2058	1.A	
3137B2-TT-7	FHR 4216 KQ 1.700% 10/15/39		06/01/2022	Paydown		1,637	1,637	1,628	1,631		.6		.6		1,637			.12	.10/15/2039	1.A	
3137FR-K7-5	FHR 4961 JB 2.500% 12/15/42		06/01/2022	Paydown		2,017	2,017	2,089	2,071		(55)		(55)		2,017			.20	.12/15/2042	1.A	
3140L2-2Y-8	Fed Natl Mtg Assn Pool #BR4390 2.000%		06/01/2022	Paydown		8,038	8,038	7,675			363		363		8,038			.41	.03/01/2051	1.A	
3140L8-ZQ-6	Fed Natl Mtg Assn Pool #BR9750 2.000%		06/01/2022	Paydown		5,163	5,163	4,926			237		237		5,163			.21	.04/01/2051	1.A	
3140XF-LA-7	Fed Natl Mtg Assn Pool #FS0320 2.000%		06/01/2022	Paydown		6,959	6,959	6,646			313		313		6,959			.34	.09/01/2051	1.A	
3140XG-GQ-6	Fed Natl Mtg Assn Pool #FS1106 2.500%		06/01/2022	Paydown		5,109	5,109	4,869			239		239		5,109			.15	.11/01/2051	1.A	
3140XG-GR-4	Fed Natl Mtg Assn Pool #FS1107 2.500%		06/01/2022	Paydown		7,842	7,842	7,499			343		343		7,842			.25	.12/01/2051	1.A	
31418C-W-1	Fed Natl Mtg Assn Pool #MA3356 4.000%		06/01/2022	Paydown		1,975	1,975	2,018	2,015		(40)		(40)		1,975			.31	.12/01/2048	1.A	
31418C-SZ-3	Fed Natl Mtg Assn Pool #MA3563 4.000%		06/01/2022	Paydown		2,140	2,140	2,186	2,183		(43)		(43)		2,140			.34	.01/01/2049	1.A	
31418C-U7-7	Fed Natl Mtg Assn Pool #MA3305 3.500%		06/01/2022	Paydown		5,971	5,971	5,962	5,962		.9		.9		5,971			.85	.03/01/2048	1.A	
31418C-V3-5	Fed Natl Mtg Assn Pool #MA3333 4.000%		06/01/2022	Paydown		4,167	4,167	4,279	4,272		(105)		(105)		4,167			.66	.04/01/2048	1.A	
31418C-WU-4	Fed Natl Mtg Assn Pool #MA3358 4.500%		06/01/2022	Paydown		4,199	4,199	4,405	4,393		(195)		(195)		4,199			.75	.05/01/2048	1.A	
31418D-3G-5	Fed Natl Mtg Assn Pool #MA4398 2.000%		06/01/2022	Paydown		6,418	6,418	6,545	6,543		(125)		(125)		6,418			.53	.08/01/2051	1.A	
31418D-C5-9	Fed Natl Mtg Assn Pool #MA3691 3.000%		06/01/2022	Paydown		2,509	2,509	2,531	2,530		(21)		(21)		2,509			.30	.07/01/2049	1.A	
31418D-C6-7	Fed Natl Mtg Assn Pool #MA3692 3.500%		06/01/2022	Paydown		4,089	4,089	4,185	4,181		(91)		(91)		4,089			.58	.07/01/2049	1.A	
31418D-CX-8	Fed Natl Mtg Assn Pool #MA3685 3.000%		06/01/2022	Paydown		657	657	651	651		.6		.6		657			.8	.06/01/2049	1.A	
31418D-NG-3	Fed Natl Mtg Assn Pool #MA3990 2.500%		06/01/2022	Paydown		7,054	7,054	7,219	7,210		(156)		(156)		7,054			.71	.03/01/2050	1.A	
31418D-PD-8	Fed Natl Mtg Assn Pool #MA4019 2.500%		06/01/2022	Paydown		11,487	11,487	11,928	11,914		(427)		(427)		11,487			.116	.05/01/2050	1.A	
31418D-Q8-8	Fed Natl Mtg Assn Pool #MA4078 2.500%		06/01/2022	Paydown		3,072	3,072	3,194	3,192		(120)		(120)		3,072			.31	.07/01/2050	1.A	
31418D-QH-8	Fed Natl Mtg Assn Pool #MA4055 2.500%		06/01/2022	Paydown		11,733	11,733	12,184	12,171		(437)		(437)		11,733			.120	.06/01/2050	1.A	
31418D-WR-9	Fed Natl Mtg Assn Pool #MA4255 2.000%		06/01/2022	Paydown		9,889	9,889	10,207	10,197		(308)		(308)		9,889			.82	.02/01/2051	1.A	
31418D-W-8	Fed Natl Mtg Assn Pool #MA4260 1.500%		06/01/2022	Paydown		9,482	9,482	9,732	9,715		(233)		(233)		9,482			.59	.02/01/2036	1.A	
31418D-XK-3	Fed Natl Mtg Assn Pool #MA4281 2.000%		06/01/2022	Paydown		10,492	10,492	10,830	10,819		(327)		(327)		10,492			.86	.03/01/2051	1.A	
31418D-YX-4	Fed Natl Mtg Assn Pool #MA4325 2.000%		06/01/2022	Paydown		11,033	11,033	11,138	11,135		(102)		(102)		11,033			.91	.05/01/2051	1.A	
35563P-LK-3	Freddie Mac-SCRT 3.500% 10/25/58		06/01/2022	Paydown		144	144	154	152		(8)		(8)		144			.2	.10/25/2058	1.A	
35563P-NP-0	Freddie Mac-SCRT 2.500% 08/25/59		06/01/2022	Paydown		1,702	1,702	1,769	1,755		(53)		(53)		1,702			.17	.08/25/2059	1.A	
38379L-UL-8	GNR 2015-56 LB 1.500% 04/16/40		06/01/2022	Paydown		3,115	3,115	3,086	3,097		.18		.18		3,115			.20	.04/16/2040	1.A	
38379Q-W-4-3	GNR 2015-151 BA 1.700% 10/20/45		06/01/2022	Paydown		1,881	1,881	1,870	1,875		.7		.7		1,881			.13	.10/20/2045	1.A	

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										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
090999999	Subtotal - Bonds - U.S. Special Revenues					274,427	274,425	278,724	246,863		(4,050)		(4,050)		274,427				2,777	XXX	XXX
00206R-KF-8	AT&T Inc 3.500% 02/01/61		05/26/2022	Call 77,0060		7,701	10,000	10,147	10,145		(1)		(1)		10,144			(2,157)	02/01/2061	2.B FE	
00287Y-BV-0	AbbVie Inc 2.950% 11/21/26		06/07/2022	Bank of America Keybank Capital Markets		33,700	35,000	34,958	34,970		3		3		34,973		(1,272)	(1,272)	06/15/2024	2.B FE	
00287Y-CV-9	AbbVie Inc 3.850% 06/15/24		06/06/2022	Jane Street Execution Services		25,251	25,000	24,680	24,864		23		23		24,887		363	363	06/15/2024	2.B FE	
009158-AY-2	Air Products & Chemicals Inc 1.850% 05/15/27		06/06/2022	Air Products & Chemicals Inc 1.500%		9,185	10,000	9,990	9,992		1		1		9,993		(808)	(808)	05/15/2027	1.F FE	
009158-BB-1	10/15/25		04/21/2022	Goldman Sachs		4,694	5,000	4,999	4,999						4,999		(305)	(305)	10/15/2025	1.F FE	
026874-00-7	American Intl Group Inc 2.500% 06/30/25		06/08/2022	Citigroup Global Mkts		72,102	75,000	74,919	74,945		7		7		74,952		(2,850)	(2,850)	06/30/2025	2.B FE	
031162-CZ-1	Angen Inc 2.000% 01/15/32		05/26/2022	Various		70,603	85,000	84,429	84,448		20		20		84,468		(13,865)	(13,865)	01/15/2032	2.A FE	
031162-DE-7	Angen Inc 3.350% 02/22/32		05/18/2022	Barclays Capital		9,206	10,000	9,976	9,976		1		1		9,976		(770)	(770)	02/22/2032	2.A FE	
03463U-AA-5	Angel Oak Mtg Trust 144A 2.993% 07/26/49		06/01/2022	Paydown		2,002	2,002	2,002	2,000		2		2		2,002				07/26/2049	1.A	
03464B-AA-6	Angel Oak Mtg Trust 144A 2.881% 12/25/66		06/01/2022	Paydown		4,247	4,247	4,247	4,247						4,247				12/25/2066	1.A FE	
03464E-AA-0	Angel Oak Mtg Trust 144A 1.035% 01/20/65		06/01/2022	Paydown		3,262	3,262	3,262	3,261						3,262				01/20/2065	1.A	
03464N-AA-0	Angel Oak Mtg Trust 144A 3.649% 09/25/68		06/01/2022	Paydown		1,943	1,943	1,943	1,940		3		3		1,943				09/25/2048	1.A	
034651-AA-7	Angel Oak Mtg Trust 144A 0.990% 12/26/48		06/01/2022	Paydown		3,964	3,964	3,964	3,964		1		1		3,964				12/26/2024	1.A FE	
03465D-AA-1	Angel Oak Mtg Trust 144A 0.985% 04/25/66		06/01/2022	Paydown		2,750	2,750	2,750	2,750						2,750				04/25/2066	1.A	
03465E-AA-9	Angel Oak Mtg Trust 144A 1.068% 05/25/66		06/01/2022	Paydown		5,871	5,871	5,871	5,870						5,871				05/25/2066	1.A	
03465H-AA-2	Angel Oak Mtg Trust 144A 0.951% 07/25/66		06/01/2022	Paydown		6,169	6,169	6,169	6,169						6,169				07/25/2066	1.A	
03465J-AA-8	Angel Oak Mtg Trust 144A 1.458% 09/25/66		06/01/2022	Paydown		6,048	6,048	6,048	6,048						6,048				09/25/2066	1.A	
03465L-AA-3	Angel Oak Mtg Trust 144A 1.691% 04/25/65		06/01/2022	Paydown		5,392	5,392	5,392	5,391		1		1		5,392				04/25/2065	1.A	
03465M-AA-1	Angel Oak Mtg Trust 144A 1.820% 11/25/66		06/01/2022	Paydown		3,221	3,221	3,221	3,221						3,221				11/25/2066	1.A FE	
037833-DT-4	Apple Inc 1.125% 05/11/25		05/12/2022	Barclays Capital		85,300	90,000	89,839	89,891		12		12		89,903		(4,602)	(4,602)	05/11/2025	1.B FE	
04285A-AA-3	Arroyo Mtg Trust 2.962% 10/25/48		06/01/2022	Paydown		3,734	3,734	3,734	3,732		2		2		3,734				10/25/2048	1.A	
05526D-AZ-8	BAT Capital Corp 3.222% 08/15/24		06/08/2022	Chase Manhattan		118,478	120,000	125,798	123,833		(687)		(687)		123,146		(4,668)	(4,668)	08/15/2024	2.B FE	
06406R-AC-1	Bank of NY Mellon Corp 2.661% 05/16/23		05/16/2022	Call 100,0000		45,000	45,000	43,793	44,657		92		92		44,748		252	252	05/16/2023	1.F FE	
065603-AD-4	Bank of the West Auto Trust 144A 3.590% 12/15/23		05/15/2022	Call 100,0000		24,355	24,355	24,349	24,355						24,355				12/15/2023	1.A FE	
065603-AD-4	Bank of the West Auto Trust 144A 3.590% 12/15/23		04/15/2022	Paydown		7,996	7,996	7,994	7,996						7,996				12/15/2023	1.A FE	
07326T-AA-6	Bayview Opportunity Mstr Trust 144A 3.500% 01/28/58		06/28/2022	Paydown		2,780	2,780	2,783	2,783		(3)		(3)		2,780				01/28/2058	1.A	
110122-DS-4	Bristol Myers Squibb Co 2.550% 11/13/50		04/06/2022	Chase Manhattan Millennium Advisors, LLC		7,930	10,000	9,971	9,972						9,972		(2,042)	(2,042)	11/13/2050	1.F FE	
110122-DU-9	Bristol Myers Squibb Co 2.950% 03/15/32		04/06/2022			14,354	15,000	14,946						14,946		(592)	(592)	03/15/2032	1.F FE		
110122-DV-7	Bristol Myers Squibb Co 3.550% 03/15/42		04/20/2022	BNP Capital		27,174	30,000	30,074			(1)		(1)		30,073		(2,900)	(2,900)	03/15/2042	1.F FE	
11135F-AL-5	Broadcom Inc 4.110% 09/15/28		04/18/2022	Conversion		19,938	21,000	19,683	19,897		41		41		19,938				09/15/2028	2.C FE	
12596E-AD-6	CNH Equipment Trust 3.370% 05/15/24		06/15/2022	Paydown		146	146	146	146						146				05/15/2024	1.A FE	
126401-AA-6	Credit Suisse Mtg Trust 144A 1.208% 05/25/65		06/01/2022	Paydown		4,878	4,878	4,878	4,877		1		1		4,878				05/25/2065	1.A FE	
126405-AA-7	Credit Suisse Mtg Trust 144A 2.000% 01/25/60		06/01/2022	Paydown		4,132	4,132	4,264	4,254		(122)		(122)		4,132				01/25/2060	1.A FE	
126416-AA-4	Credit Suisse Mtg Trust 144A 2.265% 11/25/66		06/01/2022	Paydown		2,775	2,775	2,775	2,775						2,775				11/25/2066	1.A FE	
12652V-AD-9	CNH Equipment Trust 3.300% 04/15/25		05/15/2022	Call 100,0001		10,652	10,652	10,652	10,652						10,652				04/15/2025	1.A FE	
12652V-AD-9	CNH Equipment Trust 3.300% 04/15/25		04/15/2022	Paydown		1,929	1,929	1,929	1,929						1,929				04/15/2025	1.A FE	
12656G-AA-4	COLT Funding LLC 1.325% 10/26/65		06/01/2022	Paydown		2,574	2,574	2,574	2,573		1		1		2,574				10/26/2065	1.A FE	
12659P-AA-1	Credit Suisse Mtg Trust 144A 1.101% 05/25/66		06/01/2022	Paydown		9,225	9,225	9,225	9,225		1		1		9,225				05/25/2066	1.A FE	
12662E-AA-1	Credit Suisse Mtg Trust 144A 1.179% 02/25/66		06/01/2022	Paydown		7,007	7,007	7,007	7,007		1		1		7,007				02/25/2066	1.A FE	
12662K-AA-7	Credit Suisse Mtg Trust 144A 1.174% 07/25/66		06/01/2022	Paydown		5,922	5,922	5,922	5,921						5,922				07/25/2066	1.A FE	

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										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
14315E-AC-4	CarMax Auto Owner Trust 3.360% 09/15/23		06/15/2022	Paydown		3,416	3,416	3,415	3,416						3,416				47	09/15/2023	1.A FE
161175-BX-1	Charter Comm LLC 2.300% 02/01/32		04/18/2022	Barclays Capital		24,260	30,000	29,936	29,941		2		2		29,942		(5,682)	(5,682)	496	02/01/2032	2.C FE
172967-ME-8	Citigroup Inc 3.980% 03/20/30		04/25/2022	Bank of America		24,302	25,000	29,265	28,745		(156)		(156)		28,590		(4,288)	(4,288)	600	03/20/2030	1.G FE
172967-NE-7	Citigroup Inc 2.520% 11/03/32		04/26/2022	Goldman Sachs		12,721	15,000	15,000	15,000						15,000		(2,279)	(2,279)	184	11/03/2032	1.G FE
17326U-AA-2	Citigroup Mtg Loan Trust 144A 3.500% 02/25/58		06/01/2022	Paydown		4,631	4,631	4,630	4,626		.5		.5		4,631				58	02/25/2058	1.A
19685W-AA-9	COLT Funding LLC 144A 0.924% 08/25/66		06/01/2022	Paydown		2,488	2,488	2,490	2,490		(1)		(1)		2,488				9	08/25/2066	1.A FE
19687Y-AA-3	COLT Funding LLC 144A 1.390% 01/25/65		06/01/2022	Paydown		3,757	3,757	3,757	3,757						3,757				21	01/25/2065	1.A FE
19688E-AA-6	COLT Funding LLC 144A 0.910% 06/25/66		06/01/2022	Paydown		3,828	3,828	3,828	3,828						3,828				15	06/25/2066	1.A FE
19688F-AA-3	COLT Funding LLC 144A 0.956% 09/27/66		06/01/2022	Paydown		6,465	6,465	6,465	6,465						6,465				25	09/27/2066	1.A FE
19688H-AA-9	COLT Funding LLC 144A 2.284% 12/27/66		06/01/2022	Paydown		3,633	3,633	3,633	3,633						3,633				26	12/27/2066	1.A FE
19688K-AA-2	COLT Funding LLC 144A 1.110% 10/25/66		06/01/2022	Paydown		7,628	7,628	7,623	7,623		.5		.5		7,628				37	10/25/2066	1.A FE
20030N-DU-2	Comcast Corp 2.937% 11/01/56		04/06/2022	Barclays Capital		20,825	26,000	24,033	24,043		.8		.8		24,051		(3,226)	(3,226)	333	11/01/2056	1.G FE
20030N-DV-0	Comcast Corp 144A 2.987% 11/01/63		04/06/2022	Barclays Capital		10,242	13,000	9,020	9,031		.8		.8		9,039		1,203	1,203	169	11/01/2063	1.G FE
224044-CH-8	Cox Comm Inc 144A 3.150% 08/15/24		06/08/2022	Pershing LLC		22,711	23,000	22,057	22,584		.67		.67		22,651		61	61	594	08/15/2024	2.B FE
24422E-UX-5	John Deere Cap Corp 2.600% 03/07/24		05/12/2022	Chase Manhattan		24,890	25,000	24,957	24,979		.3		.3		24,983		(93)	(93)	450	03/07/2024	1.F FE
25278X-AN-9	Diamond Energy Inc 3.500% 12/01/29		06/22/2022	Morgan Stanley		13,797	15,000	14,778	14,778		.7		.7		14,784		(987)	(987)	296	12/01/2029	2.C FE
25470D-AM-1	Discovery Comm Inc 3.800% 03/13/24		06/06/2022	Goldman Sachs		30,078	30,000	29,746	29,899		.19		.19		29,919		159	159	839	03/13/2024	2.C FE
257375-AN-5	Dominion Gas Hldgs LLC 2.500% 11/15/24		06/08/2022	MarketAxess Corp		14,640	15,000	14,990	14,994		.1		.1		14,995		(355)	(355)	214	11/15/2024	2.A FE
29379V-CB-7	Enterprise Products Inc 3.300% 02/15/53		06/23/2022	Bank of America		3,644	5,000	5,025	5,025						5,025		(1,381)	(1,381)	129	02/15/2053	2.A FE
29736R-AQ-3	Estee Lauder Co 2.600% 04/15/30		04/01/2022	Citigroup Global Mkts		9,588	10,000	9,982	9,984						9,985		(397)	(397)	123	04/15/2030	1.E FE
30711X-AR-5	Fannie Mae - CAS 2014-C04 6.624% 11/25/24		06/25/2022	Paydown		3,741	3,741	3,987	3,827		(85)		(85)		3,741				82	11/25/2024	1.D
30711X-BH-6	Fannie Mae - CAS 2015-C04 7.174% 04/25/28		06/25/2022	Paydown		7,586	7,586	8,067	7,961		(375)		(375)		7,586				186	04/25/2028	1.D
31573J-AA-8	Ellington Finl Mtg Trust 144A 1.241% 09/25/66		06/01/2022	Paydown		5,093	5,093	5,093	5,093						5,093				27	09/25/2066	1.A FE
316773-CY-4	Fifth Third Bancorp 2.375% 01/28/25		06/08/2022	Bank of America		28,887	30,000	29,992	29,995		.1		.1		29,995		(1,109)	(1,109)	618	01/28/2025	2.A FE
36166X-AA-9	GCAT Trust 144A 1.036% 05/25/66		06/01/2022	Paydown		7,422	7,422	7,422	7,421		.1		.1		7,422				32	05/25/2066	1.A
36167H-AA-3	GCAT Trust 144A 1.091% 05/25/66		06/01/2022	Paydown		9,904	9,904	9,904	9,903		.1		.1		9,904				43	05/25/2066	1.A
36168K-AA-5	GCAT 2021 NQM5 Trust 144A 1.262% 07/25/66		06/01/2022	Paydown		4,889	4,889	4,889	4,889						4,889				25	07/25/2066	1.A
373334-KM-2	Georgia Power Co 2.100% 07/30/23		06/06/2022	Jane Street Execution Services		64,279	65,000	64,986	64,994		.2		.2		64,996		(716)	(716)	1,168	07/30/2023	2.A FE
404119-CF-4	The Health Care Co 144A 3.625% 03/15/32		04/05/2022	Credit Suisse First Boston		4,838	5,000	4,951	4,951						4,951		(113)	(113)	14	03/15/2032	2.C FE
45276P-AA-4	Imperial Fund LLC 144A 3.638% 03/25/67		06/01/2022	Paydown		3,169	3,169	3,169	3,169						3,169				19	03/25/2067	1.A FE
458140-BH-2	Intel Corp 2.450% 11/15/29		05/09/2022	Chase Manhattan		22,382	25,000	25,531	25,435		(19)		(19)		25,416		(3,034)	(3,034)	299	11/15/2029	1.E FE
501550-AE-0	Kyndryl Hldgs Inc 144A 3.150% 10/15/31		05/06/2022	Chase Manhattan		7,710	10,000	9,975	9,975		.1		.1		9,976		(2,266)	(2,266)	177	10/15/2031	2.C FE
548661-EG-8	Lowes Co's Inc 3.350% 04/01/27		06/07/2022	Millennium Advisors, LLC		9,767	10,000	9,993	9,993						9,993		(226)	(226)	70	04/01/2027	2.A FE
56585A-BH-4	Marathon Petroleum Corp 4.700% 05/01/25		06/07/2022	Citigroup Global Mkts		30,682	30,000	33,686	32,887		(382)		(382)		32,505		(1,823)	(1,823)	854	05/01/2025	2.B FE
571748-BG-6	Marsh & McLennan Cos Inc 4.375% 03/15/29		05/25/2022	Various		15,094	15,000	15,276	15,209		(9)		(9)		15,199		(105)	(105)	400	03/15/2029	2.A FE
57636Q-AT-1	MasterCard Inc 2.950% 03/15/51		04/01/2022	Wachovia Capital Markets		18,372	20,000	19,811	19,814		.1		.1		19,815		(1,443)	(1,443)	328	03/15/2051	1.E FE
59980M-AC-5	Mill City Mtg Trust 144A 3.500% 05/25/58		06/01/2022	Paydown		4,523	4,523	4,503	4,505		.17		.17		4,523				64	05/25/2058	1.A
59980V-AA-9	Mill City Mtg Trust 144A 3.250% 05/25/62		06/01/2022	Paydown		4,437	4,437	4,420	4,424		.13		.13		4,437				58	05/25/2062	1.A
59981B-AC-8	Mill City Mtg Trust 144A 2.750% 07/25/59		06/01/2022	Paydown		6,246	6,246	6,297	6,282		(36)		(36)		6,246				70	07/25/2059	1.A
609207-BA-2	Mondelez Intl Inc 2.625% 03/17/27		06/07/2022	Morgan Stanley		4,730	5,000	4,987	4,987		.1		.1		4,988		(258)	(258)	30	03/17/2027	2.B FE
61744Y-AH-1	Morgan Stanley Inc 2.750% 05/19/22		05/19/2022	Maturity		130,000	130,000	126,841	129,690		.310		.310		130,000				1,788	05/19/2022	1.G FE
62923J-AA-0	NMLT Trust 144A 1.185% 05/25/56		06/01/2022	Paydown		5,633	5,633	5,638	5,637		(4)		(4)		5,633				27	05/25/2056	1.A FE
64828C-AA-7	New Residential Mtg Loan Trust 144A 4.500% 02/25/58		06/01/2022	Paydown		2,951	2,951	3,028	3,002		(51)		(51)		2,951				53	02/25/2058	1.A
64828F-CQ-3	New Residential Mtg Loan Trust 144A 2.374% 01/25/48		06/25/2022	Paydown		3,171	3,171	3,171	3,171						3,171				14	01/25/2048	1.A
64830J-AA-8	New Residential Mtg Loan Trust 144A 2.277% 01/25/26		06/01/2022	Paydown		7,558	7,558	7,558	7,558						7,558				54	01/25/2026	1.A FE

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STATEMENT AS OF JUNE 30, 2022 OF THE MOTOR CLUB 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
64831T-AA-5	New Residential Mtg Loan Trust 144A 1.156% 11/27/56		06/01/2022	Paydown		6,035	6,035	6,035	6,035						6,035				29	11/27/2056	1.A
66989H-AQ-1	Novartis Capital Corp 2.000% 02/14/27		06/08/2022	Barclays Capital		32,843	35,000	34,968	34,976		2		2		34,978		(2,135)	(2,135)	576	02/14/2027	1.D FE
67114B-AA-5	Onslow Bay Finl LLC 1.072% 02/25/66		06/01/2022	Paydown		6,764	6,764	6,764	6,763		1		1		6,764				28	02/25/2066	1.A
67114V-AA-1	Onslow Bay Financial LLC 144A 2.305% 11/25/61		06/01/2022	Paydown		7,167	7,167	7,167							7,167				57	11/25/2061	1.A FE
68233J-CC-6	Oncor Electric Delivery Co 144A 2.750% 05/15/30		05/13/2022	Conversion		46,997	45,000	47,115	47,084		(88)		(88)		46,997				3	05/15/2030	1.F FE
68267D-AA-4	OneMain Finl Issuance Trust 144A 3.480% 02/14/31		05/14/2022	Call 100.0013		781	781	781	781						781				11	02/14/2031	1.A FE
68267D-AA-4	OneMain Finl Issuance Trust 144A 3.480% 02/14/31		04/14/2022	Paydown		5,041	5,041	5,040	5,040						5,041				58	02/14/2031	1.A FE
682680-BD-4	ONEOK Inc 5.850% 01/15/26		05/25/2022	Citigroup Global Mkts		15,795	15,000	16,118			(45)		(45)		16,073		(279)	(279)	322	01/15/2026	2.C FE
693475-AW-5	PNC Bank Corp 3.450% 04/23/29		04/01/2022	Barclays Capital Jane Street Execution		15,241	15,000	14,976	14,982		1		1		14,982		258	258	233	04/23/2029	1.G FE
693475-AY-1	PNC Bank Corp 2.200% 11/01/24		04/01/2022	Services		14,767	15,000	14,995	14,997						14,997		(230)	(230)	141	11/01/2024	1.G FE
713448-ER-5	PepsiCo Inc 2.625% 03/19/27		06/09/2022	Pershing LLC Pierpont Securities LLC		9,640	10,000	9,949	9,961		3		3		9,964		(324)	(324)	193	03/19/2027	1.E FE
756109-BL-7	Realty Income Corp 2.850% 12/15/32		04/14/2022			4,553	5,000	4,946	4,951		1		1		4,952		(398)	(398)	49	12/15/2032	1.G FE
784212-AA-0	SG Capital Ptnrs Trust 144A 1.160% 07/25/61		06/01/2022	Paydown		4,088	4,088	4,085	4,085		2		2		4,088				20	07/25/2061	1.A FE
855244-AQ-2	Starbucks Corp 3.800% 08/15/25		05/02/2022	Bank of America		40,262	40,000	45,146	44,090		(395)		(395)		43,695		(3,433)	(3,433)	1,094	08/15/2025	2.A FE
85573G-AA-0	Starwood Residential Mtg Trust 144A 1.219% 05/25/65		06/01/2022	Paydown		10,575	10,575	10,584	10,582		(6)		(6)		10,575				52	05/25/2065	1.A FE
85573J-AA-4	Starwood Mtg Residential Trust 144A 1.127% 06/25/56		06/01/2022	Paydown		7,754	7,754	7,754	7,753		1		1		7,754				34	06/25/2056	1.A
85573P-AA-0	Starwood Mtg Residential Trust 144A 1.162% 08/25/56		06/01/2022	Paydown		8,047	8,047	8,047	8,047						8,047				35	08/25/2056	1.A FE
87264A-AZ-8	T-Mobile USA Inc 4.500% 04/15/50		06/17/2022	RBC		8,893	10,000	9,958	9,959						9,960		(1,067)	(1,067)	309	04/15/2050	2.C FE
87264A-BB-0	T-Mobile USA Inc 3.500% 04/15/25		05/19/2022	Barclays Capital		19,719	20,000	20,241	20,205		(24)		(24)		20,182		(462)	(462)	424	04/15/2025	2.C FE
89175V-AA-1	Towd Point Mtg Trust 144A 3.250% 03/25/58		06/01/2022	Paydown		3,883	3,870	3,873	3,873		10		10		3,883				53	03/25/2058	1.A
89179T-AA-2	Towd Point Mtg Trust 144A 2.918% 11/30/60		06/01/2022	Paydown		940	940	959	957		(17)		(17)		940				11	11/30/2060	1.F FE
91913Y-AY-6	Valero Energy Corp 2.850% 04/15/25		06/08/2022	Barclays Capital		2,921	3,000	2,998	2,999						2,999		(78)	(78)	56	04/15/2025	2.B FE
92343V-GK-4	Verizon Comm Inc 3.400% 03/22/41		06/06/2022	Citigroup Global Mkts		21,033	25,000	24,986	24,986						24,986		(3,954)	(3,954)	604	03/22/2041	2.A FE
92537J-AA-5	Verus Securitization Trust 144A 2.784% 07/25/59		04/25/2022	Call 100.0000		12,484	12,484	12,484	12,473						12,472		11	11	116	07/25/2059	1.A
92537K-AJ-3	Verus Securitization Trust 144A 3.142% 11/25/59		06/01/2022	Paydown		2,677	2,677	2,695	2,683		(6)		(6)		2,677				33	11/25/2059	1.A
92538D-AA-7	Verus Securitization Trust 144A 0.918% 02/25/64		06/01/2022	Paydown		5,740	5,740	5,740	5,740						5,740				20	02/25/2064	1.A FE
92538G-AA-0	Verus Securitization Trust 144A 1.824% 11/25/66		06/01/2022	Paydown		7,679	7,679	7,679	7,679						7,679				56	11/25/2066	1.A FE
92538K-AA-1	Verus Securitization Trust 144A 1.013% 09/25/66		06/01/2022	Paydown		7,848	7,848	7,848	7,847						7,848				31	09/25/2066	1.A FE
92538M-AA-7	Verus Securitization Trust 144A 1.630% 10/25/66		06/01/2022	Paydown		7,081	7,081	7,081	7,081						7,081				49	10/25/2066	1.A FE
92538Q-AA-8	Verus Securitization Trust 144A 1.829% 10/25/66		06/01/2022	Paydown		6,165	6,165	6,165	6,165						6,165				46	10/25/2066	1.A FE
92538W-AA-5	Verus Securitization Trust 144A 2.724% 01/25/67		06/01/2022	Paydown		3,062	3,062	3,071			(9)		(9)		3,062				25	01/25/2067	1.A FE
94989D-AV-1	Wells Fargo Comm Mtg Trust 3.190% 02/15/48		05/01/2022	Paydown		5,531	5,531	5,457	5,493		38		38		5,531				88	02/15/2048	1.A
95040Q-AK-0	Welltower Inc 2.700% 02/15/27		05/18/2022	Various		9,457	10,000	9,989	9,992		1		1		9,993		(536)	(536)	203	02/15/2027	2.A FE
06417X-AD-3	Bank of Nova Scotia 1.950% 02/02/27	A	05/31/2022	Various		9,208	10,000	9,996							9,996		(788)	(788)	77	02/02/2027	1.F FE

E05.4

STATEMENT AS OF JUNE 30, 2022 OF THE MOTOR CLUB 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		
775109-CC-3	Rogers Comm Inc 144A 3.800% 03/15/32	A	04/04/2022	Castleak Securities LP		14,903	15,000	14,967							14,967		(64)	(64)	40	03/15/2032	2.A FE		
89352H-BB-4	TransCanada Pipelines Ltd 1.000% 10/12/24	A	06/06/2022	Goldman Sachs		14,163	15,000	14,996	14,996		1		1		14,997		(833)	(833)	98	10/12/2024	2.A FE		
629470-AX-6	NXP Funding LLC 144A 5.350% 03/01/26	D	05/19/2022	Conversion		17,850	17,000	18,844	18,035		(184)		(184)		17,850				652	03/01/2026	2.B FE		
629470-AY-4	NXP Funding LLC 144A 5.550% 12/01/28	D	05/19/2022	Conversion		11,074	10,000	11,379	11,131		(57)		(57)		11,074				259	12/01/2028	2.B FE		
62954H-AB-4	NXP BV 144A 4.300% 06/18/29	D	05/19/2022	Conversion		24,119	23,000	24,409	24,174		(55)		(55)		24,119				415	06/18/2029	2.B FE		
62954H-AC-2	NXP BV 144A 3.150% 05/01/27	D	05/19/2022	Conversion		14,978	15,000	14,977			2		2		14,978				260	05/01/2027	2.B FE		
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,811,957	1,880,485	1,894,357	1,730,791		(2,067)		(2,067)		1,891,127		(76,727)	(76,727)	25,823	XXX	XXX		
2509999997. Total - Bonds - Part 4						2,901,052	3,017,833	3,038,551	2,842,865		(334)	(8,158)		(8,492)		3,028,391		(124,896)	(124,896)	34,059	XXX	XXX	
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
2509999999. Total - Bonds						2,901,052	3,017,833	3,038,551	2,842,865		(334)	(8,158)		(8,492)		3,028,391		(124,896)	(124,896)	34,059	XXX	XXX	
4509999997. Total - Preferred Stocks - Part 4							XXX														XXX	XXX	
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks							XXX														XXX	XXX	
000360-20-6	AAON Inc		06/30/2022	Various	350,000	18,412		24,763	4,130	(1,193)			(1,193)		24,763		(6,351)	(6,351)					
045327-10-3	Aspen Technology Inc		05/17/2022	Conversion	1,735,000	304,833		152,691	226,778	(109,963)			(109,963)		152,691		152,142	152,142					
12571T-10-0	CMC Materials Inc		06/01/2022	Various	498,000	88,917		52,658	95,462	(42,804)			(42,804)		52,658		36,260	36,260	458				
192422-10-3	Cognex Corp		06/10/2022	Various	325,000	15,390		21,302	7,698	(2,740)			(2,740)		21,302		(5,913)	(5,913)	37				
197236-10-2	Columbia Banking Sys Inc		06/30/2022	Various	582,000	16,535		24,456	19,043	5,413			5,413		24,456		(7,920)	(7,920)	349				
20539A-10-5	Computer Svcs Inc		06/30/2022	Various	119,000	4,836		7,209	6,331	878			878		7,209		(2,373)	(2,373)	47				
29109X-10-6	Aspen Tech Inc		05/23/2022	Corporate Action	1,000	133		244							244		(111)	(111)					
30214U-10-2	Exponent Inc		04/28/2022	National Financial Svcs	54,000	5,595		5,507							5,507		88	88	13				
32051X-10-8	First Hawaiian Inc		06/28/2022	Various	1,174,000	28,828		32,581	22,930	(570)			(570)		32,581		(3,753)	(3,753)	448				
39874R-10-1	Grocery Outlet Hldg Corp		05/09/2022	Jefferies	303,000	10,233		8,569	8,569						8,569		1,665	1,665					
513847-10-3	Lancaster Colony Corp		06/30/2022	Various	235,000	30,706		36,532	25,171	(2,660)			(2,660)		36,532		(5,826)	(5,826)	250				
553498-10-6	MSA Safety Inc		05/24/2022	Various	1,071,000	131,701		111,589	138,883	(48,881)			(48,881)		111,589		20,112	20,112	582				
562750-10-9	Manhattan Assoc Inc		05/02/2022	Various	107,000	14,046		15,076							15,076		(1,030)	(1,030)					
902252-10-5	Tyler Tech Inc		04/22/2022	Bear Stearns	7,000	2,737		3,409							3,409		(671)	(671)					
955306-10-5	West Pharmaceutical Svcs Inc		04/28/2022	Various	43,000	14,556		16,731							16,731		(2,175)	(2,175)	15				
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						687,458	XXX	513,316	554,995	(202,521)			(202,521)		513,316		174,143	174,143	2,200	XXX	XXX		
5989999997. Total - Common Stocks - Part 4						687,458	XXX	513,316	554,995	(202,521)			(202,521)		513,316		174,143	174,143	2,200	XXX	XXX		
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
5989999999. Total - Common Stocks						687,458	XXX	513,316	554,995	(202,521)			(202,521)		513,316		174,143	174,143	2,200	XXX	XXX		
5999999999. Total - Preferred and Common Stocks						687,458	XXX	513,316	554,995	(202,521)			(202,521)		513,316		174,143	174,143	2,200	XXX	XXX		
6009999999 - Totals						3,588,510	XXX	3,551,867	3,397,860	(202,855)	(8,158)		(211,013)		3,541,707		49,246	49,246	36,259	XXX	XXX		

E05.5

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

