

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

QUARTERLY STATEMENT

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

AMICA LIFE INSURANCE COMPANY

NAIG		0028 NAIC Company (Prior)	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 State	s of America		
Licensed as business type:	Li	e, Accident and Health [X]	Fraternal Benefit Societies []		
Incorporated/Organized	06/13/1968		Commenced Business _		05/06/1970
Statutory Home Office	100 Amica	Way	<i>,</i>	Lincoln, RI, US 02	2865-1156
	(Street and N	umber)	(City or	r Town, State, Cou	ntry and Zip Code)
Main Administrative Office			ica Way d Number)		
	Lincoln, RI, US 02865-1156		,	800-652-64	
(City or ⁻	Γown, State, Country and Zip (Code)	A)	Area Code) (Teleph	one Number)
Mail Address	P.O. Box 6008	O D)	· ————	Providence, RI, US	
	(Street and Number or P	•	, ,	r Town, State, Cour	ntry and Zip Code)
Primary Location of Books and	Records		nica Way d Number)		
	incoln, RI, US 02865-1156	·	,	800-652-64	
(City or ⁻	Γown, State, Country and Zip (Code)	(A	Area Code) (Teleph	one Number)
Internet Website Address		www.an	nica.com		
Statutory Statement Contact	Michael	Lee Baker, Jr.	,	800-652-	6422-22365
	mbakerjr@amica.com	(Name)		(Area Code) (Te 401-334-36	elephone Number)
	(E-mail Address)		,	(FAX Numb	
		OFFI	CERS		
Chairman, President and		OFFI	Senior Vice President,		
Chief Executive Officer (Retired 10/1/22)	Robert Anthon	v DiMuccio	Chief Financial Officer and Treasurer		lames Parker Loring
Senior Assistant Vice					
President and Secretary	Suzanne Elle	en Casey	Actuary	Wo	odrow Michael Crouch
0 5 0 0	V. B (0.01)	_	HER		· 0 · 1// D · 1 · 10 0
Susan Fie Chung, Senio Investmer		•	, Vice President & Chief Life tuary	Jennifer Ann Mor	rison, Senior Vice President & General Counsel
Edmund Shallcross III, Senio					
	.9	DIDECTORS (D TRUCTES	-	
Jill Janic	e Avery		OR TRUSTEES ie Brown #		Debra Ann Canales
Patricia Wals Michael Da			nony DiMuccio nder Lopes, Jr. #		Barry George Hittner Ronald Keith Machtley
Peter Michael Da			Marie Paul		Donald Julian Reaves
Diane Desm	arais Souza				
a	D				
State of County of	Rhode Island Providence	—— SS:			
	1 TOVIGORIOO				
all of the herein described ass statement, together with related condition and affairs of the said in accordance with the NAIC A rules or regulations require d respectively. Furthermore, the	ets were the absolute propert l exhibits, schedules and explance reporting entity as of the reporting entity as of the reporting that the statement instructions ifferences in reporting not rescope of this attestation by the	y of the said reporting entity anations therein contained, a orting period stated above, a and Accounting Practices and lated to accounting practic de described officers also in	y, free and clear from any liens annexed or referred to, is a full a nd of its income and deductions and Procedures manual except t les and procedures, according cludes the related correspondir	s or claims thereon and true statement s therefrom for the p to the extent that: (g to the best of th ng electronic filing v	nat on the reporting period stated above, and the reporting period 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 ler information, knowledge and belief, with the NAIC, when required, that is an various regulators in lieu of or in addition
Edmund Shallcr President and Chief Exe (Effective 10/1.	cutive Officer		Ellen Casey President and Secretary	Senior Vice	James Parker Loring e President, Chief Financial Officer and Treasurer
			a. Is this an original filing	g?	Yes [X] No []
Subscribed and sworn to before		h - = 0000	b. If no,		
10th day of	Novem	ber, 2022	1. State the amendm 2. Date filed		
			3. Number of pages a		
Ann Marie Octeau Notary Public June 8, 2026					

ASSETS

	AC	3E13			
		1	Current Statement Date 2	3 Net Admitted Assets	4 December 31 Prior Year Net
		Assets	Nonadmitted Assets	(Cols. 1 - 2)	Admitted Assets
1.	Bonds	1,075,432,734		1,075,432,734	1,041,529,962
2.	Stocks:				
	2.1 Preferred stocks				
	2.2 Common stocks	65,932,108		65,932,108	108,650,313
3.	Mortgage loans on real estate:				
	3.1 First liens	66,413,743		66,413,743	71,882,602
	3.2 Other than first liens				
4.	Real estate:				
	4.1 Properties occupied by the company (less \$				
	encumbrances)				
	4.2 Properties held for the production of income (less				
	\$ encumbrances)				
	4.3 Properties held for sale (less \$				
	encumbrances)				
5.	Cash (\$6,116,054), cash equivalents				
	(\$7,906,855) and short-term				
	investments (\$2,453,175)	16,476,084		16,476,084	
6.	Contract loans (including \$ premium notes)	9,476,628		9,476,628	8,830,128
7.	Derivatives				
	Other invested assets			108,824,870	
9.	Receivables for securities	5,803,219		5,803,219	4, 144, 333
10.	Securities lending reinvested collateral assets				
	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	1,348,359,386		1,348,359,386	1,372,645,089
13.	Title plants less \$ charged off (for Title insurers				
	only)				
14.	Investment income due and accrued	8,743,590		8,743,590	8,954,579
	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	(3,952,052)		(3,952,052)	(3,211,950)
	15.2 Deferred premiums, agents' balances and installments booked but				
	deferred and not yet due (including \$				
	earned but unbilled premiums)	38,303,453		38,303,453	38,864,016
	15.3 Accrued retrospective premiums (\$				
	, (,, ,				
	Reinsurance:	4 040 400		1 010 100	4 450 000
	16.1 Amounts recoverable from reinsurers			1,816,163	
	16.2 Funds held by or deposited with reinsured companies				740.040
	16.3 Other amounts receivable under reinsurance contracts				749,912
	Amounts receivable relating to uninsured plans				140.010
	Current federal and foreign income tax recoverable and interest thereon				142,218
	Net deferred tax asset				
19.	Electronic data processing equipment and software				
	Furniture and equipment, including health care delivery assets	0,041,219	0,041,219		
21.	(\$	1 37/ /19	1 27/ /18		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates				
	Health care (\$				
	Aggregate write-ins for other than invested assets				
	Total assets excluding Senarate Accounts, Segregated Accounts and				
	Protected Cell Accounts (Lines 12 to 25)	1,446,225,681	10,467,233	1,435,758,448	1,465,418,458
27.	From Separate Accounts, Segregated Accounts and Protected Cell				
	Accounts		40, 407, 000	4 405 750 440	
28.	Total (Lines 26 and 27)	1,446,225,681	10,467,233	1,435,758,448	1,465,418,458
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
	Reinsurance premium receivable				38,940,164
	Amica Companies Supplemental Retirement Trust	, ,		4,087,873	
	Prepaid expenses		862,935		
	Summary of remaining write-ins for Line 25 from overflow page				
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	44,312,505	2,451,596	41,860,909	42,821,325

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts \$879,054,013 less \$	879,054,013	861,181,205
2. 3.	Aggregate reserve for accident and health contracts (including \$		
4.	Contract claims: 4.1 Life	3,494,192	9, 122, 958
_	4.2 Accident and health		
5.	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 \$		
7.	6.3 Coupons and similar benefits (including \$ Modco)		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less		
	\$ discount; including \$ accident and health premiums	225 , 159	327,044
9.	Contract liabilities not included elsewhere:		
	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		
	ceded		
	9.4 Interest Maintenance Reserve	6,237,760	11,427,441
	Commissions to agents due or accrued-life and annuity contracts \$, accident and health \$, and deposit-type contract funds \$		
11. 12.	Commissions and expense allowances payable on reinsurance assumed		
13.	Transfers to Separate Accounts due or accrued (net) (including \$ accrued for expense		
	allowances recognized in reserves, net of reinsured allowances)		
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	2,589	265, 161
	Current federal and foreign income taxes, including \$ on realized capital gains (losses)		
16.	Unearned investment income		1,731
17.	Amounts withheld or retained by reporting entity as agent or trustee		204,435
18.	Amounts held for agents' account, including \$ agents' credit balances		
19. 20.	Remittances and items not allocated		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money \$ and interest thereon \$		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities: 24.01 Asset valuation reserve	14.500.871	31.978.002
	24.02 Reinsurance in unauthorized and certified (\$		
	24.03 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates 24.05 Drafts outstanding		363,915
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives		22 157 627
	24.10 Payable for securities lending		23, 137,027
	24.11 Capital notes \$ and interest thereon \$		
25.	Aggregate write-ins for liabilities		47,585,729
26. 27.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	1,071,864,051	1,108,385,239
28.	Total liabilities (Lines 26 and 27)	1,071,864,051	1,108,385,239
29.	Common capital stock		5,000,000
30.	Preferred capital stock		
31. 32.	Aggregate write-ins for other than special surplus funds		
33.	Gross paid in and contributed surplus		
34.	Aggregate write-ins for special surplus funds		
35.	Unassigned funds (surplus)	74,894,397	93,033,219
36.	Less treasury stock, at cost: 36.1 shares common (value included in Line 29 \$		
	36.2 shares preferred (value included in Line 30 \$		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including \$ in Separate Accounts Statement)	358,894,397	352,033,219
38.	Totals of Lines 29, 30 and 37	363,894,397 1,435,758,448	357,033,219
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) DETAILS OF WRITE-INS	, , ,	1,465,418,458
2501.	Reserve for retired lives	' '	42,111,568
2502. 2503.	Reserve for unassessed insolvencies Reserve for non-funded pensions and deferrals		1,593,000 3,881,161
2598.	Summary of remaining write-ins for Line 25 from overflow page		
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	49,388,286	47,585,729
3101.			
3102. 3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.			
3402. 3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)		

SUMMARY OF OPERATIONS

		1 1	2	3
		Current Year	Prior Year	Prior Year Ended
		To Date	To Date	December 31
	Premiums and annuity considerations for life and accident and health contracts	, , , , , , , , , , , , , , , , , , , ,	56,969,905	75,191,480
	Considerations for supplementary contracts with life contingencies		159,314	159,314
	Net investment income	, ,	33,288,770	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		6,336,523	8,485,770
	Reserve adjustments on reinsurance ceded			
	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract			
	guarantees from Separate Accounts.			
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income		00 040 444	100 000 007
	Totals (Lines 1 to 8.3)	98,909,779	98,340,111	133,608,867 39,741,466
	Death benefits		28,412,110	
	Matured endowments (excluding guaranteed annual pure endowments)		1,926 12,935,770	1,926 21,417,046
	Annuity benefits Disability benefits and benefits under accident and health contracts		206,776	21,417,046
				,
	Coupons, guaranteed annual pure endowments and similar benefits		6.531.376	9.053.479
	Group conversions		, , ,	,
16.	Interest and adjustments on contract or deposit-type contract funds	1 085 626	2,089,657	2,858,731
17. 18.	Payments on supplementary contracts with life contingencies	000 610	1,137,263	1,487,360
	Increase in aggregate reserves for life and accident and health contracts		5,035,371	1,039,506
	Totals (Lines 10 to 19)		56.350.249	== 001 =01
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)			
22.	Commissions and expense allowances on reinsurance assumed			
	General insurance expenses and fraternal expenses		39.423.146	54,669,217
24.	Insurance taxes, licenses and fees, excluding federal income taxes		3, 193, 375	3,853,445
2 4 . 25.	Increase in loading on deferred and uncollected premiums	692 443	1,546,039	1,385,852
	Net transfers to or (from) Separate Accounts net of reinsurance		1,040,000	1,000,002
	Aggregate write-ins for deductions		1,943,244	1,891,609
	Totals (Lines 20 to 27)	94,844,460	102,456,053	137,664,827
	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus	. 37,077,700	102,400,000	107,004,027
25.	Line 28)	4,065,319	(4,115,942)	(4,055,960)
30.	Dividends to policyholders and refunds to members		(:,,::0,0:=/	(, , , , , , , , , , , , , , , , , , ,
	Net gain from operations after dividends to policyholders, refunds to members and before federal			
01.	income taxes (Line 29 minus Line 30)	4,065,319	(4,115,942)	(4,055,960)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	1,509,729	(5,402,172)	(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)	2,555,590	1,286,230	1,544,851
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital			
	gains tax of \$(1, 102, 240)			
	transferred to the IMR)	208,912	3,834,203	5,825,544
	Net income (Line 33 plus Line 34)	2,764,502	5,120,433	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)		5,120,433	7,370,395
	Change in net unrealized capital gains (losses) less capital gains tax of \$(5,628,758)		10.323.074	
	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	(5,628,758)	2,762,729	3,305,153
41.	Change in nonadmitted assets	5,075,622	3,891,922	4 , 137 , 120
	Change in liability for reinsurance in unauthorized and certified companies			
	Change in reserve on account of change in valuation basis, (increase) or decrease		(31,465,279)	(28,418,037)
44.	Change in asset valuation reserve	17,477,131	(5,380,240)	(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			
	Cumulative effect of changes in accounting principles			
	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
	Surplus adjustment:			
			32 000 000	
	51.1 Paid in	25,000,000	02,000,000	
	51.1 Paid in			
	51.1 Paid in			
52.	51.1 Paid in			
52. 53.	51.1 Paid in	(17,327,257)	(17,018,936)	
52. 53.	51.1 Paid in	(17,327,257) 6,861,178	(17,018,936) 233,703	
52. 53. 54.	51.1 Paid in	(17,327,257)	(17,018,936)	(22,305,313)
52. 53. 54. 55.	51.1 Paid in	(17,327,257) 6,861,178	(17,018,936) 233,703	(22,305,313) 2,319,721
52. 53. 54. 55.	51.1 Paid in	(17,327,257) 6,861,178 363,894,397	(17,018,936) 233,703 354,947,201	(22,305,313) 2,319,721 357,033,219
52. 53. 54. 55.	51.1 Paid in	(17,327,257) 6,861,178 363,894,397	(17,018,936) 233,703 354,947,201	(22,305,313) 2,319,721 357,033,219
52. 53. 54. 55. 08.301. 08.302. 08.303.	51.1 Paid in	(17,327,257) 6,861,178 363,894,397	(17,018,936) 233,703 354,947,201	(22,305,313) 2,319,721 357,033,219
52. 53. 54. 55. 08.301. 08.302. 08.303.	51.1 Paid in	(17,327,257) 6,861,178 363,894,397	(17,018,936) 233,703 354,947,201	(22,305,313) 2,319,721 357,033,219
52. 53. 54. 55. 08.301. 08.302. 08.303. 08.398. 08.399.	51.1 Paid in	(17,327,257) 6,861,178 363,894,397	(17,018,936) 233,703 354,947,201	(22,305,313) 2,319,721 357,033,219
52. 53. 54. 55. 08.301. 08.302. 08.303. 08.398. 08.399. 2701.	51.1 Paid in	(17,327,257) 6,861,178 363,894,397	(17,018,936) 233,703 354,947,201	(22,305,313) 2,319,721 357,033,219
52. 53. 54. 55. 08.301. 08.302. 08.303. 08.398. 08.399. 2701.	51.1 Paid in	(17,327,257) 6,861,178 363,894,397	(17,018,936) 233,703 354,947,201	(22,305,313 2,319,721 357,033,219
52. 53. 54. 55. 08.301. 08.302. 08.303. 08.398. 08.399. 2701. 2702.	51.1 Paid in	(17,327,257) 6,861,178 363,894,397 	(17,018,936) 233,703 354,947,201	(22,305,313 2,319,721 357,033,219
52. 53. 54. 55. 08.301. 08.302. 08.303. 08.399. 2701. 2702. 2703.	51.1 Paid in	(17,327,257) 6,861,178 363,894,397 	(17,018,936) 233,703 354,947,201	(22,305,313) 2,319,721 357,033,219
52. 53. 54. 55. 08.301. 08.302. 08.303. 08.398. 08.399. 2701. 2702. 2703. 2798.	51.1 Paid in	(17,327,257) 6,861,178 363,894,397 	(17,018,936) 233,703 354,947,201 	(22,305,313 2,319,721 357,033,219
52. 53. 54. 55. 08.301. 08.302. 08.303. 08.398. 08.399. 2701. 2702. 2703. 2798. 2799.	51.1 Paid in	(17,327,257) 6,861,178 363,894,397 	(17,018,936) 233,703 354,947,201 	(22,305,313) 2,319,721 357,033,219
52. 53. 54. 55. 08.301. 08.302. 08.303. 08.398. 08.399. 2701. 2702. 2703. 2798. 2799. 5301. 5302.	51.1 Paid in	(17, 327, 257) 6, 861, 178 363, 894, 397 	(17,018,936) 233,703 354,947,201 	(22,305,313) 2,319,721 357,033,219
52. 53. 54. 55. 08.301. 08.302. 08.303. 08.398. 08.399. 2701. 2702. 2703. 2798. 2799. 5301. 5302.	51.1 Paid in	(17, 327, 257) 6, 861, 178 363, 894, 397 	(17,018,936) 233,703 354,947,201 	(22,305,313) 2,319,721 357,033,219
52. 53. 54. 55. 08.301. 08.302. 08.303. 08.398. 08.399. 2701. 2702. 2703. 2798. 2799. 5301. 5302. 5303.	51.1 Paid in	(17,327,257) 6,861,178 363,894,397 	(17,018,936) 233,703 354,947,201 	1,889,609 2,000 1,891,609 140,308 2,259,315 (20,739,380) (3,965,394)

CASH FLOW

2. Net investment income				
2. Net investment income				
3. Miscellaneous income		59,969,636	58,365,989	74,310,63
 Total (Lines 1 to 3)	come	35,132,489	36,895,521	51,722,79
5. Benefit and loss related paym 6. Net transfers to Separate Acc 7. Commissions, expenses paid 8. Dividends paid to policyholder 9. Federal and foreign income ta gains (losses)	come	5,801,569	6,367,072	8,516,45
 Net transfers to Separate Acc Commissions, expenses paid Dividends paid to policyholder Federal and foreign income ta gains (losses) Total (Lines 5 through 9) Net cash from operations (Lin Net cash from operations (Lin Proceeds from investments so 12.1 Bonds Stocks Mortgage loans A Real estate Other invested assets Total investment proceeds Total investment proceeds Real estate Stocks Total investments acquired Bonds Cost of investments acquired Total invested assets Total invested assets Total investments acquired Total investments acquired Total investments acquired Souther invested assets Total investments acquired Recash from investments (Line) Net cash from financing and in plus Line 16.6) Net cash from financing and in plus Line 16.6) Net change in cash, cash equitation cash, cash equitation 	3)	100,903,694	101,628,582	134,549,87
 Commissions, expenses paid Dividends paid to policyholder Federal and foreign income ta gains (losses) Total (Lines 5 through 9) Net cash from operations (Lin Net cash from operations (Lin Proceeds from investments so 12.1 Bonds Stocks Mortgage loans Real estate Other invested assets Net gains or (losses) on 12.7 Miscellaneous proceeds Total investment proceed Total investment proceed Bonds Stocks Total invested assets Mortgage loans Total investments acquired Hother invested assets Total investments acquired Total investments acquired Total investments acquired Total investments acquired Cash from investments (Line investments) Net cash from investments (Line investments) Net cash from investments (Line investments) Net cash from investments (Line investments) Cash in investments Net cash from investments Net cash from investments Net cash from financing and in plus Line 16.6) Net cash from financing and in plus Line 16.6) Net change in cash, cash equitable in cash	elated payments	50,982,261	55,209,082	76,301,92
8. Dividends paid to policyholder 9. Federal and foreign income ta gains (losses)	eparate Accounts, Segregated Accounts and Protected Cell Accounts			
9. Federal and foreign income ta gains (losses)	penses paid and aggregate write-ins for deductions	38,854,800	39,291,581	51,925,57
gains (losses)	policyholders			
10. Total (Lines 5 through 9)	gn income taxes paid (recovered) net of \$ tax on capital			
11. Net cash from operations (Lin 12. Proceeds from investments so 12.1 Bonds		395,250	(9,523,016)	(9,378,44
12. Proceeds from investments so 12.1 Bonds	ough 9)	90,232,311	84,977,647	118,849,05
12.1 Bonds 12.2 Stocks	erations (Line 4 minus Line 10)	10,671,383	16,650,935	15,700,81
12.1 Bonds 12.2 Stocks	Cash from Investments			
12.2 Stocks	vestments sold, matured or repaid:			
12.3 Mortgage loans		326,585,373	550,466,650	670,232,55
12.4 Real estate		48,901,416	12,799,248	27,456,61
12.5 Other invested assets 12.6 Net gains or (losses) on a 12.7 Miscellaneous proceeds 12.8 Total investment proceeds 12.8 Total investments acquired 13.1 Bonds	ans	7,107,012	2,734,837	5,406,46
12.6 Net gains or (losses) on 12.7 Miscellaneous proceeds 12.8 Total investment proceed 13. Cost of investments acquired 13.1 Bonds				
12.7 Miscellaneous proceeds 12.8 Total investment proceeds 12.8 Total investment proceed 13.1 Bonds 13.2 Stocks 13.3 Mortgage loans 13.4 Real estate 13.5 Other invested assets 13.6 Miscellaneous application 13.7 Total investments acquir 14. Net increase (or decrease) in 15. Net cash from investments (Li Cash 16.1 Surplus notes, capital no 16.2 Capital and paid in surplu 16.3 Borrowed funds 16.4 Net deposits on deposit- 16.5 Dividends to stockholder 16.6 Other cash provided (appl 17. Net cash from financing and in plus Line 16.6) RECONCILIATION OF CA	ed assets	12,445,263	24,973,638	29,885,12
12.8 Total investment proceed 13. Cost of investments acquired 13.1 Bonds	(losses) on cash, cash equivalents and short-term investments	(10,396)		1,56
13. Cost of investments acquired 13.1 Bonds	us proceeds		1,900,232	6,208,4
13.1 Bonds 13.2 Stocks 13.3 Mortgage loans 13.4 Real estate 13.5 Other invested assets 13.6 Miscellaneous application 13.7 Total investments acquir 14. Net increase (or decrease) in 15. Net cash from investments (Li Cash 16. Cash provided (applied): 16.1 Surplus notes, capital no 16.2 Capital and paid in surplut 16.3 Borrowed funds 16.4 Net deposits on deposit- 16.5 Dividends to stockholder 16.6 Other cash provided (applied): Net cash from financing and in plus Line 16.6) RECONCILIATION OF CA	nent proceeds (Lines 12.1 to 12.7)	395,028,668	592,874,605	739 , 190 , 7
13.2 Stocks	nts acquired (long-term only):			
13.2 Stocks		367,282,825	580,081,662	691,300,48
13.3 Mortgage loans				59,009,22
13.4 Real estate	ans			,
13.5 Other invested assets 13.6 Miscellaneous application 13.7 Total investments acquir 14. Net increase (or decrease) in 15. Net cash from investments (Li Cash 16. Cash provided (applied): 16.1 Surplus notes, capital no 16.2 Capital and paid in surplu 16.3 Borrowed funds				
13.6 Miscellaneous application 13.7 Total investments acquin 14. Net increase (or decrease) in 15. Net cash from investments (Li Cash 16. Cash provided (applied): 16.1 Surplus notes, capital no 16.2 Capital and paid in surplu 16.3 Borrowed funds	ed assets	31,694,775	18,953,284	22,874,26
13.7 Total investments acquire 14. Net increase (or decrease) in 15. Net cash from investments (Li 16.1 Surplus notes, capital no 16.2 Capital and paid in surplu 16.3 Borrowed funds	us applications	17,116,162	26,155,753	42,570,93
14. Net increase (or decrease) in 15. Net cash from investments (Li Cash 16. Cash provided (applied): 16.1 Surplus notes, capital no 16.2 Capital and paid in surplu 16.3 Borrowed funds	nents acquired (Lines 13.1 to 13.6)	448,180,430	664,875,429	815,754,91
Cash from investments (Li Cash provided (applied): 16.1 Surplus notes, capital no 16.2 Capital and paid in surplu 16.3 Borrowed funds	decrease) in contract loans and premium notes	646,500	229,987	152,50
16. Cash provided (applied): 16.1 Surplus notes, capital no 16.2 Capital and paid in surplu 16.3 Borrowed funds	restments (Line 12.8 minus Line 13.7 and Line 14)	(53,798,262)	(72,230,811)	(76,716,64
16. Cash provided (applied): 16.1 Surplus notes, capital no 16.2 Capital and paid in surplu 16.3 Borrowed funds	, ,			
16.1 Surplus notes, capital no 16.2 Capital and paid in surplu 16.3 Borrowed funds	Cash from Financing and Miscellaneous Sources			
16.2 Capital and paid in surplu 16.3 Borrowed funds	,			
16.3 Borrowed funds	s, capital notes			22.000.00
16.4 Net deposits on deposit-1 16.5 Dividends to stockholder 16.6 Other cash provided (app 17. Net cash from financing and n plus Line 16.6)	paid in surplus, less treasury stock			
16.5 Dividends to stockholder 16.6 Other cash provided (app 17. Net cash from financing and n plus Line 16.6)	nds			(12 057 20
16.6 Other cash provided (application) 17. Net cash from financing and in plus Line 16.6)	on deposit-type contracts and other insurance liabilities			
Net cash from financing and no plus Line 16.6)	stockholders			
plus Line 16.6)	orovided (applied)	(1,018,505)	(3, 173, 132)	(4,349,39
18. Net change in cash, cash equ	ancing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5	12,520,616	18,198,506	13,793,2
18. Net change in cash, cash equ	TION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
		(30,606,263)	(37.381.370)	(47,222,6
Cash, cash equivalents and sl	alents and short-term investments:			
,	year	47 082 347	94,304,960	94,304,96
19.2 End of period (Line 18 pl		16,476,084	56,923,590	47,082,34

NOIE.	Supplemental disclosures of cash now information for non-cash transactions.		
20.00	001. The Company received a non-cash distribution of stock from a limited partnership		
	investment, which was valued at fair value on the date of distribution.	516,450	
1		1	

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	DIRECT PREMIUMS AND DEPOSIT-TYPE C	ONTRACTS	0	2
		Current Year	2 Prior Year	3 Prior Year Ended
		To Date	To Date	December 31
1.	Industrial life			
2.	Ordinary life insurance	77,000,437	77,225,848	103,939,172
3.	Ordinary individual annuities	3,529,996	4,684,776	5,648,321
4.	Credit life (group and individual)			
5.	Group life insurance	5,917,040	6,329,842	7,594,292
6.	Group annuities			
7.	A & H - group			
8.	A & H - credit (group and individual)			
9.	A & H - other			
10.	Aggregate of all other lines of business			
11.	Subtotal (Lines 1 through 10)	86,447,473	88,240,466	117,181,785
12.	Fraternal (Fraternal Benefit Societies Only)			
13.	Subtotal (Lines 11 through 12)	86,447,473	88,240,466	117, 181,785
14.	Deposit-type contracts		20,000	20,000
15.	Total (Lines 13 and 14)	86,447,473	88,260,466	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)			

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 \$16,652,469 and there would be no change in surplus as of September 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 September 30, 2022 and December 31, 2021 is shown below:

		F/S	F/S		
	SSAP#	Page	Line #	09/30/22	12/31/21
Net Income					
(1) Company state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	\$2,764,502	\$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	16,652,469	20,739,380
(4) NAIC SAP $(1-2-3=4)$	XXX	XXX	XXX	(\$13,887,967)	(\$13,368,985
Surplus					
(5) Company state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$363,894,397	\$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	\$363,894,397	\$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
 - The Company has invested in twenty-three commercial mortgage loans at September 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	Comme	ercial		
		Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
A. Cur	rent Year	-		•		-		
1.	Recorded Investment (All)							
	(a) Current	\$0	\$0	\$0	\$0	\$66,413,743	\$0	\$66,413,743
	(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							
	Loan Agreement							
	(a) Recorded Investment	\$0	\$0	\$0	\$0	\$66,413,743	\$0	\$66,413,743
B. Pric	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
_	Participant or Co-lender in a Mortgage	· ·	v	· ·	· ·	· ·	· ·	· ·
5.								
5.	Loan Agreement							

^{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	\$ 23,625,277
2. 12 Months or Longer	\$ 19,638,883

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

1. Less than 12 Months	\$ 194,447,250
2. 12 Months or Longer	\$ 116,287,651

- 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 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					d		Current Year			
				Current Year						Percentage		
		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	\$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%
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 do ll ar 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	2,976,562	0	0	0	2,976,562	2,926,385	50,177	0	2,976,562	0.2%	0.2%
k.	On deposit with other regulatory bodies	0	0	0	0	0	0	0	0	0	0.0%	0.0%
Ì.	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	\$3,731,362	\$0	\$0	\$0	\$3,731,362	\$3,852,785	(\$121,423)	\$0	\$3,731,362	0.3%	0.3%

⁽a) Subset of Column 1

2. Detail of Assets Pledged as Collateral Not Captured in Other Categories

Not applicable.

3. Detail of Other Restricted Assets

Not applicable.

 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

⁽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

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):

۱.

	(1)	(2)	(3)
			(Col 1+2)
	Ordinary	Capital	Total
09/30/22			
(a) Gross deferred tax assets	\$38,739,459	\$2,222,515	\$40,961,974
(b) Statutory valuation allowance adjustment	18,266,929	0	18,266,929
(c) Adjusted gross deferred tax assets (1a-1b)	20,472,530	2,222,515	22,695,045
(d) Deferred tax assets nonadmitted	0	0	C
(e) Subtotal net admitted deferred tax asset (1c-1d)	20,472,530	2,222,515	22,695,045
(f) Deferred tax liabilities	18,626,515	4,068,530	22,695,045
(g) Net admitted deferred tax asset/(Net deferred tax liability) (1e-1f)	\$1,846,015	(\$1,846,015)	\$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	C
(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	\$1,114,975	\$57,741	\$1,172,716
b) Statutory valuation allowance adjustment	8,707,701	0	8,707,701
(c) Adjusted gross deferred tax assets (1a-1b)	(7,592,726)	57,741	(7,534,985
(d) Deferred tax assets nonadmitted	0	0	(
e) Subtotal net admitted deferred tax asset (1c-1d)	(7,592,726)	57,741	(7,534,985
f) Deferred tax liabilities	(1,906,227)	(5,628,758)	(7,534,985
(g) Net admitted deferred tax asset/(Net deferred tax liability) (1e-1f)	(\$5,686,499)	\$5,686,499	\$C

2. Admission calculation components SSAP No. 101:

	(1)	(2)	(3) (Col 1+2)
	Ordinary	Capital	Total
09/30/22			
(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	54,584,160
(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	18,626,515	4,068,530	22,695,045
(d) Deferred tax assets admitted as the result of application of SSAP No. 101	\$18,626,515	\$4,068,530	\$22,695,045
	+ 10,1020,011	¥ 1,1000,1000	 ,,
	(4)	(5)	(6) (Col 4+5)
12/31/21	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
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	53,554,983
(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	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
		(0)	
	(7) (Col 1-4)	(8) (Col 2-5)	(9) (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	4 0	V	Ų.
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	· ·	Ů	v
sheet date.	0	0	0
Adjusted gross deferred tax assets allowed per limitation threshold	XXX	XXX	1,029,177
(c) Adjusted gross deferred tax assets (Excluding the amount of deferred tax assets from	^^^	^^^	1,020,177
2(a) and 2(b) above) offset by gross deferred tax liabilities	(1,906,227)	/5 629 7E9\	(7,534,985)
(d) Deferred tax assets admitted as the result of application of SSAP No. 101		(5,628,758)	
(a) Solotion task according and interestate of application of contribution for	(\$1,906,227)	(\$5,628,758)	(\$7,534,985)

3. Ratios used for threshold limitation:

2022	2021
io used to determine recovery period and threshold limitations amount 1270%	1305%
ount of adjusted capital and surplus used to determine recovery	
od and threshold limitation in 2(b)2 above \$ 363,894,397	\$ 357,033,219
od and threshold limitation in 2(b)2 above \$ 363,894	,397

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

		09/30/	09/30/22 12/31/21		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						
ass	ets, by tax character, as a percentage.						
1.	Adjusted gross DTAs amount from						
	Note 9A1(c).	\$20,472,530	\$2,222,515	\$28,065,256	\$2,164,774	(\$7,592,726)	\$57,741
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).	\$20,472,530	\$2,222,515	\$28,065,256	\$2,164,774	(\$7,592,726)	\$57,741
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)
	09/30/22	12/31/21	Change
(a) Federal	\$1,509,729	(\$5,600,811)	\$7,110,540
(b) Foreign	0	0	0
(c) Subtotal	1,509,729	(5,600,811)	7,110,540
(d) Federal income tax on net capital gains	(924,527)	1,075,978	(2,000,505)
(e) Utilization of capital loss carry-forwards	0	0	0
(f) Other	0	0	0
(g) Federal and foreign income taxes incurred	\$585,202	(\$4,524,833)	\$5,110,035

2. Deferred tax assets:

	(1)	(2)	(3) (Col 1-2)
	09/30/22	12/31/21	Change
(a) Ordinary:			
(1) Discounting of unpaid losses	\$0	\$0	\$0
(2) Unearned premium reserve	0	0	0
(3) Policyholder reserves	29,267,241	28,519,702	747,539
(4) Investments	0	0	0
(5) Deferred acquisition costs	6,034,617	5,729,564	305,053
(6) Policyholder dividends accrual	0	0	0
(7) Fixed assets	624,639	397,928	226,711
(8) Compensation and benefits accrual	1,962,740	1,951,389	11,351
(9) Pension accrual	333,619	501,685	(168,066)
(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)	516,603	524,216	(7,613)
(99) Subtotal	38,739,459	37,624,484	1,114,975
(b) Statutory valuation allowance adjustment	18,266,929	9,559,228	8,707,701
(c) Nonadmitted	0	0	0
(d) Admitted ordinary deferred tax assets (2a99-2b-2c)	20,472,530	28,065,256	(7,592,726)
(e) Capital:			
(1) Investments	\$2,222,515	\$2,164,774	\$57,741
(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	2,222,515	2,164,774	57,741
(f) Statutory valuation allowance adjustment	0	0	0
(g) Nonadmitted	0	0	0
(h) Admitted capital deferred tax assets (2e99-2f-2g)	2,222,515	2,164,774	57,741
(i) Admitted deferred tax assets (2d + 2h)	\$22,695,045	\$30,230,030	(\$7,534,985)

3. Deferred tax liabilities:

	(1)	(2)	(3)
			(Col 1-2)
	09/30/22	12/31/21	Change
(a) Ordinary:			
(1) Investments	\$440,834	\$346,357	\$94,477
(2) Fixed assets	0	164,719	(164,719)
(3) Deferred and uncollected premium	7,480,663	7,486,934	(6,271)
(4) Policyholder reserves	2,772,680	4,357,298	(1,584,618)
(5) Other (including items <5% of total ordinary tax liabilities)	7,932,338	8,177,434	(245,096)
(99) Subtotal	18,626,515	20,532,742	(1,906,227)
(b) Capital:			
(1) Investments	4,068,530	9,697,288	(5,628,758)
(2) Real estate	0	0	0
(3) Other (including items <5% of total ordinary tax liabilities)	0	0	0
(99) Subtotal	4,068,530	9,697,288	(5,628,758)
(c) Deferred tax liabilities (3a99 + 3b99)	\$22,695,045	\$30,230,030	(\$7,534,985)

Net deferred tax assets/liabilities:

	(1)	(2)	(3)
			(Col 1-2)
	09/30/22	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):

	09/30/22	12/31/21	Change
Total deferred tax assets	\$40,961,974	\$39,789,258	\$1,172,716
Total deferred tax liabilities	22,695,045	30,230,030	(7,534,985)
Net deferred tax assets/(liabilities)	18,266,929	9,559,228	8,707,701
Statutory valuation allowance adjustment	(18,266,929)	(9,559,228)	(8,707,701)
Net deferred tax assets/(liabilities) after SVA	0	0	0
Tax effect of unrealized gains (losses)	4,068,530	9,697,288	(5,628,758)
Statutory valuation allowance adjustment allocation to unrealized	0	0	0
Change in net deferred tax	\$4,068,530	\$9,697,288	(\$5,628,758)

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

	09/30	09/30/22		12/31/21	
		Effective		Effective	
	Amount	Tax Rate	Amount	Tax Rate	
Income before taxes	(\$167,332)	21.0%	\$494,578	21.0%	
Amortization of interest maintenance reserve	(219,063)	27.5%	(440,934)	-18.7%	
Change in non-admitted assets	1,065,880	-133.8%	868,795	36.9%	
Change in valuation basis of reserves	0	0.0%	(6,607,709)	-280.6%	
Change in XXX reserves	(3,497,019)	438.9%	(4,355,270)	-184.9%	
Change in statutory valuation allowance adjustment	8,707,701	-1092.8%	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	323,793	-40.7%	(86,607)	-3.6%	
Total	\$6,213,960	-779.9%	(\$7,829,986)	-332.4%	
Federal income taxes incurred	\$1,509,729	-189.5%	(\$5,600,811)	-237.8%	
Tax on capital gains (losses)	(924,527)	116.0%	1,075,978	45.7%	
Change in net deferred taxes	5,628,758	-706.4%	(3,305,153)	-140.3%	
Total statutory income taxes	\$6,213,960	-779.9%	(\$7,829,986)	-332.4%	

- Operating Loss and Tax Credit Carryforwards and Protective Tax Deposits
 - 1. The Company did not have any unused tax credit carryforwards available as of September 30, 2022.
 - The Company did not have any Federal income taxes incurred and available for recoupment in the event of future net losses. 2.
 - The Company did not have any protective tax deposits under Section 6603 of the Internal Revenue Code.
- Consolidated Federal Income Tax Return
 - The Company's Federal income tax return is consolidated with the following entities:
 - Amica Mutual Insurance Company
 - b.
 - Amica General Agency, LLC
 Amica Property and Casualty Insurance Company
 - 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 September 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 September 30, 2022, the Company reported a \$1,117,073 liability to 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 September 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 \$5,676,534 and \$6,270,136 at September 30, 2022 and December 31, 2021, respectively. The Company has recorded \$4,087,873 and \$3,881,161 at September 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 \$261,000 and \$297,000 as of September 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 \$93,753 and \$280,814 as of September 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 \$547,770 and \$639,360 as of September 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 September 30, 2022 and December 31, 2021, the Company recorded a liability of \$516,104 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 \$89,500 and \$99,000 for September 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 \$15,082,754, 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 made commitments to provide additional funds to the following:

Investment Fund	Amount
Adams Street Private Credit Fund, LP	\$1,350,000
Adams Street Senior Private Credit Fund II, LP	7,730,587
AEA Mezzanine Fund III, LP	472,473
Aquiline Technology Growth Fund II, LP	2,579,737
Blackstone Capital Partners VIII, LP	8,107,936
Cyprium Investors IV, LP	370,293
Cyprium Parallel Investors V, LP	5,414,857
First Eagle Credit Direct Lending IV, LLC	3,010,098
First Eagle Direct Lending IV Co-Invest, LLC	1,085,084
GCG Investors IV, LP	786,145
Goldman Sachs Private Equity Partners XI, LP	57,058
GoldPoint Mezzanine Partners IV, LP	646,996
Graycliff Mezzanine II Parallel, LP	3,120,505
Graycliff Mezzanine III, LP	3,043,905
ISQ Global Infrastructure Fund III, LP	8,905,905
Lyme Conservation Opportunities Fund, LP	62,000
Lyme Forest Fund V, LP	10,000
ManchesterStory Venture Fund, LP	174,838
Midwest Mezzanine Fund V SBIC, LP	1,560,932
Midwest Mezzanine Fund VI SBIC, LP	2,648,488
Morgan Stanley Private Markets Fund III, LP	10,315
PJC Fund V, LP	2,771,875
Savano Capital Partners II, LP	5,266
Savano Capital Partners III, LP	6,064,163
Stonepeak Capital Partners Fund III, LP	18,502
Thoma Bravo Fund XV, LP	10,411,178
Total	\$70,419,136

- 2-3. The Company has no guarantees at September 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

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

A. Transfers of Receivables Reported as Sales

No change.

B. Transfer and Servicing of Financial Assets

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

- C. Wash Sales
 - 1. The objective of wash sales occurring as of September 30, 2022 was to properly diversify the Company's investment portfolio in response to market movements.
 - 2. The details by NAIC designation 3 or below, or unrated of securities sold during the third quarter ended September 30, 2022, and reacquired within 30 days of the sale date are:

				Cost of		
	NAIC	Number of	Book Value of	Securities		
Description	Designation	Transactions	Securities Sold	Repurchased	Gain (Loss)	
Evergy Inc. (Common Stock)		3	\$52,703	\$96,140	(\$3,501)	

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 September 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.

			N	let Asset Value		
Description	Level 1	Level 2	Level 3	(NAV)	Total	
(a) Assets at fair value:						
Common stock:						
Industrial and miscellaneous	\$48,079,829	\$754,800	\$0	\$0	\$48,834,629	
Mutual funds	17,097,479	0	0	0	17,097,479	
Total common stock	65,177,308	754,800	0	0	65,932,108	
Cash equivalents:						
All other money market mutual funds	7,906,855	0	0	0	7,906,855	
Total cash equivalents	7,906,855	0	0	0	7,906,855	
Other invested assets:						
Collective investment trusts	5,233,604	0	0	0	5,233,604	
	5,233,604	0	0	0	5,233,604	
Total assets at fair value/NAV	\$78,317,767	\$754,800	\$0	\$0	\$79,072,567	
(b) Liabilities at fair value:						
Total liabilities at fair value	\$0	\$0	\$0	\$0	\$0	

2. Rollforward of Level 3 Items

As of September 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.

Derivative Fair Values

No change.

B. Other Fair Value Disclosures

No change.

C. Fair Value Measurement for All Financial Instruments at September 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	\$160,664,797	\$185,548,325	\$105,911,501	\$54,753,296	\$0	\$0	\$0
Municipal bonds	242,382,331	286,132,925	0	242,382,331	0	0	(
U.S. special revenue and assessments	52,577,325	60,874,458	0	52,577,325	0	0	(
Industrial and miscellaneous	475,367,750	542,877,026	0	464,109,698	11,258,052	0	(
Total bonds	930,992,203	1,075,432,734	105,911,501	813,822,650	11,258,052	0	(
Common stock:							
Industrial and miscellaneous	48,834,629	48,834,629	48,079,829	754,800	0	0	(
Mutual funds	17,097,479	17,097,479	17,097,479	0	0	0	(
Total common stock	65,932,108	65,932,108	65,177,308	754,800	0	0	(
Mortgage loans:							
Commercial mortgages	60,231,628	66,413,743	0	60,231,628	0	0	(
Total mortgage loans	60,231,628	66,413,743	0	60,231,628	0	0	(
Other invested assets:							
Collective investment trusts	5,233,604	5,233,604	5,233,604	0	0	0	(
Total other invested assets	5,233,604	5,233,604	5,233,604	0	0	0	(
Cash, cash equivalents and short-term investments:							
Cash	6,116,054	6,116,054	0	0	0	0	(
All other money market mutual funds	7,906,855	7,906,855	7,906,855	0	0	0	(
Short-term bonds	2,456,517	2,453,175	0	2,456,517	0	0	(
Total cash, cash equivalents and short-term investments	16,479,426	16,476,084	7,906,855	2,456,517	0	0	(
Total assets	\$1,078,868,969	\$1,229,488,273	\$184,229,268	\$877,265,595	\$11,258,052	\$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 \$2,976,562 and \$2,926,385 at September 30, 2022 and December 31, 2021, respectively, were on deposit with government authorities or trustees as required by law. In August 2022, the Company received a distribution of common stock from the Point Judith Venture Fund III Limited Partnership. The stock received was recorded at a fair value of \$516,450 and disclosed as a non-cash transaction on the statement of cash flows.

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

No change.

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 [Х]
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 char reporting entity?				Yes []	No [Х]
2.2	If yes, date of change:			<u>-</u>				
3.1	Is the reporting entity a member of an Insurance Holding Company Syste is an insurer? If yes, complete Schedule Y, Parts 1 and 1A.		Yes [Х]	No []		
3.2	Have there been any substantial changes in the organizational chart sind	ce the prior quarter end?			Yes []	No [Х]
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 gro	oup?			Yes []	No [Х]
3.5	If the response to 3.4 is yes, provide the CIK (Central Index Key) code is	ssued by the SEC for the entity/group.		······ <u> </u>				
4.1	Has the reporting entity been a party to a merger or consolidation during	the period covered by this statement	?		Yes []	No [Х]
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.	f domicile (use two letter state abbrev	iation) for any entity that	has				
	1 Name of Entity	2 NAIC Company Code	3 State of Domicile					
	Name of Entry	14/10 Company Code	State of Bornione					
5.	If the reporting entity is subject to a management agreement, including the in-fact, or similar agreement, have there been any significant changes really yes, attach an explanation.	third-party administrator(s), managing egarding the terms of the agreement of	general agent(s), attorner principals involved?	∍y- Yes [] No	[X] N/ <i>F</i>	A [
6.1	State as of what date the latest financial examination of the reporting en	ntity was made or is being made		<u>-</u>	1	2/31/	2019	
6.2	State the as of date that the latest financial examination report became a date should be the date of the examined balance sheet and not the date				1	2/31/	2019	
6.3	State as of what date the latest financial examination report became avaithe reporting entity. This is the release date or completion date of the exidate).	kamination report and not the date of t	he examination (balance	sheet	0	4/04/	2021	
6.4 6.5	By what department or departments? State of Rhode Island, Department of Business Regulation: Insurance D Have all financial statement adjustments within the latest financial exami statement filed with Departments?	nination report been accounted for in a	subsequent financial	Yes [] No]] N/ <i>l</i>	[X] <i>A</i>
6.6	Have all of the recommendations within the latest financial examination of	report been complied with?		Yes [)	(] No	[] N/ <i>F</i>	A []
7.1	Has this reporting entity had any Certificates of Authority, licenses or reg revoked by any governmental entity during the reporting period?				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	e Federal Reserve Board?			Yes []	No [Х]
8.2	If response to 8.1 is yes, please identify the name of the bank holding co	ompany.						
8.3	Is the company affiliated with one or more banks, thrifts or securities firm	ns?			Yes []	No [Х]
8.4	If response to 8.3 is yes, please provide below the names and location (cregulatory services agency [i.e. the Federal Reserve Board (FRB), the O Insurance Corporation (FDIC) and the Securities Exchange Commission	Office of the Comptroller of the Curren	cy (OCC), the Federal D					
	1 Affiliata Nama	2 Location (City, State)	3 4 EBB 00		6	\Box		
	Affiliate Name	Location (City, State)	FRB OC	C FDIC	SEC	4		

GENERAL INTERROGATORIES

9.1	Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?	Yes [X] No []
	(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;	
	(c) Compliance with applicable governmental laws, rules and regulations;	
	(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and (e) Accountability for adherence to the code.	
9.11	If the response to 9.1 is No, please explain:	
0.0	Haratha and of this for an in management has a small of	V
9.2 9.21	Has the code of ethics for senior managers been amended?	Yes [] No [X]
9.3	Have any provisions of the code of ethics been waived for any of the specified officers?	Yes [] No [X]
9.31	If the response to 9.3 is Yes, provide the nature of any waiver(s).	
	FINANCIAL	
10.1	Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?	Yes [] No [X]
10.2	If yes, indicate any amounts receivable from parent included in the Page 2 amount:	
	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.)	Yes [] No [X]
11.2	If yes, give full and complete information relating thereto:	
12.	Amount of real estate and mortgages held in other invested assets in Schedule BA:\$	
13.	Amount of real estate and mortgages held in short-term investments:	
14.1	Does the reporting entity have any investments in parent, subsidiaries and affiliates?	Yes [] No [X]
14.2		0
	1 Prior Year-End	2 Current Quarter
	Book/Adjusted	Book/Adjusted
	Carrying Value	Carrying Value
	Bonds\$	\$
	Preferred Stock\$	\$
	Common Stock	\$
	Short-Term Investments\$	\$
	Mortgage Loans on Real Estate\$	\$
14.26	All Other\$	\$
	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)\$	\$
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above\$	\$
15.1	Has the reporting entity entered into any hedging transactions reported on Schedule DB?	Yes [] No [X]
15.2	If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?] No [] N/A [X]
	If no, attach a description with this statement.	
16.	For the reporting entity's security lending program, state the amount of the following as of the current statement date:	
	16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2.	
	16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	\$
	16.3 Total payable for securities lending reported on the liability page.	\$

GENERAL INTERROGATORIES

17.

.1	Excluding items in Schedule E - Part 3 offices, vaults or safety deposit boxes, custodial agreement with a qualified be Outsourcing of Critical Functions, Cust For all agreements that comply with the	were all stocks, bonds and other sec ank or trust company in accordance we todial or Safekeeping Agreements of	urities, owned t with Section 1, the NAIC Finar	hroughout th II - General cial Conditic	ne current year h Examination Co on Examiners Ha	neld pursuant to a onsiderations, F. andbook?	Yes	[] No [X
	1 2 Name of Custodian(s) Custodian Address							
	State Street Bank & Trust Co	stodian(s) 8	301 Pennsylvan	a Avenue, K	<u>Custodian Addre</u> ansas City, MO	64105		
.2	For all agreements that do not comply with the requirements of the NAIC Financial Condition Examiners Handbook, provide the name, location and a complete explanation:							
	1 ()	2			3			
	Name(s)	Location(s) 281 Brooks Street, Laguna Beach,	CA		omplete Explan	. ,		
	WCM Investment Management		WCM Mutual	Funds				
	William Blair & Company			ir Mutual F	unds			
3	Have there been any changes, includir If yes, give full information relating ther		identified in 17	.1 during the	current quarter	?	Yes	[] No [X]
	1	2				4		
	Old Custodian	New Custodian	Date of	Change		Reason		
5	Investment management – Identify all make investment decisions on behalf of such. ["that have access to the investment decisions on the investment of the	of the reporting entity. For assets that	are managed i	nternally by				
	Name of Fir Susan F. Chung, Senior Vice Preside	m orIndividual nt and Chief Investment Officer	Affiliatio					
	17.5097 For those firms/individuals list	red in the table for Question 17.5, do	anv firms/indivi	 luals unaffili	ated with the re	porting entity (i.e.	V	. 1 N V
	designated with a "U") manag	e more than 10% of the reporting ent	ity's invested a	ssets?			Yes	[] No [X
	17.5098 For firms/individuals unaffiliate total assets under manageme	ed with the reporting entity (i.e. desigrent aggregate to more than 50% of the	nated with a "U' e reporting entit) listed in the y's invested	e table for Ques assets?	stion 17.5, does the	Yes	[] No [X
6	For those firms or individuals listed in table below.	he table for 17.5 with an affiliation co	de of "A" (affilia	ted) or "U" (unaffiliated), pro	ovide the information for t	he	
	1	2		3	3	4		5 Investment Management
	Central Registration Depository Number	Name of Firm or Individual	L	egal Entity l	dentifier (LEI)	Registered With		Agreement (IMA) Filed
	Have all the filing requirements of the l	Purposes and Procedures Manual of	the NAIC Inves	ment Analys	sis Office been f	followed?	Yes	[X] No [
	security is not available. b. Issuer or obligor is current on al c. The insurer has an actual expec	rmit a full credit analysis of the securi I contracted interest and principal pay	ity does not exi	st or an NAI0	C CRP credit rat	-		
	Has the reporting entity self-designated 5GI securities? By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security: a. The security was purchased prior to January 1, 2018. b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security. c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.							
	a. The security was purchased prior b. The reporting entity is holding cac. The NAIC Designation was deriven a current private letter rating.	e reporting entity is certifying the follo or to January 1, 2018. upital commensurate with the NAIC Do red from the credit rating assigned by	wing elements esignation repo an NAIC CRP	of each self- rted for the s n its legal ca state insurar	designated PLG security. apacity as a NR	GI security:	Yes	[] No [X
	a. The security was purchased prior b. The reporting entity is holding cac. The NAIC Designation was deriven a current private letter rating.	e reporting entity is certifying the follow to January 1, 2018. In pital commensurate with the NAIC Down to from the credit rating assigned by the loby the insurer and available for eted to share this credit rating of the P	wing elements esignation report an NAIC CRP examination by L security with	of each self- rted for the s n its legal ca state insurar he SVO.	designated PLG security. apacity as a NR ace regulators.	GI security: SRO which is shown		[] No [X
	a. The security was purchased prio b. The reporting entity is holding ca c. The NAIC Designation was deriv on a current private letter rating I d. The reporting entity is not permit Has the reporting entity self-designated By assigning FE to a Schedule BA nor FE fund: a. The shares were purchased prio b. The reporting entity is holding ca c. The security had a public credit re	e reporting entity is certifying the follow to January 1, 2018. Ipital commensurate with the NAIC Direct from the credit rating assigned by held by the insurer and available for extent to share this credit rating of the P d PLGI securities?	wing elements esignation report an NAIC CRP examination by L security with g entity is certify esignation report	of each self- rted for the s n its legal costate insurar he SVO.	designated PLG security. apacity as a NR ice regulators. wing elements of	SRO which is shown		
	a. The security was purchased priob. The reporting entity is holding cac. The NAIC Designation was derivon a current private letter rating d. The reporting entity is not permit Has the reporting entity self-designated By assigning FE to a Schedule BA nor FE fund: a. The shares were purchased priob. The reporting entity is holding cac. The security had a public credit January 1, 2019. d. The fund only or predominantly the The current reported NAIC Design in its legal capacity as an NRSR.	e reporting entity is certifying the follor to January 1, 2018. In the pital commensurate with the NAIC Divided from the credit rating assigned by held by the insurer and available for eted to share this credit rating of the P d PLGI securities? In-registered private fund, the reporting or to January 1, 2019. In the NAIC Divided from the NAIC Divided from the public control of the public cont	wing elements esignation report an NAIC CRP examination by L security with g entity is certify esignation report gned by an NA redit rating(s) w IC CRP has no	of each self- rited for the s n its legal contents tate insurar the SVO. ing the follow rited for the s C CRP in its ith annual so	designated PLG security. apacity as a NR nce regulators. wing elements of security. s legal capacity urveillance assig	SRO which is shown of each self-designated as an NRSRO prior to gned by an NAIC CRP	Yes	[] No [X

GENERAL INTERROGATORIES

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

Life and	d 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	
	1.1 Long-Term Mortgages In Good Standing		Amount	
	1.11 Farm Mortgages	\$		
	1.12 Residential Mortgages	.\$		
	1.13 Commercial Mortgages	\$	66,413	,743
	1.14 Total Mortgages in Good Standing	\$	66,413	,743
	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)	\$	66,413	,743
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 []	
Fratern 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?		[] 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?		Yes [] No []	
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
2410	Catotanianig Elem / anicant

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Y	Year to Date
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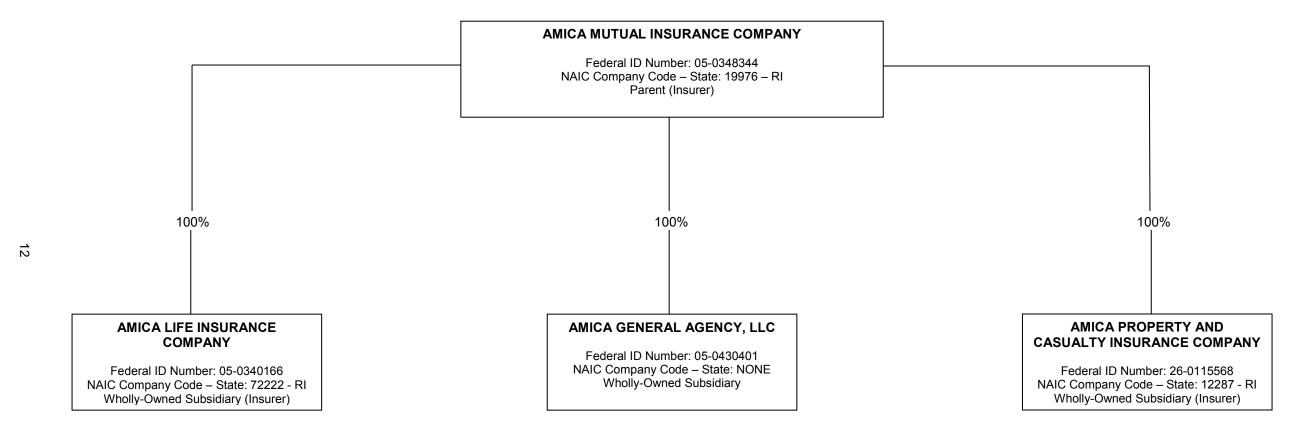
	Showing All New Reinsurance Treaties - Current Year to Date											
1	2	3 4	5	6	7	8	9	10 Effective				
NAIC Company	ID	Effective	Domiciliary	Type of Reinsurance	Type of Business		Certified Reinsurer Rating	Date of Certified Reinsurer				
Code	Number	Date Name of Reinsurer	Jurisdiction	Ceded	Ceded	Type of Reinsurer	(1 through 6)	Rating				
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SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

Appendix			С	urrent Year	To Date - Alloca	ted by States a		C !		
States, Pic. Animals				1	Life Co	ntracts	Direct Bus		6	7
Particular Par								3		
Aller										
A company							Including Policy,		Total	
1 Above		States Etc								Deposit-Type
2 Alested Act	1.		AL	L			and Julei I 665	Johnstein		
4. Advances AF L. 22,489 7,000 99,489 5. Conforma C. CA L. 4,76,279 18,399 7. Corrected C. CA L. 4,76,279 18,399 7. Corrected C. CA L. 5,76,399 19,424 7. Corrected C. CA L. 5,76,399 19,524 7. Corrected C. CA L. 5,76,399 19	2.	Alaska	AK	L					39,537	
S. California C.A. L. 4,76,297 S, 3,66 4,50,65				L	, , ,	. , .				
6. Colorado — CO				<u>-</u>						
7. Cerreductd ————————————————————————————————————									, , .	
B. Colorana				L						
Section Coloration				L		, .				
100 Finded				L		100				
12 March	10.	Florida	FL	L		255,922				
13.1 March	11.			L	3,709,810	98,661			3,808,471	
14 Himms				L						
15 Indigina				<u>-</u>						
16 Nove						24,916				
17. Carlesse CS										
15 American 17 1 200 776 200 776 200 776 200 776 200 776 200 776 200 776 200 777										
19				L						
22. Masylamort	19.			L		100				
22	20.			L	677,634	69,544			747 , 178	
23				L						
24				L						
25 Melsessept				ļĻ						
25				L		,				
27		• •		L						
28 Nebraska NE				L		1,000			,	
29 Nevodaria NV						450				
31 New Jensey		Nevada	NV	L	332,029	10,480			342,509	
22 New Mexico NM				L						
33 New York				L						
34 North Carolima				L						
35				L						
380 ONO						00,233				
37 Oklahoma						45 276			,	
38				Ĺ						
40 Rhode Island	38.	Oregon	OR	L		5,450				
41 South Carolina				L					2,454,840	
42 South Dakota SD				L						
43 Tennessee				ļ		19,250				
44. Texas				<u>-</u>		7.040				
45 Utah				L		,				
46					, ,				,,	
48				L						
49 West Vriginia WV	47.			Ĺ	,					
50 Wisconsin Wi	48.	Washington	WA	L	1,911,387				1,991,387	
51				L						
52				<u>L</u>						
53 Guam				L	48,910				48,910	
54 Puerto Rico										
55										
56										
58. Aggregate Other Aliens										
Subtotal XXX	57.	Canada	CAN	N						
90. Reporting entity contributions for employee benefits plans										
Plans					84,678,191	3,529,996			88 , 208 , 187	
91	90.		e penetits		266 232				266 232	
additions and annuities	91.		paid-up							
or premium paying period. 93. Premium or annuity considerations waived under disability or other contract provisions. 94. Aggregate or other amounts not allocable by State. 95. Totals (Direct Business). 96. Plus Reinsurance Assumed. 97. Totals (All Business). 98. Less Reinsurance Ceded. 99. Totals (All Business) less Reinsurance Ceded. 99. Totals (All Business) less Reinsurance Ceded. 8002. 8002. 8003. 8003. 8004. 8009. 8009. 80003. 80004. 80004. 80005. 80005. 80004. 80005. 80005. 80006. 80006. 80007. 80006. 80007. 80007. 80007. 80008. 80009.		additions and annuities			ļ				ļ	
93. Premium or annuity considerations waived under disability or other contract provisions. XXX 248,076	92.									
disability or other contract provisions.	93.								·	
95. Totals (Direct Business)		disability or other contract provisions			248,076				248,076	
96. Plus Reinsurance Assumed. XXX		00 0	•							
97 Totals (All Business)		,				3,529,996				
98. Less Reinsurance Ceded.						2 EOD OOO				
99. Totals (All Business) less Reinsurance Ceded XXX 56, 147, 389 3, 529, 996 59, 677, 385 DETAILS OF WRITE-INS XXX 58001.									, ,	
DETAILS OF WRITE-INS						3.529 996			, ,	
58001.	T			7000	35,, ,000	5,525,550			55,577,650	
58003. XXX 58998. Summary of remaining write-ins for Line 58 from overflow page	58001.			XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page					ļ		ļ		ļ	
overflow page				XXX					ļ	
S8999. Totals (Lines 58001 through 58003 plus XXX 9401.	58998.		8 from	V///						
58998)(Line 58 above) XXX 9401. XXX 9402. XXX 9403. XXX 9498. Summary of remaining write-ins for Line 94 from overflow page. XXX 9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above) XXX (a) Active Status Counts: XXX	58000			XXX						
9401.	30000.			XXX						
9403. XXX 9498. Summary of remaining write-ins for Line 94 from overflow page XXX 9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above) XXX (a) Active Status Counts:										
9498. Summary of remaining write-ins for Line 94 from overflow page XXX 9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above) XXX (a) Active Status Counts:									ļ	
overflow page			4.6	XXX					 	
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above) XXX (a) Active Status Counts:	9498.	, ,	4 Trom	YYY						
94 above) XXX (a) Active Status Counts:	9499.		8)(Line							
	<u> </u>	94 above)		XXX						
L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG				an darestell 1.5	DC.	F4 -	Domi-t ! !!	n domi-il-il DDC		

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
1 '	_					'				· · ·	Type	If	'-	1 .0	.0
											of Control	Control			
											(Ownership,	is		ls an	
						Name of Committee			D-1-4:						
						Name of Securities		.	Relation-		Board,	Owner-		SCA	
						Exchange		Domi-			Management,	ship		Filing	
_		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	
Group		Company		Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code		Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	*
	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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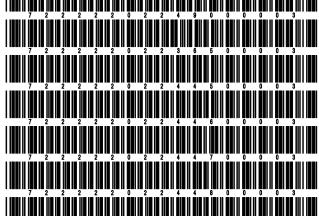
Asterisk			EX	a n	
	 	J		\	

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
3.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
4.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
5.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be 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 XXXVI (Updated Average 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 XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
8.	Will the Life PBR Statement of Exemption be filed with the state of domicile by July 1st and electronically with the NAIC with the second quarterly filing per the Valuation Manual (by August 15)? (2nd Quarter Only) The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	N/A
	ALIQUAT FILING	
9.	AUGUST FILING Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	N/A
	Explanation:	
1.		
2.		
3.		
4.		
5.		
6.		
7.		
	Bar Code:	
1.	Trusteed Surplus Statement [Document Identifier 490]	
2.	Medicare Part D Coverage Supplement [Document Identifier 365]	0 0 0 3
3.	Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]	
4.	Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]	

- Reasonableness and Consistency of Assumptions Certification required by 6.
- 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

Additional Write-ins for Summary of Operations Line 53

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)
5307.	Correction of an error		(1,316,485)	(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
			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.	Total gain (loss) on disposals		
7.	Total gain (loss) on disposals Deduct amounts received on disposals	7, 107, 013	5,406,469
8.	Deduct amortization of premium and mortgage interest points and commitment fees Total foreign exchange change in book value/recorded investment excluding accrued interest		
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)	66,413,743	71,882,602
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	66,413,743	71,882,602
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	66,413,743	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	8,914,789	2, 192, 718
	2.2 Additional investment made after acquisition	22,779,986	20,681,551
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	(908,633)	8,406,185
6.	Total gain (loss) on disposals	(41,413)	12,473
7.	Deduct amounts received on disposals	12,445,263	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)	108,824,870	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	398,247,789	750,309,709
3.	Accrual of discount	1,354,659	582,265
4.	Unrealized valuation increase (decrease)	(25,218,792)	7, 189, 158
5.	Total gain (loss) on disposals	(4,441,619)	6,400,228
6.	Deduct consideration for bonds and stocks disposed of	375 , 747 , 118	698,790,203
7.	Deduct amortization of premium	2,900,576	4,997,189
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized	370 , 105	
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, 141, 364, 842	1, 150, 180, 275
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	1,141,364,842	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

	1	2	3	4	5	6	7	8
	Book/Adjusted		5		Book/Adjusted	Book/Adjusted	Book/Adjusted	Book/Adjusted
	Carrying Value Beginning	Acquisitions During	Dispositions During	Non-Trading Activity During	Carrying Value End of	Carrying Value End of	Carrying Value End of	Carrying Value 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)	934.594.524	75,644,928	73,763,952	1,564,551	900,428,501	934.594.524	938,040,051	881,306,297
2. NAIC 2 (a)	138,325,605	6.164.902	2,951,820	(1,692,829)	158,843,422	138,325,605	139,845,858	160,223,665
3. NAIC 3 (a)	, , , , , , , , , , , , , , , , , , , ,	,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	(,,,,	,	,,	,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
4. NAIC 4 (a)								
5. NAIC 5 (a)								
6. NAIC 6 (a)								
	1,072,920,129	81,809,830	76,715,772	(128,278)	1,059,271,923	1,072,920,129	1,077,885,909	1,041,529,962
7. Total Bonds	1,072,920,129	81,809,830	10,113,112	(120,270)	1,059,271,923	1,072,920,129	1,077,000,909	1,041,529,902
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	1,072,920,129	81,809,830	76,715,772	(128.278)	1,059,271,923	1,072,920,129	1,077,885,909	1,041,529,962

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

SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5 Paid for
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year-to-Date	Accrued Interest Year-to-Date
770999999 Totals	2,453,175	XXX	2,453,175		

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	2,453,175	
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)	2,453,175	
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	2,453,175	

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	553,065,787	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	585,331,543	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)	7,906,855	40 , 183 , 007
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	7,906,855	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	g / III Wortgage Loans / to & on t	4	5	6	7	8	9
	2	3					Additional	
			Loan			Actual Cost at Time of Acquisition	Investment Made	Value of Land and Buildings
Loan Number	City	State	Type	Date Acquired	Rate of Interest	Time of Acquisition	After Acquisition	and Buildings
				•				
				· 				
		. 🔻						
				\				
339999 - Totals								

SCHEDULE B - PART 3

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

1	Location		4	5	6	7		Change	in Book Value	e/Recorded Inv	estment		14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				ļ
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			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	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
	- ,	State	Type	02/02/2015	Date		(Decrease)	Accretion	Recognized	Other	(0+9-10+11)	DOOK Value			Disposai	Disposai	Disposai
JP1210306	Studio City			02/02/2015		970,553 3,833,005							9,072 31,268	9,072 31,268			
JP1211502	Sadsburvville	IN		06/24/2016		843.508							6.173	31,208 6 173			
JP1211700	Viete	FA		11/14/2016		1,612,377							8.183	8 183			
JP1217/00	San Marcos			01/03/2017									34,361	34.361			
JP1212708	Lake Worth	FI		09/01/2017		2.797.073							14.688	14 688			
JP1213300	Mi I waukee	WI		12/27/2017		2.466.489							11.684	11.684			
JP1213409	Indianapolis	IN		01/18/2018		6,132,232							45.020	45.020			
JP1213607	Atlanta	GA		04/12/2018		2,672,756							12,034	12.034			
JP1214506	Smithtown	NY		12/05/2018		1.864.417							12,562	12.562			
JP1214605	Chadds Ford	PA		01/18/2019		3.801.651							15.909	15.909			
JP1215305	Nashville	TN		11/04/2019		3,507,047							17.042	17.042			
JP1215404	Philadelphia	PA		11/15/2019		2, 197, 582							11,011	11,011			
JP1215909	Overland Park	KS		01/31/2020		2,880,139							14,567	14,567			
JP1216402	Arden	NC		05/28/2020		1,270,880							6,915	6,915			
0299999. Mortgages wit	th partial repayments					45,211,922							250,489	250,489			
0599999 - Totals						45,211,922							250,489	250,489			

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	Type	Actual Cost	Additional		for	
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 Stree	t Senior Private Credit Fund II, LP	New York	NY	Adams Street Private Credit Fund II GP LP		05/07/2020			800,413		7,730,587	4.360
000000-00-0 AEA Mezzani	ne Fund III, LP	New York	NY	AEA Mezzanine Partner III LP		02/13/2014			10,557		472,473	2.610
	Capital Partners VIII, L.P.	New York	NY	Blackstone Management Associates VIII L.P.		02/22/2021	3		686,824		8, 107, 936	0.060
	allel Investors V, LP	Cleveland		Cyprium Investment Partners LLC		08/15/2019			1,011,891		5,414,857	8. 170
	Credit Direct Lending IV, LLC	Boston		First Eagle Alternative Credit, LLC		11/02/2018			117,606		3,010,098	2.570
	Direct Lending IV Co-Invest, LLC	Boston		First Eagle Alternative Credit, LLC		12/05/2018			951,294		1,085,084	18.280
000000-00-0 GCG Investo	ors IV, LP	Chicago	IL	GCG General Partners, LLC		03/14/2017			14,545		786 , 145	2.910
000000-00-0 GLC Direct	Credit Fund, LP	San Francisco		GLC Investment Advisors, LLC		05/27/2015			30,457			21.740
	hs Private Equity Partners XI, LP	New York		Goldman Sachs Asset Management, L.P.		08/19/2011	3		628		57,058	0. 150
	lezzanine Partners IV, LP	New York	NY	GoldPoint Partners LLC		12/21/2015			37,798		646,996	0.380
	Infrastructure Fund III LP	Miami	FL	I Squared Capital Advisors, LLC		06/22/2022	·		307,390		8,905,905	0.070
	tory Venture Fund, LP	West Des Moines		ManchesterStory GP1, LLC		11/28/2018	1		34,394		174,838	0.620
	tal Partners II, LP	Baltimore		Savano Direct GP II, LLC		06/22/2016	ļ <u>ļ</u>		2,347		5,266	0. 110
	tal Partners III, LP	Baltimore		Savano Direct GP III, LLC	··	05/17/2021	1		985,939		6,064,163	6.370
	apital Partners Fund III, LP	New York	NY	Stonepeak Associates III LLC		02/22/2018	·	4 500 000	2,054		18,502	0.000
	Partners of Thoma Bravo Fund XV, LP	Chicago		Thoma Bravo UGP XV, LLC		08/02/2022	3	4,590,962			10,411,178	0. 190
	nterests - Other - Unaffiliated							4,590,962	4,994,137		52,891,086	XXX
4899999. Total - Unaffilia								4,590,962	4,994,137		52,891,086	XXX
4999999. Total - Affiliate	d											XXX
5099999 - Totals								4,590,962	4,994,137		52,891,086	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		Change	in 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		Carrying					
							Value		Year's	Than	Capital-	Book/	Exchange	, , ,		Foreign			
							Less	Unrealized		Temporary	ized		Change in			Exchange			
							Encum-	Valuation	\ I	Impair-	Deferred		Book/	Encum-		Gain	Realized	Total	
					Date								Adjusted			(Loss)	Gain	Gain	Invest-
CUSIP				Name of Purchaser or		Diamagal	brances,	Increase	(Amorti-	ment	Interest	Value	,	brances	Canaid	, ,		_	
	N 5	0"	o		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		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	08/08/2022	67,323					(9,492		57,831	57,831				
	AEA Mezzanine Fund III, LP	New York	NY	Return of Capital	02/13/2014	08/25/2022	755,275					(152,446		602,829	602,829				
	Blackstone Capital Partners VIII, L.P	New York	NY	Return of Capital	02/22/2021	09/28/2022	10,613					(1,805)	8,808	8,808				
	Cyprium Investors IV, LP	Cleveland	OH	Return of Capital	11/03/2014	07/13/2022	434,870					(244,357)	190,513	190,513				
	First Eagle Credit Direct Lending IV, LLC	Boston	MA	Return of Capital	11/02/2018	07/29/2022	100,432	(45,953)				(45,953)	54,479	54,479				
	First Eagle Direct Lending IV Co-Invest, LL	C																	
000000-00-0		Boston	MA	Return of Capital	12/05/2018	07/29/2022	453,114					(10,830		442,285					
	GLC Direct Credit Fund, LP	San Francisco	CA	Return of Capital	05/27/2015	07/14/2022	2,360,623	(860,623)				(860,623)	1,500,000	1,500,000				
	GoldPoint Mezzanine Partners IV, LP	New York	NY	Return of Capital	12/21/2015	07/19/2022	55	(4)				(4)	51	51				
	Lazard Asset Management LLC	Nashua	NH	Capital Distribution	01/07/2022	08/08/2022								242,590	200,000		(42,590)	(42,590)	
	Lyme Forest Fund IV, LP	Hanover	NH	Return of Capital	03/11/2016	08/09/2022	2,513					(321		2, 193	2, 193				
	Lyme Forest Fund V, LP	. Hanover	NH	Return of Capital	05/02/2018	08/10/2022	5,407	(151)				(151)	5,256	5, 256				
	Morgan Stanley Private Markets Fund III, LP																		
000000-00-0		West Conshohocken	PA	Capital Distribution	04/26/2006	08/04/2022	13,513	(10,349)				(10,349)	3, 164	3,822		658	658	

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	in Book/Adju	usted Carry	ying 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-		(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
2599999. Joir	nt Venture Interests - Other - Unaffilia	ated					4,203,738	(1,336,331)				(1,336,331)		3,109,999	3,068,067		(41,932)	(41,932)	
4899999. Tot	al - Unaffiliated		•	_			4,203,738	(1,336,331)				(1,336,331)		3,109,999	3,068,067		(41,932)	(41,932)	
4999999. Tot	al - Affiliated																		
5099999 - To	tals						4,203,738	(1,336,331)				(1,336,331)		3,109,999	3,068,067		(41,932)	(41,932)	

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

1 2 3 4 5 5 6 7 6 9 13 6 7 6 9 13 6 7 6 9 13 6 7 6 7 6 9 13 6 7				Show All	Long-Term Bonds and Stock Acquired During the Current Quarter					
April Process Proces	1	2	3	4	5		7	8	9	10
Cut Part P		-		•		ū		· ·	Ğ	
CUSP Duty Part										
Description										
Column Description Descr										_
CLISAN Description Descr										
Cusp Description Description Position Positio										
Cutton Description Descr										and
Commerciation Description										SVO
Comparison Com						Number of			Paid for Accrued	
	CLISID			Data						
Section Sect		B			N 637 1			D 1/ 1		
Stocker Stoc			Foreign			Stock			Dividends	Symbol
1300-149 1010-1514-161 1										1.A
1980 1										
1985-76 1976										
1988 of 3 September 1989 September										
0.00000000000000000000000000000000000				0//06/2022						
SERION S				07/19/2022	BACLAYS CAPITAL INC.			, ,		1.71
1.000 1.00										
1985 1985										
Decompany Continues of Continues and Possessions										
1700 1700				08/04/2022	MARKET AXESS		11,315	10,000		
1700 1700	0509999999. S	ubtotal - Bonds - U.S. States, Territories and Possessions					77,247	100,000	794	XXX
1,273 5,00 3 XXX				07/21/2022	KCG BONDPOINT					
\$1,000 \$			sessions							
10009-1-24 FRODIT NUMBER OF ACTIONS 10000 ACTIONS 100000 ACTIONS 10000 ACTIONS 100			1	00/20/2022	TD Securities (USA) IIC					
Section Sect										
MORDAN-S- MOR										
5000000 5000000 5000000 5000000 5000000 5000000 5000000 5000000 5000000 5000000 5000000 5000000 5000000 5000000 5000000 5000000 5000000 50000000 50000000 50000000 50000000 500000000										
\$1,000,000										
1,000,466										
RECONTACT TEXAS OF AN UNIVER SER 2019									17 317	
9445-4-4 UNI 0F Incident Ret SER 8										
\$44.50-4-1 UNIV OF UNIFORM REV SER \$ \$0.7127022 UNIVERS \$0										
19544-0-6 UIV F TEISS TX FS \$2008										
1000000000000000000000000000000000000										
915277-5-5 UNIT OF VIRBINIA REV TAL BIS 2020 97/20/22 WARET ARSS 9,87/8 120,000 1,105 1 AF E										
14 15 15 15 15 15 15 15										
\$8007-022 VIRBINAS 186 DR AITH RES SEC \$8007-022 PIPE JAFFAY \$5.00 \$8.65 15 FE \$0009999999 \$1.00009999999999 \$1.00009999999999 \$1.00009999999999 \$1.00009999999999999 \$1.000099999999999 \$1.000099999999999 \$1.00009999999999999 \$1.000099999999999 \$1.000099999999999 \$1.0000999999999999 \$1.000099999999999 \$1.000099999999999 \$1.000099999999999999999 \$1.0000999999999999998 \$1.00009999999999 \$1.000099999999999999999999 \$1.0000999999999999999999999999999999999										
15,000 1										
1.000 1.00			,							
OFFSST 1			1	07/14/2022	DAMY OF AMEDICA OFFIDITIE					
2470274_6 ELL EQUIRBOT TRUST SR) 21-2 C. D. 98/16/2022 TO Securi Tiles (US) LLC 1.097,03 1.100.000 561 28 FE 1.100 1.000									0,075 613	1 5 55
14441-0-1 DUE BIRNO PROCESS ILC 1,910,444 2,00,000 15,792 1,5 FE 1,5 F										
28447-4H-0 DUE UNIVERSITY 9 NTS 0.076/2022 VARIOUS VARio										
SHORN-H-V-S CROIND POWER & LIGHT ON INS										
S7/080-N-7 FIEEF WRITGAEC TRAITS SER 171-866										
1129 053 120 000 3.74 1.8 1.8 1.90 072 1.20 072 1.20 073 1.20 074 1.										
46671+A-5 EDECRSON INT GER 2021+A CL A 0.9782/2022 J. IENTIFICRTH 3,441,138 3,441,148 3,										
4935H-A-3									,,141	
494418-F-O										
MAKET AKES MAK									425	
58013III-FC-3 MCDONALD'S CORP NTS										
688444-Ac-6 NRTHIESTERN UNIVERSITY SR NTS 07/19/2022 RAVINDO JAMES & ASSOC 154,277 150,000 967 1.8 FE 17/1448-PN-3 PEPSICO INC 07/14/2022 MORGAN STANLEY SITH BARNEY LLC 4.99,405 5.00,000 1.E 1.8 FE 1.0 F	58013M-FC-3									
1										
## 1509999999. Total - Bonds - Part 5 ## 209999999. Total - Bonds - Part 5 ## 209999999. Total - Bonds - Part 5 ## 209999999. Total - Bonds - Part 5 ## 2099099999. Total - Bonds - Part 5 ## 2099099999999999999999999999999999999	713448-FN-3				MORGAN STANLEY SMITH BARNEY LLC					
25468P-CR-5 TIDIC ENTERPRISES 18 CORP	87303*-AA-9									
914744-AB-3 UNIV 0F NOTRE DAIRE SR NTS 0,000 214 1.A FE 9159H_F-8 US BANCORP PLEX JOY/19/2022 US BANCORP PIPER JAFFRAY 1,000 0,000 1.000										2.A FE
88315L-AQ-1 TEXTAINER MARINE ABS 2021-2A CL A D .09/27/2022 WELLS FARGO SECURITIES .523,540 .620,667 .348 1.F. FE 1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) 25,952,668 27,985,379 154,634 XXX 2509999997. Total - Bonds - Part 3 79,356,656 115,178,053 351,286 XXX 2509999998. Total - Bonds - Part 5 XXX XXX XXX XXX 2509999999. Total - Bonds 79,356,666 115,178,053 351,286 XXX		UNIV OF NOTRE DAME SR NTS					10,984	10,000		
REXTAINER MARINE ABS 2021-2A CL A D 09/27/2022 WELLS FARGO SECURITIES 523,540 620,667 348 1.F FE 11099999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) 25,952,668 27,985,379 154,634 XXX 2509999997. Total - Bonds - Part 3 79,356,656 115,178,053 351,286 XXX 2509999999. Total - Bonds - Part 5 XXX XXX XXX XXX XXX 2509999999. Total - Bonds - Part 5 79,356,656 115,178,053 351,286 XXX										
2509999997. Total - Bonds - Part 3 79,356,656 115,178,053 351,286 XXX 2509999998. Total - Bonds - Part 5 XXX XXX XXX XXX XXX 2509999999. Total - Bonds 79,356,656 115,178,053 351,286 XXX	88315L-AQ-1	TEXTAINER MARINE ABS 2021-2A CL A	D	09/27/2022	WELLS FARGO SECURITIES		523,540		348	
2509999997. Total - Bonds - Part 3 351,286 XXX 2509999998. Total - Bonds - Part 5 XXX XXX XXX XXX 2509999999. Total - Bonds 79,356,656 115,178,053 351,286 XXX 2509999999. Total - Bonds 79,356,656 115,178,053 351,286 XXX	1109999999 S	ubtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					25.952.668	27.985.379	154 634	XXX
2509999998. Total - Bonds - Part 5 XXX XXX XXX XXX XXX XXX 2509999999. Total - Bonds 79,356,656 115,178,053 351,286 XXX										
250999999. Total - Bonds 79,356,656 115,178,053 351,286 XXX										
4509999997. Total - Preferred Stocks - Part 3 XXX XXX							79,356,656		351,286	
	450999997. T	otal - Preferred Stocks - Part 3						XXX		XXX

			Show All Long-1	erm Bonds and Stock Acquired During 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
Identification	Description	Faraign		Name of Vander	Stock	Actual Coot	Day Value		Symbol
	Description	Foreign	Acquired	Name of Vendor	STOCK	Actual Cost	Par Value	Dividends	
4509999998. Total - Preferre						XXX	XXX	XXX	XXX
4509999999. Total - Preferre			T				XXX		XXX
002824-10-0 ABBOTT LABORATOR	DRIES		09/27/2022 VARIOUS		685.000	68,012		 	
00287Y-10-9 ABBVIE INC 00724F-10-1 ADOBE INC			09/07/2022 VARIOUS 08/26/2022 Sanford	C. Bernstein & Co.	681.000 99.000	94 , 181 39 .050			
	CHEMICALS INC		08/26/2022 Santord 08/26/2022 VARIOUS		239.000				
	ESTATE EQUITIES		09/20/2022 Sanford	C. Bernstein & Co.	644.000				
02079K-30-5 ALPHABET INC CL		·····		BLAIR & CO	278.000			<u> </u>	
	. ^			C. Bernstein & Co.	562.000	24.095			
					715.000	81,210			
025816-10-9 AMERICAN EXPRESS	S CO		09/30/2022 VARIOUS		774.000	112,125			.
	CORP			WIN & SONS	191.000	40,753			
058498-10-6 BALL CORP			09/30/2022 VARIOUS		3,530.000	171,702			
060505-10-4 BANK OF AMERICA				BLAIR & CO	2,335.000	70,439			
	WAY INC - CL B				1,171.000	330,039			
09247X-10-1 BLACKROCK INC					371.000	216,970			
100557-10-7 BOSTON BEER COMP 11133T-10-3 BROADRIDGE FINAN	PANY INC. NCIAL SOLUTIO		09/20/2022 VARIOUS 09/29/2022 VARIOUS		243.000 291.000				
132152-10-9 CAMBRIDGE BANCOF				C. Bernstein & Co.	238.000	19,674			
159864-10-7 CHARLES RIVER L/			09/22/2022 VARIOUS		570.000	109.565			
	CATIONS INC			C. Bernstein & Co.	104.000	37.726			
	TION			C. Bernstein & Co.	114.000	18,639			
191216-10-0 COCA-COLA CO			09/29/2022 VARIOUS		2,240.000	137,796			
	E CORP			C. Bernstein & Co	52.000	24,877			
235851-10-2 DANAHER CORP					515.000	135,233			
	CORP			ISI	177.000	43,525			
	INC			C. Bernstein & Co.	192.000	62,134			
532457-10-8 ELI LILLY & CO . 81369Y-50-6 ENERGY SELECT SE	ECTOR SPDR FUND		09/07/2022 EVERCORI 08/24/2022 Sanford	C. Bernstein & Co.	28.000	8,727			
	MPANIES CL A			UNIN & SONS		28, 121			
30034W-10-6 EVERGY INC	MI ANTEO OL A		08/31/2022 VARIOUS		1,020.000				
	COMMON STOCK			TANLEY SMITH BARNEY LLC	22.872.000	516,450			
384109-10-4 GRACO INC				C. Bernstein & Co.	775.000				
43300A-20-3 HILTON WORLDWIDE			09/07/2022 VARIOUS		434.000	57,177			
	CT SECTOR SPDR			C. Bernstein & Co.	1,318.000	123,624			
			09/29/2022 VARIOUS		506.000	205,767		ļ	.
478160-10-4 JOHNSON & JOHNSON					627.000	102,435			
482480-10-0 KLA-TENCOR CORPC 512807-10-8 LAM RESEARCH COR	ORATION		09/30/2022 VARIOUS 09/30/2022 VARIOUS		921.000 259.000	292,929 99.667			
57060D-10-8 LAW HESEARCH CON				C. Bernstein & Co.					
	A MATERIALS			BLAIR & CO	101.000	32,091		<u> </u>	
	CLASS A			C. Bernstein & Co.	81.000	23,725			
	RATION			WN & SONS	190.000	44,572			
594918-10-4 MICROSOFT CORP .			09/30/2022 VARIOUS		533.000	129,927			
				C. Bernstein & Co	340.000	29,853			.
654106-10-3 NIKE INC			09/20/2022 VARIOUS		924.000	95,644			
65473P-10-5 NISOURCE INC			08/26/2022 VARIOUS		2,839.000	86,454			
				S & COMPANY	395.000	49,109		ļ	.
				C. Bernstein & Co	4,481.000	198,860			
	E 00				881.000	119,443			-
74340W-10-3 PROLOGIS INC 75886F-10-7 REGENERON PHARM	IACEUTICALS		09/23/2022 VARIOUS 08/26/2022 Sanford	C. Bernstein & Co.	844.000 38.000	102,878 22,802			
79466L-30-2 SALESFORCE.COM			08/26/2022 Santord		639.000				-
808513-10-5 SCHWAB (CHARLES)				C. Bernstein & Co.	1,928.000			<u> </u>	
824348-10-6 SHERWIN WILLIAMS	IS COMPANY	·····		C. Bernstein & Co.	346.000				
882508-10-4 TEXAS INSTRUMENT			03/20/2022 Gainford		353.000	54.665			
TEAMO INOTHOMEN	······································	·····		171					

SCHEDULE D - PART 3

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

1 2	3	4	5	6	7	8	9	10
								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
883556-10-2 THERMO FISHER SCIENTIFIC INC			Sanford C. Bernstein & Co.	46.000	23,773			
907818-10-8 UNION PACIFIC CORP		09/30/2022	JEFFERIES & COMPANY	298.000	59,085			
918790-10-9 VAIL RESORTS INC			Sanford C. Bernstein & Co.	116.000	23,923			
92826C-83-9 VISA INC CLASS A SHARES			Sanford C. Bernstein & Co.	262.000	47,463			
H01301-12-8 ALCON INC	C		Sanford C. Bernstein & Co.	673.000	39,575			
G6095L-10-9 APTIV PLC	C	09/29/2022	VARIOUS	1,537.000	133,081			
G4705A-10-0 I CON PLC	C		Sanford C. Bernstein & Co.	110.000	21,647			
G8473T-10-0 STERIS PLC	C	09/29/2022	VARIOUS	825.000	151,818			
874039-10-0 TAIWAN SEMICONDUCTOR MFG CO LTD	. C	09/30/2022	VARIOUS	4, 175.000	319,674			
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Programme (Unaffiliated) Programme (Unaffiliated)	iblicly Traded				5,875,529	XXX		XXX
31338#-10-4 FEDERAL HOME LOAN BANK OF BOSTON		07/06/2022	Federal Home Loan Bank of Boston	11,780.000	1,178,000			
502999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) O	her				1,178,000	XXX		XXX
598999997. Total - Common Stocks - Part 3					7,053,529	XXX		XXX
598999998. Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks		·			7,053,529	XXX		XXX
599999999. Total - Preferred and Common Stocks					7,053,529	XXX		XXX
600999999 - Totals	_	-			86,410,185	XXX	351,286	XXX

					Show All Lo	ng-Term Bo	nds and Stoc	k Sold, Rec	leemed or (
1	2	3	4	5	6	7	8	9	10			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		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	
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
	GNMA HECM POOL #798510	Oigii	09/20/2022	VARIOUS	Otook	34.829	34.829	37.603	40, 113	(Decrease)	(5, 284)	HIZCG	(5,284)		34.829	Diopodai	Вюрова	Diopodai	1,163	01/20/2064	1 4
	GNMA II POOL # 003665		09/20/2022	PRINCIPAL RECEIPT		14,617	14,617	14,405	14,442		175		175		14,617				523	01/20/2035	1.A
	GNMA POOL # 3443		09/20/2022	PRINCIPAL RECEIPT		2,957	2,957	2,928	2,935		22		22		2,957				107	.09/20/2033	
	GNMA II POOL # 3710		09/20/2022	PRINCIPAL RECEIPT		7,223	7,223	6,796	6,891		332		332		7,223				238	05/20/2035	
36202E-FP-9	GNMA II POOL # 3774		09/20/2022	PRINCIPAL RECEIPT		1,345	1,345	1,325	1,329		16		16		1,345				48	10/20/2035	
36202E-GQ-6 36202E-HE-2	GNMA II POOL # 3807		09/20/2022 _	PRINCIPAL RECEIPT PRINCIPAL RECEIPT		3,417 2,700	3,417	3,326	3,338 2,584		80 115		80 115		3,417 2,700				125 93	01/20/2036	1.A
	GNMA II POOL # 3829		09/20/2022 _ 09/20/2022 _	PRINCIPAL RECEIPT		7.885	2,700 7,885	2,552 7,865	7,865		20		20	 		ļ		 	253	03/20/2036 05/20/2039	1 A
	GNMA 11 POOL # 4447		09/20/2022	PRINCIPAL RECEIPT		11,047	1,065	11,033	11,030		17		17		11,047				371	08/20/2039	
36202F-EW-2	GNMA II POOL # 4649		09/20/2022	PRINCIPAL RECEIPT		353	353	371	386		(33)		(33)		353				11	03/20/2040	
	GNMA POOL # 5121		09/20/2022	PRINCIPAL RECEIPT		3,937	3,937	4,081	4,390		(452)		(452)		3,937				106	_07/20/2041 _	1.A
	GNMA POOL # 573045		09/20/2022	. PRINCIPAL RECEIPT		5, 144	5, 144	5,620	5,657		(513)		(513)		5, 144				172	02/20/2035	
	GNMA II POOL # 616549		07/20/2022	. PRINCIPAL RECEIPT		8,964	8,964	9,350	9,037		(73)		(73)		8,964				314	08/20/2024	
	GNMA II POOL # AU4086 GNMA II POOL #4671		09/20/2022 _ 09/20/2022 _	PRINCIPAL RECEIPT PRINCIPAL RECEIPT		80,493 1,608	80,493 1,608	85,750 1,679			(8,926)		(8,926)						2, 120 48	08/20/2046 04/20/2040	
36202F-FL-5	GNMA 11 POOL #4828		09/20/2022	PRINCIPAL RECEIPT		1, 006	17,276	1,679	18.144		(869)		(869)		17,276				462	10/20/2040	
	GNMA 11 POOL #720448	-	09/20/2022	PRINCIPAL RECEIPT		2,498	2,498	2,605	2.586		(88)		(88)		2.498					08/20/2039	
	GNMA II POOL 796706		09/20/2022	PRINCIPAL RECEIPT		2,321	2,321	2,514	2,626		(305)		(305)		2,321				62	_03/20/2032	
	GNMA POOL MA0312		09/20/2022 _	PRINCIPAL RECEIPT		9,774	9,774	10,211	10,295		(521)		(521)		9,774				216	08/20/2042	
	GNMA II POOL MA0387		09/20/2022	. PRINCIPAL RECEIPT		23,794	23,794	24,994	25,303		(1,509)		(1,509)		23,794				535	09/20/2042	
	GNMA II POOL MAO528		09/20/2022	PRINCIPAL RECEIPT		39,576	39,576	41,715	42, 191		(2,615)		(2,615)		39,576					11/20/2042	
	GNMA POOL # 002215		09/20/2022 _ 09/20/2022 _	PRINCIPAL RECEIPT PRINCIPAL RECEIPT		328	328	310 1,659	320		8		8 35		328 1,712				14	05/20/2026 12/20/2028	
36202C-01-4	GNMA POOL # 002687		09/20/2022	PRINCIPAL RECEIPT		1,712	1,712	1,059	1,390		92		92		1,712				60	01/20/2029	
36202D-AN-1	GNMA POOL # 002713		09/20/2022	PRINCIPAL RECEIPT		2.094	2,094	2.060	2.062		32		32		2.094				84	.02/20/2029	1.A
36202D-DN-8	GNMA POOL # 002809		09/20/2022	PRINCIPAL RECEIPT		2,472	2,472	2,421	2,422		50		50		2,472				108	09/20/2029	1.A
36202D-D5-7	GNMA POOL # 002824		09/20/2022 _	PRINCIPAL RECEIPT		1,296	1,296	1,266	1,263		34		34		1,296				61	10/20/2029	
	GNMA POOL # 003678	-	09/20/2022	. PRINCIPAL RECEIPT		4,288	4,288	4,236	4,247		40		40		4,288				156	02/20/2035	
	GNMA POOL # 003797		09/20/2022 09/15/2022	PRINCIPAL RECEIPT		5,832 276	5,832 276	5,903 271	5,925 275		(93)		(93)		5,832 5,832				231	12/20/2035	
	GNMA POOL # 304382		08/15/2022	PRINCIPAL RECEIPT		68	68	67	68						68					08/15/2023 08/15/2022	
	GNMA POOL # 332772		_09/15/2022	PRINCIPAL RECEIPT		41	41	41	41						41				2	_03/15/2024	
36224Q-MC-7	GNMA POOL # 335255		09/15/2022	PRINCIPAL RECEIPT		38	38	38	38						38				2	02/15/2024	
	GNMA POOL # 346951		09/15/2022	. PRINCIPAL RECEIPT		6	6	5	5						6					12/15/2023	
	GNMA POOL # 347016	-	09/15/2022	PRINCIPAL RECEIPT		8	8	7	7						8					01/15/2024	
	GNMA POOL # 351410	-	09/15/2022 _ 09/15/2022 _	PRINCIPAL RECEIPT PRINCIPAL RECEIPT		4	4	106	4		·		}	·	4 106	<u> </u>		 		01/15/2024 03/15/2024	
	GNMA POOL # 3547/0	-	09/15/2022 09/15/2022	PRINCIPAL RECEIPT		106	10642	106	106				 	 	106				ا د	03/15/2024 04/15/2024	
	GNMA POOL # 383571	-	09/15/2022	PRINCIPAL RECEIPT		43	43	42	43						43				2	03/15/2024	
	GNMA POOL # 385237		09/15/2022	PRINCIPAL RECEIPT		57	57	57	57						57				2	_04/15/2024	
	GNMA POOL # 411295		09/15/2022	. PRINCIPAL RECEIPT		72	72	71	71						72				3	07/15/2025	
	GNMA POOL # 414180	-	09/15/2022	. PRINCIPAL RECEIPT		428	428	417	426		2		2		428				20	09/15/2025	
	GNMA POOL # 434152	-	09/15/2022	PRINCIPAL RECEIPT		365	365	377	383		(18)		(18)		365				15 40	01/15/2029	
36207S-M6-7 36208D-PY-5	GNMA POOL # 440581	- []	09/15/2022 09/15/2022	PRINCIPAL RECEIPT PRINCIPAL RECEIPT		1,309	834	816 1,342	1,306		3		3						40 65	03/15/2027 11/15/2027	I.A
36208D-P1-5	GNMA POOL # 447839	[09/15/2022	PRINCIPAL RECEIPT		1,309	1,309	1,342	1,306		(11)		(11)		1,032				49	09/15/2028	1 A
	GNMA POOL # 508425		09/15/2022	PRINCIPAL RECEIPT		359	359	367	359				(11)						18	01/15/2031	1.A
36211S-D8-7	GNMA POOL # 521327		09/15/2022	PRINCIPAL RECEIPT		14,622	14,622	14,940	14,928		(306)		(306)		14,622				539	_05/15/2035 _	1.A
	GNMA POOL # 585120	.	09/15/2022 .	. PRINCIPAL RECEIPT		9,560	9,560	9,886	10,213		(653)		(653)		9,560				365	12/15/2032	
	GNMA POOL # 598657	-	09/15/2022	. PRINCIPAL RECEIPT		322	322	326	329		(7)		(7)		322				12	05/15/2035	
	GNMA POOL # 603386	-	09/15/2022	PRINCIPAL RECEIPT		2,952	2,952	3,090	3,063		(111)		(111)		2,952				118	01/15/2033	
	GNMA POOL # 603403	-	09/15/2022 09/15/2022	PRINCIPAL RECEIPT PRINCIPAL RECEIPT		2,825 5,009	2,825 5,009	2,948 4,972	2,951 4,976		(126)		(126)		2,825 5,009				113 160	10/15/2034 08/15/2033	
	GNMA POOL # 604530	1	09/15/2022					4,972	4,976		(91)		(91)							09/15/2033	

				_		ng-Term Bo	onds and Stoc														
1	2	3	4	5	6	7	8	9	10			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	t Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/		(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	
ification	Description	eian	Disposal	of Purchaser		_	Par Value	Cost	Value			Recog-			Disposai	Disposal	Disposal	Disposal	Year	Date	Symbol
	Description GNMA POOL # 604946	eigii	09/15/2022 .	PRINCIPAL RECEIPT	Stock	eration	2.934	2,848		(Decrease)	Accretion	nized	13)	Value		Disposai	Disposai	Disposai	1 eai 108	01/15/2034 .	Symbol
	GNMA POOL # 604946		09/15/2022 .	PRINCIPAL RECEIPT		2,934	23,143	2,848	2,869		66		66		2,934				727	11/15/2034 . 11/15/2024 .	I.A
	GNMA POOL # 609523		09/15/2022 .	PRINCIPAL RECEIPT		1,790	1,790	1,847	1,833		(43)		(43)		1,790				66	12/15/2033 .	
36290R-Y3-1	GNMA POOL # 615530		09/15/2022	PRINCIPAL RECEIPT		7,180	7,180	7,227	7,207		(26)		(26)		7 , 180				263	09/15/2033 .	
36290S-RR-4	GNMA POOL # 616196		09/15/2022 .	PRINCIPAL RECEIPT		2, 190	2, 190	2,229	2, 195		(5)		(5)		2, 190				78	01/15/2024 .	1.A
36290T-GM-5	GNMA POOL # 616804		09/20/2022 .	PRINCIPAL RECEIPT		2,451	2,451	2,480	2,456		(6)		(6)		2,451				82	01/20/2025 .	
36290X-NE-6	GNMA POOL # 620589		09/15/2022	PRINCIPAL RECEIPT		3,298	3,298	3,271	3,271	ļ	27	ļ	27		3,298	ļ	ļ	 	110	09/15/2033 .	1.A
36291B-5T-0	GNMA POOL # 623758		09/15/2022 .	. PRINCIPAL RECEIPT		7,410	7,410	7,647	7,567		(157)		(157)		7,410				278	01/15/2034 .	1.A
36291P-5P-7 36291S-AR-1	GNMA POOL # 634554	-	09/20/2022 .	PRINCIPAL RECEIPT PRINCIPAL RECEIPT		1,098 428	1,098 428	1, 143 434	1, 110 429		(12)		(12)		1,098 428				44 14	09/20/2024 . 12/15/2024 .	
	GNMA POOL # 636581		09/15/2022 _	PRINCIPAL RECEIPT		428	428	1,301	1,279		(9)		(1)		1,270				14	12/15/2024 . 08/15/2025 .	
	GNMA POOL # 638358	-	09/15/2022 .	PRINCIPAL RECEIPT		22,701	22,701	22,960	22,942		(241)		(241)		22,701				746	02/15/2035 .	
36291X-SM-2	GNMA POOL # 641424		09/15/2022	PRINCIPAL RECEIPT		12,377	12,377	12,491	12,388		(11)		(11)		12,377				454	05/15/2025 .	
36292B-HC-3	GNMA POOL # 643827		09/15/2022	PRINCIPAL RECEIPT		16,853	16,853	17,008	16,873		(20)		(20)		16,853				618	08/15/2025 .	
36292B-HV-1	GNMA POOL # 643844		09/15/2022 _	PRINCIPAL RECEIPT		2,937	2,937	2,995	2,959		(23)		(23)		2,937				118	10/15/2025 .	
36292K-HD-1	GNMA POOL # 651028		09/15/2022 .	. PRINCIPAL RECEIPT		6,372	6,372	6,516	6,397		(25)		(25)		6,372				255	12/15/2025 .	
36296H-7F-0	GNMA POOL # 692194		09/15/2022 .	. PRINCIPAL RECEIPT		587	587	603	594		(7)		(7)		587				27	11/15/2038 .	
36296H-7H-6 36297B-JT-9	GNMA POOL # 692196		09/15/2022 .	PRINCIPAL RECEIPT		1,792	1,792	1,818 6,992	1,832 6.837		(40) (110)		(40)		1,792				72 179	11/15/2038 .	
	GNMA POOL # 706874		09/15/2022 .	PRINCIPAL RECEIPT PRINCIPAL RECEIPT		6,727 9,231	6,727 9,231	9,479	9,462		(232)		(232)		6,727 9,231				224	11/15/2030 . 07/15/2041 .	
	GNMA POOL # 738538	-	09/15/2022 .	PRINCIPAL RECEIPT		20,545	20,545	21, 190	21,093		(548)		(548)		20,545				542	07/15/2041 .	
	GNMA POOL # 739372		09/15/2022	PRINCIPAL RECEIPT		4,098	4,098	4,317	4,442		(344)		(344)		4,098				123	04/15/2040	
3620AU-W5-9	GNMA POOL # 740568		09/15/2022	PRINCIPAL RECEIPT		6,275	6,275	6,676	6,674		(399)		(399)		6,275				188	10/15/2040	1.A
3620AV-FW-7	GNMA POOL # 740981		09/15/2022 .	. PRINCIPAL RECEIPT		76,383	76,383	81,145	82,577		(6, 194)		(6, 194)		76,383				2,567	10/15/2040 .	
36176E-NH-0	GNMA POOL # 763892		09/15/2022 .	. PRINCIPAL RECEIPT		12,502	12,502	13,261	13,036		(534)		(534)		12,502				334	10/15/2033 .	
36225B-ZA-9 36241L-MH-6	GNMA POOL # 781637		09/15/2022 _ 09/15/2022 _	PRINCIPAL RECEIPT PRINCIPAL RECEIPT		5,985 7,642	5,985 7,642	5,848 .8,139	5,900 7,991		84		84		5,985 7,642				174 203	07/15/2033 .	
	GNMA POOL # 783060		09/15/2022 .	PRINCIPAL RECEIPT							(186)		(349)						203	08/15/2040	
	GNMA POOL # 790614		09/20/2022 .	. PRINCIPAL RECEIPT		3,741	3,741	3,723	3,728		13		13		3.741				50	05/20/2034 .	
	GNMA POOL # AB3816		09/15/2022	PRINCIPAL RECEIPT		26,634		27, 192	27,101		(467)		(467)		26,634				619	11/15/2042 .	
36179V-EX-4	GNMA POOL # MA6450		09/20/2022 .	PRINCIPAL RECEIPT		13,816	13,816	14,231	14,280		(464)		(464)		13,816				460	04/20/2034 _	1.A
36202D-EZ-0	GNMA POOL #22852		09/20/2022 _	PRINCIPAL RECEIPT		586	586	567	568		18		18		586				26	12/20/2029 _	
36241L-KA-3	GNMA POOL #782989		09/15/2022 .	. PRINCIPAL RECEIPT		16,050	16,050	16,671	16,541		(491)		(491)		16,050				466	06/15/2040 .	
38374M-DF-3 38378T-60-8	GNMA REMICS SER 2005-81 CL OB		09/20/2022 _ 09/20/2022 _	PRINCIPAL RECEIPT PRINCIPAL RECEIPT		62,581 16,208	62,581 16,208	61,036 16,884			622		622		62,581 16.208				2,264 378	10/20/2035 . 02/20/2043 .	
	GNMA REMICS SER 2013-100 CL MA		09/20/2022 _	PRINCIPAL RECEIPT			29,213				(283)		(914)		29,382		(168)	(168)		02/20/2043 . 05/16/2045 .	
	GNMA REMICS SER 2013-158 AB		09/16/2022 .	PRINCIPAL RECEIPT		15.575	15,575	16,487	16.310		(734)		(734)		15.575		(100)	(100)	319	08/16/2053 .	
38378M-UG-8	GNMA REMICS SER 2013-53 CL KA		09/20/2022	PRINCIPAL RECEIPT		171,991	171,991	177,474	174,096		(2, 104)		(2, 104)		171,991				3,472	10/20/2041 .	
38378T-AL-4	GNMA REMICS SER 2013-71 CL LA		09/20/2022	PRINCIPAL RECEIPT		37,742	37,742	38,030	37,857		(114)		(114)		37,742				765	10/20/2042	1.A
38378K-UB-3	GNMA REMICS SER 2013-85 CL A		09/16/2022 _	PRINCIPAL RECEIPT		1,601	1,601	1,506	1,484		116		116		1,601				17	09/16/2046 .	
38378X-NN-7	GNMA REMICS SER 2014-135 CL AK		09/16/2022 .	. PRINCIPAL RECEIPT		2,487	2,487	2,579	2,671		(185)		(185)		2,487				50	08/16/2055 .	
38378N-PP-2	GNMA REMICS SER 2014-16 B		09/16/2022 .	PRINCIPAL RECEIPT		17,348	17,348	17,929	17,706		(358)		(358)		17,348				370	07/16/2041 .	
38379K-K8-0 38379K-6D-5	GNMA REMICS SER 2015-128 CL AJ		09/16/2022 _ 09/16/2022 _	PRINCIPAL RECEIPT PRINCIPAL RECEIPT		4, 146 70, 636	4,146 70,636	4,221 69,896	4,262 69,773		(116)		(116)		4, 146 70, 636				72 1,475	11/16/2055	
	GNMA REMICS SER 2015-163 CL AR		09/16/2022 .	PRINCIPAL RECEIPT		27,767		27,638	27,581		186		186		27,767				463	01/16/2037 .	
	GNMA REMICS SER 2016-125 CL DA		09/16/2022 .	PRINCIPAL RECEIPT		51,997	51,997	52,056	52,077		(80)		(80)		51,997				742	12/16/2047 .	
38379U-TB-2	GNMA REMICS SER 2016-72 CL AB		09/16/2022	PRINCIPAL RECEIPT		5,377	5,377	5,423	5,439		(63)		(63)		5,377				93	04/16/2049 .	
	GNMA REMICS SER 2021-56 CL PE		09/20/2022 .	PRINCIPAL RECEIPT		124,809	124,809	125,296	125,270		(461)		(461)		124,809				1,252	03/20/2051 .	
89156H-AB-3	TOTE SHIPHOLDINGS INC	-	07/22/2022 .	. CALLED	}	20,000	20,000	20,000	20,000	 		ļ	ļ	ļ	20,000				690	01/22/2041 .	
83162C-SS-3	U S SBA PART CERT SER 2009-20H		08/01/2022 .	PRINCIPAL RECEIPT		36,927	36,927	39,593	38,402		(99)		(99)				(1,376)	(1,376)	1,643	08/01/2029 .	
83162C-WX-7	U S SBA PART CERT SER 2015-20CU S SBA PART CERT SER 2018-20K CL1		07/18/2022 _ 07/18/2022 _	BANK OF OKLAHOMA		989 , 142 648 . 135	1,019,857 643,485	1,019,857 643,485	1,019,857 643,485						1,019,857 643,485		(30,715)	(30,715) 4,650	24,658 17,985	03/01/2035 .	
	U S SBA PART CERTIF SER 2018-20K CLI	-		BANK OF OKLAHOMA		1.553.062		1.573.966	1.573.966						1.573,485		4,650	(20,904)		11/01/2038	
	II S SRA PARTIC CERT SER 2014-206			MIZUMO SECURITIES		2 606 446	2 625 109	2 625 109	2 625 109	ļ					2 625 109		(18 663)	(18 663)	71 264		

					Show All Lo	ng-Term Bo	nds and Stoc	k Sold, Red	deemed 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 Value	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
									5: 1/			Year's	Book/ Exchang					Interest/		Modifier
									Prior Year	l	Current	Other Than	Adjusted Change		Foreign			Stock	Stated	and
OLIOID									Book/	Unrealized	Year's	Temporary	Carrying Book	Carrying	Exchange		T	Dividends	Con-	SVO
CUSIP		F F	S:I	NI	Number of	0		A -4I	Adjusted	Valuation	(Amor-	Impairment	Value /Adjuste		Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-	Di-ti		Disposal	Name	Shares of	Consid-	D\/-l	Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 - Carrying		(Loss) on	(Loss) on	(Loss) on	During	Maturity	
ification	Description U.S. SBA PARTIC CERTIF SER 2013-20K		Date 7/18/2022	of Purchaser	Stock	eration 1.528.491	Par Value 1,539,012	Cost 1,539,012	Value 1,539,012	(Decrease)	Accretion	nized	13) Value	Date 1,539,012	Disposal	Disposal(10,521)	Disposal(10,521)	Year	Date 11/01/2033 .	Symbol
	U S SBA PARTIC CERTIF SER 2013-20K		7/25/2022	MIZUHO SECURITIES		269,690	271,931	1,559,012	283.221		(445)		(445)	282.776		(13,086)	(13,086)	37,569 7,929	03/01/2034 _	1.A
	U S SBA SBIC SER 2004-20B		8/01/2022	PRINCIPAL RECEIPT		8,886			8,837		14		14			36	36	419	02/01/2024	1.A
	U S SBA SBIC-PC SER 2005-20G		7/01/2022	PRINCIPAL RECEIPT		19, 133	19, 133	19, 133	19, 133									909	07/01/2025 .	
83162C-PH-0	U S SBA SBIC-PS 2005-20B		8/01/2022	PRINCIPAL RECEIPT		27 , 128	27,128	27,128	27,128					27,128				1,255	02/01/2025 .	1.A
	U S SBA SER 2007-20C		9/01/2022 7/25/2022	PRINCIPAL RECEIPT BANK OF OKLAHOMA		23,685 538.494	23,685 530.945	23,685 530,945	23,685 530.945					23,685		7.549	7.549	1,239 2,219	03/01/2027 . 02/01/2031 .	1.A
	U S SBA SER 2011-201		7/18/2022	MIZUHO SECURITIES		586,147	597,561	596,067	596,639		46		46			(10,538)	(10,538)	15, 138	09/01/2031 .	1.A
83162C-VY-6	U S SBA SER 2013-20L	0	7/18/2022	MIZUHO SECURITIES		2,934,225	2,954,073	2,954,073	2,954,073					2,954,073		(19,848)	(19,848)	63,792	12/01/2033 .	1.A
	U S SBA SER 2014-20D		7/18/2022	BANK OF OKLAHOMA		4, 181, 043	4,256,530	4, 256, 530	4,256,530					4,256,530		(75,487)	(75,487)	106,638	04/01/2034 _	1.A
	U S SBA SER 2016-20H U S SBA SER 2017-20C		8/01/2022 9/01/2022	PRINCIPAL RECEIPT PRINCIPAL RECEIPT		307,534 280.539	307,534 280,539	307,534 280,539	307,534 280.539					307,534				8,565 11,784	08/01/2036 . 03/01/2037 .	1.A
	U S SBA SER 2017-200		7/01/2022	PRINCIPAL RECEIPT		118.308	118.308	118.308	118.308									5. 157	07/01/2037 .	1 A
	U S SBA SER 2018-20E		7/18/2022	BANK OF OKLAHOMA		1,853,056	1,868,456	2,015,962	2,005,144		(3,604)		(3,604)	2,001,539		(148,483)	(148,483)	47,230	_05/01/2038 _	1.A
	U S SBA SER 2019-20H		8/01/2022	PRINCIPAL RECEIPT		183,788	183,788	183,788	183,788					183,788				6,312	_08/01/2039 _	
	U S SBA SER 2019–25H		8/01/2022	PRINCIPAL RECEIPT		230,555	230,555	230,555	230,555					230,555				7,896	08/01/2044 .	1.A
	U S SBA SER 2020-20A CL 1 U S SBA SER SBIC 2016-10B		7/01/2022 7/18/2022	PRINCIPAL RECEIPT BANK OF OKLAHOMA		204,980	204,980 1,281,931	204,980	204,980							(44.617)	(44,617)	6,418 23,267	01/01/2040 . 09/10/2026 .	1.A
	U S SBA SER SBIC-2005-20H		8/01/2022	PRINCIPAL RECEIPT		43.683	43,683	42,755	43.413		42		42	43,455		228	228	2,232	08/01/2025 _	
	U S SBA SER SBIC-PS 2003-20H		8/01/2022	PRINCIPAL RECEIPT		12,413	12,413	12,413	12,413					12,413					08/01/2023 .	
	UNITED STATES STRIP BONDS		8/10/2022	VARIOUS		8,547,900	20,000,000	8,419,900			47,354		47,354	8,467,254		80,646	80,646		08/15/2050 .	1.A
912803-GE-7	UNITED STATES STRIP BONDS		9/28/2022	VARIOUSBMO Capital Markets		3,428,450	10,000,000	3,945,000			45,709		45,709	3,990,709		(562,259)	(562,259)		02/15/2052 .	1.A
912834-TV-0	UNITED STATES STRIP BONDS	0.0	9/27/2022	GKST. Inc.		1,063,380	3,000,000	1,231,740			16,295		16,295	1,248,035		(184,655)	(184,655)		08/15/2048 .	1. A
	US SBA 10 YR POOL #100158	09	9/25/2022	PRINCIPAL RECEIPT		107,329	107,329	114,800	113,605		(6,276)		(6,276)					2,385	12/25/2030 .	
	US SBA 25 YEAR POOL #100140		9/25/2022	PRINCIPAL RECEIPT		135,389	135,389	143,110	143,731		(8,341)		(8,341)						01/25/2044 .	
	US SBA 25 YR POOL # 100135 US SBA 25 YR POOL #100109		9/25/2022 9/25/2022	PRINCIPAL RECEIPT PRINCIPAL RECEIPT		4,215 108,038	4,215 108,038	4,478 113,272	4,536 112,442		(321)		(321)	4,215				143	04/25/2043 07/25/2040 .	
	US SBA 25 YR POOL #100109		9/25/2022 9/25/2022	PRINCIPAL RECEIPT		2.650		2,809	2,807		(4,403)		(4,403)					2,652	05/25/2040	
912810-RK-6	US TREASURY BONDS	08	8/18/2022	J.P. MORGAN SECURITIES .		4,253,516	5,000,000	4,518,359	4,588,078		7,890		7,890	4,595,968		(342,452)	(342,452)	126,359	_02/15/2045 _	1.A
912828-3F-5	US TREASURY BONDS	07	7/20/2022	BARCLAYS INC		957 , 188	1,000,000	1,075,234	1,071,094		(6,479)		(6,479)	1,064,615		(107,427)	(107,427)	15,346	11/15/2027 _	1.A
912828-5N-6	US TREASURY BONDS		9/26/2022	BMO Capital Markets GKST. Inc.		955.000	1.000.000	1.043.906			(6,447)		(6.447)			(82,459)	(82,459)	23.723	11 /00 /0005	4.4
	9. Subtotal - Bonds - U.S. Governme		9/26/2022	UKSI, INC.		41,322,096	62,354,268	42,801,448	28,217,312		44.782		44.782	42.902.646		(1,580,549)	(1,580,549)	750,120	11/30/2025 _ XXX	XXX
	UTAH ST GO BONDS SER 2010B		7/01/2022	VARIOUS		902,844	902,844	938,874	913,217		69		69	913,286		(1,360,349)	(10,443)	31,952	07/01/2025 .	
	UTAH ST GO SER 2009D		7/01/2022	VARIOUS		240,000	240,000	251,615	214,493		649		649	249,022		(9,022)	(9,022)	10,172	07/01/2023 _	
050999999	9. Subtotal - Bonds - U.S. States, Te	rritories a	and Poss	essions		1,142,844	1,142,844	1, 190, 489	1,127,710		718		718	1,162,308		(19,465)	(19,465)	42,124	XXX	XXX
	COLORADO ST HSG FIN REV 2019 SR G1		9/01/2022 _	CALLED		50,000	50,000	50,000	50,000					50,000				1,369		
196480-NH-6	COLORADO ST HSG REV 2020 SER I-1		9/01/2022	CALLED		120,000	120,000	126,040	125,286		(365)		(365)	124,921		(4,921)	(4,921)	2,725	11/01/2050 .	1.A FE
	COLORADO ST HSG REV 2021 SER M-1 DIST OF COLUMBIA HSG FIN SER 2017		9/01/2022 9/01/2022	PRINCIPAL RECEIPT		315,000 7.104	315,000 7,104	315,000 7,104	315,000 7,104					315,000				7 , 035 153	11/01/2036 .	1.A FE
	FLORIDA HSG FIN CORP 2014 SER A		9/01/2022	PRINCIPAL RECEIPT		21.687	21,687	21,687	21,687					21,687				436		
34074M-PG-0	FLORIDA ST HSG FIN CORP SER 2016 B	09	9/01/2022	PRINCIPAL RECEIPT		145,961	145,961	145,961	145,961					145,961				2,445	01/01/2043 .	
	FNMA POOL # 257238		9/26/2022	PRINCIPAL RECEIPT		4,573	4,573	4,377	4,412		161		161	4,573				150	06/01/2028 .	1.A
	FNMA POOL # 763685 FNMA POOL # 831065		9/26/2022 9/26/2022	PRINCIPAL RECEIPT PRINCIPAL RECEIPT	-	9,582 6,612	9,582 6,612	9,806 6,488	9,748 6,563		(166) 48		(166) 48	9,582 6,612				317 220	01/01/2034 . 10/01/2025 .	
	FNMA POOL # 831003		9/26/2022	PRINCIPAL RECEIPT		2.881	2,881	3,397	3.330		48		(449)			İ		68	10/01/2025 . 01/01/2036 .	
3138X5-RQ-2	FNMA POOL # AU5894	09	9/26/2022	PRINCIPAL RECEIPT		17,261	17,261	18,512	18,618		(1,357)		(1,357)	17,261				514	09/01/2043 .	
3140F9-7J-8	FNMA POOL # BD2696		9/26/2022	PRINCIPAL RECEIPT		975	975	983	989		(14)		(14)					20	_07/01/2046 _	1.A
	FNMA POOL # BH4476		9/26/2022	PRINCIPAL RECEIPT		1,675	1,675	1,716	1,727	ļ	(52)		(52)	1,675				39	12/01/2047 _	1.A
	FNMA POOL # BJ1162 FNMA POOL # BJ2014		9/26/2022 9/26/2022	PRINCIPAL RECEIPT PRINCIPAL RECEIPT	-	92,268 5,753	92,268 5,753	94,704 5,864	94,687 5,853	ļ	(2,419)		(2,419)	92,268				2,215 135	01/01/2048 . 12/01/2047 .	
	FNMA POOL # BJ4516		9/26/2022	PRINCIPAL RECEIPT							(41)		(41)						01/01/2047 .	
	FNMA POOL # BJ5829					133 . 253	133.253	136.600	136 . 465		(3.212)		(3.212)	133.253					06/01/2048	

				1		ng-Term Bo	nds and Stoc									1	,				
1	2	3	4	5	6	7	8	9	10				Carrying Va		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
3140HL-JT-4	FNMA POOL # BK6573		09/26/2022 .	PRINCIPAL RECEIPT		2,406	2,406	2,523	2,536	,	(131)		(131)		2,406				80	07/01/2048 .	1.A
3140HT-ZG-7	FNMA POOL # BL2542		09/26/2022 _	PRINCIPAL RECEIPT		7,707	7,707	8,967	8,834		(1,127)		(1, 127)		7,707				198	05/01/2039 .	
	FNMA POOL # B02420		09/26/2022 .	PRINCIPAL RECEIPT		3,095	3,095	3, 166	3,268		(174)		(174)		3,095				62	08/01/2034 .	1.A
	FNMA POOL # BP6370		09/26/2022 .	. PRINCIPAL RECEIPT		6,402	6,402	6,728	6,756		(354)		(354)		6,402				128	05/01/2050 .	1.A
	FNMA POOL # BP6792		09/26/2022 _. 09/26/2022 _.	PRINCIPAL RECEIPT		13,672 102,878	13,672 102,878	14,371 108,191	14,508 107,685		(835)		(835)		13,672				274	05/01/2050 .	1.A
3140KE-5T-1 3140KU-NU-2	FNMA POOL # BP/15/		09/26/2022 ₋ 09/26/2022 ₋	PRINCIPAL RECEIPT PRINCIPAL RECEIPT		102,878	102,878	108, 191	107,685		(3,146)		(3, 146)		102,878 61.899				2,057 1,033	06/01/2050	I.A
3140KV-KG-4	FNMA POOL # BQ8302 FNMA POOL # BQ9294	- [09/26/2022 .	PRINCIPAL RECEIPT		29,557	29,557	31,275	31,281		(3, 146)		(3, 146)		29,557				450	12/01/2050 .	
	FNMA POOL # BQ9317		09/26/2022 .	PRINCIPAL RECEIPT		32, 151	32,151	34,054	34, 101		(1,951)		(1,724)		32,151				483	12/01/2050 .	
3140Q9-TX-1	FNMA POOL # CA2365		09/26/2022 .	PRINCIPAL RECEIPT		4,973	4,973	4,986	4,990		(17)		(17)		4,973				116	09/01/2048 .	
	FNMA POOL # CA2798		09/26/2022 _	PRINCIPAL RECEIPT		141, 106	141, 106	154,026	159, 194		(18,088)		(18,088)		141 , 106				4, 179	12/01/2048 .	
	FNMA POOL # MA3942		09/26/2022 .	. PRINCIPAL RECEIPT		58,618	58,618	59,571	61,422		(2,803)		(2,803)		58,618				1,095	02/01/2050 .	
31418D-MV-1	FNMA POOL # MA3971		09/26/2022 .	PRINCIPAL RECEIPT		60,992	60,992	61,983	63,806		(2,814)		(2,814)						1, 189	03/01/2050 .	
31418D-RF-1 3138WJ-X2-9	FNMA POOL # MA4085 FNMA POOL #AS8796		09/26/2022 _. 09/26/2022 _.	PRINCIPAL RECEIPT PRINCIPAL RECEIPT		35,739 52.977	35,739 52,977	36,370 55,882			(1,217)		(1,217)		35,739 52,977				588 1,018	07/01/2050 . 02/01/2047 .	
31403A-V3-6	FNMA POOL 743234		09/26/2022 .	PRINCIPAL RECEIPT		1.046	1.046	1.043	1.043		(3, 100)		2		1.046				38	10/01/2033 .	
31392G-EK-7	FNMA REMICS SER 2002-90 CL A1		09/26/2022 .	PRINCIPAL RECEIPT		9,295	9,295	9,680	9.440		(145)		(145)		9,295				386	06/25/2042 .	
31393B-T6-2	FNMA REMICS SER 2003-W6 CL1A43		09/26/2022 .	PRINCIPAL RECEIPT		15,416	15,416	15,738	15,540		(124)		(124)		15,416				559	10/25/2042	
	FNMA REMICS SER 2005-58 CL BC		09/26/2022 .	PRINCIPAL RECEIPT		22,480	22,480	22,224	22,363		116		116		22,480				822	07/25/2025 .	
31393D-RY-9			09/26/2022 .	PRINCIPAL RECEIPT		50,221	50,221	48 , 122	49,269		952		952		50,221				1,432	07/25/2044 .	
	FNMA REMICS SER 2020-48 CL AB		09/26/2022 .	PRINCIPAL RECEIPT		109, 109	109,109	101,237	400 404		7,872		7,872		109, 109				681	07/25/2050 .	
3136BF-U2-7 3128MJ-2D-1	FNMA REMICS SER 2021-24 CL ADFREDDIE MAC # POOL G08771		09/26/2022 . 09/15/2022 .	PRINCIPAL RECEIPT PRINCIPAL RECEIPT		126,781 6,189	126,781 6,189	128,049 6,423	128, 164 6, 556		(1,383)		(1,383)		126,781 6,189				2,071 161	11/25/2049 . 07/01/2047 .	I.A
3128JL-N6-2	FREDDIE MAC POOL # 1B1412		09/15/2022 .	PRINCIPAL RECEIPT		560	560	554	553		(307)		7		560				7	12/01/2033 .	1 A
31296M-PS-2	FREDDIE MAC POOL # A13133		09/15/2022 .	PRINCIPAL RECEIPT		1.671	1,671	1.682	1,679		(8)		(8)		1.671				61	09/01/2033	
31297K-YN-6	FREDDIE MAC POOL # A30717		09/15/2022 .	PRINCIPAL RECEIPT		1,428	1,428	1,372	1,387		41		41		1,428				48	12/01/2034	1.A
31335H-YN-7	FREDDIE MAC POOL # C90717		09/15/2022 _	PRINCIPAL RECEIPT		3,012	3,012	3,068	3,020		(8)		(8)		3,012				109	09/01/2023 _	
31335H-5U-3	FREDDIE MAC POOL # C90859		09/15/2022 .	PRINCIPAL RECEIPT		1,370	1,370	1,362	1,365		5		5		1,370				50	10/01/2024 .	
3128E2-VX-1 3128M4-A4-5	FREDDIE MAC POOL # D96030 FREDDIE MAC POOL # G02427		09/15/2022 .	PRINCIPAL RECEIPT PRINCIPAL RECEIPT		2,583 2,301	2,583 2,301	2,622	2,585 2,192		(2)		(2)		2,583				86	05/01/2023 . 12/01/2036 .	
3128M4-A4-5	FREDDIE MAC POOL # G02427		09/15/2022 . 09/15/2022 .	PRINCIPAL RECEIPT		2,301	27,301	2,220 27,962	2, 192		(664)		(664)		2,301 27,301				637	12/01/2036 .	
3132WP-6K-8	FREDDIE MAC POOL # Q49873		09/15/2022	PRINCIPAL RECEIPT		315	315	322	321		(7)		(7)		315				7	08/01/2047 .	
31346Y-MJ-9	FREDDIE MAC POOL # QA4861		09/26/2022 .	PRINCIPAL RECEIPT		5,236	5,236	5,682	5,869		(633)		(633)		5,236				157	12/01/2049 .	
3133A4-3A-2	FREDDIE MAC POOL # QA9793		09/26/2022 .	PRINCIPAL RECEIPT		5,609	5,609	5,894	5,971		(362)		(362)		5,609				113	05/01/2050 .	
3133AD-JZ-0	FREDDIE MAC POOL # QB6580		09/26/2022 _	PRINCIPAL RECEIPT		5,258	5,258	5,534	5,631		(373)		(373)		5,258				88	12/01/2050 _	
3133AD-J6-4	FREDDIE MAC POOL # QB6585		09/26/2022 .	PRINCIPAL RECEIPT		89,309	89,309	94,054	94, 172		(4,862)		(4,862)		89,309				1,488	12/01/2050 .	
3133AD-ZP-4 3132AE-EY-8	FREDDIE MAC POOL # QB7050 FREDDIE MAC POOL # ZT1951		09/26/2022 . 09/26/2022 .	PRINCIPAL RECEIPT PRINCIPAL RECEIPT		126,529 11,927	126,529	134,022	134,471		(7,942)		(7,942)		126,529				2,017 275	12/01/2050 . 05/01/2049 .	
	FREDDIE MAC POOL # 211991		09/26/2022 .	VARIOUS		7,791,899	8,646,726	8,671,045	12,000		(079)		(079)		8,669,998		(878,099)	(878,099)	138,042	04/01/2049 .	
45202B-CJ-3	ILLINOIS ST HSG DEV 2016 SER A		_09/01/2022	CALLED		541,589	541,589	541,589	541,589		(1,047)		(1,047)		541,589		(0/0,000)	(070,000)	9,476	_03/01/2048 _	
462467-WR-8	IOWA ST FIN AUTH REV 2019 SER A		09/19/2022 .	CALLED		480,000	480,000	545,554	543,699		(974)		(974)		542,725		(62,725)	(62,725)	21,080	07/01/2047 .	1.A FE
54627D-BV-2	LOUISIANA ST HSG CORP SF MTG 2015A		09/01/2022 .	. PRINCIPAL RECEIPT		71,938	71,938	71,938	71,938						71,938				1,448	12/01/2038 .	
60416S-5F-3	MINNESOTA ST HSG FIN REV 2020 SR C		09/01/2022 .	CALLED		110,000	110,000	110,000	110,000						110,000				3, 188		
60535Q-LZ-1	MISSISSIPPI ST HOME CORP SER 2015A	- [09/01/2022 _	PRINCIPAL RECEIPT		76,895		76,895							76,895				1,544	12/01/2034 .	
	MISSOURI ST HSG DEV COMM 2014 SERC	- [09/01/2022 . 09/01/2022 .	PRINCIPAL RECEIPT PRINCIPAL RECEIPT		38,014	38,014	38,014	38,014		(149)		(149)		38,014		(1,895)	(1,895)	731	08/01/2036 . 11/01/2043 .	
	NEW HAMPSHIRE ST HSG FIN 2020 SR 1	-	08/03/2022 .	CALLED		75,000		75,000	75,000		(149)		(149)		75,000		(1,095)	(1,093)	2,252	07/01/2043 .	
	NEW HAMPSHIRE ST HSG FIN 2020 SR 1		08/03/2022 _	CALLED		80,000		80,000	80,000										2,700	07/01/2030 .	
64469D-H8-7	NEW HAMPSHIRE ST HSG SER 2021 A		09/01/2022 .	CALLED		165,000	165,000	165,000	165,000						165,000				2,386	07/01/2041 .	
64469D-H7-9	NEW HAMPSHIRE ST HSG SER 2021A		09/01/2022 .	CALLED		40,000	40,000	40,000	40,000						40,000					07/01/2034 .	1.B FE
647200-3P-7	NEW MEXICO MTG FIN AUTH 2015 SER E		09/01/2022 .	. PRINCIPAL RECEIPT		63,425	63,425	63,425	63,425						63,425				1,296	09/01/2037 .	
			09/01/2022 .	PRINCIPAL RECEIPT		110,267	110,267	110,267	110,267						110,267				1,263	05/01/2042 .	
	OHIO HSG FIN REV BONDS 2016 SER 1	- [09/01/2022 .			40,000 103,657	40,000 103,657	40,000 103,657	40,000 103,657	ļ				<u> </u>	40,000 103,657	<u> </u>	 	·		11/01/2041 .	

					Show All Lo	ng-Term Bo	onds and Stoc	k Sold, Red	deemed or C	Otherwise [Disposed of	of During t	he Current	Quarter							
1	2	3	4	5	6	7	8	9	10	Ch	ange 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
												Current			Book/				Interest/		Modifier
									Dries Vees		0	Year's	Book/	Exchange		Faraian				Ctatad	
									Prior Year		Current	Other Than	,	Change in	Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized	Year's	Temporary	, , ,	Book	Carrying	Exchange			Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairmen	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	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
880461-2F-4	TENNESSEE HSG DEV AGY 2020-3B		09/01/2022	CALLED		35,000	35,000		36,886		(139)		(139)		36 , 747		(1,747)	(1,747)	1,356	07/01/2050 .	1.B FE
	TENNESSEE HSG DEV AGY REV 2020-1B		08/01/2022	CALLED		140,000	140,000	152,036	149,890		(699)		(699)		149 , 191		(9, 191)	(9, 191)	5,688	07/01/2050 .	1.B FE
	TENNESSEE HSG DEV AGY REV 2020-2		08/01/2022	CALLED		60,000	60,000	63,490	62,935		(203)		(203)		62,732		(2,732)	(2,732)	2,600	07/01/2040 .	
	TEXAS ST DEPT OF HSG SF REV 2015 A	-	09/01/2022	CALLED		60,000	60,000	60,000	60,000	}	(0.070)		(0.070)		60,000		(00,005)	(00.005)	1,693	09/01/2039 .	
	UNIV OF TEXAS TX REV SER 2010D WASHINGTON ST HSG FIN COM 2015 B		08/15/2022 09/01/2022	VARIOUS		560,000 110,000	560,000	625,632 110,000	600,974		(2,079)		(2,079)		598,895		(38,895)	(38,895)	27,087	08/15/2026 . 05/01/2041 .	
	WASHINGTON ST HSG FIN COMM 2015 B		09/01/2022	CALLED		110,000	110,000 115,000	115,000	110,000 115,000						110,000				2,363 2,275	05/01/2041 .	
	9. Subtotal - Bonds - U.S. Special Re			VILLED	<u> </u>	13,168,689	14,023,514	14,252,180	5.462.674		(66,064)		(66,064)		14, 168, 895		(1 000 005)	(1,000,205)	280,258	XXX	XXX
	AGATE BAY MTG TRUST 2015-5 CL A9	venue	09/26/2022	PRINCIPAL RECEIPT	1	54, 183	54, 183	55,495	5,462,674	1	(961)		(961)		54, 183		(1,000,205)	(1,000,205)	280,258	07/25/2045 .	1.4
	AGATE BAY MTG TRUST 2016-1 CL A4		09/26/2022	PRINCIPAL RECEIPT		7,331			7,252		79		(961)		7,331				1,212	12/25/2045 . 12/25/2045 .	
SOUTE ND 0	7.5 5/11 MIN 11001 E010 1 OF AT	1		BANK OF AMERICA			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		, , 2,52						, , , , , , , , , , , , , , , , ,				102		1
053015-AE-3	AUTOMATIC DATA PROCESSING INC	1	07/18/2022	SECURITIE		1,001,460	1,000,000	998,910	999,553		62		62		999,616		1,844	1,844	28,594	09/15/2025	1.D FE
07359B-AA-5	BEACON CONTAINER FINANCE II LLC		09/20/2022	PRINCIPAL RECEIPT		139,367	139,367	135,806	100,956		3,558		3,558		139,367				1,807	10/22/2046 .	1.F FE
	CNH EQUIPMENT TRUST 2020-A CL A3		09/15/2022	PRINCIPAL RECEIPT		36,380	36,380	36,095			284		284		36,380				173	06/16/2025 .	1.A FE
	CREDIT SUISSE MTG TRUST 2013-IVR3		09/26/2022	PRINCIPAL RECEIPT		1,566	1,566	1,567	1,567		(2)		(2)		1,566				26	05/25/2043 .	1.A
	CREDIT SUISSE MTG TRUST 2013-TH1		09/26/2022	PRINCIPAL RECEIPT		51,951	51,951	50,116	50,961		990		990		51,951				695	02/25/2043 _	1.A
	CREDIT SUISSE MTG TRUST SER 2013-7		09/26/2022	PRINCIPAL RECEIPT		12,813	12,813	13,021	12,950		(138)		(138)		12,813				296	08/25/2043 .	1. A
	FLAGSTAR MTG TRUST 2018-31NV CL A3		09/26/2022	PRINCIPAL RECEIPT		44,061	44,061	44,970	45, 125		(1,063)		(1,063)		44,061				1,091	05/25/2048 .	
	FLAGSTAR MTG TRUST 2020-2 CL A2FREMF MTG TRUST SER 2015-K721 CL B		09/26/2022 09/25/2022	PRINCIPAL RECEIPT		14,112 3,300,000	14,112 3,300,000	14,395 3,303,609	14,466		(353)		(353)		14,112				280 85,789	08/25/2050 . 11/25/2047 .	I.A
	GS MBS 2021–GR1 A2 MTG		09/26/2022	PRINCIPAL RECEIPT		25,788	25,788	26,207	26, 181		(393)		(393)		25,788				418	11/25/2047	
	GS MBS 2021-PJ5 A1 MTG		09/25/2022	PRINCIPAL RECEIPT		83.284	83.284	82,686	82.680		604		604						1.149	10/25/2051	1 4
	GS MBS 2021-PJ7 CL A2		09/26/2022	PRINCIPAL RECEIPT		76,087	76,087	77.443			(1,289)		(1,289)		76,087				1,269	01/25/2052	1.A
	HENDERSON MTG SER 2013-3A CL A		09/15/2022	PRINCIPAL RECEIPT		1,766	1,766	1,978	1,976		(1)		(1)		1,975		(209)	(209)	47		1.A FE
	HENDERSON MTG SER 2017-1A CL A		09/15/2022	PRINCIPAL RECEIPT		16,781	16,781	19,544	19,507		(20)		(20)		19,487		(2,706)	(2,706)	384	08/16/2060	
46620V-AA-2	J G WENTWORTH XXXIX SER 17-2A CL A		09/15/2022	PRINCIPAL RECEIPT		41,446	41,446	46,240	46, 191		(25)		(25)		46 , 166		(4,720)	(4,720)	993	09/15/2072 .	1.A FE
	JP MORGAN MTG TRUST 2014-1 CL 1A9		09/26/2022	PRINCIPAL RECEIPT		3,571	3,571	3,520	3,520		51		51		3,571				83	01/25/2044 .	1.A
	JP MORGAN MTG TRUST 2014-2 CL 1A1		09/26/2022	PRINCIPAL RECEIPT		4,012	4,012	4, 113	4, 118		(105)		(105)		4,012				80	06/25/2029 .	1.A
	JP MORGAN MTG TRUST 2015-4 CL 2A2		09/26/2022	PRINCIPAL RECEIPT		60,930	60,930	60,311	60,498		431		431		60,930				1,250	06/25/2045 .	1.A
	JP MORGAN MTG TRUST 2016-3 CL 1A1		09/26/2022 09/26/2022	PRINCIPAL RECEIPT		43,687 3,830	43,687	43,202	42,930		757		757		43,687				881	10/25/2046 .	I.A
	JP MORGAN MTG TRUST 2016-4 CL A13 JP MORGAN MTG TRUST 2017-2 CL A3		09/26/2022	PRINCIPAL RECEIPT		3,830		3,871 29,098			(54)		(54)		3,830 28,598				80 666	10/25/2046 . 05/25/2047 .	1 4
	JP MORGAN MTG TRUST 2017-2 CL AS		09/26/2022	PRINCIPAL RECEIPT		19,619	19,619	20,028	20,177	·	(558)		(558)		19,619				440	08/25/2047	1.A
	JP MORGAN MTG TRUST 2021-13 CL A3	1	09/25/2022	PRINCIPAL RECEIPT		72,941	72,941	73,294		L	(357)		(357)		72,941			L	1.158	04/25/2052	1.A
	JP MORGAN MTG TRUST 2021-15 CL A2		09/25/2022	PRINCIPAL RECEIPT		60,847	60,847	61,873	61,885		(1,038)		(1,038)		60,847				1,163	06/25/2052	1.A FE
46648U-AD-6	JP MORGAN MTG TRUST SER 17-4 CL A4		09/26/2022	PRINCIPAL RECEIPT		24,992	24,992	24,976			16		16		24,992				370	11/25/2048 .	1.A
	JP MORGAN MTG TRUST SER 21 CL A5A		09/25/2022	PRINCIPAL RECEIPT		37, 199	37,199	32,270			4,929		4,929		37 , 199				206	10/25/2051	1.A FE
	JP MORGAN MTG TRUST SER 22-2 CL A3		09/25/2022	PRINCIPAL RECEIPT		239,909	239,909	227,538			12,370		12,370		239,909				2,924	08/25/2052 .	
	MASTERCARD INC SR NTS		07/22/2022	J.P. MORGAN SECURITIES		932,427	930,000	927,405	928,005		197		197		928,201		4,226	4,226	25,575	03/26/2027 .	
	MCDONALD'S CORP NTS		07/26/2022	GOLDMAN, SACHS & CO		2,951,939	2,925,000	2,992,077	2,956,214		(4,394)		(4,394)		2,951,820		119	119	107,624		
	NEW YORK CITY TAX LIEN SER 19-A	-	08/15/2022	PRINCIPAL RECEIPT	·	399,898	399,898	399,859 757,989	399,865	}	2		1 400		399,867		31	31	6,568	11/10/2032 .	
	NOVARTIS CAPITAL CORP OCEANVIEW MTG TRUST SR 2021-1 A1	1	09/27/2022 09/26/2022	PRINCIPAL RECEIPT		723,416 35,083	775,000 35,083		763,462	 	1, 463 (611)		1,463		764,926		(41,510)	(41,510)	20,822	05/17/2027 . 05/25/2051 .	
	PEPSICO INC		09/26/2022	JEFFERIES & COMPANY				35,746	აე, 094		(110)		(011)				9. 195	9.195		05/25/2051 .	
/ 10110-111-3	I LI 0100 INO		۲۰۵۵ /۱۱ / الو	KEYBANC CAPITAL MARKETS		, 000, 000												, 150			1.5
740189-AM-7	PRECISION CASTPARTS CORPORATION	1	07/18/2022	INC.	L	4,073,309	4, 100, 000	4,091,636	4,096,808	L	482	L	482		4,097,290	L	(23,981)	(23,981)	79,580	06/15/2025	1.C FE
	RATE MTG TRUST 2021-J3 CL A7		09/25/2022	PRINCIPAL RECEIPT		200, 156	200,156	203,659	203,459		(3,303)		(3,303)		200 , 156		20,001)		3,210	10/25/2051 .	1.A
81746G-AU-7	SEQUOTA MTG TRST SER 2017-7 CL A19		09/26/2022	PRINCIPAL RECEIPT		13,413	13,413	13,553	13,573		(160)		(160)		13,413				311	10/25/2047	1.A
	SEQUOIA MTG TRUST SER 2013-2 CL A		09/26/2022	PRINCIPAL RECEIPT		177, 103	177, 103	164,628	36,304		11,739		11,739		177 , 103				1,238	02/25/2043 .	1.A
	SEQUOTA MTG TRUST SER 2014-4 CL A6	.	09/26/2022	PRINCIPAL RECEIPT		215	215	219	221		(6)		(6)		215				5	11/25/2044	1.A
	SEQUOIA MTG TRUST SER 2016-2 CLA19		09/26/2022	PRINCIPAL RECEIPT		13,069	13,069	13,249	13,238		(169)		(169)		13,069				312	08/25/2046 .	1.A
	SEQUOIA MTG TRUST SER 2017-1 CL A1		09/26/2022	PRINCIPAL RECEIPT		24,616	24,616	25,094	25, 169		(552)		(552)		24,616				571	10/25/2047 .	[1.A
	SEQUOIA MTG TRUST SER 2017-5 CL A1	-	09/26/2022	PRINCIPAL RECEIPT		8,473	8,473	8,622	8,653		(180)		(180)		8,473				204	08/25/2047 .	
81/45G-AA-2	SEQUOTA MTG TRUST SR 2013-10 CL A1		09/26/2022	PRINCIPAL RECEIPT	ļ	8,877		9,032	9, 122	ļ	(245)		(245)		8,877	<u> </u>	ļ	ļ	207	08/25/2043	1.A

					Show All Lo	ng-Term Bo	nds and Stoc	ck Sold, Red	leemed or (Otherwise I	Disposed o	of During tl	he Current	Quarter							
1	2	3	4	5	6	7	8	9	10				Carrying Va		16	17	18	19	20	21	22
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													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	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	
ification	Description	eian	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	,	nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
81745J-AQ-1	SEQUOIA MTG TRUST SR 2013-11 CL B3	o.g.,	.09/26/2022	PRINCIPAL RECEIPT	Otook	3,309	3.309	3,384	3,402	(Decircuse)	(93)	HIZCU	(93)	Value	3,309	Biopodai	Віоросаі	Biopodai	76	09/25/2043 .	1 4
81746L-AA-0	SEQUOIA MTG TRUST SR 2015-3 CL A1		_09/26/2022 _	PRINCIPAL RECEIPT		8,938	8,938	8,832	8,812		126		126		8,938				220	07/25/2045 .	1.A
81746N-AA-6	SEQUOIA MTG TRUST SR 2016-3 CL A1		.09/26/2022	PRINCIPAL RECEIPT		41,278	41,278	40,789	40,607		670		670		41,278				965	11/25/2046	1.A
81746X-AA-4	SEQUOIA MTG TRUST SR 2017-3 CL A1		_09/26/2022 _	. PRINCIPAL RECEIPT		17,819	17,819	17,714	17,710		108		108		17,819				429	04/25/2047 .	1.A
81748M-AA-6	SEQUOIA MTG TRUST SR 2020-1 CL A1		_09/26/2022 _	PRINCIPAL RECEIPT		124,937	124,937	128,088	129,346		(4,409)		(4,409)		124,937				2,852	02/25/2050 .	1.A
81748K-AA-0	SEQUOIA MTG TRUST SR 2020-2 CL A1		_09/25/2022 _	PRINCIPAL RECEIPT MORGAN STANLEY SMITH		10,836	10,836	10,998	10,998	·	(162)		(162)		10,836				260	03/25/2050 _	1.A
86787E-BC-0	SUNTRUST BANK SR NTS		.07/18/2022 .	BARNEY LL		820,561	825,000	824,728	824,873		30	1	30		824,891		(4,331)	(4,331)	21, 193	04/01/2024 .	1.F FE
88315L-AS-7	TEXTAINER MARINE ABS 2021-3A CL A		_09/20/2022 _	PRINCIPAL RECEIPT		74,600	74,600	70,697	3,579		3,903		3,903		74,600		(4,001)			08/20/2046 .	
				THL CREDIT DIRECT		·	•		,						,						
	THL CREDIT DL FUND IV REVOLVING NT	.	_07/29/2022 _	LENDING FUND	.	1,035,109	1,035,109	1,035,109	1,035,109	ļ		ļ	ļ		1,035,109		ļ	ļ	21,378	_07/15/2025 _	
	TRITON CONTAINER FINANCE LLC		.09/20/2022 .	. PRINCIPAL RECEIPT		23,375	23,375	22,450			925		925		23,375				284	09/20/2045 .	
	WOODWARD CAPITAL MANAGEMENT RCKT 2 WOODWARD CAPITAL MGT SER 21-4 CL A		_09/25/2022 _09/25/2022	PRINCIPAL RECEIPT		75,562 158,280		75,916 160,432			(356)		(356)						1,249 2,566	12/25/2051 .	1.A
749384-AA-1	WOODWARD CAPITAL MGT SER 21-4 CL A		_09/25/2022	PRINCIPAL RECEIPT		148,468	148,468	143,490	57,809		4,978		4,978		148,468				2,083	09/25/2051 . 11/25/2051 .	1.A
74938W-AB-7	WOODWARD CAPITAL MGT SER 22-2 CL A		_09/25/2022 _	PRINCIPAL RECEIPT		33.038		31,246			1.791		1.791						424	02/25/2052 .	
	TEXTAINER MARINE ABS 20-1A CL A	D	.09/20/2022	PRINCIPAL RECEIPT		78,618	78,618	76,227	41,632		2,403		2,403		78,618				1,009	08/21/2045 .	1.F FE
	TEXTAINER MARINE ABS 20-2A CL A		_09/20/2022 _	PRINCIPAL RECEIPT		145,848	145,848	145,098	115,700		773		773		145,848				1,959	09/20/2045 .	
	TEXTAINER MARINE ABS 2021-1A CL A		_09/20/2022 _	PRINCIPAL RECEIPT		32,200	32,200	30,461	19,785		1,730		1,730		32,200				270	_02/20/2046 _	
	TEXTAINER MARINE ABS 2021-2A CL A		.09/20/2022 .	PRINCIPAL RECEIPT		8,000	8,000	7,988			12		31.687		8,000		(00.040)	(00.040)	119	04/20/2046 .	
	99. Subtotal - Bonds - Industrial and M	ııscellal	neous (Un	amiliated)		18,419,881	18,463,168	18,475,231	17, 184, 909		31,687				18,481,922		(62,042)	(62,042)	438,679	XXX	XXX
	77. Total - Bonds - Part 4					74,053,510 XXX	95,983,794 XXX	76,719,348 XXX	51,992,605 XXX	XXX	11, 123 XXX	XXX	11,123 XXX	XXX	76,715,771	VVV	(2,662,261) XXX	(2,662,261) XXX	1,511,181 XXX	XXX	XXX
	8. Total - Bonds - Part 5 9. Total - Bonds						95.983.794		51.992.605	^^^		^^^		^^^	XXX	XXX				XXX	XXX
						74,053,510	,,-	76,719,348	51,992,605		11, 123		11,123		76,715,771		(2,662,261)	(2,662,261)	1,511,181		XXX
	77. Total - Preferred Stocks - Part 4					V/V/	XXX	V/V/	V/V/	V////	VVVV	V/V/	V////	V/V/	VVVV	VVV	V/V/	V////	V/V/	XXX	XXX
	8. Total - Preferred Stocks - Part 5 9. Total - Preferred Stocks					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
	ABBOTT LABORATORIES	1 1	_08/11/2022 _	VARIOUS	1,020.000	112,531	^^^	118,254	143,555	(25,301)		-	(25,301)		118,254	-	(5,723)	(5,723)	1,438	^^^	^^^
	ADOBE INC		08/11/2022	VARIOUS	169.000	73,533		86,482	26,085	(2,904)			(2,904)		86,482		(12,949)	(12,949)	, 400		
				Sanford C. Bernstein &		.,,,,,,		•		, ,			,		,		, , ,				
009158-10-6	AIR PRODUCTS & CHEMICALS INC		_07/01/2022 _	Co	198.000	47,858		56,962	60,243	(3,282)			(3,282)		56,962		(9, 104)	(9, 104)			
	ALPHABET INC CL AAMAZON.COM INC		_08/10/2022 _ _08/12/2022 _	VARIOUS	3,753.000 	433,032 168,502		458,203 204,518	543,630 198,227	(85,427) 6,291			(85,427) 6,291		458,203 204,518		(25, 171)	(25, 171)			
023135-10-6	AMERICAN EXPRESS CO		_08/12/2022 _ _08/10/2022 _	EVERCORE ISI		64,583											(36,016)	(36,016)	585		
	TABLETTORIN ENTILLOG OU		.50/ 10/ 2022 .	Sanford C. Bernstein &				,00,073	, , , , , , , , , , , , , , , , , ,	2,300			2,300		,00,073		(0,490)	(0, 430)			
03027X-10-0	AMERICAN TOWER CORP		_08/03/2022 _	Co	315.000	82,258		71,951							71,951		10,307	10,307			
032095-10-1	AMPHENOL CORP		_08/03/2022 _	VARIOUS	1,211.000	90,932		82,851	105,914	(23,064)			(23,064)		82,851		8,082	8,082	727		
	APPLE INC		.09/16/2022	VARIOUS	1,406.000	232,262		192,573	249,663	(57,091)			(57,091)		192,573		39,689	39,689	956		
	BANK OF AMERICA CORPBJ S WHOLESALE CLUB HOLDINGS		.09/07/2022 .08/04/2022	VARIOUS	3,224.000	110,545 166,610		153,818	143,436	10,383			10,383		153,818		(43,273)	(43,273)	1,843		
	BLACKROCK INC		_08/16/2022 _	EVERCORE ISI	96.000	71,483		70,777		(14,209)			(14,203)		70,777		706	706	468		
11135F-10-1	BROADCOM INC		_09/30/2022 _	VARIOUS	681.000	318,293		63,397	453, 144	(389,747)			(389,747)		63,397		254,896	254,896	7,054		
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIO		.08/16/2022 .	VARIOUS	1,985.000	314,464		301,807	123,586	(14,389)			(14,389)		301,807		12,657	12,657	2,851		
100150 15 5	ALUDRIDAE DIMAGRA		00 /45 /0055	Sanford C. Bernstein &	F00	44.70-		40.0:-		(0.555)			(0.555)		40		.,				
132152-10-9 16119P-10-8	CAMBRIDGE BANCORP		_08/15/2022 _ _08/11/2022 _	Co	538.000 102.000	44,720 47,775		46,015 74,269	31,821 66,501	(2,520)			(2,520) 7.769		46,015 74,269		(1,294)	(1,294)	906		
	CMS ENERGY CORP		_08/11/2022 _	EVERCORE ISI	740.000	49,488				(1,391)			(1,391)			ļ	(26,494)	(26,494)	559		
22160K-10-5	COSTCO WHOLESALE CORP		.08/04/2022	VARIOUS		182.303		154,915	10,402	(1,091)			(1,091)		154.915		27.389		319		
235851-10-2	DANAHER CORP		08/16/2022	EVERCORE ISI	245.000	73,414		67,792							67,792		5,622	5,622	123		
	DISCOVER FINANCIAL SERVICES		_07/27/2022 _	VARIOUS	2,618.000	260,786		192,695	302,536	(109,842)			(109,842)		192,695		68,092	68,092	2,880		
	DISNEY WALT CO		.08/11/2022 .	VARIOUS	1,335.000	153,678		229,893	206,778	23, 115		ļ	23, 115		229,893		(76,215)	(76,215)			
2566 / /_ 10_5	DOLLAR GENERAL CORP	1 1	_08/11/2022 _	EVERCORE ISI	304.000	77 . 482		42.539	71.692	(29.154)	1	1	(29, 154)	1	42.539	1	34.943	34.943	462	i e	1

					Show All Lo	ng-Term Bo	nds and Stoo	ck Sold, Red	leemed or 0	Otherwise I	Disposed of	of During tl	he Current	Quarter							
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																					NAIC
													Total	Total							Desig-
												Current	Change in	Foreign					Bond		nation
												Year's	Book/	Exchange	Book/				Interest/		Modifier
									Prior Year		0					Faraian				Ctatad	
											Current	Other Than	,	Change in	Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange			Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	t Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For- Di	isposal	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
25754A-20-1	DOMINO S PIZZA INC		/07/2022	VARIOUS	169.000	68,040	i di valdo	63,577	95,372	(31,795)	71001011011	IIIZCG	(31,795)		63.577	Вюроса	4.463	4,463	372	Bato	Cymbol
Z3/34A-20-1	DUMINO 3 FIZZA ING	-	/01/2022	Sanford C. Bernstein &	109.000	00,040			93,372	(31,793)			(31,793)				4,403	4,400			
001705 10 0	EDWARDS LIFESCIENCES CORP	00.4	/03/2022	Salliolu C. Bellistelli a	838.000	84,649		71, 124	108,563	(37,439)			(37,439)		71,124		13,525	13,525			
20170E-10-0	EDITANDO LIFEOUTEINOES CONF		/ 03/ 2022	Sanford C. Bernstein &	030.000	04,049			100,303	(37,439)			(37,439)								
29444U-70-0	EQUINIX INC	00/	/03/2022	Co. Dellistelli a	41.000	28,534		28,418							28,418		116	110	254		
294440-70-0	ESTEE LAUDER COMPANIES CL A		/03/2022 /07/2022	EVERCORE ISI	41.000	8.783		28,418	12,587	(1,772)			(1,772)		28,418		116	116(2,032)	254		
518439-10-4 30034W-10-6			/07/2022 /23/2022	EVERCORE ISI	761.000	8,783		52,703	12,08/	(1,772)			(1,772)				(3,501)	(3,501)	41		
SUUS4W-1U-b	LYLNUI TIVO		1 201 2022		000	49,202	·					 	 				(3,501)	(3,501)			
200404 40 7	EVOLUTION DETROLEUM CORD	00.	/10/0000	Sanford C. Bernstein &	45 540 000	007 000	1	100 700	000 007	(407.004)	1		(407 004)		100 700		174 500	174 500	0 440		
30049A-10-7	EVOLUTION PETROLEUM CORP		/12/2022	Conford C P*-:- °	45,542.000	297,336		122,766	229,987	(107,221)			(107,221)		122,766		174,569	174,569	9, 119		
302190-10-6	EXPENSIFY INC A COMMON STOCK	00.	/00 /0000	Sanford C. Bernstein &	0.400.000	145, 146	1	190,259			1				190.259		(45, 113)	(45, 113)			
			/30/2022	Co	8,426.000																
30231G-10-2	EXXON MOBIL CORPORATION		/12/2022	EVERCORE ISI	695.000	68,073		58,445	4,895	329			329		58,445		9,628	9,628	1,294		
0000011 40 0	FACEBOOK INC	00.4	(0.4./0000	Sanford C. Bernstein &	400.000	04 004		00 747	40.700	(47.000)			(47,000)		00 747		(4.700)	(4.700)			
30303M-10-2	FACEBOOK INC		/04/2022	U0	130.000	21,931		26,717	43,726	(17,008)			(17,008)		26,717		(4,786)	(4,786)	4 555		
81369Y-60-5			/01/2022	EVERCORE ISI	4,922.000	154,843		195,930		(47.500)			(47.500)		195,930		(41,088)	(41,088)	1,555		
43/0/6-10-2	HOME DEPOT INC		/03/2022	ALEX BROWN & SONS	183.000	55,963		58,358	75,947	(17,589)			(17,589)		58,358		(2,395)	(2,395)	695		
100510 10 0	HONEYWELL INTERNATIONAL INC		100 10000	Sanford C. Bernstein &	4 400 000	044.070		040 400	005 040	40 550			10 550		040 400		(00, 400)	(00, 400)	0.045		
438516-10-6	HONEYWELL INTERNATIONAL INC		/28/2022	. CO	1, 130.000	214,676		248 , 169	235,616	12,553			12,553		248 , 169		(33,493)	(33,493)	2,215		
45167R-10-4			/16/2022	VARIOUS	502.000	103,395		98,380	11,343	(781)			(781)		98,380		5,015	5,015	628		
461202-10-3	INTUIT INC		/16/2022	VARIOUS	206.000	98,613		93,361	132,503	(39, 142)			(39, 142)		93,361		5,252	5,252	420		
101005 00 0	INTUITIVE OUROLON, INC.		100 10000	Sanford C. Bernstein &	044 000	57.047		24 245	50.054	(0.000)			(0.000)		04 045		(7,000)	(7.000)			
	INTUITIVE SURGICAL INC		/03/2022	. CO	244.000	57,347		64,645	56,051	(8,229)			(8,229)		64,645		(7,298)	(7,298)			
	JP MORGAN CHASE & CO		/10/2022	VARIOUS	1,207.000	138,592		187,743	191, 128	(3,386)			(3,386)		187,743		(49, 151)	(49, 151)	3,621		
512807-10-8	LAM RESEARCH CORPORATION		/04/2022	VARIOUS	792.000	380,008		484,650	350,945	(39,919)			(39,919)		484,650		(104,642)	(104,642)	3, 108		
F7000D 40 0	MARKETANEGO HOLDINGO INO	07.4	(04 (0000	Sanford C. Bernstein &	400.000	04 040		44.045	FO FOO	40.004		40.070	(0.744)		44 045		(40,000)	(40,000)	470		
57060D-10-8	MARKETAXESS HOLDINGS INC		/01/2022	Co	123.000	31,613		41,845	50,586	10,631		19,372	(8,741)		41,845		(10,232)	(10,232)	172		
573284-10-6	MARTIN MARIETTA MATERIALS		/10/2022	EVERCORE ISI	157.000	57, 197		56,740	28,634	(5,417)			(5,417)		56,740		457	457	135		
57636Q-10-4	MASTERCARD INC CLASS A		/12/2022	VARIOUS	312.000	107,713		112,889	112, 108	781			781		112,889		(5, 176)	(5, 176)	459		
F7007L 40 7	MATCH OROUR INC	00.4	(0.5 (0.000	Sanford C. Bernstein &	0.050.000	470 400		000 004	07.004	0.000			0.000		000 004		(447, 400)	(447, 400)			
57667L-10-7	MATCH GROUP INC		/05/2022	Co	2,659.000	176,403		323,831	37,691	8,266			8,266		323,831		(147, 429)	(147,429)			
81369Y-10-0	MATERIALS SELECT SECTOR SPDR	00.4	/01/2022	Sanford C. Bernstein &	2,000.000	154,830		176,423							176,423		(21,593)	(21,593)	1,674		
				CO					00.000	470			470								
58933Y-10-5	MERCK & CO INC		/07/2022	EVERCORE ISI	1,553.000	135,249		119,775		173			173		119,775		15,474	15,474	2,547		
594918-10-4 61174X-10-9			/12/2022 /13/2022	JEFFERIES & COMPANY	1,274.000 1,253.000	358,969		345,356 73.098	393,831	(76,601)			(76,601)		345,356		13,614	13,614	1,516		
617446-44-8	MONSTER BEVERAGE CORP			VARIOUS		121,863				(47,241)			(47,241)		73,098 164.915		48,766	48,766	0.704		
65339F-10-1	NEXTERA ENERGY INC		/10/2022 /23/2022	VARIOUS	1,729.000 4,215.000	357,505		164,915	169,719 148,909	(4,804)		 	(4,804)		313,453		(17,692)	(17,692) 44,052	3,761		
						357,505			145,909	(30,019)			(30,019)				(5, 483)				·
	NISOURCE INC NVIDIA CORP		/23/2022 /16/2022	VARIOUS	1,688.000 576.000	47,072		52,555	169,407	20,503			20,503		52,555 189,910		(5,483)	(5,483) (81,688)	46		
0/0000-10-4	NVIDIA CORP		/ 10/2022	Sanford C. Bernstein &	5/6.000	108,223		189,910	109,407	20,503			20,503		189,910		(81,088)	(81,088)	40		
0710011 10 7	OLDELLLY AUTOMOTIVE INC	07/	/01/2022		74 000	45 104		44 700							41,766		2 220	0.000			
67103H-10-7	O'REILLY AUTOMOTIVE INC	- <i>\'\'</i>	/01/2022	Co	71.000	45, 104		41,766							41,700		3,338	3,338			
000001 10 7	OT LO WORLDWIDE CORD	00.4	/01/2022	Sanford C. Bernstein &	205 000	30,948		05.044	04 000	(9,379)			(0.070)		05.044		5,934	E 004	209		
68902V-10-7 81369Y-86-0	OTIS WORLDWIDE CORP		/01/2022 /07/2022	EEEEDIEC & COMBANY	395.000 2,341.000			25,014 113,966	34,393	(9,3/9)			(9,379)		25,014 113,966		(17,373)	5,934(17,373)	1,229		
773903-10-9	REAL ESTATE SELECT SECTOR SPDR			JEFFERIES & COMPANY																	
776696-10-6	ROPER TECHNOLOGIES INC		/12/2022 /05/2022	VARIOUS	362.000 434.000	92, 151 185, 351		106,097	213.467	(28,998)		 	(28,998)		106,097 184.470		(13,947)	(13,947)	1,216		
78409V-10-4	S&P GLOBAL INC		/05/2022 /11/2022	VARIOUS		185,351		184,470		(18,750)			(18,750)		184,470		(13,789)	(13,789)	777 494		
78409V-10-4			/11/2022 /04/2022	VARIOUS	377.000	70,303			143,939				18,730)		79,519		(13,789)		494		
	SCHWAB (CHARLES) CORP		/04/2022 /16/2022	VARIOUS	825.000	60,137			69.383	(1.880)			(1,880)				(9,217)	(9,217) (7,366)	432		
C-01 -61 COVQ	OUTHIND (UTANLES) OUNF	- J	/ 10/ 2022	Sanford C. Bernstein &	823.000		·			(1,000)		 	(1,880)		, זע		(7,306)	(7,300)	432		
816851-10-9	SEMPRA ENERGY	00.4	/23/2022	Co. Dernstein &	306.000	49, 157		43,813						1	43,813		5,343	E 040	610		
	SHERWIN WILLIAMS COMPANY		/23/2022 /26/2022	EVERCORE ISI	208.000	49, 157		56,671	73,249	(16.579)			(16,579)		56,671			5,343(3,727)	250		
	SUN COMMUNITIES INC		/26/2022 /11/2022	EVERCORE ISI	208.000	52,944												(3,727)	250		
88160R-10-1			/11/2022 /12/2022		256.000				110.962	(9,442)		 	(9,442)		43,794 163.527		(519)	18.507	00		
ו –טו –חטטו סען	I I LOLA TIVO	1 08/	1 12/2022	I VADITUOS		104.034															1

SCHEDULE D - PART 4

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

					Show All Lo	ng-renn bo	nus anu sio	ck oolu, rtel	decined of C	JUICI WISE L	Jisposeu C	n Duning ti	ie Guireiii	Qualter							
1	2	3	4	5	6	7	8	9	10	Ch	ange 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				Foreign			Stock	Stated	and
											-	-	,	Change in	Adjusted		D!: d				
OLIOID									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized	T	Dividends	Con-	SVO
CUSIP		_	- ·		Number of				Adjusted	Valuation	(Amor-	Impairment		/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-		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		of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal		Year	Date	Symbol
	TEXAS INSTRUMENTS INC		09/23/2022	VARIOUS	826.000	141, 198		151,692	119,678	2,435			2,435		151,692		(10,494)	(10,494)	2,410		
	TJX COMPANIES INC		09/12/2022	VARIOUS	2,424.000	156,947		162,586	184,030	(21,444)			(21,444)		162,586		(5,638)	(5,638)	1,617		
	UNITED PARCEL SERVICE INC		08/02/2022	VARIOUS	619.000	117,097		124,021	132,676	(8,655)			(8,655)		124,021		(6,925)	(6,925)	1,882		
	UNITEDHEALTH GROUP INC		08/11/2022	EVERCORE ISI	74.000	39,759		35,759	1,506	(305)			(305)		35,759		4,000	4,000	229		
	VAIL RESORTS INCVISA INC CLASS A SHARES		09/12/2022	EVERCORE ISI	192.000 256.000	45, 164 52, 590		64,752 59,859	62,957 55,478	1,795 4,381			1,795 4,381		64,752 59,859		(19,588)	(19,588)	902 288		
	VULCAN MATERIALS CO			EVERCORE ISI	1,728.000	276,661		262, 199	170,631	(59,691)			(59,691)		262, 199		14.462	14.462	1,405		
	WASTE MANAGEMENT INC			ALEX BROWN & SONS	261.000	43,365		28,088	43.561	(15,473)			(15,473)		28.088		15.277	15.277			
	ACCENTURE PLC	С	08/11/2022	VARIOUS	223.000	68.743		43,648	92,445	(48,796)			(48,796)		43,648		25,094	25,094	649		
H01301-12-8		C		EVERCORE ISI	44.000	3,413		3,092	3,833	(742)			(742)		3,092		322	322	6		
G6095L-10-9	APTIV PLC	C	08/11/2022	VARIOUS	883.000	92,525		93,216							93,216		(691)	(691)			
G4705A-10-0	ICON PLC	C	07/29/2022	EVERCORE ISI	227.000	55,003		52,319							52,317		2,688	2,688			
501999999	9. Subtotal - Common Stocks - Inc	dustrial a	nd Miscella	neous (Unaffiliated) F	Publicly																
Traded					-	9,067,384	XXX	9,076,584	7,231,994	(1,389,112)		19,372	(1,408,484)		9,076,582		(9, 198)	(9, 198)	75,777	XXX	XXX
				Federal Home Loan Bank																	
31338#-10-4	FEDERAL HOME LOAN BANK OF BOSTON		09/09/2022	of Bost	11,780.000	1, 178,000		1,178,000							1, 178,000						
502999999	9. Subtotal - Common Stocks - Inc	dustrial a	nd Miscella	neous (Unaffiliated) (Other	1,178,000	XXX	1,178,000							1,178,000				8,036	XXX	XXX
				Sanford C. Bernstein &																	
46432F-83-4	ISHARES CORE MSCI TOTAL INTL ETF		09/12/2022	Co	20 , 155 . 000	1, 165, 460		1,476,007	1,429,796	46,211			46,211		1,476,007		(310,547)	(310,547)	20,833		
	WILLIAM BLAIR INTL LEAD-R6				10,893.246	200,000		256,427							256,427		(56,427)	(56,427)			
532999999	9. Subtotal - Common Stocks - Mu	ıtual Fun	ds - Design	ations Not Assigned	by the SVO	1,365,460	XXX	1,732,434	1,429,796	46,211			46,211		1,732,434		(366,974)	(366,974)	20,833	XXX	XXX
598999999	7. Total - Common Stocks - Part 4					11,610,844	XXX	11,987,018	8,661,790	(1,342,901)		19,372	(1,362,273)		11,987,016		(376, 172)	(376, 172)	104,646	XXX	XXX
598999999	8. Total - Common Stocks - Part 5	i				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
598999999	9. Total - Common Stocks					11,610,844	XXX	11,987,018	8,661,790	(1,342,901)		19,372	(1,362,273)		11,987,016		(376, 172)	(376, 172)	104,646	XXX	XXX
599999999	9. Total - Preferred and Common	Stocks				11,610,844	XXX	11,987,018	8,661,790	(1,342,901)		19,372	(1,362,273)		11,987,016		(376, 172)	(376, 172)	104,646	XXX	XXX
600999999	9 - Totals					85,664,354	XXX	88,706,366	60,654,395	(1,342,901)	11, 123	19,372	(1,351,150)		88,702,787		(3,038,433)	(3,038,433)	1,615,827	XXX	XXX

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

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

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

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

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

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

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5		lance at End of Ead uring Current Quart		9
			Amount of	Amount of	6	7	8	
			Interest Received	Interest Accrued				
		Rate of	During Current	at Current				
Depository	_	Interest	Quarter	Statement Date	First Month	Second Month	Third Month	*
Bank RI Boston, MA					1,763,652		2,254,573	XXX
Santander Bank Boston, MA					1,369,544	1,367,707	1,367,707	XXX
PNC Bank, N.A Pittsburgh, PA					6,310,461	787 , 148	2,353,726	XXX
JP Morgan Columbus, OH					21,073	21,391	45,926	XXX.
Citizens Bank Providence, RI					68,083	82, 192		xxx.
0199998. Deposits in 1 depositories that do not exceed the allowable limit in any one depository (See					-			
instructions) - Open Depositories	XXX	XXX			33,295	15,814	25,849	XXX
0199999. Totals - Open Depositories	XXX	XXX			9,566,108	6,471,453	6,115,554	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			9,566,108	6,471,453	6,115,554	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	500	500	500	XXX
0599999. Total - Cash	XXX	XXX			9.566.608	6.471.953	6.116.054	XXX
UJJJJJJ. I Ulai - Casii	^^^	^^^			3,300,000	0,471,300	0,110,004	^^^

SCHEDULE E - PART 2 - CASH EQUIVALENTS

01 1 1				^ .	
Show Investments	Owned	⊢nd of	Current	Quarter	

1 2 3 4 5 6	7	8	9
CUSIP Description Code Date Acquired Rate of Interest Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due and Accrued	Amount Received During Year
0109999999. Total - U.S. Government Bonds	Carrying value	Due and Accrued	Duning Year
0309999999. Total - All Other Government Bonds			
0509999999. Total - U.S. States, Territories and Possessions Bonds			
0709999999. Total - U.S. Political Subdivisions Bonds			
0909999999. Total - U.S. Special Revenues Bonds			
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds			
1309999999. Total - Hybrid Securities			
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds			
1909999999. Subtotal - Unaffiliated Bank Loans			
241999999. Total - Issuer Obligations			
2429999999. Total - Residential Mortgage-Backed Securities			
243999999. Total - Commercial Mortgage-Backed Securities			
2449999999. Total - Other Loan-Backed and Structured Securities			
245999999. Total - SVO Identified Funds			
2469999999. Total - Affiliated Bank Loans			
247999999. Total - Unaffiliated Bank Loans			
250999999. Total Bonds			
25160K-20-7 DIIS GOVERNMENT MIF SERIES-INST	7.906.855	48.491	.56.239
I 8309999999. Subtotal - All Other Money Market Mutual Funds	7.906.855	48,491	56.239
8309999999. Subtotal - All Other Money Market Mutual Funds	7,906,855	48,491	56,239
8309999999. Subtotal - All Other Money Market Mutual Funds	7,906,855	48,491	56,239
8309999999. Subtotal - All Other Money Market Mutual Funds	7,906,855	48,491	56,239
8309999999. Subtotal - All Other Money Market Mutual Funds	7,906,855	48,491	56,239
8309999999. Subtotal - All Other Money Market Mutual Funds	7,906,855	48,491	56,239
8309999999. Subtotal - All Other Money Market Mutual Funds	7,906,855	48,491	56,239
8309999999. Subtotal - All Other Money Market Mutual Funds	7,906,855	48,491	56,239
8309999999. Subtotal - All Other Money Market Mutual Funds	7,906,855	48,491	56,239
8309999999. Subtotal - All Other Money Market Mutual Funds	7,906,855	48,491	56,239
8309999999. Subtotal - All Other Money Market Mutual Funds	7,906,855	48,491	56,239
8309999999. Subtotal - All Other Money Market Mutual Funds	7,906,855	48,491	56,239
8309999999. Subtotal - All Other Money Market Mutual Funds	7,906,855	48,491	56,239
8309999999. Subtotal - All Other Money Market Mutual Funds	7,906,855	48,491	56,239
8309999999. Subtotal - All Other Money Market Mutual Funds	7,906,855	48,491	56,239
830999999. Subtotal - All Other Money Market Mutual Funds	7,906,855	48,491	56,239
830999999. Subtotal - All Other Money Market Mutual Funds	7,906,855	48,491	56,239
830999999. Subtotal - All Other Money Market Mutual Funds	7,906,855	48,491	56,239
830999999. Subtotal - All Other Money Market Mutual Funds	7,906,855	48,491	56,239
8309999999 Subtotal - All Other Money Market Mutual Funds	7,906,855	48,491	56,239 56,239