

PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

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

AMICA MUTUAL INSURANCE COMPANY

NAIC G	· — — —		Code 19976 Employer's	ID Number	05-0348344
Organized under the Laws of	(Current) (F Rhode I	Prior) Island	, State of Domicile or Port of	Entry	RI
Country of Domicile		United States	s of America		
Incorporated/Organized	03/01/1907		Commenced Business		04/01/1907
Statutory Home Office	100 Amica V	Vav	_	Lincoln, RI, US 02	2865-1156
Ctatatory Home Office	(Street and Nu		(City o	or Town, State, Cour	
Main Administrative Office		100 Am	ica Way		
Linc	oln, RI, US 02865-1156	(Street an	d Number)	800-652-64	122
	n, State, Country and Zip Co	ode)	· (/	Area Code) (Teleph	
Mail Address	P.O. Box 6008		,I	Providence, RI, US	02940-6008
	(Street and Number or P.0	O. Box)	(City o	r Town, State, Cour	ntry and Zip Code)
Primary Location of Books and Red	cords		nica Way		
Linc	oln, RI, US 02865-1156	(Street an	d Number)	800-652-64	122
	n, State, Country and Zip Co	ode)	(/	Area Code) (Teleph	
Internet Website Address		www.an	nica.com		
Statutory Statement Contact	Michael I	Lee Baker, Jr.	,	800-652-6	6422-22365
•	(1	Name)		(Area Code) (Te	elephone Number)
<u> </u>	nbakerjr@amica.com (E-mail Address)		,	401-334-36 (FAX Numb	
		OFFI	CEDO		
Chairman, President and		OFFI	CERS Senior Vice President,		
Chief Executive Officer (Retired 10/1/22)	Robert Anthony	DiMuccio	Chief Financial Officer and Treasurer	J	ames Parker Loring
Senior Assistant Vice			-		
President and Secretary	Suzanne Eller	Casey	-		
		_	HER for Vice President & Chief		
Jill Holton Andy, Senior Vice Pre Peter Francis Drogan, Senior V	sident (Retired 10/1/22)		ent Officer	Lisa Maria [DeCubellis, Senior Vice President
Actuary		William Henry Fitzg	gerald, Vice President		eter Gagnon, #, Vice President
Michael George Gillerlan		Roberta Eldeen Go	sselin, Vice President	Peter Ernest Me	oreau, Senior Vice President & Chief Information Officer
Jennifer Ann Morrison, Senior V Counsel		Andrew Thomas M	ludra, Vice President	Theodore Char	les Murphy, Chief Operations Officer
Anthony Noviello, III, Seni John Steven Reichley,			D'Brien, Vice President , Senior Vice President	Sotirios Dimitriu	s Pachis, Vice President of Marketing
		DIRECTORS (,		
Jill Janice A		lvy Lynn	e Brown #		Debra Ann Canales
Patricia Walsh C Michael David			nony DiMuccio nder Lopes, Jr. #		Barry George Hittner Ronald Keith Machtley
Peter Michael Diane Desmarai		Debra N	Marie Paul		Donald Julian Reaves
Biano Boomara					
State of F	Rhode Island	— SS:			
County of	Providence				
all of the herein described assets statement, together with related ex condition and affairs of the said re in accordance with the NAIC Annurules or regulations require differ respectively. Furthermore, the sco	were the absolute property hibits, schedules and explar porting entity as of the reportial Statement Instructions a ences in reporting not relappe of this attestation by the	of the said reporting entity nations therein contained, a ting period stated above, and Accounting Practices an ated to accounting practice described officers also in	y, free and clear from any lien annexed or referred to, is a full a nd of its income and deductions and Procedures manual except les and procedures, according cludes the related correspondin	s or claims thereon and true statement of 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, , except as herein stated, and that this of all the assets and liabilities and of the period ended, and have been completed 1) state law may differ; or, (2) that state eir information, knowledge and belief, with the NAIC, when required, that is an arious regulators in lieu of or in addition
Edmund Shallcross President and Chief Executi			Ellen Casey President and Secretary		James Parker Loring President, Chief Financial Officer and Treasurer
Subscribed and sworn to before me 10th day of		per, 2022	a. Is this an original filin b. If no, 1. State the amendm 2. Date filed	nent number	Yes [X] No []
Ann Marie Octeau Notary Public June 8, 2026			o. Number of pages	and one of	

ASSETS

	ASSETS									
		1	Current Statement Date 2	3 Net Admitted Assets	4 December 31 Prior Year Net					
	B . I	Assets	Nonadmitted Assets	(Cols. 1 - 2)	Admitted Assets					
	Bonds	2,761,889,018		2,761,889,018	2,787,031,182					
2.	Stocks:									
	2.1 Preferred stocks			1,316,258,318	1 070 050 005					
	2.2 Common stocks	1,310,258,318		1,310,238,318	1,870,259,395					
	Mortgage loans on real estate:	440 574 040		440 574 040	104 140 007					
	3.1 First liens			116,574,642						
	3.2 Other than first liens.									
4.	Real estate:									
	4.1 Properties occupied by the company (less \$	44 704 704		44 704 704	40 750 007					
	encumbrances)	44,794,721		44,794,721	46,752,207					
	4.2 Properties held for the production of income (less									
	\$encumbrances)									
	4.3 Properties held for sale (less \$									
	encumbrances)									
5.	Cash (\$(102,788,166)), cash equivalents									
	(\$75,272,727) and short-term									
	investments (\$66,299,703)	38,784,264		38,784,264	28,688,759					
6.	Contract loans (including \$ premium notes)									
	Derivatives									
8.	Other invested assets	389,609,684	2,616,087	386,993,597	337,760,637					
9.	Receivables for securities	25,185,673		25,185,673	13,748,826					
10.	Securities lending reinvested collateral assets									
11.	Aggregate write-ins for invested assets									
12.	Subtotals, cash and invested assets (Lines 1 to 11)	4,693,096,320	2,616,087	4,690,480,233	5,208,657,103					
13.	Title plants less \$ charged off (for Title insurers									
	only)									
14.	Investment income due and accrued	20,205,302		20,205,302	20,132,316					
15.	Premiums and considerations:									
	15.1 Uncollected premiums and agents' balances in the course of collection	87,981,715	137,025	87,844,690	85,172,374					
	15.2 Deferred premiums, agents' balances and installments booked but									
	deferred and not yet due (including \$									
	earned but unbilled premiums)	373,227,080	2	373,227,078	342,960,715					
	15.3 Accrued retrospective premiums (\$									
	contracts subject to redetermination (\$									
16.	Reinsurance:									
	16.1 Amounts recoverable from reinsurers	3, 175, 488		3, 175, 488	2,802,245					
	16.2 Funds held by or deposited with reinsured companies									
	16.3 Other amounts receivable under reinsurance contracts									
17.	Amounts receivable relating to uninsured plans									
18.1	Current federal and foreign income tax recoverable and interest thereon	29,587,016		29,587,016	10,695,234					
18.2	Net deferred tax asset	61,353,132		61,353,132						
19.	Guaranty funds receivable or on deposit									
20.	Electronic data processing equipment and software	11,584,777	11,584,777							
21.	Furniture and equipment, including health care delivery assets									
	(\$	3,812,346	3,812,346							
22.	Net adjustment in assets and liabilities due to foreign exchange rates									
23.	Receivables from parent, subsidiaries and affiliates	1,510,283		1,510,283	1, 194, 396					
24.	Health care (\$) and other amounts receivable									
25.	Aggregate write-ins for other than invested assets	767,891,187	629,543,109	138,348,078	160,354,654					
26.	Total assets excluding Separate Accounts, Segregated Accounts and	0.050.404.012	047.000.010	F 40F 704 000	E 004 000 00=					
	Protected Cell Accounts (Lines 12 to 25)			5,405,731,300	5,831,969,037					
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts									
28.	Total (Lines 26 and 27)	6,053,424,646	647,693,346	5,405,731,300	5,831,969,037					
	DETAILS OF WRITE-INS	,, ,	,,	-, -, -, -	-, - , - , -					
1101.										
1102.										
1103.										
	Summary of remaining write-ins for Line 11 from overflow page									
	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)									
	Amica Companies Supplemental Retirement Trust	68 0/0 577	7 120 922	60,909,755	59, 188, 449					
	Amica Companies Supplemental Retirement Trust II			27,396,861						
	Equities and deposits in pools and associations				45, 131, 987					
	Summary of remaining write-ins for Line 25 from overflow page				20,514,128					
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	767,891,187	629,543,109	138,348,078	160,354,654					

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year \$610,267,633)	1,210,333,771	1,113,130,460
2.	Reinsurance payable on paid losses and loss adjustment expenses	23,070,313	23,370,277
3.	Loss adjustment expenses	190 , 107 , 088	192,923,159
4.	Commissions payable, contingent commissions and other similar charges	1,115,955	1,049,942
5.	Other expenses (excluding taxes, licenses and fees)	71,221,626	93,419,746
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	10,589,660	8,724,627
7.1	Current federal and foreign income taxes (including \$ on realized capital gains (losses))	1,661	172,911
7.2	Net deferred tax liability		46,946,597
8.	Borrowed money \$ and interest thereon \$		
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$		
	including warranty reserves of \$ and accrued accident and health experience rating refunds		
	including \$ for medical loss ratio rebate per the Public Health Service Act)	963,959,528	915,330,321
10.	Advance premium	18,123,972	11,480,034
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders		
12.	Ceded reinsurance premiums payable (net of ceding commissions)		
13.	Funds held by company under reinsurance treaties		
14.	Amounts withheld or retained by company for account of others		
15.	Remittances and items not allocated		
16.	Provision for reinsurance (including \$ certified)		
17.	Net adjustments in assets and liabilities due to foreign exchange rates		
18.	Drafts outstanding		
19.	Payable to parent, subsidiaries and affiliates		
20.	Derivatives		
21.	Payable for securities		
22.	Payable for securities lending		
23.	Liability for amounts held under uninsured plans		
24.	Capital notes \$ and interest thereon \$		
	Aggregate write-ins for liabilities		96,517,322
25. 26.			2,573,458,473
	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	2,045,515,230	2,373,430,473
27.	Protected cell liabilities	0.045.545.000	0 570 450 470
	Total liabilities (Lines 26 and 27)		
29.	Aggregate write-ins for special surplus funds		
30.	Common capital stock		
31.	Preferred capital stock		
32.	Aggregate write-ins for other than special surplus funds		
33.	Surplus notes		
34.	Gross paid in and contributed surplus		
35.	Unassigned funds (surplus)		3,252,510,564
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 30 \$		
	36.2 shares preferred (value included in Line 31 \$		
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)		3,258,510,564
38.	Totals (Page 2, Line 28, Col. 3)	5,405,731,300	5,831,969,037
	DETAILS OF WRITE-INS		
	Reserve for non-qualified pensions and deferrals		
2502.	Reserve for unassessed insolvencies		620,757
2503.	Reserve for other surcharges	1,412,427	1, 188,026
2598.	Summary of remaining write-ins for Line 25 from overflow page		
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	90,305,800	96,517,322
2901.	Guaranty fund	3,000,000	3,000,000
2902.	Voluntary reserve	3,000,000	3,000,000
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page		
2999.	Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	6,000,000	6,000,000
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page		
3299.	Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)		

STATEMENT OF INCOME

Vear to Date to	45,829,52331,395,821748,129,455 081,266,20427,901,7174,139,782 105,028,139 185,758,088 473,007,635 763,793,862	3 Prior Year Ended December 31 2,314,734,93152,762,75639,161,300 2,328,336,387 1,442,925,35036,476,1575,264,769 1,474,136,738248,204,493645,440,021
Vear to Date to	733,695,753 45,829,523 31,395,821 .748,129,455 081,266,204 27,901,717 4,139,782 .105,028,139 .185,758,088 .473,007,635 763,793,862	2,314,734,931
UNDERWRITING INCOME	,733,695,753 45,829,523 31,395,821 .748,129,455 27,901,717 4,139,782 .105,028,139 .185,758,088 .473,007,635 763,793,862	2,314,734,931 .52,762,756 .39,161,300 2,328,336,387 .1,442,925,350 .36,476,157 .5,264,769 1,474,136,738 248,204,493
1. Premiums earned: 1.1 Direct (written \$ 1,747,252,207)	45,829,52331,395,821748,129,455 081,266,20427,901,7174,139,782 105,028,139 185,758,088 473,007,635 763,793,862	
1.1 Direct (written \$ 1,747,252,207)	45,829,52331,395,821748,129,455 081,266,20427,901,7174,139,782 105,028,139 185,758,088 473,007,635 763,793,862	
1.2 Assumed (written \$	45,829,52331,395,821748,129,455 081,266,20427,901,7174,139,782 105,028,139 185,758,088 473,007,635 763,793,862	
1.3 Ceded (written \$ 28,925,258) 28,686,259 1.4 Net (written \$ 1,758,887,933) 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,258,726 1,710,	31,395,821748,129,455081,266,20427,901,7174,139,782105,028,139185,758,088473,007,635763,793,862(15,664,407)	
1.4 Net (written \$ 1,758,887,933)	748, 129, 455 081, 266, 204 27, 901, 717 4, 139, 782 105, 028, 139 185, 758, 088 473, 007, 635 763, 793, 862 (15, 664, 407)	2,328,336,387 1,442,925,350
DEDUCTIONS: 2. Losses incurred (current accident year \$	081,266,204 27,901,717 4,139,782 105,028,139 185,758,088 473,007,635 763,793,862 (15,664,407)	
2. Losses incurred (current accident year \$ 1,250,771,690): 1,187,488,916 1,187,488,916 1,187,488,916 1,187,488,916 1,187,488,916 1,187,488,916 1,187,488,916 1,187,488,916 1,187,488,916 1,187,488,916 1,187,488,916 1,187,488,916 1,187,488,916 1,187,488,916 1,187,488,916 1,187,488,916 1,187,488,916 1,187,488,916 1,187,488,916 1,187,488,916 1,187,488,916 1,187,488,916 1,187,488,916 1,187,488,916 1,187,488,916 1,187,488,916 1,187,488,916 1,187,488,916 1,187,488,916 1,187,488,916 1,187,488,916 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187,489 1,187	27,901,717 4,139,782 .105,028,139 .185,758,088 .473,007,635 	
2.1 Direct 1,187,488,916 1, 2.2 Assumed 35,031,956 29,543,469 2.3 Ceded 29,543,469 24, Net 3. Loss adjustment expenses incurred 166,603,911 4. Other underwriting expenses incurred 479,752,238 5. Aggregate write-ins for underwriting deductions 479,752,238 6. Total underwriting deductions (Lines 2 through 5) 1,839,333,552 1, 7. Net income of protected cells (129,074,826) 8. Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7) (129,074,826) INVESTMENT INCOME 9. Net investment income earned 80,939,840 10. Net realized capital gains (losses) less capital gains tax of \$ 14,244,184 51,188,095 11. Net investment gain (loss) (Lines 9 + 10) 132,127,935 OTHER INCOME 12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$ 715,258 amount charged off \$ 1,991,521) (1,276,263)	27,901,717 4,139,782 .105,028,139 .185,758,088 .473,007,635 	
2.2 Assumed 35,031,956 2.3 Ceded 29,543,469 2.4 Net 1,192,977,403 1, 3. Loss adjustment expenses incurred 166,603,911 4. Other underwriting expenses incurred 479,752,238 5. Aggregate write-ins for underwriting deductions 1,839,333,552 6. Total underwriting deductions (Lines 2 through 5) 1,839,333,552 7. Net income of protected cells (129,074,826) 8. Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7) (129,074,826) INVESTMENT INCOME 9. Net investment income earned 80,939,840 10. Net realized capital gains (losses) less capital gains tax of \$ 14,244,184 51,188,095 11. Net investment gain (loss) (Lines 9 + 10) 132,127,935 OTHER INCOME 12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$ 715,258 amount charged off \$ 1,991,521) (1,276,263)	27,901,717 4,139,782 .105,028,139 .185,758,088 .473,007,635 	
2.3 Ceded	4,139,782 .105,028,139 .185,758,088 .473,007,635 	5,264,769 1,474,136,738 248,204,493
2.4 Net 1, 192, 977, 403 1, 3. Loss adjustment expenses incurred 166, 603, 911 4. Other underwriting expenses incurred 479, 752, 238 5. Aggregate write-ins for underwriting deductions 1,839, 333, 552 6. Total underwriting deductions (Lines 2 through 5) 1,839, 333, 552 7. Net income of protected cells (129,074,826) 8. Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7) (129,074,826) INVESTMENT INCOME 9. Net investment income earned 80,939,840 10. Net realized capital gains (losses) less capital gains tax of \$ 14,244,184 51,188,095 11. Net investment gain (loss) (Lines 9 + 10) 132,127,935 OTHER INCOME 12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$ 715,258 amount charged off \$ 1,991,521) (1,276,263)	105,028,139 .185,758,088 .473,007,635 .763,793,862 (15,664,407)	1,474,136,738 248,204,493
3. Loss adjustment expenses incurred	.185,758,088 .473,007,635 .763,793,862 .(15,664,407)	248,204,493
4. Other underwriting expenses incurred		
5. Aggregate write-ins for underwriting deductions 6. Total underwriting deductions (Lines 2 through 5)	.(15,664,407)	645,440,021
5. Aggregate write-ins for underwriting deductions 6. Total underwriting deductions (Lines 2 through 5)	,763,793,862	
7. Net income of protected cells	.(15,664,407)	
7. Net income of protected cells	.(15,664,407)	2,367,781,252
8. Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)		
INVESTMENT INCOME 9. Net investment income earned 80,939,840 10. Net realized capital gains (losses) less capital gains tax of \$		(39.444.865)
9. Net investment income earned 80,939,840 10. Net realized capital gains (losses) less capital gains tax of \$	70 710 507	(00, , 000)
10. Net realized capital gains (losses) less capital gains tax of \$		119 658 418
11. Net investment gain (loss) (Lines 9 + 10) OTHER INCOME 12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$	112,032,970	165,247,795
OTHER INCOME 12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$		
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.102,/32,4//	284,906,213
\$		
	/4 000 000	/4 606 6=
1 13. Finance and service charges not included in premiums 2.027 083		
		3,017,167
14. Aggregate write-ins for miscellaneous income	44,680	50,005
15. Total other income (Lines 12 through 14)	1,050,688	1,264,494
16. Net income before dividends to policyholders, after capital gains tax and before all other federal		
and foreign income taxes (Lines 8 + 11 + 15)	168 , 138 , 758	246,725,842
17. Dividends to policyholders	116,511,913	149,780,475
18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and		
foreign income taxes (Line 16 minus Line 17)		96,945,367
19. Federal and foreign income taxes incurred (29,374,276)	(11,713,389)	(13,923,325)
20. Net income (Line 18 minus Line 19)(to Line 22)	63,340,234	110,868,692
CAPITAL AND SURPLUS ACCOUNT		
21. Surplus as regards policyholders, December 31 prior year 3,258,510,564 3,	007,564,281	3,007,564,281
22. Net income (from Line 20)		110.868.692
24. Change in net unrealized capital gains (losses) less capital gains tax of \$		
25. Change in net unrealized foreign exchange capital gain (loss)		
0.004.004		
27. Change in nonadmitted assets (14,744,495)		
28. Change in provision for reinsurance		
oo. our last (on this and to) white a last of the last		
31. Cumulative effect of changes in accounting principles		
32. Capital changes:		
32.1 Paid in		
32.2 Transferred from surplus (Stock Dividend)		
32.3 Transferred to surplus		
33. Surplus adjustments:		
33.1 Paid in		
33.2 Transferred to capital (Stock Dividend)		
33.3 Transferred from capital	<u>l</u> .	
·		
35. Dividends to stockholders		
37. Aggregate write-ins for gains and losses in surplus (8,603,824)	(9,612,227)	61,286,205
	140,942,295	250,946,283
	148,506,576	3,258,510,564
DETAILS OF WRITE-INS		
0502.		
, , ,		
0599. Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)		
		18,883
1402. Penalties of regulatory authorities(185,448)		31,122
l		
1499. Totals (Lines 1401 through 1403 plus 1498)(Line 14 above) 19,418	44,680	50,005
		(2,308,074)
		(2,500,074)
3702. Unrecognized gain/(loss) on non-qualified pensions	, . , . , . , . , . , . , . , . ,	
LATER AND AND AND RELEASE OF THE FOREST CONTROL OF THE CONTROL OF		
	17 176 706 1	431, 10, دن ا
3798. Summary of remaining write-ins for Line 37 from overflow page	(2,115,285) (9,612,227)	

	CASH FLOW			
	_	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	1,732,972,801	1,748,153,108	2,300,108,376
2.	Net investment income	77,234,612	85,585,737	138,421,272
3.	Miscellaneous income	11,643,455	16,919,902	3,790,980
4.	Total (Lines 1 to 3)	1,821,850,868	1,850,658,747	2,442,320,628
5.	Benefit and loss related payments	1,096,447,298	1,002,175,748	1,343,444,651
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions	653,560,636	667,029,892	877,893,810
8.	Dividends paid to policyholders	106,477,063	116,103,574	151,321,093
9.	Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses)	3,932,940	33,578,434	45,941,935
10.	Total (Lines 5 through 9)	1,860,417,937	1,818,887,648	2,418,601,489
11.	Net cash from operations (Line 4 minus Line 10)	(38,567,069)	31,771,099	23,719,139
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	597,538,035	1,517,098,826	1,798,987,789
	12.2 Stocks	654,937,233	314,669,765	578,201,994
	12.3 Mortgage loans	10 , 778 , 758	4,145,884	8,173,782
	12.4 Real estate			
	12.5 Other invested assets			
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(40,894)		2,241
	12.7 Miscellaneous proceeds		7,802,659	36,586,880
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,284,827,431	1,863,732,598	2,448,655,760
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	579,015,638	1,577,452,280	1,890,970,209
	13.2 Stocks	442 , 144 , 176	238,608,710	468,998,810
	13.3 Mortgage loans			
	13.4 Real estate	468,672	931,356	936,770
	13.5 Other invested assets	162,896,920	28,327,184	36,601,214
	13.6 Miscellaneous applications	16,665,919	54,779,444	120,153,303
	13.7 Total investments acquired (Lines 13.1 to 13.6)	1,204,128,628	1,900,098,974	2,517,660,306
14.	Net increase (or decrease) in contract loans and premium notes			
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	80,698,803	(36,366,376)	(69,004,546)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock			
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities			
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	(32,036,229)	(1,959,923)	(2,356,873)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(32,036,229)	(1,959,923)	(2,356,873)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	10,095,505	(6,555,200)	(47,642,280)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	28,688,759	76,331,039	76,331,039
	19.2 End of period (Line 18 plus Line 19.1)	38,784,264	69,775,839	28,688,759

19.2 End of period (Line 18 plus Line 19.1)	38,784,264	69,775,839	28,688,759
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001. 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.	14,589,909		

Note 1 - Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The accompanying financial statements of the Amica Mutual 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 June 2020, the Rhode Island Department of Business Regulation Insurance Division approved a permitted accounting practice to classify COVID-19 relief funds as dividends paid to policyholders. This treatment contrasts that of *INT 20-08: COVID-19 Premium Refunds, Limited-Time Exception, Rate Reductions and Policyholder Dividends*, which mandates such relief funds be treated as reductions to premium, with a limited-time exception for treatment as other underwriting expense under specific conditions, for which the Company does not qualify.

In both 2020 and 2021, the Company returned a portion of its profits to policyholders through its COVID-19 Financial Relief Program under this permitted practice; however, no disbursements are planned in 2022.

A reconciliation of the Company's net income and capital and surplus between NAIC statutory accounting practices (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 20, Columns 1 & 2)	XXX	XXX	XXX	(\$73,937,618)	\$110,868,692
(2) State Prescribed Practices that are an increase/(decrease) from NAI	C SAP			0	0
(3) State Permitted Practices that are an increase/(decrease) from NAIC	SAP				
COVID-19 Financial Relief	INT 20-08, 00	4	17	0	(63,439
(4) NAIC SAP $(1-2-3=4)$	XXX	XXX	XXX	(\$73,937,618)	\$110,932,131
Surplus					
(5) Company state basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	\$2,760,216,064	\$3,258,510,564
(6) State Prescribed Practices that are an increase/(decrease) from NAI	C 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	\$2,760,216,064	\$3,258,510,564

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
 - No change.
 - 2. Bonds not backed by other loans are stated at amortized value using the scientific method, or fair value as specified by the SVO Manual.
 - 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).
 - 7-15. 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 Correction of Errors

No change.

Note 3 - Business Combinations and Goodwill

No change.

Note 4 - Discontinued Operations

Note 5 - Investments

- A. Mortgage Loans, including Mezzanine Real Estate Loans
 - 1. The Company has invested in twenty-three commercial mortgage loans at 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 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	ential	Commercial			
		Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
. Cu	rrent Year							
1.	Recorded Investment (All)							
	(a) Current	\$0	\$0	\$0	\$0	\$116,574,642	\$0	\$116,574,642
	(b) 30-59 Day's Past Due	0	0	0	0	0	0	C
	(c) 60-89 Day's Past Due	0	0	0	0	0	0	C
	(d) 90-179 Day's Past Due	0	0	0	0	0	0	0
	(e) 180+ Days Past Due	0	0	0	0	0	0	(
2.	Accruing Interest 90-179 Days Past Due							
	(a) Recorded Investment	0	0	0	0	0	0	(
	(b) Interest Accrued	0	0	0	0	0	0	(
3.	Accruing Interest 180+ Days Past Due							
	(a) Recorded Investment	0	0	0	0	0	0	(
	(b) Interest Accrued	0	0	0	0	0	0	(
4.	Interest Reduced							
	(a) Recorded Investment	0	0	0	0	0	0	(
	(b) Number of Loans	0	0	0	0	0	0	(
	(c) Percent Reduced	0	0	0	0	0	0	
5.	Participant or Co-lender in a Mortgage Loan Agreement							
	(a) Recorded Investment	0	0	0	0	116,574,642	0	116,574,64
Pri	or Year		-	_	_	,	_	,,
1.	Recorded Investment (All)							
	(a) Current	\$0	\$0	\$0	\$0	\$124,416,097	\$0	\$124,416,09
	(b) 30-59 Day's Past Due	0	0	0	0	0	0	¥ ·= ·, · · · ·, · ·
	(c) 60-89 Day's Past Due	0	0	0	0	0	0	
	(d) 90-179 Day's Past Due	0	0	0	0	0	0	
	(e) 180+ Day's Past Due	0	0	0	0	0	0	
2.	Accruing Interest 90-179 Day's Past Due	·	· ·	·	·	v	·	
	(a) Recorded Investment	0	0	0	0	0	0	
	(b) Interest Accrued	0	0	0	0	0	0	
3.	Accruing Interest 180+ Days Past Due	·	· ·	·	·	v	·	
	(a) Recorded Investment	0	0	0	0	0	0	
	(b) Interest Accrued	0	0	0	0	0	0	
4.	Interest Reduced	· ·	· ·	v	v	v	v	
	(a) Recorded Investment	0	0	0	0	0	0	
	(b) Number of Loans	0	0	0	0	0	0	
	(c) Percent Reduced	0	0	0	0	0	0	·
5.		U	U	U	U	U	U	,
	Loan Agreement							
	(a) Recorded Investment	0	0	0	0	124,416,097	0	124,416,097

^{5-9.} There were no impaired mortgage loans, mortgage loans derecognized as a result of 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
 \$ 58,697,897

 2. 12 Months or Longer
 \$ 55,459,808

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

 1. Less than 12 Months
 \$562,203,645

 2. 12 Months or Longer
 \$331,274,396

- 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

Not applicable.

K. Investments in Low-Income Housing Tax Credits (LIHTC)

Not applicable.

L. Restricted Assets

1. Restricted Assets (Including Pledged)

Г	1		C.	occ /Admitte	d & Nonadmi	ittad) Bastria	had				Para	entage
	ŀ		GI	•		illeu) Kesiric	ieu				Ferc	T
				Current Year								
		1	2	3	4	5	6	7	8	9	10	11
					Protected							
			G/A	Total	Cell							
			Supporting	Protected	Account						Gross	
		Total	Protected	Cell	Assets					Total	(Admitted &	Admitted
		General	Cell	Account	Supporting			Increase/	Total	Admitted	Nonadmitted)	Restricted to
		Account	Account	Restricted	G/A Activity	Total	Total From	(Decrease)	Nonadmitted	Restricted	Restricted to	Total Admitted
R	estricted Asset Category	(G/A)	Activity (a)	Assets	(b)	(1 plus 3)	Prior Year	(5 minus 6)	Restricted	(5 minus 8)	Total Assets (c)	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											
\vdash	arrangements	0	0	0	0	0	0	0	0	0	0.0%	0.0%
c.	Subject to repurchase											
ŀ.	agreements	0	0	0	0	0	0	0	0	0	0.0%	0.0%
d.	Subject to reverse	0	0	0	0	0	0	0	0	0	0.0%	0.0%
е.	repurchase agreements Subject to dollar	0	U	V	U		U	<u> </u>	0	0	0.076	0.076
١٠.	repurchase agreeements	0	0	0	0	0	0	0	0	0	0.0%	0.0%
f.	Subject to dollar reverse	-								-	510,0	
1.	repurchase agreements	0	0	0	0	0	0	0	0	0	0.0%	0.0%
g.	Placed under option											
Γ	contracts	0	0	0	0	0	0	0	0	0	0.0%	0.0%
h.	Letter stock or securities											
	restricted as to sale -											
	ex cluding FHLB capital											
	stock	0	0	0	0	0	0	0	0	0	0.0%	0.0%
i.	FHLB capital stock	3,003,500	0	0	0	3,003,500	2,890,800	112,700	0	3,003,500	0.0%	0.1%
j.	On deposit with states	3,341,621	0	0	0	3,341,621	3,341,395	226	0	3,341,621	0.1%	0.1%
k.	On deposit with other											
	regulatory bodies	0	0	0	0	0	0	0	0	0	0.0%	0.0%
Г	Pledged as collateral to											
	FHLB (including assets											
	backing funding										1	
	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	\$6,345,121	\$0	\$0	\$0	\$6,345,121	\$6,232,195	\$112,926	\$0	\$6,345,121	0.1%	0.2%

⁽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.

4. Collateral Received and Reflected as Assets Within the Company'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

None.

P. Short Sales

Not applicable.

⁽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	Protected Cell
1. Number of CUSIPs	6	0
2. Aggregate Amount of Investment Income	\$432,518	\$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

The Company has no derivative instruments.

Note 9 - Income Taxes

- A. Deferred Tax Asset/(Liability)
 - 1. Components of Net Deferred Tax Assets (DTAs) and Net Deferred Tax Liabilities (DTLs)

	(1)	(2)	(3) (Col 1+2)
	Ordinary	Capital	Total
09/30/22			
a. Gross deferred tax assets	\$296,031,682	\$4,959,368	\$300,991,050
b. Statutory valuation allowance adjustment	0	0	0
c. Adjusted gross deferred tax assets (1a-1b)	296,031,682	4,959,368	300,991,050
d. Deferred tax assets nonadmitted	0	0	0
e. Subtotal net admitted deferred tax asset (1c-1d)	296,031,682	4,959,368	300,991,050
f. Deferred tax liabilities	184,151,065	55,486,853	239,637,918
g. Net admitted deferred tax asset/(Net deferred tax liability) (1e-1f)	\$111,880,617	(\$50,527,485)	\$61,353,132
	(4)	(5)	(6)
			(Col 4+5)
12/31/21	Ordinary	Capital	Total
a. Gross deferred tax assets	\$290,809,262	\$5,208,526	\$296,017,788
b. Statutory valuation allowance adjustment	0	0	0
c. Adjusted gross deferred tax assets (1a-1b)	290,809,262	5,208,526	296,017,788
d. Deferred tax assets nonadmitted	0	0	0
e. Subtotal net admitted deferred tax asset (1c-1d)	290,809,262	5,208,526	296,017,788
f. Deferred tax liabilities	182,441,867	160,522,518	342,964,385
g. Net admitted deferred tax asset/(Net deferred tax liability) (1e-1f)	\$108,367,395	(\$155,313,992)	(\$46,946,597
	(7)	(8)	(9)
	(Col 1-4)	(Col 2-5)	(Col 7+8)
Change	Ordinary	Capital	Total
a. Gross deferred tax assets	\$5,222,420	(\$249,158)	\$4,973,262
b. Statutory valuation allowance adjustment	0	0	0
c. Adjusted gross deferred tax assets (1a-1b)	5,222,420	(249,158)	4,973,262
d. Deferred tax assets nonadmitted	0	0	0
e. Subtotal net admitted deferred tax asset (1c-1d)	5,222,420	(249,158)	4,973,262
f. Deferred tax liabilities	1,709,198	(105,035,665)	(103,326,467
g. Net admitted deferred tax asset/(Net deferred tax liability) (1e-1f)	\$3,513,222	\$104,786,507	\$108,299,729

2. Admission Calculation Components

	(1)	(2)	(3) (Col 1+2)
	Ordinary	Capital	Total
09/30/22	·		
a. Federal income taxes paid in prior years recoverable through loss carry backs	\$15,896,860	\$55,882,279	\$71,779,139
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)	11,486,645	0	11,486,645
1. Adjusted gross deferred tax assets expected to be realized following the balance			
sheet date	11,486,645	0	11,486,645
2. Adjusted gross deferred tax assets allowed per limitation threshold	XXX	XXX	407,004,570
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	212,765,898	4,959,368	217,725,266
d. Deferred tax assets admitted as the result of application of SSAP No. 101	\$240,149,403	\$60,841,647	\$300,991,050
	(4)	(5)	(6)
			(Col 4+5)
12/31/21	Ordinary	Capital	Total
a. Federal income taxes paid in prior years recoverable through loss carry backs	\$15,896,860	\$55,882,279	\$71,779,139
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)	9,225,351	0	9,225,351
1. Adjusted gross deferred tax assets expected to be realized following the balance			
sheet date	9,225,351	0	9,225,351
2. Adjusted gross deferred tax assets allowed per limitation threshold	XXX	XXX	493,573,285
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	209,804,772	5,208,526	215,013,298
d. Deferred tax assets admitted as the result of application of SSAP No. 101	\$234,926,983	\$61,090,805	\$296,017,788
	(7)	(8)	(9)
	(Col 1-4)	(Col 2-5)	(Col 7+8)
Change	Ordinary	Capital	Total
a. Federal income taxes paid in prior years recoverable through loss carry backs	\$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)	2,261,294	0	2,261,294
1. Adjusted gross deferred tax assets expected to be realized following the balance			
sheet date	2,261,294	0	2,261,294
2. Adjusted gross deferred tax assets allowed per limitation threshold	XXX	XXX	(86,568,715)
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	2,961,126	(249, 158)	2,711,968
d. Deferred tax assets admitted as the result of application of SSAP No. 101	\$5,222,420	(\$249,158)	\$4,973,262

3. Other Admissibility Criteria

	2022	2021
a. Ratio used to determine recovery period and threshold limitations amount	700%	849%
b. Amount of adjusted capital and surplus used to determine recovery		
period and threshold limitation in 2(b)2 above	\$2,713,363,803	\$3,290,488,566

4. Impact of Tax Planning Strategies

	09/30/22		12/31/21		Change	
	(1)	(2)	(3)	(4)	(5)	(6)
					(Col 1-3)	(Col 2-4)
	Ordinary	Capital	Ordinary	Capital	Ordinary	Capital
a. Determination of adjusted gross deferred						
tax assets and net admitted deferred tax						
assets, by tax character, as a percentage.						
1. Adjusted gross DTAs amount from						
Note 9A1(c).	\$296,031,682	\$4,959,368	\$290,809,262	\$5,208,526	\$5,222,420	(\$249,158)
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).	\$296,031,682	\$4,959,368	\$290,809,262	\$5,208,526	\$5,222,420	(\$249,158)
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. Does the Company's tax-planning strategies in	clude the use of rein	surance?		Yes []	No [X]	

B. Deferred Tax Liabilities Not Recognized

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

C. Current and Deferred Income Taxes

1. Current Income Tax

	(1) (2)		(3)
			(Col 1-2)
	09/30/22	12/31/21	Change
a. Federal	(\$29,374,276)	(\$13,923,325)	(\$15,450,951)
b. Foreign	0	0	0
c. Subtotal	(29,374,276)	(13,923,325)	(15,450,951)
d. Federal income tax on net capital gains	14,244,184	36,929,265	(22,685,081)
e. Utilization of capital loss carry-forwards	0	0	0
f. Other	0	0	0
g. Federal and foreign income taxes incurred	(\$15,130,092)	\$23,005,940	(\$38,136,032)

2. Deferred Tax Assets

	(1)	(2)	(3) (Col 1-2)
	09/30/22	12/31/21	Change
a. Ordinary:			
Discounting of unpaid losses	\$14,489,930	\$13,650,910	\$839,020
Unearned premium reserve	41,016,588	38,927,264	2,089,324
3. Policy holder reserves	0	0	0
4. Investments	0	0	0
5. Deferred acquition costs	0	0	0
Policy holder dividends accrual	0	0	0
7. Fix ed assets	3,233,396	4,724,796	(1,491,400)
Compensation and benefits accrual	42,984,843	44,336,959	(1,352,116)
9. Pension accrual	164,363,661	162,946,161	1,417,500
10. Receivables - nonadmitted	34,880	34,458	422
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)	29,908,384	26,188,714	3,719,670
99. Subtotal	296,031,682	290,809,262	5,222,420
b. Statutory valuation allowance adjustment	0	0	0
c. Nonadmitted	0	0	0
d. Admitted ordinary deferred tax assets (2a99-2b-2c)	296,031,682	290,809,262	5,222,420
e. Capital:			
1. Investments	\$4,959,368	\$5,208,526	(\$249,158)
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	4,959,368	5,208,526	(249,158)
f. Statutory valuation allowance adjustment	0	0	0
g. Nonadmitted	0	0	0
h. Admitted capital deferred tax assets (2e99-2f-2g)	4,959,368	5,208,526	(249,158)
i. Admitted deferred tax assets (2d + 2h)	\$300,991,050	\$296,017,788	\$4,973,262

3. Deferred Tax Liabilities

	(1)	(2)	(3)
			(Col 1-2)
	09/30/22	12/31/21	Change
a. Ordinary:			
1. Investments	\$790,200	\$895,158	(\$104,958)
2. Fixed assets	3,021,775	3,912,738	(890,963)
Deferred and uncollected premium	0	0	0
Policy holder reserves	0	0	0
5. Other (including items <5% of total ordinary tax liabilities)	180,339,090	177,633,971	2,705,119
99. Subtotal	184,151,065	182,441,867	1,709,198
b. Capital:			
1. Investments	\$55,486,853	\$160,522,518	(\$105,035,665)
2. Real estate	0	0	0
3. Other (including items <5% of total ordinary tax liabilities)	0	0	0
99. Subtotal	55,486,853	160,522,518	(105,035,665)
c. Deferred tax liabilities (3a99 + 3b99)	\$239,637,918	\$342,964,385	(\$103,326,467)

4. 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)	\$61,353,132	(\$46,946,597)	\$108,299,729

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	\$300,991,050	\$296,017,788	\$4,973,262
Total deferred tax liabilities	239,637,918	342,964,385	(103,326,467)
Net deferred tax assets/(liabilities)	61,353,132	(46,946,597)	108,299,729
Statutory valuation allowance adjustment	0	0	0
Net deferred tax assets/(liabilities) after SVA	61,353,132	(46,946,597)	108,299,729
Tax effect of unrealized gains (losses)	51,805,181	156,840,846	(105,035,665)
Statutory valuation allowance adjustment allocation to unrealized	0	0	0
Change in net deferred tax	\$113,158,313	\$109,894,249	\$3,264,064
		·	

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. Among the more significant book to tax adjustments were the following:

	09/30/2	09/30/22		21
		Effective		Effective
	Amount	Tax Rate	Amount	Tax Rate
Income before tax es	(\$18,704,219)	21.0%	\$28,113,673	21.0%
Dividends received deduction, net of proration	(582,439)	0.7%	(826,592)	-0.6%
Change in non-admitted assets	(2,872,430)	3.2%	1,408,736	1.1%
Change in pension overfunded asset	0	0.0%	(3,216,865)	-2.4%
Change in retiree medical fund	2,389,611	-2.7%	17,049,230	12.7%
Change in reserve for miscellaneous benefits	0	0.0%	338,185	0.3%
Other	1,375,321	-1.5%	(80,691)	-0.1%
Total	(\$18,394,156)	20.7%	\$42,785,676	32.0%
Federal income taxes incurred (benefit)	(\$29,374,276)	33.0%	(\$13,923,325)	-10.4%
Tax on capital gains (losses)	14,244,184	-16.0%	36,929,265	27.6%
Change in net deferred taxes	(3,264,064)	3.7%	19,779,736	14.8%
Total statutory income tax es	(\$18,394,156)	20.7%	\$42,785,676	32.0%

- E. Operating Loss and Tax Credit Carryforwards and Protective Tax Deposits
 - 1. At September 30, 2022, the Company had no unused operating loss or tax credit carryforwards available.
 - 2. The amounts of Federal income taxes incurred and available for recoupment in the event of future net losses are:

Year	Total
2021	\$21,128,821
2020	\$50,650,318

- 3. The Company did not have any protective tax deposits under Section 6603 of the Internal Revenue Code.
- F. Consolidated Federal Income Tax Return
 - 1. For 2022, the Company's Federal income tax return is consolidated with the following subsidiaries:
 - a. Amica General Agency, LLC
 - b. Amica Property and Casualty Insurance Company
 - c. Amica Life Insurance Company
 - 2. The method of allocation between the companies is contained in a written agreement approved by the Board of Directors. Allocation is made in accordance with Section 1552(a)(2) of the Internal Revenue Code based upon separate return calculations with current credit for net losses. Inter-company 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 made a capital contribution of \$25,000,000 to its wholly-owned subsidiary, Amica Life Insurance Company. This contribution is intended to provide additional support with regard to Amica Life's growth initiatives and financial position.

C. Changes in Terms of Intercompany Arrangements

No change.

D. Amounts Due (to) or from Related Parties

No change.

E. Guarantees or Undertakings for Related Parties

No change.

F. Management, Service Contracts, Cost Sharing Arrangements

No change.

G. Nature of Relationships 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. Write-downs for Impairment of Investments in Affiliates

No change.

K. Foreign Insurance Subsidiary Valued Using CARVM

No change.

L. Downstream Holding Company Valued Using Look-Through Method

No change.

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

- N. Insurance SCA Entities Utilizing Prescribed or Permitted Practices
 - 1. The Company owns two insurance SCA entities that are carried at audited statutory equity value. In June 2020, Amica Property and Casualty Insurance Company was granted a permitted practice from the Rhode Island Department of Business Regulation Insurance Division to account for COVID-19 financial relief as other underwriting expense rather than the prescribed accounting of an adjustment to premium. This treatment differs from the Company as Amica Property and Casualty Insurance Company is not organized as a mutual, does not offer participating contracts, and does not normally return dividends to policyholders. In both 2020 and 2021, the Company returned a portion of its profits to policyholders through its COVID-19 Financial Relief Program under this permitted practice; however, no disbursements are planned in 2022. Therefore, the monetary effect on net income and surplus as a result of using the accounting practice that differed from NAIC SAP is \$0 and there is no change in the amount of the investment in the insurance SCA per audited statutory equity and amount of the investment if the insurance SCA had completed statutory financial statements in accordance with the AP&P Manual.
 - 2. No regulatory action or risk-based capital event would be triggered for Amica Property and Casualty Insurance Company under NAIC SAP or permitted practice accounting.

3. The statutory financial statements of Amica Life reflect a Rhode Island Department of Business Regulation Insurance Division approved a permitted practice, which deviates from required NAIC SAP. This permitted practice allows Amica Life 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 SAP. The monetary effect on net income and surplus as a result of using an accounting practice that differed from NAIC SAP, the amount of the investment in the insurance SCA per audited statutory equity and amount of the investment if the insurance SCA had completed statutory financial statements in accordance with the AP&P Manual is as follows:

	Monetary Effec	t on NAIC SAP	Amount	of Investment
SCA Entity (Investment in Insurance SCA Entities)	Net Income Increase (Decrease)	Surplus Increase (Decrease)	Per Audited Statutory Equity	If the Insurance SCA Had Completed Statutory Financial Statements*
Amica Life Insurance Company	(\$16,652,469)	\$0	\$363,894,397	\$363,894,397

^{*} Per AP&P Manual (without permitted or prescribed practices)

- 4. This permitted practice has no effect on the surplus of Amica Life nor its reserve position, as Amica Life continues to establish reserves in accordance with Rhode Island Regulation 93. No regulatory action or risk-based capital event would be triggered under NAIC SAP or permitted practice accounting.
- O. SCA and SSAP No. 48 Entity Loss Tracking

Not applicable.

Note 11 - Debt

A. Debt Outstanding

No change.

- B. Federal Home Loan Bank (FHLB) Funding Agreements
 - 1. The Company is a member of the Federal Home Loan Bank (FHLB) of Boston with capital stock totaling \$3,003,500. 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 \$1,299,554,435 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	Protected Cell
		2 + 3	Account	Accounts
1.	Current Year			
(a)	Membership Stock - Class A	\$0	\$0	\$0
(b)	Membership Stock - Class B	2,916,000	2,916,000	0
(c)	Activity Stock	0	0	0
(d)	Excess Stock	87,500	87,500	0
(e)	Aggregate Total	3,003,500	3,003,500	0
(f)	Actual or Estimated Borrowing Capacity as			
	Determined by the Insurer	1,299,554,435	XXX	XXX
2.	Prior Year-end			
(a)	Membership Stock - Class A	\$0	\$0	\$0
(b)	Membership Stock - Class B	2,725,100	2,725,100	0
(c)	Activity Stock	0	0	0
(d)	Excess Stock	165,700	165,700	0
(e)	Aggregate Total	2,890,800	2,890,800	0
(f)	Actual or Estimated Borrowing Capacity as			
	Determined by the Insurer	1,299,554,435	XXX	XXX

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

		1	2	Eligible for Redemption			
				3	4	5	6
		Current Year Total	Not Eligible for	Less Than 6	6 Months to Less	1 to Less Than 3	
	Membership Stock	(2+3+4+5+6)	Redemption	Months	Than 1 Year	Years	3 to 5 Years
1.	Class A	\$0	\$0	\$0	\$0	\$0	\$0
2.	Class B	2,916,000	2,916,000	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 sponsors a defined benefit pension plan and a postretirement health care benefit plan covering substantially all employees of the Company. The Company has a noncontributory defined benefit pension plan whereby the benefits are based upon 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 did not have a surplus impact on the Company as the pension plan was overfunded by more than the transition liabilities.

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.

In addition to pension benefits, the Company provides certain health care and life insurance benefits ("post retirement") for retired employees. Substantially all employees may become eligible for these benefits if they reach retirement age while working for the Company and satisfy certain service requirements. In 2005, the Company implemented an employee health care cost sharing arrangement with its employees. No employee contribution is required for employees retiring prior to January 1, 2005. Employees who retired after 2004 will contribute approximately 20% to their health care coverage for 2005 and going forward. In October 2013, the Company amended the postretirement health care benefits for current retirees and active employees. The amendment changes the future benefits provided to retirees to defined subsidy payments to facilitate purchasing coverage from an independent health exchange, effective January 1, 2015. In addition, employees hired on or after January 1, 2014 will not be eligible for postretirement health care 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. The plan was amended in 2016 to increase the maximum active benefit from \$500,000 to \$1,000,000 and change the benefit for employees who retire after March 1, 2016 to \$25,000.

1-3. No change.

4. Components of net periodic benefit cost

	Pension B	enefits	Postretirement	Benefits
	09/30/2022	12/31/2021	09/30/2022	12/31/2021
a. Service cost	\$20,130,976	\$44,893,447	\$7,611,584	\$8,079,040
b. Interest cost	40,438,814	51,119,008	12,245,495	13,559,155
c. Expected return on plan assets	(73,510,253)	(80,492,340)	(17,759,474)	(18,049,055)
d. Transition asset or obligation	0	(8,735,408)	262,141	3,008,210
e. (Gains) and losses	4,068,270	4,664,625	450,316	709,928
f. Prior service cost or (credit)	246,257	280,332	(1,080,037)	(835,308)
g. (Gain) or loss recognized due to a				
settlement or curtailment	0	0	0	0
h. Total net periodic benefit cost (income)	(\$8,625,936)	\$11,729,664	\$1,730,025	\$6,471,970

The Company has no obligations to current or former employees for benefits after their employment but before their retirement.

5-18. No change.

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

No change.

H. Postemployment Benefits and Compensated Absences

No change.

I. Impact of Medicare Modernization Act on Postretirement Benefits

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

1. Outstanding Shares

No change.

2. Dividend Rate of Preferred Stock

No change.

3. Dividend Restrictions

No change.

4. Dates and Amounts of Dividends Paid

No change.

5. Amount of Ordinary Dividends That May Be Paid

No change.

6. Restrictions on Unassigned Funds

No change.

7. Mutual Surplus Advances

No change.

8. Company Stock Held for Special Purposes

No change.

9. Changes in Special Surplus Funds

No change.

10. Changes in Unassigned Funds

The portion of unassigned funds (surplus) represented by cumulative unrealized capital gains is \$300,182,882, net of deferred taxes.

11. Surplus Notes

No change.

12. Impact of Quasi Reorganizations

No change.

13. Effective Date of Quasi Reorganizations

Note 14 - Liabilities, Contingencies and Assessments

- A. Contingent Commitments
 - 1. The Company has made commitments to make additional investments in the following:

	Amount
Adams Street Private Credit Fund, LP	\$3,000,001
Adams Street Senior Private Credit Fund II, LP	813,746
AEA Mezzanine Fund III, LP	472,473
Aquiline Technology Growth Fund II, LP	13,930,578
Blackstone Capital Partners VIII, LP	18,029,101
Cyprium Investors IV, LP	903,514
Cyprium Parallel Investors V, LP	985,203
First Eagle Credit Direct Lending IV, LLC	376,264
First Eagle Direct Lending IV Co-Invest, LLC	1,661,533
GCG Investors IV, LP	673,137
Goldman Sachs Private Equity Partners XI, LP	142,641
GoldPoint Mezzanine Partners IV, LP	1,617,490
Gray cliff Mezzanine II Parallel, LP	416,066
Gray cliff Mezzanine III, LP	1,014,636
ISQ Global Infrastructure Fund III, LP	13,358,857
Ly me Conservation Opportunities Fund, LP	5,115,000
Ly me Forest Fund V, LP	2,000,000
ManchesterStory Venture Fund, LP	1,573,545
Midwest Mezzanine Fund V SBIC, LP	951,788
Midwest Mezzanine Fund VI SBIC, LP	1,986,367
Morgan Stanley Private Markets Fund III, LP	438,327
PJC Fund V, LP	16,886,262
Sav ano Capital Partners II, LP	842,493
Savano Capital Partners III, LP	12,128,323
Stonepeak Capital Partners Fund III, LP	4,255,244
Thoma Bravo Fund XV, LP	13,881,571
Total	\$117,454,160

- $\hbox{2-3.} \ \ \hbox{The Company has no guarantees at September 30, 2022}.$
- 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. Product Warranties

No change.

F. Joint and Several Liabilities

No change.

G. All Other Contingencies

No change.

Note 15 - Leases

No change.

Note 16 – Information about Financial Instruments with Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk

No change.

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

A. Transfers of Receivables Reported as Sales

B. Transfer and Servicing of Financial Assets

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

C. Wash Sales

- 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 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)
Evergry Inc (Common Stock)		3	\$705,116	\$1,297,520	(\$47,318)

Note 18 - Gain or Loss from Uninsured Accident and Health 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 Measurement

- 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	Net Asset Value			
Level 1	Level 2	Level 3	(NAV)	Total		
\$652,022,928	\$3,003,500	\$0	\$0	\$655,026,428		
217,731,063	0	0	0	217,731,063		
869,753,991	3,003,500	0	0	872,757,491		
60,305,748	0	0	0	60,305,748		
60,305,748	0	0	0	60,305,748		
92,171,939	0	0	0	92,171,939		
92,171,939	0	0	0	92,171,939		
\$1,022,231,678	\$3,003,500	\$0	\$0	\$1,025,235,178		
\$0	\$0	\$0	\$0	\$0		
	\$652,022,928 217,731,063 869,753,991 60,305,748 60,305,748 92,171,939 92,171,939 \$1,022,231,678	\$652,022,928 \$3,003,500 217,731,063 0 869,753,991 3,003,500 60,305,748 0 60,305,748 0 92,171,939 0 92,171,939 0 92,171,939 0 \$1,022,231,678 \$3,003,500	Level 1 Level 2 Level 3 \$652,022,928 \$3,003,500 \$0 217,731,063 0 0 869,753,991 3,003,500 0 60,305,748 0 0 60,305,748 0 0 92,171,939 0 0 92,171,939 0 0 \$1,022,231,678 \$3,003,500 \$0	Level 1 Level 2 Level 3 (NAV) \$652,022,928 \$3,003,500 \$0 \$0 217,731,063 0 0 0 869,753,991 3,003,500 0 0 60,305,748 0 0 0 60,305,748 0 0 0 92,171,939 0 0 0 92,171,939 0 0 0 \$1,022,231,678 \$3,003,500 \$0 \$0		

There were no transfers between Level 1, Level 2, or Level 3 in the current year.

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

5. Derivative Fair Values

Not applicable.

B. Other Fair Value Disclosures

Not applicable.

C. Fair Value Measurements for All Financial Instruments at September 30, 2022:

	Aggregate	Admitted				Net Asset	Not Practicable
Type of Financial Instrument	Fair Value	Assets	Level 1	Level 2	Level 3	Value (NAV)	Carrying Value
Bonds:							
U.S. gov ernments	\$528,367,298	\$587,469,134	\$204,064,345	\$324,302,953	\$0	\$0	\$0
Municipal bonds	488,560,194	591,019,524	0	488,560,194	0	0	0
U.S. special revenue and assessments	200,683,920	234,165,382	0	200,683,920	0	0	0
Industrial and miscellaneous	1,179,123,986	1,349,234,978	0	1,177,716,732	1,407,254	0	0
Total bonds	2,396,735,398	2,761,889,018	204,064,345	2,191,263,799	1,407,254	0	0
Common stock:							
Industrial and miscellaneous	655,026,428	655,026,428	652,022,928	3,003,500	0	0	0
Mutual funds	217,731,063	217,731,063	217,731,063	0	0	0	0
Total common stock	872,757,491	872,757,491	869,753,991	3,003,500	0	0	0
Mortgage Loans:							
Commercial mortgages	105,430,674	116,574,642	0	105,430,674	0	0	0
Total mortgage loans	105,430,674	116,574,642	0	105,430,674	0	0	0
Other invested assets:							
Collective investment trusts	92,171,939	92,171,939	92,171,939	0	0	0	0
Total other invested assets	92,171,939	92,171,939	92,171,939	0	0	0	0
Cash, cash equivalents and short-term investments:							
Cash	(102,788,166)	(102,788,166)	(102,788,166)	0	0	0	0
All other money market mutual funds	60,305,748	60,305,748	60,305,748	0	0	0	0
Commercial paper	14,966,979	14,966,979	0	14,966,979	0	0	0
Short-term bonds	66,378,882	66,299,703	0	66,378,882			
Total cash, cash equivalents and short-term investments	38,863,443	38,784,264	(42,482,418)	81,345,861	0	0	0
Total assets	\$3,505,958,945	\$3,882,177,354	\$1,123,507,857	\$2,381,043,834	\$1,407,254	\$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

None.

B. Troubled Debt Restructuring: Debtors

No change.

C. Other Disclosures

Assets with book values in the amount of \$3,341,621 and \$3,341,395 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 \$14,589,909 and disclosed as a non-cash transaction on the statement of cash flows.

D. Business Interruption Insurance Recoveries

- E. State Transferable and Non-Transferable Tax Credits
 - Carrying Value of Transferable and Non-transferable State Tax Credits Gross of any Related Tax Liabilities and Total Unused Transferable and Non-transferable State Tax Credits by State and in Total:

Description of State Transferable and Non-transferable Tax Credits	State	Carrying Value	Unused Amount
Connecticut Film Production Tax Credit	СТ	\$884,685	\$1,019,620
Massachusetts Low Income Housing Tax Credit	MA	3,029,000	6,119,109
Rebuild Rhode Island Tax Credit	RI	1,534,951	2,141,793
Total		\$5,448,636	\$9,280,522
	'		

2. Method of Estimating Utilization of Remaining Transferable and Non-transferable State Tax Credits

The Company estimated the utilization of the remaining transferable and non-transferable state tax credits by projecting future premium taking into account policy growth and rate changes, projecting future tax liability based on projected premium, tax rates and tax credits, and comparing the projected future tax liability to the availability of remaining transferable and non-transferable state tax credits.

Impairment Loss

The Company did not realize an impairment loss during the period as a result of impairment analysis of the carrying amount from state transferable and non-transferable tax credits.

4. State Tax Credits Admitted and Nonadmitted

	Total Admitted	Total Nonadmitted
a. Transferable	\$5,448,636	\$0
b. Non-transferable	\$0	\$0

F. Subprime Mortgage Related Risk Exposure

No change.

G. Insurance-Linked Securities (ILS) Contracts

No change.

H. 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

Subsequent events have been considered through November 10, 2022 for the statutory statement issued on November 10, 2022. There were no events occurring subsequent to the end of the quarter that merited recognition or disclosure in these statements.

Note 23 - Reinsurance

No change.

Note 24 - Retrospectively Rated Contracts and Contracts Subject to Redetermination

The Company does not have any retrospectively rated contracts or contracts subject to redetermination.

Note 25 - Changes in Incurred Losses and Loss Adjustment Expenses

Reserves as of December 31, 2021 were \$1,306,053,000. As of September 30, 2022, \$511,137,000 has been paid for loss and loss adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$718,411,000 as a result of re-estimation of unpaid claims and claim adjustment expenses principally on homeowners and automobile lines of insurance. Therefore, there has been \$76,506,000 of favorable prior year development from December 31, 2021 to September 30, 2022. This increase is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased as additional information becomes known regarding individual claims.

Note 26 - Intercompany Pooling Arrangements

No change.

Note 27 - Structured Settlements

No change.

Note 28 – Health Care Receivables

No change.

Note 29 - Participating Policies

Note 30 - Premium Deficiency Reserves

No change.

Note 31 - High Deductibles

No change.

Note 32 - Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses

No change.

Note 33 – Asbestos and Environmental Reserves

No change.

Note 34 - Subscriber Savings Accounts

No change.

Note 35 - Multiple Peril Crop Insurance

No change.

Note 36 - Financial Guaranty Insurance

The Company does not write financial guaranty insurance.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

GENERAL INTERROGATORIES

9.1	Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?	onal and professional	Yes [X] No []
	(c) Compliance with applicable governmental laws, rules and regulations;		
	(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and		
	(e) Accountability for adherence to the code.		
9.11	If the response to 9.1 is No, please explain:		
9.2	Has the code of ethics for senior managers been amended?		Yes [] No [X]
9.21	If the response to 9.2 is Yes, provide information related to amendment(s).		
9.3	Have any provisions of the code of ethics been waived for any of the specified officers?		Yes [] No [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 [X] No []
	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 oth use by another person? (Exclude securities under securities lending agreements.)		Yes [] No [X]
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?		
14.2	If yes, please complete the following:		
		1 Prior Year-End	2 Current Quarter
		Book/Adjusted	Book/Adjusted
		Carrying Value	Carrying Value
	Bonds		\$
	Preferred Stock		\$
	Common Stock		\$443,500,827
	Short-Term Investments		\$
	Mortgage Loans on Real Estate		\$
	All Other		\$2,616,087
	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)		\$446,116,914 \$
15.1			Yes [] No [X]
15.2	If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?	Yes [] No [] N/A [X]
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, Pa		
	16.3 Total payable for securities lending reported on the liability page.		\$

GENERAL INTERROGATORIES

17. 17.1	Excluding items in Schedule E - Part 3 offices, vaults or safety deposit boxes, custodial agreement with a qualified ba Outsourcing of Critical Functions, Cust For all agreements that comply with the	were all stocks, bonds and other sec ink or trust company in accordance odial or Safekeeping Agreements of	curities, owne with Section the NAIC Fir	d throughout t 1, III - General ancial Conditi	he current year Examination Co on Examiners H	held pursuant to a onsiderations, F. andbook?	Yes	[] No [X]
	Name of Cus	stadian(a)			2 Custodian Addre	200		
	State Street Bank & Trust Co	stodian(s)	801 Pennsylv	ania Avenue, I	<u>Custodian Addre</u> Kansas City, MO	64105		
17.2	For all agreements that do not comply location and a complete explanation:	with the requirements of the NAIC Fi	inancial Cond	lition Examine	rs Handbook, pr	ovide the name,		
	1 Nemo(a)	2			3 Complete Evales	action(a)		
	Name(s) Fidelity Management & Research	Location(s) 245 Summer Street, Boston, MA 02			Complete Explar	. ,		
	Company William Blair & Company	150 North Riverside Plaza, Chica IL 60606	go,					
17.3 17.4	Have there been any changes, includin If yes, give full information relating there) identified in	17.1 during th	e current quarte	r?	Yes	[] No [X]
	1 Old Custodian	2 New Custodian	Doto	3 of Change		4 Reason		
	Old Custodian	New Custodian	Date	oi Change		Reason		
17.5	Investment management – Identify all i make investment decisions on behalf c such. ["that have access to the investment decisions on the investment of th	of the reporting entity. For assets that	t are manage es"]	d internally by				
	Name of Firr	1 m or Individual	2 Affilia					
	Susan F. Chung, Senior Vice Presider		I					
	17.5097 For those firms/individuals listed designated with a "U") manage	ed in the table for Question 17.5, do e more than 10% of the reporting en	any firms/ind tity's invested	ividuals unaffi l assets?	liated with the re	porting entity (i.e.	Yes	[] No [X]
	17.5098 For firms/individuals unaffiliate total assets under manageme	ed with the reporting entity (i.e. designt aggregate to more than 50% of the					Yes	[] No [X]
17.6	For those firms or individuals listed in the table below.	he table for 17.5 with an affiliation co	ode of "A" (aff	iliated) or "U"	(unaffiliated), pro	ovide the information for the	ne	
	1	2			3	4		5 Investment
	Central Registration Depository Number	Name of Firm or Individual		,	Identifier (LEI)	Registered With		Management Agreement (IMA) Filed
18.1 18.2	Have all the filing requirements of the F If no, list exceptions:		l l					
19.	security is not available. b. Issuer or obligor is current on all	rmit a full credit analysis of the secur contracted interest and principal pa tation of ultimate payment of all cont	rity does not only only only only only only only only	exist or an NAl	IC CRP credit ra	ting for an FE or PL	Yes	[] No [X]
20.	c. The NAIC Designation was derive on a current private letter rating h	r to January 1, 2018. pital commensurate with the NAIC Deed from the credit rating assigned by the insurer and available for the to share this credit rating of the F	Designation re y an NAIC CF examination l PL security wi	eported for the RP in its legal or by state insura th the SVO.	security. capacity as a NR nce regulators.	SRO which is shown	Yes	[] No [X]
21.	By assigning FE to a Schedule BA non FE fund: a. The shares were purchased prior b. The reporting entity is holding ca c. The security had a public credit r. January 1, 2019.	registered private fund, the reporting to January 1, 2019. pital commensurate with the NAIC Eating(s) with annual surveillance ass	g entity is cer	tifying the follo	owing elements of security.	of each self-designated	103	. , 10 [1]
	in its legal capacity as an NRSR	nation was derived from the public of the public of the control of the public of the control of	AIC CRP has	not lapsed.			Yes	[] No [X]

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

1.	If the reporting If yes, attach a	•	ber of a pooling	arrangement, o	did the agreeme	nt or the report	iing entity's parti	cipation change	? Ye	s [] No [] N/A [X]
2.		loss that may oc					ase such entity fr			Yes [] N	No [X]
3.1	Have any of th	e reporting entity	y's primary reins	surance contrac	ts been cancele	ed?				Yes [] M	No [X]
3.2	If yes, give full	and complete ir	nformation there	to.							
4.1	(see Annual Si interest greate	tatement Instruc	tions pertaining	to disclosure of	f discounting for	definition of "t	vorkers' comper abular reserves'	") discounted a	t a rate of	Yes [] N	No [X]
					TOTAL DI					N DURING PER	
Lino	1 of Business	2 Maximum Interest	3 Discount Rate	4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 TOTAL	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 TOTAL
LINE	or Dusiness	interest	TOTAL	203363	LAL	IDIVIX	TOTAL	Losses	LAL	IDIVIX	TOTAL
5. 6.1	5.2 A&H cost of 5.3 A&H exper	containment per containment per nse percent excl a custodian for h	centuding cost conta	ainment expens	ses					Yes [] M	
6.2											
6.3										Yes [] N	
6.4	If yes, please p	provide the balar	nce of the funds	administered a	s of the reportin	g date			\$		
7.	Is the reporting	entity licensed	or chartered, re	gistered, qualifi	ed, eligible or w	riting business	in at least two s	tates?		Yes [X] N	No []
7.1							least one state o			Yes [] M	No []

9

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE AMICA MUTUAL INSURANCE COMPANY

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

Showing All New Reinsurers - Current Year to Date 1 2 3 3 4 5 6 7										
1	2	3	4	5	6	7				
NAIC Company Code	ID Number		Domiciliary Jurisdiction		Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating				
Company Code	Number	Name of Reinsurer	Jurisdiction	Type of Reinsurer	(1 through 6)	Rating				
00000	00-0000000 AA-3191489 13-1675535	REINSURANCE TO ASSIST POLICYHOLDERS PROGRAM	l FL	Authorized						
00000	AA-3191489	NECTARIS RE LTD. SWISS REINS AMER CORP	BMU	Unauthorized						
25364	13-1675535	SWISS REINS AMER CORP	NY	Authorized						
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SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

					by States and Territ			
i		1 Active	Direct Premiu		Direct Losses Paid (I	Deducting Salvage)	Direct Losse	es Unpaid
ii		Status	2 Current Year	3 Prior Year	4 Current Year	5 Prior Year	6 Current Year	/ Prior Year
ii	States, etc.	(a)	To Date	To Date	To Date	To Date	To Date	To Date
1.	AlabamaAL	L		2,841,152		1,146,784	1,816,905	1,643,782
2.	AlaskaAK	L				207,293		80,613
3.	ArizonaAZ					14,144,107		14,355,567
4.	ArkansasAR	Ĺ						2,237,395
5.	CaliforniaCA	L			79,940,046	60,316,082		80,433,034
6.	ColoradoCO						31,147,822	25,141,597
7.	ConnecticutCT	L		148,817,983	78,883,885	66,741,240	97,766,269	95,430,212
	DelawareDE					3,777,398		3,034,488
8.								3.416.219
9.	District of ColumbiaDC			, ,	, ,	2,016,950	,	, , .
10.	FloridaFL					78,762,119		89,978,647
11.	GeorgiaGA	L		69,875,926	50,647,511	43,586,586	46,302,165	39,724,300
12.	HawaiiHI	L						
13.	IdahoID	L	· · ·					2,114,031
14.	IllinoisIL	L		22,469,826		13,050,193	9,894,269	9,734,218
15.	IndianaIN	L			5,050,355	6, 124,810	6,439,860	9,063,689
16.	IowaIA	L	3,133,292	3, 165, 709	2,270,587	2,450,458	1,659,319	2,808,984
17.	KansasKS	L	4,848,392	4,918,558	2,619,172	2,431,244	1,914,771	2,096,846
18.	KentuckyKY	L	6,272,998	6,516,002	4,418,414	2,697,029	2,730,779	2,066,285
19.	LouisianaLA					6,996,728		13,458,746
20.	MaineME					4,874,719		4,714,228
21.	MarylandMD	L		33,984,926	17,965,197	15,252,877	15,530,079	13,836,825
22.	MassachusettsMA					80,096,905		84,247,627
23.	MichiganMI	L				12,357,554		13,436,832
	MinnesotaMN	L		15,331,354	15,882,046	8,528,507	14,102,705	5,830,979
24.					· · ·		1,891,440	
25.	MississippiMS					625,408		1,538,070
26.	MissouriMO	L				5,060,772		5,130,023
27.	MontanaMT	L			· · · · · · · · · · · · · · · · · · ·	311,863		122,364
28.	NebraskaNE					1,840,551		1,516,366
29.	NevadaNV	L				4,036,343		4,415,901
30.	New HampshireNH	L	, ,	40,011,935	20,568,330	16,368,819	14,402,880	17,384,582
31.	New JerseyNJ			, ,				42,678,450
32.	New MexicoNM	L	8,071,622	7, 133, 372	5,413,042	3,006,949	2,847,837	5,252,711
33.	New YorkNY	L	118,272,976	115,780,478	60,510,150	51,002,655	87,145,539	83,232,463
34.	North CarolinaNC	L	82,474,832	66,831,906	52,538,090	46,739,995	36,295,016	33,505,938
35.	North DakotaND	L	252,543	262,863	82,468	104,368	6,061	81,445
36.	OhioOH	L			10,300,506	8,304,159	9,010,524	6,630,736
37.	OklahomaOK	L		, ,		1,536,927	1,597,282	2,438,781
38.	OregonOR		· · ·			, , .		21,314,771
39.	PennsylvaniaPA			, , ,	, ,	10 ==0 000	21,856,124	21,416,823
40.	Rhode IslandRl							86,846,666
				19,730,072	9,824,738	8,479,643	12,167,885	12,198,001
41.	South CarolinaSC			304,782	9,824,738		303,887	42,047
42.	South DakotaSD		362,544					
43.	TennesseeTN	L		14,251,043	7,049,776	6,851,828	7,655,173	5,930,846
44.	TexasTX	L	207,660,081	205,775,521	· · ·	191,551,043	133,016,681	125 , 395 , 055
45.	UtahUT	L		5,142,391		2,336,009	2,747,802	2,620,080
46.	VermontVT	L	5,933,632	5,881,816	1,833,723	1,719,130	3,365,891	2,933,344
47.	VirginiaVA	L	30,500,783	30,180,589		12,859,146	14,939,763	10,602,932
48.	WashingtonWA	L	46,263,999	45,943,735	27,793,389	24,662,857	34,427,762	27,774,646
49.	West VirginiaWV	L		2,059,319		1,029,095	1,594,504	2,073,928
50.	WisconsinWI	L	8,786,917	8,855,446		4,444,862	5,445,318	4,551,887
51.	WyomingWY	L		695,562	241,213	409,221	508,516	61,141
52.	American SamoaAS	N						
53.	GuamGU	N.						
54.	Puerto RicoPR	N						
55.	U.S. Virgin IslandsVI	N						
56.	Northern Mariana		[
50.	IslandsMP	N						
57.	CanadaCAN							
58.	Aggregate Other Alien OT	XXX						
59.	Totals	XXX	1,747,252,207	1,694,638,657	1,063,652,286	974,823,306	1,195,660,611	1,046,575,143
JJ.		^^^	1,171,202,201	1,007,000,007	1,000,002,200	317,020,000	1, 100,000,011	1,070,070,140
	DETAILS OF WRITE-INS	,						
		XXX						
		XXX	ļ					
58003.		XXX						
58998.	Summary of remaining							
	write-ins for Line 58 from	,						
	overflow page	XXX						
58999.	Totals (Lines 58001 through							
	58003 plus 58998)(Line 58 above)	XXX						
	e Status Counts:	^^^	I					

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG...

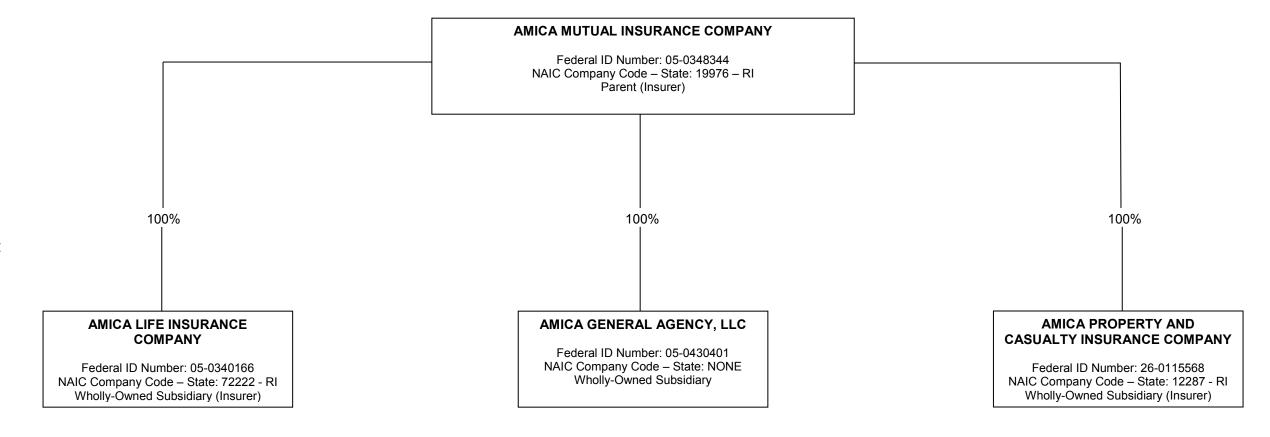
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other

lines in the state of domicile.

^{.....51} R - Registered - Non-domiciled RRGs....

Q - Qualified - Qualified or accredited reinsurer.

N - None of the above - Not allowed to write business in the state ...



=

1	2	2	1	5	6	7	Q	9	10	11	12	13	14	15	16
'	2	3	4	3	U	l '	O	9	10	''	Type	I.S	14	13	10
												0 ", ,			
											of Control	Control		l .	
											(Ownership,	is		ls an	
						Name of Securities			Relation-		Board,	Owner-		SCA	
						Exchange		Domi-	ship		Management,	ship		Filing	1
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting		Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	*
	Amica Mutual Insurance Group		05-0348344				Amica Mutual Insurance Company	RI	RE					NO	
	Amica Mutual Insurance Group		05-0340166				Amica Life Insurance Company	RI	DS		Ownership		Amica Mutual Insurance Company	NO	
0028	Amica Mutual Insurance Group		05-0430401				Amica General Agency, LLC	RI	DS	Amica Mutual Insurance Company	Ownership	100.000	Amica Mutual Insurance Company	NO	
							Amica Property and Casualty Insurance								
0028	Amica Mutual Insurance Group	12287	26-0115568				Company	RI	DS	Amica Mutual Insurance Company	Ownership	100.000	Amica Mutual Insurance Company	NO	
									·			·			
									· · · · · · · · · · · · · · · · · · ·						
									-						
]						
								_							
	*	•									•			•	

PART 1 - LOSS EXPERIENCE

	Line of Business	1 Direct Premiums Earned	Current Year to Date 2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1.	Fire			99.4	30.
2.1	Allied Lines	, ,	, ,	57.2	84 .
2.2	Multiple peril crop				
2.3	Federal flood				
2.4	Private crop				
2.5	Private flood				
3.	Farmowners multiple peril				
4.	Homeowners multiple peril			64.8	71.
5.	Commercial multiple peril		, , , , , , , , , , , , , , , , , , , ,		
6.	Mortgage guaranty				
8.	Ocean marine		1,321,547	30.9	54.
9.	Inland marine			31.2	23.
10.	Financial guaranty				
11.1	Medical professional liability - occurrence				
11.2	Medical professional liability - claims-made				
12.	Earthquake				1.
13.1	Comprehensive (hospital and medical) individual				
13.2	Comprehensive (hospital and medical) group				
14.	Credit accident and health				
15.1	Vision only				
15.2	Dental only				
15.3	Disablity income				
15.4	Medicare supplement				
15.5	Medicaid Title XIX				
15.6	Medicare Title XVIII				
15.7	Long-term care				
15.8	Federal employees health benefits plan				
15.9	Other health				
16.	Workers' compensation		(34,950)		
17.1	Other liability - occurrence			50.3	63.
17.2	Other liability - claims-made				
17.3	Excess workers' compensation				
18.1	Products liability - occurrence				
18.2	Products liability - claims-made				
19.1	Private passenger auto no-fault (personal injury protection)		15,270,257	46.0	59
19.2	Other private passenger auto liability		376,487,606	78.3	54
19.3	Commercial auto no-fault (personal injury protection)				(207
19.4	Other commercial auto liability		336,569	371.9	4.
21.1	Private passenger auto physical damage		276,261,288	77.2	58
21.2	Commercial auto physical damage		54,005	82.1	15
22.	Aircraft (all perils)				
23.	Fidelity				
24.	Surety				
26.	Burglary and theft				
27.	Boiler and machinery				
28.	Credit				
29.	International				
30.	Warranty				
31.	Reinsurance - Nonproportional Assumed Property		xxx	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability		XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines		XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business				
		1,699,271,390	1,187,488,916	69.9	62
35.	Totals	1,033,271,330	1, 101, 400, 310	09.9	02
2404	DETAILS OF WRITE-INS				
3401.					
3402. 3403.					
3/1113					

PART 2 - DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire		5,220,418	5,515,879
2.1	Allied Lines	6,210,255	17,012,755	17,833,760
2.2	Multiple peril crop			
2.3	Federal flood			
2.4	Private crop			
2.5	Private flood			
3.	Farmowners multiple peril			
4.	Homeowners multiple peril	291,994,636	765,660,489	734 , 547 , 390
5.	Commercial multiple peril			
6.	Mortgage guaranty			
8.	Ocean marine			4,759,869
9.	Inland marine	4,033,358	10,606,385	10,870,229
10.	Financial guaranty			
11.1	Medical professional liability - occurrence			
11.2	Medical professional liability - claims-made			
12.	Earthquake			7, 177, 756
13.1	Comprehensive (hospital and medical) individual			
13.2	Comprehensive (hospital and medical) group			
14.	Credit accident and health			
15.1	Vision only			
15.2	Dental only			
15.3	Disablity income			
15.4	Medicare supplement			
15.5	Medicaid Title XIX			
15.6	Medicare Title XVIII			
15.7	Long-term care			
15.8	Federal employees health benefits plan			
15.9	Other health			
16.	Workers' compensation			43,232
17.1	Other liability - occurrence		56,657,267	55,262,787
17.2	Other liability - claims-made			
17.3	Excess workers' compensation			
18.1	Products liability - occurrence			
18.2	Products liability - claims-made			
19.1	Private passenger auto no-fault (personal injury protection)			35,500,913
19.2	Other private passenger auto liability			472,525,581
19.3	Commercial auto no-fault (personal injury protection)			2,377
19.4	Other commercial auto liability		· ·	97,687 350,431,604
21.1	Private passenger auto physical damage			69,593
21.2 22.	Commercial auto physical damage			
23.	Aircraft (all perils)			
23. 24.	Fidelity			
24. 26.	Burglary and theft			
20. 27.	Boiler and machinery			
28.	Credit			
29.	International			
30.				
31.	Warranty Reinsurance - Nonproportional Assumed Property			XXX
32.	Reinsurance - Nonproportional Assumed Froperty Reinsurance - Nonproportional Assumed Liability			XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines			XXX
34.	Aggregate write-ins for other lines of business			
35.	Totals	638,644,463	1,747,252,207	1,694,638,657
55.	DETAILS OF WRITE-INS	000,044,400	1,141,252,201	1,004,000,007
3401.	DETAILS OF WRITE-INS			
3401.				
3403.				
3498.	Summary of remaining write-ins for Line 34 from overflow page			
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)			

PART 3 (000 omitted) LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
											Prior Year-End	Prior Year-End	
								Q.S. Date Known			Known Case Loss	IBNR Loss and	Prior Year-End
			T-4-I Dui-	00001	2022 Loss and		Q.S. Date Known	Case Loss and			and LAE Reserves	LAE Reserves	Total Loss and
		Prior Year-	Total Prior Year-End Loss	2022 Loss and LAE Payments on	LAE Payments on Claims	Total 2022 Loss	Case Loss and LAE Reserves on	LAE Reserves on Claims Reported		Total Q.S. Loss	Developed (Savings)/	Developed (Savings)/	LAE Reserve Developed
Years in Which	Prior Year-End	End IBNR	and LAE	Claims Reported	Unreported	and LAE	Claims Reported	or Reopened	Q.S. Date IBNR	and LAE	Deficiency	Deficiency	(Savings)/
Losses	Known Case Loss	Loss and LAE	Reserves	as of Prior	as of Prior	Payments	and Open as of	Subsequent to	Loss and LAE	Reserves	(Cols.4+7	(Cols. 5+8+9	Deficiency
Occurred	and LAE Reserves	Reserves	(Cols. 1+2)	Year-End	Year-End	(Cols. 4+5)	Prior Year End	Prior Year End	Reserves	(Cols.7+8+9)	minus Col. 1)	minus Col. 2)	(Cols. 11+12)
1. 2019 + Prior	391,921	(53,239)	338,682	116,765	14 , 114	130,879	242,711	21,999	(126,204)	138,506	(32,445)	(36,852)	(69,297)
2. 2020	226,792	23,041	249,833	60,060	13,858	73,918	156 , 163	21,561	(15,558)	162,166	(10,569)	(3, 180)	(13,749)
3. Subtotals 2020 + Prior	618,713	(30, 198)	588,515	176,825	27,972	204,797	398,874	43,560	(141,762)	300,672	(43,014)	(40,032)	(83,046)
4. 2021	470,503	247,036	717,539	170,719	135,621	306,340	245,749	67,070	104,920	417,739	(54,035)	60,575	6,540
5. Subtotals 2021 + Prior	1,089,216	216,838	1,306,054	347,544	163,593	511, 137	644,623	110,630	(36,842)	718,411	(97,049)	20,543	(76,506)
6. 2022	XXX	XXX	XXX	xxx	754,057	754,057	XXX	400,313	281,717	682,030	XXX	XXX	XXX
7. Totals	1,089,216	216,838	1,306,054	347,544	917,650	1,265,194	644,623	510,943	244,875	1,400,441	(97,049)	20,543	(76,506)
Prior Year-End Surplus As Regards Policyholders	3,258,511										Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
											1. (8.9)	2. 9.5	3. (5.9)

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.

	_	iveshouse
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	NO
3.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
4.	Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
	AUGUST FILING	
5.	Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	N/A
	Explanations:	
1.		
2.		
3.		
4.		
	Bar Codes:	
1.	Trusteed Surplus Statement [Document Identifier 490]	
2.	Supplement A to Schedule T [Document Identifier 455]	
3.	Medicare Part D Coverage Supplement [Document Identifier 365]	
4.	Director and Officer Supplement [Document Identifier 505]	

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

			Current Statement Date				
		1	2	3	December 31		
				Net Admitted Assets	Prior Year Net		
		Assets	Nonadmitted Assets	(Cols. 1 - 2)	Admitted Assets		
2504.	Travel advances	29,068	29,068				
2505.	Postage inventory	316,625	316,625				
2506.	Prepaid expenses	36,288,942	36,288,942				
2507.	Prepaid pension contribution	782,684,100	530, 196, 298	252,487,802	252,487,802		
2508.	Pension overfunded asset	(252,487,802)		(252,487,802)	(252,487,802)		
2509.	Miscellaneous deposits	7,869,599	2,420,961	5,448,638	10,078,142		
2510.	Receivable for other surcharges	508,397		508,397	325,007		
2511.	Miscellaneous receivable	10,240		10,240	10,110,979		
2512.	Prepaid retirees' medical expense	53, 151, 393	53, 151, 393				
2597.	Summary of remaining write-ins for Line 25 from overflow page	628,370,562		5,967,275	20,514,128		

		1	2	3
		Current	Prior Year	Prior Year Ended
		Year to Date	to Date	December 31
3704.	Change in pension overfunded asset			(15,318,406)
3705.	Change in retired life reserve overfunded asset			3,148,319
3706.	Change in unfunded retired life benefit liability			(15,761)
3707.	Change in retiree medical benefit liability			81,186,806
3708.	Miscellaneous surplus adjustment	15,985	(2,115,285)	(3,884,527)
3797.	Summary of remaining write-ins for Line 37 from overflow page	15,985	(2,115,285)	65,116,431

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	46,752,207	49,457,878
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition	468,672	936,770
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals		
5.	Deduct amounts received on disposals		
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized		
8.	Deduct current year's depreciation		
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	44,794,721	46,752,207
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	44,794,721	46,752,207

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	124,416,097	132,589,879
2.			
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition	2,937,303	
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)		
6.			
7.	Total gain (loss) on disposals Deduct amounts received on disposals	10,778,758	8, 173, 782
8.	Deduct amortization of premium and mortgage interest points and commitment fees Total foreign exchange change in book value/recorded investment excluding accrued interest Deduct current year's other than temporary impairment recognized		
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)	116,574,642	124,416,097
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	116,574,642	124,416,097
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	116,574,642	124,416,097

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	339,310,462	223,824,370
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition	91,697,225	31,884,561
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	(90,573,830)	105, 120, 950
6.	Total gain (loss) on disposals	(409,569)	467,002
7.	Deduct amounts received on disposals	21,614,299	26,703,074
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)	389,609,684	339,310,462
12.	Deduct total nonadmitted amounts	2,616,087	1,549,825
13.	Statement value at end of current period (Line 11 minus Line 12)	386,993,597	337,760,637

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	4,657,290,577	4,468,855,098
2.	Cost of bonds and stocks acquired		
3.	Accrual of discount	915,563	
4.	Unrealized valuation increase (decrease)	(418,732,760)	18,674,224
5.	Total gain (loss) on disposals	70,662,158	201,718,896
6.	Deduct consideration for bonds and stocks disposed of	1,252,907,786	2,381,158,875
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	4,781,119	
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	432,518	3,969,092
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	4,078,147,336	4,657,290,577
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	4,078,147,336	4,657,290,577

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

	uring the Current Quarter for	2	3	4	5	6	7	8
	Book/Adjusted			7	Book/Adjusted	Book/Adjusted	Book/Adjusted	Book/Adjusted
	Carrying Value	Acquisitions	Dispositions	Non-Trading Activity	Carrying Value	Carrying Value	Carrying Value	Carrying Value
	Beginning	During	During	During	End of	End of	End of	December 31
NAIC Designation	of Current Quarter	Current Quarter	Current Quarter	Current Quarter	First Quarter	Second Quarter	Third Quarter	Prior Year
BONDS								
1. NAIC 1 (a)	2,457,771,351	203,049,557	144,297,183	(1,452,919)	2,439,935,088	2,457,771,351	2,515,070,806	2,413,234,875
2. NAIC 2 (a)	320,397,608	191,423,105	182, 169, 107	(1,566,712)	347,147,732	320,397,608	328,084,894	373,796,307
3. NAIC 3 (a)		ļ ļ						
4. NAIC 4 (a)		ļ						
5. NAIC 5 (a)								
6. NAIC 6 (a)								
7. Total Bonds	2,778,168,959	394,472,662	326,466,290	(3,019,631)	2,787,082,820	2,778,168,959	2,843,155,700	2,787,031,182
PREFERRED STOCK								
8. NAIC 1		ļ						
9. NAIC 2		ļ ļ						
10. NAIC 3		<u> </u>		ļ				
11. NAIC 4								
12. NAIC 5								
13. NAIC 6								
14. Total Preferred Stock								
	2,778,168,959	394,472,662	326.466.290	(3,019,631)	2,787,082,820	2,778,168,959	2,843,155,700	2,787,031,182

a)) Book/Adj	usted	Carrvin	a Value	column	for the	e end	of the	current i	reportin	a per	iod in	clude	s the	follo	wina	amour	nt of	short	-term	and	cash	eauiv	alent	t bon	ds b	v NA	JC de	esia	เทล	ati

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
770999999 Totals	66,299,703	XXX	66,299,703		

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		1,975,253
2.	Cost of short-term investments acquired	66,299,703	
3.	Accrual of discount		
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals		
6.	Deduct consideration received on disposals		1,968,000
7.	Deduct amortization of premium		7,253
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)	66,299,703	
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	66,299,703	

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	114,658,694	155,918,133
2.	Cost of cash equivalents acquired	1,245,666,099	1,527,272,058
3.	Accrual of discount		
4.	Unrealized valuation increase (decrease)	(1,704)	11,079
5.	Total gain (loss) on disposals	(39, 190)	(8,838)
6.	Deduct consideration received on disposals	1,285,011,172	1,568,533,738
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)	75 , 272 , 727	114,658,694
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	75,272,727	114,658,694

Location

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE AMICA MUTUAL INSURANCE COMPANY

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

			4	5 mm is 2 summing the summer equation	0	-		•
1			4	5	ь	/	8	9
	Location							
	2	3						Additional
	-	· ·					Book/Adjusted	Investment
			Б. (
			Date		Actual Cost at	Amount of	Carrying Value	Made After
Description of Property	City	State	Acquired	Name of Vendor	Time of Acquisition	Encumbrances	Less Encumbrances	Acquisition
Office park with four undeveloped lots totaling 20.37 acres of land	Lincoln	RI					3,850,990	(3,759)
Four-story office building on 19.07 acres of land (10 Bldg).	Lincoln	RI	09/25/1992 Various				4, 167, 712	(103,251)
Three-story office building on 12.4 acres of land (25 Bldg.)	Lincoln	RI	09/25/1992 Various				7,506,125	10,995
Four-story office building with full basement on 8.07 acres of land (50								
Bldg.)	Lincoln	RI					5, 178, 426	
Five-story office building on 21.98 acres of land (100 Bldg.)	Lincoln	RI					13,977,408	82,470
One-story office building located on 6 acres of land	Lincoln	RI	01/10/1994 Various				7,878,103	
Two-story office building located on 6.39 acres of land	Raynham	MA					2,235,957	18,250
0199999. Acquired by Purchase							44,794,721	4,705
0399999 - Totals							44,794,721	4,705

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Quarter, Including Payments During the Final Year on "Sales Under Contract"

4 5 6 7 8 Change in Book/Adjusted Carrying Value Less Encumbrances 14 15 16 17

Expended for Book/

	2	3				Lxperided		9	10	11	12	13					I		
						for	Book/					Total	Book/				1	Gross	
						Additions,	Adjusted				Total	Foreign	Adjusted				I	Income	
						Permanent	t Carrying		Current		Change in	Exchange	Carrying		Foreign		1	Earned	
						Improve-	Value Less		Year's	Current	Book/	Change in	Value Less		Exchange	Realized	Total	Less	Taxes,
						ments and	Encum-	Current	Other-Than-	Year's	Adjusted	Book/	Encum-	Amounts	Gain	Gain	Gain	Interest	Repairs
						Changes	brances	Year's	Temporary	Change in	Carrying	Adjusted	brances	Received	(Loss)	(Loss)	(Loss)	Incurred on	and
			Disposal		Actual	in Encum-		Depre-	Impairment	Encum-	Value	Carrying	on	During	` on ´	` on ´	` on ´	Encum-	Expenses
Description of Property	Citv	State	Date	Name of Purchaser	_Cost	brances	Year		Recognized		(11-9-10)	Value	Disposal	Year	Disposal	Disposal	Disposal	brances	Incurred
																	<u> </u>		
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																	4		
0399999 - Totals																	1		

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
			Loan			Actual Cost at	Investment Made	Value of Land
Loan Number	City	State	Type	Date Acquired	Rate of Interest	Time of Acquisition	After Acquisition	Value of Land and Buildings
	,							
				-				
					4			
			····					
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			·····\		†		1	
					1			
3399999 - Totals								

SCHEDULE B - PART 3

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

1	Location	n e	4	5	6	7	,			e/Recorded Inv			14	15	16	17	18
'	2	3	-	Ü	O	Book Value/	8	a	10	11	12	13	Book Value/	10	10	.,	10
		o o				Recorded	0		Current		12	10	Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
							Hanna allea al	0				Т-4-1 Г:				Dealized	Total
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	
				_		Accrued	Valuation	Year's	Temporary	Deferred	ın	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
JP1210306	Studio City	CA		02/02/2015		1,455,830							13,608	13,608			
JP1211205	Nashville	TN		05/17/2016		5,749,508							49,096	49,096			
JP1211502	Sadsburyville	PA		06/24/2016		1,265,263							9,260	9,260			
JP1211700	Vista			11/14/2016		2,418,565							12,275	12,275			
JP1212104	San Marcos			01/03/2017		12,482,965							51,276	51,276			
JP1212708	Lake Worth	FL		09/01/2017		4, 173, 924							21,918	21,918			
JP1213300	Milwaukee			12/27/2017		3,680,611							17,436	17,436			
JP1213409	Indianapolis	IN		01/18/2018		9, 150, 805							67 , 178	67 , 178			
JP1213607	Atlanta	GA		04/12/2018		3,988,413							17,957	17,957			
JP1214506	Smithtown	NY		12/05/2018		2,782,171							18,746	18,746			
JP1214605	Chadds Ford	PA		01/18/2019		5,673,003							23,740	23,740			
JP1215305	Nashville	TN		11/04/2019		9,569,755							46,504	46,504			
JP1215404	Philadelphia	PA		11/15/2019		5,996,588							30,045	30,045			
JP1215909	Overland Park	KS		01/31/2020		7,859,096							39,678	39,678			
JP1216402	Arden	NC		05/28/2020		3,467,878							18,868	18,868			
0299999. Mortgages w	rith partial repayments					79,714,375							437,585	437,585			
0599999 - Totals						79.714.375							437.585	437.585			

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	1	NAIC							i l
					Designation,							i
					NAIC							i
					Designation							i
					Modifier							i
					and							i
												i l
					SVO		_				Commitment	i
					Admini-	Date	Type	Actual Cost	Additional		for	i
CUSIP				Name of Vendor	strative	Originally	and	at Time of	Investment Made	Amount of	Additional	Percentage of
Identification	Name or Description	City	State	or General Partner	Symbol	Acquired	Strategy	Acquisition	After Acquisition	Encumbrances	Investment	Ownership
000000-00-0	Adams Street Senior Private Credit Fund II, LP	New York	NY	Adams Street Senior Private Credit Fund II GP LP		05/07/2020			84,254		813,746	0.459
000000-00-0	AEA Mezzainine Fund III, LP	New York	NY	AEA Mezzanine Partner III LP		02/13/2014			10,557		472,473	2.609
000000-00-0	Blackstone Capital Partners VIII L.P.	New York	NY	Blackstone Management Associates VIII L.P.		02/22/2021	3		1,527,247		18,029,101	0.125
000000-00-0	Cyprium Parallel Investors V, LP	Cleveland	H	Cyprium Investment Partners LLC		08/15/2019			184, 108		985,203	1.486
000000-00-0	First Eagle Credit Direct Lending IV, LLC	Boston	MA	First Eagle Alternative Credit, LLC		11/02/2018			14,701		376,264	0.321
000000-00-0	First Eagle Direct Lending IV Co-Invest, LLC	Boston	MA	First Eagle Alternative Credit, LLC		12/05/2018	- 		1,456,668		1,661,533	27.996
000000-00-0	GCG Investors IV, LP	Chicago	IL	GCG General Partners, LLC		03/14/2017			12,455		673, 137	2.491
000000-00-0	GLC Direct Credit Fund, LP	San Francisco	CA	GLC Investment Advisors, LLC		05/27/2015			45,685			32.609
000000-00-0	Goldman Sachs Private Equity Partners XI, LP	New York	NY	Goldman Sachs Asset Management, L.P.		08/19/2011	3		1,571 94 495		142,641	0.377
000000-00-0	GoldPoint Mezzanine Partners IV, LP	New York	NY	GoldPoint Partners LLC		12/21/2015					1,617,490	0.962
000000-00-0	ISQ Global Infrastucture Fund III, LP	Miami West Des Moines	FL	ISQ Global Infrastucture Fund III, LP	·	06/22/2022	·····		461,085		13,358,857	0.100
000000-00-0	ManchesterStory Venture Fund, LP	. West Des Moines	IA	ManchesterStory GP1, LLC		11/28/2018	·		309,549		1,573,545 842,493	5.580 18.280
000000-00-0	Savano Capital Partners II, LP	BaltimoreBaltimore	MD	1		06/22/2016			1 971 881		12. 128. 323	12.732
000000-00-0	Savano Capital Partners III LPStonepeak Capital Partners Fund III, LP	New York	NIA	Savano Direct GP III, LLC		05/17/2021			473 104		4, 255, 244	0.316
000000-00-0	Stonepeak Capital Partners Fund III, LP	New York	NY	Thoma Bravo UGP XV. LLC	·	08/02/2022		6.121.280	4/3, 104		13.881.571	0.247
	nt Venture Interests - Other - Unaffiliated	UITCAYU	ļ	I IIIUIIA DI AVO UUR AV, LLU	ļ	00/02/2022			7 000 500			XXX
								6,121,280	7,022,532		70,811,621	
	al - Unaffiliated							6,121,280	7,022,532		70,811,621	XXX
4999999. Tot												XXX
5099999 - To	tals							6,121,280	7,022,532		70,811,621	XXX

SCHEDULE BA - PART 3

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

				orlowing Other Long-Term inv	001047100010	DIGI COLI	J, Hunoro	TOG OF THE		0									
1	2	Location		5	6	7	8		Change i	n Book/Adju	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					
									Current					Carrying					
							Carrying		Current	Other		Change in	Foreign	, ,					
							Value		Year's	Than	Capital-		Exchange	Value		Foreign			
							Less	Unrealized	(Depre-	Temporary	ized	Adjusted	Change in	Less		Exchange			
							Encum-	Valuation	ciation) or	Impair-	Deferred	Carrying	Book/	Encum-		Gain	Realized	Total	
					Date		brances,	Increase	(Amorti-	ment	Interest	Value	Adjusted	brances		(Loss)	Gain	Gain	Invest-
CUSIP				Name of Purchaser or	Originally	Disposal	Prior	(De-	zation)/	Recog-	and	(9+10-	Carrying	on	Consid-	on	(Loss) on	(Loss) on	ment
Identification	Name or Description	Citv	State	Nature of Disposal	Acquired	Date	Year	`	Accretion	nized	Other	11+12)	Value	Disposal	eration		,	Disposal	Income
		- /	State						Accietion	Hizeu	Other					Dispusai	Dispusai	Dispusai	IIICOIIIE
	Adams Street Private Credit Fund LP	New York	NY	Return of Capital	05/07/2020	08/08/2022	149,605					(21,092)		128,513	128,513				
	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	23,600	(4,014)				(4,014)		19,586	19,586				
	Cyprium Investors IV, LP	Cleveland	UH	Return of Capital	11/03/2014	07/13/2022	1,061,205	(596,353)				(596, 353)		464,852	464,852				
	First Eagle Credit Direct Lending IV, LLC	Boston	MA	Return of Capital	11/02/2018	07/29/2022	12,554	(5,744)				(5,744)		6,810	6,810				
	First Eagle Direct Lending IV Co-Invest, LL				40 (05 (00 40	07 (00 (0000	200 200	(40 500)				(16.583)		077 044	677.244				
000000-00-0	0.00	Boston	MA	Return of Capital	12/05/2018	07/29/2022	693,828							677,244					
	GLC Direct Credit Fund, LP	San Francisco		Return of Capital	05/27/2015	07/14/2022	3,540,929	(1,290,929)				(1,290,929)	<u> </u>	2,250,000	2,250,000				
	GoldPoint Mezzanine Partners IV, LP	New York	NY	Return of Capital	12/21/2015	07/19/2022	138	(10)				(10)		128	128		/ 447 440)	(447.440)	
	Lazard Asset Management LLC	Nashua	NH	Capital Distribution	01/07/2022	08/08/2022		·						2,447,142	2,000,000		(447, 142)	(447, 142)	
	Lyme Forest Fund IV, LP	Hanover	NH	Return of Capital	03/11/2016	08/09/2022	400,002	(50,910)				(50,910)	 	349,092	349,092				
	Lyme Forest Fund V, LP	Hanover	NH	Return of Capital	05/02/2018	08/10/2022	1,073,301	(30,035)				(30,035)		1,043,267	1,043,267				
	Morgan Stanley Private Markets Fund III, LP																		
000000-00-0		West Conshohocken	PA	Capital Distribution	04/26/2006	08/04/2022	574,246	(439.766)		L		(439.766)	L	134,480	162,415	L	27,935	27,935	L

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8		Change i	in Book/Adj	usted Carry	ing Value		15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
							Book/			Current				Book/					
							Adjusted			Year's		Total	Total	Adjusted					
							Carrying		Current	Other		Change in	Foreign	Carrying					
							Value		Year's	Than	Capital-	Book/	Exchange	Value		Foreign			
							Less	Unrealized	(Depre-	Temporary	ized	Adjusted	Change in	Less		Exchange			
							Encum-	Valuation	ciation) or	Impair-	Deferred	Carrying	Book/	Encum-		Gain	Realized	Total	
					Date		brances,	Increase	(Amorti-	ment	Interest	Value	Adjusted	brances		(Loss)	Gain	Gain	Invest-
CUSIP				Name of Purchaser or	Originally	Disposal	Prior	(De-	zation)/	Recog-	and	(9+10-	Carrying	on	Consid-	on	(Loss) on	(Loss) on	ment
Identification	Name or Description	City	State	Nature of Disposal	Acquired	Date	Year	crease)	Accretion	nized	Other	11+12)	Value	Disposal	eration	Disposal	Disposal	Disposal	Income
2599999. Join	t Venture Interests - Other - Unaffilia	ited					8,284,683	(2,607,882)				(2,607,882)		8,123,943	7,704,736		(419, 207)	(419, 207)	
4899999. Tota	al - Unaffiliated		8,284,683	(2,607,882)				(2,607,882)		8,123,943	7,704,736		(419,207)	(419, 207)					
4999999. Tota	al - Affiliated																		
5099999 - Tot	als			8,284,683	(2,607,882)				(2,607,882)		8,123,943	7,704,736		(419, 207)	(419, 207)				

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

Show All Long-Term Bonds and Stock Acquired Durin 1 2 3 4 5					
	6	7	8	9	10
		·	ŭ	· ·	NAIC
					Designation,
					NAIC
					Designation
					Modifier
					and
					SVO
	Number of			Paid for Accrued	Admini-
QUOID Date					
CUSIP Date	Shares of		5 1/1	Interest and	strative
Identification Description Foreign Acquired Name of Vendor	Stock	Actual Cost	Par Value	Dividends	Symbol
3617HT_EH-5 GMIA HECM POOL # BJ5536		4,323	4,323		1.A
3617J9-BM-9 GNMA HECM POOL # BK8144		7,303	7,303		1.A
36179L-45-1 GNMA HECM POOL #AC9928		12,393	12,393		1.A
3617HT-YK-6		8,548	8,548		1.A
690353-66-7 INT DEVELOPMENT FIN CORP US GOVT A		2,878,920	2,750,000		1.A
831641-FU-4 U S SBA SER SB1C 2022-10B		28,800,000	28,800,000		1.A
912828-Y7-9 US TREASURY BONDS		4,927,344	5,000,000	11,328	
0109999999. Subtotal - Bonds - U.S. Governments		36,638,831	36,582,566	11,328	
93974C-PL-8 WASHINGTON ST GO BDS SER 2010D		3,974,638	3,695,000	12, 151	1.B FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions		3,974,638	3,695,000	12, 151	XXX
31400N-DE-9 FNMA POOL #C82800 D9/20/2022 TD Securities (USA) LLC		24,229,365	26,927,032		
3132DI-1/2-6 FREDDIE MAC POOL #501533 09/23/2022 Amber'st Pierooint		13.085.536	13,630,766	20.446	
57419T-ZK-O MARYLAND ST CNNTY DEV TAX REV 2022 08/26/2022 J.P. MORGAN SECURITIES		7,400,000	7,400,000		1.B FE
678908-4E-1 OKLAHOMA DEV FIN AUTH REV TAX 22		12,500,000	12,500,000		1.A FE
678908-48-7 OKLAHOMA FIN AUTH SER 2022 CL A3		2,000,000	2,000,000		1.A FE
0909999999. Subtotal - Bonds - U.S. Special Revenues		59,214,901	62,457,798	47.982	
05348E-BF-5 AVALONBAY COMMUNITIES SR NTS 1 08/19/2022 MORGAN STANLEY SMITH BARNEY LLC		944.900	1,000,000		1.G FE
0.03462-07-7		323,626	366,667		1.F FE
0/3339-AA-3 DELLE GUI PINENT TRUST SER 22-2 CL D		5,498,788	5,500,000	400	1.F FE
30305K-AJ-3 FREMF MORTGAGE TRUST FREMF 2017 K6 09/26/2022 ROBERT W. BAIRD & CO. INC		516,063	575,000	1 662	1.A
35709C-AU-7 FREME MORTGAGE TRUST SER 17-K66		1,815,170	1.970.000		1.A
30305K-6-9 FREW ITG TRUST SER 2017-669 CL B 9/27/2022 PERFORMANCE TRUST CAPITAL PARTNERS		1,490,350	1,650,000		1.A
46618H-AA-7 HEIDERSON MTG SER 2014-3A CL A		1,001,267	1,100,672		1.A FE
46671#-AA-5 HENDERSON MTG SER 2021-A CL A		10.323.413	10.323.413	420	1.F PL
4305 IR-Aa-3 HIPPRIOSIS MUSIC ASSETS 2022-1 CL A		10,130,705	10,600,000		1.G FE
40440Y-AF-6 HPEFS EQUIPMENT TRUST 2021-1A CL D		282,152	300,000	240	2.A FE
46590U-AA-0 J.G. I/ENTI/ORTH XLII SER 18-2A CL A		715,013	760,147		1.A FE
668444-AM-4 NORTHIESTERN UNIVERSITY SR NTS		71,159	75,000		1.B FE
87303*-AA-9 THL CREDIT DL FUND IV REVOLVING NT 09/02/2022 THL CREDIT DIRECT LENDING FUND IV LLC		291.030	291,030		1.E PL
25468P-CR-5 THICC ENTERPRISES 18 CORP 07/20/2022 US BANCORP PIPER JAFFRAY		936.820	1.000.000	5 844	2.A FE
91159H-JF-8 US BANCORP PIPER JAFFRAY 07/19/2022 US BANCORP PIPER JAFFRAY		3,800,000	3,800,000	,	1.E FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)		38,140,456	39,311,929	28,089	
2509999997. Total - Bonds - Part 3		137,968,826	142,047,294	99,550	
2509999998. Total - Bonds - Part 5		XXX	XXX	XXX	XXX
2509999999. Total - Bonds		137,968,826	142,047,294	99,550	XXX
4509999997. Total - Preferred Stocks - Part 3			XXX	,	XXX
4509999998. Total - Preferred Stocks - Part 5		XXX	XXX	XXX	XXX
		^^^		^^^	
450999999. Total - Preferred Stocks			XXX		XXX
002824-10-0 ABBOTT LABORATORIES	9,503.000	943,674			
00287Y-10-9 ABBVIE INC	9,420.000	1,302,655			
00724F-10-1 ADOBE INC Sanford C. Bernstein & Co	1,350.000	532,769			
009158-10-6	3,340.000	787,078			
015271-10-9	8,072.000	1,218,096			
02079K-30-5 ALPHABET INC CL A	4,645.000	448,873			
	7,972.000	341,785			
		1,161,286			
023135-10-6	11,008.000	1,594,638			
023135-10-6 AMAZON.COM INC					
023135-10-6 AMAZON.COM INC .09/27/2022 VARIOUS 025816-10-9 AMERICAN EXPRESS CO .09/30/2022 VARIOUS 03027X-10-0 AMERICAN TOWER CORP .09/29/2022 ALEX BROWN & SONS	2,639.000	563,072			
023135-10-6 AMAZON. COM. INC .09/27/2022 VARIOUS 025816-10-9 AMERICAN EXPRESS CO .09/30/2022 VARIOUS 30027X-10-0 AMERICAN TOMER CORP .09/29/202 VARIOUS 058498-10-6 BALL CORP .09/30/2022 VARIOUS	47,640.000	2,317,251			
023135-10-6 AMAZON.COM INC .09/27/2022 VARIOUS 025816-10-9 AMERICAN EXPRESS CO .09/30/2022 VARIOUS 03027X-10-0 .09/29/2022 ALEX BROIN & SONS 058498-10-6 .09/30/2022 VARIOUS 060505-10-4 .09/30/2022 VARIOUS .09/30/2022 .09/30/2022 VARIOUS .09/30/2022 .09/30/2022 .09/30/2022 .09/30/2022 .09/30/2022 .09/30/2022 .09/30/2022 .09/30/2022 .09/30/2022 .09/30/2022 .09/30/2022 .09/30/2022 .09/30/2022 .09/30/2022 .09/30/2022 .09/30/2022 .09/30/2022 .09/30/2022 .09/30/2022 .09/30/2022 .09/30/2022 .09/30/2023 .09/30/2022 .09/30/2022 .09/30/2023 .09/30/2022 .09/30/2022 .09/30/2023 .09/30/2022 .09/30/2022 .09/30/2023 .09/30/2022 .09/30/2022 .09/30/2023 .09/30/2022 .09/30/2022 .09/30/2023 .09/30/2022 .09/30/2022 .09/30/2023 .09/30/2022 .09/30/2022 .09/30/2023 .09/30/2022 .09/30/2022 .09/30/2023 .09/30/2022 .09/30/2022 .0		2,317,251 946,266			
023135-10-6		2,317,251 946,266 4,557,715			
023135-10-6	47,640.000 31,388.000 16,166.000 5,025.000	2,317,251 946,266 4,557,715 2,938,737			
023135-10-6 AMAZON.COM INC 025816-10-9 AMERICAN EXPRESS CO 099/207/2022 VARIOUS 03027X-10-0 AMERICAN EXPRESS CO 09/209/2022 ALEX BROWN & SONS 058499-10-6 BALL CORP 09/209/2022 VARIOUS 09/309/2022 VARIOUS 060505-10-4 BALK OF AMERICA CORP 09/209/2025 VARIOUS 09/309/2022 VARIOUS 09/309/2025 VARIOUS 09/309/209/209/209/209/209/209/209/209/209/2		2,317,251 946,266 4,557,715			

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

			Show A	I Long-Term Bonds and Stock Acquired During the Current Quarte	er				
1	2	3	4	5	6	7	8	9	10 NAIC Designation,
									NAIC Designation Modifier and SVO
					Number of			Paid for Accrued	Admini-
CUSIP	D 1.0		Date		Shares of		5 1/1	Interest and	strative
Identification	Description	Foreign	Acquired	Name of Vendor	Stock	Actual Cost	Par Value	Dividends	Symbol
132152-10-9 159864-10-7	CAMBRIDGE BANCORP CHARLES RIVER LABORATORIES		09/22/202209/29/2022	Sanford C. Bernstein & Co	3,432.000 6,425.000	283,695 1,232,524			
16119P-10-8	CHARTER COMMUNICATIONS INC		09/29/2022	Sanford C. Bernstein & Co.	1,479.000	536,508			
166764-10-0	CHEVRON CORPORATION		08/26/2022	Sanford C. Bernstein & Co.	1,872.000				
191216-10-0	COCA-COLA CO		09/29/2022	VARIOUS	30,562.000	1,879,824			
22160K-10-5	COSTCO WHOLESALE CORP		09/27/2022	Sanford C. Bernstein & Co.	725.000	346,842			
235851-10-2	DANAHER CORP		09/29/2022	VARIOUS	7,056.000	1,852,374			
	DOLLAR GENERAL CORP		09/07/202209/22/2022	EVERCORE ISI	2,421.000 2,666.000				
	ELI LILLY & CO		09/22/2022	EVERCORE ISI	601.000				
	ENERGY SELECT SECTOR SPDR FUND		08/24/2022	Sanford C. Bernstein & Co.	4,604.000	379,675			
	ESTEE LAUDER COMPANIES CL A		09/29/2022	ALEX BROWN & SONS	1,842.000	407,315			
30034W-10-6	EVERGY INC		08/31/2022	VARIOUS	14,039.000	970,538			
30219Q-10-6	EXPENSIFY INC A COMMON STOCK		08/24/2022	MORGAN STANLEY SMITH BARNEY LLC	646,143.000	14,589,909			
384109-10-4 43300A-20-3	GRACO INC		07/28/2022	Sanford C. Bernstein & Co	10,574.000 6.049.000	689,326 796.999			
81369Y-70-4	INDUSTRIAL SELECT SECTOR SPDR		09/07/202208/22/2022	Sanford C. Bernstein & Co.					
461202-10-3	INTUIT INC		09/29/2022	VARIOUS	6,857,000	2,788,231			
478160-10-4	JOHNSON & JOHNSON		08/31/2022	VARIOUS	8,867.000	1,450,592			
482480-10-0	KLA-TENCOR CORPORATION		09/30/2022	VARIOUS	12,437.000	3,957,222			
512807-10-8	LAM RESEARCH CORPORATION		09/30/2022	VARIOUS	3,552.000	1,367,213			
57060D-10-8	MARKETAXESS HOLDINGS INC		09/20/2022	Sanford C. Bernstein & Co.	1,614.000	379,052			
573284-10-6	MARTIN MARIETTA MATERIALS		09/29/2022	WILLIAM BLAIR & CO	1,439.000	457 , 219			
57636Q-10-4	MASTERCARD INC CLASS A		09/23/2022	Sanford C. Bernstein & Co.	1,092.000	319,850			
580135-10-1594918-10-4	MCDONALDS CORPORATION		09/29/202209/30/2022	ALEX BROWN & SONS	2,633.000 7,785.000	617,669 1,899,218			
617446-44-8	MORGAN STANLEY		09/30/202208/26/2022	Sanford C. Bernstein & Co.	4,689,000				
654106-10-3	NIKE INC		09/20/2022	VARIOUS	13, 150, 000	1,360,510			
65473P-10-5	NISOURCE INC		08/26/2022	VARIOUS	38,601.000	1, 175, 799			
67066G-10-4	NVIDIA CORP		09/30/2022	JEFFERIES & COMPANY	5,554.000				
717081-10-3	PFIZER INC		09/30/2022	Sanford C. Bernstein & Co.	60,464.000	2,683,302			
742718-10-9	PROCTER & GAMBLE CO		09/27/2022	VARIOUS	12,491.000	1,691,534			
74340W-10-3	PROLOGIS INC		09/23/2022	VARIOUS	11,505.000	1,403,528			
75886F-10-779466L-30-2	REGENERON PHARMACEUTICALS		08/26/202209/16/2022	Sanford C. Bernstein & Co					
79466L-30-2 808513-10-5	SCHWAB (CHARLES) CORP		09/16/202209/27/2022	Sanford C. Bernstein & Co.	26, 191.000	1,853,326			
824348-10-6	SHERWIN WILLIAMS COMPANY		09/20/2022	Sanford C. Bernstein & Co.	4,730.000	1,098,403			
882508-10-4	TEXAS INSTRUMENTS INC		07/13/2022	EVERCORE ISI	4,757.000				
883556-10-2	THERMO FISHER SCIENTIFIC INC		09/23/2022	Sanford C. Bernstein & Co.	620.000	320,419			
907818-10-8	UNION PACIFIC CORP		09/30/2022	JEFFERIES & COMPANY	4, 164.000	825,608			
	VAIL RESORTS INC		09/23/2022	Sanford C. Bernstein & Co.	1,563.000	322,340		ļ	
928260-83-9	VISA INC CLASS A SHARES		09/27/2022	Sanford C. Bernstein & Co	3,642.000	659,516			
H01301-12-8 G6095L-10-9	APTIV PLC	C	09/27/202209/29/2022	VARIOUS	9,312.000 20,879.000	547,333 1,808,151			
G4705A-10-0	ICON PLC	C	09/20/2022	Sanford C. Bernstein & Co.		312,117			
G8473T-10-0	STERIS PLC	C	09/29/2022	VARIOUS	11,394.000	2,100,225			
	TAIWAN SEMICONDUCTOR MFG CO LTD	C	09/30/2022	VARIOUS	56,335.000	4,312,886			
	ubtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Pub	licly Traded				88,238,190	XXX		XXX
	otal - Common Stocks - Part 3					88,238,190	XXX		XXX
	otal - Common Stocks - Part 5					XXX	XXX	XXX	XXX
	otal - Common Stocks					88,238,190	XXX	7,7,7,1	XXX
	otal - Preferred and Common Stocks					88,238,190 88,238,190	XXX		XXX
6009999999 - 7						, . , .		00	
ouu9999999 -	otais					226,207,016	XXX	99,550	XXX

					Show All Lo	ng-Term Bo	nds and Stoc	ck Sold, Rec	leemed or C												
1	2	3	4	5	6	7	8	9	10				Carrying Va	lue	16	17	18	19	20	21	22
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																					NAIC
													Total	Total							Desig-
												Current	Change in	Foreign					Bond		nation
												Year's	Book/	Exchange	Book/				Interest/		Modifier
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
	GNMA POOL # 002971		09/20/2022	. PRINCIPAL RECEIPT		815		811	810		4		4		815				38	09/20/2030	1.A
	GNMA HECM POOL # BJ5536		08/20/2022 _	VARIOUS		182,545	182,545	205,765	206,996		(24,451)		(24,451)		182,545				5,570	03/20/2069 _	1.A
	GNMA HECM POOL # BK8144GNMA HECM REMICS SER 2014H12 CLHZ		09/20/2022 09/20/2022	VARIOUS PRINCIPAL RECEIPT		139,673 533,838	139,673 533,838	152,665 572,334	165,526		(25,853)		(25,853)		139,673				4,418	01/20/2069 06/20/2064	
	GNMA TI POOL # 003665		09/20/2022	PRINCIPAL RECEIPT		14,618	14,618	14,406	14,443		(19,412)		(19,412)		14,618				16,743	01/20/2035	
	GNMA II POOL # 3473		09/20/2022	PRINCIPAL RECEIPT		7,289	7,289	7,346	7,342		(53)		(53)		7,289				265	11/20/2033	1.A
36202E-DP-1	GNMA II POOL # 3710		09/20/2022	PRINCIPAL RECEIPT		7,842	7,842	7,378	7,481		361		361		7,842				259	05/20/2035	1.A
36202E-GQ-6	GNMA II POOL # 3807		09/20/2022	PRINCIPAL RECEIPT		3,417	3,417	3,326	3,338		80		80	ļ	3,417		ļ		125	01/20/2036	1.A
	GNMA POOL # 3829		09/20/2022	. PRINCIPAL RECEIPT		4,598	4,598	4,468	4,508		89		89		4,598				159	03/20/2036	
	GNMA II POOL # 4447		09/20/2022 _	PRINCIPAL RECEIPT		21,683	21,683	21,629	21,628		55 43		55		21,683				696 956	05/20/2039	1.A
	GNMA II POOL # 4520 GNMA II POOL # 4649		09/20/2022 _ 09/20/2022 _	PRINCIPAL RECEIPT PRINCIPAL RECEIPT		28,481 705	28,481 705	28,445 742	28,438 771		(66)		43		28,481 705				21	08/20/2039 03/20/2040	
	GNMA II POOL # 4049		09/20/2022	PRINCIPAL RECEIPT		3,434	3,434	3,559	3,829		(395)		(395)		3,434				92	07/20/2040	
	GNMA 11 POOL # BN5576		09/20/2022	PRINCIPAL RECEIPT		3, 187	3, 187	3,437	3,564		(378)		(378)		3, 187				96	_06/20/2049 _	
3617K9-F7-6	GNMA POOL # BN5590		09/20/2022 _	PRINCIPAL RECEIPT		1,937	1,937	2,085	2,244		(307)		(307)		1,937				56	_07/20/2049 _	1.A
	GNMA POOL # B09168		09/20/2022	PRINCIPAL RECEIPT		460	460	498	633		(173)		(173)		460				14	07/20/2049	
	GNMA II POOL # MAO619		09/20/2022	. PRINCIPAL RECEIPT		6,548	6,548	6,889	6,961		(413)		(413)		6,548				153	12/20/2042	
	GNMA II POOL # MAO693 GNMA II POOL #4671		09/20/2022 09/20/2022	PRINCIPAL RECEIPT PRINCIPAL RECEIPT		2,084 3,187	2,084 3,187	2, 194 3, 328	2,232 3,412		(148)		(148)		2,084 3,187				49 96	01/20/2043 .04/20/2040	
	GNMA II POOL #4691		09/20/2022	PRINCIPAL RECEIPT		15		15			(223)		(223)						90	05/20/2040	
	GNMA 11 POOL #4828		09/20/2022	PRINCIPAL RECEIPT		26,578	26,578	27,903	27,915		(1,336)		(1,336)		26,578				710	10/20/2040	1.A
	GNMA II POOL MAO312		09/20/2022	PRINCIPAL RECEIPT		19,808	19,808	20,699	20,871		(1,063)		(1,063)		19,808				438	08/20/2042	1.A
	GNMA II POOL MAO387		09/20/2022	PRINCIPAL RECEIPT		34,004	34,004	35,905	36,293		(2,288)		(2,288)		34,004				764	09/20/2042	1.A
36207L-HQ-4	GNMA POOL # 435039		09/15/2022	. PRINCIPAL RECEIPT		13,823	13,823	14, 123	13,893		(70)		(70)		13,823				607	02/15/2031	1.A
	GNMA POOL # 002215		09/20/2022 09/20/2022	PRINCIPAL RECEIPT PRINCIPAL RECEIPT		469 74	469 74	443 74	458 74		11		11		469 74				20	05/20/2026 06/20/2026	. 1.A
36202C-QA-4	GNMA POOL # 002234 GNMA POOL # 002249		09/20/2022	PRINCIPAL RECEIPT		265	265	264	264		1		1		265				14	07/20/2026	1 A
	GNMA POOL # 002263		09/20/2022	PRINCIPAL RECEIPT		51	51	48	51						51				2	.08/20/2026	
	GNMA POOL # 002270		09/20/2022	PRINCIPAL RECEIPT		202	202	203	202						202				11	08/20/2026	1.A
	GNMA POOL # 002511		09/20/2022	PRINCIPAL RECEIPT		312	312	316	315		(2)		(2)		312				16	11/20/2027	1.A
	GNMA POOL # 002591		09/20/2022 _	PRINCIPAL RECEIPT		423	423 5,558	428	426 5.438		(2)		(2)		423				20	05/20/2028	1.A
36202C-6Y-4 36202D-CR-0	GNMA POOL # 002780	-	09/20/2022 _ 09/20/2022 _	PRINCIPAL RECEIPT PRINCIPAL RECEIPT		5,558 1,491	1,491	5,387	5,438		61		61	ļ	5,558 1,491		 		221	12/20/2028 07/20/2029	1.A
	GNMA POOL # 002780		09/20/2022	PRINCIPAL RECEIPT				963	961		28		28						47	08/20/2029	1.4
36202D-DN-8	GNMA POOL # 002809		09/20/2022	PRINCIPAL RECEIPT		1,521	1,521	1,486	1,490		31		31		1,521				66	09/20/2029	1.A
	GNMA POOL # 002824		09/20/2022 _	PRINCIPAL RECEIPT		1, 139	1, 139	1,110	1, 108		31		31		1, 139				54	10/20/2029	1.A
	GNMA POOL # 002882		09/20/2022	. PRINCIPAL RECEIPT		597	597	577	575		21		21		597				28	02/20/2030	1.A
	GNMA POOL # 002972		09/20/2022 09/20/2022	PRINCIPAL RECEIPT PRINCIPAL RECEIPT		192 7, 101	192 7, 101	191 7,090	190 7,087		2		2		192 7 , 101				9	09/20/2030 08/20/2033	- 1.A
	GNMA POOL # 003797		09/20/2022 _	PRINCIPAL RECEIPT		10,789	10,789		10,961		(171)		(171)		10,789				235 427	12/20/2035	1 A
362198-TM-5	GNMA POOL # 270656		09/15/2022	PRINCIPAL RECEIPT		29	29	29	29						29				1	09/15/2023	1.A
36203B-J5-4	GNMA POOL # 344184		09/15/2022	PRINCIPAL RECEIPT		90	90	90	90						90				4	12/15/2022	1.A
36203D-MP-2	GNMA POOL # 346066		09/15/2022	PRINCIPAL RECEIPT		25	25	25	25						25				1	01/15/2024	1.A
	GNMA POOL # 354648		09/15/2022	PRINCIPAL RECEIPT		76	76	76	76						76		}		4	09/15/2023	1.A
	GNMA POOL # 3555		09/20/2022 09/15/2022	PRINCIPAL RECEIPT PRINCIPAL RECEIPT		25,240 74	25,240 74	24,349	24,634		606		606		25,240 74				839	05/20/2034 06/15/2023	. 1.A
	GNMA POOL # 365948		09/15/2022	PRINCIPAL RECEIPT			17	/4	17						17				ا 3	12/15/2023	
	GNMA POOL # 363879		09/15/2022	PRINCIPAL RECEIPT		43	43	42	43						43				2	12/15/2023	
36204B-LA-9	GNMA POOL # 364921		09/15/2022	PRINCIPAL RECEIPT		8	8	8	8						8					02/15/2024	
36204B-M5-9	GNMA POOL # 364980		09/15/2022	PRINCIPAL RECEIPT		21	21	20	21						21				1	04/15/2024	1.A
	GNMA POOL # 369001		09/15/2022	. PRINCIPAL RECEIPT		91	91	91	91						91				4	05/15/2024	
	GNMA POOL # 370138		09/15/2022 _	PRINCIPAL RECEIPT		23	23	23 37	23						23					12/15/2023	
	GNMA POOL # 372090		U9/15/2022 09/15/2022	PRINCIPAL RECEIPT		38	38	37	3/						38		}		2	05/15/2024	

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1	2	3	4	5	6	7	8	9	10			ok/Adjusted			16	17	18	19	20	21	22
										11	12	13	14	15							NAIC
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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	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
	GNMA POOL # 387106		09/15/2022 .	. PRINCIPAL RECEIPT		291	291	290	290		1		1		291				14	_08/15/2025	. 1.A
	GNMA POOL # 404669		09/15/2022 .	PRINCIPAL RECEIPT		249	249	248	248		1		1		249				12	_12/15/2025	. 1.A
	GNMA POOL # 407901	-	09/15/2022 . 09/15/2022 .	PRINCIPAL RECEIPT PRINCIPAL RECEIPT		190 58	190 .58	189 58	190 58		1		11		190 58				9	11/15/2025 09/15/2025	. 1.A
36206F-XH-0	GNMA POOL # 410280		09/15/2022 .	PRINCIPAL RECEIPT		2,417		2,482	2,443		(27)		(27)		2,417				129		1.A
36206J-4C-5	GNMA POOL # 413119		09/15/2022 .	PRINCIPAL RECEIPT		130	130	129	129				(21)		130				6	_09/15/2025	1.A
36206X-PT-4	GNMA POOL # 424434	. []	09/15/2022 _	PRINCIPAL RECEIPT		783		807	784						783				42	_08/15/2027	1.A
36209F-PY-9	GNMA POOL # 470339	.	09/15/2022 .	. PRINCIPAL RECEIPT		827	827	828	825		2		2		827				41	.05/15/2029	. 1.A
36209S-ZQ-7	GNMA POOL # 480551	- []	09/15/2022 .	PRINCIPAL RECEIPT		3,693	3,693	3,536 813	3,605 802		88		88		3,693 794				155 37	_04/15/2029	. 1.A
36209W-4X-7 36210V-E4-9	GNMA POOL # 484238		09/15/2022 _. 09/15/2022 _.	PRINCIPAL RECEIPT PRINCIPAL RECEIPT		794 1,973	794 1,973	2,041	2,057		(8)		(8)		/94				37 79	_09/15/2028 _02/15/2029	. 1.A
	GNMA POOL # 579075		09/15/2022 .	PRINCIPAL RECEIPT		6,924	6,924	7,064	7,092		(168)		(168)		6,924				324	12/15/2031	1 A
	GNMA POOL # 583971		09/15/2022 .	PRINCIPAL RECEIPT		2,585	2,585	2,688	2,651		(66)		(66)		2,585				112	.07/15/2032	. 1.A
36201M-S9-4	GNMA POOL # 587444		09/15/2022 .	. PRINCIPAL RECEIPT		1,523	1,523	1,592	1,619		(96)		(96)		1,523				61	12/15/2032	1.A
36200E-B2-6	GNMA POOL # 598657		09/15/2022 .	PRINCIPAL RECEIPT		395	395	400	403		(8)		(8)		395				14	_05/15/2035	. 1.A
	GNMA POOL # 600707		09/15/2022 .	PRINCIPAL RECEIPT		918	918	947	943		(25)		(25)		918				34	12/15/2033	. 1.A
	GNMA POOL # 603081		09/15/2022 . 09/15/2022 .	PRINCIPAL RECEIPT PRINCIPAL RECEIPT		405 2,736	405	417 2,860	413 2,899		(9)		(9)		405 2,736				15	_08/15/2033 _01/15/2033	. I.A
	GNMA POOL # 603386		09/15/2022 _	PRINCIPAL RECEIPT		6,602	6,602	6,909	6.849		(247)		(247)		6,602				264	_01/15/2033	1.A
	GNMA POOL # 603403		09/15/2022 .	PRINCIPAL RECEIPT		4,803	4,803	5,012	5,017		(214)		(214)		4,803				192	10/15/2034	1.A
	GNMA POOL # 604550		09/15/2022 .	. PRINCIPAL RECEIPT		5,217	5,217	5, 179	5, 184		34		34		5,217				166	.08/15/2033	. 1.A
	GNMA POOL # 604629		09/15/2022 .	PRINCIPAL RECEIPT		8,958	8,958	9, 193	9, 139		(181)		(181)		8,958				328	_09/15/2033	. 1.A
36200N-BP-5 36202T-DW-3	GNMA POOL # 604946		09/15/2022 _. 09/15/2022 _.	PRINCIPAL RECEIPT PRINCIPAL RECEIPT		9,480 8,059	9,480 8,059	9,200 8,171	9,268 8,072		212		212		9,480 8.059				350 269	_01/15/2034 _06/15/2024	. I.A
36202T-G4-2	GNMA POOL # 608719		09/15/2022 .	PRINCIPAL RECEIPT		2.849	2,849	2,883	2.853		(4)		(13)		2.849				95	_11/15/2024	1.A
	GNMA POOL # 615493		09/15/2022 .	PRINCIPAL RECEIPT		1,700	1,700	1,698	1,702		(2)		(2)		1,700				56	_08/15/2033	. 1.A
	GNMA POOL # 615530		09/15/2022 _	PRINCIPAL RECEIPT		9,232	9,232	9,292	9,266		(34)		(34)		9,232				338	_09/15/2033	. 1.A
	GNMA POOL # 615788	.	09/15/2022 .	PRINCIPAL RECEIPT		8,601	8,601	8,812	8,620		(20)		(20)		8,601				316	.09/15/2023	. 1.A
	GNMA POOL # 616407	-	09/15/2022 . 09/15/2022 .	PRINCIPAL RECEIPT PRINCIPAL RECEIPT		7,359 3,080	7,359 3,080	7,471 3,123	7,378		(19)		(19)		7,359 3,080				270	_05/15/2024 _12/15/2024	. 1.A
	GNMA POOL # 616805		09/13/2022 .	PRINCIPAL RECEIPT		14,700	14,700		14,816		(117)		(117)						537	_01/20/2025 _	1 A
36290T-JK-6	GNMA POOL # 616866		09/15/2022	PRINCIPAL RECEIPT		28, 106	28,106	28,756	28,455		(349)		(349)		28,106				564	02/15/2027	1.A
36290X-MY-3	GNMA POOL # 620575	. [09/15/2022 .	. PRINCIPAL RECEIPT		2,981	2,981	2,974	2,981						2,981				98	.09/15/2033	. 1.A
	GNMA POOL # 628127	- []	09/15/2022 .	. PRINCIPAL RECEIPT		4,404	4,404	4,526	4,553		(149)		(149)		4,404				176	.05/15/2034	. 1.A
	GNMA POOL # 631811		09/15/2022 _. 09/20/2022 _.	PRINCIPAL RECEIPT		6,219 5,270	6,219 5,270	6,313 5,401	6,229 5,329		(10)		(10) (59)		6,219 5,270				228 211	.05/15/2024	. 1.A
	GNMA POOL # 634554	- [09/20/2022 .	PRINCIPAL RECEIPT PRINCIPAL RECEIPT			2,240	5,401		 	(25)		(59)						90	_06/20/2029 _09/20/2024	1 .A
	GNMA POOL # 638358	. [09/15/2022 .	PRINCIPAL RECEIPT		30,564	30,564		30,889		(325)		(325)		30,564				1,005	.02/15/2035	1.A
36291Y-EG-8	GNMA POOL # 641935		09/15/2022 .	PRINCIPAL RECEIPT		1,733	1,733	1,761	1,747		(14)		(14)		1,733				62	_04/15/2035	. 1.A
36297B-JS-1	GNMA POOL # 706873		09/15/2022 _	PRINCIPAL RECEIPT		12,726	12,726	13,227	12,993		(267)		(267)		12,726				339	_11/15/2030 _	. 1.A
3620AM-M7-4	GNMA POOL # 733982		09/15/2022 .	. PRINCIPAL RECEIPT		83, 129			86, 105		(2,976)		(2,976)						2,783	10/15/2040	. 1.A
3620AQ-K6-9 3620AS-PH-6	GNMA POOL # 736617		09/15/2022 . 09/15/2022 .	PRINCIPAL RECEIPT PRINCIPAL RECEIPT		19,722	19,722	21,022 19,370	20,436		(714)		(714)		19,722 18,863				526 457	_12/15/2035 _07/15/2041	. 1.A
3620AS-PX-1	GNMA POOL # 738524		09/15/2022 .	PRINCIPAL RECEIPT		36,468	36,468	37,613	37,440		(972)		(972)		36,468				963	15/2041 07/15/2041	1.A
36177P-B2-0	GNMA POOL # 794556	.	09/15/2022	PRINCIPAL RECEIPT		71,654	71,654				(1,985)		(1,985)		71,654				1,498	.01/15/2042	1.A
36179V-L6-5	GNMA POOL # MA6649	. []	09/20/2022 .	. PRINCIPAL RECEIPT		350	350	362	370		(20)		(20)		350				11	.05/20/2050	. 1.A
	GNMA POOL # MA6650	-	09/20/2022 .	. PRINCIPAL RECEIPT		69,459	69,459	71,803	74,793		(5, 334)		(5,334)		69,459				2,027	.05/20/2050	. 1.A
	GNMA POOL #782989		09/15/2022 _	PRINCIPAL RECEIPT		49,856	49,856	51,743	51,348		(1,493)		(1,493)		49,856				1,446	_06/15/2040	1.A
36230L-K8-1 36176M-GZ-0	GNMA POOL 752119		09/15/2022 . 09/15/2022 .	PRINCIPAL RECEIPT PRINCIPAL RECEIPT		23, 182 49, 981	23, 182 49, 981	24,287 52,199	23,832 51,381	 	(650)		(650)		23 , 182 49 . 981				464	.01/15/2033 12/15/2033	1.A
38374M-DF-3	GNMA REMICS SER 2005-81 CL 0B		09/13/2022 .	PRINCIPAL RECEIPT		146,023	146,023	142,418	144,572				1,451		146.023				5,282	_10/20/2035	1.A
	GNMA REMICS SER 2013-100 CL MA	. []	09/20/2022 _	PRINCIPAL RECEIPT		27,269	27,269	28,407	27,745		(476)		(476)		27,269				636	_02/20/2043	
38378B-6L-8	GNMA REMICS SER 2013-12 CL B	. []	09/16/2022 .	PRINCIPAL RECEIPT		43,822	43,822	44,329	44, 156	ļ	(334)	ļ	(334)		43,822	ļ	ļ	ļ	676	.11/16/2052	1.A
38378N_FL_2	GNMA REMICS SER 2013-158 AR	1	09/16/2022	PRINCIPAL RECEIPT		29 496	29 496	31 222	30 887	1	(1.391)	1	(1.391)		29 496	1			604	08/16/2053	1 A

			T		Snow All Lo	ng-Term Bo	nds and Stoc														
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									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-	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	
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
_38378M-UG-8	1		09/20/2022	PRINCIPAL RECEIPT		343.983	343.983	354.947	348 . 191	(=======)	(4,208)		(4,208)		343,983				6,945	10/20/2041	
38378M-ND-3	GNMA REMICS SER 2013-60 CL GL		09/20/2022	PRINCIPAL RECEIPT		58, 190	58 , 190	59,024	58,457		(267)		(267)		58 , 190				1,206	11/20/2041	1.A
38378K-RB-7	GNMA REMICS SER 2013-68 CL B		09/16/2022	PRINCIPAL RECEIPT		478,605	478,605	479,334	478,946		(341)		(341)		478,605				7 , 147	08/16/2043	
			09/20/2022	PRINCIPAL RECEIPT		20,587	20 , 587	20,773	20,661		(74)		(74)		20,587				417	10/20/2042	
38378X-NN-7	GNMA REMICS SER 2014-135 CL AK		09/16/2022	PRINCIPAL RECEIPT		5,029	5,029	5,215	5,402		(373)		(373)		5,029				101	08/16/2055	
38378X-A4-3 38379K-B9-8			09/16/2022 09/16/2022	PRINCIPAL RECEIPT		15, 103 71,310	15, 103 71, 310	15,035 72,390	15,001 72,622		102	·	102		15, 103 71,310			·	211 1.187	_01/16/2046 _07/16/2051	1.A
38379K-K8-0			09/16/2022	PRINCIPAL RECEIPT	·	10.366	10,366	10,551		·	(1,312)	 	(1,312)	}	10,366		 	·	1, 187	11/16/2055	1.4
38379K-6D-5			09/16/2022	PRINCIPAL RECEIPT		501.176	501,176	496,796	496,061		5, 115		5, 115		501,176				10 , 463	04/16/2056	1.A
38379K-3N-6			09/16/2022	PRINCIPAL RECEIPT		8,967	8,967	8,994	9,007		(40)		(40)		8,967				155	_04/16/2056	1.A
38379K-6M-5	GNMA REMICS SER 2015-171 CL EA		09/16/2022	PRINCIPAL RECEIPT		75,261	75,261	75,008	74,939	ļ	322	ļ	322	ļ [ļ	ļ	ļ	1,330	12/16/2052	1.A
38379K-GP-7	GNMA REMICS SER 2015-58 CL VA		09/16/2022	PRINCIPAL RECEIPT		100,499	100,499	96,581	97,744	ļ	2,755	ļ	2,755	ļ	100,499		ļ	ļ	1,809	10/16/2038	1.A
38379K-TT-5	GNMA REMICS SER 2015-93 CLASS AB		09/16/2022	PRINCIPAL RECEIPT		27,767	27,767	27,638	27,581		186		186		27,767				463	01/16/2047	1.A
38379Y-6L-7 38379U-TB-2	GNMA REMICS SER 2016-125 CL DA		09/16/2022 09/16/2022	PRINCIPAL RECEIPT		324,981 23.720	324,98123,720	325,350	325,482		(500) (277)		(500)		324,981				4,638 411	12/16/2047 .	1.A
38382N-GG-6	GNMA REMICS SER 2010-72 CL AB		09/20/2022	PRINCIPAL RECEIPT		613, 121	613, 121	616,475	616,821		(277)		(3,699)		613, 121				4.828	02/20/2051	1.A
38382J-5W-2	GNMA REMICS SER 2021-56 CL PE		09/20/2022	PRINCIPAL RECEIPT		490,498	490,498	492,414	492,311		(0,813)		(1,813)		490,498				4,919	_03/20/2051	1 A
83162C-WX-7	U S SBA PART CERT SER 2015-20C		07/18/2022	BANK OF OKLAHOMA		1,378,595	1,421,404	1,421,404	1,421,404						1,421,404		(42,809)	(42,809)	34,366	_03/01/2035	1.A
	U S SBA PART CERTIF SER 2014-20B		07/18/2022	BANK OF OKLAHOMA		2,051,213	2,078,823	2,078,823	2,078,823						2,078,823		(27,609)	(27,609)	65,281	_02/01/2034	1.A
			07/25/2022	MIZUHO SECURITIES		2, 183, 679	2,201,827	2,209,396	2,206,990		(199)		(199)		2,206,791		(23, 112)	(23, 112)	64,200	03/01/2034	
83162C-NN-9			08/01/2022	PRINCIPAL RECEIPT		14, 168	14, 168	14, 168	14, 168						14 , 168					02/01/2024	
83162C-PR-8 83162C-PH-0			07/01/2022	PRINCIPAL RECEIPT		41,455	41,455	41,455	41,455						41,455				1,969	07/01/2025	
83162C-PH-0 83162C-QD-8			08/01/2022 09/01/2022	PRINCIPAL RECEIPT		56,516 85,208	56,516 85,208	56,516 83,351	56,516 84,605		94		94		56,516 84,699		509	509	2,614 4,746	02/01/2025 03/01/2026	
83162C-TV-5			07/25/2022	BANK OF OKLAHOMA		1,557,091	1,535,262	1,535,262	1,535,262				94		1,535,262		21,830	21,830	64,248	02/01/2020	1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1
83162C-VY-6			07/18/2022	MIZUHO SECURITIES		2,235,880	2,251,004	2,251,004	2,251,004						2,251,004		(15, 124)	(15, 124)	48,609	12/01/2033	1.A
83162C-WE-9			_07/18/2022	BANK OF OKLAHOMA		1,984,224	2,020,048	2,020,048	2,020,048						2,020,048		(35,824)	(35,824)	50,608	_04/01/2034	1.A
831620-06-8	U S SBA SER 2015-25G		07/01/2022	PRINCIPAL RECEIPT		418,767	418,767	418,767	418,767						418,767				18,047	07/01/2044	1.A
83162C-XY-4			08/01/2022	PRINCIPAL RECEIPT		405,584	405,584	405,584	405,584						405,584				11,296	08/01/2036	1.A
831641-FH-3			09/12/2022	PRINCIPAL RECEIPT		1,509,962	1,509,962	1,509,962	1,509,962						1,509,962				42,958	03/10/2027	1.A
	U S SBA SER 2018-10B		09/12/2022 08/01/2022	PRINCIPAL RECEIPT		3,471,945 980,846	3,471,945 980,846	3,471,945 . 980,846 .	3,471,945 980.846						3,471,945 980.846				123 , 185 45 , 754	09/10/2028 02/01/2038	
83162C-ZF-3			07/18/2022	BANK OF OKLAHOMA	·	3,363,297	3,391,249	3,658,972	3.639.336	·	(6.542)	 	(6,542)	}	3,632,794		(269,497)	(269,497)		05/01/2038	1 4
83162C-ZL-U			07/01/2022	PRINCIPAL RECEIPT		481,324		522,613	519,652		(0, 342)		(912)		518,740		(37,416)	(37,416)	26,708	07/01/2038	1.A
_831641-FM-2	U S SBA SER 2019-10A CL 1		09/12/2022	PRINCIPAL RECEIPT		336,833	336,833	336,833	336,833						336,833				10,486	_03/10/2029	1.A
	U S SBA SER 2019-20H		08/01/2022	PRINCIPAL RECEIPT		375,079	375,079	375,079	375,079	ļ		ļ	ļ	ļ [375,079	ļ	ļ	ļ	12,882	_08/01/2039	
83162C-A9-4			08/01/2022	PRINCIPAL RECEIPT		236,553	236,553	248,926	248,202		(216)	ļ	(216)	ļ	247,986		(11,433)	(11,433)	12,977	02/01/2044	
83162C-B4-4			09/01/2022	PRINCIPAL RECEIPT		783,149	783,149	830,689	827,865		(953)		(953)		826,912		(43,763)	(43,763)	40,226	03/01/2044	1.A
83162C-E4-1 831641-FG-5	U S SBA SER 2020-20A CL 1		07/01/2022 09/12/2022	PRINCIPAL RECEIPT		272,466 1,749,687	272,466 1,749,687	272,466	272,466 1,749,687						272,466 1,749,687				8,531	01/01/2040 .	
831641-FG-5			08/01/2022	PRINCIPAL RECEIPT		1,749,687				 	90	·	90		1,749,687		492	492	35,886 3,200	09/10/2026 08/01/2025	1.A
83162C-ND-1	U S SBA SER SB1C-PS 2003-20H		08/01/2022	PRINCIPAL RECEIPT		18.620	18.620	18.620	18.620			ļ			18.620		492	+32	976	08/01/2023	1.A
831628-E7-3	US SBA 10 YR POOL #100158		09/25/2022	PRINCIPAL RECEIPT		153,114	153,114	163,772	162,068		(8,954)		(8,954)		153,114				3,402	12/25/2030	1.A
_831628-EZ-1	US SBA 25 YEAR POOL # 100152		09/25/2022	PRINCIPAL RECEIPT		55,519	55,519	60,030	59,817		(4, 298)		(4,298)		55,519				1, 185	06/25/2045	
831628-EM-0			09/25/2022	PRINCIPAL RECEIPT		642,929	642,929	679,596	682,541		(39,612)		(39,612)		642,929				15,951	01/25/2044 .	
			09/25/2022	PRINCIPAL RECEIPT		18,639	18,639	19,804	20,056	ļ	(1,417)		(1,417)		18,639			ļ	631	04/25/2043 .	
	US SBA 25 YR POOL #100095		09/25/2022	PRINCIPAL RECEIPT		11,495	11,495	12, 194	12,237		(742)		(742)		11,495				326	05/25/2038	
	US SBA 25 YR POOL #100107 US SBA 25 YR POOL #100131		09/25/2022 09/25/2022	PRINCIPAL RECEIPT		7,522 40.650	7,522 40.650	7,793 L	7,801 42,232		(279)		(279)		7,522 40,650				192 1.106	11/25/2039 07/25/2042	
	US SBA 25 YR POOL #100131		09/25/2022	PRINCIPAL RECEIPT		1,332,877	1,332,877	1,371,197	1,365,987	 	(1,582)		(1,582)	} 	1,332,877		 	 		10/25/2042	
	US SBA SER 2013–20H		08/01/2022	PRINCIPAL RECEIPT		520,945	520,945	520,945	520,945				(33, 110)		520,945				18,637	08/01/2033	
	US TREASURY BONDS		08/18/2022	J.P. MORGAN SECURITIES		10, 136, 978	11,916,000	10,832,258	10,968,399		18 , 183		18, 183		10,986,582		(849,603)	(849,603)	301,138	_02/15/2045	
	US TREASURY BONDS	<u> </u>		GOLDMAN, SACHS & CO	<u> </u>	6,042,695	7,000,000	6,995,469	6,995,665	<u></u>	473	<u> </u>	473	<u> </u>	6,996,138		(953,443)	(953,443)	71,960	05/31/2028	
	99. Subtotal - Bonds - U.S. Governme				-	50.185.869	53.067.826	52.557.022	52.651.574	1	(178.902)	1	(178.902)	1	52.472.674	1	(2.286.802)	(2.286.802)	1.367.835	XXX	XXX

					Show All Lo	ng-Term Bo	nds and Stoc	k Sold, Red	leemed or C												
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									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign	Doolized		Stock	Stated	and
CUSIP					Number of				Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying Value at	Exchange Gain	Realized Gain	Total Gain	Dividends Received	Con-	SVO Admini-
Ident-		For- Disp	posal	Name	Shares of	Consid-		Actual	Adjusted Carrying	Valuation	(Amor-	Impairment	Value	/Adjusted		-	-	(Loss) on	During	tractual Maturity	strative
ification	Description		ate	of Purchaser	Stock	eration	Par Value	Cost	Value	Increase/ (Decrease)	tization)/ Accretion	Recog-	(11 + 12 - 13)	Carrying Value	Disposal Date	(Loss) on Disposal	(Loss) on Disposal	Disposal	Year	Date	Symbol
	COLORADO ST HSG REV 2020 SER I-1		1/2022	CALLED	SIUCK	250,000	250,000	262,583	261,012	(Decrease)	(760)	nized	(760)	_	260,251	Dispusai	(10,251)	(10,251)	5,675	11/01/2050	1.A FE
196480-YB-7	COLORADO ST HSG REV 2021 SER M-1		1/2022	CALLED		355,000	355,000	355,000	355,000		(700)		(100)	/	355,000		(10,231)		7,928	_11/01/2036 _	1.A FE
25477P-NT-8	DIST OF COLUMBIA HSG FIN SER 2017		1/2022	PRINCIPAL RECEIPT		38,936		38,936							38,936					03/01/2049	1.A FE
3133TC-AU-2	FHLMC SER T-009 CL A-6		5/2022	PRINCIPAL RECEIPT		6	6	6	6						6					03/25/2029	
34074M-ND-9 34074M-PG-0	FLORIDA ST HSG FIN CORP 2016 SER 1FLORIDA ST HSG FIN CORP SER 2016 B		1/2022 1/2022	PRINCIPAL RECEIPT PRINCIPAL RECEIPT		110,656 189,749	110,656 189,749	110,656 189,749	110,656						110,656				2,303	07/01/2037 01/01/2043	
	FNMA POOL # 257238		6/2022 6/2022	PRINCIPAL RECEIPT		2,616	2,616	2,505	2,525		92		92		2,616		İ		3, 179	06/01/2043	1.4
	FNMA POOL # 685957			PRINCIPAL RECEIPT		1,609	1,609	1,655	1,611		(2)		(2)	[1,609				59	09/01/2032	1.A
	FNMA POOL # 690311			PRINCIPAL RECEIPT		1,816	1,816	1,812	1,812		4		4		1,816				35	04/01/2033	. 1.A
	FNMA POOL # 745054 FNMA POOL # 768435			PRINCIPAL RECEIPT PRINCIPAL RECEIPT		2, 101 3, 168	2, 101 3, 168	2,097 3,130	2,097 3,134		4		4		2,101 3,168				32	09/01/2035 .01/01/2034	. 1.A
	FNMA POOL # 768433			PRINCIPAL RECEIPT		22,038	22,038	21,700	21,817		221		221		22,038				472	02/01/2034	1.A
	FNMA POOL # AN8199		6/2022	PRINCIPAL RECEIPT		8,188	8,188	9,655	9,464		(1,276)		(1,276))	8, 188				192	01/01/2036	1.A
3138WJ-JA-7	FNMA POOL # AS8356			PRINCIPAL RECEIPT		3,726	3,726	3,844	4,031		(305)		(305)		3,726				76	11/01/2046	1.A
3140F7-XE-4	FNMA POOL # BD0676			PRINCIPAL RECEIPT		1,111	1,111	1, 150	1, 163		(52)		(52)		1,111				26	01/01/2047	. 1.A
	FNMA POOL # BD0687FNMA POOL # BD0707		6/2022 6/2022	PRINCIPAL RECEIPT PRINCIPAL RECEIPT		208, 130 9,812	208, 130 9, 812	219,024 10,335	219,512		(11,382)		(11,382)		208 , 130 9 , 812				6,243 297	09/01/2047 10/01/2047	1.A
	FNMA POOL # BD4800		6/2022	PRINCIPAL RECEIPT		1, 196	1,196	1,236	1,244		(48)		(48)		1,196				28	09/01/2046	1.A
3140FK-H6-0	FNMA POOL # BE0252		6/2022	PRINCIPAL RECEIPT		1,789	1,789	1,891	1,908		(119)		(119)		1,789				48	_09/01/2046 _	1.A
	FNMA POOL # BE8500		6/2022	PRINCIPAL RECEIPT		2,814	2,814	2,910	2,910		(96)		(96)		2,814				66	02/01/2047	
	FNMA POOL # BE9242 FNMA POOL # BH1600		6/2022 6/2022	PRINCIPAL RECEIPT PRINCIPAL RECEIPT		2,765 9,343	2,765 9,343	2,971 9,703	2,973 9,651		(208)		(208)		2,765 9,343				83	03/01/2047 12/01/2047	
	FNMA POOL # BH4476		5/2022 5/2022	PRINCIPAL RECEIPT		9,343		10,724	10,795		(328)		(328)						249	12/01/2047	
3140GU-JH-1	FNMA POOL # BH5663		6/2022	PRINCIPAL RECEIPT		5,918	5,918	6,120	6,035		(117)		(117)		5,918				138	06/01/2047	
3140GX-B6-7	FNMA POOL # BH8160		6/2022	PRINCIPAL RECEIPT		47,030	47,030	48,404	48,345		(1,315)		(1,315)		47,030				1, 100	12/01/2047	1.A
3140GY-3F-4 3140GY-6Z-7	FNMA POOL # BH9797		6/2022	PRINCIPAL RECEIPT PRINCIPAL RECEIPT		11,048 4.114	11,048 4,114	11,369 4,311	11,368 4.332		(320)		(320)		11,048 4,114				259 110	09/01/2047 10/01/2047	. 1.A
	FNMA POOL # BJ1063		5/2022 5/2022	PRINCIPAL RECEIPT		203,948	203,948	214,703	213,853		(216)		(9,905)		203,948				4.816	12/01/2047	1 A
3140H2-JG-4	FNMA POOL # BJ1162		6/2022	PRINCIPAL RECEIPT		579,629	579,629	594,934	594,826		(15, 197)		(15, 197)		579,629				13,914	01/01/2048	1.A
	FNMA POOL # BJ1609		5/2022	PRINCIPAL RECEIPT		1, 118	1, 118	1, 151	1, 162		(45)		(45)		1,118				26	10/01/2047	1.A
	FNMA POOL # BJ2512 FNMA POOL # BJ2985		6/2022	PRINCIPAL RECEIPT PRINCIPAL RECEIPT		165,006 1,583	165,006 1,583	169,467 1,627	169,062 1,643		(4,055)		(4,055)		165,006 1,583				4,283 37	12/01/2047 12/01/2047	1.A
	FNMA POOL # BJ2565		6/2022	PRINCIPAL RECEIPT		1,329	1,329	1,380	1,395		(66)		(66)		1.329				35	01/01/2048	
3140H6-ZV-4	FNMA POOL # BJ5255		5/2022	PRINCIPAL RECEIPT		14,054	14,054	14,490	14,447		(393)		(393))	14,054				328	12/01/2047	1.A
	FNMA POOL # BJ5260	09/26		PRINCIPAL RECEIPT		3,000	3,000	3, 123	3,099		(99)		(99)		3,000				80	12/01/2047	. 1.A
3140HL-JT-4 3140HT-ZG-7	FNMA POOL # BK6573FNMA POOL # BL2542		6/2022	PRINCIPAL RECEIPT		3,249 23,507	3,249 23,507	3,406 27,349	3,425 26,945		(176)		(176)		3,249 23,507				108	07/01/2048 05/01/2039	. 1.A
3140HI-ZG-7	FNMA POOL # BL2342			PRINCIPAL RECEIPT PRINCIPAL RECEIPT		67.677	67.677	71,251	74.885		(3,436)		(3,436)		67.677				1.546	08/01/2039	1 A
3140KE-CG-1	FNMA POOL # BP6370		6/2022	PRINCIPAL RECEIPT		13,868	13,868	14,575	14,636		(768)		(768)		13,868				278	_05/01/2050 _	1.A
	FNMA POOL # BP6792		6/2022	PRINCIPAL RECEIPT		30,778	30,778	32,350	32,658		(1,881)		(1,881))	30,778				616	05/01/2050 _	1.A
	FNMA POOL # BP7157		6/2022	PRINCIPAL RECEIPT		236,614	236,614 189,449	248,833	247,669		(11,056)		(11,056)		236,614				4,731 3,161	06/01/2050	1.A
	FNMA POOL # BQ8502 FNMA POOL # BQ9294		6/2022 6/2022	PRINCIPAL RECEIPT PRINCIPAL RECEIPT		189,449 90,157		199,513 95,397	199,079 95,415		(9,630)		(5,259)						1,373		
	FNMA POOL # BQ9317		6/2022	PRINCIPAL RECEIPT		98,191	98,191	104,006	104, 149		(5,958)		(5,958)		98,191				1,477	12/01/2050 _	
	FNMA POOL # CA2365		6/2022	PRINCIPAL RECEIPT		10,656	10,656	10,684	10,693	ļ	(37)		(37))	10,656				249	09/01/2048	1.A
3140QA-DC-1	FNMA POOL # CA2798		6/2022	PRINCIPAL RECEIPT		62,714	62,714	68,456	70,753		(8,039)		(8,039)		62,714				1,857	12/01/2048	
31418B-TN-6 31418D-FZ-0	FNMA POOL # MA2356FNMA POOL # MA3783		6/2022 6/2022	PRINCIPAL RECEIPT PRINCIPAL RECEIPT		5,749 7,654	5,749 7,654	5,932 7,857	6, 148 8, 412		(399)		(399)		5,749 7,654				125 158	07/01/2045 09/01/2049	1.A
31418D-LY-6	FNMA POOL # MA3763			PRINCIPAL RECEIPT		65.558			68.694		(3, 135)		(3, 135)		65.558		<u> </u>		1,224	02/01/2050	
31418D-MV-1	FNMA POOL # MA3971		6/2022	PRINCIPAL RECEIPT		68,213	68,213	69,321	71,360		(3, 147)		(3, 147))	68,213				1,330	03/01/2050	1.A
	FNMA POOL # MA4085			PRINCIPAL RECEIPT		33,505	33,505	34,097	34,646		(1,140)		(1,140)		33,505				551		
	FNMA POOL #AS8796		6/2022	PRINCIPAL RECEIPT		290,081 77,286	290,081	305,990 78,518	318,369		(28,288)		(28, 288)		290,081 77,286				5,573	02/01/2047	
3140ML-MZ-0 3140HI-RD-0	FNMA POOL #BV6675FNMA POOL#BL3183		6/2022 6/2022	PRINCIPAL RECEIPT PRINCIPAL RECEIPT			77,286 81,175			<u> </u>	(1,232)		(1,232)				ļ	 			1.A
U-U-U-U-U	I I WILL I VOLTULO 100		,, LULL	I I I INVIENT NEVELET I		II)	ــ ۱۱۱۵ امــــــــــــــــــــــــــــــــــــ	ರು, ರುರ	00,192		(1,011)		(1,011)	/	1/1 , ا و				1,138	00/01/200/	

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									Book/	Unrealized		Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eian	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)		nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
31393B-T6-2	FNMA REMICS SER 2003-W6 CL1A43	o.g.i	09/26/2022	PRINCIPAL RECEIPT	Otook	46.247	46.247	47, 109	46.574	(Decircuse)	(327)	HIZCU	(327)	value	46.247	Diopodai	Вюрова	Вюроса	1.676	10/25/2042	1 4
	FNMA REMICS SER 2006-63 CL A6		_09/26/2022 _	PRINCIPAL RECEIPT		99,335		95, 183			1,883		1,883		99,335				2,833	07/25/2044	1.A
	FNMA REMICS SER 2020-48 CL AB		09/26/2022	PRINCIPAL RECEIPT		166,941	166,941	154,896			12,045		12,045		166,941				1,042	07/25/2050	1.A
3136BF-U2-7	FNMA REMICS SER 2021-24 CL AD		09/26/2022 .	. PRINCIPAL RECEIPT		366,402	366,402	370,066	370,399		(3,997)		(3,997)		366,402				5,985	11/25/2049 .	. 1.A
31335H-XC-2	FREDDIE MAC POOL # C90675		09/15/2022 .	. PRINCIPAL RECEIPT		4,604	4,604	4,657	4,606		(2)		(2)		4,604				153	05/01/2023 .	. 1.A
31335H-YN-7	FREDDIE MAC POOL # C90717		09/15/2022 _	PRINCIPAL RECEIPT		5,593	5,593 4,456	5,698	5,608 4,459		(14)		(14)		5,593				203 149	09/01/2023 _	. 1.A
3128E2-VX-1 31335B-JE-7	FREDDIE MAC POOL # D96030 FREDDIE MAC POOL # G61161	-	09/15/2022 . 09/15/2022 .	PRINCIPAL RECEIPT PRINCIPAL RECEIPT		4,456 234.023	4,456	4,524 239,690	4,459	l	(3)		(3)		4,456				149	05/01/2023 _ 08/01/2047 _	1.A
3132WP-6K-8	FREDDIE MAC POOL # Q49873	-	09/15/2022 .	PRINCIPAL RECEIPT		2,664	2,664	2,727	2,720		(5, 694)		(56)		2,664				63	08/01/2047 .	1.A
3132XS-UC-2	FREDDIE MAC POOL # Q50578		09/15/2022	PRINCIPAL RECEIPT		8,825	8,825	9,247	9, 198		(373)		(373)		8,825				235	09/01/2047 .	1.A
3132XU-GZ-2	FREDDIE MAC POOL # Q52015		09/15/2022 _	PRINCIPAL RECEIPT		116,331	116,331	119,566	119,531		(3,200)		(3,200)		116,331				2,713	11/01/2047 .	1.A
3132XU-G3-3	FREDDIE MAC POOL # Q52017		09/15/2022 .	. PRINCIPAL RECEIPT		7, 189	7 , 189	7,563	7,513		(324)		(324)		7 , 189				192	11/01/2047 .	. 1.A
3132XU-JX-4	FREDDIE MAC POOL # Q52077		09/15/2022 .	. PRINCIPAL RECEIPT		311,624	311,624	327,643	325,969		(14,345)		(14,345)		311,624					11/01/2047 .	1.A
3132XU-KF-1 3132XU-KT-1	FREDDIE MAC POOL # Q52093		09/15/2022 _ 09/15/2022 _	PRINCIPAL RECEIPT PRINCIPAL RECEIPT		107, 146 38, 336	107,146 38,336	110,109 40,247	110,272 40,133		(3, 126)		(3, 126)		107 , 146 38 , 336				2,475 1,031	11/01/2047 . 11/01/2047 .	1.A
3132XW-DG-3	FREDDIE MAC POOL # Q52703		09/15/2022 .	PRINCIPAL RECEIPT		5.367	5,367	5,450	5.414		(1,790)		(1,790)		5,367				125	01/01/2047 .	1.A
3132XW-DH-1	FREDDIE MAC POOL # Q53703		09/15/2022 .	PRINCIPAL RECEIPT		2.645	2,645	2.687	2.687		(41)		(41)		2.645				62	01/01/2048 .	1.A
3133A4-3A-2	FREDDIE MAC POOL # QA9793		09/26/2022	PRINCIPAL RECEIPT		12, 134	12, 134	12,751	12,917		(783)		(783)		12,134				244	05/01/2050 .	1.A
3133AD-JZ-0	FREDDIE MAC POOL # QB6580		09/26/2022 _	PRINCIPAL RECEIPT		15,945	15,945	16,782	17,076		(1,131)		(1, 131)		15,945				266	12/01/2050 .	. 1.A
3133AD-J6-4	FREDDIE MAC POOL # QB6585		09/26/2022 .	PRINCIPAL RECEIPT		271,790	271,790	286,229	286,587		(14,797)		(14,797)		271,790				4,530	12/01/2050 .	. 1.A
3133AD-ZP-4	FREDDIE MAC POOL # QB7050		09/26/2022 .	PRINCIPAL RECEIPT		382,218	382,218	404,852	406,208		(23,990)		(23,990)		382,218				6,093	12/01/2050 .	. 1.A
3132DM-K2-0 3132AE-EY-8	FREDDIE MAC POOL # SD0313 FREDDIE MAC POOL # ZT1951		09/26/2022 _ 09/26/2022 _	PRINCIPAL RECEIPT PRINCIPAL RECEIPT		10,714	10,714 35,780	11,450 36,722	11,520 37,817		(806)		(806)		10,714 35,780				214 825	04/01/2050	. I.A
3132DW-DK-6	FREDDIE MAC POOL # 211931		09/26/2022 .	VARIOUS		24,580,896	27,272,721	27,349,425	ווט, וע		(3, 299)		(3,299)		27,346,126		(2,765,230)	(2,765,230)	435,419	04/01/2052	1 A
3132VM-HD-0	FREDDIE MAC POOL# Q61127		09/15/2022	PRINCIPAL RECEIPT		11,633	11,633	11,628	11,626		7				11,633			(2,700,200)	274	01/01/2049 .	1.A
45202B-CJ-3	ILLINOIS ST HSG DEV 2016 SER A		09/01/2022 .	CALLED		1, 137, 333	1, 137, 333	1, 137, 333	1, 137, 333						1, 137, 333				19,899		
54627D-EF-4	LOUISIANA ST HSG CORP REV SR 2020A		09/01/2022 _	PRINCIPAL RECEIPT		47,372	47,372	47,372	<u>4</u> 7,372						47,372				626		
54627D-BV-2	LOUISIANA ST HSG CORP SF MTG 2015A		09/01/2022 .	PRINCIPAL RECEIPT		85,426		85,426	85,426		(40)		(40)				(004)	(004)	1,719	12/01/2038 .	1.A FE
	MINNESOTA ST HSG FIN AGY REV SER A		09/01/2022 .	PRINCIPAL RECEIPT		324,714	324,714 76.895	325,526	325,454		(49)		(49)		325,405		(691)	(691)	3,507 1.544	02/01/2051 . 12/01/2034 .	
60637B-XV-7	MISSOURI ST HSG DEV REV 2020 SER B		09/01/2022	PRINCIPAL RECEIPT				894,788	891,914		(1,035)		(1,035)		890.879		(13, 154)	(13, 154)	15,626	12/01/2034 .	
	NEVADA ST HSG REV BDS SER 2020A		_09/01/2022	PRINCIPAL RECEIPT		127,372	127,372	127,372	127,372						127,372				1,730	11/01/2044	
	NEW MEXICO MTG FIN AUTH 2015 SER E		09/01/2022 .	PRINCIPAL RECEIPT		91,612	91,612	91,612	91,612						91,612				1,871	09/01/2037 .	1.A FE
677377-2P-7	OHIO HSG FIN REV BONDS 2016 SER 1		09/01/2022 .	_ CALLED		70,000	70,000	70,000	70,000						70,000				1,281	11/01/2041 .	1.A FE
684907-WN-4 880461-2F-4	ORANGE CNTY FL HSG FIN REV 2020B		09/01/2022 _ 09/01/2022 _	PRINCIPAL RECEIPT		4,825 40,000	4,825 40,000	4,825 42,537	4,825 42.156		(161)		(404)		4,825 41.995		(1.995)	(1,995)	53	09/01/2050	1.A FE
880461-2F-4	TENNESSEE HSG DEV AGY 2020-38 TENNESSEE HSG DEV AGY REV 2020-2		08/01/2022 _	CALLED		170,000	170,000	42,537			(576)		(161)				(7,740)	(1,995)	7,367	07/01/2050 . 07/01/2040 .	1.B FE
	TEXAS ST DEPT OF HSG 2017 SER B		09/01/2022 .	PRINCIPAL RECEIPT		44,518	44,518	44,518	44,518		(3/0)		(3/0)		44,518		(1,140)	(7,740)	791		1.B FE
	TEXAS ST DEPT OF HSG SER B		_09/01/2022 _	PRINCIPAL RECEIPT		43,987	43,987	43,987	43,987						43,987				573		1.B FE
	TEXAS ST DEPT OF HSG SF REV 2015 A		09/01/2022 .	_ CALLED		125,000	125,000	125,000	125,000						125,000				3,533		1.B FE
	UNIV OF TEXAS TX REV SER 2010D		08/15/2022 .	VARIOUS		1,040,000	1,040,000	1,090,232			1,832		1,832		1,092,064		(52,064)	(52,064)	25 , 152	08/15/2026 .	1.A FE
	WASHINGTON ST HSG FIN COM 2015 B		09/01/2022 .	CALLED		165,000	165,000	165,000	165,000						165,000				3,531	05/01/2041 .	1.A FE
	WASHINGTON ST HSG FIN COMM 2015 A		09/01/2022 _	_ CALLED		80,000	80,000	80,000	80,000		(040, 004)		(040,004)		80,000		(0.054.405)	(0.054.405)	1,588	09/01/2040 _ XXX	1.A FE
00287Y-AP-4	99. Subtotal - Bonds - U.S. Special Re ABBVIE INC SR NTS	evenue	09/06/2022 _	CALLED		35,131,511 2,961,000	37,823,334 2,961,000	38,177,560 2,975,378	9,521,767 2,962,835		(212,201)		(212,201)		37,982,636 2,960,800		(2,851,125)	(2,851,125)	653,264 78,960	11/06/2022 _	2.B FE
002871-AI-4	AGATE BAY MTG TRUST 2015-5 CL A9		09/26/2022 .	PRINCIPAL RECEIPT		112,354	112,354	115,075	114.346		(2,034)		(2,034)		112,354		200	200	2,512	07/25/2045 .	1 A
00842T-AD-0	AGATE BAY MTG TRUST 2016-1 CL A4		09/26/2022 .	PRINCIPAL RECEIPT		7,331	7,331	7,235	7,251		80		80		7,331				162	12/25/2045	1.A
00842E-AC-5	AGATE BAY MTG TRUST 2016-2 CL A3		09/26/2022 .	PRINCIPAL RECEIPT		51,991	51,991	53,347	54,804		(2,814)		(2,814)		51,991				1, 149	03/25/2046 .	1.A
037833-CJ-7	APPLE INC NTS		07/05/2022 _	GOLDMAN, SACHS & CO		1,754,655	1,750,000	1,789,113	1,772,469		(2,211)		(2,211)		1,770,257		(15,602)	(15,602)	53,414	_02/09/2027 _	
	BEACON CONTAINER FINANCE II LLC	-	09/20/2022 .	PRINCIPAL RECEIPT		203,333	203,333	202,855	199,918	}	473	ļ	473		203,333		(44 500)	(44 500)	3,006	10/22/2046 .	1.F FE
	BP CAP MARKETS AMERICA COMPANYBP CAPITAL MARKETS AMERICA NTS		08/24/2022 .	VARIOUS		2,065,898 1,645,000	2,055,000 1,645,000	2,093,323 1,590,544	2,071,909 1,627,259	·	(5,321)		(5,321)		2,066,589 1,635,597		(11,589) 9,403	(11,589) 9,403	92,677	02/06/2024 . 05/10/2023 .	1.F FE
	CREDIT SUISSE MTG TRUST 2013-TH1		08/24/2022 .	PRINCIPAL RECEIPT		140.282	140,282	1,590,544	137,608		2,674		2.674		140 . 282		y,403	,403	1,876 ــــــــــــــــــــــــــــــــــــ	02/25/2043	
	CDEDIT CHIESE MTG TRICT CED 2012_7		00/26/2022	DDINCIDAL DECEIDT		20, 447	20, 447	20 015	20 690		(222)		(222)		20, 447				702	09/25/2040	4.4

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									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-	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
126650-CF-5	CVS CAREMARK CORPORATION		09/29/2022	MARKET AXESS		1,859,223	1.905.000	1.964.736	1,925,168	/	(5,590)		(5,590)		1,919,577		(60.354)	(60,354)	73,402	08/12/2024	2.B FE
30290W-AG-0	FREMF MORTGAGE TRUST FREMF 2012 K2		_08/25/2022	PRINCIPAL RECEIPT		2,271,000	2,271,000	2,353,412	2,305,541		(34,541)		(34,541)		2,271,000				55,848	10/25/2045	
30290U-AL-3	FREMF MTG TRUST SER 2012-K22 CL C		08/25/2022	PRINCIPAL RECEIPT		17,936,000	17,936,000	18,650,163	18,203,115		(267, 115)		(267, 115)		17,936,000				434,316	08/25/2045	
30290W-AE-5	FREMF MTG TRUST SER 2012-K23 CL B		08/25/2022 .	. PRINCIPAL RECEIPT		4,450,000	4,450,000	4,651,293	4,517,597		(67,597)		(67,597)		4,450,000				109,434	10/25/2045 .	1. FM
30290X-AN-3	FREMF MTG TRUST SER 2013-K24 CL B		09/25/2022 .	PRINCIPAL RECEIPT		200,000	200,000	205,539	201, 152		(1, 152)		(1,152)		200,000				5,311	11/25/2045 .	
357081-AE-8	FREMF MTG TRUST SER 2015-K720 CL B		07/25/2022 .	. PRINCIPAL RECEIPT		1, 138, 170	1, 138, 170	1, 182,502	1, 150, 374		(12,204)		(12,204)		1, 138, 170				22,952	07/25/2022 _	1.A
36262Q-AB-5	GS MBS 2021-GR1 A2 MTG	-	09/26/2022 _	PRINCIPAL RECEIPT	-	69,429	69,429	70,557	70,487		(1,058)	ļ	(1,058)		69,429		ļ	 	1 , 124	11/25/2051	1.A
36261H-AA-8	GS MBS 2021-PJ5 A1 MTG	-	09/26/2022 .	. PRINCIPAL RECEIPT		202,467	202,467	201,011	200,998		1,469		1,469		202,467				2,794	10/25/2051 .	1.A
36262C-AB-6	GS MBS 2021-PJ7 CL A2		09/26/2022 .	. PRINCIPAL RECEIPT		118,066	118,066	120 , 169	120,067		(2,001)		(2,001)		118,066			/4 55-	1,969	01/25/2052 .	
466159-AA-8	HENDERSON MTG SER 10-2A		09/15/2022 _	PRINCIPAL RECEIPT		25,250	25,250	26,856	26,825		(23)		(23)		26,802		(1,552)	(1,552)	693	01/15/2048 .	
46617L-AA-9	HENDERSON MTG SER 2013-3A CL A	-	09/15/2022 _	PRINCIPAL RECEIPT	- }	16,546	16,546	18,916	18,897		(10)	}	(10)		18,887	·	(2,341)	(2,341)	444	01/17/2073 .	
46618A-AA-2 46618H-AA-7	HENDERSON MTG SER 2014-2A CL A	-	09/15/2022 .	PRINCIPAL RECEIPT PRINCIPAL RECEIPT		14,260	14,260	15,908	15,894		(8)		(8)		15,886		(1,626)	(1,626)	330	01/17/2073 .	
46618L-AA-8	HENDERSON MTG SER 2014-3A CL A		09/15/2022 .	PRINCIPAL RECEIPT		6,689 2,895	6,689 2,895	6,084 3,158	3, 156		(1)		(1)		6,085 3,154		(259)	604	20 61	06/15/2077 .	
46655B-AA-4	HENDERSON MTG SER 2015-1A CL A		09/01/2022 .	PRINCIPAL RECEIPT		45,846	2,895 45,846	45,846	3, 130		(1)		(1)		3, 154		(259)	(209)	651	09/15/2072 . 02/15/2079 .	
40000D-AA-4	TILNOLISON WIG SEN 2021-A GE A		95/01/2022 _	KEYBANC CAPITAL MARKETS		43,040	40,040	45,040							45,040				001	92/13/2019 _	
459200-HU-8	IBM CORP		09/27/2022 .	INC	'	2,019,906	2,050,000	2,094,991	2,067,804		(6,092)		(6,092)		2,061,712		(41,806)	(41,806)	84,014	02/12/2024 .	1 G FF
	J G WENTWORTH XXXIX SER 17-2A CL A		09/15/2022	PRINCIPAL RECEIPT		5, 195	5,195	5,796	5,789		(3)		(3)		5,786		(592)	(592)	124	09/15/2072	
	J.G. WENTWORTH XLII SER 18-2A CL A		09/15/2022	PRINCIPAL RECEIPT		10.459	10.459	11.994	11.983		(7)		(7)		11.977		(1,518)	(1,518)	300	10/15/2075	
	JOHN DEERE CAPITAL CORP		09/26/2022	LOOP CAPITAL MARKETS		1,920,251	1,960,000	1,958,510	1,959,589		120		120		1,959,709		(39,458)	(39,458)		06/12/2024	
46644V-AD-8	JP MORGAN MTG TRUST 2015-4 CL 1A4		09/26/2022 .	PRINCIPAL RECEIPT		9,914	9,914	10 , 150	10,273		(359)		(359)		9,914		,	,	206	06/25/2045 .	
46644V-BJ-4	JP MORGAN MTG TRUST 2015-4 CL 2A2		09/26/2022 .	. PRINCIPAL RECEIPT		91,394	91,394	90,466	90,747		647		647		91,394				1,875	06/25/2045 .	
46645G-AC-2	JP MORGAN MTG TRUST 2015-6 CL A3		09/26/2022 _	PRINCIPAL RECEIPT		14,008	14,008	14, 190	14, 185		(177)		(177)		14,008				348	10/25/2045 .	1.A
46647J-AC-4	JP MORGAN MTG TRUST 2016-4 CL A3	.	09/26/2022 .	. PRINCIPAL RECEIPT		33, 195	33, 195	33,615	33,544		(349)		(349)		33 , 195				697	10/25/2046 .	1.A
46648H-AC-7	JP MORGAN MTG TRUST 2017-2 CL A3		09/26/2022 .	. PRINCIPAL RECEIPT		56,770	56,770	57,762	57,945		(1,175)		(1, 175)		56,770				1,323	05/25/2047 .	1.A
	JP MORGAN MTG TRUST 2017-3 CL 1A3		09/26/2022 .	. PRINCIPAL RECEIPT		85,374			87,848		(2,475)		(2,475)						1,916	08/25/2047 .	1.A
	JP MORGAN MTG TRUST 2021-13 CL A3		09/25/2022 _	PRINCIPAL RECEIPT		518,031	518,031	520,540	520,570		(2,539)		(2,539)		518,031				8,226	04/25/2052	
	JP MORGAN MTG TRUST 2021-15 CL A2	-	09/25/2022 .	PRINCIPAL RECEIPT		205,585	205,585	209,055	209,093		(3,507)		(3,507)		205,585				3,930	06/25/2052 .	
	JP MORGAN MTG TRUST SER 21 CL A5A JP MORGAN MTG TRUST SER 22-2 CL A3	-	09/25/2022 . 09/25/2022 .	PRINCIPAL RECEIPT PRINCIPAL RECEIPT			43,764338,429	37,965			5,799 17.450		5,799 17,450		43,764				242 4, 125	10/25/2051 . 08/25/2052 .	
58013M-EY-6	MCDONALD'S CORP NTS		07/26/2022 _	GOLDMAN, SACHS & CO			75,000	83,038	82,350		(1,074)		(1,074)		81,276		(5,586)	(5.586)	2,760	01/30/2026 .	
61772N-AJ-6	MS MTG TRUST SER 2021–5 CL A3		09/26/2022 .	PRINCIPAL RECEIPT		182.516	182,516	185.796	185,709		(3, 193)		(3, 193)		182.516		(3,300)	(3,300)	3.167	08/25/2051	1 4
62954V-AA-5	NEW YORK CITY TAX LIEN SER 19-A		08/15/2022 .	PRINCIPAL RECEIPT		1,253,170	1,253,170	1,253,048	1.253.066		5		5		1,253,072		98	98	20.583	11/10/2032 .	1.A FF
655844-BL-1	NORFOLK SOUTHERN CORP		09/29/2022 .	MARKET AXESS		1,960,452	1,973,000	1,918,821	1.965.084		5.216	L	5,216		1.970.299		(9.848)	(9,848)	64.913		
66989H-AN-8	NOVARTIS CAPITAL CORP		09/27/2022	BARCLAYS INC		1,773,536	1,900,000	1,858,295	1,871,714		3,588		3,588		1,875,302		(101,766)	(101,766)	51,047		
	NUCOR CORP SENIOR NOTES		_08/15/2022	CALLED	.	4,000,000	4,000,000	3,993,280	3,999,506		435		435		3,999,941		60	60	151,250	09/15/2022	1.G FE
67647L-AA-9	OCEANVIEW MTG TRUST SR 2021-1 A1		09/26/2022 .	. PRINCIPAL RECEIPT		166,645	166,645	169,796	169,549		(2,904)	ļ	(2,904)	L	166,645		ļ	ļ	2,755	05/25/2051 .	
			1	KEYBANC CAPITAL MARKETS													1				
740189-AM-7	PRECISION CASTPARTS CORPORATION		07/18/2022 .	. INC		869,304	875,000	873,215	874,319		103		103		874,422		(5, 118)	(5, 118)	16,984	06/15/2025 .	
75409T-AG-0	RATE MTG TRUST 2021-J3 CL A7		09/25/2022 _	PRINCIPAL RECEIPT		442,011	442,011	449,747	449,306		(7,294)		(7,294)		442,011				7,088	10/25/2051 _	1.A
293420-AA-2	RI SMALL BUSINESS NOTE SERIES 2021		08/15/2022 .	. VARIOUS		171,373	171,373	171,373	171,373						171,373				13,034	12/15/2026 .	
81745M-AA-9	SEQUOIA MTG TRUST SER 2013-2 CL A		09/26/2022 .	PRINCIPAL RECEIPT		73,284	73,284	68,017	69,419		3,865		3,865		73,284				871	02/25/2043	
81745L-AD-5	SEQUOIA MTG TRUST SER 2014-4 CL A4		09/26/2022 _	PRINCIPAL RECEIPT		7,481	7,481	7,671	7,642		(161)		(161)		7,481				175 420	11/25/2044 .	
81746R-AU-3	SEQUOIA MTG TRUST SER 2016-2 CLA19		09/26/2022 _	PRINCIPAL RECEIPT	- }	17,587	17,587	17,877	17,859		(273)	}	(273)		17,587	·	·	·		08/25/2046 _	
81746G-AA-1 81746X-AA-4	SEQUOIA MTG TRUST SER 2017-1 CL A1		09/26/2022 .	PRINCIPAL RECEIPT	-	119,926 50.691	119,926 50,691	122,306 50.366	122,647		(2,722)	}	(2,722)		119,926 50.691		·	····	2,783	10/25/2047 .	
81/46X-AA-4 81748M-AA-6	SEQUOIA MTG TRUST SR 2017-3 CL A1SEQUOIA MTG TRUST SR 2020-1 CL A1	-	09/26/2022 .	PRINCIPAL RECEIPT				50,366			346		346		50,691				1,221	04/25/2047 . 02/25/2050 .	
81748M-AA-6	SEQUOTA MTG TRUST SR 2020-1 CL AT		09/25/2022 _	PRINCIPAL RECEIPT				36,661			(3, 148)		(539)							03/25/2050 _	
U-AM-11 Q	OLGOVIA MIG INOSI ON 2020-2 GL AI	-	20/ 23/ 2022 _	MORGAN STANLEY SMITH			ا ۱۷۷, ۱۷۷	ا ۵۵,00	950,00 بالا		(339)	 	(309)		الكار , الا				000		1.7
86787E-BC-0	SUNTRUST BANK SR NTS		_07/18/2022	BARNEY LL		154 . 168	155.000	154.949	154.976		6	l	6		154.982		(814)	(814)	3,982	04/01/2024 .	1.F FE
88315L-AS-7	TEXTAINER MARINE ABS 2021-3A CL A	-	09/20/2022	PRINCIPAL RECEIPT	-		37.100	34,907	104,570		2. 193		2, 193		37 . 100		(014)	(014)		08/20/2046 .	
	THE PROPERTY OF THE PROPERTY O			THL CREDIT DIRECT			, 100				, 100				, 100						
87303*-AA-9	THL CREDIT DL FUND IV REVOLVING NT		07/29/2022	LENDING FUND	. [129.389	129.389	129.389	129.389	L	L	L	L	L	129.389	L	L	L	3,997	07/15/2025 .	1.E PL
	TIE FINDING II IIC SER 20-14 CL A	1		PRINCIPAL RECEIPT		20,000	20,000	19 891	19 894		106	1	106		20,000				277	08/20/2045	

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											Current	Other Than	Adjusted	Change in	Adjusted	Foreign	Dealized				
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Ident-			Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)		nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
872480-AE-8			9/20/2022	. PRINCIPAL RECEIPT		19,375	19,375	16,891			2,484		2,484		19,375				107	02/20/2046	1.F FE
89680H-AA-0	TRITON CONTAINER FINANCE LLC		09/20/2022	PRINCIPAL RECEIPT		102,531	102,531	99,599	31,700		2,929		2,929		102,531				1,318	09/20/2045	
89680H-AE-2 907818-DR-6			09/20/2022 09/29/2022	PRINCIPAL RECEIPT MARKET AXESS		146,094 1,367,748	146,094 1,387,000	128,095	1,400,227		17,999		17,999		146,094		(27,940)	(27,940)		03/20/2046 02/15/2024	
74939K-AE-6			09/25/2022	PRINCIPAL RECEIPT		1,367,748	176,311	177, 137	1,400,227		(4, 336)		(4,336)		176,311		(27,940)	(27,940)	2,914	12/25/2051	1.4 FE
74938V-AA-1	WOODWARD CAPITAL MGT SER 21-4 CL A		9/25/2022	PRINCIPAL RECEIPT		730,831	730,831	740,766	740,510		(9,679)		(9,679)		730,831				11.846	09/25/2051	1 A
749384-AA-1	WOODWARD CAPITAL MGT SER 21-5 CL A		9/26/2022	PRINCIPAL RECEIPT		329,680	329,680	320,384	160,235		9,296		9,296		329,680				4,757	11/25/2051	1.A
74938W-AB-7	WOODWARD CAPITAL MGT SER 22-2 CL A	Ω	9/25/2022	PRINCIPAL RECEIPT			84,010	79,455			4,555		4,555		84,010				1,079	02/25/2052	
	SUMITOMO MITSUI BANKING CORP	D0	7/18/2022	MATURITY		3,000,000	3,000,000	3,071,040	3,013,225		(13, 225)		(13,225)		3,000,000				96,000	07/18/2022	1.E FE
			09/20/2022	PRINCIPAL RECEIPT		179,658	179,666	179,861	152,765		(159)		(159)		179,656				2,476	09/20/2045	
	TEXTAINER MARINE ABS 2021-1A CL A		9/20/2022	PRINCIPAL RECEIPT		40,000	40,000	34,494			5,506		5,506		40,000				112	02/20/2046	
	99. Subtotal - Bonds - Industrial and M	liscellane	eous (Una	affiliated)		60,467,324	60,731,500	61,920,323	60,187,713		(376,647)		(376,647)		60,773,827		(317,404)	(317,404)	1,668,002	XXX	XXX
	97. Total - Bonds - Part 4					145,784,704	151,622,659	152,654,905	122,361,054		(767,750)		(767,750)		151,229,137		(5, 455, 331)	(5,455,331)	3,689,101	XXX	XXX
250999999	98. Total - Bonds - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
250999999	99. Total - Bonds					145,784,704	151,622,659	152,654,905	122,361,054		(767,750)		(767,750)		151,229,137		(5, 455, 331)	(5,455,331)	3,689,101	XXX	XXX
450999999	97. Total - Preferred Stocks - Part 4						XXX													XXX	XXX
450999999	98. Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
45099999	99. Total - Preferred Stocks						1001									1				1001	V/V/
10000000	99. Total - Freieneu Stocks						XXX													XXX	XXX
002824-10-0	ABBOTT LABORATORIES		08/11/2022	VARIOUS	12,782.000	1,409,867	XXX	249,407	1,798,939	(1,549,531)			(1,549,531)		249,407		1,160,460	1, 160, 460	18,023	XXX	
	ABBOTT LABORATORIES		08/11/2022 08/11/2022	VARIOUS	12,782.000	1,409,867 957,375	XXX	249,407 613,205	1,798,939 1,248,099	(1,549,531)			(1,549,531)		249,407 613,205		1, 160, 460 344, 170	1, 160,460 344,170	18,023	XXX	
002824-10-0 00724F-10-1	ABBOTT LABORATORIES ADOBE INC		08/11/2022		2,201.000	957,375	XXX	613,205	1,248,099	(634,894)			(634,894)		613,205		344, 170	344, 170		XXX	
002824-10-0 00724F-10-1	ABBOTT LABORATORIES ADOBE INC AIR PRODUCTS & CHEMICALS INC		08/11/2022	VARIOUS	2,201.000	957,375 645,351	XXX	613,205	1,248,099	(634,894)			(634,894) (157,881)		613,205		344, 170	344,170	18,023	XXX	
002824-10-0 00724F-10-1 009158-10-6 02079K-30-5	ABBOTT LABORATORIES ADOBE INC AIR PRODUCTS & CHEMICALS INC ALPHABET INC CL A		08/11/2022 07/01/2022 08/10/2022	VARIOUS	2,201.000 2,670.000 49,183.000	957,375 645,351 5,676,480	XXX	613,205 592,114 2,553,699	1,248,099 544,930 7,124,256	(634,894) (157,881) (4,570,557)			(634,894) (157,881) (4,570,557)		613,205 592,114 2,553,699		344,170 53,238 3,122,781	344,170 53,238 3,122,781		XXX	
002824-10-0 00724F-10-1 009158-10-6 02079K-30-5 023135-10-6	ABBOTT LABORATORIES ADOBE INC AIR PRODUCTS & CHEMICALS INC ALPHABET INC CL A AMAZON.COM INC	0	08/11/2022	VARIOUS	2,201.000 2,670.000 49,183.000 16,293.000	957,375 645,351	XXX	613,205	1,248,099 544,930 7,124,256 1,432,599	(634,894)			(634,894) (157,881) (4,570,557) (560,065)		613,205		344,170 53,238 3,122,781 352,865	344,170	10 , 132	XXX	
002824-10-0 00724F-10-1 009158-10-6 02079K-30-5	ABBOTT LABORATORIES ADOBE INC AIR PRODUCTS & CHEMICALS INC ALPHABET INC CL A AMAZON.COM INC		08/11/2022 07/01/2022 08/10/2022 08/12/2022 08/10/2022	VARIOUS			XXX		1,248,099 544,930 7,124,256 1,432,599 548,224	(634,894) (157,881) (4,570,557) (560,065)			(634,894) (157,881) (4,570,557) (560,065) (560,065)		613,205 592,114 2,553,699 1,956,002		344,170 53,238 3,122,781 352,865 (18,309)	344,170 53,238 3,122,781 352,865 (18,309)	10 , 132	XXX	
002824-10-0 00724F-10-1 009158-10-6 029135-10-6 023135-10-6 025816-10-9 03027X-10-0	ABBOTT LABORATORIES ADOBE INC AIR PRODUCTS & CHEMICALS INC ALPHABET INC CL A AMAZON. COM INC AMERICAN EXPRESS CO AMERICAN TOWER CORP		08/11/2022 07/01/2022 08/10/2022 08/12/2022 08/10/2022 08/03/2022	VARIOUS Sanford C. Bernstein & Co. VARIOUS VARIOUS EVERCORE ISI Sanford C. Bernstein & Co.			XXX		1,248,099 544,930 7,124,256 1,432,599 548,224 1,196,618	(634,894) (157,881) (4,570,557) (560,065) 24,926			(634,894) (157,881) (4,570,557) (560,065) 24,926				344,170 53,238 3,122,781 352,865 (18,309)	344,170 53,238 3,122,781 352,865 (18,309) (47,341)		XXX	
002824-10-0 00724F-10-1 009158-10-6 02079K-30-5 023135-10-6 025816-10-9 03027X-10-0 032095-10-1	ABBOTT LABORATORIES ADOBE INC AIR PRODUCTS & CHEMICALS INC		08/11/2022 07/01/2022 08/10/2022 08/12/2022 08/10/2022 08/03/2022 08/03/2022	VARIOUS Sanford C. Bernstein & Co. VARIOUS VARIOUS EVERCORE ISI Sanford C. Bernstein & Co. VARIOUS			XXX			(634,894) (157,881) (4,570,557) (560,065) 24,926 (81,825)			(634,894) (157,881) (4,570,557) (560,065) 24,926 (81,825)				344,170 53,238 3,122,781 352,865 (18,309) (47,341) 373,514			XXX	
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	ABBOTT LABORATORIES ADOBE INC AIR PRODUCTS & CHEMICALS INC ALPHABET INC CL A AMAZON. COM INC AMERICAN EXPRESS CO AMERICAN TOWER CORP AMPHENOL CORP APPLE INC BANK OF AMERICA CORP BJ S WHOLESALE CLUB HOLDINGS BLACKROCK INC BROADCOM INC BROADCOM INC BROADCOM INC CAMBRIDGE BANCORP CHARTER COMMUNICATIONS INC CMS ENERGY CORP COSTCO WHOLESALE CORP DANAMER CORP DISCOVER FINANCIAL SERVICES DISNEY WALT CO		18/11/2022 17/01/2022 18/10/2022 18/10/2022 18/10/2022 18/10/2022 18/10/2022 18/10/2022 18/10/2022 18/10/2022 18/10/2022 18/10/2022 18/10/2022 18/10/2022 18/10/2022 18/10/2022 18/10/2022 18/10/2022 18/10/2022 18/10/2022 18/10/2022 18/10/2022 18/10/2022 18/10/2022 18/10/2022 18/10/2022 18/10/2022 18/10/2022 18/10/2022 18/11/2022 18/11/2022	VARIOUS Sanford C. Bernstein & Co. VARIOUS VARIOUS VARIOUS EVERCORE ISI Sanford C. Bernstein & Co. VARIOUS VARIOUS EVERCORE ISI VARIOUS EVERCORE ISI VARIOUS EVERCORE ISI VARIOUS EVERCORE ISI VARIOUS Sanford C. Bernstein & Co. EVERCORE ISI VARIOUS VARIOUS VARIOUS SANFORD EISI VARIOUS EVERCORE ISI VARIOUS VARIOUS VARIOUS VARIOUS VARIOUS VARIOUS VARIOUS						(634,894) (157,881) (4,570,557) (560,065) 24,926 (81,825) (476,683) (3,661,062) 136,935 (541,126) (5,488,371) (201,725) (14,976) 117,143 (17,460)											
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				Show All Lo	ng-Term Bo	nds and Sto	ck Sold, Red	leemed or (Otherwise I	Disposed of	of During th	ne Current	Quarter							
1	2	3 4	5	6	7	8	9	10	Ch	nange In Bo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
									11	12	13	14	15							NAIC
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											Current	Change in	Foreign					Bond		nation
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								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- Dispos	al Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	
	Description				-	Day Value								Date	Disposal			J	Date	
ification	Description	eign Date		Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposai	Disposal	Disposal	Year	Date	Symbol
			Sanford C. Bernstein &																	
30219Q-10-6				238,028.000	4,100,314		5,374,672							5,374,672		(1,274,358)	(1,274,358)			
30231G-10-2	EXXON MOBIL CORPORATION			9,253.000	906,301		732,385	196,971	13,251			13,251		732,385		173,916	173,916	19, 118		
			Sanford C. Bernstein &						1							1				1
30303M-10-2				2,214.000	373,503		290,233	744,679	(454,446)			(454,446)		290,233		83,269	83,269			
81369Y-60-5				65,820.000	2,070,650		2,678,913							2,678,913		(608,264)	(608,264)	20,788		
437076-10-2	HOME DEPOT INC			2,268.000	693,572		404,283	404,635	(380, 172)			(380, 172)		404,283		289,289	289,289	6, 162		
			Sanford C. Bernstein &																	1
438516-10-6				16,331.000	3, 102, 546		3,586,591	3,405,177	181,415			181,415		3,586,591		(484,045)	(484,045)	32,009		
45167R-10-4				6,714.000	1,383,003		1,274,498							1,274,498		108,504	108,504	8,057		
461202-10-3	INTUIT INC		22 VARIOUS	2,706.000	1,293,304		644,634	1,740,553	(1,095,919)			(1,095,919)		644,634		648,670	648,670	5,520		
			Sanford C. Bernstein &																	
46120E-60-2	INTUITIVE SURGICAL INC		22 Co	3,236.000	760,809		512,236	532, 123	(355,409)			(355,409)		512,236		248,574	248,574			
46625H-10-0	JP MORGAN CHASE & CO		22 VARIOUS	15,352.000	1,763,835		2,078,978							2,078,978		(315, 144)	(315, 144)	30,704		
512807-10-8	LAM RESEARCH CORPORATION		22 VARIOUS	6,516.000	3, 186, 010		3,380,328	1,474,258	(428,469)			(428,469)		3,380,328		(194,318)	(194,318)	20 , 199		
			Sanford C. Bernstein &																	
57060D-10-8	MARKETAXESS HOLDINGS INC		22 _ Co	1,590.000	408,650		540,918	653,919	204,626		317,627	(113,001)		540,918		(132,268)	(132,268)	2,226		
573284-10-6	MARTIN MARIETTA MATERIALS		22EVERCORE ISI	1,979.000	720,970		717,310	292,505	(54,352)			(54, 352)		717,310		3,661	3,661	1,612		
57636Q-10-4	MASTERCARD INC CLASS A	09/12/20	22 VARIOUS	3,902.000	1,348,008		1,381,276	1,402,067	(20,791)			(20,791)		1,381,276		(33, 268)	(33, 268)	5,736		l
			Sanford C. Bernstein &															•		ļ
57667L-10-7	MATCH GROUP INC		22 Co	35, 139.000	2,331,178		3,841,140	2,915,980	(617,439)			(617,439)		3,841,140		(1,509,962)	(1,509,962)			
			Sanford C. Bernstein &																	ļ
81369Y-10-0	MATERIALS SELECT SECTOR SPDR		22 _ Co	26,525.000	2,053,434		2,339,810		L					2,339,810		(286, 376)	(286, 376)	22,204		
58933Y-10-5	MERCK & CO INC		22 EVERCORE ISI	20,284.000	1,765,229		63,895	1,524,063	(1,490,877)			(1,490,877)		63,895		1,701,334	1,701,334	44,904		
594918-10-4	MICROSOFT CORP		22 VARIOUS	16,548.000	4,666,471		1,087,666	4,636,171	(4,302,988)			(4,302,988)		1,087,666		3,578,805	3,578,805	18,806		
61174X-10-9	MONSTER BEVERAGE CORP			16,750.000	1,629,056		971,636	1,608,670	(637,034)			(637,034)		971,636		657,420	657,420			
617446-44-8	MORGAN STANLEY		22 VARIOUS	20 , 147 . 000	1,719,735		1,926,905	1,977,630	(50,724)			(50,724)		1,926,905		(207, 170)	(207, 170)	43,820		
65339F-10-1	NEXTERA ENERGY INC			56,721.000	4,807,426		4,205,715		(232,338)			(232,338)		4,205,715		601,711	601,711	49,570		
65473P-10-5	NISOURCE INC			22,588.000	629,895		703,729							703,729		(73,834)	(73,834)			
			Sanford C. Bernstein &		•		·													
67066G-10-4	NVIDIA CORP		22 Co	7,405.000	1,391,452		2,444,908	2, 177, 885	267,024			267,024		2,444,908		(1,053,457)	(1,053,457)	592		
			Sanford C. Bernstein &						,											
67103H-10-7	O'REILLY AUTOMOTIVE INC			970.000	616,209	<u> </u>	569,961		L					569,961		46,248	46,248			
1			Sanford C. Bernstein &		' '									,						
68902V-10-7	OTIS WORLDWIDE CORP			9,511.000	745, 174		527,432	828, 123	(300,691)			(300,691)		527,432		217,742	217,742	5,041		
81369Y-86-0				31,292.000	1,291,153		1,532,218		L			L		1,532,218		(241,064)	(241,064)	16,977		
773903-10-9				2,634.000	670,510	[771,991							771,991		(101,480)	(101,480)	8,850		
776696-10-6				6,033.000	2,569,103		2,071,175	2,967,391	(896,217)			(896,217)		2,071,175		497,929	497,929	10,650		
78409V-10-4				4,018.000	1,465,904		1,336,677	1,373,788	(413,785)			(413,785)		1,336,677		129,227	129,227	5,657		
79466L-30-2		08/04/20		4,675.000	872, 171		986,080	,,						986.080		(113,909)	(113,909)			
808513-10-5	SCHWAB (CHARLES) CORP		22 VARIOUS	10,705.000	774,804		875,894	900,291	(24,397)			(24,397)		875,894		(101,090)	(101,090)	5,427		
816851-10-9				3,876.000	622,649		555,224					, , , , ,		555, 224		67,426	67,426	7,906		
824348-10-6	SHERWIN WILLIAMS COMPANY			4, 121.000	1,048,948		900,686	1,451,251	(550,566)			(550,566)		900,686		148,262	148,262	4,945		
824348-10-0				3,414.000	577, 114		587,022	91,547	(33,639)			(33,639)		587,022		(9,908)	(9,908)	6,371		
824348-10-0	SUN COMMUNITIES INC				2,370,053		2,039,082	2,425,310	(757,555)			(757,555)		2,039,082		330,971	330,971	/ - '		
			22 VARIOUS	2,742.000							1		1							
866674-10-4	TESLA INC			10,786.000			1,539,545	646,452	(236,377)			(236,377)		1,539,545		303,441	303,441	20,293		
866674-10-4 88160R-10-1	TESLA INCTEXAS INSTRUMENTS INC		22 VARIOUS		1,842,986 1,652,277			646,452	(236,377) (317,987)			(317,987)		1,539,545 1,600,094		303,441	303,441 . 52,183	20,293 17,551		
866674-10-4 88160R-10-1 882508-10-4	TESLA INC		22 VARIOUS 22 VARIOUS	10,786.000	1,842,986		1,539,545											17,551		
866674-10-4 88160R-10-1 882508-10-4 872540-10-9	TESLA INC TEXAS INSTRUMENTS INC TJX COMPANIES INC UNITED PARCEL SERVICE INC		22 VARIOUS 22 VARIOUS 22 VARIOUS	10,786.000	1,842,986 1,652,277		1,539,545 1,600,094	1,874,009	(317,987)			(317,987)		1,600,094		52, 183	52, 183			
866674-10-4 88160R-10-1 882508-10-4 872540-10-9 911312-10-6 91324P-10-2	TESLA INC. TEXAS INSTRUMENTS INC. TJX COMPANIES INC. UNITED PARCEL SERVICE INC. UNITED HEALTH GROUP INC.		22 VARIOUS	10,786.000 25,415.000 8,319.000 725.000	1,842,986 1,652,277 1,572,301 389,527		1,539,545 1,600,094 1,434,954 218,761	1,874,009 666,169 364,052	(317,987) (166,859) (145,291)			(317,987) (166,859) (145,291)		1,600,094 1,434,954		52, 183 137, 347 170, 766	52,183 137,347 170,766	17,551 17,369 2,248		
866674-10-4 88160R-10-1 882508-10-4 872540-10-9 911312-10-6 91324P-10-2 918790-10-9	TESLA INC TEXAS INSTRUMENTS INC TJX COMPANIES INC UNITED PARCEL SERVICE INC		12 VARIOUS	10,786.000 25,415.000 8,319.000 725.000 2,523.000	1,842,986 1,652,277 1,572,301 389,527 593,477		1,539,545 1,600,094 1,434,954 218,761 850,882	1,874,009 666,169 364,052 827,292	(317,987) (166,859)			(317,987) (166,859) (145,291) 23,590		1,600,094 1,434,954 218,761		52, 183 137, 347	52,183 137,347 170,766 (257,405)	17,551 17,369 2,248 11,858		
866674-10-4 88160R-10-1 882508-10-4 872540-10-9 911312-10-6 91324P-10-2 91879Q-10-9 92826C-83-9	TESLA INC TEXAS INSTRUMENTS INC TUX COMPANIES INC UNITED PARCEL SERVICE INC UNITEDEALTH GROUP INC VAIL RESORTS INC VISA INC CLASS A SHARES		VARIOUS	10,786.000 25,415.000 8,319.000 725.000 2,523.000 2,988.000	1,842,986 1,652,277 1,572,301 389,527 593,477 613,819		1,539,545 1,600,094 1,434,954 218,761 850,882 546,441	1,874,009 666,169 364,052 827,292 647,529	(317,987) (166,859) (145,291) (23,590) (101,089)			(317,987) (166,859) (145,291) (23,590 (101,089)		1,600,094 1,434,954 218,761 850,882 546,441		52, 183 137, 347 170, 766 (257, 405) 67, 378	52, 183 137, 347 170, 766 (257, 405) 67, 378			
866674-10-4 88160R-10-1 882508-10-4 872540-10-9 911312-10-6 91324P-10-2 91879Q-10-9 92826C-83-9 929160-10-9	TESIA INC. TEXAS INSTRUMENTS INC. TUX COMPANIES INC. UNITED PARCEL SERVICE INC. UNITED PARCEL SERVICE INC. VAIL RESORTS INC.		VARIOUS	10,786.000 25,415.000 8,319.000 725.000 2,523.000	1,842,986 1,652,277 1,572,301 389,527 593,477		1,539,545 1,600,094 1,434,954 218,761 850,882	1,874,009 666,169 364,052 827,292	(317,987) (166,859) (145,291) (23,590			(317,987) (166,859) (145,291) 23,590		1,600,094 1,434,954 218,761 850,882		52, 183 137, 347 170, 766 (257, 405)	52,183 137,347 170,766 (257,405)	17,551 17,369 2,248 11,858		

SCHEDULE D - PART 4

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

					OHOW / WILE						upuuu	-		Q.0.0							
1	2	3	4	5	6	7	8	9	10	Ch	nange In Bo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
										11	12	13	14	15							NAIC
																					Desig-
																					nation.
																					NAIC
													Total	Total							Desig-
												Current	Change in	Foreign					Bond		nation
												Year's	Book/	Exchange	Book/				Interest/		Modifier
									Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized	Year's	Temporary	,	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment		/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -		Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification		eign	Date	of Purchaser	Stock	eration	Par Value	Cost		(Decrease)	,		13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
		C.	07/29/2022	EVERCORE ISI	406.000	31,495		27,041	7 41.410	(Booroaco)	71001011011	IIIZOG	10)	Value	27,041	D.opoou.	4,454	4.454		24.0	- J
G6095L-10-9	APTIV PLC	C	08/11/2022		11,741.000	1,230,115		1,521,551	1,053,041	(97,017)			(97,017)		1,521,551		(291,436)	(291,436)			
G4705A-10-0				EVERCORE ISI	1,796.000	435,210		414,952							414,952		20,257	20,257			
501999999	9. Subtotal - Common Stocks - Indus	trial ar	nd Miscella	neous (Unaffiliated) F	Publicly																
Traded				,	-	118,547,190	XXX	96,998,796	90,095,493	(38,598,049)		317,627	(38,915,676)		96,998,796		21,548,395	21,548,395	936,539	XXX	XXX
				Sanford C. Bernstein &																	
	ISHARES CORE MSCI TOTAL INTL ETF		09/12/2022	Co	201,555.000	11,654,892		12,664,578	451 , 178	12,912			12,912		12,664,577		(1,009,686)		191,636		
	WILLIAM BLAIR INTL LEAD-R6			WILLIAM BLAIR & CO	108,932.462	2,000,000		2,564,270							2,564,270		(564,270)				
	9. Subtotal - Common Stocks - Mutua	al Fund	ds - Design	ations Not Assigned	by the SVO	13,654,892	XXX	15,228,848	451, 178	12,912			12,912		15,228,847		(1,573,956)		191,636	XXX	XXX
598999999	7. Total - Common Stocks - Part 4					132,202,082	XXX	112,227,644	90,546,671	(38,585,137)		317,627	(38,902,764)		112,227,643		19,974,439	19,974,439	1,128,175	XXX	XXX
598999999	8. Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
598999999	9. Total - Common Stocks		-			132,202,082	XXX	112,227,644	90,546,671	(38,585,137)		317,627	(38,902,764)		112,227,643		19,974,439	19,974,439	1,128,175	XXX	XXX
59999999	9. Total - Preferred and Common Sto	cks				132,202,082	XXX	112,227,644	90,546,671	(38,585,137)		317,627	(38,902,764)		112,227,643		19,974,439	19,974,439	1, 128, 175	XXX	XXX
600999999	0 Totals					277,986,786	XXX	264,882,549	212,907,725	(38,585,137)	(767,750)	317,627	(39,670,514)		263,456,780		14,519,108	14,519,108	4,817,276	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 Eacuring 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 of America Charlotte, NC					2,072,408	4,487,244	10,530,238	XXX
Santander Bank Boston, MA					471,529	469,385	465,786	XXX
PNC Bank, N.A Pittsburgh, PA					(119,894,515)	(113,094,024)	(116,707,985)	XXX
Citizens Bank Providence, RI					2,863,295	1,846,677	2,086,866	XXX
JP Morgan Columbus, OH					488 , 188	586,447	771,509	XXX
0199998. Deposits in 3 depositories that do not exceed the allowable limit in any one depository (See								
instructions) - Open Depositories	XXX	XXX			25,469	53,352	53,370	XXX
0199999. Totals - Open Depositories	XXX	XXX			(113,973,626)	(105,650,919)	(102,800,216)	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			(113,973,626)	(105,650,919)	(102,800,216)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	12,050	12,050	12,050	XXX
0599999. Total - Cash	XXX	XXX			(113,961,576)	(105,638,869)	(102,788,166)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Inve	etmente	Owned	Fnd c	of Cur	rent (Ouarter

Show investments Owned End of Current Quarter			
1 2 3 4 5 6	7	8	9
	Book/Adjusted	Amount of Interest	Amount Received
CUSIP Description Code Date Acquired Rate of Interest Maturity Date	Carrying Value	Due and Accrued	During Year
0109999999. Total - U.S. Government Bonds			
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			
CROWN CASTLE CP	4,986,739	11,837	
CROWN CASTLE CP	4,990,361	7,708	
CROIN CASTLE CP	4,989,879	7,707	
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations	14,966,979	27,252	
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds	14,966,979	27,252	
1309999999. Total - Hybrid Securities			
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds			
1909999999. Subtotal - Unaffiliated Bank Loans			
2419999999. Total - Issuer Obligations	14,966,979	27,252	
2429999999. Total - Residential Mortgage-Backed Securities			
2439999999. Total - Commercial Mortgage-Backed Securities			
2449999999. Total - Other Loan-Backed and Structured Securities			
2459999999. Total - SVO Identified Funds			
2469999999. Total - Affiliated Bank Loans			
2479999999. Total - Unaffiliated Bank Loans			
2509999999. Total Bonds	14,966,979	27,252	
25160K-20-7 DIIS GOVERNMENT MMF SERIES-INST	60,305,748	233,284	180 , 890
8309999999. Subtotal - All Other Money Market Mutual Funds	60,305,748	233,284	180,890
8609999999 - Total Cash Equivalents	75.272.727		