

PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

# **QUARTERLY STATEMENT**

AS OF MARCH 31, 2023 OF THE CONDITION AND AFFAIRS OF THE

# AMICA MUTUAL INSURANCE COMPANY NAIC Group Code 0028 0028 NAIC Company Code 19976 Employer's ID Number 05-0348344

Country of Domicile  Incorporated/Organized  Statutory Home Office  Main Administrative Office	03/01/1907 100 Amica \((Street and No.)	United States	of America  Commenced Business _	04/01/1907
Statutory Home Office	100 Amica	Nav	Commenced Business _	04/01/1907
		Nav	_	
				Lincoln, RI, US 02865-1156
Main Administrative Office			(City o	r Town, State, Country and Zip Code)
Main Administrative Office		100 Amio	•	
Lincoln, RI, U	JS 02865-1156	(Street and	i Number)	800-652-6422
(City or Town, State,	Country and Zip C	Code)	(A	Area Code) (Telephone Number)
Mail Address	P.O. Box 6008			Providence, RI, US 02940-6008
(Street	and Number or P.	O. Box)	(City o	r Town, State, Country and Zip Code)
Primary Location of Books and Records		100 Ami (Street and		
	JS 02865-1156			800-652-6422
(City or Town, State,	Country and Zip C	Code)	(A	Area Code) (Telephone Number)
Internet Website Address		www.am	ica.com	
Statutory Statement Contact		Lee Baker, Jr. (Name)	,	800-652-6422-22365 (Area Code) (Telephone Number) 401-334-3657
	Address)	,	-	(FAX Number)
		OFFIC	CFRS	
		0.110	Senior Vice President,	
President and Chief Executive Officer	Edmund Sha	llcross III	Chief Financial Officer and Treasurer	James Parker Loring
Senior Assistant Vice President and Secretary	Suzanne Elle	en Casev		
Tresident and decretary	Ouzumo Em		<del>-</del>	
		OTH Susan Fie Chung, Senio	IER or Vice President & Chief	
Scott Everett Boyd #, Vice Pres Peter Francis Drogan, Senior Vice Pres		Investme	ent Officer	Lisa Maria DeCubellis, Senior Vice President
Actuary	dent a onici	William Henry Fitzge	erald, Vice President	Jeffrey Peter Gagnon, Vice President
Michael George Gillerlane, Vice P		Roberta Eldeen Gos	sselin, Vice President	Peter Ernest Moreau, Vice President & Chief Information Officer
Jennifer Ann Morrison, Senior Vice Presi Counsel	dent & General	Andrew Thomas Mu	udra, Vice President	Theodore Charles Murphy, Chief Operations Officer
Anthony Noviello III, Senior Vice P Samuel Charles Palmisano, Senior Vi			'Brien, Vice President nley, Vice President	Sotirios Dimitrius Pachis, Senior Vice President of Marketing  Sean Francis Welch, Senior Vice President
		DIRECTORS O	R TRUSTEES	
Jill Janice Avery		lvy Lynn	ne Brown	Debra Ann Canales
Patricia Walsh Chadwick Ronald Keith Machtley			avid Jeans nael Marino	Matthew Alexander Lopes, Jr.  Debra Marie Paul
Heidi Carter Pearlson # Diane Desmarais Souza		Joan Rodena R	Robinson-Berry #	Edmund Shallcross III
Biano Besmarais Couza				
State of Rhode Isl	and	SS:		
County of Providen	се	55. 		
all of the herein described assets were the statement, together with related exhibits, so condition and affairs of the said reporting er in accordance with the NAIC Annual Stater rules or regulations require differences in respectively. Furthermore, the scope of this	absolute property hedules and explainity as of the repo ment Instructions a reporting not re s attestation by the	y of the said reporting entity, inations therein contained, ar rting period stated above, an and Accounting Practices an lated to accounting practice e described officers also inc	, free and clear from any liens nnexed or referred to, is a full a id of its income and deductions d Procedures manual except t as and procedures, according dudes the related correspondir	porting entity, and that on the reporting period stated above is or claims thereon, except as herein stated, and that thi and true statement of all the assets and liabilities and of the state for the period ended, and have been complete to the extent that: (1) state law may differ; or, (2) that state to the best of their information, knowledge and belief and electronic filing with the NAIC, when required, that is any be requested by various regulators in lieu of or in additional transfer or content of the state of the s
Edmund Shallcross III President and Chief Executive Office	r	Suzanne El Senior Assistant Vice P	resident and Secretary	James Parker Loring Senior Vice President, Chief Financial Officer and Treasurer
Subscribed and sworn to before me this day of	Мау	, 2023	a. Is this an original filin b. If no,  1. State the amendm 2. Date filed 3. Number of pages a	nent number

Ann Marie Octeau Notary Public June 8, 2026

### **ASSETS**

		OLIO	Current Statement Date	2	4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds		Nonaumiteu Assets	2,739,454,282	2,770,361,351
	Stocks:				2,770,001,001
	2.1 Preferred stocks	6,000,000		6,000,000	
	2.2 Common stocks				
3.	Mortgage loans on real estate:	, , ,		, , ,	, , ,
	3.1 First liens	112,904,079		112,904,079	112,993,388
	3.2 Other than first liens				
4.	Real estate:				
	4.1 Properties occupied by the company (less \$				
	encumbrances)	44,596,196		44,596,196	44,598,656
	4.2 Properties held for the production of income (less				
	\$ encumbrances)				
	4.3 Properties held for sale (less \$				
	encumbrances)				
5	Cash (\$(96,530,055)), cash equivalents				
0.	(\$				
	investments (\$29,325,111 )	0 705 /21		0 705 /21	100 649 767
6.	Contract loans (including \$ premium notes)				
7.	Derivatives				
7. 8.	Other invested assets			389,068,828	
	Receivables for securities				
9.					
10.	Securities lending reinvested collateral assets				
11.	Aggregate write-ins for invested assets				
12.		4,754,540,405	1,500,119	4,732,040,340	4,720,290,319
13.	Title plants less \$ charged off (for Title insurers				
4.4	only)				
		20,710,200		20,718,266	22,200,779
15.	Premiums and considerations:  15.1 Uncollected premiums and agents' balances in the course of collection	00 715 507	244 640	00 270 000	06 071 460
		66,715,327		66,370,909	60,271,409
	15.2 Deferred premiums, agents' balances and installments booked but				
	deferred and not yet due (including \$	040 000 700		040 000 700	000 470 011
	earned but unbilled premiums)	349,886,732		349,886,732	360,476,811
	15.3 Accrued retrospective premiums (\$				
	contracts subject to redetermination (\$				
16.	Reinsurance:	4 707 447	110,000	4 004 005	0.004.000
	16.1 Amounts recoverable from reinsurers				
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts				
	Amounts receivable relating to uninsured plans				
	Current federal and foreign income tax recoverable and interest thereon			47,725,793	- , ,
	Net deferred tax asset			46,785,775	
19.	Guaranty funds receivable or on deposit				
20.	Electronic data processing equipment and software	13,6/8,894			
21.	Furniture and equipment, including health care delivery assets	A A7F 477	A A7F 477		
00	(\$				
22.	Net adjustment in assets and liabilities due to foreign exchange rates			1 261 000	2 021 050
23.	Receivables from parent, subsidiaries and affiliates			1,361,000	, ,
24.	Health care (\$ ) and other amounts receivable			118,332,351	120 050 616
25.	Aggregate write-ins for other than invested assets	, 007, 034, 399		110,332,331	130,838,010
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	6,020,325,345	589,614,088	5,430,711,257	5,422,544,808
27.	From Separate Accounts, Segregated Accounts and Protected Cell				
	Accounts				
28.	Total (Lines 26 and 27)	6,020,325,345	589,614,088	5,430,711,257	5,422,544,808
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
2501.	Amica Companies Supplemental Retirement Trust	66,999,522	22,738,873	44,260,649	43,828,380
2502.	Amica Companies Supplemental Retirement Trust II			27,193,252	26,985,319
2503.	Equities and deposits in pools and associations			44,253,608	44,112,585
2598.	Summary of remaining write-ins for Line 25 from overflow page	549,388,217		2,624,842	16,032,332
	, , , , , , , , , , , , , , , , , , , ,	687,834,599	569,502,248	118,332,351	130,958,616

# LIABILITIES, SURPLUS AND OTHER FUNDS

	,	1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year \$264,126,759 )		
2.	Reinsurance payable on paid losses and loss adjustment expenses		
3.	Loss adjustment expenses	193,467,467	195,843,053
4.	Commissions payable, contingent commissions and other similar charges	446,001	374,835
5.	Other expenses (excluding taxes, licenses and fees)	70,880,838	86,987,749
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)		14,773,210
7.1	Current federal and foreign income taxes (including \$ on realized capital gains (losses))	12,135	49,183
7.2	Net deferred tax liability		
8.	Borrowed money \$ and interest thereon \$		
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$494,330 and		
	including warranty reserves of \$ and accrued accident and health experience rating refunds		
	including \$ for medical loss ratio rebate per the Public Health Service Act)		Ĭ
10.	Advance premium	19,7/3,461	12,580,105
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
40	Ceded reinsurance premiums payable (net of ceding commissions)		
12. 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	27,163,840	3,000,000
22.	Payable for securities lending		
23.	Liability for amounts held under uninsured plans		
24.	Capital notes \$ and interest thereon \$		
25.	Aggregate write-ins for liabilities	73,238,240	72,734,938
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	. 2,709,128,223	2,674,598,465
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	2,709,128,223	2,674,598,465
29.	Aggregate write-ins for special surplus funds	6,000,000	6,000,000
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)		2,741,946,343
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 30 \$		
27	36.2		2 747 046 242
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)		2,747,946,343
38.	Totals (Page 2, Line 28, Col. 3)	5,430,711,257	5,422,544,808
2501.	DETAILS OF WRITE-INS Reserve for non-qualified pensions and deferrals	71 /53 001	70 212 600
2501.	Reserve for unassessed insolvencies		
2503.	Reserve for other surcharges	, ,	*
2598.	Summary of remaining write-ins for Line 25 from overflow page		
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	73,238,240	72,734,938
2901.	Guaranty fund		3,000,000
2902.	Voluntary reserve		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**

Principle across   Counted to Value   Principle   December 2016		<u> </u>		0	0
Programme cannot			1 Current	2 Drior Voor	3 Drior Voor Endad
Prevalence seried.   1. Prev					
1. Premure samed   1.1 Driver premure samed   1.2 Answerd (mitter) \$ 1.4 Critical (mitter) \$ 1.4 Cri		LINDERWRITING INCOME		10 2 410	2000111201 01
1   10met termin	1				
1.2 Assumed centilent \$ 14, 421 fat2   13   152,026   13,102,736   48,061 fat5   13   120 centilents \$ 10,000 fat5   150,000 f	1.		583 3/3 57/	558 774 405	2 280 478 801
1.1 (20, 196) 1.1 (20, 196) 1.1 (20, 196) 1.1 (20, 196) 1.2 (20, 196) 2.2 (20, 20, 20, 20, 20, 20, 20, 20, 20, 20,					
1. And profiles   \$50.077.505   \$2,299.082   \$2.399.082   \$2.399.082   \$2.399.082   \$2.399.082   \$2.1090000   \$2.1090000   \$2.1090000   \$2.1090000   \$2.1090000   \$2.10900000   \$2.10900000000000000000000000000000000000					
DEDUCTIONS:   2   Loses incurred (current accident year \$					
2. Does incurred (current coolers) year \$ 411,305,352 ]; 2.1 Dread			586,033,402	562,222,828	2,298,932,218
2 - Direct					
2 Assument   17,004,005   12,348 802   41,015,007   23,006   12,348 802   41,015,007   23,006   23,006   23,006   23,006   23,006   23,007	2.				
2 2 Alord					
2. A Net			, ,	, - ,	, -,-
3 Less adjustement expenses incurred		2.3 Ceded	(204,316)	(55,996)	42,538,819
4. Other underwriting expenses incurred. 17.4 98,7,286 157, 189 26 64,27,87,88 27 8,289 27 8,299 27 8,		2.4 Net	430,787,988	349,065,956	1,673,799,232
4. Other underwriting expenses incurred. 17.4 98,7,286 157, 189 26 64,27,87,88 27 8,289 27 8,299 27 8,	3.	Loss adjustment expenses incurred	61,769,684	59,041,340	217,957,820
5. Aggregate write-ins for underwriting deductions.  1. Total underwriting douchinose (Line 2 Brough 9).  2. S87, 189, 289  3. Net incorred of protected calls.  1. Net underwriting gank (100s) (Line 1 minus Line 6 + Line 7).  1. Net wreathering gank (100s) (Line 1 minus Line 6 + Line 7).  1. Net realized capital gains (100s) (Line 1 minus Line 6 + Line 7).  1. Net realized capital gains (100s) (Line 1 minus Line 6 + Line 7).  1. Net realized capital gains (100s) (Line 1 minus Line 6 + Line 7).  1. Net realized capital gains (100s) (Line 1 minus Line 1 minus	4.				
6. Total underwriting desculations (Lines 2 through 6).  8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).  8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).  8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).  8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).  8. Net underwriting gain (loss) (Lines 3 + Line 1 minus Line 6 + Line 7).  8. Net remarked capital gains (losses) (Lines 1 + Line 1 minus Line 6 + Line 7).  8. Net remarked gain (loss) (Lines 3 + Line 1 minus Line 6 + Line 7).  8. Net remarked gain (loss) (Lines 3 + Line 1 minus Line 6 + Line 7).  8. Net remarked gain (loss) (Lines 3 + Line 1 minus Line 6 + Line 7).  8. Net gain or (loss) (Lines 3 + Line 1 minus Line 6 + Line 7).  8. Paracte and service changes of character of the gain of (loss) (Lines 3 + Line 1 minus Line 1 m					
7. Nel income of protected calls  Net underwring gain (case). (Une 1 minus Line 6 + Line 7)  Net investment income earned  Net original capital gains (case). (Line 1 minus Line 6 + Line 7)  Net investment income earned  Net realized capital gains (case). (Line 1 minus Line 6 + Line 7)  Net investment real (case). (Line 2 + Control 2 - Contr					
8. Net underwitting gain (pass) (Line f minus Line 6 + Line 7)  Net mivestiment income earmed  1. Net routined accessed on SWISSTMENT MOOME  2. 777, 378, 456  1. Net routined accessed on SWISSTMENT MOOME  2. 778, 456  1. Net routined accessed on SWISSTMENT MOOME  2. 778, 456  1. Net routined accessed on SWISSTMENT MOOME  2. Net gain or (loss) (Line 8 + 10)  2. Net gain or (loss) (Line 8 + 10)  3. 84, 538  3. manuel charges of 5					
Net investment accome earmed   22,737,378   20,866,649   118,044,786   118,044,786   10. Not realized capital garina (losses) less capital gains tax of \$ 93,538   5,052,078   26,579,776   27,785,565   27,885,565				(11 666 450)	(006 041 117)
9. Net investment income ourned 1. Net realized capital gains (coses) loss capital gains tax of \$ .50,50,709 .20,78,727 .20,78,727 .20,78,750 . 11. Net investment gain (coss) (times 9 * 10)	8.		(81,460,320)	(11,000,438)	(230,041,117)
10. Net realized capital gains (losses) less capital gains tax of \$					
11. Not investment gain (obss) (trinse 9 + 10)	9.				
Net pain or (loss) from agents' or premium balances charged off (amount recovered \$ \$ 2,45.83 amount charged off \$ .638,382 ) . (353,84) . (437,777) . (1,583,967) . (1,	10.				
Net pain or (loss) from agents' or premium balances charged off (amount recovered \$ \$ 2,45.83 amount charged off \$ .638,382 ) . (353,84) . (437,777) . (1,583,967) . (1,	11.	Net investment gain (loss) (Lines 9 + 10)	27,789,456	47,965,925	144,831,270
\$ 24.33 amount charged off \$ .038.382 )					
\$ 24.33 amount charged off \$ .038.382 )	12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered			
13. Finance and service charges not included in premiums			(353 844)	(433 717)	(1.583 967)
14. Aggregate write-ins for miscellaneous incomone   884.076   146,522   11,24,265     15. Total other income (Lines 12 Protogh 14)   1.016:530   486,704   886,489     16. Net income hefore dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 6 + 11 + 15)   1.016:530   39,708,171   (90.223.38)     17. Dividends to policyholders after capital gains tax and before all other federal and boring in norme taxes (Line 16 minus Line 17)   1.016:530   30,801.505   313,885.034     18. Net income after dividends to policyholders, after capital gains tax and before all other federal and boring in norme taxes (Line 16 minus Line 17)   1.016:530	13				
1.016.303					
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 8 + 11 + 15).   (9) 223 389;     17. Dividends to policyholders   (28, 68, 564)   (36, 769, 171   (39, 223, 389);     18. Net income, after dividends to policyholders   (28, 68, 564)   (4, 626, 606   (228, 118, 392);     19. Federal and foreign income taxes (Line 16 minus Line 17)   (82, 68, 564)   (4, 626, 606   (228, 118, 392);     19. Federal and foreign income taxes incurred   (15, 314, 544)   (4, 629, 603   (52, 921, 722);     19. Net income (Line 18 minus Line 19)(to Line 22)   (67, 321,020)   (67, 321,020)   (8, 565, 569   (775, 188, 600);     19. Author of the common (Line 18 minus Line 19)(to Line 22)   (67, 321,020)   (67, 321,0		55 5	· · · · · ·		
and foreign income taxes (Lines 8 + 11 + 15).		· · · · · · · · · · · · · · · · · · ·	1,016,530	408,704	986,489
17.   Dividends to policyholders   137,895,034   32,815,555   137,895,034   137,995,034   137,995,	16.	Net income before dividends to policyholders, after capital gains tax and before all other federal	(EO 600 E40)	06 700 171	(00,000,050)
18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (incurred 17)					
foreign income taxes (Line 16 minus Line 17)			29,955,024	32,081,565	137,895,034
19. Federal and foreign income taxes incurred	18.		(00 005 504)	4 000 000	(000 110 000)
Net income (Line 18 minus Line 19/10 Line 22)		y ,			
CAPITAL AND SURPLUS ACCOUNT   2, 747, 946, 343   3, 258, 510, 564   3, 258, 510, 564   22.		· ·			
2, 747, 946, 343   3, 286, 510, 564   3, 286, 510, 564   3, 286, 510, 564   3, 286, 510, 564   3, 286, 510, 564   3, 286, 510, 564   3, 286, 510, 564   3, 286, 510, 564   3, 286, 510, 564   3, 286, 510, 564   3, 286, 569   (175, 188, 600)   3, 272, 315   3, 122, 687   (101, 641, 524)   (101, 641,	20.	Net income (Line 18 minus Line 19)(to Line 22)	(67,321,020)	8,656,569	(175, 188, 600)
Net Income (from Line 20)		CAPITAL AND SURPLUS ACCOUNT			
Net transfers (to) from Protected Cell accounts	21.	Surplus as regards policyholders, December 31 prior year	2,747,946,343		
Net transfers (to) from Protected Cell accounts	22.	Net income (from Line 20)	(67,321,020)	8,656,569	(175, 188, 600)
24. Change in net unrealized capital gains (losses) less capital gains tax of \$ 12,272,315       43,122,687       (101,641,524)       (334,705,691)         25. Change in net unrealized foreign exchange capital gain (loss)       3,177,710       (388,262)       16,648,343         26. Change in nonadmitted assets       (6,697,028)       1,378,788       50,021,791         27. Change in provision for reinsurance       (6,697,028)       1,378,788       50,021,791         28. Change in surplus notes       20,000       2,000 <td>23</td> <td></td> <td></td> <td></td> <td></td>	23				
25. Change in net unrealized foreign exchange capital gain (loss)   3,177,710   (388,262)   16,648,343     27. Change in nonadmitted assets   (6,687,028)   1,378,788   50,021,791     28. Change in provision for reinsurance   (6,687,028)   1,378,788   50,021,791     29. Change in surptus notes   (6,687,028)   1,378,788   1,378,788     30. Surptus (contributed to) withdrawn from protected cells   1,321,741     31. Cumulative effect of changes in accounting principles   1,321,741     32. Transferred from surptus (Stock Dividend)   1,323,777,719     32. Transferred to surptus   1,341,342   1,343,342     33. Transferred to capital (Stock Dividend)   1,341,342   1,343,342     33. Transferred from capital   1,344,342   1,151,252   (67,340,044     34. Net remittances from or (to) Home Office   1,344,342   1,151,252   (67,340,044     35. Dividends to stockholders   1,344,342   1,151,252   (67,340,044     36. Change in treasury stock   1,344,342   1,151,252   (67,340,044     37. Aggregate write-ins for gains and losses in surptus   1,344,342   1,151,252   (67,340,044     38. Change in surptus as regards policyholders, clines 22 through 37)   (26,363,309)   (35,509,861)   (50,564,221     39. Surptus as regards policyholders, as of statement date (Lines 21 plus 38)   2,721,583,034   3,165,000,883   2,747,946,343     DETAILS OF WRITE-INS   1,344,342   1,44   7,019     40.0. Penal ties of regulatory authorities   (32,291)   (54,537)   (331,150     40.0. State tax credits   (32,291)   (54,537)   (331,150     40.0. State tax credits   (32,291)   (54,537)   (331,150     40.0. State tax credits   (32,291)   (34,537)   (331,150     40.0. Penal ties of regulatory authorities   (32,291)   (54,537)   (331,150     40.0. State tax credits   (32,291)   (34,537)   (331,150     40.0. State tax credits   (32,291)   (34,537)   (		Change in net unrealized capital gains (losses), less capital gains tax of \$ 12,272,315	43 122 687		
2.6. Change in net deferred income tax					
27. Change in nonadmitted assets					
28. Change in provision for reinsurance. 29. Change in surplus notes. 30. Surplus (contributed to) withdrawn from protected ceils. 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 to capital (Stock Dividend). 33.3 Transferred to capital (Stock Dividend). 33.3 Transferred from capital. 34. Net remittances from or (to) Home Office. 35. Dividends to stockholders. 36. Change in treasury stock. 37. Aggregate write-ins for gains and losses in surplus. 38. Change in surplus as regards policyholders (Lines 22 through 37). 39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)  DETAILS OF WRITE-INS  5001. 501. 502. 503. 503. 504. 505. 505. 505. 505. 506. 505. 506. 505. 506. 506					
Change in surplus notes					
30. Surplus (contributed to) withdrawn from protected cells 31. Cumulative effect of changes in accounting principles 32. Pransferred from surplus (Stock Dividend) 32. Transferred from surplus (Stock Dividend) 32. Transferred from surplus (Stock Dividend) 33. Surplus adjustments: 33. 1 Falai in 33. Transferred to capital (Stock Dividend) 33. Transferred from capital 33. Transferred from capital 34. Net remittances from or (to) Home Office 35. Dividends to stockholders 36. Change in treasury stock 37. Aggregate write-ins for gains and losses in surplus 38. Change in surplus as regards policyholders (Lines 22 through 37). 39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)  DETALS OF WRITE-INS  500.					
31. Cumulative effect of changes in accounting principles					
32. Capital changes:		. , , , , , , , , , , , , , , , , , , ,			
32.1 Paid in		5, ,			
32.2 Transferred from surplus (Stock Dividend) 32.3 Transferred to surplus 33.5 Surplus adjustments: 33.1 Paid in 33.2 Transferred to capital (Stock Dividend) 33.3 Transferred from capital 34. Net remittances from or (to) Home Office 35. Dividends to stockholders 36. Change in treasury stock 37. Aggregate write-ins for gains and losses in surplus 38. Change in surplus as regards policyholders (Lines 22 through 37). 39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38) 39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38) 30. DETAILS OF WRITE-INS 30. DETAILS OF WRITE-INS 30. Summary of remaining write-ins for Line 5 from overflow page 30. Summary of remaining write-ins for Line 5 from overflow page 30. Summary of remaining write-ins for Line 5 from overflow page 30. Summary of remaining write-ins for Line 14 from overflow page 30. Summary of remaining write-ins for Line 14 from overflow page 30. Summary of remaining write-ins for Line 14 from overflow page 30. Summary of remaining write-ins for Line 14 from overflow page 30. Summary of remaining write-ins for Line 14 from overflow page 30. Summary of remaining write-ins for Line 14 from overflow page 30. Summary of remaining write-ins for Line 14 from overflow page 30. Summary of remaining write-ins for Line 14 from overflow page 30. Summary of remaining write-ins for Line 14 from overflow page 30. Summary of remaining write-ins for Line 14 from overflow page 30. Summary of remaining write-ins for Line 14 from overflow page 30. Summary of remaining write-ins for Line 14 from overflow page 30. Summary of remaining write-ins for Line 14 from overflow page 30. Summary of remaining write-ins for Line 37 from overflow page 30. Summary of remaining write-ins for Line 37 from overflow page 30. Summary of remaining write-ins for Line 37 from overflow page 30. Summary of remaining write-ins for Line 37 from overflow page 30. Summary of remaining write-ins for Line 37 from overflow page	32.				
32.3 Transferred to surplus 33. Surplus adjustments: 33.1 Paid in 33.2 Transferred to capital (Stock Dividend) 33.3 Transferred from capital 34. Net remittances from or (by Horne Office 55. Dividends to stockholders 66. Change in treasury stock 77. Aggregate write-ins for gains and losses in surplus 78. Change in surplus as regards policyholders (Lines 22 through 37). 79. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)  DETAILS OF WRITE-INS  DETAILS OF WRITE-INS  5001.  5002.  5003.  5099.  5099.  5099.  5099.  5099.  5099.  5099.  5099.  501.  5020.  5030.  5040.  5059.  5060.  5070.  5080.		32.1 Paid in			
33. Surplus adjustments:  33.1 Paid in  33.2 Transferred to capital (Stock Dividend)  33.3 Transferred from capital  34. Net remittances from or (to) Home Office  35. Dividends to stockholders  36. Change in treasury stock  37. Aggregate write-ins for gains and losses in surplus  38. Change in surplus as regards policyholders (Lines 22 through 37).  39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)  30. DETAILS OF WRITE-INS  30. DETAILS OF WRITE-INS  30. Summary of remaining write-ins for Line 5 from overflow page  30. Totals (Lines 0501 through 0503 plus 0599)(Line 5 above)  31. Totals (Lines 0501 through 10403 plus 1499)(Line 14 above)  32. Summary of remaining write-ins for Line 14 from overflow page  33. 17 and 18 to 18 (18 (18 (18 (18 (18 (18 (18 (18 (18		32.2 Transferred from surplus (Stock Dividend)			
33.1 Paid in		32.3 Transferred to surplus			
33.2 Transferred to capital (Stock Dividend) 33.3 Transferred from capital 34. Net remittances from or (to) Home Office 35. Dividends to stockholders 36. Change in treasury stock 37. Aggregate write-ins for gains and losses in surplus 38. Change in surplus as regards policyholders (Lines 22 through 37). 39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)  DETAILS OF WRITE-INS  DETAILS OF WRITE-INS  DETAILS OF WRITE-INS  DETAILS OF Under through 0503 plus 0598)(Line 5 above)  10501. 10502. 10509. Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)  10401. Discount earned on accounts payable 10402. Penal ties of regulatory authorities 10501. 10502. 10503. State tax credits 10504. (3,291) 10505. (54,537) 10505. (331,150) 10506. (3,291) 10505. (54,537) 10505. (331,150) 10506. (3,291) 10506. (10506. (3,291) 10506	33.	Surplus adjustments:			
33.2 Transferred to capital (Stock Dividend) 33.3 Transferred from capital 34. Net remittances from or (to) Home Office 35. Dividends to stockholders 36. Change in treasury stock 37. Aggregate write-ins for gains and losses in surplus 38. Change in surplus as regards policyholders (Lines 22 through 37). 39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)  DETAILS OF WRITE-INS  DETAILS OF WRITE-INS  DETAILS OF WRITE-INS  DETAILS OF Under through 0503 plus 0598)(Line 5 above)  10501. 10502. 10509. Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)  10401. Discount earned on accounts payable 10402. Penal ties of regulatory authorities 10501. 10502. 10503. State tax credits 10504. (3,291) 10505. (54,537) 10505. (331,150) 10506. (3,291) 10505. (54,537) 10505. (331,150) 10506. (3,291) 10506. (10506. (3,291) 10506			ļ		
33.3 Transferred from capital		33.2 Transferred to capital (Stock Dividend)			
34. Net remittances from or (to) Home Office		,			
35. Dividends to stockholders 36. Change in treasury stock 37. Aggregate write-ins for gains and losses in surplus	34	·			
36. Change in treasury stock		, ,			
37. Aggregate write-ins for gains and losses in surplus					
38. Change in surplus as regards policyholders (Lines 22 through 37)		9 ,			
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)  DETAILS OF WRITE-INS  0501.  0502.  0503.  0598. Summary of remaining write-ins for Line 5 from overflow page 0599. Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)  1401. Discount earned on accounts payable					
DETAILS OF WRITE-INS         0501					
0501.	39.		2,721,583,034	3,165,000,883	2,747,946,343
0502.					
0503.	0501.				
0598. Summary of remaining write-ins for Line 5 from overflow page       282       1,144       7,019         1401. Discount earned on accounts payable       282       1,144       7,019         1402. Penalties of regulatory authorities       (3,291)       (54,537)       (331,150)         1403. State tax credits       697,085       199,925       199,925         1498. Summary of remaining write-ins for Line 14 from overflow page       694,076       146,532       (124,206)         3701. Change in Amica Companies Supplemental Retirement Trust       184,477       (1,531,236)       (10,150,027)         3702. Change in Amica Companies Supplemental Retirement Trust II       1,159,865       (7,069,125)         3703. Unrecognized gain/(loss) on non-qualified pensions       16,365,751         3798. Summary of remaining write-ins for Line 37 from overflow page       15,984       (66,486,663)	0502.				
0599. Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)         282         1,144         7,019           1401. Discount earned on accounts payable         (3,291)         (54,537)         (331,150)           1402. Penalties of regulatory authorities         (3,291)         (54,537)         (331,150)           1403. State tax credits         697,085         199,925         199,925           1498. Summary of remaining write-ins for Line 14 from overflow page         694,076         146,532         (124,206)           3701. Change in Amica Companies Supplemental Retirement Trust         184,477         (1,531,236)         (10,150,027)           3702. Change in Amica Companies Supplemental Retirement Trust II         1,159,865         (7,069,125)           3703. Unrecognized gain/(loss) on non-qualified pensions         16,365,751           3798. Summary of remaining write-ins for Line 37 from overflow page         15,984         (66,486,663)	0503.				
1401. Discount earned on accounts payable       282       1,144       7,019         1402. Penalties of regulatory authorities       (3,291)       (54,537)       (331,150)         1403. State tax credits       697,085       199,925       199,925         1498. Summary of remaining write-ins for Line 14 from overflow page       694,076       146,532       (124,206)         3701. Change in Amica Companies Supplemental Retirement Trust       184,477       (1,531,236)       (10,150,027)         3702. Change in Amica Companies Supplemental Retirement Trust II       1,159,865       (7,069,125)         3703. Unrecognized gain/(loss) on non-qualified pensions       16,365,751         3798. Summary of remaining write-ins for Line 37 from overflow page       15,984       (66,486,663)	0598.	Summary of remaining write-ins for Line 5 from overflow page			
1401. Discount earned on accounts payable       282       1,144       7,019         1402. Penalties of regulatory authorities       (3,291)       (54,537)       (331,150)         1403. State tax credits       697,085       199,925       199,925         1498. Summary of remaining write-ins for Line 14 from overflow page       694,076       146,532       (124,206)         3701. Change in Amica Companies Supplemental Retirement Trust       184,477       (1,531,236)       (10,150,027)         3702. Change in Amica Companies Supplemental Retirement Trust II       1,159,865       (7,069,125)         3703. Unrecognized gain/(loss) on non-qualified pensions       16,365,751         3798. Summary of remaining write-ins for Line 37 from overflow page       15,984       (66,486,663)	0599.	Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)			
1402. Penalties of regulatory authorities       (3,291)       (54,537)       (331,150)         1403. State tax credits       697,085       199,925       199,925         1498. Summary of remaining write-ins for Line 14 from overflow page       694,076       146,532       (124,206)         3701. Change in Amica Companies Supplemental Retirement Trust       184,477       (1,531,236)       (10,150,027)         3702. Change in Amica Companies Supplemental Retirement Trust II       1,159,865       (7,069,125)         3703. Unrecognized gain/(loss) on non-qualified pensions       16,365,751         3798. Summary of remaining write-ins for Line 37 from overflow page       15,984       (66,486,663)	1401.		282	1,144	7,019
1403. State tax credits       697,085       199,925       199,925         1498. Summary of remaining write-ins for Line 14 from overflow page					
1498. Summary of remaining write-ins for Line 14 from overflow page       694,076       146,532       (124,206)         3701. Change in Amica Companies Supplemental Retirement Trust       184,477       (1,531,236)       (10,150,027)         3702. Change in Amica Companies Supplemental Retirement Trust II       1,159,865       (7,069,125)         3703. Unrecognized gain/(loss) on non-qualified pensions       16,365,751         3798. Summary of remaining write-ins for Line 37 from overflow page       15,984       (66,486,663)					
1499. Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)         694,076         146,532         (124,206)           3701. Change in Amica Companies Supplemental Retirement Trust					
3701. Change in Amica Companies Supplemental Retirement Trust					
3702. Change in Amica Companies Supplemental Retirement Trust II		Change in Amice Companies Cumplemental Detirement Touch			
3703. Unrecognized gain/(loss) on non-qualified pensions       16,365,751         3798. Summary of remaining write-ins for Line 37 from overflow page       15,984					
3798. Summary of remaining write-ins for Line 37 from overflow page					
	3703.				
3799. Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)   1.344.342   (1.515.252)  (67.340.064)	3798.	, , ,			
(01,010,001)	3799.	Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	1,344,342	(1,515,252)	(67,340,064)

### **CASH FLOW**

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations	10 Date	TO Date	December 31
1.	Premiums collected net of reinsurance	585,958,476	549,065,830	2,306,072,212
2.	Net investment income	25 , 178 , 640	25,343,535	117,067,262
3.	Miscellaneous income	13,207,460	10,067,272	1,154,982
4.	Total (Lines 1 to 3)	624,344,576	584,476,637	2,424,294,456
5.	Benefit and loss related payments	391,494,285	367,345,575	1,480,448,567
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions	259,022,098	230,803,202	837,513,045
8.	Dividends paid to policyholders		31,582,319	
9.	Federal and foreign income taxes paid (recovered) net of \$ tax on capital			
	gains (losses)	(1,410,462)	716,092	(10,770,28
10.	Total (Lines 5 through 9)	678,706,266	630,447,188	2,445,743,83
11.	Net cash from operations (Line 4 minus Line 10)	(54,361,690)	(45,970,551)	
11.	Net cash non operations (Line 4 minus Line 10)	(34,301,090)	(43,970,331)	(21,449,30
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds			
	12.2 Stocks		408,487,709	873,581,23
	12.3 Mortgage loans	456,556	384 , 110	17,485,01
	12.4 Real estate			
	12.5 Other invested assets	1,653,766	10,334,277	37,668,14
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	132,763	(40,894)	(6,04
	12.7 Miscellaneous proceeds	24,163,840	2,822,496	13,748,82
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	233,965,825	742,523,278	1,686,272,60
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	104,051,335	329, 106, 705	739 , 424 , 99
	13.2 Stocks	151,747,869	220 , 148 , 333	585 , 164 , 20
	13.3 Mortgage loans	367,247		6,062,30
	13.4 Real estate	748,799	248,765	1,030,67
	13.5 Other invested assets		137,807,820	177,047,99
	13.6 Miscellaneous applications		16, 104, 297	48,104,29
	13.7 Total investments acquired (Lines 13.1 to 13.6)	269,259,986	703,415,920	1,556,834,47
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)	(35,294,161)	39,107,358	129,438,13
16.	Cash from Financing and Miscellaneous Sources  Cash provided (applied):			
10.				
	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		(2.2. 272)	
	16.6 Other cash provided (applied)	(1, 198, 485)	(310,679)	(36,027,74
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(1,198,485)	(310,679)	(36,027,74
	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).	(90,854.336)	(7, 173.872)	71.961.00
	Cash, cash equivalents and short-term investments:	(22,20.,000)	(.,,)	
19	east, sast oquiralone and onor toril involutions.			
19.	19.1 Beginning of year	100 649 767		28,688,75

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

Note: Supplemental disclosures of cash now 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	
		i l	

#### 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 basis statement adjustments to report.

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 March 31, 2023 and December 31, 2022 is shown below:

	F/S	F/S		
SSAP#	Page	Line #	03/31/23	12/31/22
XXX	XXX	XXX	(\$67,321,020)	(\$175,188,600)
			0	0
			0	0
XXX	XXX	XXX	(\$67,321,020)	(\$175,188,600)
XXX	XXX	XXX	\$2,721,583,034	\$2,747,946,343
			0	0
			0	0
XXX	XXX	XXX	\$2,721,583,034	\$2,747,946,343
	xxx xxx xxx	SSAP# Page  XXX XXX  XXX XXX  XXX XXX	SSAP# Page Line#  XXX XXX XXX  XXX XXX  XXX XXX	SSAP #         Page         Line #         03/31/23           XXX         XXX         XXX         (\$67,321,020)           0         0         0           XXX         XXX         XXX         (\$67,321,020)           XXX         XXX         XXX         \$2,721,583,034           0         0         0

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

No change.

- C. Accounting Policies
  - 1. No change.
  - Bonds not backed by other loans are stated at amortized value using the scientific method, or fair value as specified by the SVO Manual.
  - No change.
  - Preferred stocks are stated at cost.
  - 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

No change.

#### Note 5 - Investments

- A. Mortgage Loans, including Mezzanine Real Estate Loans
  - 1. The Company has invested in twenty-three commercial mortgage loans at March 31, 2023. 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:

			Residential Commercial		Commercial			
		Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
A. Cur	rent Year	•						
1.	Recorded Investment (All)							
	(a) Current	\$0	\$0	\$0	\$0	\$112,904,079	\$0	\$112,904,0
	(b) 30-59 Days Past Due	0	0	0	0	0	0	
	(c) 60-89 Days Past Due	0	0	0	0	0	0	
	(d) 90-179 Days Past Due	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	112,904,079	0	112,904,0
3. Prio	or Year	·	·	v	·		·	, 0 0 . , 0
1.	Recorded Investment (All)							
	(a) Current	\$0	\$0	\$0	\$0	\$112,993,388	\$0	\$112,993,3
	(b) 30-59 Days Past Due	0	0	0	0	0	0	Ų <u>2,000,</u> 0
	(c) 60-89 Days Past Due	0	0	0	0	0	0	
	(d) 90-179 Days Past Due	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	U	U	U	U	U	U	
	(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	U	U	U	U	U	U	
	(a) Recorded Investment	0	0	0	0	0	0	
	(b) Interest Accrued	0					0	
4.	Interest Reduced	U	0	0	0	0	U	
	(a) Recorded Investment	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	0	0	0	0	0	0	
	(a) Recorded Investment	0	0	0	0	112,993,388	0	112,993,3

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 2023, 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
 \$ 3,368,216

 2. 12 Months or Longer
 \$ 93,964,176

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

 1. Less than 12 Months
 \$168,102,101

 2. 12 Months or Longer
 \$685,195,985

- 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			G	Fross (Admit	ted & Nonadm	nitted) Restrict	ed				Perce	entage
				Current Yea	r							
		1	2	3	4	5	6	7	8	9	10	11
			G/A	Total	Protected Cell						0	
		Total General Account	Supporting Protected Cell Account	Protected Cell Account Restricted	Account Assets Supporting G/A Activity	Total	Total From	Increase/ (Decrease)	Total Nonadmitted	Total Admitted Restricted (5	Gross (Admitted & Nonadmitted) Restricted to	Admitted Restricted to
l R	estricted Asset Category	(G/A)	Activity (a)	Assets	(b)	(1 plus 3)	Prior Year	(5 minus 6)	Restricted	minus 8)	Total Assets (c)	Assets (d)
_	Subject to contractual	(0.1.7)	(4)		(-)	(· p.a)		(*			(-)	110010 (11)
	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											
	arrangements	0	0	0	0	0	0	0	0	0	0.0%	0.0%
C.	Subject to repurchase											
Ļ	agreements	0	0	0	0	0	0	0	0	0	0.0%	0.0%
d.	,	0	0	0	0	0	0	0	0	0	0.0%	0.0%
e	repurchase agreements Subject to dollar					•	•	-	-		0.070	0.070
Ĭ.	repurchase agreeements	0	0	0	0	0	0	0	0	0	0.0%	0.0%
f.	Subject to dollar reverse											
	repurchase agreements	0	0	0	0	0	0	0	0	0	0.0%	0.0%
g.	Placed under option											
	contracts	0	0	0	0	0	0	0	0	0	0.0%	0.0%
h.	Letter stock or securities											
	restricted as to sale -											
	ex cluding FHLB capital											
L	stock	0	0	0	·	0	0	0		0	0.0%	0.0%
I.	FHLB capital stock	3,003,500	0	0		3,003,500	3,003,500	0		3,003,500	0.0%	0.1%
j.	On deposit with states	4,139,274	0	0	0	4,139,274	3,341,699	797,575	0	4,139,274	0.1%	0.1%
k.	On deposit with other			_		_		_	_	_		ļ ,
Ŀ	regulatory bodies	0	0	0	0	0	0	0	0	0	0.0%	0.0%
l.	Pledged as collateral to											
	FHLB (including assets backing funding											
	agreements)	149,475,712	0	0	0	149,475,712	149,537,749	(62,037)	0	149,475,712	0.0%	0.0%
m	Pledged as collateral not	1-10,710,112	0	0	0	170,710,712	1-10,001,143	(02,001)	"	170,710,712	0.076	0.076
[""	captured in other categories											
1		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.	Total restricted assets	\$156,618,486	\$0	\$0		\$156,618,486	\$155 882 048	\$735,538	\$0	\$156,618,486	0.1%	0.1%

<sup>(</sup>a) Subset of column 1

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

Not applicable.

3. Detail of Other Restricted Assets

Not applicable.

Collateral Received and Reflected as Assets Within the 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.

<sup>(</sup>b) Subset of column 3

<sup>(</sup>c) Column 5 divided by Asset Page, Column 1, Line 28

<sup>(</sup>d) Column 9 divided by Asset Page, Column 3, Line 28

Q. Prepayment Penalty and Acceleration Fees

None.

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 in 2023.

#### 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
03/31/23			
a. Gross deferred tax assets	\$307,075,251	\$11,225,605	\$318,300,856
b. Statutory valuation allowance adjustment	0	0	0
c. Adjusted gross deferred tax assets (1a-1b)	307,075,251	11,225,605	318,300,856
d. Deferred tax assets nonadmitted	0	0	0
e. Subtotal net admitted deferred tax asset (1c-1d)	307,075,251	11,225,605	318,300,856
f. Deferred tax liabilities	187,357,532	84,157,549	271,515,081
g. Net admittled deferred tax asset/(Net deferred tax liability) (1e-1f)	\$119,717,719	(\$72,931,944)	\$46,785,775
	(4)	(5)	(6)
			(Col 4+5)
12/31/22	Ordinary	Capital	Total
a. Gross deferred tax assets	\$302,419,654	\$11,579,702	\$313,999,356
b. Statutory valuation allowance adjustment	0	0	0
c. Adjusted gross deferred tax assets (1a-1b)	302,419,654	11,579,702	313,999,356
d. Deferred tax assets nonadmitted	0	0	0
e. Subtotal net admitted deferred tax asset (1c-1d)	302,419,654	11,579,702	313,999,356
f. Deferred tax liabilities	186,233,742	71,885,234	258,118,976
g. Net admittled deferred tax asset/(Net deferred tax liability) (1e-1f)	\$116,185,912	(\$60,305,532)	\$55,880,380
	(7)	(8)	(9)
	(Col 1-4)	(Col 2-5)	(Col 7+8)
Change	Ordinary	Capital	Total
a. Gross deferred tax assets	\$4,655,597	(\$354,097)	\$4,301,500
b. Statutory valuation allowance adjustment	0	0	0
c. Adjusted gross deferred tax assets (1a-1b)	4,655,597	(354,097)	4,301,500
d. Deferred tax assets nonadmitted	0	0	0
e. Subtotal net admitted deferred tax asset (1c-1d)	4,655,597	(354,097)	4,301,500
f. Deferred tax liabilities	1,123,790	12,272,315	13,396,105
g. Net admitted deferred tax asset/(Net deferred tax liability) (1e-1f)	\$3,531,807	(\$12,626,412)	(\$9,094,605)

### 2. Admission Calculation Components

	(1)	(2)	(3)
			(Col 1+2)
	Ordinary	Capital	Total
03/31/23			
a. Federal income taxes paid in prior years recoverable through loss carrybacks	(\$28,859,508)	\$42,417,180	\$13,557,672
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)	72,256,888	0	72,256,888
Adjusted gross deferred tax assets expected to be realized following the balance			
sheet date	72,256,888	0	72,256,888
2. Adjusted gross deferred tax assets allowed per limitation threshold	XXX	XXX	404,125,639
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	221,260,691	11,225,605	232,486,296
d. Deferred tax assets admitted as the result of application of SSAP No. 101	\$264,658,071	\$53,642,785	\$318,300,856
	(4)	(5)	(6)
			(Col 4+5)
12/31/22	Ordinary	Capital	Total
a. Federal income taxes paid in prior years recoverable through loss carrybacks	(\$28,859,508)	\$42,417,180	\$13,557,672
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)	72,211,101	0	72,211,101
Adjusted gross deferred tax assets expected to be realized following the balance			
sheet date	72,211,101	0	72,211,101
Adjusted gross deferred tax assets allowed per limitation threshold	XXX	XXX	406,301,030
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	216,650,881	11,579,702	228,230,583
d. Deferred tax assets admitted as the result of application of SSAP No. 101	\$260,002,474	\$53,996,882	\$313,999,356
	(7)	(8)	(9)
	(Col 1-4)	(Col 2-5)	(Col 7+8)
Change	Ordinary	Capital	Total
a. Federal income taxes paid in prior years recoverable through loss carrybacks	\$0	\$0	\$0
b. Adjusted gross deferred tax assets expected to be realized (excluding the amount of			
deferred tax assets from 2(a) above) after application of the threshold limitation			
(The lesser of 2(b)1 and 2(b)2 below)	45,787	0	45,787
Adjusted gross deferred tax assets expected to be realized following the balance			
sheet date	45,787	0	45,787
2. Adjusted gross deferred tax assets allowed per limitation threshold	XXX	XXX	(2,175,391)
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	4,609,810	(354,097)	4,255,713
_(4) ==== (4) ===== (4) ===== (4) ==========			

#### 3. Other Admissibility Criteria

		2023	2022
a.	Ratio used to determine recovery period and threshold limitations amount	648%	652%
b.	Amount of adjusted capital and surplus used to determine recovery		
	period and threshold limitation in 2(b)2 abov e	\$2,694,170,929	\$2,708,673,532

### 4. Impact of Tax Planning Strategies

	03/31/	03/31/23 12		1/22 Change		ge
	(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).	\$307,075,251	\$11,225,605	\$302,419,654	\$11,579,702	\$4,655,597	(\$354,097
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).	\$307,075,251	\$11,225,605	\$302,419,654	\$11,579,702	\$4,655,597	(\$354,097
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%
	<del></del>			'		
b. Does the Company's tax-planning strategies include	le the use of reinsuranc	e?		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)
	03/31/23	12/31/22	Change
a. Federal	(\$15,314,544)	(\$52,929,792)	\$37,615,248
b. Foreign	0	0	0
c. Subtotal	(15,314,544)	(52,929,792)	37,615,248
d. Federal income tax on net capital gains	903,638	17,968,619	(17,064,981)
e. Utilization of capital loss carry-forwards	0	0	0
f. Other	0	0	0
g. Federal and foreign income taxes incurred	(\$14,410,906)	(\$34,961,173)	\$20,550,267

#### 2. Deferred Tax Assets

	(1)	(2)	(3)
			(Col 1-2)
	03/31/23	12/31/22	Change
a. Ordinary:			
Discounting of unpaid losses	\$17,131,953	\$14,946,678	\$2,185,275
Unearned premium reserve	39,665,180	40,020,606	(355,426)
Policyholder reserves	0	0	0
4. Investments	0	0	0
5. Deferred acquition costs	0	0	0
Policyholder dividends accrual	0	0	0
7. Fixed assets	8,011,450	7,201,653	809,797
Compensation and benefits accrual	46,611,551	44,909,026	1,702,525
9. Pension accrual	165,317,484	164,889,084	428,400
10. Receivables - nonadmitted	99,811	43,461	56,350
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)	30,237,822	30,409,146	(171,324)
99. Subtotal	307,075,251	302,419,654	4,655,597
b. Statutory valuation allowance adjustment	0	0	0
c. Nonadmitted	0	0	0
d. Admitted ordinary deferred tax assets (2a99-2b-2c)	307,075,251	302,419,654	4,655,597
e. Capital:			
1. Investments	\$11,225,605	\$11,579,702	(\$354,097)
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	11,225,605	11,579,702	(354,097)
f. Statutory valuation allowance adjustment	0	0	0
g. Nonadmitted	0	0	0
h. Admitted capital deferred tax assets (2e99-2f-2g)	11,225,605	11,579,702	(354,097)
i. Admitted deferred tax assets (2d + 2h)	\$318,300,856	\$313,999,356	\$4,301,500

#### 3. Deferred Tax Liabilities

(1)	(2)	(3)
		(Col 1-2)
03/31/23	12/31/22	Change
\$894,495	\$839,956	\$54,539
1,399,632	1,381,347	18,285
0	0	0
0	0	0
185,063,405	184,012,439	1,050,966
187,357,532	186,233,742	1,123,790
\$84,157,549	\$71,885,234	\$12,272,315
0	0	0
0	0	0
84,157,549	71,885,234	12,272,315
\$271,515,081	\$258,118,976	\$13,396,105
	\$894,495 1,399,632 0 0 185,063,405 187,357,532 \$84,157,549 0 0	\$894,495 \$839,956 1,399,632 1,381,347 0 0 0 185,063,405 184,012,439 187,357,532 186,233,742  \$84,157,549 \$71,885,234 0 0 0 84,157,549 71,885,234

### 4. Net Deferred Tax Assets/(Liabilities)

	(1)	(2)	(3) (Col 1-2)
	03/31/23	12/31/22	Change
Net deferred tax assets (liabilities) (2i - 3c)	\$46,785,775	\$55,880,380	(\$9,094,605)
	•		

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):

	03/31/23	12/31/22	Change
Total deferred tax assets	\$318,300,856	\$313,999,356	\$4,301,500
Total deferred tax liabilities	271,515,081	258,118,976	13,396,105
Net deferred tax assets/(liabilities)	46,785,775	55,880,380	(9,094,605)
Statutory valuation allowance adjustment	0	0	0
Net deferred tax assets/(liabilities) after SVA	46,785,775	55,880,380	(9,094,605)
Tax effect of unrealized gains (losses)	82,934,527	70,662,212	12,272,315
Statutory valuation allowance adjustment allocation to unrealized	0	0	0
Change in net deferred tax	\$129,720,302	\$126,542,592	\$3,177,710

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:

	03/31/	03/31/23		22
		Effective		Effective
	Amount	Tax Rate	Amount	Tax Rate
Income before tax es	(\$17,163,704)	21.0%	(\$44,131,452)	21.0%
Dividends received deduction, net of proration	(175,726)	0.2%	(772,752)	0.4%
Change in non-admitted assets	(1,359,386)	1.7%	10,449,247	-5.0%
Change in pension overfunded asset	0	0.0%	(20,204,600)	9.6%
Change in retiree medical fund	813,905	-1.0%	2,698,803	-1.3%
Change in reserve for miscellaneous benefits	0	0.0%	6,986,527	-3.3%
Other	296,295	-0.4%	(6,635,289)	3.1%
Total	(\$17,588,616)	21.5%	(\$51,609,516)	24.5%
Federal income taxes incurred (benefit)	(\$15,314,544)	18.7%	(\$52,929,792)	25.2%
Tax on capital gains (losses)	903,638	-1.1%	17,968,619	-8.6%
Change in net deferred tax es	(3,177,710)	3.9%	(16,648,343)	7.9%
Total statutory income taxes	(\$17,588,616)	21.5%	(\$51,609,516)	24.5%

- E. Operating Loss and Tax Credit Carryforwards and Protective Tax Deposits
  - 1. At March 31, 2023, 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		\$13,557,672

- 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 2023, 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 March 31, 2023.

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

A. Nature of Relationships

No change.

B. Significant Transactions and Changes in Terms of Intercompany Arrangements

During 2023, 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. Transactions With Related Parties Who Are Not Reported on Schedule Y

No change.

D. Amounts Due (to) or from Related Parties

No change.

E. Management, Service Contracts, Cost Sharing Arrangements

No change.

F. Guarantees or Undertakings for Related Parties

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

No change.

- 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. Amica Property and Casualty Insurance Company follows no state prescribed or permitted practices that depart from NAIC statutory accounting practices and procedures (NAIC SAP). 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 nvestment 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	(\$4,714,949)	\$0	\$389,404,867	\$389,404,867	

Per AP&P Manual (without permitted or prescribed practices)

- 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) 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 has used its membership for contingent liquidity needs, the Company does not currently have any funding agreements in place with the FHLB as of March 31, 2023. The Company has determined the estimated maximum borrowing capacity as \$1,081,004,940 based on the market value of eligible collateral as of December 31, 2022.
  - 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	2,711,300	2,711,300	0
(c)	Activity Stock	0	0	0
(d)	Excess Stock	292,200	292,200	0
(e)	Aggregate Total	3,003,500	3,003,500	0
(f)	Actual or Estimated Borrowing Capacity			
	as Determined by the Insurer	1,081,004,940	XXX	XXX
2.	Prior Year-end			
(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)	Ex cess 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	1,081,004,940	XXX	XXX

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

		1	2	Eligible for Redemption			
				3	3 4 5		
		Current Year	Not Eligible for	Less Than 6	6 Months to	1 to Less Than 3	
N	lembership Stock	(2+3+4+5+6)	Redemption	Months	Less Than 1 Year	Years	3 to 5 Years
1.	Class A	\$0	\$0	\$0	\$0	\$0	\$0
2.	Class B	2,711,300	2,711,300	0	0	0	0

- 3. Collateral Pledged to FHLB
  - a. Amount Pledged as of Reporting Date

		1	2	3
		Fair Value	Carrying Value	Aggregate Total Borrowing
1.	Current Year Total General and Separate Accounts Total Collateral Pledged	\$127,303,001	\$149,475,712	\$0
2.	Current Year General Account Total Collateral Pledged	127,303,001	149,475,712	0
3.	Current Year Separate Account Total Collateral Pledged	0	0	0
4.	Prior Year-end Total General and Separate Account Total Collateral Pledged	120,488,640	149,537,749	0

b. Maximum Amount Pledged During Reporting Year

		1	2	3
				Amount Borrowed at
				Time of Maximum
		Fair Value	Carrying Value	Collateral
1.	Current Year Total General and Separate Accounts Total Collateral Pledged	\$127,303,001	\$149,475,712	\$0
2.	Current Year General Account Total Collateral Pledged	127,303,001	149,475,712	0
3.	Current Year Separate Account Total Collateral Pledged	0	0	0
4.	Prior Year-end Total General and Separate Account Total Collateral Pledged	131,080,627	149,992,283	0

Borrowing from FHLB

The Company does not currently have any outstanding borrowings from the FHLB as of March 31, 2023.

# 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 Be	enefits	Postretiremen	t Benefits
	03/31/2023	12/31/2022	03/31/2023	12/31/2022
a. Service cost	\$7,756,047	\$29,632,560	\$3,784,085	\$8,222,554
b. Interest cost	17,950,577	53,918,418	14,786,561	12,715,053
c. Expected return on plan assets	(28,067,840)	(98,013,671)	(17,587,230)	(18,049,034)
d. Transition asset or obligation	0	0	0	349,521
e. (Gains) and losses	4,264,529	5,424,360	(1,307,228)	600,421
f. Prior service cost or (credit)	31,202	328,342	(1,063,796)	(1,088,158)
g. (Gain) or loss recognized due to a				
settlement or curtailment	0	0	0	0
h. Total net periodic benefit cost or (credit)	\$1,934,515	(\$8,709,991)	(\$1,387,608)	\$2,750,357

#### 5-17. 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

Outstanding Shares

No change.

B. Dividend Rate of Preferred Stock

No change.

C. Dividend Restrictions

No change.

D. Dates and Amounts of Dividends Paid

No change.

E. Amount of Ordinary Dividends That May Be Paid

No change.

F. Restrictions on Unassigned Funds

No change.

G. Mutual Surplus Advances

No change.

H. Company Stock Held for Special Purposes

No change.

I. Changes in Special Surplus Funds

No change.

J. Changes in Unassigned Funds

The portion of unassigned funds (surplus) represented by cumulative unrealized capital gains is \$413,979,900, net of deferred taxes.

K. Surplus Notes

No change.

L. Impact of Quasi Reorganizations

No change.

M. Effective Date of Quasi Reorganizations

#### Note 14 - Liabilities, Contingencies and Assessments

### A. Contingent Commitments

1. The Company has made commitments to provide additional funds to the following:

	Amaunt
Adama Street Private Credit Fund I D	Amount \$442,553
Adams Street Private Credit Fund, LP	• • •
Adams Street Senior Private Credit Fund II, LP	3,000,001
AEA Mezzanine Fund III, LP	472,473
Aquiline Technology Growth Fund II, LP	12,112,182
Blackstone Capital Partners VIII, LP	15,243,576
Cyprium Investors IV, LP	903,514
Cyprium Parallel Investors V, LP	818,838
First Eagle Credit Direct Lending IV, LLC	266,251
First Eagle Direct Lending IV Co-lnv est, LLC	1,129,840
GCG Investors IV, LP	628,300
Goldman Sachs Private Equity Partners XI, LP	143,264
GoldPoint Mezzanine Partners IV, LP	1,508,904
Gray cliff Mezzanine II Parallel, LP	416,066
Gray cliff Mezzanine III, LP	287,415
GTCR Fund XIV/A, LP *	1,000,000
H.I.G. Middle Market LBO Fund IV, LP	23,397,190
ISQ Global Infrastructure Fund III, LP	11,546,826
Ly me Conservation Opportunities Fund, LP	5,115,000
Ly me Forest Fund V, LP	2,000,000
ManchesterStory Venture Fund, LP	1,435,928
Midwest Mezzanine Fund V SBIC, LP	951,788
Midwest Mezzanine Fund VI SBIC, LP	1,324,838
Morgan Stanley Private Markets Fund III, LP	438,327
Parthenon Investors VII, LP *	24,500,000
PJC Fund V, LP	14,030,637
PJC Fund VI, LP *	9,000,000
Sav ano Capital Partners II, LP	842,493
Sav ano Capital Partners III, LP	10,184,478
Sentinel Junior Capital II, LP *	3,000,000
Sentinel Partners VII, LP *	21,000,000
Spectrum Equity X-A, LP *	9,000,000
Stonepeak Capital Partners Fund III, LP	2,652,807
Thoma Brav o Discov er Fund IV, LP	6,674,826
Thoma Bravo Fund XV, LP	9,266,076
Total	\$194,734,391
* Reflects commitments to funds not yet owned as of March 31, 2023.	

2-3. The Company has no guarantees at March 31, 2023.

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

#### 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

No change.

B. Transfer and Servicing of Financial Assets

The Company did not transfer or service financial assets in 2023 or 2022.

C. Wash Sales

The Company did not have any wash sales at March 31, 2023.

#### 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 March 31, 2023:

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.

Description	Level 1	Level 2	Level 3	Value (NAV)	Total
(a) Assets at Fair Value:					
Common stock:					
Industrial and miscellaneous	\$719,373,563	\$3,003,500	\$0	\$0	\$722,377,063
Mutual funds	260,342,288	0	0	0	260,342,288
Total common stock	979,715,851	3,003,500	0	0	982,719,351
Cash equivalents:	<del>.</del>				
All other money market mutual funds	77,000,375	0	0	0	77,000,375
Total cash equivalents	77,000,375	0	0	0	77,000,375
Other invested assets:					
Collective investment trusts	109,930,964	0	0	0	109,930,964
Total other invested assets	109,930,964	0	0	0	109,930,964
Total Assets at Fair Value/NAV	\$1,166,647,190	\$3,003,500	\$0	\$0	\$1,169,650,690
(b) Liabilities at Fair Value:					
Total Liabilities at Fair Value	\$0	\$0	\$0	\$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 March 31, 2023, 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 2023 or 2022.

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 March 31, 2023:

Fair Value	Assets	114				
		Level 1	Level 2	Level 3	Value (NAV)	Carrying Value
\$475,970,312	\$520,758,993	\$178,766,619	\$297,203,693	\$0	\$0	\$0
244,413,323	290,762,947	0	244,413,323	0	0	0
490,550,607	552,554,710	0	490,550,607	0	0	0
1,247,829,159	1,375,377,632	0	1,246,357,216	1,471,943	0	0
2,458,763,401	2,739,454,282	178,766,619	2,278,524,839	1,471,943	0	0
6,366,000	6,000,000	0	6,366,000	0	0	0
6,366,000	6,000,000	0	6,366,000	0	0	0
722,377,063	722,377,063	719,373,563	3,003,500	0	0	0
			0	0	0	0
982,719,351	982,719,351	979,715,851	3,003,500	0	0	0
100,704,545	112,904,079	0	100,704,545	0	0	0
100,704,545	112,904,079	0	100,704,545	0	0	0
109,930,964	109,930,964	109,930,964	0	0	0	0
109,930,964	109,930,964	109,930,964	0	0	0	0
(96.530.055)	(96.530.055)	(96.530.055)	0	0	0	0
77,000,375	77,000,375	77,000,375	0	0	0	0
29,731,740	29,325,111	29,731,740	0	0	0	0
10,202,060	9,795,431	10,202,060	0	0	0	0
\$3,668,686,321	\$3,960,804,107	\$1,278,615,494	\$2,388,598,884	\$1,471,943	\$0	\$0
	244,413,323 490,550,607 1,247,829,159 2,458,763,401 6,366,000 6,366,000 722,377,063 260,342,288 982,719,351 100,704,545 109,930,964 109,930,964 (96,530,055) 77,000,375 29,731,740 10,202,060	244,413,323 290,762,947 490,550,607 552,554,710 1,247,829,159 1,375,377,632 2,458,763,401 2,739,454,282  6,366,000 6,000,000 6,366,000 6,000,000  722,377,063 722,377,063 260,342,288 260,342,288 982,719,351 982,719,351  100,704,545 112,904,079 100,704,545 112,904,079 100,704,545 112,904,079 109,930,964 109,930,964 109,930,964 109,930,964  (96,530,055) (96,530,055) 77,000,375 77,000,375 29,731,740 29,325,111 10,202,060 9,795,431	244,413,323         290,762,947         0           490,550,607         552,554,710         0           1,247,829,159         1,375,377,632         0           2,458,763,401         2,739,454,282         178,766,619           6,366,000         6,000,000         0           6,366,000         6,000,000         0           722,377,063         722,377,063         719,373,563           260,342,288         260,342,288         260,342,288           982,719,351         982,719,351         979,715,851           100,704,545         112,904,079         0           109,930,964         109,930,964         109,930,964           109,930,964         109,930,964         109,930,964           109,930,964         109,930,964         109,930,964           109,937,964         109,930,964         109,930,964           109,937,964         109,930,964         109,930,964           109,937,964         109,930,964         109,930,964           109,937,964         109,930,964         109,930,964           109,930,964         109,930,964         109,930,964           109,930,964         109,930,964         109,930,964	244,413,323         290,762,947         0         244,413,323           490,550,607         552,554,710         0         490,550,607           1,247,829,159         1,375,377,632         0         1,246,357,216           2,458,763,401         2,739,454,282         178,766,619         2,278,524,839           6,366,000         6,000,000         0         6,366,000           6,366,000         6,000,000         0         6,366,000           722,377,063         722,377,063         719,373,563         3,003,500           260,342,288         260,342,288         260,342,288         0           982,719,351         982,719,351         979,715,851         3,003,500           100,704,545         112,904,079         0         100,704,545           100,704,545         112,904,079         0         100,704,545           109,930,964         109,930,964         0           109,930,964         109,930,964         0           (96,530,055)         (96,530,055)         (96,530,055)         0           77,000,375         77,000,375         77,000,375         0           29,731,740         29,325,111         29,731,740         0           10,202,060         9,795,431         10,	244,413,323         290,762,947         0         244,413,323         0           490,550,607         552,554,710         0         490,550,607         0           1,247,829,159         1,375,377,632         0         1,246,357,216         1,471,943           2,458,763,401         2,739,454,282         178,766,619         2,278,524,839         1,471,943           6,366,000         6,000,000         0         6,366,000         0         0           6,366,000         6,000,000         0         6,366,000         0         0           722,377,063         722,377,063         719,373,563         3,003,500         0         0           260,342,288         260,342,288         260,342,288         0         0         0         0         0           982,719,351         982,719,351         979,715,851         3,003,500         0	244,413,323         290,762,947         0         244,413,323         0         0           490,550,607         552,554,710         0         490,550,607         0         0           1,247,829,159         1,375,377,632         0         1,246,357,216         1,471,943         0           2,458,763,401         2,739,454,282         178,766,619         2,278,524,839         1,471,943         0           6,366,000         6,000,000         0         6,366,000         0         0         0           6,366,000         6,000,000         0         6,366,000         0         0         0           722,377,063         722,377,063         719,373,563         3,003,500         0         0           260,342,288         260,342,288         260,342,288         0         0         0           982,719,351         982,719,351         979,715,851         3,003,500         0         0           100,704,545         112,904,079         0         100,704,545         0         0           109,930,964         109,930,964         109,930,964         0         0         0           109,930,964         109,930,964         109,930,964         0         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 \$4,139,274 and \$3,341,699 at March 31, 2023 and December 31, 2022, 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

No change.

- 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:

State	Carrying Value	Unused Amount
MA	500,639	3,028,598
RI	1,534,951	2,141,793
•	\$2,035,590	\$5,170,391
	MA	MA 500,639 RI 1,534,951

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.

3. 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	\$2,035,590	\$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 May 11, 2023 for the statutory statement issued on May 11, 2023. 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, 2022 were \$1,500,856,000. As of March 31, 2023, \$277,881,000 has been paid for loss and loss adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$1,242,959,000 as a result of reestimation of unpaid claims and claim adjustment expenses principally on homeowners and automobile lines of insurance. Therefore, there has been \$19,985,000 of unfavorable prior year development from December 31, 2022 to March 31, 2023. 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

#### Note 28 - Health Care Receivables

No change.

#### Note 29 - Participating Policies

No change.

#### 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 Domicile, as required by the Model Act?							Yes [	[ ]	No [	[ X ]
1.2	2 If yes, has the report been filed with the domiciliary state?									No [	1
2.1	.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity?									No [	[ X ]
2.2	If yes, date of change:										
3.1	1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer?										]
3.2	Have there been any substantial changes in the organizational chart	since the prior q	uarter end?					Yes	[ ]	No [	[ X ]
3.3	If the response to 3.2 is yes, provide a brief description of those chan	-									
3.4	Is the reporting entity publicly traded or a member of a publicly traded	d group?						Yes	[ ]	No [	[ X ]
3.5	If the response to 3.4 is yes, provide the CIK (Central Index Key) cod	le issued by the	SEC for the entity/group.								
4.1	Has the reporting entity been a party to a merger or consolidation dur	ring the period co	overed by this statement	?				Yes	[ ]	No [	[ X ]
4.2	If yes, provide the name of the entity, NAIC Company Code, and state ceased to exist as a result of the merger or consolidation.	e of domicile (us	e two letter state abbrev	riation) for a	ny entity	that ha	s				
	1 Name of Entity		2 NAIC Company Code	State of	3 Domicile	,					
	Nume of Emily		147 tie Gempany Gode	Otate of	Dominone						
5.	If the reporting entity is subject to a management agreement, includir in-fact, or similar agreement, have there been any significant change If yes, attach an explanation.	es regarding the t	erms of the agreement of	or principals	involved	1?		] N	о[Х	] N.	/A [ ]
6.1	5.1 State as of what date the latest financial examination of the reporting entity was made or is being made.										
6.2	State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released										
6.3	State as of what date the latest financial examination report became the reporting entity. This is the release date or completion date of the date).	e examination rep	oort and not the date of t	he examina	tion (bal	ance sh	eet		04/04	/2021	
6.4	By what department or departments? State of Rhode Island, Department of Business Regulation: Insurance	e Division									
6.5	Have all financial statement adjustments within the latest financial ex statement filed with Departments?						.Yes [	] N	lo [	] N,	/A [ X ]
6.6	Have all of the recommendations within the latest financial examinati	ion report been c	omplied with?				. Yes [	X]N	0 [	] N	/A [ ]
7.1	Has this reporting entity had any Certificates of Authority, licenses or revoked by any governmental entity during the reporting period?							Yes	[ ]	No [	[ X ]
7.2	If yes, give full information:										
8.1	Is the company a subsidiary of a bank holding company regulated by	the Federal Res	erve Board?					Yes [	[ ]	No [	[ X ]
8.2	If response to 8.1 is yes, please identify the name of the bank holding										
8.3	Is the company affiliated with one or more banks, thrifts or securities	firms?						Yes	[ ]	No [	[ X ]
8.4	If response to 8.3 is yes, please provide below the names and locatic regulatory services agency [i.e. the Federal Reserve Board (FRB), th Insurance Corporation (FDIC) and the Securities Exchange Commission	e Office of the C	omptroller of the Curren	cy (OCC), th	ne Feder	al Depo					
	1 Affiliate Name	L	2 .ocation (City, State)		3 FRB	4 OCC	5 FDIC	6 SE			
							1				

# **GENERAL INTERROGATORIES**

9.1	similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?	Yes [ X ] No [ ]
	(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;	
	(c) Compliance with applicable governmental laws, rules and regulations;	
	(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and	
	(e) Accountability for adherence to the code.	
9.11	If the response to 9.1 is No, please explain:	
9.2	Has the code of ethics for senior managers been amended?	
9.21	If the response to 9.2 is Yes, provide information related to amendment(s).	
9.3 9.31	Have any provisions of the code of ethics been waived for any of the specified officers?  If the response to 9.3 is Yes, provide the nature of any waiver(s).	
	FINANCIAL	
10.1 10.2	Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?	
	INVESTMENT	
11.1	Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for	
	use by another person? (Exclude securities under securities lending agreements.)	
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	2
	Prior Year-End	Current Quarter
	Book/Adjusted Carrying Value	Book/Adjusted Carrying Value
14.21	Bonds \$	\$
	Preferred Stock \$	\$
	Common Stock	\$468,308,179
14.24	Short-Term Investments \$	\$
14.25	Mortgage Loans on Real Estate\$	\$
	All Other	\$1,500,119
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$469,808,298
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	\$
15.1	Has the reporting entity entered into any hedging transactions reported on Schedule DB?	
15.2	If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?	
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	

### **GENERAL INTERROGATORIES**

17. 17.1	offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F.  Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook?									
		1				2				
	State Street Bank & T	Name of Cus	todian(s)	801 Pennsylv	ania Avenue	Custodian Addre				
	5 tuto 5 troot 2 um u					,				
17.2	For all agreements that location and a complete		with the requirements of the NAIC F	Financial Con	dition Exami	ners Handbook, pr	rovide the name,			
	1 Name(s	1	2 Location(s)			3 Complete Explar	nation(s)			
	William Blair & Compa	•	150 North Riverside Plaza, Chica		Blair Mutua		iduon(3)			
17.3 17.4	Have there been any ch If yes, give full informati	•	g name changes, in the custodian(s	s) identified in	17.1 during	the current quarte	r?	Yes	[ ]	No [ X ]
	1 Old Custoo	dian	2 New Custodian	Date	3 of Change		4 Reason			
17.5	make investment decis	ions on behalf o	nvestment advisors, investment ma f the reporting entity. For assets tha stment accounts"; "handle securit	at are manage ties"]	d internally					
		r Vice Presiden	1 n or Individual t and Chief Investment Officer		tion					
			ed in the table for Question 17.5, do more than 10% of the reporting er					Yes	[	] No [ X ]
	17.5098 For firms/indiv total assets un	iduals unaffiliate ider managemer	d with the reporting entity (i.e. designt aggregate to more than 50% of the	gnated with a he reporting e	"U") listed ir ntity's inves	n the table for Quested assets?	stion 17.5, does the	Yes	[	] No [ X ]
17.6	For those firms or indiv table below.	iduals listed in th	ne table for 17.5 with an affiliation c	ode of "A" (af	filiated) or "l	J" (unaffiliated), pro	ovide the information for t	he		
	1		2			3	4			5 stment agement
	Central Registration Depository Number		Name of Firm or Individual			ty Identifier (LEI)	Registered With		(IMA	eement A) Filed
18.1 18.2	Have all the filing requir		urposes and Procedures Manual o							] No [ ]
19.	a. Documentation is security is not as b. Issuer or obligor c. The insurer has	necessary to per vailable. is current on all an actual expect	eporting entity is certifying the following a full credit analysis of the secundariated interest and principal partiation of ultimate payment of all cor 5GI securities?	urity does not ayments. ntracted intere	exist or an N st and princ	IAIC CRP credit ra	ting for an FE or PL	Yes	[ ]	] No [ X ]
20.	a. The security was     b. The reporting ent     c. The NAIC Design     on a current priva     d. The reporting ent	purchased prior city is holding cap nation was derive ate letter rating h city is not permitt	reporting entity is certifying the foll to January 1, 2018. bital commensurate with the NAIC I ed from the credit rating assigned b eld by the insurer and available for ed to share this credit rating of the PLGI securities?	Designation ro y an NAIC CF examination PL security w	eported for the RP in its legal by state insu th the SVO.	he security. al capacity as a NR ırance regulators.	SRO which is shown	Yes	1	] No [ X ]
21.	By assigning FE to a Si FE fund: a. The shares were b. The reporting ent c. The security had January 1, 2019. d. The fund only or e. The current report in its legal capacif. The public credit if	chedule BA non- purchased prior ity is holding cap a public credit ra predominantly h rted NAIC Desig ity as an NRSRO rating(s) with an	registered private fund, the reporting to January 1, 2019. Dital commensurate with the NAIC I ating(s) with annual surveillance associated bonds in its portfolio. Ditaliance assigned by an Nature of the public of	ng entity is ce Designation re signed by an credit rating(s	rtifying the for the ported for the NAIC CRP in the NAIC with annual not lapsed.	ollowing elements of the security. In its legal capacity al surveillance assi	of each self-designated as an NRSRO prior to			
	Has the reporting entity	assigned FE to	Schedule BA non-registered privat	e funds that o	omplied witl	h the above criteria	a?	Yes	[ ]	] No [ X ]

### **GENERAL INTERROGATORIES**

### PART 2 - PROPERTY & CASUALTY INTERROGATORIES

1.	If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change?										] N/A [ X ]
2.	Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured?										No [ X ]
3.1	1 Have any of the reporting entity's primary reinsurance contracts been canceled?										No [ X ]
3.2		and complete ir									
4.1	(see Annual S interest greate	liabilities for unp tatement Instructer than zero?	tions pertaining	to disclosure of	f discounting for	definition of "t	abular reserves	') discounted a	t a rate of	Yes [ ] !	No [ X ]
					TOTAL DI	ISCOUNT		DIS	COUNT TAKE	N DURING PER	RIOD
l ine	1 e 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 Buoinces	intoroct	TOTAL	200000	L/ (L	BHI	TOTAL	200000	D (L	IBITIT	101712
5.	5.2 A&H cost of	percent	cent								
	5.3 A&H expe	nse percent excl	uding cost conta	ainment expens	ses						
6.1	Do you act as	a custodian for h	nealth savings a	ccounts?						Yes [ ] 1	No [ X ]
6.2	If yes, please p	provide the amo	unt of custodial	funds held as o	f the reporting d	ate			\$		
6.3	Do you act as	an administrator	for health savir	ngs accounts? .						Yes [ ] 1	No [ X ]
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	g entity licensed	or chartered, re	gistered, qualifi	ed, eligible or wi	riting business	in at least two s	tates?		Yes [ X ] 1	No [ ]
7.1	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?									Yes [ ] 1	No [ ]

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#### STATEMENT AS OF MARCH 31, 2023 OF THE AMICA MUTUAL INSURANCE COMPANY

## SCHEDULE F - CEDED REINSURANCE

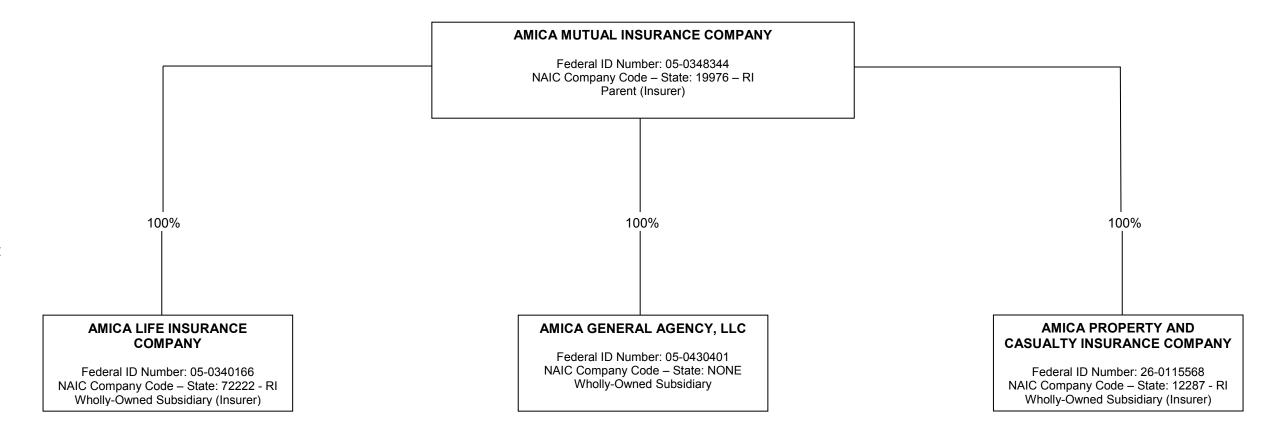
Showing All New Reinsurers - Current Year to Date

Showing All New Reinsurers - Current Year to Date           1         2         3         4         5         6         7										
1 2		3	4	5	6	7 Effective				
NAIC Company Code	ID Number	Name of Reinsurer LLOYD'S SYNDICATE NUMBER 2791	Domiciliary Jurisdiction	Type of Reinsurer	Certified Reinsurer Rating (1 through 6)	Date of Certified Reinsurer Rating				
company code	1100701	NAME OF NEWSTER ASSESSED 0704	GBR	Authorized	(1 tillough 0)	Rating				
00000	AA-1128/91	LLUID'S STNDICATE NUMBER 2/91	ubn	. Authorized						
					•••••					
					•••••					
					• • • • • • • • • • • • • • • • • • • •					
					• • • • • • • • • • • • • • • • • • • •					
					• • • • • • • • • • • • • • • • • • • •					
					• • • • • • • • • • • • • • • • • • • •					

### **SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN**

			1	Direct Premiu		Direct Losses Paid (	Deducting Salvage)	Direct Loss	
			Active Status	2 Current Year	3 Prior Year	4 Current Year	5 Prior Year	6 Current Year	7 Prior Year
	States, etc.		(a)	To Date	To Date	To Date	To Date	To Date	To Date
1.	Alabama	AL	. ,		1.003.745	700.022	240,489	2.348.862	1.663.956
2.	Alaska			, ,	57,958	67,359	8,435	458,295	88,665
3.	Arizona					5,476,294	3,815,591	19,967,716	14,108,262
4.	Arkansas				585,313	831,495	453,603	1,604,439	874,904
5.	California				39,241,934	34,777,213	22,622,740	114,880,824	85,665,292
6.	Colorado				14,134,924	7,318,892	31,843,699	34,541,094	36,694,965
7.	Connecticut				43,108,861	30, 181,708	26,577,880	109,932,859	98,924,032
8.	Delaware	-			2,339,092	1,490,555	1,128,790	5,462,921	3,710,699
9.	District of Columbia				1,379,621	766,278	1,629,940	3,153,800	1,761,135
10.	Florida				37,089,768	27,114,999	27,220,758	151.886.839	87,806,720
11.	Georgia				21,908,347	20,834,490	17,600,644	64,704,462	38,193,364
12.	Hawaii				21,000,047	20,004,400			
13.	Idaho				1,145,334	1.077.011	1.126.222	3.583.508	3.759.540
14.	Illinois				6,115,207	4,066,738	2,628,529	11,921,269	
	Indiana				2,586,182		1,544,053	6,893,289	7,278,429
15.					823,456	440,156	651,792	1,449,497	1,278,429 1.619.435
16.	lowa								, -,
17.	Kansas			, , -	1,405,559	664,725	674,313	1,196,346	1,305,201
18.	Kentucky				1,943,650		1,218,192	4,321,082	2,417,535
19.	Louisiana				2,121,428			13,335,584	9,415,459
20.	Maine				3,701,887	2,479,873	1,789,979		4,366,450
21.	Maryland				7,494,360		5,434,937	17,163,200	12,417,033
22.	Massachusetts				50,571,168	37,579,692	31,300,370	102,007,740	83,448,586
23.	Michigan				5,530,368	4,924,961	2,488,544	-, -, -	13,684,911
24.	Minnesota				4,252,955	2,323,226	2, 144, 158	9,637,846	8,644,721
25.	Mississippi	MS	L		414,304	214,706	247,231	2,092,121	1,434,155
26.	Missouri	MO	L	3,088,304	2,951,126	1,600,372	1, 196, 687	6,831,321	5, 186, 737
27.	Montana	MT	L	349,651	248,665	293,819	87,841	2,465,117	125,717
28.	Nebraska	NE	L		1,062,643	514,201	659,533	2,718,450	1,750,097
29.	Nevada	NV	L	2,397,637	2,279,590	1,877,881	1,335,980	4,472,501	3,914,198
30.	New Hampshire				11,268,010	6,374,586	6,752,272	20,505,486	14,550,399
31.	New Jersey				14,136,467		9,503,319	50,334,016	
32.	New Mexico				2,631,359	1,153,640	2,770,030	2,930,405	2,281,307
33.	New York				34,666,832	23,202,376	22,115,499	97,251,630	79,726,141
34.	North Carolina				24,257,643	18,703,993	13,672,555	42,818,170	32,015,396
35.	North Dakota				69.413	50.056	39,529	107,340	
36.	Ohio			, -	5,561,089	3,445,968	3,119,761	12,235,438	7,179,749
					794,420	903,300	1,628,673	1,274,147	
37.	Oklahoma				8,551,628	7.021.368	4,718,993	, ,	21,270,877
38.	Oregon					, ,-			, ,
39.	Pennsylvania				11,015,588	7,601,202		, ,	20,985,997
40.	Rhode Island			43, 188, 717	40,590,895	29,702,409	, ,	104,925,424	89, 189, 838
41.	South Carolina				4,313,338	3,266,656	3,750,364	10,739,572	13,413,265
42.	South Dakota				100,285	22,515	25,621	292,727	171,636
43.	Tennessee					5,483,367	2,250,025		6,690,740
44.	Texas				61 , 128 , 244	43,019,757	47,769,723		121,361,566
45.	Utah				1,647,463	1,011,557	1,040,577	3,633,124	2,640,586
	Vermont				1,746,023	824 , 146	478,561	2,955,629	3,016,794
47.	Virginia		.		9,094,110	5, 169, 078	4,553,556	21,551,781	11,982,742
48.	Washington				14,049,582	10,770,217	9,877,149	39,058,794	31,037,760
49.	West Virginia			613,984	543,611	484,455	392,433	928,707	2,430,758
50.	Wisconsin				2,534,711	2,143,327	1,352,021	5,090,681	4,383,801
	Wyoming				224,918	62,400			463,081
52.	American Samoa								
53.	Guam								
54.	Puerto Rico								
54. 55.	U.S. Virgin Islands								
55. 56.	•	V I	IN				••••••		
36.	Northern Mariana Islands	MP	N						
57.	Canada								
57. 58.	Aggregate Other Alien						• • • • • • • • • • • • • • • • • • • •		
56. 59.	Totals	J I	XXX	566,882,924	517,370,056	380,918,740	357,230,105	1,340,349,899	1,051,256,954
59.			^^^	300,002,324	311,310,000	300,510,740	331,230,103	1,040,048,088	1,001,200,904
	DETAILS OF WRITE-IN								
58001.									
			XXX						
58998.	Summary of remaining								
	write-ins for Line 58 fro		2007						
50000	overflow page		XXX						
58999. -	Totals (Lines 58001 thro 58003 plus 58998)(Lin								
ł	above)	ie 00	XXX						
	,						ı l		

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



 $\equiv$ 

## SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
											Туре	lf			
											of Control	Control			
											(Ownership,	is		ls an	
						Name of Securities			Relation-		Board,	Owner-		SCA	
						Exchange		Domi-	ship		Management,	ship		Filing	
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	*
. 0028	Amica Mutual Insurance Group	19976	05-0348344				Amica Mutual Insurance Company	RI	RE					NO	
. 0028	Amica Mutual Insurance Group	72222	05-0340166				Amica Life Insurance Company	RI	DS	Amica Mutual Insurance Company	Ownership	100.000	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	
								_						1	1

Asterisk				ĒΧ	a h	
		\	 			

### 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		234,038	•	100.	
2.1	Allied Lines			98.4	64.	
2.2	Multiple peril crop					
2.3	Federal flood					
2.4	Private crop					
2.5	Private flood					
3.	Farmowners multiple peril					
4.	Homeowners multiple peril					
5.1	Commercial multiple peril (non-liability portion)					
5.2	Commercial multiple peril (liability portion)					
6.	Mortgage guaranty					
8.	Ocean marine					
9.	Inland marine					
10.	Financial guaranty					
11.1	Medical professional liability - occurrence					
11.2	Medical professional liability - claims-made					
12.	Earthquake		10,900			
13.1	Comprehensive (hospital and medical) individual					
13.1	Comprehensive (hospital and medical) group					
14.	Credit accident and health					
15.1	Vision only					
15.1	Dental only					
15.2	Disablity income					
15.4	Medicare supplement					
15.4	Medicaid Title XIX					
15.6	Medicare Title XVIII					
15.7	Long-term care					
15.7	Federal employees health benefits plan				•	
15.6	Other health					
16.	Workers' compensation		1,295			
17.1	Other liability - occurrence			113.7	47.	
17.1	Other liability - claims-made		20,003,010	110.7		
17.2	Excess workers' compensation					
18.1	Products liability - occurrence					
18.2	Products liability - claims-made					
19.1	Private passenger auto no-fault (personal injury protection)					
19.2	Other private passenger auto liability	l l	129,600,788			
19.3	Commercial auto no-fault (personal injury protection)		2			
19.4	Other commercial auto liability		(641)			
21.1	Private passenger auto physical damage	l l	87,129,659			
21.2	Commercial auto physical damage		(8,471)			
22.	Aircraft (all perils)		(0,471)			
23.	Fidelity					
24.	Surety					
26.	Burglary and theft					
27.	Boiler and machinery					
28.	Credit					
29.	International					
30.	Warranty					
31.	Reinsurance - Nonproportional Assumed Property	l l				
32.	Reinsurance - Nonproportional Assumed Liability					
33.	Reinsurance - Nonproportional Assumed Financial Lines					
34.	Aggregate write-ins for other lines of business					
35.	Totals	583,343,574	418,579,607	71.8	60.	
<i>55.</i>	DETAILS OF WRITE-INS	000,010,011	. 10,010,001	71.0	30.	
3/101	DETAILS OF WRITE-INS					
3401. 3402.						
3402. 3403.						
	Summary of remaining write ine for Line 34 from everflow page					
3498.	Summary of remaining write-ins for Line 34 from overflow page  Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)					

### **PART 2 - DIRECT PREMIUMS WRITTEN**

2.1 Alloo Lines		Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
Multiple perit coop	Fire		1,551,001	1,551,001	1,572,188
2.3   Febrers food	Allied L	Lines	5,090,996	5,090,996	5,131,509
2.5   Private flood	Multiple	le peril crop			
Picture food	Federa	al flood			
2	Private	e crop			
A   Homewares multiple peril (non-liability portion)	Private	e flood			
1.5   Commercial multiple pertit (labelity portion)		·			
5.2   Commercial multiple peril (liability potion)	Homed	owners multiple peril	216,850,519	216,850,519	197,833,328
Mertgage guaranty	Comm	nercial multiple peril (non-liability portion)			
8. Ocean marine	Comm	nercial multiple peril (liability portion)			
10	Mortga	age guaranty			
Financial guaranty	Ocean	n marine	910,651	910,651	876,648
Medical professional lability - courrence	Inland	marine	2,621,691	2,621,691	2,728,300
11.2   Modical professional liability - claims-made	Financ	cial guaranty			
2, 032,881   2, 032,881   131   Comprehensive (hospital and medical) individual	Medica	al professional liability - occurrence			
13.1   Comprehensive (hospital and medical) individual	Medica	al professional liability - claims-made			
13.2   Comprehensive (hospital and medical) group	Earthq	quake	2,032,891	2,032,891	1,916,845
14.   Credit accident and health	Compr	rehensive (hospital and medical) individual			
15.1   Vision only	Compr	rehensive (hospital and medical) group			
15.2   Dental only	Credit	accident and health			
15.3   Disability income	Vision	only			
15.4   Medicare supplement	Dental	l only			
15.5   Medicaid Title XIX	Disabli	lity income			
15.6   Medicare Title XVIII	Medica	are supplement			
15.7   Long-term care	Medica	aid Title XIX			
15.8   Federal employees health benefits plan	Medica	are Title XVIII			
15.9   Other health	Long-te	term care			
16.   Workers' compensation	Federa	al employees health benefits plan			
17.1   Other liability - occurrence   17,236,115   17,2	Other h	health			
17.2   Other liability - claims-made	Worke	ers' compensation	10,241	10,241	11,019
17.3   Excess workers' compensation	Other I	liability - occurrence	17,236,115	17,236,115	16,903,047
18.1   Products liability - occurrence	Other I	liability - claims-made			
18.2   Products liability - claims-made	Excess	s workers' compensation			
19.1   Private passenger auto no-fault (personal injury protection)   11,235,625   11,235,625   19.2   Other private passenger auto liability   174,486,280   174,486,280   19.3   Commercial auto liability   24,827   24,827   24,827   24,827   24,827   21.1   Private passenger auto liability   24,827   24,8	Produc	cts liability - occurrence			
19.2 Other private passenger auto liability     174,486,280     .174,486,280     .19.3       19.3 Commercial auto no-fault (personal injury protection)     .620     .620       19.4 Other commercial auto liability     .24,827     .24,827       21.1 Private passenger auto physical damage     .134,814,136     .134,814,136     .134,814,136       21.2 Commercial auto physical damage     .17,331     .17,331     .17,331       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         32. Reinsurance - Nonproportional Assumed Financial Lines         34. Aggregate write-ins for other lines of business         35. Totals          DETAILS OF WRITE-INS       3401.       3403.	Produc	cts liability - claims-made			
19.2 Other private passenger auto liability     174,486,280     .174,486,280     .19.3       19.3 Commercial auto no-fault (personal injury protection)     .620     .620       19.4 Other commercial auto liability     .24,827     .24,827       21.1 Private passenger auto physical damage     .134,814,136     .134,814,136     .134,814,136       21.2 Commercial auto physical damage     .17,331     .17,331     .17,331       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         32. Reinsurance - Nonproportional Assumed Financial Lines         34. Aggregate write-ins for other lines of business         35. Totals          DETAILS OF WRITE-INS       3401.       3403.	Private	e passenger auto no-fault (personal injury protection)	11,235,625	11,235,625	11, 121,978
19.4 Other commercial auto liability     24,827     24,827       21.1 Private passenger auto physical damage     134,814,136     134,814,136     1       21.2 Commercial auto physical damage     17,331     17,331     17,331       22. Aircraft (all perils)     23     Fidelity     24     25       24. Surety     25     26     36     36     36     36     36       27. Boiler and machinery     28     Credit     29     36     36     36     36     36     36     37     3					
21.1       Private passenger auto physical damage       .134,814,136       .134,814,136       .1         21.2       Commercial auto physical damage       .17,331       .17,331          22.       Aircraft (all perils)            23.       Fidelity             24.       Surety <td< td=""><td>Comm</td><td>nercial auto no-fault (personal injury protection)</td><td>620</td><td> 620</td><td> 696</td></td<>	Comm	nercial auto no-fault (personal injury protection)	620	620	696
21.2       Commercial auto physical damage       17,331       17,331         22.       Aircraft (all perils)       23.       Fidelity       24.         24.       Surety       26.       Burglary and theft       27.       Boiler and machinery       28.       Credit       29.       International       20.	Other of	commercial auto liability	24,827	24,827	29,010
22. Aircraft (all perils)	Private	e passenger auto physical damage	134,814,136	134,814,136	119,145,763
22. Aircraft (all perils)	Comm	nercial auto physical damage	17,331	17,331	20,289
24.       Surety         26.       Burglary and theft         27.       Boiler and machinery         28.       Credit         29.       International         30.       Warranty         31.       Reinsurance - Nonproportional Assumed Property       XXX         32.       Reinsurance - Nonproportional Assumed Liability       XXX         33.       Reinsurance - Nonproportional Assumed Financial Lines       XXX         34.       Aggregate write-ins for other lines of business       XXX         35.       Totals       566,882,924       566,882,924       5         DETAILS OF WRITE-INS       3401.       3402.       3403.					
26. Burglary and theft 27. Boiler and machinery 28. Credit 29. International 30. Warranty 31. Reinsurance - Nonproportional Assumed Property 32. Reinsurance - Nonproportional Assumed Liability 33. Reinsurance - Nonproportional Assumed Financial Lines 34. Aggregate write-ins for other lines of business 35. Totals 36. Totals 37. DETAILS OF WRITE-INS 38. DETAILS OF WRITE-INS 39. Society of the property of the prop	Fidelity	у			
27.       Boiler and machinery         28.       Credit         29.       International         30.       Warranty         31.       Reinsurance - Nonproportional Assumed Property       XXX         32.       Reinsurance - Nonproportional Assumed Liability       XXX         33.       Reinsurance - Nonproportional Assumed Financial Lines       XXX         34.       Aggregate write-ins for other lines of business         35.       Totals       566,882,924       566,882,924       5         500.       DETAILS OF WRITE-INS       3402.       3403. </td <td>Surety</td> <td>· /</td> <td></td> <td></td> <td></td>	Surety	· /			
28.       Credit	Burgla	ary and theft			
29.       International	Boiler a	and machinery			
30.       Warranty		•			
30. Warranty					
31. Reinsurance - Nonproportional Assumed Property XXX XXX XXX XXX XXX XXX XXX XXX XXX X	Warrar	anty			
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       XXX       XXX       XXX         35. Totals       566,882,924       566,882,924       5         DETAILS OF WRITE-INS       3401.       3402.       3403.       3403.		•			XXX
33.       Reinsurance - Nonproportional Assumed Financial Lines       XXX       XXX       XX         34.       Aggregate write-ins for other lines of business       566,882,924       566,882,924       5         DETAILS OF WRITE-INS         3401.       3402.       3403.					
34. Aggregate write-ins for other lines of business       566,882,924       566,882,924       5         35. Totals       566,882,924       5       5         DETAILS OF WRITE-INS         3401.       3402.       3403.					
35. Totals 566,882,924 566,882,924 5  DETAILS OF WRITE-INS  3401. 3402. 3403.					
DETAILS OF WRITE-INS				566.882.924	517,370,056
3402.       3403.			551,552,527	,,	,
3403.					
3498. Summary of remaining write-ins for Line 34 from overflow page					
	Summ	nary of remaining write-ins for Line 34 from overflow page			

# 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	
						00001		00011	Q.S. Date Known			Known Case Loss	IBNR Loss and	Prior Year-End
				Total Prior	2023 Loss and	2023 Loss and LAE Payments on		Q.S. Date Known Case Loss and	Case Loss and LAE Reserves on			and LAE Reserves Developed	LAE Reserves Developed	Total Loss and LAE Reserve
			Prior Year-	Year-End Loss	LAE Payments on		Total 2023 Loss	LAE Reserves on			Total Q.S. Loss	(Savings)/	(Savings)/	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)/
		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.	2020 + Prior	373,936	(30,425)	343,511	43,913	1,686	45,599	328,253	10,368	(67,863)	270,758	(1,770)	(25,384)	(27, 154)
2.	2021	276,038	32,796	308,834	28,204	5,248	33,452	247,228	13,010	23,890	284 , 128	(606)	9,352	8,746
3.	Subtotals 2021 + Prior	649,974	2,371	652,345	72,117	6,934	79,051	575,481	23,378	(43,973)	554,886	(2,376)	(16,032)	(18,408)
4.	2022	559,036	289,474	848,510	134,542	64,288	198,830	366,932	64 , 184	256,957	688,073	(57,562)	95,955	38,393
5.	Subtotals 2022 + Prior	1,209,010	291,845	1,500,855	206,659	71,222	277,881	942,413	87,562	212,984	1,242,959	(59,938)	79,923	19,985
6.	2023	XXX	XXX	XXX	XXX	176,458	176,458	XXX	211,767	84,348	296,115	XXX	XXX	XXX
7.	Totals	1,209,010	291,845	1,500,855	206,659	247,680	454,339	942,413	299,329	297,332	1,539,074	(59,938)	79,923	19,985
8.	Prior Year-End Surplus											Col. 11, Line 7	Col. 12, Line 7	Col. 13, Line 7
	As Regards	0 747 040										As % of Col. 1	As % of Col. 2	As % of Col. 3
	Policyholders	2,747,946										Line 7	Line 7	Line 7
												1. (5.0)	2. 27.4	3. 1.3

# 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.

		Nesponse
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
5.	AUGUST FILING  Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	N/A
	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	)	4
		1	2	3	December 31
				Net Admitted Assets	Prior Year Net
		Assets	Nonadmitted Assets	(Cols. 1 - 2)	Admitted Assets
2504.	Travel advances	17,640	17,640		
2505.	Postage inventory	894 , 175	894 , 175		
2506.	Prepaid expenses	32,273,450	32,273,450		
2507.	Prepaid pension contribution	787,226,113	438,525,928	348,700,185	348 , 700 , 185
2508.	Pension overfunded asset	(348,700,185)		(348,700,185)	(348,700,185
2509.	Miscellaneous deposits	3,955,736	1,920,146	2,035,590	5,448,637
2510.	Receivable for other surcharges				
2511.	Miscellaneous receivable	122,282		122,282	10,284,483
2512.	Prepaid retirees' medical expense		63 . 556 . 734	· · · · · · · · · · · · · · · · · · ·	
2513.	Prepaid retired life reserve	9.575.302	9.575.302		
2597.	Summary of remaining write-ins for Line 25 from overflow page	549.388.217		2,624,842	

		1	2	3
		Current	Prior Year	Prior Year Ended
		Year to Date	to Date	December 31
3704.	Change in pension overfunded asset			(96,212,383)
3705.	Change in retired life reserve overfunded asset			13,908,893
3706.	Change in unfunded retired life benefit liability			2,994,530
3707.	Change in retiree medical benefit liability			12,851,439
	Miscellaneous surplus adjustment			
3797.	Summary of remaining write-ins for Line 37 from overflow page		15,984	(66,486,663)

### **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	44,598,656	46,752,207
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition	748,799	1,030,678
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	751,259	3, 184, 229
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	44,596,196	44,598,656
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	44,596,196	44,598,656

### **SCHEDULE B - VERIFICATION**

Mortgage Loans

	Wortgage Loans	1	2
		V 1 D 1	Prior Year Ended
		Year to Date	December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	112,993,388	124,416,097
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		3, 125,000
	2.1 Actual cost at time of acquisition	367,247	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	456,556	17,485,012
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		
10.	Deduct current year's other than temporary impairment recognized		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	112,904,079	112,993,388
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	112,904,079	112,993,388
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	112,904,079	112,993,388

### **SCHEDULE BA - VERIFICATION**

Other Long-Term Invested Assets

	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	382,507,736	339,310,462
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	602,810	72,744,479
	2.2 Additional investment made after acquisition	11,741,926	104,303,513
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	(2,651,272)	(86,669,687)
6.	Total gain (loss) on disposals	21,513	(296,212)
7.	Deduct amounts received on disposals	1,653,766	37,668,147
8.	Deduct amortization of premium and depreciation  Total foreign exchange change in book/adjusted carrying value		
9.	Total foreign exchange change in book/adjusted carrying value		
10.	Deduct current year's other than temporary impairment recognized		9,216,672
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	390,568,947	382,507,736
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	389,068,828	381,221,380

### **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	4,086,833,128	4,657,290,577
2.	Cost of bonds and stocks acquired	255,799,204	1,339,179,110
3.	Accrual of discount	606,043	1,514,670
4.	Unrealized valuation increase (decrease)	58,046,274	(334,212,935)
5.	Total gain (loss) on disposals	5,801,440	83,809,645
6.	Deduct consideration for bonds and stocks disposed of	207,558,900	1,617,809,190
7.	Deduct amortization of premium	3,045,377	13,833,972
8.	Total foreign exchange change in book/adjusted carrying value  Deduct current year's other than temporary impairment recognized		
9.	Deduct current year's other than temporary impairment recognized		29,537,295
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees		432,518
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	4, 196, 481, 812	4,086,833,128
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	4,196,481,812	4,086,833,128

# **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

	During the Current Quarter to	2	3	4	5	6	7	8
	Book/Adjusted	_	ŭ		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)	2,531,898,091	79,200,890	183,855,457	(1,981,191)	2,425,262,333			2,531,898,091
2. NAIC 2 (a)	316,945,786	34,619,749	7,590,333	(458, 142)	343,517,060			316,945,786
3. NAIC 3 (a)								
4. NAIC 4 (a)								
5. NAIC 5 (a)								
6. NAIC 6 (a)								
7. Total Bonds	2,848,843,877	113,820,639	191,445,790	(2,439,333)	2,768,779,393			2,848,843,877
PREFERRED STOCK								
8. NAIC 1		6,000,000			6,000,000			
9. NAIC 2								
10. NAIC 3								
11. NAIC 4								
12. NAIC 5								
13. NAIC 6		0.000.000			0.000.000			
14. Total Preferred Stock		6,000,000			6,000,000			
15. Total Bonds and Preferred Stock	2,848,843,877	119,820,639	191,445,790	(2,439,333)	2,774,779,393			2,848,843,877

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

### **SCHEDULE DA - PART 1**

Short-Term Investments

	1	2	3	4	5 Paid for
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year-to-Date	Accrued Interest Year-to-Date
770999999 Totals	29,325,111	XXX	29,325,111		

### **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	78,482,526	
2.	Cost of short-term investments acquired		
3.	Accrual of discount		
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	132,763	34,845
6.	Deduct consideration received on disposals	59,059,483	17,208,139
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)	29,325,111	78,482,526
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	29,325,111	78,482,526

# 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)

	(Odon Equivalents)	1	2
			_
		Year To Date	Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	117,064,723	114,658,694
2.	Cost of cash equivalents acquired	177,885,159	1,491,178,784
3.	Accrual of discount		
4.	Unrealized valuation increase (decrease)		(1,704)
5.	Total gain (loss) on disposals		(39, 190)
6.	Deduct consideration received on disposals	217,949,507	1,488,731,861
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)	77,000,375	117,064,723
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	77,000,375	117,064,723

# **SCHEDULE A - PART 2**

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

		<u> </u>		o www.be baring the carrent Quarter				
1			4	5	6	7	8	9
	Location							
	2	3						Additional
	_	-					Book/Adjusted	Investment
			Date		Actual Cost at	Amount of	Carrying Value	Made After
Description of Property	Citv	State	Acquired	Name of Vendor	Time of Acquisition	Encumbrances	Less Encumbrances	Acquisition
	- 7	State	·	Ivaille of Velluoi	Time of Acquisition	Liteumbrances		Acquisition
Office park with four undeveloped lots totaling 20.37 acres of land		RI	09/25/1992 Various					
Four-story office building on 19.07 acres of land (10 Bldg)	Lincoln	RI	09/25/1992 Various				4,261,023	
Three-story office building on 12.4 acres of land (25 Bldg.)	Lincoln	RI	09/25/1992 Various				7,303,997	
Four-story office building with full basement on 8.07 acres of land (50								
Bldg.)	Lincoln	RI	09/25/1992 Various				4,889,497	
Five-story office building on 21.98 acres of land (100 Bldg.)	Lincoln	RI	09/25/1992 Various				14.519.929	638.516
	Lincoln	RI	01/10/1994 Various					
Two-story office building located on 6.39 acres of land	Raynham	MA	03/22/1995 Various				7,731,120	40,000
0199999. Acquired by Purchase							44,596,196	748,799
· ·								
						• • • • • • • • • • • • • • • • • • • •		
0399999 - Totals							44.596.196	748,799

# **SCHEDULE A - PART 3**

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

			One	wing All Neal Estate Dist	OOLD DO	annig and Qu										1		1	
1	Location	on	4	5	6	7	8	Change in	Book/Adjusted	d Carrying V	alue Less En	cumbrances	14	15	16	17	18	19	20
	2	3				Expended		9	10	11	12	13							
						for	Book/					Total	Book/					Gross	
						Additions,	Adjusted				Total	Foreign	Adjusted					Income	
						Permanent	Carrying		Current		Change in	Exchange	Carrying		Foreign			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
			D:I		A -4l	Changes	brances	Year's		Change in	Carrying	Adjusted	brances	Received	(Loss)	(Loss)	(Loss)	Incurred on	_
		<u>.</u>	Disposal		Actual	in Encum-	Prior	Depre-	Impairment	Encum-	Value	Carrying	on	During	on	on	on	Encum-	Expenses
Description of Property	City	State	Date	Name of Purchaser	Cost	brances	Year	ciation	Recognized	hrances	(11-9-10)	Value	Disposal	Year	Disposal	Disposal	Disposal	brances	Incurred
								Α											
						\													
									.										
									-										
0399999 - Totals																			

# **SCHEDULE B - PART 2**

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

1	Location	J / III Wortgage Leans / Cocon	4	5	6	7	8	9
	2	3	•		_	-	Additional	-
		-	Loan			Actual Cost at	Investment Made	Value of Land
Loan Number	City	State	Туре	Date Acquired	Rate of Interest	Time of Acquisition	After Acquisition	and Buildings
	Overland Park	KS		02/21/2023	3.583			11,722,539
0599999. Mortgages in good star	nding - Commercial mortgages-all other						367,247	11,722,539
0899999. Total Mortgages in goo	od standing						367,247	11,722,539
1699999. Total - Restructured Mo	ortgages							
2499999. Total - Mortgages with	overdue interest over 90 days	·				·		·
3299999. Total - Mortgages in the		·				·		·
					······························			
					·····			
					······························			
					·····			
					····			
					····		1	
					····		1	
3399999 - Totals			<u> </u>				367,247	11,722,539

# **SCHEDULE B - PART 3**

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

1	Location		4	5	6	7		Change	in Book Value	Recorded Inv	estment		14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and	Book Value	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		1,401,679							13,898	13,898			
JP1211205	Nashville	TN		05/17/2016									50,071	50,071			
JP1211502	Sadsburyville	PA		06/24/2016		1,228,417							9,455	9,455			
JP1211700	Vista	CA		11/14/2016		2,369,721							12,539	12,539			
JP1212104	San Marcos	CA		01/03/2017		12,279,049							52,499	52,499			
JP1212708	Lake Worth	FL		09/01/2017		4,086,695							22,375	22,375			
JP1213300	Milwaukee	WI		12/27/2017		3,611,267							17,846	17,846			
JP1213409	Indianapolis	IN		01/18/2018		8,883,552							68,676	68,676			
JP1213607	Atlanta	GA		04/12/2018		3,916,977							18,361	18,361			
JP1214506	Smithtown	NY		12/05/2018		2,707,608							19,180	19, 180			
JP1215305	Nashville	TN		11/04/2019		9,384,531							47,312	47,312			
0. 12.0.01	Philadelphia	PA		11/15/2019		5,876,990							30,644	30,644			
JP1215909	Overland Park	KS		01/31/2020		8,023,332							39,965	39,965			
JP1216402	Arden	NC		05/28/2020		3,392,707							19,177	19, 177			
	Yonkers	NY		08/06/2020		4,632,181							34,558	34,558			
0299999. Mortgages with	n partial repayments					80,019,105							456,556	456,556			
0599999 - Totals						80,019,105							456,556	456,556			

# **SCHEDULE BA - PART 2**

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

1 2	Location		5	6	7	8	9	10	11	12	13
	3	4		NAIC							
				Designation,							
				NAIC							
				Designation							
				Modifier							
				and							
				SVO						Commitment	
				Admini-	Date	Type	Actual Cost	Additional		for	
CUSIP			Name of Vendor	strative	Originally	and	at Time of	Investment Made	Amount of	Additional	Percentage of
Identification Name or Description	City	State	or General Partner	Symbol		Strategy	Acquisition	After Acquisition	Encumbrances	Investment	Ownership
000000-00-0 Adams Street Senior Private Credit Fund II. LP	New York	NV	Adams Street Senior Private Credit Fund II GP LP	Cyllibol	05/07/2020	Ollalegy	Acquisition	155 316	Liteumbrances		0 459
								5 079		442,553	0.400
000000-00-0 AEA Mezzanine Fund III, LP	New York		AEA Mezzanine Partner III LP		02/13/2014	1		900 188			2.609 4 437
000000-00-0 Rquittie Technology Growth Fund 11		NY	Blackstone Management Associates VIII L.P.		02/22/2021	ર		1.933.353			0.125
000000-00-0 First Eagle Credit Direct Lending IV. LLC			First Eagle Alternative Credit, LLC		11/02/2018	0		4 572	••••••		0.321
000000-00-0 First Eagle Credit Direct Lending IV Co-Invest, LLC			First Eagle Alternative Credit, LLC		12/05/2018			455 870			27 996
000000-00-0 Goldman Sachs Private Equity Partners XI. LP			Goldman Sachs Asset Management, L.P.		08/19/2011	ર		151		143 264	0.377
000000-00-0 GoldPoint Mezzanine Partners IV. LP			GoldPoint Partners LLC		12/21/2015	0			••••••	1.508.904	0.062
000000-00-0 H.I.G. Middle Market LBO Fund IV, L.P.			H.I.G. Middle Market Advisors IV. LLC		01/17/2023	3	602.810				0.302
000000-00-0 ISQ Global Infrastucture Fund III, LP			Squared Capital Advisors LLC		06/22/2022			1 812 031		11 546 826	0.100
000000-00-0 ManchesterStory Venture Fund. LP			ManchesterStory GP1. LLC		11/28/2018	1				1.435.928	5.580
000000-00-0 Midwest Mezzanine Fund VI SBIC, LP			Midwest Mezzanine Management SBIC VI LLC		08/06/2018					1.324.838	7.113
000000-00-0 PJC Fund V, LP		MA	PJC Partners V, LLC		01/08/2020	1		951,875		14,030,637	44.330
000000-00-0 Savano Capital Partners III LP	Baltimore	MD	Savano Direct GP III, LLC		05/17/2021	1		774,948		10, 184, 478	12.732
000000-00-0 Stonepeak Capital Partners Fund III, LP			Stonepeak Associates III LLC		02/22/2018						0.315
000000-00-0 Thoma Bravo Discover Fund IV, LP	Chicago	IL	Thoma Bravo Discover Partners IV, L.P.		12/08/2022	3		1,780,390		6,674,826	0.271
2599999. Joint Venture Interests - Other - Unaffiliated	·		<u> </u>				602,810	11,741,926		102,566,573	XXX
6099999. Total - Unaffiliated							602,810	11,741,926		102,566,573	XXX
6199999. Total - Affiliated											XXX
6299999 - Totals							602,810	11,741,926		102,566,573	XXX

# **SCHEDULE BA - PART 3**

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

1	2	Location		5	6	7	8		Change i	n Book/Adjı	usted Carry	ing Value		15	16	17	18	19	20
		3	4					9	10	11	12	13	14						1
							Book/			Current				Book/					
							Adjusted			Year's		Total	Total	Adjusted					1
							Carrying		Current	Other		Change in	Foreign	Carrying					1
							Value		Year's	Than	Capital-		Exchange	, ,		Foreign			1
							_	Unrealized		Temporary	ized		Change in	Less		Exchange			1
							Encum-	_	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	_	ment
Identification	Name or Description	City	State	Nature of Disposal	Acquired	Date	Year	` .	Accretion	nized	Other	11+12)		Disposal	eration	Disposal	` ,	Disposal	Income
identification	Adams Street Senior Private Credit Fund II,	City	State	ivature or Disposar	Acquired	Date	i cai	crease)	Accietion	Hizeu	Other	11+12)	value	Disposai	Clation	Dispusai	Dispusai	Dispusai	IIICOIIIE
000000-00-0	I P	New York	NV	Return of Capital	05/07/2020	03/15/2023	1.751	(21)				(21)		1 730	1 730				1
	Cyprium Parallel Investors V, LP	Cleveland	OH	Return of Capital	08/15/2019	01/31/2023	694,648					(39.651)		654.997	,				
	First Eagle Credit Direct Lending IV, LLC		MA	Return of Capital	11/02/2018	01/27/2023	6,632					(3,083)		3,549	3,549				
	First Eagle Direct Lending IV Co-Invest, LLC																		1
000000-00-0		Boston	MA	Return of Capital	12/05/2018	01/27/2023	493,525	(6,287)				(6,287)		487,238	487, 238				
		San Francisco	CA	Return of Capital	05/27/2015		67,514	(42,210)				(42,210)		25,304	25,304				
		New York	NY	Return of Capital	12/21/2015	01/27/2023	262	(5)				(5)		257	257				
	Morgan Stanley Premium Partners Fund, LP		PA	Capital Distribution	07/01/2010	03/28/2023	29, 196					(22, 332)		6,864	28,377		21,513	21,513	
	Stonepeak Capital Partners Fund III, LP		NY	Return of Capital	02/22/2018	02/24/2023	723,202					(270,888)		452,314					
2599999. Joi	nt Venture Interests - Other - Unaffilia	ited					2,016,730	(384,477)				(384,477)		1,632,253	1,653,766		21,513	21,513	
6099999. Tot	tal - Unaffiliated						2,016,730	(384,477)				(384,477)		1,632,253	1,653,766		21,513	21,513	1

# **SCHEDULE BA - PART 3**

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

1	2	Location		5	6	7	8		Change i	n Book/Adji	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					ļ
							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
6199999. Tota	al - Affiliated																		
6299999 - To	tals					•	2,016,730	(384,477)				(384,477)		1,632,253	1,653,766		21,513	21,513	

Show All Long-Term	Danda and Stook	Acquired During the	Current Quarter

			Show All	Long-Term Bonds and Stock Acquired During the Current Quarter	r				
1	2	3	4	5	6	7	8	9	10 NAIC
									Designation NAIC
									Designation
									Modifier
									and
					Number of			Paid for Accrued	SVO Admini-
CUSIP			Date		Shares of			Interest and	strative
Identification	Description	Foreign	Acquired	Name of Vendor	Stock	Actual Cost	Par Value	Dividends	Symbol
	P00L # BJ5536		03/20/2023	ACCRETION		9,660	9,660		1.A
	POOL # BK8144		03/20/2023	ACCRETION		9,901	9,901		1.A
	POOL #AC9928		03/20/2023	ACCRETION		12,687	12,687		1.A
	P00L #BJ6114Bonds - U.S. Governments		03/20/2023	ACCRETION		8,730 40.978			1.AXXX
	T HSG AUTH TAX REV SER A	1	02/02/2023	RBC CAPITAL MARKETS		3.568.130	3.400.000		1.A FE
	NVT FIN AUTH REV TAX 23B		01/26/2023	J.P. MORGAN SECURITIES		5,500,000	5,400,000		1.B FE
	DIV MTG REV TAX SER B		01/27/2023	J.P. MORGAN SECURITIES		5,750,000	5,750,000		1.B FE
83756C-3U-7 SOUTH DAKO	TA ST HSG DEV TAX SER B		01/19/2023	BANK OF AMERICA SECURITIE		16,000,000	16,000,000		1.A FE
	OF UTAH UT REV SR 2021B		02/09/2023	TRADEWEB DIRECT LLC		7,575	10,000	6	1.B FE
	Bonds - U.S. Special Revenues	1	ı			30,825,705	30,660,000	6	7000
	SR NTS		02/15/2023	BANK OF AMERICA SECURITIE		3,352,786	3,355,000		2.A FE
	LYMERS LLC		01/19/2023	VOYA INVESTMENTS VOYA INVESTMENTS	•••••	4,000,000 2,057,143			1.E PL 1.G PL
	RIILP		03/29/2023	VOYA INVESTMENTS		3.942.857			1.G PL
	SECURED AVIATION 2023-1		03/16/2023	VOYA INVESTMENTS		6.822.228	7.000.000		1.F Z
	ON PROPERTIES FUND		03/01/2023	VOYA INVESTMENTS		1,000,000	1,000,000		1.G Z
	MENT FIN TRUST SER 23-1		03/28/2023	J.P. MORGAN SECURITIES		2,266,963			2.B FE
	PMENT TRUST SER 22-1A		01/25/2023	TD Securities (USA) LLC		4,655,814	4,960,000		1.E FE
	TRIAL PROPERTIES LP		01/19/2023	VOYA INVESTMENTS		1,000,000	1,000,000		2.A Z
	EXPRESS PIPELINE LLC		01/18/2023	VOYA INVESTMENTS VOYA INVESTMENTS		1,442,544	1,442,544 721,296		2.C Z 2.C Z
	EXPRESS PIPELINE LLC		01/18/2023	VOYA INVESTMENTS		278,704	278,704		2.0 Z
	EXPRESS PIPELINE. LLC		01/18/2023	VOYA INVESTMENTS		557,456			2.C PL
34501*-AC-7 NFL TRUST	2023 VX		03/09/2023	VOYA INVESTMENTS		1,000,000	1,000,000		1.F FE
	2023 XV		03/09/2023	VOYA INVESTMENTS		2,000,000	2,000,000		1.F FE
	2023 XV		03/09/2023	VOYA INVESTMENTS		1,000,000	1,000,000		1.F FE
	RN CORPORATION MT		03/16/2023	VOYA INVESTMENTS		5,000,000	5,000,000		1.G Z
	RN CORPORATION SD		03/16/2023	VOYA INVESTMENTS VOYA INVESTMENTS		1,000,000 3,000,000			1.G Z 2.B PL
	FRTY FUND LLC		02/16/2023	VOYA INVESTMENTS		6,000,000	6.000,000		1.G
	UNTRY ELECTRIC COOP		03/17/2023	VOYA INVESTMENTS		2,000,000	2,000,000		2.B Z
84857L-B*-1 SPIRE INC			02/24/2023	VOYA INVESTMENTS		2,000,000	2,000,000		2.A Z
	DL FUND IV REVOLVING NT		01/27/2023	THL CREDIT DIRECT LENDING FUND IV LLC		86,861	86,861		1.E PL
	2 PORT FINANCING	A	03/22/2023	VOYA INVESTMENTS		2,000,000 5,000,000			2.C FE 2.C Z
	B BARCELONA STADIUM FUND	D	03/30/2023	VOYA INVESTMENTS  VOYA INVESTMENTS		3,000,000	3,000,000		2.A Z
Q7160#-AR-0 ORICA FINA		D	02/23/2023	VOYA INVESTMENTS		1,000,000	1,000,000		2.A Z
1100000000 Subtotal	FUNDING SA	U	02/24/2023	VOYA INVESTMENTS		7,000,000	7,000,000		2.A PL
25099999997. Total - Bo						73,184,652 104,051,335	73,651,861 104,352,840	5,290 5,296	
2509999997. Total - Bo						XXX XXX	XXX XXX	XXX	XXX
25099999999. Total - Bo						104,051,335	104.352.840	5.296	
	DIVERSIFIED CREDIT FUND	Ī	03/02/2023	VOYA INVESTMENTS	240.000.000	6.000.000	104,332,840	3,230	1.F PL
	Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Re	deemable Pr				6,000,000	XXX		XXX
4509999997. Total - Pre						6,000,000	XXX		XXX
4509999998. Total - Pre						XXX	XXX	XXX	XXX
	eferred Stocks			·		6,000,000	XXX		XXX

			Show All I	ong-Term Bonds and Stock Acquired During the Current Quarte					
1	2	3	4	5	6	7	8	9	10 NAIC Designation, NAIC
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	Designation Modifier and SVO Administrative Symbol
	ABBOTT LABORATORIES	roreign	03/01/2023	VARIOUS	5,392.000	541.839	i di valuo	Dividends	Cymbol
	ACUSHNET HOLDINGS CORP		03/14/2023	VARIOUS		2.223.042			
	AIR PRODUCTS & CHEMICALS INC	l	03/13/2023	Sanford C. Bernstein & Co.		326,396			
02079K-10-7	ALPHABET INC CL C		03/01/2023	Sanford C. Bernstein & Co.		735,638			
023135-10-6	AMAZON.COM INC		03/13/2023	Sanford C. Bernstein & Co.	12,619.000				
	AMERICAN TOWER CORP		03/09/2023	VARIOUS	16,280.000				
	BALL CORP	-	03/13/2023	VARIOUS	55,490.000	3,079,005			
	BERKSHIRE HATHAWAY INC - CL B		02/16/2023	Sanford C. Bernstein & Co.	1,098.000	338,966			
	BJ S WHOLESALE CLUB HOLDINGS		02/28/2023	VARIOUS					
	BLACKROCK INC		03/17/2023	VARIOUS	9,588.000				
	BRISTOL-MYERS SQUIBB COMPANY CHARTER COMMUNICATIONS INC		03/29/2023	EVERCORE ISI					
	CMS ENERGY CORP	l · · · · · · · ·	03/13/2023	VARIOUS					
	COCA-COLA CO		02/28/2023	VARIOUS					
	COSTCO WHOLESALE CORP		03/13/2023	Sanford C. Bernstein & Co.		654,933			
	DANAHER CORP		03/17/2023	VARIOUS		1,335,455			
	DISCOVER FINANCIAL SERVICES		03/17/2023	VARIOUS	21,009,000	2.067.876			
	DOLLAR GENERAL CORP		02/17/2023	VARIOUS		4.084.734			
	ELI LILLY & CO	l [	03/16/2023	EVERCORE ISI	944.000	308,601			l
81369Y-50-6	ENERGY SELECT SECTOR SPDR FUND		03/16/2023	EVERCORE ISI	43,629.000				
30034W-10-6	EVERGY INC		02/03/2023	J.P. MORGAN SECURITIES	11,438.000	704,297			
30040W-10-8	EVERSOURCE ENERGY		02/08/2023	VARIOUS	22,953.000				
384109-10-4	GRACO INC		02/28/2023	VARIOUS	14,397.000				
43300A-20-3	HILTON WORLDWIDE HOLDINGS		03/17/2023	VARIOUS	14,728.000				
	INTUIT INC		03/02/2023	EVERCORE ISI	2,500.000	1,002,670			
	JOHN B SANFILIPPO AND SON INC		03/01/2023	Sanford C. Bernstein & Co.	18,615.000				
	JOHNSON & JOHNSON		03/16/2023	VARIOUS	20,318.000	3,251,420			
	KLA-TENCOR CORPORATION		03/15/2023	VARIOUS	4,953.000				
	LAM RESEARCH CORPORATION		03/13/2023	Sanford C. Bernstein & Co.					
	MARTIN MARIETTA MATERIALS		03/15/2023	VARIOUS	4,871.000				
*******	MASTERCARD INC CLASS A		03/13/2023	Sanford C. Bernstein & Co.		981,518			
	MATCH GROUP INC		03/13/2023	VARIOUS					
	NEUGEN COMP COMMON STOCK USD. 16		03/20/2023	VARIOUS					
	NEXTERA ENERGY INC		03/01/2023	VARIOUS					
	NISOURCE INC		02/03/2023	EVERCORE ISI	21.322.000				
	OTIS WORLDWIDE CORP		03/29/2023	VARIOUS		2.982.387			
	PARKER HANNIFIN CORPATION		03/17/2023	VARIOUS	27,526.000				
	PFIZER INC		03/16/2023	VARIOUS	80,881.000	.3.319.959			
	PHILIP MORRIS INTERNATIONAL INC	[ [	03/17/2023	VARIOUS					
742718-10-9	PROCTER & GAMBLE CO	[	02/09/2023	VARIOUS	16,870.000				
75513E-10-1	RAYTHEON TECHNOLOGIES CORP	[	03/24/2023	EVERCORE ISI	13,739.000	1,307,681			
	SCHWAB (CHARLES) CORP		03/09/2023	Sanford C. Bernstein & Co.	10,577.000	761,909			
	SEMPRA ENERGY		03/23/2023	VARIOUS	8,145.000				
	SERVICE CORP INTERNATIONAL		03/17/2023	VARIOUS	33,983.000	2,346,110			
	TESLA INC		01/11/2023	WILLIAM BLAIR & CO	7,447.000	908,723			
	TEXAS INSTRUMENTS INC	[	02/28/2023	VARIOUS	10,083.000				
902252-10-5	TYLER TECHNOLOGIES INC		03/10/2023	Sanford C. Bernstein & Co.	10,257.000				

# **SCHEDULE D - PART 3**

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

1 2	3	4	5	6	7	8	9	10
								NAIC
								Designation,
								NAIC
								Designation
								Modifier
								and
								SVO
				Number of			Paid for Accrued	Admini-
CUSIP		Date		Shares of			Interest and	strative
Identification Description	Foreign	Acquired	Name of Vendor	Stock	Actual Cost	Par Value	Dividends	Symbol
907818-10-8 UNION PACIFIC CORP		03/24/2023	VARIOUS	15,692.000	3, 101, 422			
911312-10-6 UNITED PARCEL SERVICE INC			VARIOUS					
91324P-10-2 UNITEDHEALTH GROUP INC			Sanford C. Bernstein & Co.					
G1151C-10-1 ACCENTURE PLC			Sanford C. Bernstein & Co.					
G8473T-10-0 STERIS PLC			Sanford C. Bernstein & Co.					
874039-10-0 TAIWAN SEMICONDUCTOR MFG CO LTD			VARIOUS	19,215.000				
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Pu	blicly Traded		<del>-</del>		104,850,022	XXX		XXX
46432F-83-4 ISHARES CORE MSCI TOTAL INTL ETF		03/17/2023	Sanford C. Bernstein & Co.	269,214.000	15,897,847			
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by	the SVO				15,897,847	XXX		XXX
03149*-10-6 AMICA LIFE INSURANCE COMPANY		01/03/2023	CAPITAL INFUSION	0.000	25,000,000			
592999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other					25,000,000	XXX		XXX
598999997. Total - Common Stocks - Part 3					145,747,869	XXX		XXX
5989999998. Total - Common Stocks - Part 5				_	XXX	XXX	XXX	XXX
598999999. Total - Common Stocks					145,747,869	XXX		XXX
599999999. Total - Preferred and Common Stocks		•			151,747,869	XXX		XXX
600999999 - Totals					255,799,204	XXX	5,296	XXX

					Show All Lo	ng-Term Bo	nds and Sto	ck Sold, Red	leemed or C												
1	2	3	4	5	6	7	8	9	10	Cł	nange In Boo	ok/Adjusted	Carrying Val	ue	16	17	18	19	20	21	22
										11	12	13	14	15							NAIC
																					Desig-
																					nation,
																					NAIC
													Total	Total							Desig-
												Current	Change in	Foreign					Bond		nation
												Year's	Book/	Exchange	Book/				Interest/		Modifier
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)		nized	` 13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
36202D-JQ-5	GNMA POOL # 002971		. 03/20/2023	PRINCIPAL RECEIPT		836	836	832	832		4		4		836				9	. 09/20/2030 .	. 1.A
	GNMA HECM REMICS SER 2014H12 CLHZ		. 03/20/2023	PRINCIPAL RECEIPT		1,486,300	1,486,300	1,593,480	1,539,925		(53.625)		(53,625)		1,486,300				10,718	. 06/20/2064 .	. 1.A
	GNMA II POOL # 003665		. 03/20/2023	PRINCIPAL RECEIPT		8,861			8,737		123		123						76	01/20/2035 .	1.A
	GNMA II POOL # 3473		. 03/20/2023 .	PRINCIPAL RECEIPT		4,852		4,890	4,901		(49)		(49)		4,852				45	. 11/20/2033 .	. 1.A
	GNMA II POOL # 3710		. 03/20/2023	PRINCIPAL RECEIPT		4,747	4,747	4,466	4,486		261		261		4,747				35	. 05/20/2035 .	. 1.A
36202E-GQ-6	GNMA II POOL # 3807		. 03/20/2023	PRINCIPAL RECEIPT		1,701	1,701	1,656			48		48		1,701				17	. 01/20/2036 .	. 1.A
	GNMA II POOL # 3829		. 03/20/2023 .	PRINCIPAL RECEIPT	.	3,408	3,408	3,312			78		78		3,408				28	. 03/20/2036 .	. 1.A
36202E-5G-0	GNMA     POOL # 4447	ļi	. 03/20/2023 .	PRINCIPAL RECEIPT	.	17, 171	17,171	17,128	17, 128		43		43		17,171				130	. 05/20/2039 .	. 1.A
36202F-AV-8	GNMA     POOL # 4520		. 03/20/2023 .	PRINCIPAL RECEIPT		14,835	14,835	14,817	14,821		14		14		14,835				127	. 08/20/2039 .	. 1.A
36202F-EW-2	GNMA II POOL # 4649		. 03/20/2023 .	PRINCIPAL RECEIPT		719	719	756	783		(65)		(65)		719				5	. 03/20/2040 .	. 1.A
36202F-VN-3	GNMA II POOL # 5121		. 03/20/2023 .	PRINCIPAL RECEIPT		6,878	6,878	7,128	7,628		(750)		(750)		6,878				56	. 07/20/2041 .	. 1.A
3617K9-FR-2	GNMA     POOL # BN5576		. 03/20/2023 .	PRINCIPAL RECEIPT		2,689	2,689	2,900	2,938		(249)		(249)		2,689				20	. 06/20/2049 .	. 1.A
3617K9-F7-6	GNMA     POOL # BN5590		. 03/20/2023 .	PRINCIPAL RECEIPT		1,273	1,273	1,370	1,453		(179)		(179)		1,273				10	. 07/20/2049 .	. 1.A
3617KR-FH-4	GNMA     POOL # B09168		. 03/20/2023 .	PRINCIPAL RECEIPT		472	472	511	672		(200)		(200)		472				4	. 07/20/2049 .	. 1.A
36179M-VL-1	GNMA     POOL # MA0619		. 03/20/2023 .	PRINCIPAL RECEIPT		6,636	6,636	6,983	7,207		(570)		(570)		6,636				38	. 12/20/2042 .	. 1.A
	GNMA     POOL # MA0693		. 03/20/2023 .	PRINCIPAL RECEIPT		9,944	9,944	10,469	10,913		(969)		(969)		9,944				37	. 01/20/2043 .	. 1.A
36202F-FL-5	GNMA    POOL #4671		. 03/20/2023 .	PRINCIPAL RECEIPT		3,265	3,265	3,409			(221)		(221)		3,265				25	. 04/20/2040 .	. 1.A
36202F-F8-4	GNMA II POOL #4691		. 03/20/2023 .	PRINCIPAL RECEIPT		15	15	16	17		(2)		(2)		15					. 05/20/2040 .	. 1.A
-	GNMA II POOL #4828		. 03/20/2023 .	PRINCIPAL RECEIPT		3,260	3,260	3,422			(174)		(174)		3,260				24	. 10/20/2040 .	. 1.A
	GNMA II POOL MAO312		. 03/20/2023 .	PRINCIPAL RECEIPT		19,258	19,258	20 , 124	20,267		(1,010)		(1,010)		19,258				111	. 08/20/2042 .	. 1.A
	GNMA II POOL MAO387		. 03/20/2023 .	PRINCIPAL RECEIPT		23,742	23,742	25,069	25,555		(1,813)		(1,813)		23,742				100	. 09/20/2042 .	. 1.A
	GNMA POOL # 435039		. 03/15/2023 .	PRINCIPAL RECEIPT		393	393	402	406		(13)		(13)		393				5	. 02/15/2031 .	. 1.A
	GNMA POOL # 002215		. 03/20/2023 .	PRINCIPAL RECEIPT		478	478	451	468		10		10		478				5	. 05/20/2026 .	. 1.A
	GNMA POOL # 002234		. 03/20/2023 .	PRINCIPAL RECEIPT		167	167	167	167						167				2	. 06/20/2026 .	. 1.A
36202C-QA-4	GNMA POOL # 002249		. 03/20/2023 .	PRINCIPAL RECEIPT		209	209	209	209		1				209				3	. 07/20/2026 .	. 1.A
	GNMA POOL # 002270		. 03/20/2023 .	PRINCIPAL RECEIPT		53	53 192	50 192	52						53					. 08/20/2026 .	. I.A
	GNMA POOL # 002511		. 03/20/2023 .	PRINCIPAL RECEIPT			192	192	203				(1)						3	. 08/20/2026 . . 11/20/2027 .	1 A
362020-10-2	GNMA POOL # 002511		. 03/20/2023 .	PRINCIPAL RECEIPT			356	361	358		(1)		(1)		356					. 05/20/2027 .	. I.A
36202C-21-8	GNMA POOL # 002687		. 03/20/2023 .	PRINCIPAL RECEIPT		3.605	3,605				74		74						34	. 05/20/2028 . . 12/20/2028 .	. I.A
36202D-CR-0	GNMA POOL # 002780		. 03/20/2023 .	PRINCIPAL RECEIPT		2.945	2.945	2,753	2.819		125		125						29	. 07/20/2029 .	1.4
	GNMA POOL # 002786		. 03/20/2023 .	PRINCIPAL RECEIPT		916	916	892	894		21		21		916				12	. 08/20/2029 .	1.7
	GNMA POOL # 002809		. 03/20/2023 .	PRINCIPAL RECEIPT		857	857	837	842		15		15		857				10	. 09/20/2029 .	1.4
36202D-D5-7	GNMA POOL # 002824		. 03/20/2023	PRINCIPAL RECEIPT		668	668	651	652		16		16		668				7	. 10/20/2029 .	1.4
36202D-FX-4	GNMA POOL # 002882		. 03/20/2023 .	PRINCIPAL RECEIPT		612	612	591	591		20		20		612				7	. 02/20/2020 .	1.4
-	GNMA POOL # 002972		. 03/20/2023	PRINCIPAL RECEIPT		308	308	306	306		2		2		308				4	. 09/20/2030 .	1 4
	GNMA POOL # 003428		. 03/20/2023	PRINCIPAL RECEIPT		4.882	4.882	4.875	4.874		9		9		4.882				40	. 08/20/2033 .	1 A
-	GNMA POOL # 003797		. 03/20/2023	PRINCIPAL RECEIPT		7.672	7.672	7.766	7.797		(125)		(125)		7.672				79	. 12/20/2035 .	1 A
362198-TM-5	GNMA POOL # 270656		. 03/15/2023	PRINCIPAL RECEIPT		30	30	30	30						30					. 09/15/2023 .	. 1.A
	GNMA POOL # 346066		. 03/15/2023	PRINCIPAL RECEIPT		26	26	26	26						26					. 01/15/2024 .	. 1.A
	GNMA POOL # 354648		. 03/15/2023	PRINCIPAL RECEIPT		19	19	19	19						19					. 09/15/2023 .	. 1.A
	GNMA POOL # 3555		. 03/20/2023	PRINCIPAL RECEIPT		19,842	19,842	19,141	19,251		590		590		19,842				170	. 05/20/2034 .	. 1.A
	GNMA POOL # 356948		. 03/15/2023 .	PRINCIPAL RECEIPT	.	39	39	39	39						39					. 06/15/2023 .	. 1.A
36203X-JG-2	GNMA POOL # 362163		. 03/15/2023 .	PRINCIPAL RECEIPT	.	17	17	17	17				ļ		17					. 12/15/2023 .	. 1.A
	GNMA POOL # 363879		. 03/15/2023 .	PRINCIPAL RECEIPT	.	44	44	44	44						44				1	. 12/15/2023 .	. 1.A
	GNMA POOL # 364921	1	. 03/15/2023	PRINCIPAL RECEIPT	. [	9	9	9	9	L	l	L	L		9					02/15/2024 .	. 1.A

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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
36204B-M5-9	GNMA POOL # 364980		03/15/2023 .	PRINCIPAL RECEIPT	Otook	22	22	21	22	(Decrease)	Accietion	HIZEG	10)	value	22	Бізрозаі	Бізрозаі	Бізрозаі	rear	. 04/15/2024 .	1 4
36204F-3J-1	GNMA POOL # 369001		03/15/2023 .	PRINCIPAL RECEIPT		62	62	62	62						62				1	. 05/15/2024 .	1.4
36204H-EK-2	GNMA POOL # 370138		03/15/2023 .	PRINCIPAL RECEIPT		24	24	24	24						24					. 12/15/2023 .	1 A
36205B-PF-3	GNMA POOL # 385722		03/15/2023 .	PRINCIPAL RECEIPT			18	18	18						18					. 06/15/2024 .	. 1.A
36205D-AF-5	GNMA POOL # 387106		03/15/2023 .	PRINCIPAL RECEIPT		227	227	227	227		1		1		227				3	. 08/15/2025 .	. 1.A
36205Y-QW-5	GNMA POOL # 404669	C	03/15/2023 .	PRINCIPAL RECEIPT		258	258	258	258		1		1		258				3	. 12/15/2025 .	. 1.A
36206D-DE-4	GNMA POOL # 407901		03/15/2023 .	PRINCIPAL RECEIPT		198	198	196	197		1		1		198				2	. 11/15/2025 .	. 1.A
36206F-XH-0	GNMA POOL # 410280		03/15/2023 .	PRINCIPAL RECEIPT		57	57	57	57						57				1	. 09/15/2025 .	. 1.A
36206H-MB-1	GNMA POOL # 411754		03/15/2023 .	PRINCIPAL RECEIPT		2,650	2,650	2,722	2,670		(20)		(20)		2,650				35	. 04/15/2027 .	. 1.A
36206J-4C-5	GNMA POOL # 413119		03/15/2023 .	PRINCIPAL RECEIPT		136	136	135	135						136				2	. 09/15/2025 .	. 1.A
36206X-PT-4	GNMA POOL # 424434		03/15/2023 .	PRINCIPAL RECEIPT		818	818	842	818						818				11	. 08/15/2027 .	. 1.A
36209F-PY-9	GNMA POOL # 470339		03/15/2023 .	PRINCIPAL RECEIPT		775	775	776	773		2		2		775				9	. 05/15/2029 .	. 1.A
36209S-ZQ-7 36209W-4X-7	GNMA POOL # 480551		03/15/2023 . 03/15/2023 .	PRINCIPAL RECEIPT PRINCIPAL RECEIPT		788 277	788 277	754 284	780		/		/		788 277				9	. 04/15/2029 . . 09/15/2028 .	. 1.A
36209W-4x-7	GNMA POOL # 484238		03/15/2023 .	PRINCIPAL RECEIPT		2.038	2.038	2.108	280		(3)		(3)		2.77				3	. 09/15/2028 .	1.A
36201C-JU-9	GNMA POOL # 503333		03/15/2023 .	PRINCIPAL RECEIPT		6.280	6.280	6.406	6.420		(140)		(140)						72	. 12/15/2029 .	1.A
362010-30-3	GNMA POOL # 583971		03/15/2023 .	PRINCIPAL RECEIPT		2.651		2,757	2.743		(140)		(140)		2.651				29	. 07/15/2032 .	1 A
36201M-S9-4	GNMA POOL # 587444		03/15/2023 .	PRINCIPAL RECEIPT		1,725	1,725	1.803	1.822		(97)		(97)		1.725					. 12/15/2032 .	. 1.A
36200E-B2-6	GNMA POOL # 598657		03/15/2023 .	PRINCIPAL RECEIPT		397	397	402	404		(7)		(7)		397				4	. 05/15/2035 .	. 1.A
36200G-KU-9	GNMA POOL # 600707	0	03/15/2023 .	PRINCIPAL RECEIPT		955	955	986	978		(23)		(23)		955				9	. 12/15/2033 .	. 1.A
36200J-6S-4	GNMA POOL # 603081		03/15/2023 .	PRINCIPAL RECEIPT		407	407	420	419		(12)		(12)		407				4	. 08/15/2033 .	. 1.A
36200K-J4-0	GNMA POOL # 603383		03/15/2023 .	PRINCIPAL RECEIPT		3,065	3,065	3,204			(164)		(164)		3,065				30	. 01/15/2033 .	. 1.A
36200K-J7-3	GNMA POOL # 603386		03/15/2023 .	PRINCIPAL RECEIPT		6,968	6,968	7,292	7,283		(315)		(315)		6,968				70	. 01/15/2033 .	. 1.A
	GNMA POOL # 603403		03/15/2023 .	PRINCIPAL RECEIPT		4,612	4,612	4,813	4,732		(120)		(120)		4,612				44	. 10/15/2034 .	. 1.A
36200M-TF-0	GNMA POOL # 604550		03/15/2023 .	PRINCIPAL RECEIPT		3, 154		3, 131			22		22						24	. 08/15/2033 .	. 1.A
36200M-VW-0	GNMA POOL # 604629		03/15/2023 .	PRINCIPAL RECEIPT		8,441	8,441	8,663	8,566		(125)		(125)		8,441				76	. 09/15/2033 .	. 1.A
36200N-BP-5 36202T-DW-3	GNMA POOL # 604946		03/15/2023 . 03/15/2023 .	PRINCIPAL RECEIPT PRINCIPAL RECEIPT			11,876	11,525	11,569		306		(1)		11,876				93 69	. 01/15/2034 . . 06/15/2024 .	1.A
36202T-D#-3	GNMA POOL # 608719		03/15/2023 .	PRINCIPAL RECEIPT					1.660		(1)		(1)						14	. 11/15/2024 .	1.A
36290R-XW-8	GNMA POOL # 615493		03/15/2023 .	PRINCIPAL RECEIPT		1,639		1,967	1,660		(5)		(1)		1,639					. 08/15/2033 .	1.A
36290R-Y3-1	GNMA POOL # 615530		03/15/2023 .	PRINCIPAL RECEIPT		22,698	22,698	22,847	22,793		(96)		(96)		22.698				200	. 09/15/2033 .	1 A
36290S-CZ-2	GNMA POOL # 615788		03/15/2023 .	PRINCIPAL RECEIPT		7,536		7,721	7.533		3		3						68	. 09/15/2023 .	. 1.A
	GNMA POOL # 616407		03/15/2023 .	PRINCIPAL RECEIPT		7,342		7,453	7,346		(4)		(4)		7,342				66	. 05/15/2024 .	. 1.A
36290T-FW-4	GNMA POOL # 616781	0	03/15/2023 .	PRINCIPAL RECEIPT		1,909		1,936	1,911		(1)		(1)		1,909				16	. 12/15/2024 .	. 1.A
36290T-GN-3	GNMA POOL # 616805		03/20/2023 .	PRINCIPAL RECEIPT		26,956	26,956	27,740	27,053		(96)		(96)		26,956				257	. 01/20/2025 .	. 1.A
36290T-JK-6	GNMA POOL # 616866		03/15/2023 .	PRINCIPAL RECEIPT		23,026	23,026	23,559	23,268		(241)		(241)		23,026				104	. 02/15/2027 .	. 1.A
36290X-MY-3	GNMA POOL # 620575		03/15/2023 .	PRINCIPAL RECEIPT		10,815	10,815	10,791	10,824		(8)		(8)		10,815				125	. 09/15/2033 .	. 1.A
36291G-YY-6	GNMA POOL # 628127		03/15/2023 .	PRINCIPAL RECEIPT		6,267	6,267	6,440	6,448		(181)	ļ	(181)		6,267				49	. 05/15/2034 .	. 1.A
36291L-3U-7	GNMA POOL # 631811		03/15/2023 .	PRINCIPAL RECEIPT		6,488	6,488		6,488						6,488				60	. 05/15/2024 .	1.A
	GNMA POOL # 631837		03/20/2023 .	PRINCIPAL RECEIPT		5,439	5,439	5,574	5,487		(48)		(48)		5,439				54	. 06/20/2029 .	1.A
36291P-5P-7 36291U-E7-6	GNMA POOL # 634554		03/20/2023 . 03/15/2023 .	PRINCIPAL RECEIPT		1,343 5,493		1,398			(8)		(8)						13	. 09/20/2024 . . 02/15/2035 .	1.A
362910-E7-6 36291Y-EG-8	GNMA POOL # 638358		03/15/2023 . 03/15/2023 .	PRINCIPAL RECEIPT PRINCIPAL RECEIPT	-		5,493				(49)		(49)						49	. 02/15/2035 . . 04/15/2035 .	1.A
36291Y-EG-8 36297B-JS-1	GNMA POOL # 641935		03/15/2023 .	PRINCIPAL RECEIPT		13,015	13,015	1,601			(10)		(10)						87	. 11/15/2035 .	. 1.A
3620AM-M7-4	GNMA POOL # 7008/3		03/15/2023 .	PRINCIPAL RECEIPT		62.464	62.464				(3.599)		(3.599)						253	. 10/15/2040 .	
	GNMA POOL # 736617		03/15/2023 .	PRINCIPAL RECEIPT		35, 130	35.130	37.447	36.880		(1.750)		(1,750)		35 . 130				183	. 12/15/2035 .	1.A
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Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	
ification	Description	eian		of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)		nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
3620AS-PH-6	GNMA POOL # 738524	cigii	. 03/15/2023	PRINCIPAL RECEIPT	Olock	13,429	13,429	13,790	13,956	(Decrease)	(527)	Hizeu	(527)	value	13,429	Disposai	Disposai	Disposai		. 07/15/2041 .	. 1.A
	GNMA POOL # 738538		. 03/15/2023								(527)		(527)						65		. I.A
3620AS-PX-1				PRINCIPAL RECEIPT		18,781	18,781	19,371	19,486		, ,				18,781				119	. 07/15/2041 .	. I.A
	GNMA POOL # 794556		. 03/15/2023	PRINCIPAL RECEIPT		69, 127	69, 127	70,574	70,816		(1,689)		(1,689)		69,127				402	. 01/15/2042 .	. I.A
	GNMA POOL # MA6649		. 03/20/2023	PRINCIPAL RECEIPT		362	362	374	397		(35)		(35)		362				3	. 05/20/2050 .	. I.A
			. 03/20/2023	PRINCIPAL RECEIPT		318	318	329	352		(34)		(34)		318				3	. 05/20/2050 .	. I.A
	GNMA POOL #782989		. 03/15/2023	PRINCIPAL RECEIPT		42,449	42,449	44,056	44,452		(2,003)		(2,003)		42,449				337	. 06/15/2040 .	. I.A
36230L-K8-1	GNMA POOL 752119			PRINCIPAL RECEIPT		25,572	25,572	26,791	26,200		(628)		(628)		25,572				131	. 01/15/2033 .	. I.A
36176M-GZ-0	GNMA POOL 770016		. 03/15/2023	PRINCIPAL RECEIPT			49,567	51,766	50,801		(1,235)		(1,235)						332	. 12/15/2033 .	. I.A
38374M-DF-3	GNMA REMICS SER 2005-81 CL 0B		. 03/20/2023	PRINCIPAL RECEIPT		113,553	113,553	110,750	112,468		1,085		1,085		113,553				969	. 10/20/2035 .	. 1.A
38378T-6Q-8	GNMA REMICS SER 2013-100 CL MA		. 03/20/2023	PRINCIPAL RECEIPT		8,093	8,093	8,431	8,207		(114)		(114)						43	. 02/20/2043 .	. 1.A
38378B-6L-8	GNMA REMICS SER 2013-12 CL B		. 03/16/2023	PRINCIPAL RECEIPT		141,638	141,638	143,276	142,363		(725)		(725)		141,638				489	. 11/16/2052 .	. 1.A
38378N-FL-2	GNMA REMICS SER 2013-158 AB		. 03/16/2023	PRINCIPAL RECEIPT		29,961	29,961	31,714	31,465		(1,504)		(1,504)		29,961				150	. 08/16/2053 .	. 1.A
38378M-UG-8	GNMA REMICS SER 2013-53 CL KA		. 03/20/2023	PRINCIPAL RECEIPT		105,747	105,747	109, 118	106,802		(1,055)		(1,055)		105,747				570	. 10/20/2041 .	. 1.A
38378M-ND-3	GNMA REMICS SER 2013-60 CL GL		. 03/20/2023	PRINCIPAL RECEIPT		28,536	28,536	28,945	28,642		(106)		(106)		28,536				144	. 11/20/2041 .	. 1.A
	GNMA REMICS SER 2013-68 CL B		. 03/16/2023	PRINCIPAL RECEIPT		81,413	81,413	81,537	81,462		(49)		(49)		81,413				339	. 08/16/2043 .	
38378T-AL-4	GNMA REMICS SER 2013-71 CL LA		. 03/20/2023	PRINCIPAL RECEIPT		10,307	10,307	10,400	10,364		(57)		(57)		10,307				59	. 10/20/2042 .	. 1.A
38378X-NN-7	GNMA REMICS SER 2014-135 CL AK		. 03/16/2023	PRINCIPAL RECEIPT		12,726	12,726	13, 197	13,698		(972)		(972)		12,726				44	. 08/16/2055 .	. 1.A
38378X-A4-3	GNMA REMICS SER 2014-172 CL AD		. 03/16/2023	PRINCIPAL RECEIPT		8,766	8,766	8,727	8,713		54		54		8,766				32	. 01/16/2046 .	. 1.A
38379K-B9-8	GNMA REMICS SER 2015-115 AC		. 03/16/2023	PRINCIPAL RECEIPT		39,035	39,035	39,627	39,735		(700)		(700)		39,035				173	. 07/16/2051 .	. 1.A
	GNMA REMICS SER 2015-128 CL AJ		. 03/16/2023	PRINCIPAL RECEIPT		21,427	21,427	21,811	22,008		(581)		(581)		21,427				69	. 11/16/2055 .	. 1.A
38379K-6D-5	GNMA REMICS SER 2015-163 CL AH		. 03/16/2023	PRINCIPAL RECEIPT		23,469	23,469	23,263	23, 193		275		275		23,469				110	. 04/16/2056 .	. 1.A
	GNMA REMICS SER 2015-169 CL C		. 03/16/2023	PRINCIPAL RECEIPT		9, 126	9, 126	9, 153	9, 160		(34)		(34)						40	. 04/16/2056 .	. 1.A
	GNMA REMICS SER 2015-171 CL EA		. 03/16/2023	PRINCIPAL RECEIPT		69,119	69,119	68,887	68,822		297		297		69,119				306	. 12/16/2052 .	
	GNMA REMICS SER 2015-58 CL VA		. 03/16/2023	PRINCIPAL RECEIPT		102,551	102,551	98,553	99,938		2,614		2,614		102,551				462	. 10/16/2038 .	. 1.A
38379K-TT-5	GNMA REMICS SER 2015-93 CLASS AB		. 03/16/2023	PRINCIPAL RECEIPT		81,333	81,333	80,955	80,842		491		491		81,333				339	. 01/16/2047 .	. 1.A
38379Y-6L-7	GNMA REMICS SER 2016-125 CL DA		. 03/16/2023	PRINCIPAL RECEIPT		67 , 135	67, 135	67,211	67,235		(101)		(101)		67 , 135				195	. 12/16/2047 .	. 1.A
38379U-TB-2	GNMA REMICS SER 2016-72 CL AB		. 03/16/2023	PRINCIPAL RECEIPT		24, 153	24, 153	24,363	24,440		(286)		(286)		24 , 153				105	. 04/16/2049 .	. 1.A
	GNMA REMICS SER 2021-27 CL DC		. 03/20/2023	PRINCIPAL RECEIPT		328,485	328,485	330,281	330,801		(2,316)		(2,316)		328,485				683	. 02/20/2051 .	. 1.A
38382J-5W-2	GNMA REMICS SER 2021-56 CL PE		. 03/20/2023	PRINCIPAL RECEIPT		338,946	338,946	340,270	340,353		(1,407)		(1,407)		338,946				1,011	. 03/20/2051 .	. 1.A
83162C-NN-9	U S SBA SBIC SER 2004-20B		. 02/01/2023	PRINCIPAL RECEIPT		14,503	14,503	14,503	14,503						14,503				342	. 02/01/2024 .	. 1.A
	U S SBA SBIC-PC SER 2005-20G		. 01/03/2023	PRINCIPAL RECEIPT		28,901	28,901	28,901	28,901						28,901				686	. 07/01/2025 .	
	U S SBA SBIC-PS 2005-20B		. 02/01/2023	PRINCIPAL RECEIPT		59,034	59,034	59,034	59,034						59,034				1,365	. 02/01/2025 .	
	U S SBA SER 2006-20C		. 03/01/2023	PRINCIPAL RECEIPT		40, 161	40,161	39,285	39,938		14		14		39,952		209	209	1,118	. 03/01/2026 .	. 1.A
	U S SBA SER 2015-25G		. 01/03/2023	PRINCIPAL RECEIPT		162,848	162,848	162,848	162,848						162,848				3,952	. 07/01/2044 .	. 1.A
83162C-XY-4	U S SBA SER 2016-20H		. 02/01/2023	PRINCIPAL RECEIPT		377,345	377,345	377,345	377,345						377,345				6,102	. 08/01/2036 .	. 1.A
	U S SBA SER 2017-10A		. 03/13/2023	PRINCIPAL RECEIPT		878,499	878,499	878,499	878,499						878,499				12,394	. 03/10/2027 .	. 1.A
	U S SBA SER 2018-10B		. 03/13/2023	PRINCIPAL RECEIPT		1,091,497	1,091,497	1,091,497	1,091,497						1,091,497				19,204	. 09/10/2028 .	. 1.A
83162C-ZF-3	U S SBA SER 2018-20B		. 02/01/2023	PRINCIPAL RECEIPT	.	1,016,969	1,016,969	1,016,969	1,016,969						1,016,969				31,069	. 02/01/2038 .	. 1.A
83162C-ZP-1	U S SBA SER 2018-20G CL 1		. 01/03/2023	PRINCIPAL RECEIPT		252,422	252,422	274,076	271,559		(5)		(5)		271,554		(19, 132)	(19,132)	8,055	. 07/01/2038 .	. 1.A
	U S SBA SER 2019-10A CL 1		. 03/13/2023	PRINCIPAL RECEIPT		773,452	773,452	773,452	773,452						773,452				11,940	. 03/10/2029 .	. 1.A
	U S SBA SER 2019-20H		. 02/01/2023	PRINCIPAL RECEIPT	.	260 , 145	260 , 145	260 , 145	260 , 145						260 , 145				5,371	. 08/01/2039 .	. 1.A
	U S SBA SER 2019-25B CL 1		. 02/01/2023	PRINCIPAL RECEIPT	.	120,517	120,517	126,821	126,262		(16)		(16)		126,246		(5,729)	(5,729)	4 , 153	. 02/01/2044 .	. 1.A
	U S SBA SER 2019-25C		. 03/01/2023	PRINCIPAL RECEIPT		216,498	216,498	229,640	228,463		(68)		(68)		228,395		(11,897)	(11,897)	3,702	. 03/01/2044 .	. 1.A
83162C-E4-1	U S SBA SER 2020-20A CL 1		. 01/03/2023	PRINCIPAL RECEIPT	.	165,947	165,947	165,947	165,947						165,947				3,287	. 01/01/2040 .	. 1.A
	U S SBA SER SBIC 2016-10B		. 03/13/2023	PRINCIPAL RECEIPT	.	1,078,341	1,078,341	1,078,341	1,078,341						1,078,341					. 09/10/2026 .	
831641-FU-4	U S SBA SER SBIC 2022-10B	I	. 03/16/2023	VARIOUS	.	3.450.070	3.516.613	3.516.613	3,516,613	L			L		3,516,613	l	(66.543)	(66.543)	12.673	. 09/10/2032 .	. I 1.A

					Show All Lo	ng-Term Bo	onds and Sto	ck Sold, Red	deemed or C	Otherwise I	Disposed of	of During th	he Current Qua	arter							
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CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment		djusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
ldent-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-		arrving	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		√alue	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
83162C-PS-6	U S SBA SER SBIC-2005-20H		. 02/01/2023	PRINCIPAL RECEIPT		43, 138	43, 138	41,722	42,840		11		11		42,851		286	286	1,102	. 08/01/2025 .	. 1.A
83162C-ND-1	U S SBA SER SBIC-PS 2003-20H		. 02/01/2023	PRINCIPAL RECEIPT		17,454		17,454							17 , 454				457	. 08/01/2023 .	. 1.A
912810-RS-9	U S TREASURY BONDS		. 01/25/2023 .	. WELLS FARGO SECURITIES		4,027,344	5,000,000	4,523,392	4,580,204		823		823		4,581,026		(553,683)	(553,683)	24,862	. 05/15/2046 .	. 1.A
831628-E7-3	US SBA 10 YR POOL #100158		. 03/25/2023 .	PRINCIPAL RECEIPT		403,859	403,859	431,972	424,594		(20,735)		(20,735)		403,859				3,200	. 12/25/2030 .	. 1.A
831628-EZ-1	US SBA 25 YEAR POOL # 100152		. 03/25/2023 .	PRINCIPAL RECEIPT		51,330	51,330	55,501	55,385		(4,054)		(4,054)		51,330				274	. 06/25/2045 .	. 1.A
831628-EM-0	US SBA 25 YEAR POOL #100140		. 03/25/2023 .	PRINCIPAL RECEIPT		41,723	41,723	44, 103	44,738		(3,015)		(3,015)		41,723				336	. 01/25/2044 .	. 1.A
831628-EG-3	US SBA 25 YR POOL # 100135		. 03/25/2023 .	PRINCIPAL RECEIPT		19, 117	19, 117	20,312	20,629		(1,512)		(1,512)		19,117				162	. 04/25/2043 .	. 1.A
831628-08-3	US SBA 25 YR POOL #100095		. 03/15/2023 .	PRINCIPAL RECEIPT		3,677	3,677	3,900	3,957		(280)		(280)		3,677				26	. 05/25/2038 .	. 1.A
831628-DL-3	US SBA 25 YR POOL #100107		. 03/25/2023 .	PRINCIPAL RECEIPT		7,667	7,667	7,944	7,934		(267)		(267)		7,667				49	. 11/25/2039 .	. 1.A
831628-EC-2	US SBA 25 YR POOL #100131		. 03/25/2023 .	PRINCIPAL RECEIPT		406,868	406,868	427,466	424,048		(17, 179)		(17, 179)		406,868				1,514	. 07/25/2042 .	
831628-ED-0	US SBA 25 YR POOL #100132		. 03/25/2023 .	PRINCIPAL RECEIPT		339, 196	339, 196	348,948	347,685		(8,489)		(8,489)		339, 196				2,926	. 10/25/2042 .	. 1.A
83162C-VS-9	US SBA SER 2013–20H		. 02/01/2023 .	PRINCIPAL RECEIPT		563,673	563,673	563,673	563,673						563,673		(050,000)		10 , 138	. 08/01/2033 .	. 1.A
912810-RE-0	US TREASURY BONDS		. 03/13/2023 .	VARIOUS		9,692,383	10,000,000	10,741,797	10,654,695		(4,243)		(4,243)		10,650,452		(958,069)	(958,069)	208,287	. 02/15/2044 .	. 1.A
912810-RQ-3	US TREASURY BONDS	1	. 01/25/2023 .	SECURITIE		1.613.828	2,000,000	1,862,422	1.875.919		249		249		1.876.167		(262,339)	(262,339)	22,283	. 02/15/2046 .	. 1.A
912828-M5-6	US TREASURY BONDS		. 03/13/2023 .	J.P. MORGAN SECURITIES		9,563,281	10,000,000	9,885,938	9,909,001		6,003		6,003		9,915,003		(351,722)	(351,722)	73,964	. 11/15/2025 .	. 1.A
010999999	99. Subtotal - Bonds - U.S. Governme	nts				40,620,446	42,790,152	43,041,521	42,979,615		(130,547)		(130,547)		42,849,063		(2,228,619)	(2,228,619)	507,986	XXX	XXX
373384-NZ-5	GEORGIA ST GO BDS 2009H		. 03/09/2023 .	. WELLS FARGO SECURITIES		5,491,214	5,545,000	5,980,610	5,720,551		(17,481)		(17,481)		5,703,070		(211,857)	(211,857)	91,554	. 11/01/2025 .	. 1.A FE
	GEORGIA ST GO BDS 2017B		. 01/30/2023 .	BARCLAYS INC		2,730,450	3,000,000	3,000,000	3,000,000						3,000,000		(269,550)	(269,550)	47 , 250	. 02/01/2033 .	. 1.A FE
	MISSISSIPPI ST GO SER 2010E		. 01/30/2023 .	BARCLAYS INC		3,427,106	3,150,000	3,302,048	3,252,210		(463)		(463)		3,251,748		175,358	175,358	42,879	. 11/01/2035 .	. 1.0 FE
93974C-PM-6	WASHINGTON ST GO BDS SER 2010D	1	. 01/30/2023 .			3,276,600	3,000,000	3,756,218	3,574,460		(3,064)		(3,064)		3,571,397		(294,797)	(294,797)		. 08/01/2039 .	
	9. Subtotal - Bonds - U.S. States, Ter	rritorie				14,925,370	14,695,000	16,038,876	15,547,221		(21,008)		(21,008)		15,526,215		(600,846)	(600,846)	181,683	XXX	XXX
074527-NA-6	BEAUMONT TX IND SCH DIST SER 2010B		. 03/09/2023 .	BARCLAYS INC		1,000,040	1,000,000	1,000,000	1,000,000						1,000,000		40	40	29,461	. 02/15/2025 .	. 1.A FE
720560-QP-9	CLOVER PK SCH DIST WA GO BDS 2011B		. 03/09/2023 .	. STIFEL, NICOLAUS & CO RAYMOND JAMES & ASSOC.		2,987,730	3,000,000	3,000,000	3,000,000						3,000,000		(12,270)	(12,270)	41,939	. 12/01/2026 .	. 1.A FE
564096-L8-6	MANOR TX INDPT SCH DIST SER 2021		. 01/30/2023 .	THITTING BY MILES OF THOUSE.		2,091,100	2,000,000	2,505,160	2.449.800		(3.871)		(3.871)		2.445.929		(354,829)	(354.829)	50,000	. 08/01/2033 .	. 1.A FE
				ROBERT W. BAIRD & CO.					, ,		(2,2		(0,000)		, .,			, , , ,			
573777-BD-0	MARTINSVILLE TX INDPT SCH DIST		. 03/09/2023 .	. INC		1,014,380	1,000,000	1,000,000	1,000,000						1,000,000		14,380	14,380	31,373	. 02/15/2027 .	. 1.A FE
678519-E2-1	OKLAHOMA CITY OK GO BDS SER 2020	<u> </u>	. 01/30/2023 .	RBC CAPITAL MARKETS	<u> </u>	2,276,095	2,670,000	2,715,123	2,700,447		(449)		(449)		2,699,998		(423,903)	(423,903)	27,813	. 03/01/2033 .	
	99. Subtotal - Bonds - U.S. Political Su	ubdivis		1	ossessions	9,369,345	9,670,000	10,220,283	10,150,247		(4,320)		(4,320)		10,145,927		(776,582)	(776,582)	180,586	XXX	XXX
25477P-NT-8	DIST OF COLUMBIA HSG FIN SER 2017 FHLMC SER T-009 CL A-6		. 03/01/2023 .	PRINCIPAL RECEIPT		40,035	40,035	40,035	40,035						40,035		•••••		216	. 03/01/2049 .	. 1.A FE
3133TC-AU-2 34074M-ND-9	FLORIDA ST HSG FIN CORP 2016 SER 1		. 03/27/2023 .	PRINCIPAL RECEIPT		3	3	3	31.318										149	. 03/25/2029 . . 07/01/2037 .	. 1.A . 1.A FE
	FLORIDA ST HSG FIN CORP SER 2016 B		. 03/01/2023 .	PRINCIPAL RECEIPT		52.619	52.619	52.619	52.619						52.619				224	. 01/01/2037 .	. 1.A FE
31371N-V7-7	FNMA POOL # 257238		. 03/27/2023	PRINCIPAL RECEIPT		2.827	2.827	2,706	2.731		96		96		2.827				23	. 06/01/2028 .	1.4
31400F-B2-2	FNMA POOL # 685957		. 03/27/2023	PRINCIPAL RECEIPT		1,660		1,707	1,665		(4)		(4)							. 09/01/2032 .	. 1.A
31400K-3U-8	FNMA POOL # 690311		. 03/27/2023	PRINCIPAL RECEIPT		1.753		1.749	1.749		4		4		1.753					. 04/01/2033 .	. 1.A
	FNMA POOL # 745054		. 03/27/2023 .	PRINCIPAL RECEIPT		1,747	1,747	1,744	1,744		3		3		1,747				12	. 09/01/2035 .	. 1.A
31404G-V4-0	FNMA POOL # 768435		. 03/27/2023 .	PRINCIPAL RECEIPT		1,796	1,796	1,775	1,778		18		18		1,796				10	. 01/01/2034 .	. 1.A
3138LM-DD-2	FNMA POOL # AN8199		. 03/27/2023 .	PRINCIPAL RECEIPT		9, 125		10,761	10,403		(1,278)		(1,278)		9 , 125				57	. 01/01/2036 .	. 1.A
3138WJ-JA-7	FNMA POOL # AS8356		. 03/27/2023 .	PRINCIPAL RECEIPT		1,376	1,376	1,419	1,495		(119)		(119)		1,376				7	. 11/01/2046 .	. 1.A
3140F7-XE-4	FNMA POOL # BD0676		. 03/27/2023 .	PRINCIPAL RECEIPT		1,132		1, 172	1,217		(85)		(85)						7	. 01/01/2047 .	. 1.A
3140F7-XR-5	FNMA POOL # BD0687		. 03/27/2023 .	PRINCIPAL RECEIPT		6,444	6,444	6,781	7,028		(584)		(584)		6,444				48	. 09/01/2047 .	. 1.A
3140F7-YD-5	FNMA POOL # BD0707		. 03/27/2023 .	PRINCIPAL RECEIPT		9,419	9,419	9,921	10,154		(735)		(735)		9,419				71	. 10/01/2047 .	. 1.A
3140FC-KN-7	FNMA POOL # BD4800		. 03/27/2023 .	PRINCIPAL RECEIPT		1,222		1,262			(70)		(70)		1,222				7	. 09/01/2046 .	. 1.A
3140FK−H6−0	FNMA POOL # BE0252	1	. 03/27/2023 .	PRINCIPAL RECEIPT	1	1.826	1.826	1.930	1.995	L	(169)	I	(169)		1.826		L		12	. 09/01/2046	. I 1.A

	<u></u>				Show All Lo											1			i .		
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21	22
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									Prior Year		Current	Other Than	n Adjusted (	Change in	Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	t Value /	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
3140FU-NS-3	FNMA POOL # BE8500		. 03/27/2023 .	PRINCIPAL RECEIPT		2,242	2,242	2,318	2,367		(124)		(124)		2,242				13	. 02/01/2047 .	. 1.A
3140FV-HU-3	FNMA POOL # BE9242		. 03/27/2023 .	PRINCIPAL RECEIPT		2,840	2,840	3,051	3, 191		(351)		(351)		2,840				21	. 03/01/2047 .	. 1.A
3140GP-X6-0	FNMA POOL # BH1600		. 03/27/2023 .	PRINCIPAL RECEIPT		8,380	8,380	8,704	8,793		(413)		(413)						56	. 12/01/2047 .	. 1.A
3140GS-6N-7	FNMA POOL # BH4476		. 03/27/2023 .	PRINCIPAL RECEIPT		9,006	9,006	9,227	9,452		(446)		(446)		9,006				52	. 12/01/2047 .	. 1.A
3140GU-JH-1	FNMA POOL # BH5663		. 03/27/2023 .	PRINCIPAL RECEIPT		6, 136	6 , 136	6,345	6,293		(156)		(156)		6 , 136				36	. 06/01/2047 .	. 1.A
3140GX-B6-7	FNMA POOL # BH8160		. 03/27/2023 .	PRINCIPAL RECEIPT		48,468	48,468	49,884	50,590		(2, 122)		(2, 122)		48,468				290	. 12/01/2047 .	. 1.A
3140GY-3F-4	FNMA POOL # BH9797		. 03/27/2023 .	PRINCIPAL RECEIPT		11,002	11,002	11,321	11,461		(460)		(460)		11,002				64	. 09/01/2047 .	. 1.A
3140GY-6Z-7	FNMA POOL # BH9887		. 03/27/2023 .	PRINCIPAL RECEIPT		4,210	4,210	4,412	4,595		(385)		(385)		4,210				28	. 10/01/2047 .	. 1.A
3140H2-FD-5	FNMA POOL # BJ1063		. 03/27/2023 .	PRINCIPAL RECEIPT		16,864	16,864	17,753	18,332		(1,468)		(1,468)		16,864				112	. 12/01/2047 .	. 1.A
3140H2-JG-4	FNMA POOL # BJ1162		. 03/27/2023 .	PRINCIPAL RECEIPT		60,424	60,424	62,020	62,958		(2,534)		(2,534)		60,424				320	. 01/01/2048 .	. 1.A
3140H2-YF-9	FNMA POOL # BJ1609		. 03/27/2023 .	PRINCIPAL RECEIPT		1,017	1,017	1,047	1,080		(62)		(62)		1,017				6	. 10/01/2047 .	. 1.A
3140H3-YJ-9	FNMA POOL # BJ2512		. 03/27/2023 .	PRINCIPAL RECEIPT		18,609	18,609	19,112	19,255		(646)		(646)		18,609				114	. 12/01/2047 .	. 1.A
3140H4-J7-0	FNMA POOL # BJ2985		. 03/27/2023 .	PRINCIPAL RECEIPT		1,614	1,614	1,659	1,719		(105)		(105)		1,614				9	. 12/01/2047 .	. 1.A
3140H6-AS-8	FNMA POOL # BJ4516		. 03/27/2023 .	PRINCIPAL RECEIPT		1,357	1,357	1,409			(126)		(126)						9	. 01/01/2048 .	. 1.A
3140H6-ZV-4	FNMA POOL # BJ5255		. 03/27/2023 .	PRINCIPAL RECEIPT		14,320	14,320	14,764	14,878		(558)		(558)		14,320				84	. 12/01/2047 .	. 1.A
3140H6-Z2-8	FNMA POOL # BJ5260		. 03/27/2023 .	PRINCIPAL RECEIPT		3,065	3,065	3, 190	3,215		(150)		(150)						20	. 12/01/2047 .	. 1.A
3140HL-JT-4	FNMA POOL # BK6573		. 03/27/2023 .	PRINCIPAL RECEIPT		2,865	2,865	3,004	3,112		(248)		(248)		2,865				24	. 07/01/2048 .	. 1.A
3140HT-ZG-7	FNMA POOL # BL2542		. 03/27/2023 .	PRINCIPAL RECEIPT		25,761	25,761	29,972	29,256		(3,495)		(3,495)		25,761				175	. 05/01/2039 .	. 1.A
3140JB-AN-6	FNMA POOL # BM6312		. 03/27/2023 .	PRINCIPAL RECEIPT		53,511	53,511	56,337	59,629		(6,118)		(6, 118)		53,511			• • • • • • • • • • • • • • • • • • • •	302	. 08/01/2046 .	. 1.A
3140KE-CG-1	FNMA POOL # BP6370		. 03/27/2023 .	PRINCIPAL RECEIPT		14, 156	14, 156	14,877	15,065		(909)		(909)		14, 156			• • • • • • • • • • • • • • • • • • • •	71	. 05/01/2050 .	. 1.A
3140KE-RN-0	FNMA POOL # BP6792		. 03/27/2023 .	PRINCIPAL RECEIPT PRINCIPAL RECEIPT		31,303	31,303	32,902			(2,246)		(2,246) (874)						156	. 05/01/2050 . . 06/01/2050 .	. 1.A
3140KE-5T-1	FNMA POOL # BQ8502		. 03/27/2023 .	PRINCIPAL RECEIPT		97.628	16,668		17,542		(6.049)		(6.049)		97.628			• • • • • • • • • • • • • • • • • • • •	407		. I.A
3140KU-NU-2 3140KV-KG-4	FNMA POOL # BQ8502FNMA POOL # BQ9294		. 03/27/2023 .	PRINCIPAL RECEIPT		170.256	97,628	102,814	181.559		(6,049)		(6,049)					• • • • • • • • • • • • • • • • • • • •	863	. 12/01/2050 . . 12/01/2050 .	
3140KV-K0-4	FNMA POOL # BQ9294		. 03/27/2023 .	PRINCIPAL RECEIPT		90.560	90,560	95,923			(5.839)		(11,303)		90.560				229	. 12/01/2050 .	. I.A
3140KV-K7-4	FNMA POOL # BW0777		. 03/27/2023 .	PRINCIPAL RECEIPT		70,108	70,108	67,479	67,519		(3,639)		2,589		70,108				561	. 08/01/2050 .	1.4
314009-TX-1	FNMA POOL # CA2365		. 03/27/2023 .	PRINCIPAL RECEIPT		10.286	10,286	10.313	10.339				(53)		10.286				60	. 09/01/2048 .	1.4
3140Q9-TX-T	FNMA POOL # CA2363		. 03/27/2023 .	PRINCIPAL RECEIPT		36,993	36,993	40,380	43,693		(6,700)		(6,700)		36,993				330	. 12/01/2048 .	
31400P-2B-2	FNMA POOL # CB4369		. 03/27/2023 .	PRINCIPAL RECEIPT	.	53.374	53.374	47.323	47.380		5.994		5.994		53.374				312	. 07/01/2052 .	1 A
3140QQ-DE-2	FNMA POOL # CB4600		. 03/27/2023 .	VARIOUS		6,680,250	7,201,653	6,474,736	6,469,978		21,236		21,236		6,491,214		189.036	189.036	72,651	. 09/01/2052 .	. 1.A
31418B-TN-6	FNMA POOL # MA2356		. 03/27/2023 .	PRINCIPAL RECEIPT		5,035	5,035	5, 196	5,407		(372)		(372)		5,035					. 07/01/2045 .	. 1.A
31418D-FZ-0	FNMA POOL # MA3783		. 03/27/2023	PRINCIPAL RECEIPT		2,253		2,313	2,513		(259)		(259)						15	. 09/01/2049 .	
31418D-LY-6	FNMA POOL # MA3942		. 03/27/2023 .	PRINCIPAL RECEIPT		10,994	10,994	11, 173	11,573		(579)		(579)						54	. 02/01/2050 .	
31418D-MV-1	FNMA POOL # MA3971		. 03/27/2023	PRINCIPAL RECEIPT		22,420	22,420	22,785	23,639		(1,219)		(1,219)		22,420				76	. 03/01/2050 .	. 1.A
31418D-RF-1	FNMA POOL # MA4085		. 03/27/2023 .	PRINCIPAL RECEIPT		21,539	21,539	21,920	22,326		(786)		(786)		21,539				78	. 07/01/2050 .	. 1.A
3138WJ-X2-9	FNMA POOL #AS8796		. 03/27/2023 .	PRINCIPAL RECEIPT		25,727	25,727	27, 137	28,589		(2,863)		(2,863)		25,727				128	. 02/01/2047 .	. 1.A
3140ML-MZ-0	FNMA POOL #BV6675		. 03/27/2023 .	PRINCIPAL RECEIPT		80,992		82,283	82,267		(1,275)		(1,275)						312	. 04/01/2052 .	. 1.A
3140QN-DE-9	FNMA POOL #CB2800		. 03/27/2023 .	PRINCIPAL RECEIPT		263, 130	263,130	236,768	237,302		25,828		25,828		263 , 130				1,400	. 02/01/2052 .	. 1.A
3140HU-RD-0	FNMA POOL#BL3183		. 03/27/2023 .	PRINCIPAL RECEIPT		86,706	86,706	95,959	94, 166		(7,461)		(7,461)		86,706				482	. 08/01/2037 .	. 1.A
31393B-T6-2	FNMA REMICS SER 2003-W6 CL1A43		. 03/27/2023 .	PRINCIPAL RECEIPT		37 , 135	37 , 135	37,834	37,370		(235)		(235)		37 , 135				333	. 10/25/2042 .	
31393D-RY-9	FNMA REMICS SER 2006-63 CL A6		. 03/27/2023 .	PRINCIPAL RECEIPT		38,823	38,823	37,200	38,140		683		683		38,823				352	. 07/25/2044 .	
3136BA-UL-6	FNMA REMICS SER 2020-48 CL AB		. 03/27/2023 .	PRINCIPAL RECEIPT		113,437	113,437	105,252	105,061		8,375		8,375		113,437				381	. 07/25/2050 .	
3136BF-U2-7	FNMA REMICS SER 2021-24 CL AD		. 03/27/2023 .	PRINCIPAL RECEIPT		77,438	77,438	78,213	78,390		(951)		(951)		77,438				267	. 11/25/2049 .	
31335H-XC-2	FREDDIE MAC POOL # C90675		. 03/15/2023 .	PRINCIPAL RECEIPT		3,079	3,079	3,114	3,075		4		4		3,079				25	. 05/01/2023 .	. 1.A
31335H-YN-7	FREDDIE MAC POOL # C90717		. 03/15/2023 .	PRINCIPAL RECEIPT		3,847	3,847	3,919					ļ ļ						35	. 09/01/2023 .	
3128F2_VY_1	EREDDIE MAC POOL # DOGOSO	1	03/15/2023	PRINCIPAL RECEIPT	1	3 386	3 386	3 // 38	ব বরব	1	1 3	i	3		3 386	I	i l		28	05/01/2023	I1 Δ

Part						Show All Lo	ong-Term Bo	onds and Sto	ck Sold, Red	deemed or C	Otherwise [	Disposed o	of During t	he Current	Quarter							
Company   Comp	1	2	3	4	5	6	7	8	9	10		ange In Bo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
Custom   Part											11	12	13	14	15							NAIC
Cut																						Desig-
Cut																						nation,
Cut																						NAIC
CUIS P   CUIS P   Control   Contro														Total	Total							Desig-
CUS  For   Cus													Current	Change in	Foreign					Bond		nation
Column   C													Year's		Exchange	Book/				Interest/		Modifier
Company   Comp										Prior Year		Current	Other Than	Adjusted		Adjusted	Foreign			Stock	Stated	and
										Book/	Unrealized	Year's				Carrying	Exchange	Realized		Dividends	Con-	SVO
Memory   Person   P	CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	t Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Tender   Description   Description   Open   Description	Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/		Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
1000   1000	ification	Description	eign	Date	of Purchaser	r Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	` 13)		Date	Disposal	Disposal	Disposal	Year	Date	Symbol
13023-6-2   REGIN UN PAY \$ \$5058   0.015002   0.01500	.31335B-JE-7 F	FREDDIE MAC POOL # G61161		. 03/15/2023 .	PRINCIPAL RECEIPT		151, 122	151, 122	154,782	156,859		(5,737)		(5,737)		151,122				881	. 08/01/2047 .	. 1.A
1870  1870    1870	.3132WP-6K-8 F	FREDDIE MAC POOL # Q49873		. 03/15/2023 .	PRINCIPAL RECEIPT		2,999	2,999	3,070	3,089		(89)		(89)		2,999				16	. 08/01/2047 .	. 1.A
1500-0-1-2   File Rev Port   1500-7	. 3132XS-UC-2 F	FREDDIE MAC POOL # Q50578		. 03/15/2023 .	PRINCIPAL RECEIPT		8,991		9,421	9,627		(635)		(635)		8,991				60	. 09/01/2047 .	. 1.A
1.5000-1-1   PRODUCE MERT DE 1 - 1.00007   1.5000   1.5	.3132XU-GZ-2 F	FREDDIE MAC POOL # Q52015		. 03/15/2023 .	PRINCIPAL RECEIPT		18,352	18,352	18,863	19, 134		(782)		(782)		18,352				106	. 11/01/2047 .	. 1.A
1500-1-1-1   1500-1-		FREDDIE MAC POOL # Q52017	.	. 03/15/2023 .	PRINCIPAL RECEIPT		7,283	7,283	7,661	7,764		(481)		(481)		7,283				49	. 11/01/2047 .	. 1.A
1.100   1.10	. 3132XU-JX-4 F	FREDDIE MAC POOL # Q52077	.	. 03/15/2023 .	PRINCIPAL RECEIPT		37 , 146	37, 146	39,055	39,838		(2,692)		(2,692)		37,146				254	. 11/01/2047 .	. 1.A
1.5000-2-5   RECORD W. CRAI   4.5000	.3132XU-KF-1 F	FREDDIE MAC POOL # Q52093	.	. 03/15/2023 .	PRINCIPAL RECEIPT			72,402	74,405	75,678		(3,276)		(3,276)		72,402				414	. 11/01/2047 .	. 1.A
1,500,000   1,900				. 03/15/2023 .	PRINCIPAL RECEIPT		41,431	41,431	43,496	44,432		(3,001)		(3,001)		41,431				282	. 11/01/2047 .	. 1.A
1.153-9-1-2  PERCIE DE PAR 9 69878	.3132XW-DG-3	FREDDIE MAC POOL # Q53702			PRINCIPAL RECEIPT			5,064		5, 128		(64)		(64)		5,064				30	. 01/01/2048 .	. 1.A
3.500-2-0   FEDIC MC 70.1 (1988)   0.077/203   FRIEFRE RECEPT   13.3 (1) (1) (2) (2) (1) (3.5 (1) (2) (2) (3.5 (1) (3.	.3132XW-DH-1 F	FREDDIE MAC POOL # Q53703		. 03/15/2023 .	PRINCIPAL RECEIPT		2,782	2,782	2,825	2,860		(78)		(78)		2,782				16	. 01/01/2048 .	. 1.A
1.500-1-4-6   FREDRIC No. PA   1.500-1-500	. 3133A4-3A-2 F	FREDDIE MAC POOL # QA9793		. 03/27/2023 .	PRINCIPAL RECEIPT			12,025	12,636	12,923		(898)		(898)						58	. 05/01/2050 .	. 1.A
3-31200-7-04   FREDIT MAP (No. 1 of 1999)		FREDDIE MAC POOL # QB6580	.	. 03/27/2023 .	PRINCIPAL RECEIPT		103,370	103,370	108,796	111,617		(8,247)		(8,247)		103,370					. 12/01/2050 .	. 1.A
3-3020-4-0-0   FRODE No.PG N.   \$90313   0.07/7202   PRINCIPAL REGIFT   99.38   99.38   97.38   1.05   1.	. 3133AD-J6-4 F	FREDDIE MAC POOL # QB6585			PRINCIPAL RECEIPT		133,851	133,851				(8,231)		(8,231)							. 12/01/2050 .	. 1.A
3.3026-1-6   PRODE NW POR, 9.71951   0.007/2023   PRINCIPAL PEEPER   15,000   9,000   9,000   9,000   2,000		FREDDIE MAC POOL # QB7050			PRINCIPAL RECEIPT																	. 1.A
3.3334   -9   FREDE WK POL (2025)   9.778	.3132DM-K2-0 F	FREDDIE MAC POOL # SD0313			PRINCIPAL RECEIPT			98,338				, . ,				. ,						. 1.A
3.53294-PO   PREDIE NO FOLD 00257   COLVET   C																						
3.7332-10-2   FEDDIE LUC POLIZ 651172								,-	. ,			,				, .						. 1.A
3.338-0-2 PECDE MA POLL 9512 9.0027202 PRINCIPA RECEIPT 15.28 75.819 8.88 6.69.67 8.52 7.54 12.816 21.410 21.526 1.52.86 7.57 12.816 21.410 21.526 1.52.86 7.57 12.816 21.410 21.526 1.52.86 7.57 12.816 21.410 21.526 1.52.86 7.57 12.816 21.410 21.526 1.52.86 7.57 12.816 21.410 21.526 1.52.86 7.57 12.816 21.410 21.526 1.52.86 7.57 12.816 21.410 21.526 1.52.86 7.57 12.816 21.410 21.526 1.52.86 7.57 12.816 21.410 21.526 1.52.86 7.57 12.816 21.410 21.526 1.52.86 7.57 12.816 21.410 21.526 1.52.86 7.57 12.816 21.410 21.526 1.52.86 7.57 12.816 21.528 1.52.86 7.57 12.526 1.52.86 7.57 12.52							,		,					498		,						. 1.A
313391-99-1   FEDDIE IN POLL PARKES   0.077/2003   NINCPAR EXCEPT   145.286   123.745   123.816   21.470   21.470   145.286   7.55   1.071/2005   1.400.000   1.			-											20								
																						. 1.A
5.58270-FF-4   LUUISHAM ST REG ORP SF UTED 151   1.102   1.112   1.1								. ,				21,470		21,470		. ,						. 1.A
5.8627-81-2   (DUISINAN ST HSG CORP ST MIC 2015)							,		,	,						,						
		LOUISIANA SI HSG CORP REV SR 2020A						,	,							,						
6.05826-12-1   MISSISSIP  ST HIME CORP PER 20154   0.03/11/2023 PRINCIPAL RECIPF   27, 347   27, 347   27, 347   27, 347   32, 110/11/204   6.06376-1/1-1   MISSISSIP  ST HIME CORP PER 2020 SER B   0.03/11/2023 PRINCIPAL RECIPF   45,83,832   4.67,292   4.46,879   (.57)   (.57)   4.64,822   (.6,440)   (.6,440)   1.73   31,110/12/04   6.04700-9-7   MISSISSIP ST HIME CORP PER 2020 SER B   0.03/11/2023 PRINCIPAL RECIPF   52,714   52,7		LOUISIANA SI HSG CORP SF MIG 2015A																				. 1.A FE
1.500.072-W-7   WISSURD IST HSD EXP REV 2020 SER B		MINNESOIA SI HSG FIN AGY REV SER A										(5)		(5)				(328)	(328)			. 1.A FE
		MISSISSIPPI SI HUME CUHP SER 2015A																				. 1.A FE
647200-98-7  NEW MEXICO NTG FIN AUTH 2015 SER E   03/01/2023   PRINCIPAL RECEIPT   97,628												(5/)		(5/)				(6,440)	(6,440)			
677377-2P-7   OHO HSG FIN REV BONDS 2016 SER 1   03/01/2023   CALLED   35,000   36,000   36	-	TETRICA OF THOS THEY BOO GET EGEST THISTITITITITITITITITITITITITITITITITITI						. ,								. ,						
6.64907-IIIN-4   GRANGE CNTY FL HSG FIN REV 2020B   03/01/2023   PRINCIPAL RECEIPT   4,939			· · · · ·   ·					. ,														. 1.A FE
880461-27-4   TENRESSEE HSG DEV AGY PEQ 2020-28   03/01/2023   CALLED   40,000   40,000   42,537   41,893   (28)   (28)   41,865   (1,865)   (1,865)   846   07/01/2050   880461-77-3   TENRESSEE HSG DEV AGY REV 2020-2   02/01/2023   CALLED   160,000   160,000   169,307   168,890   (79)   (79)   168,811   (6,811)   (6,811)   (6,811)   (6,811)   (6,811)   (6,811)   (6,811)   (6,811)   (6,811)   (6,811)   (6,811)   (6,811)   (6,811)   (7,246)																						
R80461-T7-3   TENRESSEE HSG DEV AGY PEV 2020-2   .02/01/2023   CALLED   .160,000   .16							,							(00)				/1 005)	/4 005)			
B8275F-W-8   TEXAS ST DEPT OF HSG 2017 SER B   03/01/2023   PRINCIPAL RECEIPT   77,246   77					0.12223									(20)				. , .,				. 1.B FE
88275F-SH-3   TEXAS ST DEPT OF HSG SER B   03/01/2023   PRINCIPAL RECEIPT   13,952	-				1							(79)		(79)		,		(0,811)	(0,811)			
R8275F-NU-9   TEXAS ST DEPT OF HSG SF REV 2015 A   03/01/2023   CALLED   30,000		TEYAS ST DEPT OF HSS SED D																				
System   System   System   Strate   S		TEYAS OF DEPT OF HOS OF DEV 2016 A					.,									.,						
93978X-EQ-9   WASHINGTON ST HSG FIN COMM 2015 A   01/01/2023   CALLED   15,000   1																						. 1.A FE
0909999999999999999999999999999999999																						. 1.A FE
.00842B-AJ-6 AGATE BAY MTG TRUST 2015-5 CL A9					VILLED							(22.355)		(22.355)				173 502	173 502			XXX
00842T-AD-O AGATE BAY MTG TRUST 2016-1 CL A4					PRINCIPAL RECEIPT													110,002	110,002			1 4
0842E-AC-5 AGATE BAY MTG TRUST 2016-2 CL A3																						. 1.A
037833-DK-3 APPLE INC SR NTS								,														
	SOUTEL NO U	ALL SAT MICE THOSE ECTO & OL AU		. 50/ 1/ 1/ 1/ 1/ 1		FRAY	, , 150	, , , , , , , , , , , , , , , , , , , ,		, , , , , , , , , , , , , , , , ,		(042)		(042)		, , , , , , , , , , , , , , , , , , , ,				40	. 50/20/2070 .	1
	.037833-DK-3	APPLE INC SR NTS	.	. 01/26/2023 .			2,400,060	2,517,000	2,509,676	2,513,166		51		51		2,513,217		(113, 157)	(113, 157)	16 , 151	. 11/13/2027 .	. 1.B FE
1.07/32/2/446   1.07/32/2/3/46   1.07/22/2/46   1.07/22/2/46   1.07/32/3/2/3/2/3/3/3/3/3/3/3/3/3/3/3/3/3/3	.07359B-AA-5	BEACON CONTAINER FINANCE II LLC		. 03/23/2023 .	PRINCIPAL RECEIPT		267,300	267,300	257,650	257,690	<b> </b>	9,610		9,610		267,300				997	. 10/22/2046 .	
20030N-BN-0 COMCAST CORPORATION NTS	.20030N-BN-0	COMCAST CORPORATION NTS		. 03/20/2023 .	J.P. MORGAN SECURITII	ES	954, 118	980,000	1,046,669	1,025,644		(4,160)		(4, 160)		1,021,484		(67,366)	(67,366)	19,937		

# **SCHEDULE D - PART 4**

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

					Show All Lo	ng-renn bo	ilus aliu Sibi	ok Solu, Neu	leeliled of C												
1	2	3	4	5	6	7	8	9	10	Ch	nange In Boo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
										11	12	13	14	15							NAIC
																					Desig-
																					nation,
																					NAIC
													Total	Total							Desig-
												Current	Change in	Foreign					Bond		nation
												Year's	Book/	Exchange	Book/				Interest/		Modifier
									Prior Year		Current	Other Than		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	eian		of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)		nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
22944P-AA-5	CREDIT SUISSE MTG TRUST 2013-TH1	Cigii	. 03/27/2023 .	PRINCIPAL RECEIPT	Otook	36,828	36.828	35,527	34.908	(Decrease)	1,920	Hizeu	1,920	value	36.828	Disposai	Disposai	Бізрозаі	131	. 02/25/2043 .	1 /
12647P-AL-2	CREDIT SUISSE MTG TRUST SER 2013-7		. 03/27/2023 .	PRINCIPAL RECEIPT		21, 184	21,184	21,437	21,568				(384)		21 . 184				91	. 02/25/2043 .	1.4
12647P-AL-2 25466A-AK-7	DISCOVER BANK SR NTS		. 03/2//2023 .	MATURITY		100.000	100,000	100.832			(384)		(384)						1,675	. 08/25/2043 .	. 2.B FE
						,		, .	, .				,								2.B FE
30291H-AE-7 30291H-AG-2	FREMF MTG TRUST SER 2013-K28 CL B		. 02/25/2023 03/25/2023 .	PRINCIPAL RECEIPT PRINCIPAL RECEIPT		4,375,000	4,375,000	4,527,762 11,524,844	4,378,979		(3,979)		(3,979)		4,375,000				20,314	. 06/25/2046 . . 06/25/2046 .	1.8
30291H-AG-2 30295A-AN-8	FREMF MTG TRUST SER 2013-K28 CL C		. 03/25/2023 .	PRINCIPAL RECEIPT		11,000,000	11,000,000 600,000	11,524,844	11,021,223		(21,223)		(21,223)		11,000,000					. 06/25/2046 . . 07/25/2049 .	1.8
	GS MBS 2021-GR1 A2 MTG		. 03/25/2023 .	PRINCIPAL RECEIPT		47.638	47.638	632,063			(2,848)		(2,848)					•	5,9/8	. 07/25/2049 . . 11/25/2051 .	1.8
	GS MBS 2021-GH1 A2 MTG		. 03/27/2023 .	PRINCIPAL RECEIPT		47,638					719		(769)		47,638				199		1.A
			. 03/27/2023 .			, .	, ,		,				(1,061)		, .			•		. 10/25/2051 .	1.8
36262C-AB-6 412822-AD-0	GS MBS 2021-PJ7 CL A2		. 03/2//2023 .	PRINCIPAL RECEIPT		60,694	60,694 . 945.000	61,776939.793	61,756		(1,061)		(1,061)		60,694		(34.791)	(34.791)	272	. 01/25/2052 .	. 1.A
	HANDERSON MTG SER 10-2A		. 03/03/2023 .	PRINCIPAL RECEIPT							95		(5)				(34,791)		19,8/6	. 07/28/2025 .	. 2.0 FE
	HENDERSON MTG SER 10-2A		. 03/15/2023 .	PRINCIPAL RECEIPT		28,722	28,722	18.876	30,472		(5)		(3)		30,467		(1,745)	(1,745)	129	. 01/15/2048 . . 01/17/2073 .	. 1.A FE
	HENDERSON MTG SER 2013-3A CL A		. 03/15/2023 .	PRINCIPAL RECEIPT		10,512		44,843	44.766		(3)		(3)		44.763		(2,327)	(4,566)	129	. 01/17/2073 . . 01/17/2073 .	. 1.A FE
46618H-AA-7	HENDERSON MTG SER 2014-2A CL A		. 03/15/2023 .	PRINCIPAL RECEIPT		40, 197	27.287				(3)		(3)				(4,300)	(4,366)	102	. 01/17/2073 . . 06/15/2077 .	. 1.A FE
	HENDERSON MTG SER 2015-1A CL A		. 03/15/2023 .	PRINCIPAL RECEIPT		2.359	2, 287	24,823	24,828						24,829				13	. 06/15/2077 .	. 1.A FE
46655B-AA-4	HENDERSON MTG SER 2021-A CL A		. 03/15/2023 .	PRINCIPAL RECEIPT		45,886	45,886	45,886	45,886						45.886		(210)	(210)	227	. 09/15/2072 .	. 1.F FE
	HENDERSON RECEIVABLES LLC		. 03/15/2023 .	PRINCIPAL RECEIPT		45,886	75,750	63, 192	63.304		12.446		12 .446		75.750				433	. 02/15/2079 . . 06/15/2067 .	. 1.F FE
437076-AS-1	HOME DEPOT INC SB NTS		. 03/13/2023 .	MARKET AXESS			8,000	11,026	10,578		(31)		(31)				(1.721)	(1.721)	124	. 12/16/2036 .	. 1.7 FE
40438P-AE-2	HPEFS EQUIPMENT TRUST 2020–2A CL C		. 03/1//2023 .	PRINCIPAL RECEIPT		542.411	542,411	553.683	543,343		(932)		(31)		542.411		(1,721)	(1,721)	1,675	. 07/22/2030 .	. 1.A FE
452308-AQ-2	ILLINOIS TOOL WORKS INC		. 03/20/2023 .	VARIOUS		6.859.914	6,900,000	7,828,947	7.612.971		(3.800)		(3,800)		7.609.171		(749,257)	(749,257)	151,707	. 07/22/2030 . . 09/15/2041 .	. 1.E FE
	J G WENTWORTH XXXIX SER 17-2A CL A		. 03/05/2023 .	PRINCIPAL RECEIPT		6.189	6.189				(1)		(1)		6.891		(743,237)	(749,237)	37	. 09/15/2041 .	. 1.A FE
	J.G. WENTWORTH XLII SER 18-2A CL A		. 03/15/2023 .	PRINCIPAL RECEIPT		20 . 138	20.138	23,095	23.054		(2)		(2)		23.051		(2.914)	(2.914)	129	. 10/15/2075 .	. 1.A FE
	JP MORGAN MTG TRUST 2015-4 CL 1A4		. 03/27/2023 .	PRINCIPAL RECEIPT		1.415	1.415	1.449	1.466		(51)		(51)				(2,014)	(2,014)	8	. 06/25/2045 .	1 A
46644V-BJ-4	JP MORGAN MTG TRUST 2015-4 CL 2A2		. 03/27/2023 .	PRINCIPAL RECEIPT		20.377	20,377	20,170	20 . 188		189				20.377				102	. 06/25/2045 .	1 A
_	JP MORGAN MTG TRUST 2015-6 CL A3		. 03/27/2023 .	PRINCIPAL RECEIPT		14 . 194	14, 194	14,378			(237)		(237)						106	. 10/25/2045 .	1 A
46647J-AC-4	JP MORGAN MTG TRUST 2016-4 CL A3	l	. 03/27/2023 .	PRINCIPAL RECEIPT		13.900		14.076	14.048		(148)		(148)						101	. 10/25/2046 .	. 1.A
46648H-AC-7	JP MORGAN MTG TRUST 2017-2 CL A3		. 03/27/2023 .	PRINCIPAL RECEIPT		37,287	37,287	37,939			(853)		(853)		37,287				233	. 05/25/2047 .	. 1.A
	JP MORGAN MTG TRUST 2017-3 CL 1A3		. 03/27/2023 .	PRINCIPAL RECEIPT		113,948	113,948	116,320	118,874		(4,926)		(4,926)		113,948				617	. 08/25/2047 .	. 1.A
46592X-AC-8	JP MORGAN MTG TRUST 2021-13 CL A3		. 03/27/2023 .	PRINCIPAL RECEIPT		464,670	464,670	466,920	466,990		(2,321)		(2,321)		464,670				1,752	. 04/25/2052 .	. 1.A
	JP MORGAN MTG TRUST 2021-15 CL A2		. 03/27/2023 .	PRINCIPAL RECEIPT		131,497	131,497	133,716	133,709		(2,212)		(2,212)		131,497				560	. 06/25/2052 .	. 1.A
	JP MORGAN MTG TRUST SER 21 CL A5A		. 03/27/2023 .	PRINCIPAL RECEIPT		32,678	32,678	28,348	28,436		4,241		4,241		32,678				141	. 10/25/2051 .	. 1.A
46655D-AC-6	JP MORGAN MTG TRUST SER 22-2 CL A3		. 03/27/2023 .	PRINCIPAL RECEIPT		309,000	309,000	293,067	294,850		14, 150		14, 150		309,000				1,242	. 08/25/2052 .	. 1.A
58013M-EY-6	MCDONALD'S CORP NTS		. 03/20/2023 .	MARKET AXESS		879,714	900,000	996,453	965,530		(5,006)		(5,006)		960,524		(80,810)	(80,810)	21,460	. 01/30/2026 .	. 2.A FE
594918-BK-9	MICROSOFT CORP NTS		. 01/31/2023 .	VARIOUS		2,015,817	2,000,000	2,206,650	2, 158,000		(736)		(736)		2 , 157 , 264		(141,447)	(141,447)	19,928	. 11/03/2035 .	. 1.A FE
594918-AD-6	MICROSOFT CORP SR NTS		. 01/26/2023 .	MARKET AXESS		984,680	872,000	1,107,567	1,066,328		(613)		(613)		1,065,715		(81,035)	(81,035)	7,431	. 06/01/2039 .	. 1.A FE
61746B-DJ-2	MORGAN STANLEY NTS		. 02/25/2023 .	MATURITY		3,825,000	3,825,000	3,966,756	3,829,167		(4, 167)		(4, 167)		3,825,000				71,719	. 02/25/2023 .	. 1.G FE
61772N-AJ-6	MS MTG TRUST SER 2021-5 CL A3		. 03/27/2023 .	PRINCIPAL RECEIPT		95,508	95,508	97,225	97,231		(1,723)		(1,723)		95,508				397	. 08/25/2051 .	. 1.A
	NORFOLK SOUTHERN CORP		. 02/15/2023 .	MATURITY		2,577,000	2,577,000	2,496,936	2,575,674		1,326		1,326		2,577,000				37,405	. 02/15/2023 .	. 2.A FE
	NORFOLK SOUTHERN CORP		. 03/09/2023 .	LOOP CAPITAL MARKETS		2,953,170	3,000,000	3,089,760	3,011,242		(2,007)		(2,007)		3,009,235		(56,065)	(56,065)	76,358	. 01/15/2024 .	. 2.A FE
	OCEANVIEW MTG TRUST SR 2021-1 A1		. 03/27/2023 .	PRINCIPAL RECEIPT		175,026	175,026	178,335	178,291		(3,266)		(3,266)		175,026				815	. 05/25/2051 .	. 1.A
	RATE MTG TRUST 2021-J3 CL A7		. 03/27/2023 .	PRINCIPAL RECEIPT		297,073	297,073	302,272	301,775		(4,702)		(4,702)		297,073				1,034	. 10/25/2051 .	. 1.A
	RI SMALL BUSINESS NOTE SERIES 2021		. 02/15/2023 .	VARIOUS		175, 115	175, 115	175,115	175, 115						175, 115				7,062	. 12/15/2026 .	. 1.0 FE
81745M-AA-9	SEQUOIA MTG TRUST SER 2013-2 CL A		. 03/27/2023 .	PRINCIPAL RECEIPT		21,327	21,327	19,792	19,373		1,954		1,954		21,327				76	. 02/25/2043 .	. 1.A
	SEQUOIA MTG TRUST SER 2014-4 CL A4		. 03/27/2023 .	PRINCIPAL RECEIPT		7,474	7,474	7,662	7,628		(155)		(155)		7,474				43	. 11/25/2044 .	. 1.A
	SEQUOIA MTG TRUST SER 2016-2 CLA19		. 03/27/2023 .	PRINCIPAL RECEIPT		4,956	4,956	5,038	5,022		(66)		(66)		4,956				35	. 08/25/2046 .	. 1.A
81746G-AA-1	SEQUOIA MTG TRUST SER 2017-1 CL A1	l	. 03/27/2023 .	PRINCIPAL RECEIPT		12,635		12.886	13.085	l	(449)	l	(449)		12.635				73	. 10/25/2047 .	. 1.A

				Show All Lo	ong-Term Bo	onds and Sto	ck Sold, Re	deemed or (	Otherwise [	Disposed o	of During tl	he Current	Quarter							
1	2	3	4	5 6	7	8	9	10				Carrving Va		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		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-		, ,	/Adjusted	Value at	Gain	Gain	Total Gain		tractual	Admini-
Ident-		For-	Disposal	Name Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Impairment Recog-			Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign	Disposai	of Purchaser Stock	eration	Par Value	Cost	Value				(11 + 12 -	Carrying Value	Disposal		Disposal	Disposal	Year	Date	
	·								(Decrease)	Accretion	nized	13)	value		Disposal	Disposai	Disposai			Symbol
	SEQUOIA MTG TRUST SR 2017-3 CL A1		03/27/2023 .	PRINCIPAL RECEIPT	9,572	9,572	9,510	9,470		102		102		9,572				55	. 04/25/2047 .	1.A
81748M-AA-6	SEQUOIA MTG TRUST SR 2020-1 CL A1		03/27/2023 .	PRINCIPAL RECEIPT	31,028	31,028	31,741	32,229		(1,201)		(1,201)		31,028				219	. 02/25/2050 .	. 1.A
81748K-AA-0	SEQUOIA MTG TRUST SR 2020-2 CL A1		03/27/2023 .	PRINCIPAL RECEIPT	20,203	20,203	20,506	20,563		(361)		(361)		20,203				94	. 03/25/2050 .	. 1.A
88315L-AS-7	TEXTAINER MARINE ABS 2021-3A CL A		03/20/2023 .	PRINCIPAL RECEIPT	37, 100	37, 100	34,907	35,065		2,035		2,035		37, 100				120	. 08/20/2046 .	. 1.F FE
87303*-AA-9	THL CREDIT DL FUND IV REVOLVING NT		01/27/2023 .	THL CREDIT DIRECT	84, 121	84, 121	84, 121	84. 121						84, 121					. 07/15/2025 .	. 1.E PL
87303^-AA-9	TIF FUNDING II LLC SER 20-1A CL A		03/20/2023 .	PRINCIPAL RECEIPT	20.000	20,000	19,891			93		93		20.000					. 07/15/2025 .	
872480-AA-6	TIF FUNDING II LLC SER 20-1A CL A		03/20/2023 .	PRINCIPAL RECEIPT	20,000		17,618	17,783		2,425		2,425		20,000				56	. 02/20/2045 .	
			03/21/2023 .		102.531	20,208	99,630			2,425		2,425								. 1.F FE
89680H-AA-0	TRITON CONTAINER FINANCE LLC			PRINCIPAL RECEIPT	,	102,531						,						361	. 09/20/2045 .	
89680H-AE-2	TRITON CONTAINER FINANCE LLC		03/21/2023 .	PRINCIPAL RECEIPT	146,094	146,094	128, 182	129, 173		16,921		16,921		146,094				453	. 03/20/2046 .	. 1.F FE
907818-DY-1	UNION PACIFIC CORPORATION		03/16/2023 .	DAIWA CAPITAL MARKETS	2,933,640	3,000,000	2,987,615	2,997,229		274		274		2,997,502		(63,862)	(63,862)		. 01/15/2025 .	
91324P-CQ-3	UNITED HEALTH GROUP INC NTS		01/31/2023 .	VARIOUS	2,842,929	2,817,000	3,225,272	3, 133, 670		(1,502)		(1,502)		3, 132, 168		(289,239)	(289,239)	70,324	. 07/15/2035 .	. 1.F FE
000000 AV 0	VICA INC OD NTO		01/31/2023 .	US BANCORP PIPER JAFFRAY	449,983	565,000	560,842	561,287		14		14		561,298		(444 044)	(111,311)	4,534	. 04/15/2040 .	. 1.D FE
92826C-AK-8	VIOA INC AN NIO		03/27/2023 .	DO INO IDAL DECENT						(362)		(362)				(111,311)	(111,311)			
74939K-AE-6	WOODWARD CAPITAL MANAGEMENT ROXT 2			PRINCIPAL RECEIPT		81,970	82,355	82,333										350	. 12/25/2051 .	. 1.A
74938V-AA-1	WOODWARD CAPITAL MGT SER 21-4 CL A		03/27/2023 .	PRINCIPAL RECEIPT	346,002	346,002	350,705	350,805		(4,803)		(4,803)		346,002					. 09/25/2051 .	. 1.A
749384-AA-1	WOODWARD CAPITAL MGT SER 21-5 CL A		03/27/2023 .	PRINCIPAL RECEIPT	340,758	340,758	331, 149	331,318		9,440		9,440		340,758				1,411	. 11/25/2051 .	1.A
74938W-AB-7 88315L-AG-3	WOODWARD CAPITAL MGT SER 22-2 CL A TEXTAINER MARINE ABS 20-2A CL A		03/27/2023 . 03/20/2023 .	PRINCIPAL RECEIPT	42,427	42,427	40, 126			2,025		2,025		42,427 171,134				171	. 02/25/2052 . . 09/20/2045 .	. 1.A . 1.F FE
	TEXTAINER MARINE ABS 2021-1A CL A		03/20/2023 .	PRINCIPAL RECEIPT	40,000	40,000		35,067		( 123)		4,933		40,000				112	. 09/20/2045 . . 02/20/2046 .	. 1.F FE
	9. Subtotal - Bonds - Industrial and M				51.456.904	51,769,268	54,507,343	53,251,160		5.815		5.815		53.256.973		(1.800.067)	(1,800,067)	729,840	XXX	XXX
	7. Total - Bonds - Part 4	liscellai	neous (On	aniliated)	127.286.548	130.360.304	134,551,096	132.691.492		(172,415)		(172,415)		132.519.070		(5, 232, 522)	(5,232,522)		XXX	XXX
	8. Total - Bonds - Part 5				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
									^^^		^^^		^^^		^^^					
	9. Total - Bonds				127,286,548	130,360,304	134,551,096	132,691,492		(172,415)		(172,415)		132,519,070		(5,232,522)	(5,232,522)	1,696,632	XXX	XXX
	7. Total - Preferred Stocks - Part 4				1001	XXX	1001	1001		1001	1001	1001	1001	1001	1001			1001	XXX	XXX
	8. Total - Preferred Stocks - Part 5				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
450999999	9. Total - Preferred Stocks			T-		XXX													XXX	XXX
002824-10-0	ABBOTT LABORATORIES		01/12/2023 .	Sanford C. Bernstein & Co	789.196		124 . 460	778.850	(654.390)			(654.390)		124 . 460		664.736	664.736			
002824-10-0 00287Y-10-9	ABBVIE INC		03/03/2023 .	VARIOUS				1.767.044	(821.828)			(821,828)		945.215		752, 179		16 . 182	• • • • • • • • • • • • • • • • • • • •	
0028/1-10-9	ADDVIE INC		03/03/2023 .	Sanford C. Bernstein &	1,697,394		945,215	1,/6/,044	(821,828)			(821,828)		945,215		/52, 1/9	752, 179	16 , 182		
009158-10-6	AIR PRODUCTS & CHEMICALS INC		01/12/2023 .	Co	789,486		156, 162	785, 138	(628,976)		l	(628,976)		156 . 162		633,324	633,324	4 . 126		
02079K-30-5	ALPHABET INC CL A		01/20/2023 .	JEFFERIES & COMPANY 13,335.000			900,079	1, 176, 547	(276,468)			(276,468)		900,079		404,260	404,260			
023135-10-6	AMAZON, COM INC		02/03/2023 .	VARIOUS			1.421.711	1,071,084	350.627			350.627		1.421.711		(105,275)	(105,275)			
020100 10 0	THINE CIT. COM THO		02,00,2020 .	Sanford C. Bernstein &	1,010,400			1,071,004	000,027			000,027				(100,270)	(100,2/0)			
025816-10-9	AMERICAN EXPRESS CO		03/09/2023 .	Co	3,433,935		2,891,514	2,948,056	(56,541)			(56,541)		2,891,514		542,420	542,420	10,376		
				Sanford C. Bernstein &														·		
	BROADRIDGE FINANCIAL SOLUTIO		02/16/2023 .	Co13,711.000			1,944,024	1,839,056	104,967			104,967		1,944,024		33,639	33,639	9,940		
159864-10-7	CHARLES RIVER LABORATORIES		03/10/2023 .	EVERCORE ISI16,986.000	3,581,911		3,760,105	3,701,249	58,855			58,855		3,760,105		( 178 , 194 )	(178, 194)			
005054 40 5	DANILLED CODD		00 (00 (0000	Sanford C. Bernstein &	500.05-		250 25:	500 500	(005 705)			(005 705)		252 25:		001.05-	004.05-			
235851-10-2	DANAHER CORP		02/03/2023 .	Co	590,930		356,874	582,597	(225,723)			(225,723)		356,874		234,056	234,056	549		
254687-10-6	DISNEY WALT CO		01/12/2023 .	Sanford C. Bernstein & Co	788.140		911.510	685.570	225.940			225.940		911.510		(123,371)	(123,371)			
234007-10-0	DIGNET WALL OU		01/12/2023 .	Sanford C. Bernstein &	/ 00 , 140				220,940			220,940				(120,3/1)	(120,3/1)			
29444U-70-0	EQUINIX INC		01/12/2023 .	Co	794, 120		477,692	719,878	(242, 186)			(242, 186)		477,692		316,428	316,428			
43300A-20-3	HILTON WORLDWIDE HOLDINGS		01/27/2023 .	JEFFERIES & COMPANY 2,256.000	327,829		284, 157	285,068	(911)			(911)		284 , 157		43,673	43,673			
l l	HOME DEPOT INC		03/29/2023 .	VARIOUS	2,871,385		247,739	3,118,802	(2,871,063)			(2.871.063)		247 .739		2.623.647	2,623,647			
	INDUSTRIAL SELECT SECTOR SPDR		03/28/2023 .	VARIOUS			17,177,583	16,512,047	665.536			665.536		17.177.583		(465.919)	(465,919)			
		1	- J, EU, EVEU .	100, 100.000	10,711,007		, 111,000	, 0 15, 07/	300,000		1	500,000	1	, 177,000		(100,010)	( .00,010)			·1 ······

# **SCHEDULE D - PART 4**

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

					Show All Lo	ng-renn bo	nus and Sid	ock Sold, Red	seemed or C	Jinerwise i	Disposed (	or During t	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
ļ										11	12	13	14	15							NAIC
																					Desig-
																					nation,
																					NAIC
													Total	Total							Desig-
												Current	Change in	Foreign					Bond		nation
												Year's	Book/	Exchange	Book/				Interest/		Modifie
ļ									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Stock	Stated	and
ļ									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	t Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini
ldent-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(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	Symbo
				Sanford C. Bernstein &																	
46625H-10-0	JP MORGAN CHASE & CO		. 02/08/2023 .	Co C. B	5,048.000	721, 133	• • • • • • • • • • • • • • • • • • • •	3,387	676,937	(673,550)			(673,550)		3,387		717,746	717,746	5,048		
482480-10-0	KLA-TENCOR CORPORATION		. 01/12/2023 .	Sanford C. Bernstein & Co	1.882.000	789.721		590.570	709.570	(119.000)			(119.000)		590 .570		199 . 150	199, 150			
	MCDONALDS CORPORATION		. 01/12/2023 .	JEFFERIES & COMPANY	1,713.000		•••••	401.848	451.427	(49,579)			(49,579)		401.848		65.823	65.823			
	MERCK & CO. INC		. 03/16/2023	VARIOUS	20.192.000	2, 120, 144		17.003	2.240.302	(2,223,299)			(2.223.299)		17.003		2. 103. 141	2, 103, 141			
				Sanford C. Bernstein &	, -	,,		,,,,,,,					. , . , . ,		, , , , , , , , , , , , , , , , , , , ,		, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	, 100, 141			
617446-44-8	MORGAN STANLEY		. 02/16/2023 .	Co	21,793.000	2, 150, 811		2,010,371	1,852,841	157,530			157,530		2,010,371		140,440	140,440	16,890		
				Sanford C. Bernstein &																	
65339F-10-1	NEXTERA ENERGY INC		. 01/12/2023 .	Co Sanford C. Bernstein &	9,265.000	787,862	• • • • • • • • • • • • • • • • • • • •	650,722	774,554	(123,832)			(123,832)		650,722		137 , 140	137 , 140	• • • • • • • • • • • • • • • • • • • •		
65473P-10-5	NISOURCE INC		. 03/01/2023 .	Co	52,265.000	1,400,503		1.399.756	848 . 457	(30.975)			(30.975)		1.399.756		747	747	9.896		
	NVIDIA CORP		. 03/29/2023 .	VARIOUS	12.494.000	2.745.647		2.651.545	1.825.873	825.671			825.671		2.651.545		94 . 103	94.103	89		
	O'REILLY AUTOMOTIVE INC		. 01/27/2023 .	JEFFERIES & COMPANY	961.000	738,043		200,524	811,113	(610,588)			(610,588)		200,524		537,518	537.518			
	PROCTER & GAMBLE CO		. 03/20/2023 .	VARIOUS	16,550.000	2,365,622		2,329,685					,		2.329.685		35.938	35.938			
				Sanford C. Bernstein &											, ,						
	ROCKWELL AUTOMATION INC		. 01/12/2023 .	Co	2,805.000	790,073		822, 108	722,484	99,625			99,625		822, 108		(32,035)	(32,035)			
	S&P GLOBAL INC		. 02/03/2023 .	EVERCORE ISI	2,721.000	1,013,778		897,344	911,372	(14,028)			(14,028)		897,344		116,434	116,434			
79466L-30-2	SALESFORCE.COM INC		. 03/02/2023 .	EVERCORE ISI	20,432.000	3,509,826		4,303,075	2,709,079	1,593,996			1,593,996		4,303,075		(793, 250)	(793, 250)			
000510 10 5	SCHWAB (CHARLES) CORP		. 03/10/2023 .	Sanford C. Bernstein &	75.947.000	4.957.231		5.491.033	E 440 700	(713.582)			(713.582)		5.491.033		(533.802)	(533,802)			
808313-10-3	SCHWAB (CHARLES) CORP		. 03/10/2023 .	Sanford C. Bernstein &	/5,947.000	4,907,231		5,491,033	5,442,706	(713,382)			(713,382)		5,491,033		(533,802)	(533,802)	13,439		
88160R-10-1	TESLA INC		. 02/03/2023 .	Co.	5,231.000	997.973		1.267.107	644,355	622.752			622.752		1,267,107		(269.134)	(269, 134)			
				Sanford C. Bernstein &		,		, ,	Ť	,		1	, ,								
	THERMO FISHER SCIENTIFIC INC		. 02/03/2023 .	Co	1,436.000	841,418		742,647	790,791	(48, 144)			(48, 144)		742,647		98,772	98,772	431		
	TJX COMPANIES INC		. 01/27/2023 .	VARIOUS	12,471.000	1,021,227		424,414	992,692	(568,277)			(568,277)		424,414		596,813	596,813			
	ALCON INC	C	. 01/11/2023 .	J.P. MORGAN SECURITIES	15, 172.000	1,088,326		977,325	1,040,041	(62,715)			(62,715)		977,325		111,001	111,001			
	ICON PLC	C	. 02/03/2023 .	EVERCORE ISI	3,086.000	751,918		712,997	599,456	113,542			113,542		712,997		38,920	38,920			
	STERIS PLC	C	. 02/16/2023 .	VARIOUS	14,553.000	3,018,047		2,780,276	2,687,794	92,482			92,482		2,780,276		237,771	237,771			
	9. Subtotal - Common Stocks - Indus	trial a	nd Miscellar	neous (Unaffiliated) P	ublicly		1001													2007	1061
Traded			Т			69,251,400	XXX	60,272,562	62,702,830	(6, 104, 132)		ļ	(6, 104, 132)		60,272,562		8,978,839	8,978,839	141,942	XXX	XXX
	ISHARES CORE MSCI TOTAL INTL ETF	<u> </u>	. 01/25/2023 .		178,000.000	11,020,952		8,965,828	10,302,640	(1,336,812)			(1,336,812)		8,965,828		2,055,123	2,055,123			
	9. Subtotal - Common Stocks - Mutua	al Fun	ids - Design	ations Not Assigned	by the SVO	11,020,952	XXX	8,965,828	10,302,640	(1,336,812)			(1,336,812)		8,965,828		2,055,123	2,055,123		XXX	XXX
	7. Total - Common Stocks - Part 4					80,272,352	XXX	69, 238, 390	73,005,470	(7,440,944)		L	(7,440,944)		69,238,390		11,033,962	11,033,962	141,942	XXX	XXX
	8. Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
	9. Total - Common Stocks					80,272,352	XXX	69,238,390	73,005,470	(7,440,944)		1	(7,440,944)		69,238,390		11,033,962	11,033,962	141,942	XXX	XXX
	9. Total - Preferred and Common Sto	cks				80,272,352	XXX	69,238,390	73,005,470	(7,440,944)			(7,440,944)	1	69,238,390		11,033,962	11,033,962	141,942	XXX	XXX
600999999	9 - Totals					207,558,900	XXX	203,789,486	205,696,962	(7,440,944)	(172,415)		(7,613,359)		201,757,460		5,801,440	5,801,440	1,838,574	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 **N O N E** 

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		Book Balance at End of Each Month During Current Quarter						
			Amount of	Amount of	6	7	.ei 8	-				
			Interest Received	Interest Accrued	U	,	O					
		Rate of	During Current	at Current								
Depository	Code	Interest	Quarter	Statement Date	First Month	Second Month	Third Month	*				
Bank of America Charlotte, NC					10,887,153	18,588,824	5, 146, 131	XXX.				
Santander Bank Boston, MA							(4,948)	XXX.				
PNC Bank, N.A Pittsburgh, PA							(104,244,987)					
Citizens Bank Providence, RI					4,284,925	3,677,881	1,644,824	XXX.				
JP Morgan Columbus, OH					708,576	834 , 195	784,714	XXX.				
State Street New York, NY						3,000,000		XXX.				
0199998. Deposits in 3 depositories that do not												
exceed the allowable limit in any one depository (See												
instructions) - Open Depositories	XXX	XXX			92,819	93,012	143,711					
0199999. Totals - Open Depositories	XXX	XXX			(93,204,030)	(81,516,262)	(96,530,555)	XXX				
0299998. Deposits in depositories that do not												
exceed the allowable limit in any one depository (See		1001						2004				
instructions) - Suspended Depositories	XXX	XXX						XXX				
0299999. Totals - Suspended Depositories	XXX	XXX						XXX				
0399999. Total Cash on Deposit	XXX	XXX			(93,204,030)	` ' ' '	(96,530,555)	XXX				
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	500	500	500	XXX				
0599999. Total - Cash	XXX	XXX			(93,203,530)	(81,515,762)	(96,530,055)	XXX				

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

Show Investments Owned End of Current Quarter

03099999999999999999999999999999999999	2  Description  U.S. Government Bonds	3 Code	4	5	6	7 Book/Adjusted	8 Amount of Interest	9 Amount Received
01099999999999999999999999999999999999	U.S. Government Bonds	Code	Data Assuired					AMOUNT RECEIVED
03099999999999999999999999999999999999			Date Acquired	Rate of Interest	Maturity Date	Carrying Value	Due and Accrued	During Year
							1	
0509999999 Total - L								
000000000	U.S. States, Territories and Possessions Bonds							
07099999999. Total - U	U.S. Political Subdivisions Bonds							
	U.S. Special Revenues Bonds							
11099999999. Total - II	Industrial and Miscellaneous (Unaffiliated) Bonds							
13099999999. Total - H								
1509999999. Total - F	Parent, Subsidiaries and Affiliates Bonds							
19099999999999999999999999999999999999	al - Unaffiliated Bank Loans							
24199999999. Total - Is	Issuer Obligations							
24299999999. Total - F	Residential Mortgage-Backed Securities							
243999999999999999999999999999999999999	Commercial Mortgage-Backed Securities							
24499999999999999999999999999999999999	Other Loan-Backed and Structured Securities							
245999999999999999999999999999999999999	SVO Identified Funds							
246999999999999999999999999999999999999	Affiliated Bank Loans							
24799999999. Total - U	Unaffiliated Bank Loans							
250999999999999999999999999999999999999								
25160K-20-7 DWS GOVE	VERNMENT MMF SERIES-INST		03/24/2023	4.762				1,070,545
8309999999. Subtotal	al - All Other Money Market Mutual Funds				l .	77,000,375	292,748	1,070,545
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8609999999 - Total C	Cash Equivalents					77,000,375	292,748	1,070,545