

LIFE, ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 2022 OF THE CONDITION AND AFFAIRS OF THE

AMICA LIFE INSURANCE COMPANY

NAIC		0028 NAIC Company (Code <u>72222</u> Employer's	ID Number	05-0340166
Organized under the Laws of	,		, State of Domicile or Port of	Entry	RI
Country of Domicile		United States	s of America		
Licensed as business type:	Lit	e, Accident and Health [X]	Fraternal Benefit Societies []		
Incorporated/Organized	06/13/1968		Commenced Business _		05/06/1970
Statutory Home Office	100 Amica	Way	,	Lincoln, RI, US 0	2865-1156
	(Street and N	umber)	(City o	r Town, State, Cou	intry and Zip Code)
Main Administrative Office		100 Ami	ca Way d Number)		
	ncoln, RI, US 02865-1156		, 	800-652-6	
(City or To	wn, State, Country and Zip (Code)	(A	Area Code) (Teleph	none Number)
Mail Address	P.O. Box 6008	O P)		Providence, RI, US	
	(Street and Number or P	,	` •	r Town, State, Cou	ıntry and Zip Code)
Primary Location of Books and R	ecords		ica Way d Number)		
Lii	ncoln, RI, US 02865-1156	(Street and	· • <u></u>	800-652-6	
(City or To	wn, State, Country and Zip (Code)	(A	Area Code) (Teleph	none Number)
Internet Website Address		www.am	nica.com		
Statutory Statement Contact	Michael	Lee Baker, Jr.	,	800-652-	-6422-22365
	mbakerjr@amica.com	(Name)		(Area Code) (T 401-334-3	elephone Number)
	(E-mail Address)		·	(FAX Num	
		OFFIC	CEDE		
		OFFIC	Senior Vice President,		
Chairman, President and Chief Executive Officer	Robert Anthon	v DiMuccio	Chief Financial Officer and Treasurer		James Parker Loring
Senior Assistant Vice			-		<u> </u>
President and Secretary	Suzanne Elle	en Casey	Actuary _	We	oodrow Michael Crouch
Sugar Fig Chung Caniar)	line Dragidant & Chief	OTH		lannifar Ann Ma	rricen Cenier Vice President & Ceneral
Susan Fie Chung, Senior \ Investment	Officer	•	tuary	Jenniler Ann Mo	rrison, Senior Vice President & General Counsel
Edmund Shallcross III, Senior Manag					
		DIRECTORS O	ND TRUCTEES		
Jill Janice		Ivy Lynn	e Brown #		Debra Ann Canales
Patricia Walsh Michael Davi			ony DiMuccio nder Lopes, Jr. #		Barry George Hittner Ronald Keith Machtley
Peter Michae	l Marino		Marie Paul		Donald Julian Reaves
Diane Desmar	ais Souza				
State of	Rhode Island				
County of	Providence	SS:			
all of the herein described asset statement, together with related a condition and affairs of the said r in accordance with the NAIC Ani rules or regulations require diff respectively. Furthermore, the s	s were the absolute propert exhibits, schedules and expla- eporting entity as of the reponal Statement Instructions erences in reporting not re- cope of this attestation by the	y of the said reporting entity anations therein contained, a rting period stated above, ar and Accounting Practices ar lated to accounting practic te described officers also income.	r, free and clear from any liens nnexed or referred to, is a full and of its income and deductions and Procedures manual except the es and procedures, according cludes the related correspondir	s or claims thereon and true statement is therefrom for the to the extent that: of to the best of the ing electronic filing	hat on the reporting period stated above, n, except as herein stated, and that this of all the assets and liabilities and of the period ended, and have been completed (1) state law may differ; or, (2) that state heir information, knowledge and belief, with the NAIC, when required, that is an various regulators in lieu of or in addition
Robert Anthony DiM Chairman, President and Chief		Suzanne E Senior Assistant Vice P	llen Casey President and Secretary	Senior Vic	James Parker Loring be President, Chief Financial Officer and Treasurer
			a. Is this an original filin	g?	Yes [X] No []
Subscribed and sworn to before real 12th day of		st, 2022	b. If no, 1. State the amendm		
			Date filed Number of pages a		
Ann Marie Octeau Notary Public June 8, 2026					

ASSETS

	ASS	EIS			
	<u> </u>	1	Current Statement Date 2	3	4 December 31
		·		Net Admitted Assets	Prior Year Net Admitted Assets
1.	Danda	Assets 1,072,920,129	Nonadmitted Assets	(Cols. 1 - 2) 1,072,920,129	1,041,529,962
		1,072,920,129		1,072,920,129	1,041,529,902
	Stocks:				
	2.1 Preferred stocks			74,742,088	
		74,742,088			000,000,313
	Mortgage loans on real estate:	00 004 000		00 004 000	74 000 000
	3.1 First liens				, ,
4.	Real estate:				
	4.1 Properties occupied by the company (less \$				
	,				
	4.2 Properties held for the production of income (less				
	\$ encumbrances)				
	4.3 Properties held for sale (less \$				
	encumbrances)				
5.	Cash (\$6,224,581), cash equivalents				
	(\$12,723,797) and short-term				
	investments (\$	18,948,378		18,948,378	47,082,347
6.	Contract loans (including \$ premium notes)				
	Derivatives			, , , , , , , , , , , , , , , , , , , ,	,
	Other invested assets			102,536,737	
	Receivables for securities				
	Securities lending reinvested collateral assets				
	Aggregate write-ins for invested assets Subtotals, cash and invested assets (Lines 1 to 11)			1,344,996,163	
		1,344,990,103		1,344,990,103	1,372,043,009
	Title plants less \$ charged off (for Title insurers				
	only)			0.000.040	
	Investment income due and accrued	8,003,949		8,663,949	8,954,579
	Premiums and considerations:	(5.000.505)		(5.000.505)	(0.014.050)
	15.1 Uncollected premiums and agents' balances in the course of collection	(5,092,525)		(5,092,525)	(3,211,950)
	15.2 Deferred premiums, agents' balances and installments booked but				
	deferred and not yet due (including \$				
	earned but unbilled premiums)	38,847,804		38,847,804	38,864,016
	15.3 Accrued retrospective premiums (\$				
	contracts subject to redetermination (\$				
	Reinsurance:				
	16.1 Amounts recoverable from reinsurers				4,453,269
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	588,579		588,579	749,912
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon				142,218
18.2	Net deferred tax asset				
	Guaranty funds receivable or on deposit				
20.	Electronic data processing equipment and software	7,675,165	7,675,165		
21.	Furniture and equipment, including health care delivery assets				
	(\$	1,501,132	1,501,132		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	6,880,840		6,880,840	
	Health care (\$) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	44,081,524	2,617,818	41,463,706	42,821,325
26.	Total assets excluding Separate Accounts, Segregated Accounts and				
	Protected Cell Accounts (Lines 12 to 25)	1,448,653,237	11,794,115	1,436,859,122	1,465,418,458
27.	From Separate Accounts, Segregated Accounts and Protected Cell				
28.	Accounts	1,448,653,237		1,436,859,122	1,465,418,458
	Total (Lines 26 and 27)	1,440,030,237	11,734,113	1,400,000,122	1,405,410,450
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
	Summary of remaining write-ins for Line 11 from overflow page				
	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
	Reinsurance premium receivable				
	Amica Companies Supplemental Retirement Trust				3,881,161
2503.	Prepaid expenses	697,428	697,428		
2598.	Summary of remaining write-ins for Line 25 from overflow page				
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	44,081,524	2,617,818	41,463,706	42,821,325

LIABILITIES, SURPLUS AND OTHER FUNDS

	·	1 Current	2 December 31
1.	Aggregate reserve for life contracts \$	Statement Date	Prior Year
	(including \$ Modco Reserve)		
	Liability for deposit-type contracts (including \$		
	4.1 Life 4.2 Accident and health		9,122,958
	Policyholders' dividends/refunds to members \$ and coupons \$ due and unpaid		
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including \$		
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$		
	Amount provisionally held for deferred dividend policies not included in Line 6		
9.	\$ discount; including \$ accident and health premiums		327,044
	9.1 Surrender values on canceled contracts 9.2 Provision for experience rating refunds, including the liability of \$ accident and health experience rating refunds of which \$ is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including \$ assumed and \$		
10	9.4 Interest Maintenance Reserve Commissions to agents due or accrued life and appuits contracts \$ accident and health		11,427,441
	Commissions to agents due or accrued-life and annuity contracts \$, accident and health \$, and deposit-type contract funds \$		
12.	·		
13.	Transfers to Separate Accounts due or accrued (net) (including \$ accrued for expense allowances recognized in reserves, net of reinsured allowances)		
	Taxes, licenses and fees due or accrued, excluding federal income taxes Current federal and foreign income taxes, including \$ on realized capital gains (losses)	198,672	265 , 161
15.2 16.	Net deferred tax liability	2,487	1,731
17. 18.	Amounts withheld or retained by reporting entity as agent or trustee		204,435
19. 20.	Remittances and items not allocated		
21. 22.	Liability for benefits for employees and agents if not included above		
23. 24.	Dividends to stockholders declared and unpaid		
	24.01 Asset valuation reserve		
	24.03 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers		
	24.05 Drafts outstanding		
	24.08 Derivatives		
	24.09 Payable for securities	2,000,000	23, 157, 627
05	24.10 Payable for securities lending		
26.	Aggregate write-ins for liabilities Total liabilities excluding Separate Accounts business (Lines 1 to 25)	49,220,897 1,067,413,808	47,585,729 1,108,385,239
27. 28.	From Separate Accounts Statement	1,067,413,808	1,108,385,239
29. 30.	Common capital stock Preferred capital stock		5,000,000
31. 32.	Aggregate write-ins for other than special surplus funds		
33. 34.	Gross paid in and contributed surplus		
35. 36.	Unassigned funds (surplus)	80,445,314	93,033,219
	36.1 shares common (value included in Line 29 \$		
37. 38.	Surplus (Total Lines 31+32+33+34+35-36) (including \$ in Separate Accounts Statement) Totals of Lines 29, 30 and 37	364,445,314 369,445,314	352,033,219 357,033,219
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) DETAILS OF WRITE-INS	1,436,859,122	1,465,418,458
2501. 2502.	Reserve for retired lives Reserve for unassessed insolvencies		42,111,568 1,593,000
2503. 2598.	Reserve for non-funded pensions and deferrals	4,018,969	3,881,161
2598. 2599. 3101.	Summary of remaining write-ins for Line 25 from overflow page	49,220,897	47,585,729
3102.			
3103. 3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199. 3401.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3402. 3403.			
3498. 3499.	Summary of remaining write-ins for Line 34 from overflow page		

SUMMARY OF OPERATIONS

		1 1	2	3
		Current Year	Prior Year	Prior Year Ended
		To Date	To Date	December 31
1.	Premiums and annuity considerations for life and accident and health contracts	39,816,519	40,777,221	75,191,480
	Considerations for supplementary contracts with life contingencies			159,314
	Net investment income	1 ' ' I	22,319,441	47,672,615
	Amortization of Interest Maintenance Reserve (IMR)	,	, , ,	2,099,688
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
	Commissions and expense allowances on reinsurance ceded		4,311,221	8,485,770
	Reserve adjustments on reinsurance ceded			
_	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract			
l .	guarantees from Separate Accounts			
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	00 005 000	CO E70 000	100 000 007
	Totals (Lines 1 to 8.3)	66,635,820	68,572,828	133,608,867
	Death benefits		19,459,192	39,741,466
	Matured endowments (excluding guaranteed annual pure endowments)			1,926
	Annuity benefits		9,963,457	21,417,046
	Disability benefits and benefits under accident and health contracts		102 , 140	265 , 190
	Coupons, guaranteed annual pure endowments and similar benefits		4.727.571	9.053.479
	Surrender benefits and withdrawals for life contracts		, , , ,	,
	Group conversions		1,318,609	2,858,731
17.	Interest and adjustments on contract or deposit-type contract funds	1,410,940		
	Payments on supplementary contracts with life contingencies		739,689	1,487,360
	Increase in aggregate reserves for life and accident and health contracts		3,322,996	1,039,506
	Totals (Lines 10 to 19)	34,408,900	39,635,580	75,864,704
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)			
22.	Commissions and expense allowances on reinsurance assumed			
	General insurance expense and fraternal expenses		26,546,413	54,669,217
23. 24.	Insurance taxes, licenses and fees, excluding federal income taxes	2 014 541	2,362,895	3,853,445
2 4 . 25.	Insurance taxes, licenses and fees, excluding federal income taxes	651 501	2,302,893	1,385,852
	Net transfers to or (from) Separate Accounts net of reinsurance			1,000,002
	Aggregate write-ins for deductions	1,499,833	2,181,608	1,891,609
	Totals (Lines 20 to 27)	64,017,154	71,584,320	137,664,827
	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus	04,017,104	71,004,020	107,004,027
29.	Line 28)	2,618,666	(3,011,492)	(4,055,960)
30.	Dividends to policyholders and refunds to members	,		(, , , , , , , , , , , , , , , , , , ,
	Net gain from operations after dividends to policyholders, refunds to members and before federal			
01.	income taxes (Line 29 minus Line 30)	2,618,666	(3,011,492)	(4,055,960)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	663,309	(3,492,610)	(5,600,811)
	Net gain from operations after dividends to policyholders, refunds to members and federal income	,		, , , ,
	taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	1,955,357	481,118	1,544,851
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital			
	gains tax of \$			
	transferred to the IMR)	855,371	3,546,543	5,825,544
	Net income (Line 33 plus Line 34)	2,810,728	4,027,661	7,370,395
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	357,033,219	354,713,498	354,713,498
	Net income (Line 35)		4,027,661	7,370,395
	Change in net unrealized capital gains (losses) less capital gains tax of \$(4,763,237)		6.288.829	12,293,365
	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	(4,763,237)	1,629,589	3,305,153
41.	Change in nonadmitted assets	3,748,740	2,427,157	4 , 137 , 120
	Change in liability for reinsurance in unauthorized and certified companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease		(28,418,036)	(28,418,037)
44.	Change in asset valuation reserve	15,237,594	(3,633,113)	(6,062,962)
	Change in treasury stock			
	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
	Capital changes:			
:	50.1 Paid in			
:	50.2 Transferred from surplus (Stock Dividend)	L		
	50.3 Transferred to surplus			
51.	50.3 Transferred to surplus Surplus adjustment:			
51.	50.3 Transferred to surplus			32,000,000
51.	50.3 Transferred to surplus Surplus adjustment:	25,000,000	32,000,000	
51.	50.3 Transferred to surplus Surplus adjustment: 51.1 Paid in	25,000,000	32,000,000	
51.	50.3 Transferred to surplus Surplus adjustment: 51.1 Paid in 51.2 Transferred to capital (Stock Dividend)	25,000,000	32,000,000	
51. 3	50.3 Transferred to surplus Surplus adjustment: 51.1 Paid in 51.2 Transferred to capital (Stock Dividend) 51.3 Transferred from capital 51.4 Change in surplus as a result of reinsurance Dividends to stockholders	25,000,000	32,000,000	
51. 5 52. 53. 4	50.3 Transferred to surplus Surplus adjustment: 51.1 Paid in 51.2 Transferred to capital (Stock Dividend) 51.3 Transferred from capital 51.4 Change in surplus as a result of reinsurance Dividends to stockholders Aggregate write-ins for gains and losses in surplus	25,000,000	32,000,000	(22,305,313)
51. 5 52. 53. 4	50.3 Transferred to surplus Surplus adjustment: 51.1 Paid in 51.2 Transferred to capital (Stock Dividend) 51.3 Transferred from capital 51.4 Change in surplus as a result of reinsurance Dividends to stockholders		32,000,000	
51. 51. 51. 51. 52. 53. 54.	50.3 Transferred to surplus Surplus adjustment: 51.1 Paid in 51.2 Transferred to capital (Stock Dividend) 51.3 Transferred from capital 51.4 Change in surplus as a result of reinsurance Dividends to stockholders Aggregate write-ins for gains and losses in surplus	25,000,000	32,000,000	(22,305,313)
51. 3 52. 53. 54. 555.	50.3 Transferred to surplus Surplus adjustment: 51.1 Paid in 51.2 Transferred to capital (Stock Dividend) 51.3 Transferred from capital 51.4 Change in surplus as a result of reinsurance Dividends to stockholders Aggregate write-ins for gains and losses in surplus Net change in capital and surplus for the year (Lines 37 through 53)		(11,394,905)	(22,305,313) 2,319,721
51. : : : : : : : : : : : : : : : : : : :	50.3 Transferred to surplus Surplus adjustment: 51.1 Paid in 51.2 Transferred to capital (Stock Dividend) 51.3 Transferred from capital 51.4 Change in surplus as a result of reinsurance Dividends to stockholders Aggregate write-ins for gains and losses in surplus Net change in capital and surplus for the year (Lines 37 through 53) Capital and surplus, as of statement date (Lines 36 + 54)	(12,035,931) 12,412,095 369,445,314	(11,394,905) 2,927,182 357,640,680	(22,305,313) 2,319,721
51. : : : : : : : : : : : : : : : : : : :	50.3 Transferred to surplus Surplus adjustment: 51.1 Paid in 51.2 Transferred to capital (Stock Dividend) 51.3 Transferred from capital 51.4 Change in surplus as a result of reinsurance Dividends to stockholders Aggregate write-ins for gains and losses in surplus Net change in capital and surplus for the year (Lines 37 through 53) Capital and surplus, as of statement date (Lines 36 + 54) DETAILS OF WRITE-INS	(12,035,931) 12,412,095 369,445,314	(11,394,905) 2,927,182 357,640,680	(22,305,313) 2,319,721 357,033,219
51. : : : : : : : : : : : : : : : : : : :	50.3 Transferred to surplus Surplus adjustment: 51.1 Paid in 51.2 Transferred to capital (Stock Dividend) 51.3 Transferred from capital 51.4 Change in surplus as a result of reinsurance Dividends to stockholders Aggregate write-ins for gains and losses in surplus Net change in capital and surplus for the year (Lines 37 through 53) Capital and surplus, as of statement date (Lines 36 + 54) DETAILS OF WRITE-INS	(12,035,931) 12,412,095 369,445,314	(11,394,905) 2,927,182 357,640,680	(22,305,313) 2,319,721 357,033,219
51. : : : : : : : : : : : : : : : : : : :	50.3 Transferred to surplus Surplus adjustment: 51.1 Paid in 51.2 Transferred to capital (Stock Dividend) 51.3 Transferred from capital 51.4 Change in surplus as a result of reinsurance Dividends to stockholders Aggregate write-ins for gains and losses in surplus Net change in capital and surplus for the year (Lines 37 through 53) Capital and surplus, as of statement date (Lines 36 + 54) DETAILS OF WRITE-INS	(12,035,931) 12,412,095 369,445,314	(11,394,905) 2,927,182 357,640,680	(22,305,313) 2,319,721 357,033,219
51. : : : : : : : : : : : : : : : : : : :	50.3 Transferred to surplus Surplus adjustment: 51.1 Paid in 51.2 Transferred to capital (Stock Dividend) 51.3 Transferred from capital 51.4 Change in surplus as a result of reinsurance Dividends to stockholders Aggregate write-ins for gains and losses in surplus Net change in capital and surplus for the year (Lines 37 through 53) Capital and surplus, as of statement date (Lines 36 + 54) DETAILS OF WRITE-INS	(12,035,931) 12,412,095 369,445,314	(11,394,905) 2,927,182 357,640,680	(22,305,313) 2,319,721 357,033,219
51. 51. 52. 52. 53. 64. 55. 68.301. 68.302. 68.303. 68.309. 2701.	50.3 Transferred to surplus Surplus adjustment: 51.1 Paid in 51.2 Transferred to capital (Stock Dividend) 51.3 Transferred from capital 51.4 Change in surplus as a result of reinsurance Dividends to stockholders Aggregate write-ins for gains and losses in surplus Net change in capital and surplus for the year (Lines 37 through 53) Capital and surplus, as of statement date (Lines 36 + 54) DETAILS OF WRITE-INS Summary of remaining write-ins for Line 8.3 from overflow page Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above) Increase in reserve for retired lives	(12,035,931) 12,412,095 369,445,314	(11,394,905) 2,927,182 357,640,680	(22,305,313) 2,319,721 357,033,219
51. 51. 52. 52. 53. 64. 55. 68.301. 68.302. 68.303. 68.309. 2701.	50.3 Transferred to surplus Surplus adjustment: 51.1 Paid in 51.2 Transferred to capital (Stock Dividend) 51.3 Transferred from capital 51.4 Change in surplus as a result of reinsurance Dividends to stockholders Aggregate write-ins for gains and losses in surplus Net change in capital and surplus for the year (Lines 37 through 53) Capital and surplus, as of statement date (Lines 36 + 54) DETAILS OF WRITE-INS Summary of remaining write-ins for Line 8.3 from overflow page Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	(12,035,931) 12,412,095 369,445,314	(11,394,905) 2,927,182 357,640,680	(22,305,313) 2,319,721 357,033,219
51. 51. 52. 52. 53. 75. 55. 60. 60. 60. 60. 60. 60. 60. 60. 60. 60	50.3 Transferred to surplus Surplus adjustment: 51.1 Paid in 51.2 Transferred to capital (Stock Dividend) 51.3 Transferred from capital 51.4 Change in surplus as a result of reinsurance Dividends to stockholders Aggregate write-ins for gains and losses in surplus Net change in capital and surplus for the year (Lines 37 through 53) Capital and surplus, as of statement date (Lines 36 + 54) DETAILS OF WRITE-INS Summary of remaining write-ins for Line 8.3 from overflow page Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above) Increase in reserve for retired lives		(11,394,905) 2,927,182 357,640,680	(22,305,313) 2,319,721 357,033,219
51. 51. 52. 52. 53. 54. 55. 68.301. 68.302. 68.398. 68.398. 2701. 2702. 7202. 7203. 52. 54. 55. 68.398. 54. 55. 68.398. 54. 55. 68.398. 54. 55. 68.398. 54. 55. 68.398. 54. 55. 68.398. 54. 55. 56. 56. 56. 56. 56. 56. 56. 56. 56	50.3 Transferred to surplus Surplus adjustment: 51.1 Paid in 51.2 Transferred to capital (Stock Dividend) 51.3 Transferred from capital 51.4 Change in surplus as a result of reinsurance Dividends to stockholders Aggregate write-ins for gains and losses in surplus Net change in capital and surplus for the year (Lines 37 through 53) Capital and surplus, as of statement date (Lines 36 + 54) DETAILS OF WRITE-INS Summary of remaining write-ins for Line 8.3 from overflow page Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above) Increase in reserve for retired lives Fines and penalties of regulatory authorities	25,000,000 (12,035,931) 12,412,095 369,445,314 		(22,305,313) 2,319,721 357,033,219
51. 52. 53. 54. 555. 68.301. 68.302. 68.303. 68.399. 2701. 2702. 12703. 2798. 2799.	Surplus adjustment: 51.1 Paid in 51.2 Transferred to capital (Stock Dividend) 51.3 Transferred from capital 51.4 Change in surplus as a result of reinsurance Dividends to stockholders Aggregate write-ins for gains and losses in surplus Net change in capital and surplus for the year (Lines 37 through 53) Capital and surplus, as of statement date (Lines 36 + 54) DETAILS OF WRITE-INS Summary of remaining write-ins for Line 8.3 from overflow page Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above) Increase in reserve for retired lives Fines and penalties of regulatory authorities Summary of remaining write-ins for Line 27 from overflow page Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)		(11,394,905) 2,927,182 357,640,680 	(22,305,313) 2,319,721 357,033,219 1,889,609 2,000
51. 52. 53. 54. 55. 68.301. 68.302. 68.303. 68.399. 2701. 2702. 72703. 2798. 22799.	Surplus adjustment: 51.1 Paid in 51.2 Transferred to capital (Stock Dividend) 51.3 Transferred from capital 51.4 Change in surplus as a result of reinsurance Dividends to stockholders Aggregate write-ins for gains and losses in surplus Net change in capital and surplus for the year (Lines 37 through 53) Capital and surplus, as of statement date (Lines 36 + 54) DETAILS OF WRITE-INS Summary of remaining write-ins for Line 8.3 from overflow page Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above) Increase in reserve for retired lives Fines and penalties of regulatory authorities Summary of remaining write-ins for Line 27 from overflow page Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)		(11,394,905) 2,927,182 357,640,680 	(22,305,313) 2,319,721 357,033,219 1,889,609 2,000
51. 51. 52. 52. 53. 54. 555. 60. 60. 60. 60. 60. 60. 60. 60. 60. 60	Surplus adjustment: 51.1 Paid in 51.2 Transferred to capital (Stock Dividend) 51.3 Transferred from capital 51.4 Change in surplus as a result of reinsurance Dividends to stockholders Aggregate write-ins for gains and losses in surplus Net change in capital and surplus for the year (Lines 37 through 53) Capital and surplus, as of statement date (Lines 36 + 54) DETAILS OF WRITE-INS Summary of remaining write-ins for Line 8.3 from overflow page Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above) Increase in reserve for retired lives Fines and penalties of regulatory authorities Summary of remaining write-ins for Line 27 from overflow page Totals (Lines 2701 through 2703 plus 2798)(Line 27 above) Change in Amica Companies Supplemental Retirement Trust Change in retiree medical benefit liability			(22,305,313) 2,319,721 357,033,219 1,889,609 2,000 1,891,609 140,308 2,259,153
51. 51. 52. 52. 53. 754. 655. 60 68.301. 68.302. 701. 2702. 62. 703. 2798. 5301. 65302. 65303. 65502. 65303. 65502. 65303. 65502. 65303. 65502. 65303. 65502. 65303. 65502. 65303. 65502. 65303. 65502. 65503. 65502. 65503.	Surplus adjustment: 51.1 Paid in 51.2 Transferred to capital (Stock Dividend) 51.3 Transferred from capital 51.4 Change in surplus as a result of reinsurance Dividends to stockholders Aggregate write-ins for gains and losses in surplus Net change in capital and surplus for the year (Lines 37 through 53) Capital and surplus, as of statement date (Lines 36 + 54) DETAILS OF WRITE-INS Summary of remaining write-ins for Line 8.3 from overflow page Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above) Increase in reserve for retired lives Fines and penalties of regulatory authorities Summary of remaining write-ins for Line 27 from overflow page Totals (Lines 2701 through 2703 plus 2798)(Line 27 above) Change in Amica Companies Supplemental Retirement Trust Change in retiree medical benefit liability Change in XXX reserves			(22,305,313) 2,319,721 357,033,219
51. 51. 52. 52. 53. 64. 555. 60. 60. 60. 60. 60. 60. 60. 60. 60. 60	Surplus adjustment: 51.1 Paid in 51.2 Transferred to capital (Stock Dividend) 51.3 Transferred from capital 51.4 Change in surplus as a result of reinsurance Dividends to stockholders Aggregate write-ins for gains and losses in surplus Net change in capital and surplus for the year (Lines 37 through 53) Capital and surplus, as of statement date (Lines 36 + 54) DETAILS OF WRITE-INS Summary of remaining write-ins for Line 8.3 from overflow page Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above) Increase in reserve for retired lives Fines and penalties of regulatory authorities Summary of remaining write-ins for Line 27 from overflow page Totals (Lines 2701 through 2703 plus 2798)(Line 27 above) Change in Amica Companies Supplemental Retirement Trust Change in retiree medical benefit liability			(22,305,313) 2,319,721 357,033,219

CASH FLOW

	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	35,534,620	34,930,510	74,310,630
2.		23,984,947	24,392,176	51,722,793
3.	Miscellaneous income	3,968,706	4,332,840	8,516,450
4.	Total (Lines 1 to 3)	63,488,273	63,655,526	134,549,873
5.	Benefit and loss related payments	34,738,993	35,675,390	76,301,926
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions	26,449,525	27,254,273	51,925,575
8.	Dividends paid to policyholders			
9.	Federal and foreign income taxes paid (recovered) net of \$ tax on capital			
	gains (losses)	12,288	(7,744,063)	(9,378,445
10.	Total (Lines 5 through 9)	61,200,806	55,185,600	118,849,056
11.	Net cash from operations (Line 4 minus Line 10)	2,287,467	8,469,926	15,700,817
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	252,531,863	371,568,053	670,232,552
	12.2 Stocks	37,290,572	10,014,693	27,456,616
	12.3 Mortgage loans	6,856,524	2,535,569	5,406,469
	12.4 Real estate			
	12.5 Other invested assets	9,377,196	20,326,433	29,885,120
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(10,396)		1,569
	12.7 Miscellaneous proceeds	4,144,332	17,419,172	6,208,447
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	310,190,091	421,863,920	739 , 190 , 773
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	287,926,169	388,962,153	691,300,480
	13.2 Stocks	23,911,435	35,337,096	59,009,229
	13.3 Mortgage loans	1,638,154		
	13.4 Real estate			
	13.5 Other invested assets	22,109,676	9,449,379	22,874,269
	13.6 Miscellaneous applications	21,157,627		42,570,935
	13.7 Total investments acquired (Lines 13.1 to 13.6)	356,743,061	433,748,628	815,754,913
14.	Net increase (or decrease) in contract loans and premium notes	354,470	178,667	152,501
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(46,907,440)	(12,063,375)	(76,716,641
	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	25,000,000	32,000,000	32,000,000
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(7,392,263)	(6,545,615)	(13,857,398
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	(1,121,733)	(2,560,665)	(4,349,391
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	16,486,004	22,893,720	13,793,211
	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)	(28, 133, 969)	19,300,271	(47,222,613
19.	Cash, cash equivalents and short-term investments:			
	•	47,082,347	94,304,960	94,304,960
		18,948,378	113,605,231	47,082,347

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

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	DIRECT PREMIUMS AND DEPOSIT-TYP	E CONTRACTS	2 1	2
		Current Year	2 Prior Year	3 Prior Year Ended
		To Date	To Date	December 31
1.	Industrial life			
2.	Ordinary life insurance	51 150 029	52 772 612	103 030 173
۷.	Ordinary life insurance	51, 133,020		100,303,172
3.	Ordinary individual annuities	3,012,879	4,297,485	5,648,321
4.	Credit life (group and individual)			
5.	Group life insurance	4 646 238	5 065 392	7,594,292
0.	Cloup inc incuration	1,010,200	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,001,202
6.	Group annuities			
7.	A & H - group			
8.	A & H - credit (group and individual)			
0.	7. a 11 - Group and Individual)			
9.	A & H - other			
10.	Aggregate of all other lines of business			
11	Subtotal (Lines 1 through 10)	50 010 1/15	62 126 490	117 101 705
11.	Subtotal (Lines 1 through 10)	30,616,143	02, 130,409	117, 161,765
12.	Fraternal (Fraternal Benefit Societies Only)			
13.	Subtotal (Lines 11 through 12)	58,818,145	62,136,489	117, 181,785
				00,000
14.	Deposit-type contracts			20,000
15.	Total (Lines 13 and 14)	58,818,145	62,136,489	117,201,785
	,		, ,	, ,
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page			
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)			
1099.	Totals (Lines 1001 tillough 1005 plus 1096)(Line 10 above)			

Note 1 - Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The accompanying financial statements of Amica Life Insurance Company (the Company) have been prepared on the basis of accounting practices prescribed or permitted by the State of Rhode Island.

The State of Rhode Island requires insurance companies domiciled in the State of Rhode Island to prepare their statutory financial statements in accordance with the National Association of Insurance Commissioners' (NAIC) *Accounting Practices and Procedures Manual* subject to any deviations prescribed or permitted by the State of Rhode Island Department of Business Regulation Insurance Division. The Company has no state prescribed adjustments to report; however, the Company does have the state permitted practice as detailed below.

Effective January 1, 2014, the Rhode Island Department of Business Regulation Insurance Division approved a permitted accounting practice to allow the Company to record directly to surplus the change in XXX reserves that is above the change in the reserves calculated on a discounted cash flow basis instead of recording the change in XXX reserves directly to net income as required by NAIC statutory accounting practices (NAIC SAP). This practice has no effect on the surplus of the Company nor its reserve position, as the Company continues to establish reserves in accordance with Rhode Island Regulation 93. If the change in XXX reserves were recognized in accordance with NAIC SAP, net income would have decreased by \$11,702,885 and there would be no change in surplus as of June 30, 2022.

A reconciliation of the Company's net income and capital and surplus between NAIC statutory accounting principles (NAIC SAP) and practices prescribed and permitted by the State of Rhode Island as of June 30, 2022 and December 31, 2021 is shown below:

		F/S	F/S		
	SSAP#	Page	Line #	06/30/22	12/31/21
Net Income					
(1) Company state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	\$2,810,728	\$7,370,395
(2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP				0	0
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP					
Change in XXX Reserves	51, 00	4	19	11,702,885	20,739,380
(4) NAIC SAP $(1-2-3=4)$	XXX	XXX	XXX	(\$8,892,157)	(\$13,368,985
Surplus					
(5) Company state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$369,445,314	\$357,033,219
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP				0	0
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP				0	0
(8) NAIC SAP (5 – 6 – 7 = 8)	XXX	XXX	XXX	\$369,445,314	\$357,033,219

No regulatory action or risk-based capital event would be triggered under NAIC SAP or permitted practice accounting.

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

No change.

- C. Accounting Policies
 - 1. No change.
 - 2. Bonds not backed by other loans are stated at amortized value using the scientific method.
 - 3-5. No change.
 - 6. Loan-backed bonds and structured securities are valued at amortized cost using the retrospective method (or a method which approximates the retrospective method).
 - 7-13. No change.
- D. Going Concern

Management's review of relevant conditions and events, considered in the aggregate, indicate that it is probable that the Company will be able to meet its obligations as they become due within one year after the date that the financial statements are issued

Note 2 - Accounting Changes and Corrections of Errors

No change.

Note 3 - Business Combinations and Goodwill

No change.

Note 4 - Discontinued Operations

Note 5 - Investments

- A. Mortgage Loans, including Mezzanine Real Estate Loans
 - 1. The Company has invested in twenty-three commercial mortgage loans at June 30, 2022. There were no new loans originated in the current year.
 - 2. The maximum percentage of any one loan to the value of the security at the time of the loan, exclusive of insured or guaranteed or purchase money mortgages, was 70.5%.
 - 3. There were no taxes, assessments or any amounts advanced and not included in the mortgage loan total.
 - 4. Age Analysis of Mortgage Loans and Identification of Mortgage Loans in Which the Insurer is a Participant or Co-lender in a Mortgage Loan Agreement:

			Reside	ntial	Commercial								
		Farm	Insured	All Other	Insured	All Other	Mezzanine	Total					
. Cu	rrent Year	-				<u>.</u>	-						
1.	Recorded Investment (All)												
	(a) Current	\$0	\$0	\$0	\$0	\$66,664,232	\$0	\$66,664,232					
	(b) 30-59 Days Past Due	0	0	0	0	0	0	C					
	(c) 60-89 Days Past Due	0	0	0	0	0	0	C					
	(d) 90-179 Days Past Due	0	0	0	0	0	0	C					
	(e) 180+ Days Past Due	0	0	0	0	0	0	C					
2.	Accruing Interest 90-179 Days Past Due												
	(a) Recorded Investment	0	0	0	0	0	0	0					
	(b) Interest Accrued	0	0	0	0	0	0	0					
3.	Accruing Interest 180+ Days Past Due												
	(a) Recorded Investment	0	0	0	0	0	0	0					
	(b) Interest Accrued	0	0	0	0	0	0	0					
4.	Interest Reduced												
	(a) Recorded Investment	0	0	0	0	0	0	0					
	(b) Number of Loans	0	0	0	0	0	0	0					
	(c) Percent Reduced	0	0	0	0	0	0	0					
5.	Participant or Co-lender in a Mortgage												
	Loan Agreement												
	(a) Recorded Investment	\$0	\$0	\$0	\$0	\$66,664,232	\$0	\$66,664,232					
. Pri	or Year												
1.	Recorded Investment (All)												
	(a) Current	\$0	\$0	\$0	\$0	\$71,882,602	\$0	\$71,882,602					
	(b) 30-59 Days Past Due	0	0	0	0	0	0	0					
	(c) 60-89 Days Past Due	0	0	0	0	0	0	0					
	(d) 90-179 Days Past Due	0	0	0	0	0	0	0					
	(e) 180+ Days Past Due	0	0	0	0	0	0	0					
2.	Accruing Interest 90-179 Days Past Due												
	(a) Recorded Investment	0	0	0	0	0	0	0					
	(b) Interest Accrued	0	0	0	0	0	0	0					
3.	Accruing Interest 180+ Days Past Due												
	(a) Recorded Investment	0	0	0	0	0	0	0					
	(b) Interest Accrued	0	0	0	0	0	0	0					
4.	Interest Reduced												
	(a) Recorded Investment	0	0	0	0	0	0	0					
	(b) Number of Loans	0	0	0	0	0	0	0					
	(c) Percent Reduced	0	0	0	0	0	0	0					
	• •												
5.	Participant or Co-lender in a Mortgage												
5.	* *												

^{5-9.} There were no impaired mortgage loans derecognized as a result of a foreclosure or allowances for credit losses on mortgage loans.

B. Debt Restructuring

No change.

C. Reverse Mortgages

- D. Loan-Backed Securities
 - Prepayment assumptions for single-class and multi-class mortgage-backed and asset-backed securities were obtained from broker-dealer survey values, nationally recognized data services or internal estimates. The Company uses ICE Data Services

to update prepayment assumptions quarterly and to determine the market value of its loan-backed securities. In 2022, there were no changes from retrospective to prospective methodologies.

- 2-3. The Company did not write down any loan-backed securities during the period.
- 4. All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):
 - a. The aggregate amount of unrealized losses:

1. Less than 12 Months	\$ 26,130,391
2. 12 Months or Longer	\$ 3,885,706

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

1. Less than 12 Months	\$ 282,438,419
2. 12 Months or Longer	\$ 28,650,935

- 5. All loan-backed and structured securities in an unrealized loss position were reviewed to determine whether other-than-temporary impairments 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 an analysis of the underlying credit of each security. Unrealized losses are primarily attributable to higher interest rates, faster prepayment speed assumptions and modestly wider spread levels. It is possible that the Company could recognize other-than-temporary impairments in the future on some of the securities, if future events, information and the passage of time cause it to conclude that declines in the 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

No change.

K. Low-Income Housing Tax Credits (LIHTC)

L. Restricted Assets

1. Restricted Assets (Including Pledged)

		Gross (Admitted & Nonadmitted) Restricted					<u> </u>	Current Year			nt Year		
				Current Year								ntage	
		1	2	3	4	5	6	7	8	9	10	11	
	Restricted Asset Category	Total General Account (G/A)	G/A Supporting Separate Account Activity (a)	Total Seperate Account Restricted Assets	Seperate Account Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)	
a.	Subject to contractual obligation for which liability is not shown												
L	0.11-411-111	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	0.0%	0.0%	
b.	Collateral held under security lending agreements	0	0	0	0	0	0	0	0	0	0.0%	0.0%	
C.	Subject to repurchase agreements	0	0	0	0	0	0	0	0	0	0.0%	0.0%	
d.	Subject to reverse repurchase agreements	0	0	0	0	0	0	0	0	0	0.0%	0.0%	
e.	Subject to dollar repurchase agreements	0	0	0	0	0	0	0	0	0	0.0%	0.0%	
f.	Subject to dollar reverse repurchase agreements	0	0	0	0	0	0	0	0	0	0.0%	0.0%	
g.	Placed under option contracts	0	0	0	0	0	0	0	0	0	0.0%	0.0%	
h.	Letter stock or securities restricted as to sale - excluding FHLB capital stock	0	0	0	0	0	0	0	0	0	0.0%	0.0%	
i.	FHLB capital stock	754,800	0	0	0	754,800	926,400	(171,600)	0	754,800	0.1%	0.1%	
j.	On deposit with states	2,976,340	0	0	0	2,976,340	2,926,385	49,955	0	2,976,340	0.2%	0.2%	
k.	On deposit with other regulatory bodies	0	0	0	0	0	0	0	0	0	0.0%	0.0%	
l.	Pledged as collateral to FHLB (including assets backing funding agreements)	0	0	0	0	0	0	0	0	0	0.0%	0.0%	
m.	Pledged as collateral not captured in other categories	0	0	0	0	0	0	0	0	0	0.0%	0.0%	
n.	Other restricted assets	0	0	0	0	0	0	0	0	0	0.0%	0.0%	
0.	Total restricted assets	\$3,731,140	\$0	\$0	\$0	\$3,731,140	\$3,852,785	(\$121,645)	\$0	\$3,731,140	0.3%	0.3%	

- (a) Subset of Column 1
- (b) Subset of Column 3
- (c) Column 5 divided by Asset Page, Column 1, Line 28
- (d) Column 9 divided by Asset Page, Column 3, Line 28
- 2. Detail of Assets Pledged as Collateral Not Captured in Other Categories

Not applicable.

3. Detail of Other Restricted Assets

Not applicable.

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

Not applicable.

M. Working Capital Finance Investments

Not applicable.

N. Offsetting and Netting of Assets and Liabilities

Not applicable.

O. 5GI Securities

No change.

P. Short Sales

Q. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
1. Number of CUSIPs	5	0
2. Aggregate Amount of Investment Income	\$260,329	\$0

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

Not applicable.

Note 6 - Joint Ventures, Partnerships, and Limited Liability Companies

A. Detail for Those Greater than 10% of Admitted Assets

No change.

B. Writedowns for Impairment of Joint Ventures, Partnerships and Limited Liability Companies:

The Company did not recognize any impairment write down for investments in joint ventures, partnerships and limited liability companies.

Note 7 - Investment Income

No change

Note 8 - Derivative Instruments

No change.

Note 9 - Income Taxes

A. The components of Deferred Tax Assets (DTAs) and Deferred Tax Liabilities (DTLs):

1.

	(1)	(2)	(3)
			(Col 1+2)
	Ordinary	Capital	Total
06/30/22			
(a) Gross deferred tax assets	\$38,072,257	\$2,169,243	\$40,241,500
(b) Statutory valuation allowance adjustment	16,095,871	0	16,095,871
(c) Adjusted gross deferred tax assets (1a-1b)	21,976,386	2,169,243	24,145,629
(d) Deferred tax assets nonadmitted	0	0	0
(e) Subtotal net admitted deferred tax asset (1c-1d)	21,976,386	2,169,243	24,145,629
(f) Deferred tax liabilities	19,211,578	4,934,051	24,145,629
(g) Net admitted deferred tax asset/(Net deferred tax liability) (1e-1f)	\$2,764,808	(\$2,764,808)	\$0
	(4)	(5)	(6)
	. ,	. ,	(Col 4+5)
12/31/21	Ordinary	Capital	Total
(a) Gross deferred tax assets	\$37,624,484	\$2,164,774	\$39,789,258
(b) Statutory valuation allowance adjustment	9,559,228	0	9,559,228
(c) Adjusted gross deferred tax assets (1a-1b)	28,065,256	2,164,774	30,230,030
(d) Deferred tax assets nonadmitted	0	0	0
(e) Subtotal net admitted deferred tax asset (1c-1d)	28,065,256	2,164,774	30,230,030
(f) Deferred tax liabilities	20,532,742	9,697,288	30,230,030
(g) Net admitted deferred tax asset/(Net deferred tax liability) (1e-1f)	\$7,532,514	(\$7,532,514)	\$0
	(7)	(8)	(9)
	(Col 1-4)	(Col 2-5)	(Col 7+8)
Change:	Ordinary	Capital	Total
(a) Gross deferred tax assets	\$447,773	\$4,469	\$452,242
(b) Statutory valuation allowance adjustment	6,536,643	0	6,536,643
(c) Adjusted gross deferred tax assets (1a-1b)	(6,088,870)	4,469	(6,084,401
(d) Deferred tax assets nonadmitted	0	0	C
(e) Subtotal net admitted deferred tax asset (1c-1d)	(6,088,870)	4,469	(6,084,401
(f) Deferred tax liabilities	(1,321,164)	(4,763,237)	(6,084,401
(g) Net admitted deferred tax asset/(Net deferred tax liability) (1e-1f)	(\$4,767,706)	\$4,767,706	\$0

2. Admission calculation components SSAP No. 101:

	(1)	(2)	(3) (Col 1+2)
	Ordinary	Capital	Total
06/30/22		•	
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	\$0	\$0	\$0
(b) Adjusted gross deferred tax assets expected to be realized (excluding the amount of			
deferred tax assets from 2(a) above) after application of the threshold limitation.			
(The lesser of 2(b)1 and 2(b)2 below)	0	0	0
Adjusted gross deferred tax assets expected to be realized following the balance			
sheet date.	0	0	0
Adjusted gross deferred tax assets allowed per limitation threshold	XXX	XXX	55,416,797
(c) Adjusted gross deferred tax assets (Excluding the amount of deferred tax assets from			,,.
2(a) and 2(b) above) offset by gross deferred tax liabilities	19,211,578	4,934,051	24,145,629
(d) Deferred tax assets admitted as the result of application of SSAP No. 101	\$19,211,578	\$4,934,051	\$24,145,629
(-)	Ψ13,211,070	ψ+,55+,651	Ψ24,140,023
	(4)	(5)	(6)
12/31/21	Ordinary	Capital	(Col 4+5) Total
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	\$0	\$0	\$0
(b) Adjusted gross deferred tax assets expected to be realized (excluding the amount of	ΨΟ	Ψ	ψΟ
deferred tax assets from 2(a) above) after application of the threshold limitation.			
(The lesser of 2(b)1 and 2(b)2 below)	0	0	0
Adjusted gross deferred tax assets expected to be realized following the balance	V	O	U
sheet date.	0	0	0
Adjusted gross deferred tax assets allowed per limitation threshold	XXX	XXX	53,554,983
(c) Adjusted gross deferred tax assets (Excluding the amount of deferred tax assets from	WW	XXX	30,304,303
2(a) and 2(b) above) offset by gross deferred tax liabilities	20,532,742	9,697,288	30,230,030
(d) Deferred tax assets admitted as the result of application of SSAP No. 101	\$20,532,742	\$9,697,288	\$30,230,030
(a) Doubled an access domined as the recall of approaches of contributions	Ψ20,332,142	ψ3,037,200	\$30,230,030
	(7)	(8)	(9)
	(Col 1-4)	(Col 2-5)	(Col 7+8)
Change	Ordinary	Capital	Total
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	\$0	\$0	\$0
(b) Adjusted gross deferred tax assets expected to be realized (excluding the amount of			
deferred tax assets from 2(a) above) after application of the threshold limitation.			
(The lesser of 2(b)1 and 2(b)2 below)	0	0	0
1. Adjusted gross deferred tax assets expected to be realized following the balance			
sheet date.	0	0	0
2. Adjusted gross deferred tax assets allowed per limitation threshold	XXX	XXX	1,861,814
(c) Adjusted gross deferred tax assets (Excluding the amount of deferred tax assets from			
2(a) and 2(b) above) offset by gross deferred tax liabilities	(1,321,164)	(4,763,237)	(6,084,401
(d) Deferred tax assets admitted as the result of application of SSAP No. 101	(\$1,321,164)	(\$4,763,237)	(\$6,084,401

3. Ratios used for threshold limitation:

2021	2022
96% 1305%	1296%
314 \$ 357,033,219	\$ 369,445,314
3	\$ 369,445,

4. Impact of tax planning strategies on the determination of:

		06/30/	06/30/22 12/31/21		21	Change	
		(1)	(2)	(3)	(4)	(5)	(6)
		Ordinary	Capital	Ordinary	Capital	(Col 1-3) Ordinary	(Col 2-4) Capital
(a) Det	ermination of adjusted gross deferred						
tax	assets and net admitted deferred tax						
asse	ets, by tax character, as a percentage.						
1.	Adjusted gross DTAs amount from						
	Note 9A1(c).	\$21,976,386	\$2,169,243	\$28,065,256	\$2,164,774	(\$6,088,870)	\$4,469
2.	Percentage of adjusted gross DTAs						
	by tax character attributable to the						
	impact of tax planning strategies.	0%	0%	0%	0%	0%	0%
3.	Net admitted adjusted gross DTAs						
	amount from Note 9A1(e).	\$21,976,386	\$2,169,243	\$28,065,256	\$2,164,774	(\$6,088,870)	\$4,469
4.	Percentage of net admitted adjusted						
	gross DTAs by tax character						
	admitted because of the impact						
	of tax planning strategies.	0%	0%	0%	0%	0%	0%
(b) Doe	es the Company's tax-planning strategies include	the use of reinsurance?			Yes []	No [X]	

B. Regarding Deferred Tax Liabilities that are not recognized:

There are no temporary differences for which deferred tax liabilities are not recognized.

- C. Current and deferred income taxes consist of the following major components:
 - 1. Current income taxes:

	(1)	(2)	(3) (Col 1-2)
	06/30/22	12/31/21	Change
(a) Federal	\$663,309	(\$5,600,811)	\$6,264,120
(b) Foreign	0	0	0
(c) Subtotal	663,609	(5,600,811)	6,264,120
(d) Federal income tax on net capital gains	(310,131)	1,075,978	(1,386,109)
(e) Utilization of capital loss carry-forwards	0	0	0
(f) Other	0	0	0
(g) Federal and foreign income taxes incurred	\$353,178	(\$4,524,833)	\$4,878,011

2. Deferred tax assets:

	(1)	(2)	(3) (Col 1-2)
	06/30/22	12/31/21	Change
(a) Ordinary:			
(1) Discounting of unpaid losses	\$0	\$0	\$0
(2) Unearned premium reserve	0	0	0
(3) Policyholder reserves	28,926,651	28,519,702	406,949
(4) Investments	0	0	0
(5) Deferred acquisition costs	5,941,834	5,729,564	212,270
(6) Policyholder dividends accrual	0	0	0
(7) Fixed assets	303,727	397,928	(94,201)
(8) Compensation and benefits accrual	2,014,847	1,951,389	63,458
(9) Pension accrual	403,282	501,685	(98,403)
(10) Receivables - nonadmitted	0	0	0
(11) Net operating loss carry-forward	0	0	0
(12) Tax credit carry-forward	0	0	0
(13) Other (including items <5% of total ordinary tax assets)	481,916	524,216	(42,300)
(99) Subtotal	38,072,257	37,624,484	447,773
(b) Statutory valuation allowance adjustment	16,095,871	9,559,228	6,536,643
(c) Nonadmitted	0	0	0
(d) Admitted ordinary deferred tax assets (2a99-2b-2c)	21,976,386	28,065,256	(6,088,870)
(e) Capital:			
(1) Investments	\$2,169,243	\$2,164,774	\$4,469
(2) Net capital loss carry-forward	0	0	0
(3) Real estate	0	0	0
(4) Other (including items <5% of total capital tax assets)	0	0	0
(99) Subtotal	2,169,243	2,164,774	4,469
(f) Statutory valuation allowance adjustment	0	0	0
(g) Nonadmitted	0	0	0
(h) Admitted capital deferred tax assets (2e99-2f-2g)	2,169,243	2,164,774	4,469
(i) Admitted deferred tax assets (2d + 2h)	\$24,145,629	\$30,230,030	(\$6,084,401)

3. Deferred tax liabilities:

	(1)	(2)	(3)
			(Col 1-2)
	06/30/22	12/31/21	Change
(a) Ordinary:			
(1) Investments	\$318,082	\$346,357	(\$28,275)
(2) Fixed assets	106,872	164,719	(57,847)
(3) Deferred and uncollected premium	7,622,345	7,486,934	135,411
(4) Policyholder reserves	3,300,885	4,357,298	(1,056,413)
(5) Other (including items <5% of total ordinary tax liabilities)	7,863,394	8,177,434	(314,040)
(99) Subtotal	19,211,578	20,532,742	(1,321,164)
(b) Capital:			
(1) Investments	4,934,051	9,697,288	(4,763,237)
(2) Real estate	0	0	0
(3) Other (including items <5% of total ordinary tax liabilities)	0	0	0
(99) Subtotal	4,934,051	9,697,288	(4,763,237)
(c) Deferred tax liabilities (3a99 + 3b99)	\$24,145,629	\$30,230,030	(\$6,084,401)

Net deferred tax assets/liabilities:

	(1)	(2)	(3)
			(Col 1-2)
	06/30/22	12/31/21	Change
Net deferred tax assets (liabilities) (2i - 3c)	\$0	\$0	\$0

The change in net deferred income taxes is comprised of the following (this analysis is exclusive of nonadmitted assets as the Change in Nonadmitted Assets is reported separately from the Change in Net Deferred Income Taxes in the surplus section of the Annual Statement):

	06/30/22	12/31/21	Change
Total deferred tax assets	\$40,241,500	\$39,789,258	\$452,242
Total deferred tax liabilities	24,145,629	30,230,030	(6,084,401)
Net deferred tax assets/(liabilities)	16,095,871	9,559,228	6,536,643
Statutory valuation allowance adjustment	(16,095,871)	(9,559,228)	(6,536,643)
Net deferred tax assets/(liabilities) after SVA	0	0	0
Tax effect of unrealized gains (losses)	4,934,051	9,697,288	(4,763,237)
Statutory valuation allowance adjustment allocation to unrealized	0	0	0
Change in net deferred tax	\$4,934,051	\$9,697,288	(\$4,763,237)

In accordance with NAIC Statutory Accounting Principles, the Company recognizes deferred tax assets and liabilities for the expected future consequences of events that have been included in the financial statements. Deferred tax assets and liabilities are determined on the basis of differences between the financial statement and tax bases of assets and liabilities using enacted tax rates in effect for the year in which the differences are expected to reverse.

D. Reconciliation of Federal Income Tax Rate to Actual Effective Rate

The provision for Federal income taxes incurred is different from that which would be obtained by applying the statutory Federal income tax rate to income before taxes. The significant items causing this difference are as follows:

	06/30	06/30/22		12/31/21	
		Effective		Effective	
	Amount	Tax Rate	Amount	Tax Rate	
Income before taxes	\$235,320	21.0%	\$494,578	21.0%	
Amortization of interest maintenance reserve	(150,128)	-13.4%	(440,934)	-18.7%	
Change in non-admitted assets	729,388	65.1%	868,795	36.9%	
Change in valuation basis of reserves	0	0.0%	(6,607,709)	-280.6%	
Change in XXX reserves	(2,457,606)	-219.3%	(4,355,270)	-184.9%	
Change in statutory valuation allowance adjustment	6,536,643	583.3%	3,599,238	152.8%	
Correction of an Error - Reserve D&U Adjustment	0	0.0%	(1,952,805)	-82.9%	
Reserve adjustments	0	0.0%	650,728	27.6%	
Other	222,798	19.9%	(86,607)	-3.6%	
Total	\$5,116,415	456.6%	(\$7,829,986)	-332.4%	
Federal income taxes incurred	\$663,309	59.2%	(\$5,600,811)	-237.8%	
Tax on capital gains (losses)	(310,131)	-27.7%	1,075,978	45.7%	
Change in net deferred taxes	4,763,237	425.1%	(3,305,153)	-140.3%	
Total statutory income taxes	\$5,116,415	456.6%	(\$7,829,986)	-332.4%	

E. Operating Loss and Tax Credit Carryforwards and Protective Tax Deposits

- 1. The Company did not have any unused tax credit carryforwards available as of June 30, 2022.
- 2. The Company did not have any Federal income taxes incurred and available for recoupment in the event of future net losses.
- 3. The Company did not have any protective tax deposits under Section 6603 of the Internal Revenue Code.

F. Consolidated Federal Income Tax Return

- 1. The Company's Federal income tax return is consolidated with the following entities:
 - a. Amica Mutual Insurance Company
 - b. Amica General Agency, LLC
 - c. Amica Property and Casualty Insurance Company
- 2. The method of allocation between the companies is contained in a written agreement approved by the Board of Directors. Allocation is made in accordance with Section 1552(a)(2) of the Internal Revenue Code based upon separate return calculations with current credit for net losses. Intercompany estimated tax balances are settled at least quarterly during the tax year with a final settlement during the month following the filing of the consolidated income tax return.
- G. Federal or Foreign Federal Income Tax Loss Contingencies

The Company does not have any tax loss contingencies for which it is reasonably possible that the total liability will significantly increase within twelve months of the reporting date.

H. Repatriation Transition Tax (RTT)

The Company does not have any liability as it relates to Repatriation Transition Tax.

I. Alternative Minimum Tax (AMT) Credit

The Company does not have an AMT credit as of June 30, 2022.

Note 10 - Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

A. Nature of Relationships

No change.

B. Detail of Transactions Greater than ½% of Admitted Assets

During 2022, the Company received a capital contribution of \$25,000,000 from its parent, Amica Mutual Insurance Company. This contribution is intended to provide additional support with regard to the Company's growth initiatives. During 2022, the Company received premiums of \$6,921,610 for group life insurance on the lives of employees and retirees from its Parent, Amica Mutual Insurance Company.

C. Transactions With Related Parties Who Are Not Reported on Schedule Y

No change.

D. Amounts Due to or from Related Parties

At June 30, 2022, the Company reported a \$6,880,840 receivable from its Parent and affiliate, Amica Mutual Insurance Company. The terms of the settlement require that these amounts are settled within 55 days.

E. Management, Service Contracts, Cost Sharing Arrangements

No change.

F. Guarantees or Undertakings for Related Parties

No change.

G. Nature of Relationship that Could Affect Operations

No change.

H. Amount Deducted for Investment in Upstream Company

No change.

I. Detail of Investments in Affiliates Greater than 10% of Admitted Assets

No change.

J. Writedowns for Impairment of Investments in Affiliates

No change.

K. Foreign Insurance Subsidiary Value Using CARVM

No change.

L. Downstream Holding Company Valued Using Look-Through Method

No change.

M. All Subsidiary, Controlled and Affiliated (SCA) Investments

No change.

N. Investments in Insurance SCAs

No change.

O. SCA and SSAP No. 48 Entity Loss Tracking

No change.

Note 11 - Debt

A. Debt Outstanding

- B. Federal Home Loan Bank (FHLB) Agreements
 - 1. The Company is a member of the Federal Home Loan Bank (FHLB) of Boston with capital stock totaling \$754,800. While the Company may use its membership in the future for contingent liquidity needs, the Company does not currently have any funding agreements in place with the FHLB as of June 30, 2022. The Company has determined the estimated maximum borrowing capacity as \$484,201,934 based on the market value of eligible collateral as of December 31, 2021.

2. FHLB Capital Stock

a. Aggregate Totals

		1	2	3
		Total	General	Separate
		2 + 3	Account	Accounts
1.	Current Year			
(a)	Membership Stock - Class A	\$0	\$0	\$0
(b)	Membership Stock - Class B	732,800	732,800	0
(c)	Activity Stock	0	0	0
(d)	Excess Stock	22,000	22,000	0
(e)	Aggregate Total	754,800	754,800	0
(f)	Actual or estimated Borrowing Capacity as			
	Determined by the Insurer	484,201,934	XXX	XXX
2.	Prior Year - End			
(a)	Membership Stock - Class A	\$0	\$0	\$0
(b)	Membership Stock - Class B	899,400	899,400	0
(c)	Activity Stock	0	0	0
(d)	Excess Stock	27,000	27,000	0
(e)	Aggregate Total	926,400	926,400	0
(f)	Actual or estimated Borrowing Capacity as			
	Determined by the Insurer	484,201,934	XXX	XXX

b. Membership stock (Class A and B) eligible and not eligible for redemption

		Not Eligible		6 months to		
	Current Year	for	Less Than 6	Less Than	1 to Less	
Membership Stock	Total	Redemption	Months	1 year	Than 3 Years	3 to 5 Years
1 Class A	\$0	\$0	\$0	\$0	\$0	\$0
2 Class B	732,800	732,800	0	0	0	0

3-4. No change.

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

A. Defined Benefit Plans

The Company participates in a qualified non-contributory defined benefit plan sponsored by its Parent, Amica Mutual Insurance Company.

Details of the Company's contributions and expenses are included in note 12G.

B. Description of Investment Policies

No change.

C. Fair Value of Plan Assets

No change.

D. Rate of Return Assumptions

No change.

E. Defined Contribution Plans

No change.

F. Multiemployer Plans

No change.

G. Consolidated/Holding Company Plans

Pension Benefits

The Company participates in a qualified non-contributory defined benefit pension plan sponsored by its Parent. The benefits are based on years of service and the employee's career average compensation. The plan is funded through a pension trust (Amica Pension Fund). The adoption of SSAP No. 102 "Accounting for Pensions, A Replacement of SSAP No. 89" did not have any impact on the Company's results of operations or financial condition. No pension expense was recognized in 2022 and 2021 because, in accordance with SSAP No. 102, the Company's share of the net periodic pension cost was \$0.

During 2019, the Company elected to close the defined benefit pension plan to new participants such that no new participants may be added on or after July 1, 2019. Employees hired on or after July 1, 2019 will have an enhanced 401(k) benefit in lieu of a pension benefit.

Supplemental Retirement Plans

The Company funds supplemental pension benefits and deferred compensation through the Amica Companies Supplemental Retirement Trust. The supplemental pension benefits are amounts otherwise payable under the Company's qualified pension plan which is in excess of that allowed under Sections 401 and/or 415 of the Internal Revenue Code. The assets supporting these deferred compensation liabilities are included in the Amica Companies Supplemental Retirement Trust. The Company's share of the Trust assets amounted to \$5,939,359 and \$6,270,136 at June 30, 2022 and December 31, 2021, respectively. The Company has recorded \$4,018,969 and \$3,881,161 at June 30, 2022 and December 31, 2021, respectively, to reflect the Company's obligations under this plan. Assets in excess of the Company's obligations are non-admitted. The Company's net periodic benefit cost for these plans total \$174,000 and \$198,000 as of June 30, 2022 and 2021, respectively.

Postretirement Health Care

The Company provides postretirement medical insurance to retirees meeting certain eligibility requirements. The periodic benefit cost for this plan totals \$62,502 and \$280,814 as of June 30, 2022 and 2021, respectively.

Defined Contribution Savings Plan

The Company participates with its Parent in a defined contribution savings plan covering substantially all employees of the Company. The Company matches employee contributions according to an established formula. Employees hired on or after July 1, 2019 will have an enhanced 401(k) benefit in lieu of a pension benefit. The plan is subject to ERISA rules and regulations. The plan qualifies for exemption from Federal income tax under the Internal Revenue Code. The Company expense for contributions on behalf of participating employees was \$341,681 and \$437,736 as of June 30, 2022 and 2021, respectively.

Retiree Life Benefits

Life insurance benefits are based upon a multiple of salary and years of service at the date of retirement and are subject to a maximum benefit of \$1,000,000 for active employees and \$250,000 for retirees. At June 30, 2022 and December 31, 2021, the Company recorded a liability of \$493,604 and \$600,031 respectively, for retiree life insurance benefits. The Company's share of the net periodic benefit cost for retiree life insurance benefits was \$67,000 and \$66,000 for June 30, 2022 and 2021, respectively.

H. Postemployment Benefits and Compensated Absences

No change.

I. Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17)

No change.

Note 13 - Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations

A. Outstanding Shares

No change.

B. Dividend Rate of Preferred Stock

No change.

C. Dividend Restrictions

No change.

D. Dates and Amounts of Dividends Paid

No change.

E. Amount of Ordinary Dividends That May Be Paid

No change.

F. Restrictions on Unassigned Funds

No change.

G. Mutual Surplus Advances

No change.

H. Company Stock Held for Special Purposes

No change.

I. Change in Special Surplus Funds

No change.

J. Changes in Unassigned Funds

The portion of unassigned funds (surplus) represented by cumulative unrealized gains is \$18,068,783, net of deferred taxes.

K. Surplus Notes

No change.

L. Impact of Quasi-Reorganizations

No change.

M. Effective Date of Quasi-Reorganizations

No change.

Note 14 - Liabilities, Contingencies and Assessments

A. Contingent Commitments

1. The Company has commitments for additional investments to the following:

Investment Fund	Amount
Adams Street Private Credit Fund, LP	\$8,531,000
Adams Street Senior Private Credit Fund II, LP	1,350,000
AEA Mezzanine Fund III, LP	472,473
Aquiline Technology Growth Fund II, LP	2,579,737
Blackstone Capital Partners VIII, LP	8,726,286
Cyprium Investors IV, LP	370,293
Cyprium Parallel Investors V, LP	6,426,748
First Eagle Credit Direct Lending IV, LLC	1,591,700
First Eagle Direct Lending IV Co-Invest, LLC	4,271,240
GCG Investors IV, LP	800,690
Goldman Sachs Private Equity Partners XI, LP	54,136
GoldPoint Mezzanine Partners IV, LP	638,927
Graycliff Mezzanine II Parallel, LP	3,120,506
Graycliff Mezzanine III, LP	3,043,905
ISQ Global Infrastructure Fund III, LP	9,213,295
Lyme Conservation Opportunities Fund, LP	62,000
Lyme Forest Fund V, LP	10,000
ManchesterStory Venture Fund, LP	105,218
Midwest Mezzanine Fund V SBIC, LP	1,560,932
Midwest Mezzanine Fund VI SBIC, LP	2,648,489
Morgan Stanley Private Markets Fund III, LP	10,315
PJC Fund V, LP	2,771,875
Savano Capital Partners II, LP	7,612
Savano Capital Partners III, LP	7,050,102
Stonepeak Capital Partners Fund III, LP	18,388
Total	\$65,435,867

- 2-3. The Company has no guarantees at June 30, 2022.
- B. Assessments

No change.

C. Gain Contingencies

No change.

D. Claims Related Extra Contractual Obligations and Bad Faith Losses Stemming from Lawsuits

No change.

E. Joint and Several Liabilities

No change.

F. All Other Contingencies

No change.

Note 15 - Leases

No change.

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

No change.

Note 17 - Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

A. Transfers of Receivables Reported as Sales

B. Transfer and Servicing of Financial Assets

The Company did not transfer or service financial assets in 2022 or 2021.

C. Wash Sales

The Company did not have any wash sales at June 30, 2022.

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

No change.

Note 19 - Direct Premiums Written/Produced by Managing General Agents/Third Party Administrators

No change.

Note 20 - Fair Value Measurements

- A. Assets and Liabilities Measured at Fair Value
 - 1. Fair Value Measurements at June 30, 2022:

The Company's valuation techniques are based on observable and unobservable pricing inputs. Observable inputs reflect market data obtained from independent sources based on trades of securities, while unobservable inputs reflect the Company's market assumptions. These inputs comprise the following fair value hierarchy:

Level 1 - Observable inputs in the form of quoted prices for identical instruments in active markets.

Level 2 - Observable inputs other than Level 1 prices, such as quoted prices for similar assets or liabilities, quoted prices in markets that are not active or other inputs that are observable or can be derived from observable market data for substantially the full term of the assets or liabilities.

Level 3 – One or more unobservable inputs that are supported by little or no market activity and are significant to the fair value of the assets and liabilities. Level 3 assets and liabilities include financial instruments whose value is determined using internal models, as well as instruments for which the determination of fair value requires significant management judgment or estimation.

			ı	Net Asset Value	
Description	Level 1	Level 2	Level 3	(NAV)	Total
(a) Assets at fair value:					
Common stock:					
Industrial and miscellaneous	\$53,619,988	\$754,800	\$0	\$0	\$54,374,788
Mutual funds	20,367,300	0	0	0	20,367,300
Total common stock	73,987,288	754,800	0	0	74,742,088
Cash equivalents:					
All other money market mutual funds	12,723,797	0	0	0	12,723,797
Total cash equivalents	12,723,797	0	0	0	12,723,797
Total assets at fair value/NAV	\$86,711,085	\$754,800	\$0	\$0	\$87,465,885
(b) Liabilities at fair value:					
Total liabilities at fair value	\$0	\$0	\$0	\$0	\$0

2. Rollforward of Level 3 Items

As of June 30, 2022 the Company did not hold any investments with a Level 3 fair value measurement. There were no purchases, sales, or settlements of Level 3 assets during 2022 or 2021.

3. Policy on Transfers Into and Out of Level 3

The Company recognizes transfers between levels at the end of the reporting period.

4. Inputs and Techniques Used for Level 2 and Level 3 Fair Values

Level 2 common stock is comprised of class B shares of capital stock in the FHLB of Boston, which is not actively traded on an exchange. The price of FHLB capital stock cannot fluctuate, and must be purchased, repurchased or transferred at its par value.

5. Derivative Fair Values

No change.

B. Other Fair Value Disclosures

C. Fair Value Measurement for All Financial Instruments at June 30, 2022:

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds:							
U.S. governments	\$198,921,633	\$207,220,830	\$119,451,830	\$79,469,803	\$0	\$0	\$0
Municipal bonds	240,934,212	267,336,395	0	240,934,212	0	0	(
U.S. special revenue and assessments	56,618,487	62,494,135	0	56,618,487	0	0	(
Industrial and miscellaneous	495,855,352	535,868,769	0	485,890,432	9,964,920	0	(
Total bonds	992,329,684	1,072,920,129	119,451,830	862,912,934	9,964,920	0	(
Common stock:							
Industrial and miscellaneous	54,374,788	54,374,788	53,619,988	754,800	0	0	(
Mutual funds	20,367,300	20,367,300	20,367,300	0	0	0	(
Total common stock	74,742,088	74,742,088	73,987,288	754,800	0	0	(
Mortgage loans:							
Commercial mortgages	61,399,786	66,664,232	0	61,399,786	0	0	(
Total mortgage loans	61,399,786	66,664,232	0	61,399,786	0	0	(
Cash, cash equivalents and short-term investments:							
Cash	6,224,581	6,224,581	6,224,581	0	0	0	(
All other money market mutual funds	12,723,797	12,723,797	12,723,797	0	0	0	(
Total cash, cash equivalents and short-term investments	18,948,378	18,948,378	18,948,378	0	0	0	(
Total assets	\$1,147,419,936	\$1,233,274,827	\$212,387,496	\$925,067,520	\$9,964,920	\$0	\$0

D. Not Practicable to Estimate Fair Value

The Company does not have any securities for which it is not practicable to estimate fair value.

E. Investments Reported Using NAV as a Practical Expedient to Fair Value

The Company does not have any securities measured at net asset value.

Note 21 - Other Items

A. Unusual or Infrequent Items

No change.

B. Troubled Debt Restructuring: Debtors

No change.

C. Other Disclosures

Assets with book values in the amount of \$2,976,340 and \$2,926,385 at June 30, 2022 and December 31, 2021, respectively, were on deposit with government authorities or trustees as required by law.

D. Business Interruption Insurance Recoveries

No change.

E. State Transferable and Non-Transferable Tax Credits

No change.

F. Subprime-Mortgage-Related Risk Exposure

No change.

G. Retained Assets

No change.

H. Insurance-Linked Securities (ILS) Contracts

No change.

I. The Amount That Could Be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or Has Otherwise Obtained Rights to Control the Policy

Note 22 - Events Subsequent

No change.

Note 23 - Reinsurance

No change.

Note 24 - Retrospectively Rated Contracts & Contracts Subject to Redetermination

No change

Note 25 - Change in Incurred Losses and Loss Adjustment Expenses

No change.

Note 26 - Intercompany Pooling Arrangements

No change.

Note 27 - Structured Settlements

No change.

Note 28 - Health Care Receivables

No change.

Note 29 - Participating Policies

No change.

Note 30 - Premium Deficiency Reserves

No change.

Note 31 - Reserves for Life Contracts and Annuity Contracts

No change.

Note 32 - Analysis of Annuity Actuarial Reserves and Deposit Type Contracts by Withdrawal Characteristics

No change.

Note 33 - Analysis of Actuarial Reserves by Withdrawal Characteristics

No change.

Note 34 - Premium and Annuity Considerations Deferred and Uncollected

No change.

Note 35 - Separate Accounts

No change.

Note 36 - Loss/Claim Adjustment Expenses

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1	Did the reporting entity experience any material transactions requiring the Domicile, as required by the Model Act?				Yes	[]	No	X] c]
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 reporting entity?	er, by-laws, articles of incorporation, c	r deed of settlement	of the	Yes	[]	Nc) [Х]
2.2	If yes, date of change:			<u>-</u>					
3.1	Is the reporting entity a member of an Insurance Holding Company Syster is an insurer? If yes, complete Schedule Y, Parts 1 and 1A.				Yes	[X]	No) []
3.2	Have there been any substantial changes in the organizational chart since	e the prior quarter end?			Yes	[]	No	X] c]
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 ground	up?			Yes	[]	Nc) [Х]
3.5	If the response to 3.4 is yes, provide the CIK (Central Index Key) code iss	sued by the SEC for the entity/group							
4.1	Has the reporting entity been a party to a merger or consolidation during to	the period covered by this statement?			Yes	[]	No	Х] с]
4.2	If yes, provide the name of the entity, NAIC Company Code, and state of ceased to exist as a result of the merger or consolidation.	domicile (use two letter state abbrevia	ition) for any entity th	at has					
	1 Name of Entity	NAIC Company Code	3 State of Domicile]					
5.	If the reporting entity is subject to a management agreement, including thi in-fact, or similar agreement, have there been any significant changes reg If yes, attach an explanation.	ird-party administrator(s), managing g garding the terms of the agreement or	eneral agent(s), atto principals involved?	rney- Yes [] [No [)	(]	N/A [[]
6.1	State as of what date the latest financial examination of the reporting entit	ity was made or is being made		<u>-</u>		12/3	1/20	19	
6.2	State the as of date that the latest financial examination report became at date should be the date of the examined balance sheet and not the date to					12/3	1/20	19	
6.3	State as of what date the latest financial examination report became avail the reporting entity. This is the release date or completion date of the exa date).	amination report and not the date of the	e examination (balar	nce sheet		04/04	4/20	21	
6.4 6.5	By what department or departments? State of Rhode Island, Department of Business Regulation: Insurance Div Have all financial statement adjustments within the latest financial examin statement filed with Departments?	nation report been accounted for in a s	subsequent financial	Yes [] !	No []	N/A [[X]
6.6	Have all of the recommendations within the latest financial examination re	eport been complied with?		Yes [1 [X	No []	N/A [Ĺ
7.1	Has this reporting entity had any Certificates of Authority, licenses or regis revoked by any governmental entity during the reporting period?	strations (including corporate registrat	ion, if applicable) su	spended or	Yes	[]	No) [Х]
7.2	If yes, give full information:								
8.1	Is the company a subsidiary of a bank holding company regulated by the R	Federal Reserve Board?			Yes	[]	Nc	Х]]
8.2	If response to 8.1 is yes, please identify the name of the bank holding con	mpany.							
8.3	Is the company affiliated with one or more banks, thrifts or securities firms	s?			Yes	[]	Nc	X] c]
8.4	If response to 8.3 is yes, please provide below the names and location (ci regulatory services agency [i.e. the Federal Reserve Board (FRB), the Off Insurance Corporation (FDIC) and the Securities Exchange Commission (fice of the Comptroller of the Currency	/ (OCC), the Federal	Deposit					
	1 Affiliate Name	2	3	4 5		6			
	Affiliate Name	Location (City, State)	FRB (OCC FDIC	Si	EC			

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? (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		Yes [X]] No []
9.11	(e) Accountability for adherence to the code. If the response to 9.1 is No, please explain:			
9.2 9.21	Has the code of ethics for senior managers been amended?		Yes [] No [X]
9.3 9.31	Have any provisions of the code of ethics been waived for any of the specified officers?		Yes [] No [X]
	FINANCIAL			
10.1 10.2	Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? If yes, indicate any amounts receivable from parent included in the Page 2 amount:			
	INVESTMENT			
	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.) If yes, give full and complete information relating thereto:		Yes [] No [X]
12. 13. 14.1 14.2	Amount of real estate and mortgages held in other invested assets in Schedule BA: Amount of real estate and mortgages held in short-term investments: Does the reporting entity have any investments in parent, subsidiaries and affiliates? If yes, please complete the following:	\$		
	1 Prior Year-End Book/Adjusted		Boo	2 rent Quarter ok/Adjusted rying Value
14.21	Bonds\$			
	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 [1 No [X]
15.2				
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			
	10.2 Total book deglaced any ring value of interested contactor reported on conteduce BE, i and i and 2	φ		

GENERAL INTERROGATORIES

17.

	offices, vaults or safety dep custodial agreement with a Outsourcing of Critical Fun	posit boxes, v qualified bar actions, Custo	- Special Deposits, real estate, mo were all stocks, bonds and other se nk or trust company in accordance odial or Safekeeping Agreements of requirements of the NAIC Financi	ecuriti e with of the	es, owned thro Section 1, III - NAIC Financia	ughout th General Conditio	ne current year l Examination Co on Examiners H	neld pursuant to a onsiderations, F. andbook?	Yes	[] No [X
		1	(!				2			
	State Street Bank & Trus	Name of Cust	todian(s)	801	Pennsylvania A	venue, K	Custodian Addre Cansas City, MO	64105		
7.2	For all agreements that do location and a complete ex		with the requirements of the NAIC	Finan	cial Condition E	xaminer	rs Handbook, pr	ovide the name,		
	1		2				3			
	Name(s)		Location(s) 281 Brooks Street, Laguna Beach	ı, CA			Complete Explar	. ,		
	WCM Investment Managemen		92651 150 North Riverside Plaza, Chic	ago,						
	William Blair & Company .		IL 60606		William Blair	Mutual F	unds			
	Have there been any chang		g name changes, in the custodian(eto:	(s) ide	entified in 17.1 o	uring the	e current quarte	r?	Yes	[] No [X]
	1 Old Custodian		2 New Custodian		3 Date of Cha	ngo		4 Reason		
	Old Custodian		New Custodian		Date of Cha	inge		Reason		
7.5	make investment decisions	s on behalf of	nvestment advisors, investment ma f the reporting entity. For assets th stment accounts"; "handle securi	at are	managed inter					
		Name of Firm	1 n or Individual		2 Affiliation					
	Susan F. Chung, Senior V	ice Presiden	t and Chief Investment Officer		I					
	17.5097 For those firms/inc	dividuals liste	ed in the table for Question 17.5, de more than 10% of the reporting e	o anv	firms/individua	s unaffilis?	iated with the re	porting entity (i.e.	Yes	[] No [X
	17.5098 For firms/individua	als unaffiliate managemer	d with the reporting entity (i.e. desing aggregate to more than 50% of the	ignate the re	ed with a "U") lis	ted in th	e table for Ques	stion 17.5, does the	Yes	[] No [X
'.6			ne table for 17.5 with an affiliation o							
	1		2			;	3	4		5
										Investment Management
	Central Registration Depository Number		Name of Firm or Individual		Lega	I Entity I	dentifier (LEI)	Registered With		Agreement (IMA) Filed
	Have all the filing requirem If no, list exceptions:	ents of the P	Purposes and Procedures Manual c	of the	NAIC Investme	nt Analy	sis Office been	followed?	Yes	[X] No [
	a. Documentation necessecurity is not availab. Issuer or obligor is continuous. The insurer has an action.	essary to per able. current on all actual expect	eporting entity is certifying the following the following a full credit analysis of the secontracted interest and principal plation of ultimate payment of all costs of securities?	urity do ayme ntract	does not exist o ents. ed interest and	r an NAI principa	C CRP credit ra	ting for an FE or PL	Yes	[] No [X
0.	a. The security was pur b. The reporting entity is c. The NAIC Designation on a current private I d. The reporting entity is	rchased prior s holding cap on was derive letter rating h s not permitte	reporting entity is certifying the fol- to January 1, 2018. bital commensurate with the NAIC and from the credit rating assigned teld by the insurer and available fol- ed to share this credit rating of the PLGI securities?	Desig by an r exar PL se	gnation reported NAIC CRP in it mination by stat ecurity with the	I for the s s legal c e insurar SVO.	security. apacity as a NR nce regulators.	SRO which is shown	Yes	[] No [X
1.		dule BA non-	registered private fund, the reporti	ing en	ntity is certifying	the follo	wing elements	of each self-designated		
	c. The security had a pu January 1, 2019. d. The fund only or pred	s holding cap ublic credit ra dominantly ho	oital commensurate with the NAIC ating(s) with annual surveillance as olds bonds in its portfolio.	ssigne	ed by an NAIC (CRP in it	s legal capacity	·		
	in its legal capacity a f. The public credit ratin	s an NRSRC			3 ()		ui veiliance assi	gried by an NAIC CRP		
	mas the reporting entity ass	oianod FF +-	nual surveillance assigned by an N Schedule BA non-registered priva				o obove stite-:-	.0	V -	[] N. F.V

GENERAL INTERROGATORIES

PART 2 - LIFE AND ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES

Life and	Accident Health Companies/Fraternal Benefit Societies: Report the statement value of mortgage loans at the end of this reporting period for the following categories:	1 Amount
	1.1 Long-Term Mortgages In Good Standing	Amount
	1.11 Farm Mortgages	\$
	1.12 Residential Mortgages	\$
	1.13 Commercial Mortgages	\$66,664,232
	1.14 Total Mortgages in Good Standing	\$
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	\$
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	\$
	1.32 Residential Mortgages	\$
	1.33 Commercial Mortgages	\$
	1.34 Total Mortgages with Interest Overdue more than Three Months	\$
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	\$
	1.42 Residential Mortgages	\$
	1.43 Commercial Mortgages	\$
	1.44 Total Mortgages in Process of Foreclosure	\$
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	\$ 66,664,232
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	\$
	1.62 Residential Mortgages	\$
	1.63 Commercial Mortgages	\$
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	\$
2.	Operating Percentages:	
	2.1 A&H loss percent	%
	2.2 A&H cost containment percent	%
	2.3 A&H expense percent excluding cost containment expenses	%
3.1	Do you act as a custodian for health savings accounts?	Yes [] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	\$
3.3	Do you act as an administrator for health savings accounts?	Yes [] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	\$
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X] No []
4.1	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 []
Fraterna 5.1	al Benefit Societies Only: In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurances for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done?	Yes [] No [] N/A []
5.2	If no, explain:	
6.1	Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus?	
6.2	If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?	

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Y	Year to Date
--	--------------

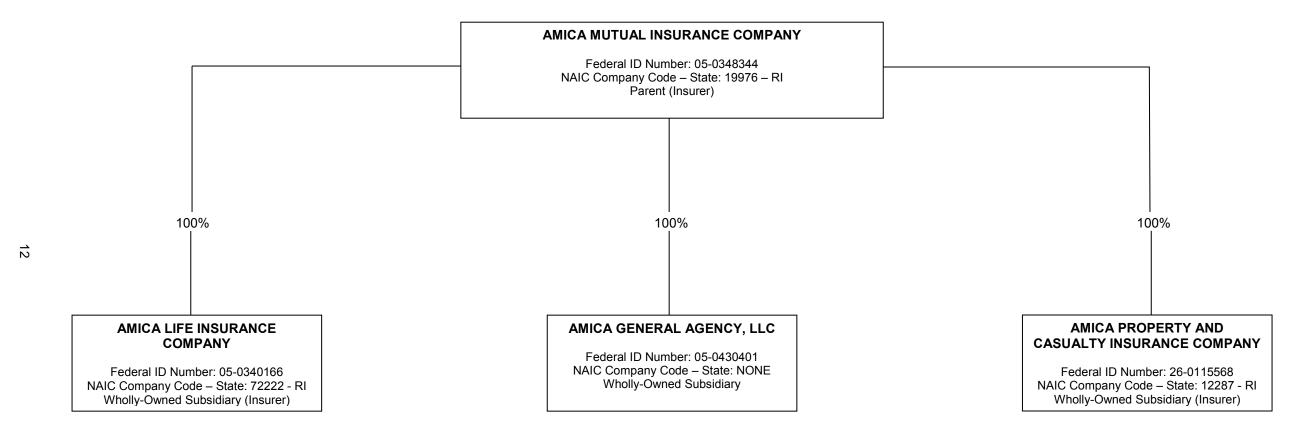
			Showing All New Reinsurar	nce Treaties	 Current Yea 	r to Date			
1	2	3	Showing All New Reinsurar 4	5	6	7	8	9	10
									Effective
								Certified	Date of
NAIC					Type of	Type of		Reinsurer	Certified
Company	ID	Effective		Domiciliary	Reinsurance	Business		Rating	Reinsurer
Code	Number	Date	Name of Reinsurer	Jurisdiction	Ceded	Ceded	Type of Reinsurer	(1 through 6)	Rating
Code	Nullibei	Date	Name of Keinsurei	Julisulction	Ceded	Ceded	Type of Neilisurei	(Tullough o)	ixaling
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SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

		Active	2	3	Accident and Health Insurance Premiums, Including Policy,		Total	
	States, Etc.	Status (a)	Life Insurance Premiums	Annuity Considerations	Membership and Other Fees	Other Considerations	Columns 2 Through 5	Deposit-Typ Contracts
1. 2.	Alaska Ak	L	114,001 28,780	7,000			121,001	
3.	Arizona		738.609	265,300			1,003,909	
4.	Arkansas		54,550	7.000			61,550	
5.	California CA	Ĺ	3,244,023	53,396			3,297,419	
6.	Colorado CO	L	1,211,250	17,095			1,228,345	
7.	Connecticut CT	L	4,564,171	159,679			4,723,850	
8.	DelawareDE	L	159,518	100			159,618	
9.	District of Columbia DC	L	203, 145				203, 145	
10.	FloridaFL	L	3, 149, 232	242,548			3,391,780	
11.	Georgia GA	<u>-</u>	2,506,060	47,611			2,553,671	
12.	Hawaii HI		26,346				26,346	
13.	IdahoID	<u></u>	133,884				133,884	
14. 15.	IllinoisIL IndianaIN	<u>-</u>	886,612	21,665			908,277	
15. 16.	Indiana IN Iowa IA	<u>-</u>	337,675 73,381				337,675 73.381	
10. 17.	Kansas KS		91.299				. , .	
17. 18.	Kentucky KY	b.	209.023				91,299 209,023	
19.	Louisiana LA		147,692				147,692	
19. 20.	Maine ME	L	465.709	41.000			506.709	
20. 21.	Maryland MD	<u>-</u>	1.271.320	41,000			1.300.957	
22.	Massachusetts MA	L	7.568.674	581.462			8, 150, 136	
23.	Michigan MI	<u> </u>	561,643	6,000			567,643	
24.	Minnesota MN	<u> </u>	459,948	5,200			465 , 148	
25.	Mississippi MS	<u>_</u>	68,746	360			69, 106	
26.	Missouri MO	L	198,519	900			199,419	
27.	Montana MT	L	54,211				54,211	
28.	Nebraska NE	L	71,337	300			71,637	
29.	Nevada NV	L	237,360	9,580			246,940	
30.	New HampshireNH	<u>L</u>	1,594,625	242,651			1,837,276	
31.	New Jersey NJ	Ļ	2,275,454	105,717			2,381,171	
32.	New Mexico	Ļ	162,903	A==			162,903	
33.	New York	<u>Ļ</u>	4, 141, 171	357,870			4,499,041	
84. 85.	North Carolina	L	2,468,817	64,990			2,533,807	
35. 36.	North Dakota	L	9,612 724.088	44.796			9,612 768,884	
37.	Ohio OH Oklahoma OK		95.113	44,790			95,113	
38.	Oregon OR		621, 179	5,300			626.479	
39.	Pennsylvania PA		1,608,495	58,998			1,667,493	
10.	Rhode Island		6,450,166	318.867			6,769,033	
11.	South Carolina SC	<u>F</u>	652.255	18.500			670.755	
12.	South DakotaSD	l I	15.326	10,000			15.326	
43.	Tennessee TN	L	472.255	7.480			479.735	
14.	TexasTX	l I	5,437,073	141,927			5,579,000	
4 5.	UtahUT	L	137,050				137,050	
46.	VermontVT	L	218,987	24,500			243,487	
47.	VirginiaVA	L	1, 112, 128	50,600			1, 162,728	
48.	Washington WA	L	1,323,787	63,550			1,387,337	
49.	West Virginia WV	L	56,877	3,300			60 , 177	
50.	Wisconsin WI	<u>L</u>	312,267	8,000			320,267	
51.	WyomingWY	<u>L</u>	31,658				31,658	
2.	American Samoa	N						
3.	Guam	N						
64. 65.	Puerto Rico	NNNNN						
6.	Northern Mariana Islands MP	NNNNNN						
io. i7.	Canada CAN	NN.						
68.	Aggregate Other Aliens OT	XXX						
9.	Subtotal	XXX	58,758,004	3,012,879			61,770,883	
0.	Reporting entity contributions for employee benefits		, ,	, , , , , , , , , , , , , , ,			, ,	
	plans	XXX	266,232				266,232	
91.	Dividends or refunds applied to purchase paid-up	WW						
92.	additions and annuities Dividends or refunds applied to shorten endowment	XXX	·					
	or premium paying period.	XXX						
93.	Premium or annuity considerations waived under							
	disability or other contract provisions	XXX	159,353				159,353	
94. 05	Aggregate or other amounts not allocable by State	XXX	E0 400 500	2 010 070			00 400 400	
95. ne	Totals (Direct Business)	XXX	59, 183, 589	3,012,879			62, 196, 468	
96. 97	Plus Reinsurance Assumed Totals (All Business)	XXX	59, 183, 589	3,012,879			62,196,468	
97 98.	Less Reinsurance Ceded	XXX	19,761,410					
90. 19.	Totals (All Business) less Reinsurance Ceded	XXX XXX	39,422,179	3,012,879			42,435,058	
٧.	DETAILS OF WRITE-INS	^^^	55,722,113	5,012,019			7∠, 7∪∪, ∪∪0	
01.	DETAILS OF WRITE-INS	XXX						
002.		XXX						
03.		XXX		<u> </u>	<u> </u>	<u> </u>	<u> </u>	
	Summary of remaining write-ins for Line 58 from							
	overflow page	XXX						
999.		3007						
01.	58998)(Line 58 above)	XXX	1					
01. 02.		XXX	 	 	 	 	 	
02. 03.		XXX	<u> </u>					
03. 98.	Summary of remaining write-ins for Line 94 from	XXX	ł				 	
<i>3</i> 0.	Summary of remaining write-ins for Line 94 from overflow page	XXX	L	L	L		<u> </u>	
99.	Totals (Lines 9401 through 9403 plus 9498)(Line							
	94 above)	XXX	1					
-41	e Status Counts:				- Registered - No			

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



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
'		J	_	J		'	0	"	10	'''	Type	If	'-	1.0	10
											of Control	Control			
											(Ownership,			ls an	
						N 10 '''			D 1 "			is			
						Name of Securities			Relation-		Board,	Owner-		SCA	
						Exchange		Domi-			Management,	ship		Filing	
		NAIC				if Publicly Traded	Names of	ciliary			Attorney-in-Fact,	Provide		Re-	
Group		Company		Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	*
0028 _	Amica Mutual Insurance Company	19976	05-0348344				Amica Mutual Insurance Company	RI	UDP					NO	
0028 .	Amica Mutual Insurance Company	72222	05-0340166				Amica Life Insurance Company	RI	RE	Amica Mutual Insurance Company	Ownership	100.000	Amica Mutual Insurance Company	NO	
							Amica Property and Casualty Insurance								
0028 .	Amica Mutual Insurance Company	12287	26-0115568				CompanyAmica General Agency, LLC.	RI		Amica Mutual Insurance Company	Ownership	100.000	Amica Mutual Insurance Company	NO	
0028 _	Amica Mutual Insurance Company	00000	05-0430401				Amica General Agency, LLC.	RI	NI A	Amica Mutual Insurance Company	Ownership	100.000	Amica Mutual Insurance Company	NO	
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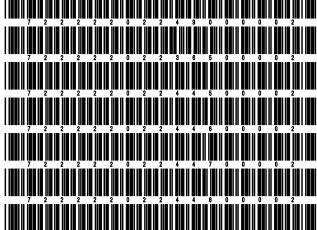
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	 	 4				

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.

1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?		NO
2.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?		NO NO
3.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the electronically with the NAIC?	ne state of domicile and	NO NO
4.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XX domicile and electronically with the NAIC?	XV be filed with the state of	NO
5.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Au filed with the state of domicile and electronically with the NAIC?		NO
6.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XX Market Value) be filed with the state of domicile and electronically with the NAIC?		NO
7.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XX be filed with the state of domicile and electronically with the NAIC?	XVI (Updated Market Value)	NO
8.	Will the Life PBR Statement of Exemption be filed with the state of domicile by July 1st and electronically second quarterly filing per the Valuation Manual (by August 15)? (2nd Quarter Only) The response for 1st N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	and 3rd quarters should be	YES
9.	AUGUST FILING Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be fi and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	1st and 3rd quarters should	YES
	Explanation:		
1.			
2.			
3.			
4.			
5.			
6.			
7.			
	Bar Code:		
1.	Trusteed Surplus Statement [Document Identifier 490]		
2.	7 2 2 2 2		
3.	Reasonableness of Assumptions Certification required by Actuarial Guideline		

- XXXV [Document Identifier 445]
- Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]
- Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]
- Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]
- Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]



OVERFLOW PAGE FOR WRITE-INS

Addition	al Write-ins for Summary of Operations Line 53			
		1	2	3
		Current Year	Prior Year	Prior Year Ended
		To Date	To Date	December 31
5304.	Miscellaneous surplus adjustment			398,333
5305.	Deferred premium asset adjustment as a result of updated X-factors			1,915,674
5306.	X-factor adjustments			(4,962,916)
	Correction of an error			(1,316,485)
5397.	Summary of remaining write-ins for Line 53 from overflow page		(1,316,485)	(3,965,394)

SCHEDULE A - VERIFICATION

Real Estate

		1	2
			Prior Year Ended
		Year to Date	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 rying		
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)		

SCHEDULE B - VERIFICATION

Mortgage Loans

		1	2
		V D	Prior Year Ended
		Year to Date	December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	71,882,602	77,289,071
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition	1,638,154	
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)		
6.			
7.	Total gain (loss) on disposals Deduct amounts received on disposals	6,856,524	5,406,469
8.	Deduct amortization of promium and martages interest points and commitment feed		
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)	66,664,232	71,882,602
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	66,664,232	71,882,602
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	66,664,232	71,882,602

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	-	1	2
			Prior Year Ended
		Year to Date	December 31
1.	Book/adjusted carrying value, December 31 of prior year	90,525,404	89,117,597
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	4,323,827	2, 192, 718
	2.2 Additional investment made after acquisition	17,785,849	20,681,551
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	(721,666)	8,406,185
6.	Total gain (loss) on disposals	519	12,473
7.	Deduct amounts received on disposals	9,377,196	29,885,120
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)	102,536,737	90,525,404

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1	2
			Prior Year Ended
		Year to Date	December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	1, 150, 180, 275	1,088,385,272
2.	Cost of bonds and stocks acquired		
3.	Accrual of discount	495,077	582,265
4.	Unrealized valuation increase (decrease)	(21,625,976)	7, 189, 158
5.	Total gain (loss) on disposals	(1,403,186)	6,400,228
6.	Deduct consideration for bonds and stocks disposed of	290,082,764	698,790,203
7.	Deduct amortization of premium	1,912,714	4,997,189
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	260,329	1,101,035
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	1, 147, 662, 217	1, 150, 180, 275
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	1,147,662,217	1,150,180,275

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

Γ	During the Current Quarter to	2	3	4	5	6	7	8
	Book/Adjusted	2	3	4	Book/Adjusted	Book/Adjusted	Book/Adjusted	Book/Adjusted
	Carrying Value	Acquisitions	Dispositions	Non-Trading Activity	Carrying Value	Carrying Value	Carrying Value	Carrying Value
	Beginning	During	During	During	End of	End of	End of	December 31
NAIC Designation	of Current Quarter	Current Quarter	Current Quarter	Current Quarter	First Quarter	Second Quarter	Third Quarter	Prior Year
BONDS								
1. NAIC 1 (a)	900,428,501	134, 103, 058	109, 171, 379	9,234,344	900,428,501	934,594,524		881,306,297
2. NAIC 2 (a)		54,620,182	65,500,603	(9,637,396)	158,843,422	138,325,605		160,223,665
3. NAIC 3 (a)								
4. NAIC 4 (a)								
5. NAIC 5 (a)								
6. NAIC 6 (a)								
7. Total Bonds	1,059,271,923	188,723,240	174,671,982	(403,052)	1,059,271,923	1,072,920,129		1,041,529,962
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	1,059,271,923	188,723,240	174,671,982	(403,052)	1,059,271,923	1,072,920,129		1,041,529,962

	а) Book/Adi	usted Carry	ina \	/alue column for the en	d of the current re	porting	period include	s the following	a amount of	short-term and	d cash ed	uivalent bonds b	v NAIC desi	ignation
--	---	------------	-------------	-------	-------------------------	---------------------	---------	----------------	-----------------	-------------	----------------	-----------	------------------	-------------	----------

SCHEDULE DA - PART 1

Short-Term Investments

1 2 3 4 5
Paid for
Actual Cost Vear-to-Date

7709999999 Totals

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1	2
		Year To Date	Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year		2,825,374
2.	Cost of short-term investments acquired		
3.	Accrual of discount		
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals		
6.	Deduct consideration received on disposals		2,815,000
7.	Deduct amortization of premium		10,374
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)		
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		

Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards NONE

Schedule DB - Part B - Verification - Futures Contracts

NONE

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open NONE

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open **NONE**

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

NONE

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	40 , 183 , 007	80,897,505
2.	Cost of cash equivalents acquired	453,527,012	895,062,588
3.	Accrual of discount		
4.	Unrealized valuation increase (decrease)	(1,395)	3, 175
5.	Total gain (loss) on disposals	(9,001)	(1,605)
6.	Deduct consideration received on disposals	480,975,826	935,778,656
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)	12,723,797	40 , 183 , 007
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	12,723,797	40,183,007

Schedule A - Part 2 - Real Estate Acquired and Additions Made **NONE**

Schedule A - Part 3 - Real Estate Disposed NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
			Loan			Actual Cost at	Investment Made	Value of Land
Loan Number	City	State	Type	Date Acquired	Rate of Interest	Time of Acquisition	After Acquisition	and Buildings
	Nashville	TN		05/17/2016	3.976		1,525,680	16,848,31
JP1215909	Overland Park	KS		01/31/2020	3.471		112,474	4,302,89
0599999. Mortgages in good stan	ding - Commercial mortgages-all other						1,638,154	21, 151, 20
0899999. Total Mortgages in good	d standing						1,638,154	21, 151, 20
1699999. Total - Restructured Mo	rtgages							
2499999. Total - Mortgages with o	overdue interest over 90 days							
3299999. Total - Mortgages in the								
					_			
				·				
							·	
3399999 - Totals							1,638,154	21, 151, 20

SCHEDULE B - PART 3

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

1	Location		4	5	6	7			in Book Value				14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
		-				Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and	Book Value		Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	0.1	01.1			Disposal	Prior Year		\				Change in		eration	Disposal		
	City	State	Туре	Acquired			(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal		Disposai	Disposal	Disposal
JP1212203	Tampa	FL		01/18/2017	05/10/2022	6,399,547							6,390,566	6,390,566			
0199999. Mortgages clos						6,399,547							6,390,566	6,390,566			
JP1210306	Studio City	CA		02/02/2015		970,553							8,977	8,977			
JP1211205	Nashville	TN		05/17/2016		3,833,005							24,742	24,742			
JP1211502	Sadsburyville	PA		06/24/2016		843,508							6, 109	6, 109			
JP1211700	Vista	CA		11/14/2016		1,612,377							8,097	8,097			
JP1212104	San Marcos	CA		01/03/2017		8,365,213							33,959	33,959			
JP1212708	Lake Worth			09/01/2017		2,797,073							14,538	14,538 11.549			
JP1213300	Indianapolis	WI		12/2//2017		2,466,489 6,132,232							11,549 44,522	11,549			
JP1213607	Atlanta			04/12/2018		2.672.756							44,322	11 901			
JP1214506	Smithtown	NV		12/05/2018		1,864,417							12,419	12,419			
JP1214605	Chadds Ford	PΔ		01/18/2019		3,801,651							15,740	15.740			
JP1215305	Nashville	TN		11/04/2019		3.507.047							16.896	16.896			
JP1215404	Philadelphia	PA		11/15/2019		2, 197, 582							10,903	10,903			
JP1215909	Overland Park	KS		01/31/2020		2,880,139							13,835	13,835			
JP1216402	Arden	NC		05/28/2020		1,270,880							6,859	6,859			
0299999. Mortgages with	n partial repayments					45,214,922							241,046	241,046			
0599999 - Totals						51,614,469							6,631,612	6,631,612			

SCHEDULE BA - PART 2

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

1 2	Location		5	6	7	8	9	10	11	12	13
	3	4		NAIC							
				Designation,							
				NAIC '							
				Designation							
				Modifier							
				and							
				SVO						Commitment	
				Admini-	Date	Time	A stual Cost	Additional		for	
OLIOID			N. CV.			Туре	Actual Cost				
CUSIP			Name of Vendor	strative	Originally	and	at Time of	Investment Made	Amount of	Additional	Percentage of
Identification Name or Description	City	State	or General Partner	Symbol	Acquired	Strategy	Acquisition	After Acquisition	Encumbrances	Investment	Ownership
000000-00-0 Adams Street Senior Private Credit Fund II, LP	New York	NY	Adams Street Private Credit Fund II GP LP		05/07/2020			3,613,264		8,531,000	6. 170
000000-00-0 AEA Mezzanine Fund III, LP	New York	NY	AEA Mezzanine Partner III LP		02/13/2014			14,689		472,473	2.610
000000-00-0 Aquiline Technology Growth Fund II	New York	NY	Aquiline Capital Partners		04/28/2022	1	421,839			2,579,737	0.820
000000-00-0 Blackstone Capital Partners VIII, L.P.	New York	NY	Blackstone Management Associates VIII L.P		02/22/2021	3		516,933		8,726,286	0.060
000000-00-0 Cyprium Parallel Investors V, LP	Cleveland		Cyprium Investment Partners LLC		08/15/2019	·		7,292		6,426,748	8. 170
000000-00-0 First Eagle Credit Direct Lending IV, LLC	Boston	MA	First Eagle Alternative Credit, LLC		11/02/2018	· 		6,328		4,271,240	2.570
000000-00-0First Eagle Direct Lending IV Co-Invest, LLC	Boston	MA	First Eagle Alternative Credit, LLC		12/05/2018			58,940		1,591,700	18.280
000000-00-0 GLC Direct Credit Fund, LP	San Francisco	CA	GLC Investment Advisors, LLC		05/27/2015	·		22,543			21.740
000000-00-0 Goldman Sachs Private Equity Partners XI, LP	New York	NY	Goldman Sachs Asset Management, L.P.		08/19/2011	3				54, 136	0.150
000000-00-0 GoldPoint Mezzanine Partners IV, LP	New York	NY	GoldPoint Partners LLC		12/21/2015			4,083		638,927	0.380
000000-00-0 ISQ Global Infrastructure Fund III LP	Miami	FL			06/22/2022		816,988			9,213,295	0.070
000000-00-0 Midwest Mezzanine Fund VI SBIC, LP	Chicago		Midwest Mezzanine Management SBIC VI LLC		08/06/2018	·		355,661		2,648,488	9.480
000000-00-0 PJC Fund V, LP	Boston Baltimore	MA	PJC Partners V, LLC		01/08/2020 05/17/2021	·		687,500 973,625		2,771,875	7.280 6.370
000000-00-0 Savano Capital Partners III, LP	Da. (0	ND								7,050,102	6.3/0
000000-00-0 Stonepeak Capital Partners Fund III, LP	New York	NY	Stonepeak Associates III LLC		02/22/2018	·}		1,558		18,388	
2599999. Joint Venture Interests - Other - Unaffiliated							1,238,827	6,262,506		54,994,395	XXX
4899999. Total - Unaffiliated							1,238,827	6,262,506		54,994,395	XXX
4999999. Total - Affiliated											XXX
5099999 - Totals							1,238,827	6,262,506		54,994,395	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8			n Book/Adju				15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
							Book/		-	Current				Book/					
							Adjusted			Year's		Total	Total	Adjusted					
							Carrying		Current	Other		Change in		Carrying					I.
							Value		Year's	Than		Book/	Exchange	, ,		Foreign			
											Capital- ized			_		Exchange			
								Unrealized	\ I	Temporary		Adjusted	Change in	Less				T-4-1	
							Encum-		ciation) or	Impair-	Deferred			Encum-		Gain	Realized	Total	
					Date		brances,	Increase	(Amorti-	ment	Interest	Value	Adjusted	brances		(Loss)	Gain	Gain	Invest-
CUSIP				Name of Purchaser or	Originally	Disposal	Prior	(De-	zation)/	Recog-	and	(9+10-	Carrying		Consid-	on	(Loss) on	` ,	ment
Identification	Name or Description	City	State	Nature of Disposal	Acquired	Date	Year	crease)	Accretion	nized	Other	11+12)	Value	Disposal	eration	Disposal	Disposal	Disposal	Income
	Adams Street Private Credit Fund, LP	New York	NY	Return of Capital	12/26/2017	06/17/2022	58,925					(8,308		50,617	50,617				
	AEA Mezzanine Fund III, LP	New York	NY	Return of Capital	02/13/2014	06/02/2022	1,557,676	(314,404)				(314,404)	1,243,272	1,243,272				
	Aquiline Technology Growth Fund II	New York	NY	Return of Capital	04/28/2022	04/28/2022								1,576	1,576				
	Blackstone Capital Partners VIII, L.P	New York	NY	Return of Capital	02/22/2021	06/07/2022	1, 175	(200)				(200		975	975				
	Cyprium Parallel Investors V, LP	Cleveland	OH	Return of Capital	08/15/2019	05/23/2022	528,891					(20,923		507,968					
000000-00-0	First Eagle Credit Direct Lending IV, LLC	Boston	MA	Return of Capital	11/02/2018	04/29/2022	272,616	(124,735)				(124 , 735)	147,881	147 , 881				
	First Eagle Direct Lending IV Co-Invest, LLC	;																	
000000-00-0		Boston	MA	Return of Capital	12/05/2018	04/29/2022	1,101,245					(26,321)	1,074,924					
	GCG Investors IV, LP	Chicago	IL	Return of Capital	03/14/2017	05/05/2022	64,238					(6,697)	57,541	57,541				
	GoldPoint Mezzanine Partners IV, LP	New York	NY	Return of Capital	12/21/2015	05/26/2022	165,765	(11,564)				(11,564)	154,201	154,201				
	Morgan Stanley IFHF SPV, LP	West Conshohocken	PA	Capital Distribution	07/01/2011	04/26/2022	321	(58)				(58)	263	329		66	66	
	Morgan Stanley Premium Partners Fund SPV, LP				07/04/0040	00 (00 (0000	050	(504)				(504	J	400	570		450	450	
000000-00-0		West Conshohocken	PA	Capital Distribution	07/01/2010	06/23/2022	650	(524)				(524	,	126	5/9		453	453	
2599999. Joir	nt Venture Interests - Other - Unaffilia	ated					3,751,502	(513,734)				(513,734)	3,239,344	3,239,863	1	519	519	l.

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8		Change i	n Book/Adjı	usted Carry	ing Value		15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
							Book/			Current				Book/					
							Adjusted			Year's		Total	Total	Adjusted					
							Carrying		Current	Other		Change in	Foreign	Carrying					
							Value		Year's	Than	Capital-	Book/	Exchange	Value		Foreign			
							Less	Unrealized	(Depre-	Temporary	ized	Adjusted	Change in	Less		Exchange			
							Encum-	Valuation	ciation) or	Impair-	Deferred	Carrying	Book/	Encum-		Gain	Realized	Total	
					Date		brances,	Increase	(Amorti-	ment	Interest	Value	Adjusted	brances		(Loss)	Gain	Gain	Invest-
CUSIP				Name of Purchaser or	Originally	Disposal	Prior	(De-	zation)/	Recog-	and	(9+10-	Carrying	on	Consid-	on	(Loss) on	(Loss) on	ment
Identification	Name or Description	City	State	Nature of Disposal	Acquired	Date	Year	crease)	Accretion	nized	Other	11+12)	Value	Disposal	eration	Disposal	Disposal	Disposal	Income
4899999. Tota	al - Unaffiliated						3,751,502	(513,734)				(513,734)		3,239,344	3,239,863		519	519	
4999999. Tota	al - Affiliated																		
5099999 - Tot	als						3,751,502	(513,734)				(513,734)		3,239,344	3,239,863		519	519	

CLOSP Pest for Accounts Pest for Account				Show All I	ong-Term Bonds and Stock Acquired During the Current Qua	arter				
Cutop	1	2	3	4	5		7	8	9	10
CUSP Dee Dee Dee Name of Verdor Show of Sh										NAIC
CUSP Date										Designation.
Cutsiple Description Description Proreign Acquired Acquired Name of Verdor Stock Acquired Par Value Description Proreign Acquired Acquired Stock Acquired Stock										NAIC
Colspor Cols										
CLISIP Description										Designation
Date Part										Modifier
Description										and
Column C										SVO
Cutton C						Number of			Paid for Accrued	Admini-
	CLISID			Data						strative
Section 1		Di-#	F		Name of Venden		A -+1 O+	D \		
STATE 1914 - 1917 1914 1915 1915			Foreign			Stock			Dividends	Symbol
PROSECTION 10 15 10 10 10 10 10 10										1.A
1900-1-9-										****
Design of Section 1985										
Part										
PASSA PASS										1.A
STATE 1										1.A
PASS-1-1-1 UNITS OFFICE STREEP POOR										
Product Bit To STREET SPEARS 50 00 00 00 00 00 00 00 00 00 00 00 00										
### 10000000000 Subtroal - Bonds - U.S. Governments ### 200000000 Subtroal - Bonds - U.S. Governments ### 200000000 Subtroal - Bonds - U.S. Governments ### 20000000000 Subtroal - Bonds - U.S. Governments ### 20000000000000000000000000000000000										
MINISTRATE STATE	IIII			05/16/2022	MORGAN STANLEY SMITH BARNEY LLC					1.77
MINISTRATE Property Propert	01099999999. St	ubtotal - Bonds - U.S. Governments					61,143,366	145,508,026		XXX
MINISTER TOURN ST TRANSPIR COUNTS (MINISTER) TOURN ST			I	05/31/2022	MARKET AXESS				4.721	
Procedure Section Se										
Bayer Mark										
Septiment Sept									1 934	1 B FF
1,000,000,000,000,000,000,000,000,000,0										
Season-1					110000000000000000000000000000000000000			·		
1989-1-1-6 File File 1987 200-0-0-0-0-0-0-0-0-0-0-0-0-0-0-0-0-0-0	0009999999. 30	abiotal - Bonus - U.S. States, Territories and Fossessions		04 (00 (0000	DDO DATA DATIONED. TAIO	1			10,098	
Section Sect										
SAMESTIFF-1 WINNERS ST 16 F IN NOT 2022 9856									1,956	
MISSURE STATE FOR FIRST STATE MISSURE STAT										1.A FE
MISSURE STATE FOR PROSECULATE STATE OF PROSECULATE STATE OF PROSECULATION STORY AND PROSECULATE STATE OF PROSECULATION STORY AND PROSECULATION STORY										1.B FE
TROFFS 6- PROPELLIAN STEDLE PER SER 2019 55.76 20.000 1.55 1.8										
SECTIFF-P- TEAS & A WINTER (SES 2076) 5.000 7.9 1.4	60636A-VL-4									
MARCH MARC										
9445-Y-4 UNI OF MICHAN REY SEE 0,016/2002 VARIOS 1,750,000 3,674 A, 1 4 A 5 5 5 5 5 5 5 5 5										
95544-0-3 UNIV 0F TEXA REY BOS SER 2077A B.60702022 JUNEY INFORMATION TO SERVICE AND THE PROPERTY OF TEXA REY BOS SER 2077A B.60702022 JUNEY INFORMATION TO SERVICE AND THE PROPERTY OF THE PROPER										
2821914-F-7 VIRSINIA ST R6S DEF AUTH REV 22 C 0.05/00/2022 JAMEY (UNTOURERY, SOTT 2.26 0.05										
\$28124-12-9 VIRSINALS T-RSD (EP AUTH-REF SRT C 96/17/2022 JANEY, MISTOREY, SOTT 1,500										
\$2812H-D-2 VIRBINIA ST HSD (EP AUTH VARRED 04 \$0.488 / \$2.000 \$0.500 / \$0.50										
9281Y-9-5 VIRBURI ST RSQ EV RET INX 2000 0.6113/022 VIRBURS 0.5116/05 0.5116/0	92812V-D2-9	VIRGINIA ST HSG DEV AUTH REV SER C		06/13/2022					311	1.B FE
1,000,000,000,000,000,000,000,000,000,0	92812W-ED-2	VIRGINIA ST HSG DEV AUTH VASHSG 04		04/28/2022	JANNEY, MONTGOMERY, SCOTT			3,520,000	12,100	1.B FE
100516-10-0 SIAN GF AMERICA CORP SR IN'S	92812V-C9-5	VIRGINIA ST HSG DEV REV TAX 2020C		06/13/2022	VARIOUS		61,643	75,000	438	1.B FE
100516-10-0 SIAN GF AMERICA CORP SR IN'S	0909999999. St	ubtotal - Bonds - U.S. Special Revenues					20.341 241	21,526,559	52 664	XXX
DAVIGE DAVIG F W NELLON COP DAVIG F W DAVIG			1	05/25/2022	BANK OF AMERICA					
073598-A-5 EECON CONTAINER FINNUE II LLC 0.6477/CR02 VARIOUS 1.215.296 1.334.42 1.344 EF 1.300 1.807 1.6										
20000HB-13 COLLAST CORPORATION NTS 0.4789/2022 RAYMOD JAMES & ASSIC. 996.603 970.000 0.13,871 1.81 208550-B-1-5 CELERAL DYNAMICS CORP SN NTS 0.55/12/2022 1.9 (MARCH ACRES SN NTS										
25447_AC-1 DUE UNIVERSITY										
Septiment Sept										
46671=-A-5										
Apadit A									12,301	1.6 FE
ASS200-NP-5 IBU CORP NOTES 0.5/09/2022 CIT IGROUP GLOBAL MRTS INC 1.7T, 538 2.250,000 1.9,723 1.6										2.B FE
46592P-AR-2									40.700	
46647P-CR-5 JMINGRAIN CHASE & CO SRT NOTES 5,52/2022 BANK OF AMERICA 2,289,521 2,669,000 3,570 1,F 46647P-DC-7 JMINGRAIN CHASE SR NTS 2,000,000 2,000,000 1,463 2,4 61747Y-EL-5 MORGAIN STAILEY NTS 2,500,000 25,138 1,F 655844-BV-9 NORFOLK SOUTHERN CORP SR NOTES 5,000,000 25,138 1,F 655844-CD-8 NORFOLK SOUTHERN CORP SR NOTES 5,000,000 2,6 668007-BII-1 NORTHAPP GRIMMAN CORP 1,392,073 1,750,000 2,6 668044-AN-2 NORTHAPP GRIMMAN CORP 2,283,718 2,000,000 2,2 668044-AN-2 NORTHAPP GRIMMAN CORP 2,283,718 2,000,000 2,000					INTL ECTANE EINANCIAL INC					
46647P-DC-7 JPMORGAN CHASE SR NTS										
548661-DQ-7 LOIIE S COS INC SR NTS D.5712/2022 BANK OF AMERICA B69,870 1,000,000 1,463 2.A 617477-EL-5 MCRIGAN STANLEY NTS D.5725/2022 CITIGROUP GLOBAL IMITS INC D.5725/2022 D.572										
61747-EL-5 MORGAN STANLEY NTS 2,231,825 2,500,000 25,138 1,5 655844-BV-9 NORFICLK SOUTHERN CORP SR NOTES 5,709/2022 MARKET AXXESS 8,250 1,000,000 9,675 2,4 665984-CU-8 NORFICLK SOUTHERN CORP SR NOTES 1,700,000 1,653 2,4 666807-Bill-1 NORTHICG GRUMMAN CORP 1,392,073 1,700,000 1,653 2,4 668844-AN-2 NORTHICG ISSUMMAN CORP 1,253,718 2,000,000 2,3 668844-AN-2 NORTHICG ISSUMMAN CORP 1,253,718 2,000,000 2,4 668844-AN-2 NORTHICG ISSUMMAN CORP 1,421,250 1,500,000 3,22 740481-AN-7 PRESIDENT & FELIOUS OF HARVARD BDS 0,6707/2022 MCB BONDPOINT 4,21,250 1,500,000 3,22 81749M-AA-9 SEQUILA MTG TRUST SER 2013-2 CL A 0,4/07/2022 J.P. MORGAN SECURITIES 2,537,652 2,728,658 1,420 1,4 854403-BD-4 STANFORD UNIVERSITY STAL SR SECURE 6,66/202 COTTINGOUP GLOBAL MRTS INC 8,999,073 9,000,000 1,4 864403-BD-4 STANFORD UNIVERSITY STAL SR SECURE 6,66/2022 COTTINGOUP GLOBAL MRTS INC 8,999,073 9,000,000 1,4 864403-BD-4 STANFORD UNIVERSITY STAL SR SECURE 6,66/2022 CITICOUP GLOBAL MRTS INC 8,999,073 9,000,000 1,4 864403-BD-4 STANFORD UNIVERSITY STAL SR SECURE 6,66/2022 CITICOUP GLOBAL MRTS INC 8,999,073 9,000,000 1,4 864403-BD-4 STANFORD UNIVERSITY STAL SR SECURE 6,66/2022 CITICOUP GLOBAL MRTS INC 8,999,073 9,000,000 1,4 864403-BD-4 STANFORD UNIVERSITY STAL SR SECURE 6,66/2022 CITICOUP GLOBAL MRTS INC 8,999,073 9,000,000 1,4 864403-BD-4 STANFORD UNIVERSITY STAL SR SECURE 6,66/2022 CITICOUP GLOBAL MRTS INC 8,999,073 9,000,000 1,4 864403-BD-4 STANFORD UNIVERSITY STAL SR SECURE 6,66/2022 CITICOUP GLOBAL MRTS INC 8,999,073 9,000,000 1,4 864403-BD-4 STANFORD UNIVERSITY STAL SR SECURE 6,66/2022 CITICOUP GLOBAL MRTS INC 8,999,073 9,000,000 1,4 864403-BD-4 STANFORD UNIVERSITY STAL SR SECURE 6,66/2022 CITICOUP GLOBAL MRTS INC 8,999,073 9,000,000 1,4 864403-BD-4 STANFORD UNIVERSITY STAL SR									4 400	
655844-BV-9 NORFOLK SOUTHERN CORP SR NOTES D5/09/2022 MARKET AXESS B72,820 1,000,000 9,675 2, A 655844-CO-8 NORFOLK SOUTHERN CORP SR NOTES D5/09/2022 US BANCORP PIPER JAFFRAY D6/13/2022 EXCHANGED D6/13/2022 EXCHANG	04000 I-UQ-/									
655844-CD-8 NORFOLK SOUTHERN CORP SR NOTES 1,392,073 1,750,000 1,653 2,A 666807-RIII-1 NORTHEOP GRUMAN CORP 2,253,718 2,000,000 2,2 EXCHANGED 2,507,000 3,22 1,B 2,000,000 3,22 1,B 3,240,740,740,740,740,740,740,740,740,740,7	01/4/1-EL-3									
668807-8III-1 NORTHIRD FERLAMINA CORP 2,000,000 2,1 A 66844-AN-2 NORTHIRESTERN UNIVERSITY BCLASS 2,000,000 322 1,8 I 66844-AN-2 NORTHIRESTERN UNIVERSITY BCLASS 3,000,000 3,									9,6/5	2.A FE
668444-AN-2 NORTHHIESTERN UNIVERSITY BCLASS 1,500,000 322 1.8 if 7408 16-AL-7 PRESIDENT & FELLOWS OF HARVARD BDS 5,000 20 1.8 if 81745M-AA-9 SEQUOLA MTG TRUST SER 2013-2 CL A 04/07/2022 VELLS FARGO SECURITIES 2,537,652 2,786,562 2,786,568 1,40 1.4 854403-AD-4 STANFORD UNIVERSITY 0.69/22/2022 MARKET AXESS 5,899,003 5,900,000 4,006 1.8 if 882407-AD-3 TEXAS ELECTRIC MKT STABL SR SECURE 0.6708/2022 CITICROUP GLOBAL MKTS INC 8,999,073 9,000,000 1.8 if	000007 PW 4								1,653	
T40816-AL-7 PRESIDENT & FELLONIS OF HARVARD BDS 0.5/06/2022 KCG BONDPOINT 4,700 5,000 .20 1.A 81743M-AA-9 SEQUOIA MTG TRUST SER 2013-2 CL A 0.4/07/2022 J.P. MORGAN SECURITIES 2,537.652 2,728.658 1,420 1.A 88240T-AD-3 TEXAS ELECTRIC MRT STABL SR SECURE 0.6/08/2022 CITICROUP GLOBAL MRTS INC 8,999.073 9,000,000 1.A 8000	000444 AN 0									2.A FE
81745M-AA-9 SEQUOIA MTG TRUST SER 2013-2 CL A										
854403-AD-4 STANFORD UNIVERSITY										
88240T-AD-3 TEXAS ELECTRIC MKT STABL SR SECURE	81745M-AA-9									
									4,006	
187303*-AA-9 THL CREDIT DL FUND IV REVOLVING NT 06/01/2022 THL CREDIT DIRECT LENDING FUND IV LLC										1.A FE
	87303*-AA-9	THL CREDIT DL FUND IV REVOLVING NT	<u> </u>	06/01/2022	THL CREDIT DIRECT LENDING FUND IV LLC		232,736	232,736		1.E PL

			Show All I	ong-Term Bonds and Stock Acquired During the Current Quarte	er				
1	2	3	4	5	6	7	8	9	10
							-		NAIC
									Designation,
									NAIC
									Designation
									Modifier
									and
									SVO
					Number of			Paid for Accrued	Admini-
CUSIP			Date		Shares of			Interest and	strative
Identification	Description	Foreign	Acquired	Name of Vendor	Stock	Actual Cost	Par Value	Dividends	Symbol
89837L-AH-8	TRUSTEES PRINCETON UNIVERSITY		05/17/2022	LOOP CAPITAL MARKETS		5.000.000	5.000.000		1.A FÉ
907818-EC-8	UNION PACIFIC CORP SR NTS		05/09/2022	GOLDMAN, SACHS & CO.		1,364,832	1,600,000	17,222	1.G FE
	UNION PACIFIC CORP SR NTS		06/08/2022	Amherst Pierpoint		742,824	800,000	8,910	1.G FE
	WALT DISNEY COMPANY SR NTS		05/05/2022	BARCLAYS INC		849,900	1,000,000		1.G FE
	WASHINGTON UNIV SR NTS		06/02/2022	J.P. MORGAN SECURITIES		2,695,980	3,000,000		1.B FE
	TEXTAINER MARINE ABS 20-1A CL A	D	06/14/2022	WELLS FARGO SECURITIES		757,606	820 , 142		1.F FE
	TEXTAINER MARINE ABS 20-2A CL A	D	06/14/2022	MUNI AXIS		157,340	176,795		1.F FE
	TEXTAINER MARINE ABS 2021-1A CL A	D	06/17/2022	GOLDMAN, SACHS & CO.		623,991	723,600		1.F FE
	ubtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					60,950,902	64,878,944	182,834	
	otal - Bonds - Part 3					143,490,692	232,908,529	246, 196	
2509999998. T	otal - Bonds - Part 5					XXX	XXX	XXX	XXX
2509999999. T						143,490,692	232,908,529	246,196	XXX
	otal - Preferred Stocks - Part 3					110,100,000	XXX	2.0,100	XXX
	otal - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX
						^^^		^^^	
	otal - Preferred Stocks		00 (47 (0000	FUFDADE IAI		50.000	XXX		XXX
	ABBVIE INC		06/17/2022	EVERCORE ISI	377.000	52,226			
	ALEXANDRIA REAL ESTATE EQUITIES		06/16/2022		53.000 53.000	12,427			
	ALPHABET INC CL C		05/24/2022	EVERCORE ISI					
	ALTRIA GROUP INC		05/24/2022	VARIOUS	1,286.000				
	AMAZON. COM INC		04/26/2022	Sanford C. Bernstein & Co.	10.000	28,221			
	AMERICAN EXPRESS CO		05/16/2022	EVERCORE ISI	685.000	107,260			
	AMPHENOL CORP		04/26/2022	Sanford C. Bernstein & Co.	408.000	28.098			
	BANK OF AMERICA CORP		06/14/2022	VARIOUS	2.659.000	90,105			
084670-70-2	BERKSHIRE HATHAWAY INC - CL B		06/22/2022	VARIOUS	781.000	228,566			
	BJ S WHOLESALE CLUB HOLDINGS		05/20/2022	Sanford C. Bernstein & Co.	1,274.000	75,016			
	BLACKROCK INC		06/17/2022	VARIOUS	320.000	200,765			
	BOSTON BEER COMPANY INC		05/11/2022	EVERCORE ISI	158.000	56,338			
	BROADRIDGE FINANCIAL SOLUTIO		04/26/2022	Sanford C. Bernstein & Co.	191.000	28,066			
	CHARLES RIVER LABORATORIES		05/10/2022	Sanford C. Bernstein & Co.	152.000	35,748			
	CHARTER COMMUNICATIONS INC		05/04/2022	Sanford C. Bernstein & Co		152,586			
	CMS ENERGY CORP		06/17/2022		502.000	32 , 168 30 , 540			
	COCA-COLA CO		06/17/2022	ALEX BROWN & SONS	2,983.000	178,402			
	CONOCOPHILLIPS		06/28/2022	VARIOUS	1,208,000	115.349			
	COSTCO WHOLESALE CORP		06/22/2022	VARIOUS	352.000	161.170			
	DANAHER CORP		04/26/2022	Sanford C. Bernstein & Co.	112.000	.28,246			
	DISNEY WALT CO		06/16/2022	VARIOUS	1,440.000	148,896			
81369Y-50-6	ENERGY SELECT SECTOR SPDR FUND		05/03/2022	Sanford C. Bernstein & Co.	1,853.000	144,651			
518439-10-4	ESTEE LAUDER COMPANIES CL A		04/26/2022	Sanford C. Bernstein & Co.	110.000	28,205			
	EVERGY INC		06/23/2022	EVERCORE ISI	545.000	33,919			
	EXXON MOBIL CORPORATION		05/03/2022	Sanford C. Bernstein & Co.	615.000	53,220			
	GRACO INC		06/13/2022	VARIOUS	793.000	46,928			
	HOME DEPOT INC		05/09/2022	Sanford C. Bernstein & Co.	192.000	56,401			
	IDEX CORP		05/05/2022	EVERCORE ISI	233.000	44, 167			
81369Y-70-4	INDUSTRIAL SELECT SECTOR SPDR		05/24/2022	EVERCORE ISI	2,512.000	227,053			
	INTUITIVE SURGICAL INC		06/16/2022	WILLIAM BLAIR & CO	147 .000 768 .000	28,103 27,591			
	JP MORGAN CHASE & CO		05/09/2022	Sanford C. Bernstein & Co.		27,591			
	LAM RESEARCH CORPORATION		04/29/2022	Sanford C. Bernstein & Co.	60.000	27.826			
	MARTIN MARIETTA MATERIALS		06/10/2022	VARIOUS	394.000				
	MATCH GROUP INC		05/10/2022	VARIOUS.	2,025.000	158.479			
	MICROSOFT CORP		04/26/2022	Sanford C. Bernstein & Co.	103.000	28,126			
	NEXTERA ENERGY INC		05/02/2022	VARIOUS	2,197.000	156,784			
	NIKE INC		05/24/2022	VARIOUS	1,040.000	116,801			

SCHEDULE D - PART 3

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

			01101171112	ong-Term Bonds and Stock Acquired Duning the Current Quarter			_	_	
1	2	3	4	5	6	7	8	9	10
									NAIC
									Designation,
									NAIC
									Designation
									Modifier
									and
									SVO
					Number of			Paid for Accrued	Admini-
CUSIP			Date		Shares of			Interest and	strative
	5						5 1/1		
Identification	Description	Foreign	Acquired	Name of Vendor	Stock	Actual Cost	Par Value	Dividends	Symbol
	NISOURCE INC			Sanford C. Bernstein & Co.	2, 121.000	58,771			
	WIDIA CORP			VARIOUS	1,500.000	277 , 126			
	O'REILLY AUTOMOTIVE INC			VARIOUS	150.000	86,480			
742718-10-9 F	PROCTER & GAMBLE CO			VARIOUS	959.000	132,658			
74340W-10-3 F	PROLOGIS INC			VARIOUS	1,029.000	128,464			
75513E-10-1 F	RAYTHEON TECHNOLOGIES CORP			VARIOUS	957.000				
	ROCKWELL AUTOMATION INC			VARIOUS	398.000	83,566			
	S&P GLOBAL INC			VARIOUS	223.000	74,356			
	SALESFORCE.COM INC			VARIOUS	1,706.000	296,558			
	SCHWAB (CHARLES) CORP			VARIOUS	1,538.000	100,563			
	SEMPRA ENERGY			VARIOUS	462.000	65,957			
	TESLA INC			VARIOUS	175.000	124,374			
	TEXAS INSTRUMENTS INC			WILLIAM BLAIR & CO	184.000	27,809			
	THERMO FISHER SCIENTIFIC INC			Sanford C. Bernstein & Co.	55.000	28,444			
	TJX COMPANIES INC			Sanford C. Bernstein & Co.	940.000	56,640			
	UNION PACIFIC CORP			EVERCORE ISI	146.000	30,335			
911312-10-6 L	UNITED PARCEL SERVICE INC		05/05/2022	EVERCORE ISI	427.000	76,669			
	VAIL RESORTS INC			JEFFERIES & COMPANY	61.000	14 , 151			
	VULCAN MATERIALS CO			Sanford C. Bernstein & Co.	680.000	111,927			
	ALCON INC	C		JEFFERIES & COMPANY	374.000	24,910			
	APTIV PLC	C		VARIOUS	847.000	84,868			
	ICON PLC	C		VARIOUS	382.000				
	STERIS PLC	Ü	06/17/2022	VARIOUS	276.000	56,301			
	ubtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publi	cly Traded				5,617,442	XXX		XXX
31338#-10-4 F	FEDERAL HOME LOAN BANK OF BOSTON		05/17/2022	Federal Home Loan Bank of Boston	7,780.000	778,000			
	ubtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Othe	r				778,000	XXX		XXX
5989999997. To	otal - Common Stocks - Part 3					6,395,442	XXX		XXX
5989999998. To	otal - Common Stocks - Part 5					XXX	XXX	XXX	XXX
	otal - Common Stocks					6,395,442	XXX		XXX
	otal - Preferred and Common Stocks		·			6,395,442	XXX		XXX
6009999999 - To	otals					149,886,134	XXX	246,196	XXX

							nds and Stoc														
1	2	3	4	5	6	7	8	9	10				Carrying Va	lue	16	17	18	19	20	21	22
										11	12	13	14	15							NAIC
																					Desig-
																					nation,
																					NAIC
													Total	Total							Desig-
												Current	Change in	Foreign					Bond		nation
												Year's	Book/	Exchange	Book/				Interest/		Modifier
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized		Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying		tization)/		(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	
ification	Description	eian	Disposar	of Purchaser	Stock	_	Par Value	Cost	Value	Increase/		Recog-			Disposai	Disposal	Disposal	Disposal	Year	Date	Symbol
	GNMA HECM POOL #798510	eigii	06/21/2022 .	VARIOUS	SIUCK	eration 34, 166	34,166	36,892	39,358	(Decrease)	Accretion (5, 192)	nized	13)	Value	34,166	Disposai	Disposai	Disposai	752	01/20/2064	Syllibol
	GNMA HECM POOL #798310		06/21/2022 .	VARIOUS		293,750		30,892	39,358		(38,046)		(38,046)		293,750				6,463	06/20/2064	1.A
	GNMA 11 POOL # 003665		06/21/2022 .	PRINCIPAL RECEIPT		15,994	15,994	15,761	15,802		192		192		15,994				367	01/20/2035	1 4
	GNMA POOL # 3443		06/21/2022 .	PRINCIPAL RECEIPT		2,844	2,844	2,816	2,823		21		21		2,844				64	09/20/2033	1.A
36202E-DP-1	GNMA II POOL # 3710		06/21/2022 .	PRINCIPAL RECEIPT		8,244	8,244	7,757	7,865		379		379		8,244				180	05/20/2035	1.A
36202E-FP-9	GNMA II POOL # 3774	.	06/21/2022 .	PRINCIPAL RECEIPT		1,757	1,757	1,730	1,735		21		21		1,757				40	10/20/2035	1.A
36202E-GQ-6	GNMA II POOL # 3807	.	06/21/2022 _	PRINCIPAL RECEIPT		3,777	3,777	3,676	3,689		88	ļ	88		3,777		ļ	 	86	01/20/2036	1.A
36202E-HE-2	GNMA II POOL # 3829		06/21/2022 .	PRINCIPAL RECEIPT		5,856	5,856	5,536	5,606		250		250		5,856				114	03/20/2036	1.A
	GNMA II POOL # 4447		06/21/2022 .	PRINCIPAL RECEIPT		17,753 15,142	17,753 15,142	17,708 15,123	17,708 15,119		45 23		45 23		17 ,753 15 ,142				372 315	05/20/2039 08/20/2039	1.A
	GNMA 11 POOL # 4520		06/21/2022 .	PRINCIPAL RECEIPT PRINCIPAL RECEIPT		15, 142	15, 142	367			(33)		(33)		15, 142				داد	08/20/2039 03/20/2040	1.A
	GNMA II POOL # 4043		06/21/2022 .	PRINCIPAL RECEIPT		4,068	4,068	4,216	4,535		(467)		(467)		4,068				68	07/20/2040	
	GNMA POOL # 573045		06/21/2022	PRINCIPAL RECEIPT		5,075	5,075	5,545	5,582		(507)		(507)		5,075				106	02/20/2035	
36290S-5J-6	GNMA POOL # 616549		06/21/2022 .	PRINCIPAL RECEIPT		1,010	1,010	1,053	1,018		(8)		(8)		1,010				25	_08/20/2024 _	
	GNMA POOL # AU4086		06/15/2022 _	PRINCIPAL RECEIPT		2,263	2,263	2,411	2,514		(251)		(251)		2,263				42	_08/20/2046 _	
	GNMA POOL #4671		06/21/2022 .	PRINCIPAL RECEIPT		1,589	1,589	1,659	1,701		(112)		(112)		1,589				30	04/20/2040	
36202F-LH-7	GNMA POOL #4828		06/21/2022 .	. PRINCIPAL RECEIPT		2,365	2,365	2,483	2,484		(119)		(119)		2,365				45	10/20/2040	
	GNMA II POOL #720448		06/21/2022 _ 06/21/2022 _	PRINCIPAL RECEIPT		2,468 2,507	2,468 2,507	2,574 2,716	2,555 2,837		(87)		(87)		2,468 2,507				46 41	08/20/2039 03/20/2032	
	GNMA II POOL 796706	-	06/21/2022 .	PRINCIPAL RECEIPT PRINCIPAL RECEIPT		50,421	50,421	52,674	53, 109		(2,688)		(330)		50,421				788	03/20/2032 08/20/2042	
	GNMA II POOL MAO312		06/21/2022 .	PRINCIPAL RECEIPT		25,772	25,772	27,072	27,406		(1,635)		(1,635)		25,772				356	09/20/2042	
	GNMA II POOL MA0528		06/21/2022	PRINCIPAL RECEIPT		40,206	40,206	42,380	42,863		(2,657)		(2,657)		40,206				620	11/20/2042	1.A
	GNMA POOL # 002215		_06/21/2022 _	PRINCIPAL RECEIPT		541	541	511	528		13		13		541				16	_05/20/2026 _	1.A
36202C-6Y-4	GNMA POOL # 002687		06/21/2022 .	PRINCIPAL RECEIPT		1,451	1,451	1,406	1,421		30		30		1,451				37	12/20/2028	1.A
36202C-7L-1	GNMA POOL # 002699		06/21/2022 .	PRINCIPAL RECEIPT		1,456	1,456	1,332	1,365		90		90		1 , 456				35	01/20/2029	1.A
36202D-AN-1	GNMA POOL # 002713		06/21/2022 .	PRINCIPAL RECEIPT		2,602	2,602	2,559	2,562		40 53		40		2,602				67	02/20/2029	
36202D-DN-8 36202D-D5-7	GNMA POOL # 002809		06/21/2022 _ 06/21/2022 _	PRINCIPAL RECEIPT PRINCIPAL RECEIPT		2,622 1,224	2,622 1,224	2,567 1,195	2,569 1,192		32		53 32		2,622 1,224				74 32	09/20/2029 10/20/2029	. I.A
	GNMA POOL # 002624	-	06/21/2022 .	. PRINCIPAL RECEIPT		6,446	6,446	6,369	6,385		61		61		6,446				150	02/20/2029	1 A
	GNMA POOL # 003797		06/21/2022 .	PRINCIPAL RECEIPT		10, 120	10,120	10,243	10,280		(161)		(161)		10,120				242	12/20/2035	
36223D-CT-1	GNMA POOL # 304382		06/15/2022 _	PRINCIPAL RECEIPT		270	270	265	269		1		1		270				10	_03/15/2023 _	
	GNMA POOL # 329250	.	06/15/2022 _	PRINCIPAL RECEIPT		102	102	100	101						102				4	_08/15/2022 _	
36224M-T5-4	GNMA POOL # 332772		06/15/2022 .	PRINCIPAL RECEIPT		40	40	40	40						40				1	03/15/2024	
36224Q-MC-7	GNMA POOL # 335255		06/15/2022 .	PRINCIPAL RECEIPT		37	37	37 25	37						37					02/15/2024	
	GNMA POOL # 346951		06/15/2022 _ 06/15/2022 _	PRINCIPAL RECEIPT PRINCIPAL RECEIPT		25	25	25	25						25					12/15/2023 01/15/2024	
	GNMA POOL # 351410	-	06/15/2022 .	PRINCIPAL RECEIPT		8	8								 8					01/15/2024	
	GNMA POOL # 354770		06/15/2022 .	PRINCIPAL RECEIPT		290	290	287	289		1		1		290				9	03/15/2024	
	GNMA POOL # 372077		06/15/2022 .	PRINCIPAL RECEIPT		41	41	40	41						41				1	_04/15/2024 _	1.A
	GNMA POOL # 383571		06/15/2022 _	PRINCIPAL RECEIPT		42	42	41	42						42				1	03/15/2024	1.A
36205A-4W-1	GNMA POOL # 385237		06/15/2022 .	PRINCIPAL RECEIPT		56	56	56	56						56				2	04/15/2024	1.A
36206G-3C-2	GNMA POOL # 411295		06/15/2022 .	. PRINCIPAL RECEIPT		70	70	70	70						70				2	07/15/2025	1.A
36206L-CR-8 36207K-H5-2	GNMA POOL # 414180		06/15/2022 ₋	PRINCIPAL RECEIPT PRINCIPAL RECEIPT		420 365	420 365	409 377	418 382		2		2		420 365				12	09/15/2025 01/15/2029	- 1.A
	GNMA POOL # 434152	- [06/15/2022 .	PRINCIPAL RECEIPT		818		801			(۱۵)		3						25	03/15/2029 03/15/2027	1 A
	GNMA POOL # 4470301	1	06/15/2022 .	PRINCIPAL RECEIPT		1,500	1,500	1,539	1.498		2		2						46	11/15/2027	1.A
	GNMA POOL # 484238		06/15/2022	PRINCIPAL RECEIPT		646	646	661			(7)		(7)		646				19	09/15/2028	1.A
36211B-YW-8	GNMA POOL # 508425		06/15/2022 _	PRINCIPAL RECEIPT		352	352	360	352						352				11	_01/15/2031 _	1.A
36211S-D8-7	GNMA POOL # 521327	-	06/15/2022 .	PRINCIPAL RECEIPT		11,001	11,001	11,239	11,231		(230)		(230)		11,001				253	05/15/2035	
36201K-AV-8	GNMA POOL # 585120	-	06/15/2022 .	. PRINCIPAL RECEIPT		10,418	10,418	10,772	11, 129		(711)		(711)		10,418				261	12/15/2032	
	GNMA POOL # 598657	-	06/15/2022 .	PRINCIPAL RECEIPT		324	324	329	331		(7)		(7)		324				7	05/15/2035	
	GNMA POOL # 603386		06/15/2022 ₋	PRINCIPAL RECEIPT PRINCIPAL RECEIPT		39,258	39,258 2,581	41,087 2,694	40,727 2.696		(1,469)		(1,469)		39,258				966 65	01/15/2033 10/15/2034	
	GNMA POOL # 603403	-	06/15/2022	PRINCIPAL RECEIPT		3 881	3 881	3 853	2,090 3,857		25		25		3 881						

					Show All Lo	ng-Term Bo	nds and Stoc	k Sold, Rec	leemed or C												
1	2	3	4	5	6	7	8	9	10	Ch	nange In Bo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
										11	12	13	14	15							NAIC
																					Desig-
																					nation,
																					NAIC
													Total	Total							Desig-
												Current	Change in	Foreign					Bond		nation
												Year's	Book/	Exchange	Book/				Interest/		Modifier
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
	GNMA POOL # 604629		06/15/2022	. PRINCIPAL RECEIPT		12,218	12,218	12,539	12,465		(248)		(248)		12,218				292	.09/15/2033	. 1.A
	GNMA POOL # 604946		06/15/2022	. PRINCIPAL RECEIPT		8,809	8,809	8,549	8,612		197		197		8,809				209	.01/15/2034	. 1.A
	GNMA POOL # 608720	-	06/15/2022 06/15/2022	PRINCIPAL RECEIPT PRINCIPAL RECEIPT		8,780 34,458			8,789 35,287		(9)		(9)		8,780 34,458					11/15/2024	. 1.A
36290R-Y3-1	GNMA POOL # 609523		06/15/2022	PRINCIPAL RECEIPT		34,458	34,458	24,635	24,564		(828)		(828)		34,438					12/ 15/ 2033	1.A
36290S-RR-4	GNMA POOL # 616196		06/15/2022 _	PRINCIPAL RECEIPT		1,611	1,611	1,640	1,615		(3)		(30)		1,611				37	_01/15/2024	1.A
36290T-GM-5	GNMA POOL # 616804		06/21/2022	PRINCIPAL RECEIPT		2,416	2,416	2,444	2,421		(6)		(6)		2,416				50	01/20/2025	1.A
	GNMA POOL # 620589	.	06/15/2022	. PRINCIPAL RECEIPT		15,634	15,634	15,504	15,508		126		126		15,634				275	.09/15/2033	. 1.A
	GNMA POOL # 623758	-	06/15/2022	. PRINCIPAL RECEIPT		6,483	6,483	6,691	6,620		(137)		(137)		6,483				147	.01/15/2034	. 1.A
	GNMA POOL # 634554	-	06/21/2022 06/15/2022	PRINCIPAL RECEIPT PRINCIPAL RECEIPT		1,081 422	1,081 422	1, 125 428	1,093 423		(12)		(12)		1,081 422				27 9	_09/20/2024 _12/15/2024	. 1.A
	GNMA POOL # 636581	-	06/15/2022	PRINCIPAL RECEIPT		1,249	1,249	1,280	1,258		(1)		(1) (9)		1,249				31	12/ 15/ 2024 08/ 15/ 2025	1.A
	GNMA POOL # 638358	-	06/15/2022	PRINCIPAL RECEIPT		4, 151	4, 151	4, 198	4, 195		(44)		(44)		4,151				94	.02/15/2035	1.A
36291X-SM-2	GNMA POOL # 641424		06/15/2022	PRINCIPAL RECEIPT		12, 121	12, 121	12,232	12, 131		(11)		(11)		12, 121				278	.05/15/2025	. 1.A
36292B-HC-3	GNMA POOL # 643827		06/15/2022 _	PRINCIPAL RECEIPT		16,589	16,589	16,742	16,609		(20)		(20)		16,589				380	_08/15/2025	. 1.A
36292B-HV-1	GNMA POOL # 643844	-	06/15/2022	. PRINCIPAL RECEIPT		2,889	2,889	2,947	2,912		(23)		(23)		2,889				72	10/15/2025	. 1.A
36292K-HD-1 36296H-7F-0	GNMA POOL # 651028		06/15/2022 06/15/2022	. PRINCIPAL RECEIPT PRINCIPAL RECEIPT		18 , 140 577	18,140 577	18,551 591	18,210		(71)		(71)		18 , 140 577				394	12/15/2025	. 1.A
	GNMA POOL # 692196		06/15/2022 _	PRINCIPAL RECEIPT		1,763	1,763	1.789	1,803		(40)		(40)		1,763				44	11/15/2038	1 A
	GNMA POOL # 706874		06/15/2022	PRINCIPAL RECEIPT		5,759	5,759	5,985	5,853		(94)		(94)		5,759				96	11/15/2030	1.A
	GNMA POOL # 738524		06/15/2022	. PRINCIPAL RECEIPT		21,356	21,356	21,930	21,891		(536)		(536)		21,356				373	07/15/2041	. 1.A
	GNMA POOL # 738538		06/15/2022	. PRINCIPAL RECEIPT		27,662	27,662	28,531	28,400		(737)		(737)		27,662				464	.07/15/2041	1.A
3620AT-MV-6 3620AU-W5-9	GNMA POOL # 739372		06/15/2022 06/15/2022	PRINCIPAL RECEIPT PRINCIPAL RECEIPT		4,061 6,199	4,061 6,199	4,278 6,595	4,401 6.593		(340)		(340)		4,061 6.199				76 116	04/15/2040 10/15/2040	. 1.A
3620AV-FW-7	GNMA POOL # 740981	-	06/15/2022	PRINCIPAL RECEIPT		96.063		102,052	103.853		(7,790)		(394)						2.148	10/15/2040	1.A
	GNMA POOL # 763892		06/15/2022	PRINCIPAL RECEIPT		12,223	12,223	12,966	12,746		(522)		(522)		12,223				204	10/15/2033	1.A
36225B-ZA-9	GNMA POOL # 781637		06/15/2022 _	PRINCIPAL RECEIPT		5,643	5,643	5,514	5,563		80		80		5,643				101	.07/15/2033	1.A
	GNMA POOL # 783060	-	06/15/2022	. PRINCIPAL RECEIPT		9,831	9,831	10,470	10,280		(449)		(449)		9,831				154	.08/15/2040	. 1.A
	GNMA POOL # 790814		06/15/2022 06/21/2022	. PRINCIPAL RECEIPT PRINCIPAL RECEIPT		4,418 4,585	4,418 4,585	4,592 4,564	4,644		(227)		(227)		4,418 4,585				70 35	10/15/2032 05/20/2034	. 1.A
	GNMA POOL # AB3816		06/15/2022 _	PRINCIPAL RECEIPT		67,094	67,094	68,498	68,269		(1,175)		(1, 175)		67,094				1,125	_11/15/2042	1 A
	GNMA POOL # MA6450		_06/21/2022	PRINCIPAL RECEIPT		368		379	381		(12)		(12)		368				8	04/20/2034	1.A
36202D-EZ-0	GNMA POOL #22852		06/21/2022	. PRINCIPAL RECEIPT		389		377	378		12		12		389				11	12/20/2029	. 1.A
	GNMA POOL #782989		06/15/2022	. PRINCIPAL RECEIPT		25,551	25,551	26,540	26,333		(782)		(782)		25,551				463	.06/15/2040	. 1.A
	GNMA REMICS SER 2005-81 CL 0B		06/21/2022 06/21/2022	PRINCIPAL RECEIPT		82,472 25,728	82,472 25,728				820		820		82,472 25,728				1,859 357	_10/20/2035 _02/20/2043	. 1.A
	GNMA REMICS SER 2013-100 CL MA		06/16/2022	PRINCIPAL RECEIPT		556,369	556,369	580.971	576.986		(1,684)		(1,684)		575,302		(18,933)	(18,933)	10.903	05/16/2045	1.A
	GNMA REMICS SER 2013-141 CL AB		06/16/2022	PRINCIPAL RECEIPT		499,236	499,236	501,732	500,963		(1,726)		(1,726)		499,236		(10,000)		4,744	.04/16/2043	1.A
38378N-FL-2	GNMA REMICS SER 2013-158 AB		06/16/2022 _	PRINCIPAL RECEIPT		285,415	285,415	302,116	298,873		(1,831)		(1,831)		297,042		(11,627)	(11,627)	7 , 540	.08/16/2053	. 1.A
	GNMA REMICS SER 2013-53 CL KA		06/21/2022 _	PRINCIPAL RECEIPT		154,353	154,353	159,272	156,241		(1,888)		(1,888)		154,353				1,954	_10/20/2041	_ 1.A
38378T-AL-4 38378K-UB-3	GNMA REMICS SER 2013-71 CL LA		06/21/2022	PRINCIPAL RECEIPT PRINCIPAL RECEIPT		75,611 160,102	75,611 160,102	76,188	75,841 148,488		(229)		(229)		75,611 160,102				945	10/20/2042	. 1.A
38378X-NN-7	GNMA REMICS SER 2013-85 CL A		06/16/2022 . 06/16/2022 .	PRINCIPAL RECEIPT		10, 102	100, 102	150,677 11,008	148,488		(788)		11,614		100, 102				1,031	09/16/2046 08/16/2055	1.A
	GNMA REMICS SER 2014-16 B		06/16/2022 _	PRINCIPAL RECEIPT		198,502	198,502	205, 155	202,604		(4, 102)		(4, 102)		198,502				2, 163	.07/16/2041	1.A
38379K-K8-0	GNMA REMICS SER 2015-128 CL AJ	.	06/16/2022	. PRINCIPAL RECEIPT		4, 111	4,111	4, 185	4,225		(115)		(115)		4, 111				45	11/16/2055	. 1.A
38379K-6D-5	GNMA REMICS SER 2015-163 CL AH		06/16/2022 .	. PRINCIPAL RECEIPT		3,695	3,695	3,656	3,650		45		45		3,695				43	.04/16/2056	. 1.A
	GNMA REMICS SER 2015-93 CLASS AB		06/16/2022 _	PRINCIPAL RECEIPT		27,539	27,539	27,411	27,355		184		184		27,539				287	.01/16/2047	. 1.A
	GNMA REMICS SER 2016-125 CL DA		06/16/2022 _ 06/16/2022 _	PRINCIPAL RECEIPT PRINCIPAL RECEIPT		6,776 29,568	6,776 29,568	6,784 29,825	6,786 29,914		(10)		(10)		6,776 29,568				61 316	12/16/2047 04/16/2049	1.A
38382J-5W-2	GNMA REMICS SER 2010-72 CL AB		06/21/2022	PRINCIPAL RECEIPT		212,147	212.147	29,625	212.931		(784)		(784)		29,508				1,275	03/20/2051	1.4
797224-AB-8	SAN CLEMENTE LEASING LLC SEC NTS		06/07/2022	VARIOUS		20,876	20,876	20,876	20,876		,		,		20,876				350	.06/07/2022	. 1.A
	U S SBA DEB PART CER SER SBIC 2014	.	05/12/2022 _	PIPER JAFFRAY		644,993	643,811	659,906	647,936		(652)		(652)		647,284		(2,291)	(2,291)		_03/10/2024	
	U S SBA PART CERT SER 2009-20J		04/01/2022	PRINCIPAL RECEIPT		44,500 2 803 025	44,500 2 790 706	46,273 2 897 211	45,484 2 862 499	ļ	(28)		(28)		45,456 2,860,570	}	(956)	(956) (57,546)		10/01/2029	
83 Ib2C=VH=4	10 S SB4 PART CERT SER 2013-201	1	ロッケスメンロング	TWO ZUBOL SECURITIES	1	2 803 025	2 /90 /06	2 897 211	2 862 444	•	(1 424)		(1 424)	1	2 860 5/0	1	(5/ 546)	(5/546)	/3 523	09/01/2033	II A

					Show All Lo	ng-Term Bo	onds and Stoc	k Sold, Red	leemed or (Otherwise I	Disposed o	of During th	he Current	Quarter							
1	2	3	4	5	6	7	8	9	10	Ch	nange In Boo	ok/Adjusted	Carrying Val	lue	16	17	18	19	20	21	22
										11	12	13	14	15							NAIC
																					Desig-
																					nation,
																					NAIC
													Total	Total							Desig-
																			DI		
												Current	Change in	Foreign					Bond		nation
												Year's	Book/	Exchange	Book/				Interest/		Modifier
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	t Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eian	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)		nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
	U S SBA PART CERT SER 2017-20F	Oigii	06/01/2022	PRINCIPAL RECEIPT	Otook	122.072	122.072	122.072	122.072	(Decircuse)	71001011011	HIZCG	10)	Value	122.072	Biopodai	Biopodai	Biopodai	3,372	06/01/2037	1 4
	U S SBA PART CERT SER 2018-20K CL1		05/02/2022 _	PRINCIPAL RECEIPT		79,569	79,569	79,569							79,569				3,005	11/01/2038 .	1 A
	U S SBA PART CERT SERIES 2015-20H		05/19/2022 .	BANK OF OKLAHOMA		1,855,454	1,890,984	1,890,984	1,890,984						1,890,984		(35,530)	(35,530)	43,401	08/01/2035 .	1.A
	U S SBA PART CERTIF SER 2015-20D		04/01/2022 .	PRINCIPAL RECEIPT		857,087	857,087	857,087	857,087						857,087		(00,000)	(00,000)	17,344	04/01/2035 .	1 A
	U S SBA PARTIC CERT SER 2013-20J		04/01/2022	PRINCIPAL RECEIPT		634,964	634,964	634,964	634,964						634,964				14,228	10/01/2033	1.A
	U S SBA PARTIC CERTIF SER 2013-20K		05/02/2022 _	PRINCIPAL RECEIPT		305,242	305,242	305,242	305,242						305,242				6,796	11/01/2033 _	1.A
	U S SBA SBIC SER 2006-20F	.	06/01/2022	PRINCIPAL RECEIPT		19,499	19,499	19,499	19,499						19,499				567	_06/01/2026 _	1.A
83162C-MZ-3	U S SBA SBIC-PS 2003-20E		05/02/2022 .	. PRINCIPAL RECEIPT		6,951	6,951	6,937	6,949		1		1		6 , 950		1	1	161	05/01/2023 .	1.A
	U S SBA SER 2004-20D		04/01/2022 .	PRINCIPAL RECEIPT		7,327	7,327	7,093	7,282		5		5		7,287		40	40	175	Q4/01/2024 .	
	U S SBA SER 2005-20J		04/01/2022 _	PRINCIPAL RECEIPT		4,704	4,704	4,716	4,707						4,707		(3)	(3)	120	10/01/2025 .	
	U S SBA SER 2005-20K		05/02/2022 _	PRINCIPAL RECEIPT		17,088	17,088	17,107	17,093		1		1		17,093		(5)	(5)	458	11/01/2025 .	
	U S SBA SER 2006-20J		04/01/2022 .	. PRINCIPAL RECEIPT		31,810	31,810	31,860	31,826		2		2		31,828		(17)	(17)	854	10/01/2026 .	
83162C-SP-9	U S SBA SER 2009-20F		06/01/2022 .	PRINCIPAL RECEIPT		16,719	16,719	16,719	16,719						16,719				414	06/01/2029 _	. 1.A
004000 011 0	U. 0. 0D4 .0ED .0000 .004		05 (40 (0000	VENDOR CODE 0039 NOT IN		004 000	000 000	000 000	000 000		(4.440)		(4.440)		005 400		(40.504)	(40.504)		00 (04 (0000	
	U S SBA SER 2009-201		05/18/2022 _	TABLE		921,629	903,938	962,862	936,609		(1,416)		(1,416)		935, 193		(13,564)	(13,564)	27,630	09/01/2029 .	
83162C-TE-3	U S SBA SER 2010-20D		05/18/2022 .	VARIOUS		1,398,399	1,372,664	1,492,987	1,436,324		(2,369)		(2,369)		1,433,955		(35,556)	(35,556)	36,932	04/01/2030 .	. 1.A
83162C-TX-1	U S SBA SER 2011-20C		05/18/2022 .	FTN FINANCIAL CAPITAL		990,074	974.168	974.168	974, 168						974 . 168		15,906	4F 000	28,997	03/01/2031 .	4.4
	U S SBA SER 2012-20F		05/24/2022 _	BANK OF OKLAHOMA		919,389	939,950	939,950	939,950						939,950		(20,561)	15,906	11,121	06/01/2031 _	
	U S SBA SER 2013-20L	.	06/01/2022 .	PRINCIPAL RECEIPT		381.137		381.137	381.137						381.137		(20,301)	(20,301)		12/01/2033 .	
	U S SBA SER 2014-20D		04/01/2022 .	PRINCIPAL RECEIPT		715,230	715,230	715,230	715,230						715,230				16.179	04/01/2034 .	
	U S SBA SER 2014-20F		05/19/2022 .	BANK OF OKLAHOMA		7,303,474	7,398,557	7,437,058	7,425,293		(689)		(689)		7,424,604		(121, 130)	(121, 130)	106,307	06/01/2034 .	
001020 mil 2	0 0 05N 05N 2014 201		90/ 10/ 2022 .	FTN FINANCIAL CAPITAL		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		, ,407 ,000			(000)		(000)				(121, 100)	(121,100)		2.90/01/2001	- 1.77
831641-FH-3	U S SBA SER 2017-10A	.	05/12/2022 .	MKT		747.508	752,535	752,535	752.535						752,535		(5,027)	(5,027)	15, 133	03/10/2027 .	1.A
	U S SBA SER 2017-20G		05/19/2022 .	STIFEL, NICOLAUS & CO		1,551,755	1,576,136	1,576,136	1,576,136						1,576,136		(24,381)	(24,381)	42,142	07/01/2037 .	1.A
				FTN FINANCIAL CAPITAL																	
	U S SBA SER 2018-10B		05/12/2022 _	MKT		3,830,835	3,810,888	3,810,888	3,810,888						3,810,888		19,948	19,948	95,573	09/10/2028 _	
83162C-ZL-0	U S SBA SER 2018-20E		05/02/2022 .	PRINCIPAL RECEIPT		189,316	189,316	204,261	203, 165		(224)		(224)		202,941		(13,625)	(13,625)	6,809	05/01/2038 .	1.A
				RAYMOND JAMES & ASSOC.																	
83162C-ZM-8	U S SBA SER 2018-20F		05/18/2022 .			4,800,597	4,773,930	5, 171, 491	5, 142, 666		(6,670)		(6,670)		5, 135, 997		(335,399)	(335,399)	82,112	06/01/2038 .	. 1.A
004044 514 0	U 0 0D4 0FD 0040 404 01 4		05 (40 (0000	FTN FINANCIAL CAPITAL		0 400 705	0 440 705	0 440 705	0 110 705						0 110 705		(45.004)	(45.004)	40.040	00/40/0000	
	U S SBA SER 2019-10A CL 1		05/12/2022 _	MKI		2,103,725	2,119,705	2,119,705	2,119,705						2,119,705		(15,981)	(15,981)	46,642	_03/10/2029 _	
	U S SBA SER SBIC 2014-10B		05/12/2022 .	STIFEL, NICOLAUS & CO PRINCIPAL RECEIPT		257,739 42,960	258,022 42,960	258,022	258,022 42,856		31		31		258,022 42,887		(282)	(282)	5,499 5,499	09/10/2024 . 06/01/2023 .	1.A
	US SBA 10 YR POOL #100158		06/27/2022	PRINCIPAL RECEIPT		42,960	245.489	262.578	259.845		الا		(14.356)		245,489		/3	/3	3.789	12/25/2030	1.A
	US SBA 25 YEAR POOL #100158		06/27/2022 _	PRINCIPAL RECEIPT		245,489 312,412	245,489	262,578	331,660		(19, 248)		(19,248)		312.412				5,514	12/25/2030 .	
	US SBA 25 YR POOL # 100140		06/27/2022 .	PRINCIPAL RECEIPT		4.162	4.162	4,422	4.478		(316)		(316)		4.162				5,514	04/25/2044 .	
	US SBA 25 YR POOL #100109	-	06/27/2022 .	PRINCIPAL RECEIPT		411,292	411,292	431,214	428,055		(16,763)		(16,763)		411,292				7,396	07/25/2040 .	
	US SBA 25 YR POOL #100142		06/27/2022	PRINCIPAL RECEIPT		16,524	16,524	17,516	17,504		(980)		(980)		16.524				257	05/25/2044	
	US SBA SER 2007–20E		05/02/2022	PRINCIPAL RECEIPT		43.822	43.822	42.809	43,432		25		25		43.457		365	365	1.163	05/01/2027	1.A
	US SBA SER 2008–20L		06/01/2022 .	PRINCIPAL RECEIPT		30,880	30,880	30,880	30,880						30,880				960	12/01/2028 .	1.A
83162C-VS-9	US SBA SER 2013-20H		05/25/2022 .	BANK OF OKLAHOMA		2,468,235	2,477,525	2,467,213	2,470,725		195		195		2,470,921		(2,686)	(2,686)	65,242	08/01/2033 .	1.A
	US TREASURY BONDS		06/22/2022 _	VARIOUS		6,966,947	7,000,000	7,143,711			(9,797)		(9,797)		7, 133, 914		(166,961)	(166,961)	68,381	07/31/2025 _	1.A
010999999	9. Subtotal - Bonds - U.S. Governme	ents				47,559,105	47,678,842	48,727,118	41,405,254		(144, 129)		(144, 129)	1	48,404,841		(845,728)	(845,728)	919,471	XXX	XXX
				RAYMOND JAMES & ASSOC.		,,	· · · · ·		, ,,==-		, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		, ,,==,		, ,		, .,,	, .,,			
677521-CR-5	OHIO ST GO BONDS DER 2010B TAX		05/09/2022 .			2,764,931	2,650,000	2,650,000	2,650,000						2,650,000		114,931	114,931	90,578	09/01/2024 .	1.B FE
	TEXAS ST GO BDS SER 2020		05/05/2022 .	BANK OF OKLAHOMA		2,544,960	2,400,000	2,773,680	2,660,068		(23, 104)		(23, 104)		2,636,965		(92,005)	(92,005)	72,667	10/01/2025 .	
				CITIGROUP GLOBAL MKTS																	
	TEXAS ST GO BDS SER 2020		05/09/2022 _	. INC		2,571,432	2,400,000	2,819,928	2,713,327		(22,404)		(22,404)		2,690,923		(119,491)	(119,491)		10/01/2026 _	
	TEXAS ST GO BONDS TAX SER 2009A	.]	04/01/2022 .			40,000	40,000	45,504	40,000						40,000				1,073	04/01/2029 .	. 1.A FE
050999999	9. Subtotal - Bonds - U.S. States, Te	rritorie	s and Poss	sessions		7,921,323	7,490,000	8,289,112	8,063,395		(45,508)		(45,508)	1	8,017,888		(96,565)	(96,565)	237,651	XXX	XXX
100853-ME-7	BOSTON MA GO 2010 SER E (TAX)		04/01/2022 .	MATURITY		1,045,000	1,045,000	1,090,019	1,045,000						1,045,000				25,080	04/01/2022 .	1.A FE
070999999	9. Subtotal - Bonds - U.S. Political S	ubdivis	sions of Sta	tes, Territories and F	ossessions	1.045.000	1.045.000	1.090.019	1.045.000						1.045.000				25.080	XXX	XXX

						ng-Term Bo	nds and Stoc														
1	2	3	4	5	6	7	8	9	10	Ch	nange In Boo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
										11	12	13	14	15							NAIC
																					Desig-
																					nation,
																					NAIC
													Total	Total							Desig-
												Current	Change in	Foreign					Bond		nation
												Year's	Book/	Exchange	Book/				Interest/		Modifier
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized		Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	
ification	Description	eian	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)		nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
196479-5T-2	COLORADO ST HSG FIN REV 2019 SR G1	9	05/01/2022	CALLED		25,000	25.000	25,000	25,000	(200.000)	7.00.04.01.	204	.07	74.40	25,000				456	. 11/01/2046 .	1.A FE
196480-NH-6	COLORADO ST HSG REV 2020 SER I-1		05/01/2022	CALLED		15,000	15,000	15,755	15,661		(26)		(26)		15,635		(635)	(635)	225	. 11/01/2050	
25477P-NT-8	DIST OF COLUMBIA HSG FIN SER 2017		06/01/2022 .	PRINCIPAL RECEIPT		7,006	7,006	7,006	7,006						7,006				95	03/01/2049	
34074M-KC-4	FLORIDA HSG FIN CORP 2014 SER A		06/01/2022 .	. PRINCIPAL RECEIPT		24, 158	24, 158	24, 158	24, 158						24 , 158				300	01/01/2036	
34074M-PG-0 31371N-V7-7	FLORIDA ST HSG FIN CORP SER 2016 B		06/01/2022 . 06/27/2022 .	PRINCIPAL RECEIPT		124,242 5,302	124,242 5,302	124,242 5,075	124,242		187		187		124,242				1,338	01/01/2043	1.A FE
31404B-NA-6	FNMA POOL # 257238	-	06/27/2022 _	PRINCIPAL RECEIPT PRINCIPAL RECEIPT		2, 172	2,172	2,223	5,115 2,210		(38)		(38)		5,302 2,172				109	06/01/2028 01/01/2034	1.A
31407H-JJ-6	FNMA POOL # 703063	-	06/27/2022	PRINCIPAL RECEIPT		6,517	6,517	6,395	6.469		48		48		6,517				136	10/01/2025	
3138LM-DD-2	FNMA POOL # AN8199		06/27/2022	PRINCIPAL RECEIPT		2,845	2,845	3,355	3,288		(443)		(443)		2,845				42	01/01/2036	
3138X5-RQ-2	FNMA POOL # AU5894		06/27/2022 _	PRINCIPAL RECEIPT		129,612	129,612	139,009	139,803		(10, 191)		(10, 191)		129,612				2,847	09/01/2043	1.A
	FNMA POOL # BD2696		06/27/2022 _	PRINCIPAL RECEIPT		100, 101	100, 101	100,915	101,501		(1,399)		(1,399)		100 , 101				1,497	07/01/2046	
3140GS-6N-7	FNMA POOL # BH4476FNMA POOL # BJ1162		06/27/2022	. PRINCIPAL RECEIPT		1,542	1,542 9,843	1,580	1,590		(48)		(48)		1,542				21	12/01/2047	
3140H2-JG-4 3140H3-GY-6	FNMA POOL # BJ1162 FNMA POOL # BJ2014		06/27/2022 06/27/2022	PRINCIPAL RECEIPT PRINCIPAL RECEIPT		9,843 5,678	9,843	10 , 103 5 , 788	10, 101 5,776		(258)		(258)		9,843 5,678				137 83	01/01/2048	
3140H6-AS-8	FNMA POOL # BJ4516		_06/27/2022 _	PRINCIPAL RECEIPT					888		(42)		(42)							01/01/2048 _	
3140H7-PP-6	FNMA POOL # BJ5829		06/27/2022	PRINCIPAL RECEIPT		4.767	4,767	4.887	4.882		(115)		(115)		4.767				89	.06/01/2048	
3140HL-JT-4	FNMA POOL # BK6573		06/27/2022	PRINCIPAL RECEIPT		2,382	2,382	2,498	2,512		(129)		(129)		2,382				50	07/01/2048	1.A
	FNMA POOL # BL2542		06/27/2022 _	PRINCIPAL RECEIPT		7,606	7,606	8,849	8,718		(1,112)		(1, 112)		7,606				123	05/01/2039	
	FNMA POOL # B02420		06/27/2022 _	PRINCIPAL RECEIPT		3,065	3,065	3, 134	3,236		(172)		(172)		3,065				38	08/01/2034 _	
3140KE-CG-1 3140KE-RN-0	FNMA POOL # BP6370FNMA POOL # BP6792		06/27/2022 06/27/2022	. PRINCIPAL RECEIPT PRINCIPAL RECEIPT		6,332 68,757	6,332	6,654 72,270	6,682 72,958		(350)		(350)		6,332 68,757				79 722	05/01/2050 05/01/2050	
3140KE-5T-1	FNMA POOL # BP7157		06/27/2022	PRINCIPAL RECEIPT		7,092	7,092	7,459	7,424		(331)		(331)		7,092				89	06/01/2050	
3140KU-NU-2	FNMA POOL # BQ8502		_06/27/2022	PRINCIPAL RECEIPT		61,196	61,196	64,447	64,307		(3, 111)		(3, 111)		61,196				695	12/01/2050	
3140KV-KG-4	FNMA POOL # BQ9294		06/27/2022	PRINCIPAL RECEIPT		79, 193			83,813		(4,619)		(4,619)		79, 193				731	12/01/2050	
3140KV-K7-4	FNMA POOL # BQ9317		06/27/2022	. PRINCIPAL RECEIPT		70,954	70,954	75, 156	75,259		(4,305)		(4,305)		70,954					12/01/2050	
3140Q9-TX-1	FNMA POOL # CA2365FNMA POOL # CA2798		06/27/2022 _	PRINCIPAL RECEIPT PRINCIPAL RECEIPT		26,734 469,670	26,734 469,670	26,805 512,674	26,827 529,876		(93)		(93)		26,734 469,670				389 8,680	09/01/2048	
3140QA-DC-1 31418D-LY-6	FNMA POOL # GA2798		06/27/2022 06/27/2022	PRINCIPAL RECEIPT		90.044			94.350		(4,306)		(60,206)						1.028	12/01/2048 02/01/2050	
31418D-MV-1	FNMA POOL # MA3971		06/27/2022	PRINCIPAL RECEIPT		103,525	103,525	105,207	108,301		(4,776)		(4,776)		103,525				1,216	03/01/2050	
31418D-RF-1	FNMA POOL # MA4085		06/27/2022	PRINCIPAL RECEIPT		50,864	50,864	51,762	52,595		(1,731)		(1,731)		50,864				490	07/01/2050	
3138WJ-X2-9	FNMA POOL #AS8796		06/27/2022 _	PRINCIPAL RECEIPT		10,205	10,205	10,764	11,200		(995)		(995)		10 , 205				115	02/01/2047 _	
31403A-V3-6	FNMA POOL 743234		06/27/2022 _	PRINCIPAL RECEIPT		1,090	1,090	1,087	1,088		2		2		1,090				25	10/01/2033	
31392G-EK-7 31393B-T6-2	FNMA REMICS SER 2002-90 CL A1FNMA REMICS SER 2003-W6 CL1A43		06/27/2022 06/27/2022	PRINCIPAL RECEIPT PRINCIPAL RECEIPT		12,026 15,159	12,026	12,524 15,477	12,213		(187)		(187)		12,026				320	06/25/2042 10/25/2042	
31394E-DV-7	FNMA REMICS SER 2005-58 CL BC		06/27/2022 _	PRINCIPAL RECEIPT		64.934	64.934	64, 196	64.597				336		64.934				1.371	10/25/2042	
	FNMA REMICS SER 2006-63 CL A6		_06/27/2022	PRINCIPAL RECEIPT		18,976	18,976	18,183	18,616		360		360		18,976				347	07/25/2044	
3136BA-UL-6	FNMA REMICS SER 2020-48 CL AB		06/27/2022	PRINCIPAL RECEIPT		142, 156	142, 156	131,900			10,256		10,256		142, 156				327	07/25/2050	
3136BF-U2-7	FNMA REMICS SER 2021-24 CL AD		06/27/2022 _	PRINCIPAL RECEIPT		63,556	63,556	64, 191	64,249		(693)		(693)		63,556				574	11/25/2049	
3128MJ-2D-1	FREDDIE MAC # POOL G08771		06/15/2022	PRINCIPAL RECEIPT		13,757	13,757	14,277	14,572		(815)		(815)		13,757				220	07/01/2047	
3128JL-N6-2 31296M-PS-2	FREDDIE MAC POOL # 1B1412 FREDDIE MAC POOL # A13133	-	06/15/2022 06/15/2022	PRINCIPAL RECEIPT PRINCIPAL RECEIPT		679 16.307	679 16.307	671 16.417	671 16.385		9		9		679 16.307				6 440	12/01/2033 09/01/2033	
31297K-YN-6	FREDDIE MAC POOL # A30717		06/15/2022	PRINCIPAL RECEIPT		73,116	73,116	70,248	71,022		2.094		2.094		73.116				1.818	12/01/2034	1 A
31335H-YN-7	FREDDIE MAC POOL # C90717		06/15/2022 _	PRINCIPAL RECEIPT		3,208	3,208	3,268	3,216		(8)		(8)		3,208				73	09/01/2023	
31335H-5U-3	FREDDIE MAC POOL # C90859		06/15/2022 _	PRINCIPAL RECEIPT		1,786	1,786	1,775	1,780		6		6		1,786				41	10/01/2024 _	
3128E2-VX-1	FREDDIE MAC POOL # D96030	. [06/15/2022	. PRINCIPAL RECEIPT	-	3,002	3,002	3,047	3,004	ļ	(2)		(2)		3,002		ļ	ļ ļ.	62	05/01/2023	
3128M4-A4-5	FREDDIE MAC POOL # G02427		06/15/2022	PRINCIPAL RECEIPT		933	933	900			44		44		933				22	12/01/2036	
31335B-JE-7 3132WP-6K-8	FREDDIE MAC POOL # G61161 FREDDIE MAC POOL # Q49873		06/15/2022 06/15/2022	PRINCIPAL RECEIPT PRINCIPAL RECEIPT		83,525 376					(2,032)		(2,032)						1 , 145 6	08/01/2047 08/01/2047	
31346Y-MJ-9	FREDDIE MAC POOL # Q49873		06/27/2022	PRINCIPAL RECEIPT		5, 169	5, 169	5,610	5,794		(625)		(625)		5. 169				97	12/01/2047	
3133A4-3A-2	FREDDIE MAC POOL # QA9793	. [06/27/2022	PRINCIPAL RECEIPT		78,515	78,515				(5,067)		(5,067)		78,515				798	05/01/2050	
3133AD-JZ-0	FREDDIE MAC POOL # QB6580		06/27/2022 _	PRINCIPAL RECEIPT		36, 193	36, 193		38,761		(2,568)		(2,568)		36 , 193				378	_12/01/2050 _	1.A
	FREDDIE MAC POOL # QB6585		06/27/2022 _	PRINCIPAL RECEIPT		8,448	8,448	8,897	8,908		(460)		(460)		8,448				87	0 17 2000	
	FREDDIE MAC POOL # QB7050	- [06/27/2022		.	55, 163	55, 163	58,430	58,626	ļ	(3,462)		(3,462)	ļ	55 , 163			 -	669	12/01/2050	
31324F=FV=8	FREDDIE MAC POOL # 7T1951	1	06/27/2022	PRINCIPAL RECEIPT	1	21 151	21 151	21 708	22 355		(1 204)		(1 204)		21 151						

					Show All Lo	ng-Term Bo	nds and Stoc	k Sold, Rec	deemed or (Otherwise [Disposed o	of During th	he Current Qι	uarter							
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									Book/	Unrealized	Year's	Temporary		Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value /A	Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 - C	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
3132DW-DK-6	FREDDIE MAC POOL #SD8206		06/27/2022 .	PRINCIPAL RECEIPT		113,274	113,274	113,593			(319)		(319)		113,274				645	.04/01/2052	. 1.A
45202B-CJ-3	ILLINOIS ST HSG DEV 2016 SER A		06/01/2022 _	CALLED		8,216	8,216	8,216	8,216						8,216				90	_03/01/2048	1.A FE
49130T-TR-7	KENTUCKY ST HSG CORP 2014 SER B		06/06/2022 _	CALLED		205,000	205,000	214,020	207,777		(461)		(461)		207,316		(2,316)	(2,316)	7,631	.07/01/2036	1.A FE
49130T-VQ-6	KENTUCKY ST HSG CORP 2016 SER B		06/06/2022 .	CALLED		45,000	45,000	46,832	45,875		(88)		(88)		45,787		(787)	(787)	1,675		1.A FE
49130T-UR-5	KENTUCKY ST HSG CORP BDS 2016 A		06/06/2022 .	CALLED		115,000	115,000	119,394	116,840		(216)		(216)		116,624		(1,624)	(1,624)			1.A FE
	LOUISIANA ST HSG CORP SF MTG 2015A		06/01/2022 _ 06/01/2022	PRINCIPAL RECEIPT		56,345 80.000	56,345 80,000	56,345 80,000	56,345 80.000						56,345 80,000				742 1.782		1.A FE
	MINNESOTA ST HSG FIN REV 2020 SR C		06/01/2022 _	PRINCIPAL RECEIPT		79,664							ļ						972		1.B FE
	MISSOURI ST HSG DEV COMM 2014 SERC		06/01/2022 .	PRINCIPAL RECEIPT		15, 117							·		15,117				187	08/01/2034	1.8 FE
	MISSOURI ST HSG DEV REV 2020 SER B		06/01/2022 .	PRINCIPAL RECEIPT		148,376	148,376	151,260	150,774		(101)		(101)		150,674		(2,298)	(2,298)	1,656	11/01/2043	1.B FE
	NEW HAMPSHIRE ST HSG SER 2021A		_06/01/2022	CALLED		50,000	50,000	50,000	50,000						50,000			(2,230)	741	.07/01/2034	1.B FE
647200-3P-7	NEW MEXICO MTG FIN AUTH 2015 SER E		06/01/2022	PRINCIPAL RECEIPT		74,345	74,345	74,345	74,345						74,345				901	.09/01/2037	1.A FE
647201-MZ-2	NEW MEXICO MTG FIN AUTH 2021 SER B		06/01/2022 .	. PRINCIPAL RECEIPT		69,697	69,697	69,697	69,697						69,697				450	.05/01/2042	1.A FE
677377-2P-7	OHIO HSG FIN REV BONDS 2016 SER 1		06/01/2022 .	CALLED		60,000	60,000	60,000	60,000						60,000				663	. 11/01/2041	1.A FE
67756Q-NP-8	OHIO ST HSG FIN AGY 2015 SER B		06/01/2022 _	PRINCIPAL RECEIPT		132, 178	132, 178	132, 178	132, 178						132, 178				1,473		1.A FE
83756C-MM-4	SOUTH DAKOTA HSG AUTH 2016 SER A		06/30/2022 .	CALLED		55,000	55,000	55,000	55,000						55,000		(050)		957		1.A FE
83756C-SA-4 83756C-HX-6	SOUTH DAKOTA HSG DEV AU 2017 SER ASOUTH DAKOTA ST HSG DEV 2014 SER F		06/30/2022 . 06/30/2022 .	CALLED		105,000 45,000	105,000 45,000	105,698 46,241	105,391		(38)		(38)		105,353		(353)	(353)	2,071 1,160	11/01/2037 05/01/2034	
880461-2F-4	TENNESSEE HSG DEV AGY 2020-3B		05/01/2022 _	CALLED		25,000	25,000	26,586	26,347		(54)		(54)		26,293		(376)	(1,293)	729		1.B FE
880461-Q3-5	TENNESSEE HSG DEV AGY REV 2020-1B		05/01/2022 .	CALLED		110,000	110,000	119,457	117,771		(312)		(312)		117,458		(7,458)	(7,458)	3,438		1.B FE
880461-T7-3	TENNESSEE HSG DEV AGY REV 2020-2		05/01/2022 .	CALLED		65,000	65,000	68,781	68.180		(125)		(125)		68,054		(3,054)	(3,054)	2,167		1.B FE
88275F-NU-9	TEXAS ST DEPT OF HSG SF REV 2015 A		06/01/2022	CALLED		35,000	35,000	35,000	35,000						35,000					.09/01/2039	
93978X-ER-7	WASHINGTON ST HSG FIN COM 2015 B		06/01/2022 _	CALLED		160,000	160,000	160,000	160,000						160,000				2,008	_05/01/2041	
	WASHINGTON ST HSG FIN COMM 2015 A		06/01/2022 .	CALLED		45,000	45,000	45,000	45,000						45,000				563	09/01/2040	
	99. Subtotal - Bonds - U.S. Special Re	evenue	es			4, 138, 687	4,138,688	4,251,116	4,022,290		(108,896)		(108,896)		4, 158, 881		(20, 194)	(20, 194)	69,286	XXX	XXX
	AGATE BAY MTG TRUST 2015-5 CL A9		06/27/2022 .	. PRINCIPAL RECEIPT		40 , 177	40 , 177	41, 150	40,890		(713)		(713)		40 , 177				571	.07/25/2045	1.A
00842T-AD-0	AGATE BAY MTG TRUST 2016-1 CL A4		06/27/2022 _	. PRINCIPAL RECEIPT		35,793	35,793	35,323	35,407		385		385		35,793				388	12/25/2045	. 1.A
	ANTHEM INC SR NTS		05/15/2022 _	MATURITY		610,000 2,700,000	610,000	613,369	610,261 2,701,215		(261)		(261)		610,000				9,531		
00206R-CM-2 00206R-DD-1	AT&T INC NTS		05/02/2022 . 05/11/2022 .	CALLED @ 101.8364439		2,700,000	2,700,000 1,480,000	2,715,204 1.521.040			(1,215)		(1,215)		2,700,000 1.496.213		(16,213)	(16.213)	27,000 75.246	06/30/2022 01/15/2025	
00206R-HS-4	AT&T INC NTS		04/26/2022 .	CALLED @ 101.8364439 CALLED @ 101.8464474		1,507,179	1,645,000	1,521,040	1,653,055		(2,008)		(2,068)		1,496,213		(10,213)	(16,213)		07/15/2025 07/15/2025	
06051G-HR-3	BANK OF AMERICA CORP		05/25/2022 _	MARKET AXESS		1,246,688	1,250,000	1,262,150	1,256,861		(817)		(817)		1,256,044		(9,357)	(9,357)	30,374		
	BANK OF AMERICA CORP SR NTS		04/24/2022	CALLED		2,700,000	2,700,000	2,632,878	2,679,868		4,739		4,739		2,684,607		15,393	15,393	38,894	04/24/2023	1.G FE
06051G-HC-6	BANK OF AMERICA CORP SR NTS		05/25/2022 .	. MARKET AXESS		2, 151, 484	2, 150, 000	2, 182, 573	2, 161, 845		(4,850)		(4,850)		2, 156, 994		(5,511)	(5,511)	28, 167	12/20/2023	1.F FE
06406H-CX-5	BANK OF NEW YORK MELLON CORP		05/25/2022 .	. DAIWA CAPITAL MARKETS		1,408,792	1,400,000	1,377,740	1,393,206		969		969		1,394,175		14,617	14,617	32,356	.09/11/2024	
07359B-AA-5	BEACON CONTAINER FINANCE II LLC		06/20/2022 .	PRINCIPAL RECEIPT		128,775	128,775	126,490	100,959		2,283		2,283		128,775				1,049	10/22/2046	
	BP CAPITAL MARKETS AMERICA NTS		06/02/2022 _	MILLENIUM ADVISORS		1,003,230	1,000,000	965,220	988,680		3,438		3,438		992,119		11,111	11,111	15,736		
14149Y-BA-5 12597P-AC-2	CARDINAL HEALTH INC		06/08/2022 . 06/15/2022 .			998,760 67.962	1,000,000 67,962	994,830 67.431	998,327		243		243		998,570		190	190	19,931 105		2.B FE
1259/P-AC-2 20030N-CR-0	COMPACT COMPANY NTS		06/08/2022	GOLDMAN. SACHS & CO		4.053.720	4.000.000	4.065.565	4.030.619		(5, 894)		(5,894)		4.024.724		28.996	28.996	96,611	06/16/2025 04/15/2024	
	CREDIT SUISSE MTG TRUST 2013-IVR3		06/27/2022 _	PRINCIPAL RECEIPT		4,055,720	7,041	7,048	7,048		(3,694)		(7)		7,024,724		20,990	20,330	75	_05/25/2043	
	CREDIT SUISSE MTG TRUST 2013-TH1		06/27/2022 .	PRINCIPAL RECEIPT		60,061	60,061	57,940			1, 145		1,145		60,061				526	.02/25/2043	1.A
	CREDIT SUISSE MTG TRUST SER 2013-7		06/27/2022 .	PRINCIPAL RECEIPT		36,101	36,101	36,688			(387)		(387)		36,101				566	.08/25/2043	1.A
26441C-AJ-4	DUKE ENERGY SENIOR NOTES		05/31/2022 .	CALLED		1,700,000	1,700,000	1,658,673	1,692,669		4,880		4,880		1,697,549		2,451	2,451	41 , 192	.08/15/2022	2.B FE
278062-AC-8	EATON CORP SENIOR NOTES		04/14/2022 .	GOLDMAN, SACHS & CO		1,950,953	1,942,000	1,849,941	1,931,734		3,483		3,483		1,935,217		15,736	15,736	24,774	_11/02/2022	_ 2.A FE
				MITSUBISHI UFJ																	
29379V-BB-8	ENTERPRISE PRODUCTS OPER LLC NTS		06/08/2022 .	SECURITIES INC		2,505,347	2,483,000	2,553,595	2,510,497		(6,266)		(6,266)		2,504,230		1,117	1,117	79,353	.02/15/2024	
	FLAGSTAR MTG TRUST 2018-31NV CL A3		06/27/2022 _	PRINCIPAL RECEIPT		68,560 42,747	68,560 .42,747	69,974 43,602	70,215		(1,655)		(1,655)		68,560				1,083 492		1.A
	FLAGSTAR MTG TRUST 2020-2 CL A2FREMF MTG TRUST FREMF 2012 K21		06/27/2022 _ 06/25/2022 _	PRINCIPAL RECEIPT		2,585,000	2,585,000	2,676,788	43,818 2,617,244		(1,070)		(32,244)		42,747					08/25/2050 07/25/2045	1 EM
	FREMF MTG TRUST FREMF 2012 K21		06/25/2022 .	STEPHENS INC		1, 108, 569		1,162,268	1, 126, 264		(32,244)		(32,244)				(4,766)	(4,766)	22,246		
	ITTELMINATION OLIT ZVIZ-NZZ VL D		17/2022 .	MITSUBISHI UFJ							(12,529)		(12,323)				(4,700)	(4,700)		5407 /02 /04	
369550-BG-2	GENERAL DYNAMICS CORP SR NTS		05/05/2022 _	SECURITIES INC		2,885,414	2,880,000	3,020,256	2,972,419		(9,596)		(9,596)		2,962,823		(77,409)	(77,409)	48,720	.05/15/2025	1.G FE
	GS MBS 2021-GR1 A2 MTG	1	06/27/2022			34,414	34,414	34.973	34.938		(525)		(525)		34.414		L		356	11/25/2051	1.A

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MOST-0-D-2 MILL REPTIN COPPAN STANIO NOTES 0.6016/20/22 0.175-0.176 1.79 1	25/2052 1.A	01/25/2052	1,282)	(2,007)													
48601-4-4-9 PEUERSN III SER 2019-14 0. A 06.715/2022 PRINCIPLE PECIFF 7.746 7.746 8.898 8.800 (5) (5) 8.870 (1.1231) 1.1231 1.1241 1.12		i																				
## ## ## ## ## ## ## #	01/2023 2.A FE 17/2073 1.A FE	08/01/2023							9		9											
ASSON-H-B IBN CORP 18	16/2060 1.A FE										(5)											
AMBRIT A	1.000					***************************************	3,070				(3)		,0,000		,,,,,	,,,,,	/				The second secon	
A66411-A-1-4 P. MISSAN MIG TRUST 2014-1 0, 149 0.607270022 PRINCIPAL RECEIPT 54,379 53,050 53,599 779 779 54,379 58,379 58,000 1044 146641-A-1-4 14662720022 PRINCIPAL RECEIPT 34,802 3	12/2024 1.G FE																.					
466447-A-1 P. MCRAM MIG TRIES 2015-4 Q. 21 1.0	15/2072 1.A FE	09/15/2072 01/25/2044		(5,212)	(5,212)																	
## ## ## ## ## ## ## ## ## ## ## ## ##		06/25/2044																				
46647-A-P-9 P MRRAN INT FIRST 2016-3 Q. 141 0.6727/2002 PRINCIPI-IR ECEIPT 54,205 54,205 53,493 53,735 7,415 7,411 1,113 1,113 54,205 7,337 7,337 7,337 7,415 7,41		06/25/2045																				
46648-40-7 P URRAN INF TRUST 2017-2 CL A3	25/2046 1.A	10/25/2046	930				64,205				1, 113		63,092	63,493	64,205			PRINCIPAL RECEIPT	06/27/2022		JP MORGAN MTG TRUST 2016-3 CL 1A1	46647E-AA-9
A66827-A6-0 P. MORGAN INTG TRIST 2021-13 CL A3 D.6/27/2022 PRINCIPAL RECEIPT S.3. 493 S		10/25/2046																				
4.66527-46-9. JP MRGAN INTERNET 2021-13 CL A3		05/25/2047 08/25/2047																				
46654 -86-4 P MPGAN MTG TRUST SET 2021-15 CL A2 0.66/25/2022 PRINCIPAL RECEIPT 91,849 93,399 93,416 (1.567) (1.567) 91,849 1.146 1.4668 -1.744 1.44 0.67/27/2022 PRINCIPAL RECEIPT 39,825		04/25/2052																				
A6859P-AR-2 P. MORGAN INTG TRIEST SER 21 CL ASA 0.67.25/2022 PRINCIPAL RECEIPT 4.3, 6.08 4.3, 6.08 3.7, 8.30 5.778 5.778 5.778 3.4, 6.08 9.1	25/2052 1.A FE	06/25/2052											93,416						06/25/2022		JP MORGAN MTG TRUST 2021-15 CL A2	
A6650-AC-6 A6650-AC-6 A MCROAM MTG TRUST SER 22-2 CL A3 D6/25/2022 PINICIPAL RECEIPT 245,083 245,083 232,446 12,637 12,637 12,637 245,083 1,551		11/25/2048																				
4,6625H-KC-3 JPMCRGAN CHASE & CO NOTES D,5725/2022 VARIOUS A, 031,476 A, 050,000 A, 041,000 A, 046,949 334 334 A, 047,283 (.15,808) (.15,808) 100,625	25/2051 1.A FE 25/2052 1.A FE	10/25/2051																				
548661-DH-7 LOWES COMPANIES INC D5/12/2022 MARKET AXESS 946,685 950,000 944,500 947,743 209 209 209 947,952 (1,267) (1,267) 21,464		01/23/2025		(15.808)	(15.808)								4.046.949									
62954V-AA-5 NEW YORK CITY TAX LIEN SER 19-A 0.5/10/2022 PRINCIPAL RECEIPT 431,775 43	15/2025 2.A FE	_09/15/2025	21,464	(1,267)	(1,267)		947,952		209		209		947,743	944,500	950,000	946,685		MARKET AXESS	_05/12/2022		LOWES COMPANIES INC	548661-DH-7
655844-BL-1 NORFOLK SOUTHERN CORP D5/09/2022 MITSUBISHI UFJ SCURITIES INC 2,775,318 2,770,000 2,677,316 2,756,076 4,349 4,349 4,349 2,760,425 14,893 14,893 59,416 14,893 14,893 59,416 14,893 14,8	25/2023 1.G FE)	(5,849)		(5,849)											
655844-BL-1 NORFOLK SOUTHERN CORP D5/09/2022 SECURITIES INC 2,775,318 2,770,000 2,677,316 2,756,076 4,349 4,349 2,760,425 14,893 14,893 59,416 666807-BN-3 NORTHERUM GRUMMAN CORP D6/13/2022 EXCHANGED 2,253,718 2,000,000 2,555,384 2,515,845 54,195 15,4195 2,451,649 (207,932) (207,932) (207,932) 78,750 78,750 76,704-Al-9 NUCR CORP SENIOR NOTES D6/08/2022 MARKET ALESS 2,925,752 2,920,000 2,915,094 2,915,894 2,191,895 2,21 2,	10/2032 1.A FE	11/10/2032	4,728	35	35		431,741		1		1		431,740	431,/33	431,775	431,775			05/10/2022	-	NEW YORK CITY TAX LIEN SER 19-A	62954V-AA-5
666807-BV-3 NORTHFRUM GRUMMAN CORP D.6/13/2022 EXCHANGED 2,253,718 2,000,000 2,555,884 2,515,845 (54,195) (54,195) 2,461,649 (207,932) (207,932) 78,750	15/2023 2.A FE	_02/15/2023	59,416	14,893	14,893		2,760,425		4,349		4,349		2,756,076	2,677,316	2,770,000	2,775,318			05/09/2022		NORFOLK SOUTHERN CORP	655844-BL-1
67647L-AA-9 OCEANVIEW MTG TRUST SR 2021-1 A1 0.6/27/2022 PRINCIPAL RECEIPT 42,539 42,539 43,343 43,280 (.741) (.741) 4.2,539 42,539 44,040	01/2026 2.A FE	03/01/2026	78,750	(207,932)	(207,932)		2,461,649		(54, 195)		(54, 195)		2,515,845	2,555,384	2,000,000	2,253,718			06/13/2022		NORTHRUM GRUMMAN CORP	
75409T-AG-0 RATE MTG TRUST 2021-J3 CL A7	15/2022 1.G FE			5,892	5,892																	
B1746G-AU-7 SEQUOIA MTG TRST SER 2017-7 CL A19 .06/27/2022 PRINCIPAL RECEIPT .8,309		05/25/2051 10/25/2051																				
		10/25/2047																				
		02/25/2043																				
		11/25/2044																				
		08/25/2046 10/25/2047	453 198				33, 292		(431)		(431)		33,723	33,753 . 15,546	33,292 15,250	33,292 15,250		PRINCIPAL RECEIPT	06/27/2022 06/27/2022			81746R-AU-3 81746G-AA-1
		08/25/2047																				
81745G-AA-2 SEQUOIA MTG TRUST SR 2013-10 CL A1	25/2043 1.A	08/25/2043					61,992)	(1,710)		(1,710)		63,702	63,077	61,992	61,992		PRINCIPAL RECEIPT	06/27/2022		SEQUOIA MTG TRUST SR 2013-10 CL A1	
		09/25/2043																				
		07/25/2045 11/25/2046																				
		04/25/2047																				
81748M-AA-6 SEQUOIA MTG TRUST SR 2020-1 CL A1	25/2050 1.A	02/25/2050					160 , 180		(5,653)		(5,653)		165,833	164,219	160 , 180	160 , 180			06/27/2022		S SEQUOIA MTG TRUST SR 2020-1 CL A1	
		03/25/2050																				
	01/2024 1.G FE 20/2046 1.F FE			(194)	(194)																	
1.863 ISL-AS-7 IEATAINER MARINE ASS 2021-34 U. A	.0/ 2040 I.F FE	040 / 20 / 2040	408						300, د		, 503								۵۷۷ کا ۱۵۷ کا ۱۵۷ یا		TEATATHEN HANTHE ADO 2021-ON OL N	NOO IJL-MO-/
		_07/15/2025											2,902,291					LENDING FUND				
	20/2045 1.F FE									 												
		08/15/2024 02/15/2024								·												
	24/2025 1.G FE																					
	25/2051 1.A	12/25/2051	875				84,573)	(399)		(399)		84,972	84,969	84,573	84,573		PRINCIPAL RECEIPT	06/25/2022	.	WOODWARD CAPITAL MANAGEMENT RCKT 2	74939K-AE-6
	1	09/25/2051	1,888				187,247)	(2,480)		(2,480)		189,727	189,792		187,247		PRINCIPAL RECEIPT				

					Show All Lo	ng-Term Bo	nds and Stoo	ck Sold, Red	deemed or (Otherwise	Disposed of	of During th	ne Current	Quarter							
1	2	3	4	5	6	7	8	9	10		nange In Boo				16	17	18	19	20	21	22
										11	12	13	14	15							NAIC
																					Desig-
																					nation,
																					NAIC
													Total	Total							Desig-
												Current	Change in	Foreign					Bond		nation
												Year's	Book/	Exchange	Book/				Interest/		Modifier
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized		Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
ldent-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eian	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)		nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
749384-AA-1	WOODWARD CAPITAL MGT SER 21-5 CL A		_06/27/2022	PRINCIPAL RECEIPT		311, 152	311, 152	300,720	121, 152	(======)	10,432		10,432		311, 152				2,228	11/25/2051 .	. 1.A
74938W-AB-7	WOODWARD CAPITAL MGT SER 22-2 CL A		_06/25/2022	PRINCIPAL RECEIPT		25, 179	25, 179	23,814			1,365		1,365		25, 179				157	02/25/2052 _	. 1.A FE
	TEXTAINER MARINE ABS 20-1A CL A		.06/24/2022	PRINCIPAL RECEIPT		36,450		36,119	28,284		339		339		36,450				337	08/21/2045 .	. 1.F FE
	TEXTAINER MARINE ABS 20-2A CL A		.06/20/2022	PRINCIPAL RECEIPT		132, 101	132, 101	131,770	107,429		353		353		132,101				1, 103	09/20/2045 .	. 1.F FE
	TEXTAINER MARINE ABS 2021-1A CL A TEXTAINER MARINE ABS 2021-2A CL A		_06/20/2022 _06/20/2022	PRINCIPAL RECEIPT		16,000 8,000	16,000 8,000	15,679 7,988	13,786		315		315 12		16,000				103	02/20/2046 _ 04/20/2046 _	. 1.F FE
	99. Subtotal - Bonds - Industrial and M					67,709,878	67,214,604	68,013,365	67,089,296		(90.894)		(90.894)		67.812.826		(152,284)	(152,284)	1,549,477	XXX	XXX
	97. Total - Bonds - Part 4	nocena	ncous (OII	annateu j		128.373.993	127.567.134	130.370.730	121.625.235		(389, 427)		(389,427)		129,439,436		(1,114,771)	(1,114,771)	2.800.965	XXX	XXX
	98. Total - Bonds - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
	99. Total - Bonds					128,373,993	127,567,134	130,370,730	121,625,235	7000	(389, 427)	7000	(389, 427)	7001	129,439,436	7000	(1,114,771)	(1,114,771)	2,800,965	XXX	XXX
	97. Total - Preferred Stocks - Part 4					,,	XXX	,,	,,		(555) /		(020) /		,,		(1,111,111,	(1,111,111,	=,===,===	XXX	XXX
450999999	98. Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
450999999	99. Total - Preferred Stocks						XXX													XXX	XXX
	ABBOTT LABORATORIES		_04/18/2022	. EVERCORE ISI	778.000	90,396		90 , 197	109,496	(19,298)			(19,298)		90 , 197		199	199			
00724F-10-1	ADOBE INC		_06/09/2022	VARIOUS	674.000	287,327		375,056	225, 123	7,378			7,378		375,056		(87,730)	(87,730)			
009158-10-6	AIR PRODUCTS & CHEMICALS INC		05 /07 /0000	Sanford C. Bernstein &	00.000	23, 135		26,755	00.000	(4 544)			(1,541)		26,755		(0.000)	(0.000)	200		
00190106-10-6	ATR PRODUCTS & CHEMICALS INC		.05/27/2022	. Co	93.000	23, 133		20,700	28,296	(1,541)			(1,041)		20,733		(3,620)	(3,620)	290		
022098-10-3	ALTRIA GROUP INC		_04/22/2022	Co.	761.000	42,656		29,734	36,064	(6,330)			(6,330)		29,734		12,922	12,922	1,370		
	AMERICAN TOWER CORP		_05/27/2022 _	VARIOUS	1, 127.000	289,455		295,009	256,815	(18,681)			(18,681)		295,009		(5,554)	(5,554)	2,798		
	AMPHENOL CORP		_06/24/2022 _	EVERCORE ISI	485.000	31,688		33,366	6,734	(1,466)			(1,466)		33,366		(1,677)	(1,677)	31		
084670-70-2 11135F-10-1	BERKSHIRE HATHAWAY INC - CL B		.04/22/2022	VARIOUS	324.000	110,651 106,167		73,740	96,876	(23, 136)			(23, 136)		73,740		36,911	36,911	4 540		
	CHARTER COMMUNICATIONS INC		_05/16/2022 _04/06/2022	EVERCORE ISI	182.000	72,849		49,061 98,997	121, 105	(72,044)			(72,044) 14,241		49,061 98,997		57, 106	57, 106	1,548		
	CISCO SYSTEMS INC		_06/08/2022	VARIOUS	4,339.000	196,214			274,962	(195,416)			(195,416)				116,668	116,668	3,254		
				Sanford C. Bernstein &														·			
125896-10-0	CMS ENERGY CORP		_05/20/2022	Co	1,517.000	104,501		94,752	98,681	(3,928)			(3,928)		94,752		9,749	9,749	1,396		
22160K-10-5	COSTCO WHOLESALE CORP		_05/16/2022	EVERCORE ISI	77.000	38,056		41,174							41, 174		(3, 118)	(3, 118)	69		
	DANAHER CORP		_06/06/2022 _06/24/2022	EVERCORE ISI	98.000 137.000	25,815 33.927		27,117 25,904	5.896	(2.398)			(2,398)		27,117 25,904		(1,301)	(1,301)	25 86		
2300//-10-3	DOLLAR GUNERAL GORF		۵۵۷۷ ۲۹۱ ۱۵۷۷	Sanford C. Bernstein &				∠ე, 904		(2,098)			(2,098)		∠ວ, ສ∪4		0,023	0,023	00		-
28176E-10-8	EDWARDS LIFESCIENCES CORP		_04/22/2022	Co	344.000	41,326		33,517	44,565	(11,049)			(11,049)		33,517		7,810	7,810			
285512-10-9	ELECTRONIC ARTS INC		_06/10/2022	VARIOUS	1,722.000	232,641		139,902	227 , 132	(87,230)		ļ	(87,230)		139,902		92,739	92,739	578		
29444U-70-0	EQUINIX INC	- -	_04/18/2022	EVERCORE ISI	212.000	155,250		149,227				 			149,227		6,023	6,023	657	l	-
30034W-10-6	EVERGY INC		_05/27/2022	Sanford C. Bernstein &	1,091.000	76,438		.65,935	74.854	(8,919)			(8,919)		65.935		10,503	10,503	1.124		
	EVOLUTION PETROLEUM CORP		.06/28/2022	VARIOUS	5.964.000	42,181		20,381		(8,919)			(8,919)		20,381		21,800	21.800	1, 124		-
	FINANCIAL SELECT SECTOR SPDR		.05/24/2022	VARIOUS	8,306.000	287,230		339,803		(0,707)			(0,707)		339.803		(52,574)	(52,574)	1,262		
	INTUIT INC		_06/08/2022	EVERCORE ISI	183.000	75,343			117,709	(28,007)			(28,007)				(14,359)	(14,359)	249		
	JOHNSON & JOHNSON		_05/27/2022	VARIOUS	882.000	157,485		148,526	37,978	(1,404)			(1,404)		148,526		8,958	8,958	664		
	MARKETAXESS HOLDINGS INC		_04/06/2022	EVERCORE ISI	105.000	30 , 153		35,721	43, 183	13,474		20,936	(7,462)		35,721		(5,568)	(5,568)	74		
576360-10-4	MASTERCARD INC CLASS A	- -	.06/06/2022	EVERCORE ISI Sanford C. Bernstein &	151.000	54,391		55, 129	54,257	872			872		55 , 129		(738)	(738)	127		-
57667L-10-7	MATCH GROUP INC	I	_06/06/2022	Co	650.000	54.101		104,816	85.963	18.853		L	18.853		104.816		(50,714)	(50,714)			
580135-10-1	MCDONALDS CORPORATION		_05/27/2022	VARIOUS	559.000	140,245		84,820	149,851	(65,031)			(65,031)		84,820		55,425	55,425	<i>7</i> 71		
	MERCK & CO INC		_05/16/2022 _	EVERCORE ISI	703.000	64,983		54,676	53,878	798		ļ	798		54,676		10,307	10,307	1,263		
	MICROSOFT CORP		.04/18/2022	. EVERCORE ISI	15.000	4, 187		4,064	5,045	(981)			(981)		4,064		123	123	9		
611/4X-10-9	MONSTER BEVERAGE CORP	-	_06/08/2022	VARIOUS	2,984.000	266,856		228,088	236,450	(47,676)			(47,676)		228,088		38,768	38,768			
65473P-10-5	NISOURCE INC		_05/20/2022 _	Co	1,350.000	40,834		32,851	37,274	(4,422)			(4,422)		32,851		7,983	7,983	1,342		
			_04/18/2022	EVERCORE ISI	38.000	27,481		16,411	26,837	(10,425)			(4,422)		16,411		11,069	11,069			
	PROCTER & GAMBLE CO		.04/19/2022	VARIOUS	778.000	122.774		109.998	71.812				(12,699)		109.998		12,776	12,776	382		

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 15 15 16 17 18 19 20 21 22 22 22 22 22 22					Snov	N All LO	ng-⊺erm Bo	nds and Sto	ck Sola, Red	deemed or C	Jinerwise L	nsposea (טו טuring tr	ie Current	Quarter							
Cluster Prior Year Prior	1	2	3	4	5	6	7	8	9	10	Cha	ange In Bo	ok/Adjusted	Carrying Val	lue	16	17	18	19	20	21	22
CUSIP Common Co											11	12	13	14	15							NAIC
CUSIP Common Co																						Desig-
CUSIP CONSIDER For Disposal Name Number of Shares of Consideration Par Value Cots Value Value Value Value Value Value Value Value Val																						
CLISP CLISP CLISP Client For Disposal Name of Inference Name of Infere																						
CLISIP CONTROL CONTR														Total	Total							
CUSIP CUSIP CUSIP Committee Cusip Cusip Committee Cusip Cusi													Current							Rond		
CUSIP CUSIP Cusim For Disposal Name For Disposal Name For Disposal Name Consideration Par Value Cost Cusim Par Value Cost Cusim Par Value																Doole						
CUSIP Cusip For Disposal For										D-1							F				04-4-4	
Cusing Consideration Con																						
For- Disposal Part For- Disposal Part	011010				l																	
Find Description Eight Date Orlandor Part Value Cost Value Oecrease Accretion nized 13) Value Date Disposal Dis			l_																			
STATE STAT							_															
Faller F			eign					Par Value		Value	(Decrease)	Accretion	nized	13)	Value		Disposal	Disposal	Disposal	Year	Date	Symbol
Forest F	81369Y-86-0	REAL ESTATE SELECT SECTOR SPDR		04/22/2022 _		1,725.000	85,930											(782)	(782)	594		
B8651-0-5 SPIRAD (CRIVE) (CRIVE) (SPIRAD (25,261	(3, 122)			(3, 122)				5,520				
SIFFRY DERRY DER										E0 700	(1 500)			(1.500)						000		
Beflogs-10-4 STOX VARDS BANCEP INC																72 302						
BRIGH-10-1 STOX YARSS BACKP INC 0.60/17/202 20	010001 10 0	OLMITIA ENGLIGI				040.000																
B8160R-10-1 TESA INC	861025-10-4	STOCK YARDS BANCORP INC		06/01/2022		6.448.000	357.390		252.683	271.362	(134.856)			(134.856)		252.683		104.707	104.707	1.805		
98606-83-9 VISA INC CLASS A SHAFES D6/24/2022 EVERDORE IS 261 000 54, 100 51,028 56, 561 4, 467 4, 467 51,028 (6, 928) (6, 928) 196						-,			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,							,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				,		
941081-10-9 BASTE MANGEMENT INC						35.000	25,722		29,075									(3,353)				
Section Sect	92826C-83-9	VISA INC CLASS A SHARES		06/24/2022 _		261.000	54, 100		61,028	56,561	4,467			4,467		61,028		(6,928)	(6,928)	196		
					Sanford C. Bernstein &																	
Section Sect	94106L-10-9	WASTE MANAGEMENT INC			. Co															672		
Composition Federal Hole Low Bank (F Boston Distributed Distribu	H01301-12-8	ALCON INC	C			289.000	22,066		20,307	25, 1/8	(4,8/1)			(4,8/1)		20,307		1, /59	1,/59			
Februal Home Loan Bank Februal Home Loan B	C600EI 10 0	ADTIV DLC	C	06 (06 (2022		1 540 000	100 755		202 741	127 000	(0.221)			(0.201)		202 741		(22.007)	(22.007)			
Safford C. Bernstein & 116.000 27,475 23,931 28,236 (4,304) (4,304) 23,931 3,544 3,544 50			C																	2 81/		
Self3T-10-0 STERIS PLC C 04/22/2022 Co 116.000 27,475 23,931 28,236 .(4,304) (4,304) (4,304) (4,304) (3,544 .3,544 .50	100233 00 3	GILLE FEO	0			3,272.000	201, 100				(31,020)			(31,020)		100,000				2,014		
Traded 4,655,424 XXX 4,176,187 3,662,673 (825,110) 20,936 (846,046) 4,176,187 479,237 28,458 XXX XXX XXX XXX XXX XXX XXX XXX XXX X	G8473T-10-0	STERIS PLC	C	04/22/2022 _	Co.	116.000	27 , 475		23,931	28,236	(4,304)			(4,304)		23,931		3,544	3,544	50		
Traded 4,655,424 XXX 4,176,187 3,662,673 (825,110) 20,936 (846,046) 4,176,187 479,237 28,458 XXX XXX XXX XXX XXX XXX XXX XXX XXX X	501999999	99 Subtotal - Common Stocks - Indus	trial a	and Miscella	neous (Unaffiliated) Publich	v			•							, in the second						
31338+10-4 FEBRAL HME LOAN BANK OF BOSTON 06/16/2022 Federal Home Loan Bank of Bost 9,496.00 949,600 949,600 926,400 949,600 94		or captotal common crosses made				,	4 655 424	XXX	/ 176 187	3 662 673	(825, 110)		20 036	(846 046)		A 176 187		170 237	470 237	28 458	XXX	XXX
31338+10-4 FEDERAL HOME LOAN BANK OF BOSTON					Federal Home Loan Bank		4,000,424	,,,,,	4, 110, 101	0,002,010	(020, 110)		20,000	(010,010)		4, 170, 107		470,207	410,201	20,100	7001	7001
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other 949,600 XXX 949,600 926,400 949,600 949,600 949,600 4,929 XXX XXX XXX 5,989,99999. Total - Common Stocks - Part 4 949,600 926,400 926,400 926,400 949,600 949,600 4,929 XXX XXX XXX XXX 5,125,787 4,589,073 (825,110) 20,936 (846,046) 5,125,787 479,237 479,237 479,237 33,387 XXX	31338#-10-4	FEDERAL HOME LOAN BANK OF BOSTON		06/16/2022	of Bost	9.496.000	949.600		949.600	926.400						949.600				4.929		
598999997. Total - Common Stocks - Part 4 5,605,024 XXX 5,125,787 4,589,073 (825,110) 20,936 (846,046) 5,125,787 479,237 479,237 33,887 XXX XXX 5989999998. Total - Common Stocks - Part 5 XXX XXX <td></td> <td></td> <td>trial a</td> <td>and Miscella</td> <td>neous (Unaffiliated) Other</td> <td>,</td> <td>949 600</td> <td>XXX</td> <td></td> <td>926 400</td> <td></td> <td></td> <td></td> <td></td> <td></td> <td>949 600</td> <td></td> <td></td> <td></td> <td></td> <td>XXX</td> <td>XXX</td>			trial a	and Miscella	neous (Unaffiliated) Other	,	949 600	XXX		926 400						949 600					XXX	XXX
598999998. Total - Common Stocks - Part 5 XXX					The state of the s						(825, 110)		20, 936	(846 046)				479 237	479 237			
598999999. Total - Common Stocks 5,605,024 XXX 5,125,787 4,589,073 (825,110) 20,936 (846,046) 5,125,787 479,237 479,237 33,887 XXX XXX 5999999999. Total - Preferred and Common Stocks 5,605,024 XXX 5,125,787 4,589,073 (825,110) 20,936 (846,046) 5,125,787 479,237 479,237 33,387 XXX XXX 5999999999. Total - Preferred and Common Stocks 5,065,024 XXX 5,125,787 4,589,073 (825,110) 20,936 (846,046) 5,125,787 479,237 479,237 33,387 XXX XXX												XXX			XXX		XXX					
599999999. Total - Preferred and Common Stocks 5,605,024 XXX 5,125,787 4,589,073 (825,110) 20,936 (846,046) 5,125,787 479,237 479,237 33,387 XXX XXX												,,,,			,,,,		,,,,					
			ocks				-, -,		-, -,	, , .	, ,					-, -,						
							-, -,		-, -,	, , .	, ,	(389, 427)				-, -,				2,834,352		

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open NONE

Schedule DB - Part B - Section 1 - Futures Contracts Open NONE

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made NONE

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open NONE

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By NONE

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To NONE

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned NONE

SCHEDULE E - PART 1 - CASH Month End Depository Balances

	_		End Depository					
1	2	3	4	5		lance at End of Ead		9
						uring Current Quart		4
			Amount of	Amount of	6	7	8	
		5 , ,	Interest Received	Interest Accrued				
Danasitana	0-4-	Rate of		at Current	F: () ()	0 114 #	T1: 184 ()	*
Depository		Interest		Statement Date	First Month	Second Month	Third Month	
Bank RI Boston, MA					2, 131,616	3,434,613	2,966,968	XXX
Santander Bank Boston, MA					1,369,544	1,369,544	1,369,544	XXX
State Street Bank & Trust Co.								
New York, NY					(4,057,716)	(2,798,456)	205,939	XXX
PNC Bank, N.A Pittsburgh, PA					245,672	964,248	1,494,870	XXX
JP Morgan Columbus, OH					21,861	16,856	15,957	.XXX.
Citizens Bank Providence, RI	<u> </u>				75, 101	128,593	159,497	XXX
0199998. Deposits in 1 depositories that do not					•	,	,	
exceed the allowable limit in any one depository (See								
instructions) - Open Depositories	XXX	XXX			1,896	6,646	11,306	XXX
0199999. Totals - Open Depositories	XXX	XXX			(212,026)	3,122,044	6,224,081	XXX
0299998. Deposits in depositories that do not								
exceed the allowable limit in any one depository (See								
instructions) - Suspended Depositories	XXX	XXX						XXX
0299999. Totals - Suspended Depositories	XXX	XXX						XXX
0399999. Total Cash on Deposit	XXX	XXX			(212,026)	3,122,044	6,224,081	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	500	500	500	XXX
	ļ							ļ
	l							
	ļ							
0599999. Total - Cash	XXX	XXX			(211,526)	3,122,544	6,224,581	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Clarette Inches a female makes	O	F	C	O
Show Investments	Owned		Current	Quarter

8309999999. Subtotal - All Other Money Market Mutual Funds 12, 723, 797 15, 124 16, 734 16, 734 17, 723, 797 18, 724 19, 724 19, 724 19, 725 19, 724 19, 725 19, 725 19, 726 19, 7		Show Investm	ients Ov	vned End of Current	t Quarter				
Colspan=10	1	2	3	4	5	6	1	8 Amount of Interest	9 Amount Received
0.009999999 Total - All Other Coverment Bonds	CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Carrying Value	Due and Accrued	During Year
0.009999999 Total - U.S. States, Termfores and Possessions Bonds	0109999999. T	otal - U.S. Government Bonds		•					
1009999999, Total - U.S. pepicial Revenues Bonds	0309999999. T	otal - All Other Government Bonds							
0909999999 Total - U.S. Special Revenues Bond's	0509999999. T	otal - U.S. States, Territories and Possessions Bonds							
0909999999 Total - U.S. Special Revenues Bond's	0709999999. T	otal - U.S. Political Subdivisions Bonds							
109999999 Total - Hundrig Securities									
109999999 Total - Hundrig Securities	1109999999. T	otal - Industrial and Miscellaneous (Unaffiliated) Bonds							
100999999. Subtorla! - Houndflighted Bank Loans									
100999999. Subtorla! - Houndflighted Bank Loans	1509999999. T	otal - Parent, Subsidiaries and Affiliates Bonds							
242999999 Total - Commercial Mortgage-Backed Securities 142999999 Total - Commercial Mortgage-Backed Securities 1429999999 Total - Society 1429									
242999999 Total - Commercial Mortgage-Backed Securities 142999999 Total - Commercial Mortgage-Backed Securities 1429999999 Total - Society 1429									
243999999. Total - Ormercial Mortgage-Backed Securities									
245999999 Total - Milated Bank Loans	2439999999. T	otal - Commercial Mortgage-Backed Securities							
245999999 Total - Milated Bank Loans									
2469999999. Total - Anffiliated Bank Loans 2509999999. Total - Dank Total - Anffiliated Bank Loans 2509999999. Total Bonds 2509999999. Subtotal - All Other Money Market Mutual Funds 2509999999. Subtotal - All Other Money Market Mutual Funds 2509999999. Subtotal - All Other Money Market Mutual Funds 2509999999. Subtotal - All Other Money Market Mutual Funds 25099999999. Subtotal - All Other Money Market Mutual Funds 250999999999999999999999999999999999999									
2479999999 Total = Unaffiliated Bank Loans									
2509999999 Total Bonds									
BLAGROUN LIG FO TRSM INST 15.124									
				06/30/2022	1.102			15, 124	16,734
	8309999999. S	ubtotal - All Other Money Market Mutual Funds					12,723,797	15, 124	16,734
860999999 - Total Cash Equivalents									
860999999 - Total Cash Equivalents									
860999999 - Total Cash Equivalents			l						
860999999 - Total Cash Equivalents						·····			
860999999 - Total Cash Equivalents						· · · · · · · · · · · · · · · · · · ·			
860999999 - Total Cash Equivalents									
860999999 - Total Cash Equivalents 15 124 16 734									
860999999 - Total Cash Equivalents									
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860999999 - Total Cash Equivalents									
860999999 - Total Cash Equivalents 15 124 16 734									
860999999 - Total Cash Equivalents 15 124 16 734									
860999999 - Total Cash Equivalents 15.124 16.734									
860999999 - Total Cash Equivalents 15.124 16.734									
860999999 - Total Cash Equivalents 15 124 16 734									
860999999 - Total Cash Equivalents 15 124 16 734									
860999999 - Total Cash Equivalents 15 124 16 734									
860999999 - Total Cash Equivalents 15 124 16 734									
	8609999999 - T	otal Cash Equivalents			r		12,723,797	15, 124	16,734