

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

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2023 OF THE CONDITION AND AFFAIRS OF THE

AMICA LIFE INSURANCE COMPANY

NAIC			y Code <u>72222</u> Employer's I	ID Number05-0340166
Organized under the Laws of	(Current) (I Rhode	Prior) Island	, State of Domicile or Port of E	Entry RI
Country of Domicile		United Sta	tes of America	
Licensed as business type:	Life	e, Accident and Health [)	(] Fraternal Benefit Societies []	
Incorporated/Organized	06/13/1968		Commenced Business	05/06/1970
Statutory Home Office	100 Amica V (Street and Nu			Lincoln, RI, US 02865-1156 Town, State, Country and Zip Code)
Main Administrative Office		100 A	mica Way	
Lii	ncoln, RI, US 02865-1156	(Street	and Number)	800-652-6422
	own, State, Country and Zip C	ode)	,(Aı	rea Code) (Telephone Number)
Mail Address	P.O. Box 6008		, Р	rovidence, RI, US 02940-6008
	(Street and Number or P.	O. Box)	(City or	Town, State, Country and Zip Code)
Primary Location of Books and R	ecords		Amica Way	
Liı	ncoln, RI, US 02865-1156	(Street	and Number) ,	800-652-6422
(City or To	wn, State, Country and Zip C	ode)	(Ai	rea Code) (Telephone Number)
Internet Website Address		www.	amica.com	
Statutory Statement Contact	Michael	Lee Baker, Jr.	,	800-652-6422-22365
	mbakerjr@amica.com	(Name)		(Area Code) (Telephone Number) 401-334-3657
	(E-mail Address)			(FAX Number)
		OF	FICERS	
		0.1	Senior Vice President,	
President and Chief Executive Officer	Edmund Shal	Icross III	Chief Financial Officer and Treasurer	James Parker Loring
Senior Vice President, General Counsel and Secretary	Jennifer Ann N	Norrison #	Actuary	Woodrow Michael Crouch
		0	THER	
AL	" OI: (I'(A)	Susan Fie Chung, Se	enior Vice President & Chief	Shiela Lorraine Companie, Senior Vice President &
Alexander Valeryevich Bogda Jennifer Ann Morrison, Senior	Vice President, General	Inves	tment Officer	General Manager
Counsel and S	Secretary			
Jill Janice	Δverv		S OR TRUSTEES ynne Brown	Debra Ann Canales
Patricia Walsh	Chadwick	Michae	l David Jeans	Matthew Alexander Lopes, Jr.
Ronald Keith Heidi Carter P			/lichael Marino a Robinson-Berry#	Debra Marie Paul Edmund Shallcross III
Diane Desmar	ais Souza			
State of	Rhode Island			
County of	Providence	SS:		
all of the herein described asset statement, together with related a condition and affairs of the said r in accordance with the NAIC Ani rules or regulations require diff respectively. Furthermore, the s	s were the absolute property exhibits, schedules and expla eporting entity as of the repor nual Statement Instructions a erences in reporting not rel cope of this attestation by the	or of the said reporting en nations therein contained riting period stated above, and Accounting Practices ated to accounting prace described officers also	titly, free and clear from any liens I, annexed or referred to, is a full at and of its income and deductions and Procedures manual except to tices and procedures, according includes the related corresponding	orting entity, and that on the reporting period stated above or claims thereon, except as herein stated, and that the statement of all the assets and liabilities and of the therefrom for the period ended, and have been completed the extent that: (1) state law may differ; or, (2) that states to the best of their information, knowledge and beligg electronic filing with the NAIC, when required, that is be requested by various regulators in lieu of or in additing
Edmund Shallcros President and Chief Execu		Senior Vice Preside	Ann Morrison ent, General Counsel and ecretary	James Parker Loring Senior Vice President, Chief Financial Officer ar Treasurer
Subscribed and sworn to before r		per, 2023	a. Is this an original filing b. If no, 1. State the amendme 2. Date filed 3. Number of pages a	ent number
Ann Marie Octeau Notary Public June 8, 2026			5. Hamber of pages a	

ASSETS

			Current Statement Date 4					
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets			
1.	Bonds	1,079,997,733		, ,	1,069,873,163			
2.	Stocks:							
	2.1 Preferred stocks	3,000,000		3,000,000				
	2.2 Common stocks	68,234,855		68,234,855	66,445,513			
3.	Mortgage loans on real estate:							
	3.1 First liens	62,771,481		62,771,481	63,969,885			
	3.2 Other than first liens							
4.	Real estate:							
	4.1 Properties occupied by the company (less \$							
	encumbrances)							
	4.2 Properties held for the production of income (less							
	\$ encumbrances)							
	4.3 Properties held for sale (less \$							
	encumbrances)							
5.	Cash (\$							
	(\$							
	investments (\$	15 409 819		15,409,819	20 570 609			
6.	Contract loans (including \$ premium notes)			10,005,858				
7.	Derivatives							
8.	Other invested assets			123,484,658				
9.	Receivables for securities	-, , -						
10.	Securities lending reinvested collateral assets							
	Aggregate write-ins for invested assets							
	Subtotals, cash and invested assets (Lines 1 to 11)							
	Title plants less \$ charged off (for Title insurers	,, ,		, , , ,	, , , , , , , , , , , , , , , , , , , ,			
	only)							
14.	Investment income due and accrued			9,639,422	9, 198,473			
	Premiums and considerations:							
	15.1 Uncollected premiums and agents' balances in the course of collection	(4,281,697)		(4,281,697)	(3,400,049)			
	15.2 Deferred premiums, agents' balances and installments booked but							
	deferred and not yet due (including \$							
	earned but unbilled premiums)			38,747,018				
	15.3 Accrued retrospective premiums (\$							
	contracts subject to redetermination (\$							
16.	Reinsurance:							
	16.1 Amounts recoverable from reinsurers	3,959,998	41,250	3,918,748	1,320,048			
	16.2 Funds held by or deposited with reinsured companies							
	16.3 Other amounts receivable under reinsurance contracts			1,613,070	902,856			
17.	Amounts receivable relating to uninsured plans							
18.1	Current federal and foreign income tax recoverable and interest thereon							
18.2	Net deferred tax asset							
19.	Guaranty funds receivable or on deposit							
20.	Electronic data processing equipment and software	3,276,732	3,276,732					
21.	Furniture and equipment, including health care delivery assets							
	(\$)	1,055,124	1,055,124					
22.	Net adjustment in assets and liabilities due to foreign exchange rates							
23.	Receivables from parent, subsidiaries and affiliates							
24.	Health care (\$) and other amounts receivable							
25.	Aggregate write-ins for other than invested assets	45,093,613	3,828,514	41,265,099	41,460,083			
26.	Total assets excluding Separate Accounts, Segregated Accounts and							
	Protected Cell Accounts (Lines 12 to 25)	1,462,944,380	8,201,620	1,454,742,760	1,433,245,895			
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts							
28.	Total (Lines 26 and 27)	1,462,944,380	8,201,620	1,454,742,760	1,433,245,895			
	DETAILS OF WRITE-INS	.,,,	-,,	.,,	.,,=,			
1101.	DETAILS OF WATE-ING							
1101.								
1103.								
1103.	Summary of remaining write-ins for Line 11 from overflow page							
1198.	, ,							
	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above) Reinsurance premium receivable	07 500 074		07 500 074	00 500 507			
				37,586,274	- ,- ,-			
2502.	Amica Companies Supplemental Retirement Trust			3,175,208				
	Prepaid expenses							
2598.	Summary of remaining write-ins for Line 25 from overflow page			· ·	41 460 000			
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	45,093,613	3,828,514	41,265,099	41,460,083			

LIABILITIES, SURPLUS AND OTHER FUNDS

	LIABILITIES, GOILI EGG AND GTHERT	1100	
		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts \$		
	Aggregate reserve for accident and health contracts (including \$		
	Contract claims: 4.1 Life		
5.	4.2 Accident and health		
6.	and unpaid		
0.	amounts: 6.1 Policyholders' dividends and refunds to members apportioned for payment (including \$		
	Modco)		
_	6.3 Coupons and similar benefits (including \$		
	Amount provisionally held for deferred dividend policies not included in Line 6		
9.	\$ discount; including \$ accident and health premiums		
	9.1 Surrender values on canceled contracts		
	experience rating refunds of which \$ is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including \$ assumed and \$ ceded		
10	9.4 Interest Maintenance Reserve Commissions to agents due or accrued-life and annuity contracts \$		
	\$ and deposit-type contract funds \$		
12.	Commissions and expense allowances payable on reinsurance assumed		
13.	Transfers to Separate Accounts due or accrued (net) (including \$ accrued for expense allowances recognized in reserves, net of reinsured allowances)		
14. 15.1	Taxes, licenses and fees due or accrued, excluding federal income taxes	39,251	176 , 195 841 , 130
	Net deferred tax liability		
17.	Amounts withheld or retained by reporting entity as agent or trustee Amounts held for agents' account, including \$	219,603	
19.	Remittances and items not allocated	1,321,622	1,314,893
20. 21.	Net adjustment in assets and liabilities due to foreign exchange rates		
22. 23.	Borrowed money \$ and interest thereon \$ Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities: 24.01 Asset valuation reserve	25,076,273	16,607,569
	24.02 Reinsurance in unauthorized and certified (\$		
	24.04 Payable to parent, subsidiaries and affiliates 24.05 Drafts outstanding	1,290,762	1,189,984
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.09 Payable for securities		
25.	24.11 Capital notes \$	49,125,863	48,741,307
26. 27.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)		1,067,365,001
28. 29.	Total liabilities (Lines 26 and 27) Common capital stock	1,069,928,564	1,067,365,001
30.	Preferred capital stock		
31. 32.	Aggregate write-ins for other than special surplus funds		
33. 34.	Gross paid in and contributed surplus		
35. 36.	Unassigned funds (surplus)	68,814,196	74,880,894
	36.1		
37. 38.	Surplus (Total Lines 31+32+33+34+35-36) (including \$		360,880,894 365,880,894
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	1,454,742,760	1,433,245,895
2501.	DETAILS OF WRITE-INS Reserve for retired lives	, ,	' '
2502. 2503.	Reserve for unassessed insolvencies	3, 175, 208	
2598. 2599.	Summary of remaining write-ins for Line 25 from overflow page	49,125,863	48,741,307
3101. 3102.			
3103. 3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401. 3402.			
3403. 3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)		

SUMMARY OF OPERATIONS

		1 Current Year	2 Prior Year	3 Prior Year Ended
		To Date	To Date	December 31
1.	Premiums and annuity considerations for life and accident and health contracts	54,761,698	58,003,921	76,439,511
2.	Considerations for supplementary contracts with life contingencies	743,816	292,251	
3. 4.	Net investment income	188 300	1 043 158	48,811,296
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	8,843,547	5,678,657	7,899,090
7.	Reserve adjustments on reinsurance ceded			
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts			
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income			
9.	Totals (Lines 1 to 8.3)		98,909,779	135,357,146
10.	Death benefits	25,759,879	23,815,947	36,009,973
11.	Matured endowments (excluding guaranteed annual pure endowments)			
12.	Annuity benefits	13,420,080		20,893,739
13.	Disability benefits and benefits under accident and health contracts		248,076	313,094
14. 15.	Coupons, guaranteed annual pure endowments and similar benefits			12,360,953
16.	Group conversions			12,000,000
17.	Interest and adjustments on contract or deposit-type contract funds			2,537,645
18.	Payments on supplementary contracts with life contingencies	1,077,382	990,610	1,346,031
19.	Increase in aggregate reserves for life and accident and health contracts		1,220,340	(1,985,071)
20.	Totals (Lines 10 to 19)	52,332,274	51, 153, 733	71,476,364
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	400 051		
22.	Commissions and expense allowances on reinsurance assumed			
22.	General insurance expenses and fraternal expenses			51.636.470
24.	Insurance taxes, licenses and fees, excluding federal income taxes	3,077,224	2,928,997	4,261,576
25.	Increase in loading on deferred and uncollected premiums	1,707,415	692,443	(23, 141)
26.	Net transfers to or (from) Separate Accounts net of reinsurance			
27.	Aggregate write-ins for deductions		1,598,796	1,557,194
28.	Totals (Lines 20 to 27)	94,108,374	94,844,460	128,908,463
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	7 978 424	4 065 310	6,448,683
30.	Dividends to policyholders and refunds to members	7,370,424	4,000,019	
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal			
	income taxes (Line 29 minus Line 30)			6,448,683
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	1,855,663	1,509,729	2,568,147
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	6 122 761	2 555 500	3 880 536
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital	0, 122,701	2,333,390	
01.	gains tax of \$			
	transferred to the IMR)	(570,229)	208,912	(3,822,635)
35.	Net income (Line 33 plus Line 34)	5,552,532	2,764,502	57,901
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	365,880,894	357,033,219	357,033,219
37.	Net income (Line 35)			57,901
38.	Change in net unrealized capital gains (losses) less capital gains tax of \$			
39. 40.	Change in net unrealized foreign exchange capital gain (loss)			
41.	Change in nonadmitted assets			
42.	Change in liability for reinsurance in unauthorized and certified companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			
44.	Change in asset valuation reserve			
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47. 48.	Other changes in surplus in Separate Accounts Statement			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment: 51.1 Paid in	2E 000 000	3E 000 000	27 000 000
	51.1 Paid in			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus	(12,976,853)	(17,327,257)	(18,658,238)
54.	Net change in capital and surplus for the year (Lines 37 through 53)		6,861,178	8,847,675
55.	Capital and surplus, as of statement date (Lines 36 + 54)	384,814,196	363,894,397	365,880,894
	DETAILS OF WRITE-INS			
I				
I	Summary of remaining write-ins for Line 8.3 from overflow page			
	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)			
2701.	Increase in reserve for retired lives			
2702.	Fines and penalties of regulatory authorities	2,597	2,951	2,951
2798.	Summary of remaining write-ins for Line 27 from overflow page	171,441	1,598,796	1 557 104
		1/1 441	1.598.796	1,557,194
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	00 000	(074 700)	/704 E70
2799. 5301.	Change in Amica Companies Supplemental Retirement Trust	99,206	(674,788)	
2799. 5301. 5302.	Change in Amica Companies Supplemental Retirement Trust Change in retiree medical benefit liability	99,206	(674,788)	1,171,731
2799. 5301. 5302. 5303.	Change in Amica Companies Supplemental Retirement Trust	99,206	(674,788)	1,171,731

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations	50, 470, 000	F0 000 000	77 004 05
1.	Premiums collected net of reinsurance		59,969,636	
2.	Net investment income		35,132,489	
3.	Miscellaneous income	8,133,334	5,801,569	7,746,14
4.	Total (Lines 1 to 3)	101,468,939	100,903,694	134,609,88
5.	Benefit and loss related payments		50,982,261	, ,
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions			50,691,17
8.	Dividends paid to policyholders			
9.	Federal and foreign income taxes paid (recovered) net of \$			
	gains (losses)	2,360,138	395,250	1,584,79
10.	Total (Lines 5 through 9)	98,895,338	90,232,311	121,848,57
11.	Net cash from operations (Line 4 minus Line 10)	2,573,601	10,671,383	12,761,31
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	128,650,215	326,585,373	365 , 734 , 91
	12.2 Stocks	19,952,812	48,901,416	57,517,26
	12.3 Mortgage loans	1,338,996	7, 107, 012	11,354,44
	12.4 Real estate			
	12.5 Other invested assets	11,058,235	12,445,263	18,843,02
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	664	(10,396)	(5,26
	12.7 Miscellaneous proceeds			4,144,3
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	161,000,922	395,028,668	457,588,7
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	145,391,511	367,282,825	402,146,53
	13.2 Stocks	18,401,757	30,448,514	33,772,52
	13.3 Mortgage loans	140,592	1,638,154	3,441,72
	13.4 Real estate			
	13.5 Other invested assets	18,475,389	31,694,775	45,830,28
	13.6 Miscellaneous applications	1,602,681	17, 116, 162	22, 157, 62
	13.7 Total investments acquired (Lines 13.1 to 13.6)	184,011,930	448,180,430	507,348,70
14.	Net increase (or decrease) in contract loans and premium notes	132,824	646,500	1,042,90
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(23, 143, 832)	(53,798,262)	(50,802,89
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock			
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities			
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	(319,750)	(1,018,505)	(900,4
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	15,409,441	12,520,616	11,529,84
	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) .	(5,160,790)	(30,606,263)	(26,511,7
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	20,570,609	47,082,347	47,082,34
	·			

Note: Supplemental disclosures of cash flow information for non-cash transactions:	
rector oupplemental albeiosares of easil new information for non-easil transactions.	

	Note: Supplemental disclosures of cash flow information for non-cash transactions.		
1	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	516,450	516,450

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	DIRECT PREMIUMS AND DEPOSIT-TYPE C	UNIKACIS	0	2
		1 Current Year	2 Prior Year	3 Prior Year Ended
		To Date	To Date	December 31
1.	Industrial life			
2.	Ordinary life insurance	79,607,611	77,000,437	104,316,878
3.	Ordinary individual annuities	2,539,056	3,529,996	3,913,342
4.	Credit life (group and individual)			
5.	Group life insurance	3,835,901	5,917,040	7, 187, 842
6.	Group annuities			
7.	A & H - group			
8.	A & H - credit (group and individual)			
9.	A & H - other			
10.	Aggregate of all other lines of business			
11.	Subtotal (Lines 1 through 10)	85,982,568	86,447,473	115,418,062
12.	Fraternal (Fraternal Benefit Societies Only)			
13.	Subtotal (Lines 11 through 12)	85,982,568	86,447,473	115,418,062
14.	Deposit-type contracts			8,000
15.	Total (Lines 13 and 14)	85,982,568	86,447,473	115,426,062
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page			
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)			

Note 1 - Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

Effective January 1, 2014, the Rhode Island Department of Business Regulation Insurance Division approved a permitted accounting practice to allow the Company to record directly to surplus the change in XXX reserves that is above the change in the reserves calculated on a discounted cash flow basis instead of recording the change in XXX reserves directly to net income as required by NAIC statutory accounting practices (NAIC SAP). This practice has no effect on the surplus of the Company nor its reserve position, as the Company continues to establish reserves in accordance with Rhode Island Regulation 93. If the change in XXX reserves were recognized in accordance with NAIC SAP, net income would have decreased by \$13,076,059 and there would be no change in surplus as of September 30, 2023.

A reconciliation of the Company's net income and capital and surplus between NAIC statutory accounting principles (NAIC SAP) and practices prescribed and permitted by the State of Rhode Island as of September 30, 2023 and December 31, 2022 is shown below:

	F/S	F/S		
SSAP#	Page	Line #	09/30/23	12/31/22
XXX	XXX	XXX	\$5,552,532	\$57,901
			0	0
51, 00	4	19	13,076,059	20,989,192
XXX	XXX	XXX	(\$7,523,527)	(\$20,931,291
XXX	XXX	XXX	\$384,814,196	\$365,880,894
			0	0
			0	0
XXX	XXX	XXX	\$384,814,196	\$365,880,894
	51, 00 xxx	SSAP # Page XXX XXX 51, 00 4 XXX XXX	SSAP # Page Line # XXX XXX XXX 51, 00 4 19 XXX XXX XXX XXX XXX XXX	SSAP # Page Line # 09/30/23 XXX XXX XXX \$5,552,532 0 0 19 13,076,059 XXX XXX XXX (\$7,523,527) XXX XXX XXX \$384,814,196 0 0 0

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

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

No change.

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

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

Note 2 - Accounting Changes and Corrections of Errors

No change.

Note 3 - Business Combinations and Goodwill

No change.

Note 4 - Discontinued Operations

Note 5 - Investments

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

			Reside	ntial	Comme	ercial		
		Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
. Cu	rrent Year	-		.			·	
1.	Recorded Investment (All)							
	(a) Current	\$0	\$0	\$0	\$0	\$62,771,481	\$0	\$62,771,481
	(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	\$62,771,481	\$0	\$62,771,481
	or Year							
1.	Recorded Investment (All)							
	(a) Current	\$0	\$0	\$0	\$0	\$63,969,885	\$0	\$63,969,885
	(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	C
4.	Interest Reduced							
	(a) Recorded Investment	0	0	0	0	0	0	C
	(b) Number of Loans	0	0	0	0	0	0	C
	(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	\$63,969,885	\$0	\$63,969,885

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

B. Debt Restructuring

No change.

C. Reverse Mortgages

- D. Loan-Backed Securities
 - 1. 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 Clearwater Analytics to update the cash flow data. Clearwater sources cash flow data from Mortgage Industry Advisory Corporation (MIAC) and Moody's Analytics. Cash flow assumptions are updated quarterly, and the Company uses Bloomberg BVAL 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	\$ 5,153,603
2. 12 Months or Longer	\$ 36,200,518

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

1. Less than 12 Months	\$ 74,339,761
2. 12 Months or Longer	\$ 190,561,638

- 5. All loan-backed and structured securities in an unrealized loss position were reviewed to determine whether other-than-temporary impairments should be recognized. The Company asserts that it has the intent and ability to hold these securities long enough to allow the cost basis of these securities to be recovered. These conclusions are supported by an analysis of the underlying credit of each security. Unrealized losses are primarily attributable to higher interest rates and modestly wider spread levels. It is possible that the Company could recognize other-than-temporary impairments in the future on some of the securities, if future events, information and the passage of time cause it to conclude that declines in the value are other-than-temporary.
- E. Dollar Repurchase Agreements and/or Securities Lending Transactions

Not applicable.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

Not applicable.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

Not applicable.

H. Repurchase Agreements Transactions Accounted for as a Sale

Not applicable.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

Not applicable.

J. Real Estate

No change.

K. Low-Income Housing Tax Credits (LIHTC)

L. Restricted Assets

1. Restricted Assets (Including Pledged)

			Gross (Admitted & Nonadmitted) Restricted				l			Curren	t Year	
				Current Year							Percei	ntage
		1	2	3	4	5	6	7	8	9	10	11
a.	Restricted Asset Category Subject to contractual obligation	Total General Account (G/A)	G/A Supporting Separate Account Activity (a)	Total Seperate Account Restricted Assets	Seperate Account Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
a.	for which liability is not shown	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	0.0%	0.0%
b.	Collateral held under security lending agreements	0	0	0	0	0	0	0	0	0	0.0%	0.0%
C.	Subject to repurchase agreements	0	0	0	0	0	0	0	0	0	0.0%	0.0%
d.	Subject to reverse repurchase agreements	0	0	0	0	0	0	0	0	0	0.0%	0.0%
e.	Subject to dollar repurchase agreements	0	0	0	0	0	0	0	0	0	0.0%	0.0%
f.	Subject to dollar reverse repurchase agreements	0	0	0	0	0	0	0	0	0	0.0%	0.0%
g.	Placed under option contracts	0	0	0	0	0	0	0	0	0	0.0%	0.0%
h.	Letter stock or securities restricted as to sale - excluding FHLB capital stock	0	0	0	0	0	0	0	0	0	0.0%	0.0%
i.	FHLB capital stock	756,700	0	0	0	756,700	754,800	1,900	0	756,700	0.1%	0.1%
j.	On deposit with states	4,288,797	0	0	0	4,288,797	3,265,139	1,023,658	0	4,288,797	0.3%	0.3%
k.	On deposit with other regulatory bodies	0	0	0	0	0	0	0	0	0	0.0%	0.0%
l.	Pledged as collateral to FHLB (including assets backing funding agreements)	56,160,947	0	0	0	56,160,947	56,323,149	(162,202)	0	56,160,947	3.8%	3.8%
m.	Pledged as collateral not captured in other categories	0	0	0	0	0	0	0	0	0	0.0%	0.0%
n.	Other restricted assets	0	0	0	0	0	0	0	0	0	0.0%	0.0%
0.	Total restricted assets	\$61,206,444	\$0	\$0	\$0	\$61,206,444	\$60,343,088	\$863,356	\$0	\$61,206,444	4.2%	4.2%

⁽a) Subset of Column 1

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

Not applicable.

3. Detail of Other Restricted Assets

Not applicable.

 Collateral Received and Reflected as Assets Within the Reporting Entity's Financial Statements Not applicable.

M. Working Capital Finance Investments

Not applicable.

N. Offsetting and Netting of Assets and Liabilities

Not applicable.

O. 5GI Securities

No change.

P. Short Sales

⁽b) Subset of Column 3

⁽c) Column 5 divided by Asset Page, Column 1, Line 28

⁽d) Column 9 divided by Asset Page, Column 3, Line 28

Q. Prepayment Penalty and Acceleration Fees

Not applicable.

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

Not applicable.

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

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

No change.

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

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

Note 7 - Investment Income

No change.

Note 8 - Derivative Instruments

No change.

Note 9 - Income Taxes

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

1.

	(1)	(2)	(3)
			(Col 1+2)
	Ordinary	Capital	Total
09/30/23			
(a) Gross deferred tax assets	\$41,451,750	\$4,838,393	\$46,290,143
(b) Statutory valuation allowance adjustment	22,101,153	0	22,101,153
(c) Adjusted gross deferred tax assets (1a-1b)	19,350,597	4,838,393	24,188,990
(d) Deferred tax assets nonadmitted	0	0	0
(e) Subtotal net admitted deferred tax asset (1c-1d)	19,350,597	4,838,393	24,188,990
(f) Deferred tax liabilities	17,249,569	6,939,421	24,188,990
(g) Net admitted deferred tax asset/(Net deferred tax liability) (1e-1f)	\$2,101,028	(\$2,101,028)	\$0
	(4)	(5)	(6)
			(Col 4+5)
12/31/22	Ordinary	Capital	Total
(a) Gross deferred tax assets	\$40,170,374	\$3,680,841	\$43,851,215
(b) Statutory valuation allowance adjustment	19,981,412	0	19,981,412
(c) Adjusted gross deferred tax assets (1a-1b)	20,188,962	3,680,841	23,869,803
(d) Deferred tax assets nonadmitted	0	0	0
(e) Subtotal net admitted deferred tax asset (1c-1d)	20,188,962	3,680,841	23,869,803
(f) Deferred tax liabilities	18,618,472	5,251,331	23,869,803
(g) Net admitted deferred tax asset/(Net deferred tax liability) (1e-1f)	\$1,570,490	(\$1,570,490)	\$0
	(7)	(8)	(9)
	(Col 1-4)	(Col 2-5)	(Col 7+8)
Change:	Ordinary	Capital	Total
(a) Gross deferred tax assets	\$1,281,376	\$1,157,552	\$2,438,928
(b) Statutory valuation allowance adjustment	2,119,741	0	2,119,741
(c) Adjusted gross deferred tax assets (1a-1b)	(838,365)	1,157,552	319,187
(d) Deferred tax assets nonadmitted	0	0	0
(e) Subtotal net admitted deferred tax asset (1c-1d)	(838,365)	1,157,552	319,187
(f) Deferred tax liabilities	(1,368,903)	1,688,090	319,187
(g) Net admitted deferred tax asset/(Net deferred tax liability) (1e-1f)	\$530,538	(\$530,538)	\$0

2. Admission calculation components SSAP No. 101:

	(1)	(2)	(3) (Col 1+2)
	Ordinary	Capital	Total
09/30/23			
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	\$0	\$0	\$0
(b) Adjusted gross deferred tax assets expected to be realized (excluding the amount of			
deferred tax assets from 2(a) above) after application of the threshold limitation.			
(The lesser of 2(b)1 and 2(b)2 below)	0	0	0
1. Adjusted gross deferred tax assets expected to be realized following the balance			
sheet date.	0	0	0
Adjusted gross deferred tax assets allowed per limitation threshold	XXX	XXX	57,722,129
(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	17,249,569	6,939,421	24,188,990
(d) Deferred tax assets admitted as the result of application of SSAP No. 101	\$17,249,569	\$6,939,421	\$24,188,990
	(4)	(5)	(6) (Col 4+5)
12/31/22	Ordinary	Capital	Total
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	\$0	\$0	\$0
(b) Adjusted gross deferred tax assets expected to be realized (excluding the amount of			
deferred tax assets from 2(a) above) after application of the threshold limitation.			
(The lesser of 2(b)1 and 2(b)2 below)	0	0	0
1. Adjusted gross deferred tax assets expected to be realized following the balance			
sheet date.	0	0	0
Adjusted gross deferred tax assets allowed per limitation threshold	XXX	XXX	54,882,134
(c) Adjusted gross deferred tax assets (Excluding the amount of deferred tax assets from			
2(a) and 2(b) above) offset by gross deferred tax liabilities	18,618,472	5,251,331	23,869,803
(d) Deferred tax assets admitted as the result of application of SSAP No. 101	\$18,618,472	\$5,251,331	\$23,869,803
	(7)	(8)	(9)
	(Col 1-4)	(Col 2-5)	(Col 7+8)
Change	Ordinary	Capital	Total
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	\$0	\$0	\$0
(b) Adjusted gross deferred tax assets expected to be realized (excluding the amount of			
deferred tax assets from 2(a) above) after application of the threshold limitation.			
(The lesser of 2(b)1 and 2(b)2 below)	0	0	0
Adjusted gross deferred tax assets expected to be realized following the balance			
sheet date.	0	0	0
Adjusted gross deferred tax assets allowed per limitation threshold	XXX	XXX	2,839,995
(c) Adjusted gross deferred tax assets (Excluding the amount of deferred tax assets from			
2(a) and 2(b) above) offset by gross deferred tax liabilities	(1,368,903)	1,688,090	319,187
(d) Deferred tax assets admitted as the result of application of SSAP No. 101	(\$1,368,903)	\$1,688,090	\$319,187

3. Ratios used for threshold limitation:

	2023	2022
(a) Ratio used to determine recovery period and threshold limitations amount	1435%	1339%
(b) Amount of adjusted capital and surplus used to determine recovery		
period and threshold limitation in 2(b)2 above	\$ 384,814,196	\$ 365,880,894
-(-)	+ 501,011,100	+ 111,000,00

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

		09/30/	23	12/31/	22	Chan	ge
		(1)	(2)	(3)	(4)	(5)	(6)
		Ordinary	Capital	Ordinary	Capital	(Col 1-3) Ordinary	(Col 2-4) Capital
(a) Det	ermination of adjusted gross deferred						
tax	assets and net admitted deferred tax						
asse	ets, by tax character, as a percentage.						
1.	Adjusted gross DTAs amount from						
	Note 9A1(c).	\$19,350,597	\$4,838,393	\$20,188,962	\$3,680,841	(\$838,365)	\$1,157,552
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).	\$19,350,597	\$4,838,393	\$20,188,962	\$3,680,841	(\$838,365)	\$1,157,552
4.	Percentage of net admitted adjusted						
	gross DTAs by tax character						
	admitted because of the impact						
	of tax planning strategies.	0%	0%	0%	0%	0%	0%
(b) Doe	es the Company's tax-planning strategies include	the use of reinsurance?			Yes []	No [X]	

B. Regarding Deferred Tax Liabilities that are not recognized:

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

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

	(1)	(2)	(3) (Col 1-2)
	09/30/23	12/31/22	Change
(a) Federal	\$1,855,663	\$2,568,147	(\$712,484)
(b) Foreign	0	0	0
(c) Subtotal	1,855,663	2,568,147	(712,484)
(d) Federal income tax on net capital gains	0	0	0
(e) Utilization of capital loss carry-forwards	0	0	0
(f) Other	0	0	0
(g) Federal and foreign income taxes incurred	\$1,855,663	\$2,568,147	(\$712,484)

2. Deferred tax assets:

	(1)	(2)	(3)
			(Col 1-2)
	09/30/23	12/31/22	Change
(a) Ordinary:			
(1) Discounting of unpaid losses	\$0	\$0	\$0
(2) Unearned premium reserve	0	0	0
(3) Policyholder reserves	29,590,166	29,838,481	(248,315)
(4) Investments	0	0	0
(5) Deferred acquisition costs	6,672,965	6,269,858	403,107
(6) Policyholder dividends accrual	0	0	0
(7) Fixed assets	2,376,227	1,603,233	772,994
(8) Compensation and benefits accrual	1,670,472	1,400,094	270,378
(9) Pension accrual	498,242	544,764	(46,522)
(10) Receivables - nonadmitted	0	0	0
(11) Net operating loss carry-forward	0	0	0
(12) Tax credit carry-forward	0	0	0
(13) Other	643,678	513,944	129,734
(99) Subtotal	41,451,750	40,170,374	1,281,376
(b) Statutory valuation allowance adjustment	22,101,153	19,981,412	2,119,741
(c) Nonadmitted	0	0	0
(d) Admitted ordinary deferred tax assets (2a99-2b-2c)	19,350,597	20,188,962	(838,365)
(e) Capital:			
(1) Investments	\$2,526,968	\$2,596,403	(\$69,435)
(2) Net capital loss carry-forward	2,311,425	1,084,438	1,226,987
(3) Real estate	0	0	0
(4) Other	0	0	0
(99) Subtotal	4,838,393	3,680,841	1,157,552
(f) Statutory valuation allowance adjustment	0	0	0
(g) Nonadmitted	0	0	0
(h) Admitted capital deferred tax assets (2e99-2f-2g)	4,838,393	3,680,841	1,157,552
(i) Admitted deferred tax assets (2d + 2h)	\$24,188,990	\$23,869,803	\$319,187

3. Deferred tax liabilities:

	(1)	(2)	(3) (Col 1-2)
	09/30/23	12/31/22	Change
(a) Ordinary:			
(1) Investments	\$887,452	\$582,204	\$305,248
(2) Fixed assets	36,010	41,554	(5,544)
(3) Deferred and uncollected premium	7,497,368	7,554,086	(56,718)
(4) Policyholder reserves	717,901	2,244,473	(1,526,572)
(5) Other (including items <5% of total ordinary tax liabilities)	8,110,838	8,196,155	(85,317)
(99) Subtotal	17,249,569	18,618,472	(1,368,903)
(b) Capital:			
(1) Investments	6,939,421	5,251,331	1,688,090
(2) Real estate	0	0	0
(3) Other (including items <5% of total ordinary tax liabilities)	0	0	0
(99) Subtotal	6,939,421	5,251,331	1,688,090
(c) Deferred tax liabilities (3a99 + 3b99)	\$24,188,990	\$23,869,803	\$319,187

Net deferred tax assets/liabilities:

	(1)	(2)	(3)
			(Col 1-2)
	09/30/23	12/31/22	Change
Net deferred tax assets (liabilities) (2i - 3c)	\$0	\$0	\$0

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

	09/30/23	12/31/22	Change
Total deferred tax assets	\$46,290,143	\$43,851,215	\$2,438,928
Total deferred tax liabilities	24,188,990	23,869,803	319,187
Net deferred tax assets/(liabilities)	22,101,153	19,981,412	2,119,741
Statutory valuation allowance adjustment	(22,101,153)	(19,981,412)	(2,119,741)
Net deferred tax assets/(liabilities) after SVA	0	0	0
Tax effect of unrealized gains (losses)	6,939,421	5,251,331	1,688,090
Statutory valuation allowance adjustment allocation to unrealized	0	0	0
Change in net deferred tax	\$6,939,421	\$5,251,331	\$1,688,090

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

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

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

	09/30	09/30/23		12/31/22	
	Effective			Effective	
	Amount	Tax Rate	Amount	Tax Rate	
Income before taxes	\$466,764	21.0%	(\$523,007)	21.0%	
Amortization of interest maintenance reserve	(39,545)	-1.8%	(302,543)	12.2%	
Change in non-admitted assets	396,272	17.8%	1,145,386	-46.0%	
Change in XXX reserves	(2,745,972)	-123.5%	(4,407,730)	177.0%	
Change in statutory valuation allowance adjustment	2,119,741	95.5%	10,422,184	-418.5%	
Reserve adjustments	0	0.0%	656,362	-26.4%	
Other	(29,687)	-1.4%	23,452	-0.9%	
Total	\$167,573	7.6%	\$7,014,104	-281.6%	
Federal income taxes incurred	\$1,855,663	83.5%	\$2,568,147	-103.1%	
Tax on capital gains (losses)	0	0.0%	0	0.0%	
Change in net deferred taxes	(1,688,090)	-75.9%	4,445,957	-178.5%	
Total statutory income taxes	\$167,573	7.6%	\$7,014,104	-281.6%	

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

- 1. The Company did not have any unused tax credit carryforwards available as of September 30, 2023.
- 2. The Company did not have any Federal income taxes incurred and available for recoupment in the event of future net losses.
- 3. The Company did not have any protective tax deposits under Section 6603 of the Internal Revenue Code.

F. Consolidated Federal Income Tax Return

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

G. Federal or Foreign Federal Income Tax Loss Contingencies

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

H. Repatriation Transition Tax (RTT)

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

I. Alternative Minimum Tax (AMT) Credit

The Company does not have an AMT credit as of September 30, 2023.

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

A. Nature of Relationships

No change.

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

During 2023, the Company received a capital contribution of \$25,000,000 from its parent, Amica Mutual Insurance Company. This contribution is intended to provide additional support with regard to the Company's growth initiatives. During 2023, the Company received premiums of \$4,943,179 for group life insurance on the lives of employees and retirees from its Parent, Amica Mutual Insurance Company.

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

No change.

D. Amounts Due to or from Related Parties

At September 30, 2023, the Company reported a \$1,290,762 liability to its Parent and affiliate, Amica Mutual Insurance Company. The terms of the settlement require that these amounts are settled within 55 days.

E. Management, Service Contracts, Cost Sharing Arrangements

No change.

F. Guarantees or Undertakings for Related Parties

No change.

G. Nature of Relationship that Could Affect Operations

No change.

H. Amount Deducted for Investment in Upstream Company

No change.

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

No change.

J. Writedowns for Impairment of Investments in Affiliates

No change.

K. Foreign Insurance Subsidiary Value Using CARVM

No change.

L. Downstream Holding Company Valued Using Look-Through Method

No change

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

No change.

N. Investments in Insurance SCAs

No change.

O. SCA and SSAP No. 48 Entity Loss Tracking

No change.

Note 11 - Debt

A. Debt Outstanding

- B. Federal Home Loan Bank (FHLB) Agreements
 - 1. The Company is a member of the Federal Home Loan Bank (FHLB) of Boston with capital stock totaling \$756,700. 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 September 30, 2023. The Company has determined the estimated maximum borrowing capacity as \$391,475,918 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	Separate
		2 + 3	Account	Accounts
1.	Current Year			
(a)	Membership Stock - Class A	\$0	\$0	\$0
(b)	Membership Stock - Class B	716,700	716,700	0
(c)	Activity Stock	0	0	0
(d)	Excess Stock	40,000	40,000	0
(e)	Aggregate Total	756,700	756,700	0
(f)	Actual or estimated Borrowing Capacity as			
	Determined by the Insurer	391,475,918	XXX	XXX
2.	Prior Year - End			
(a)	Membership Stock - Class A	\$0	\$0	\$0
(b)	Membership Stock - Class B	732,800	732,800	0
(c)	Activity Stock	0	0	0
(d)	Excess Stock	22,000	22,000	0
(e)	Aggregate Total	754,800	754,800	0
(f)	Actual or estimated Borrowing Capacity as	·		
l'	Determined by the Insurer	391,475,918	XXX	XXX
	·			

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

Membership Stock	Current Year Total	Not Eligible for Redemption	Less Than 6 Months	6 months to Less Than 1 year	1 to Less Than 3 Years	3 to 5 Years
1 Class A	\$0	\$0	\$0	\$0	· .	\$0
2 Class B	716,700	716,700	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			
	(Lines 2 + 3)	\$43,927,112	\$56,160,947	\$0
2.	Current Year General Account Total Collateral Pledged	43,927,112	56,160,947	0
3.	Current Year Separate Account Total Collateral Pledged	0	0	0
4.	Prior Year-end Total General and Separate Account Total Collateral Pledged	46,551,212	56,323,149	0

¹¹B(3)a1 (Columns 1, 2 and 3) should be equal or less than 11B(3)b1 (Columns 1, 2 and 3, respectively)

 $¹¹B(3)a2 \ (Columns\ 1,2\ and\ 3)\ should\ be\ equal\ or\ less\ than\ 11B(3)b2\ (Columns\ 1,2\ and\ 3,\ respectively)$

¹¹B(3)a3 (Columns 1, 2 and 3) should be equal or less than 11B(3)b3 (Columns 1, 2 and 3, respectively)

¹¹B(3)a4 (Columns 1, 2 and 3) should be equal or less than 11B(3)b4 (Columns 1, 2 and 3, respectively)

b. Maximum Amount Pledged During Reporting Year

		1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1.	Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2 + 3)	\$49,291,365	, ,	\$0
2.	Current Year General Account Total Collateral Pledged	49,291,365	56,484,985	0
3.	Current Year Separate Account Total Collateral Pledged	0	0	0
4.	Prior Year-end Total General and Separate Account Total Collateral Pledged	52,055,094	56,726,568	30,000,000

4. The Company does not currently have any outstanding borrowings from the FHLB as of September 30, 2023.

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

A. Defined Benefit Plans

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

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

B. Description of Investment Policies

No change.

C. Fair Value of Plan Assets

No change.

D. Rate of Return Assumptions

No change.

E. Defined Contribution Plans

No change.

F. Multiemployer Plans

No change.

G. Consolidated/Holding Company Plans

Pension Benefits

The Company participates in a qualified non-contributory defined benefit pension plan sponsored by its Parent. The benefits are based on years of service and the employee's career average compensation. The plan is funded through a pension trust (Amica Pension Fund). The adoption of SSAP No. 102 "Accounting for Pensions, A Replacement of SSAP No. 89" did not have any impact on the Company's results of operations or financial condition. No pension expense was recognized in 2023 and 2022 because, in accordance with SSAP No. 102, the Company's share of the net periodic pension cost was \$0.

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

Supplemental Retirement Plans

The Company funds supplemental pension benefits and deferred compensation through the Amica Companies Supplemental Retirement Trust. The supplemental pension benefits are amounts otherwise payable under the Company's qualified pension plan which is in excess of that allowed under Sections 401 and/or 415 of the Internal Revenue Code. The assets supporting these deferred compensation liabilities are included in the Amica Companies Supplemental Retirement Trust. The Company's share of the Trust assets amounted to \$5,547,787 and \$5,553,608 at September 30, 2023 and December 31, 2022, respectively. The Company has recorded \$3,175,208 and \$2,959,496 at September 30, 2023 and December 31, 2022, respectively, to reflect the Company's obligations under this plan. Assets in excess of the Company's obligations are non-admitted. The Company's net periodic benefit cost for these plans total \$270,000 and \$261,000 as of September 30, 2023 and 2022, respectively.

Postretirement Health Care

The Company provides postretirement medical insurance to retirees meeting certain eligibility requirements. The periodic benefit cost for this plan totals \$93,600 and \$93,753 as of September 30, 2023 and 2022, respectively.

Defined Contribution Savings Plan

The Company participates with its Parent in a defined contribution savings plan covering substantially all employees of the Company. The Company matches employee contributions according to an established formula. Employees hired on or after July 1, 2019 will have an enhanced 401(k) benefit in lieu of a pension benefit. The plan is subject to ERISA rules and regulations. The plan qualifies for exemption from Federal income tax under the Internal Revenue Code. The Company expense for contributions on behalf of participating employees was \$558,843 and \$547,770 as of September 30, 2023 and 2022, respectively.

Retiree Life Benefits

Life insurance benefits are based upon a multiple of salary and years of service at the date of retirement and are subject to a maximum benefit of \$1,000,000 for active employees and \$250,000 for retirees. At September 30, 2023 and December 31, 2022, the Company recorded a liability of \$241,197 and \$260,598 respectively, for retiree life insurance benefits. The Company's share of the net periodic benefit cost for retiree life insurance benefits was \$48,898 and \$89,500 for September 30, 2023 and 2022, respectively.

H. Postemployment Benefits and Compensated Absences

No change.

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

No change.

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

A. Outstanding Shares

No change.

B. Dividend Rate of Preferred Stock

No change.

C. Dividend Restrictions

No change.

D. Dates and Amounts of Dividends Paid

No change.

E. Amount of Ordinary Dividends That May Be Paid

No change.

F. Restrictions on Unassigned Funds

No change.

G. Mutual Surplus Advances

No change.

H. Company Stock Held for Special Purposes

No change.

I. Change in Special Surplus Funds

No change.

J. Changes in Unassigned Funds

The portion of unassigned funds (surplus) represented by cumulative unrealized gains is \$28,269,033 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:

Investment Fund	Amount
Adams Street Private Credit Fund, LP	\$1,350,000
Adams Street Senior Private Credit Fund II, LP	4,204,257
AEA Mezzanine Fund III, LP	472,473
Aquiline Technology Growth Fund II, LP	2,242,997
Blackstone Capital Partners VIII, LP	5,802,198
Cyprium Investors IV, LP	332,368
Cyprium Parallel Investors V, LP	1,786,541
First Eagle Credit Direct Lending IV, LLC	3,421,124
First Eagle Direct Lending IV Co-Invest, LLC	1,251,294
GCG Investors IV, LP	733,781
Goldman Sachs Private Equity Partners XI, LP	57,395
GoldPoint Mezzanine Partners IV, LP	605,457
Graycliff Mezzanine II Parallel, LP	3,120,505
Graycliff Mezzanine III, LP	1,079,267
GTCR Fund XIV/A, LP *	24,000,000
H.I.G. Middle Market LBO Fund IV, LP	14,800,000
ISQ Global Infrastructure Fund III, LP	7,157,736
KPS Special Situations Fund VI, LP *	100,000
Lyme Conservation Opportunities Fund, LP	32,000
Lyme Forest Fund V, LP	10,000
ManchesterStory Venture Fund, LP	153,216
Midwest Mezzanine Fund V SBIC, LP	1,560,932
Midwest Mezzanine Fund VI SBIC, LP	1,766,449
Morgan Stanley Private Markets Fund III, LP	10,315
Parthenon Investors VII, LP *	100,000
PJC Fund V, LP	1,818,750
PJC Fund VI, LP *	3,200,000
Savano Capital Partners II, LP	4,116
Savano Capital Partners III, LP	4,756,292
Sentinel Junior Capital II, LP	1,850,990
Sentinel Partners VII, LP	13,591,528
Spectrum Equity X-A, LP *	6,000,000
Stonepeak Capital Partners Fund III, LP	14,075
Thoma Bravo Discover Fund IV, LP	2,907,889
Thoma Bravo Fund XV, LP	4,814,820
Total	\$115,108,765
* Reflects commitments to funds not yet owned as of September 30, 2023	

2-3. The Company has no guarantees at September 30, 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. Joint and Several Liabilities

No change.

F. All Other Contingencies

No change.

Note 15 - Leases

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

No change.

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

A. Transfers of Receivables Reported as Sales

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 September 30, 2023.

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

No change.

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

No change.

Note 20 - Fair Value Measurements

- A. Assets and Liabilities Measured at Fair Value
 - 1. Fair Value Measurements at September 30, 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.

				Net Asset Value	
Description	Level 1	Level 2	Level 3	(NAV)	Total
(a) Assets at fair value:					
Common stock:					
Industrial and miscellaneous	\$47,872,369	\$756,700	\$0	\$0	\$48,629,069
Mutual funds	6,971,698	0	0	0	6,971,698
Exchange traded funds	12,634,088	0	0	0	12,634,088
Total common stock	67,478,155	756,700	0	0	68,234,855
Cash equivalents:					
Exempt money market mutual funds	3	0	0	0	3
All other money market mutual funds	8,111,272	0	0	0	8,111,272
Total cash equivalents	8,111,275	0	0	0	8,111,275
Other invested assets:					
Collective investment trusts	5,538,252	0	0	0	5,538,252
Total other invested assets	5,538,252	0	0	0	5,538,252
Total assets at fair value/NAV	\$81,127,682	\$756,700	\$0	\$0	\$81,884,382
(b) Liabilities at fair value:					
Total liabilities at fair value	\$0	\$0	\$0	\$0	\$0

Rollforward of Level 3 Items

As of September 30, 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 common stock is comprised of class B shares of capital stock in the FHLB of Boston, which is not actively traded on an exchange. The price of FHLB capital stock cannot fluctuate, and must be purchased, repurchased or transferred at its par value.

5. Derivative Fair Values

No change.

B. Other Fair Value Disclosures

No change.

C. Fair Value Measurement for All Financial Instruments at September 30, 2023:

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds:						,	
U.S. governments	\$126,366,644	\$165,857,108	\$81,684,091	\$44,682,553	\$0	\$0	\$0
U.S. states, territories and possessions	16,268,438	18,466,955	0	16,268,438	0	0	0
U.S. political subdivisions	77,509,614	97,070,390	0	77,509,614	0	0	0
U.S. special revenue and assessments	209,436,992	252,807,996	0	209,436,992	0	0	0
Industrial and miscellaneous	476,894,581	545,795,284	0	466,752,579	10,142,002	0	0
Total bonds	906,476,269	1,079,997,733	81,684,091	814,650,176	10,142,002	0	0
Redeemable preferred stock:							
Industrial and miscellaneous	2,984,512	3,000,000	0	2,984,512	0	0	0
Total redeemable preferred stock	2,984,512	3,000,000	0	2,984,512	0	0	0
Common stock:							
Industrial and miscellaneous	48,629,069	48,629,069	47,872,369	756,700	0	0	0
Mutual funds	6,971,698	6,971,698	6,971,698	0	0	0	0
Exchange traded funds	12,634,088	12,634,088	12,634,088	0	0	0	0
Total common stock	68,234,855	68,234,855	67,478,155	756,700	0	0	0
Mortgage loans:							
Commercial mortgages	54,974,388	62,771,481	0	54,974,388	0	0	0
Total mortgage loans	54,974,388	62,771,481	0	54,974,388	0	0	0
Other invested assets:							
Collective investment trusts	5,538,252	5,538,252	5,538,252	0	0	0	0
Total other invested assets	5,538,252	5,538,252	5,538,252	0	0	0	0
Cash, cash equivalents and short-term investments:							
Cash	7,298,544	7,298,544	7,298,544	0	0	0	0
Exempt money market mutual funds	3	3	3	0	0	0	0
All other money market mutual funds	8,111,272	8,111,272	8,111,272	0	0	0	0
Total cash, cash equivalents and short-term investments	15,409,819	15,409,819	15,409,819	0	0	0	0
Total assets	\$1.053.618.095	\$1,234,952,140	\$170,110,317	\$873.365.776	\$10,142,002	\$0	\$0

D. Not Practicable to Estimate Fair Value

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

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

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

Note 21 - Other Items

A. Unusual or Infrequent Items

No change.

B. Troubled Debt Restructuring: Debtors

No change.

C. Other Disclosures

Assets with book values in the amount of \$4,288,797 and \$3,265,139 at September 30, 2023 and December 31, 2022, respectively, were on deposit with government authorities or trustees as required by law.

D. Business Interruption Insurance Recoveries

No change.

E. State Transferable and Non-Transferable Tax Credits

No change.

F. Subprime-Mortgage-Related Risk Exposure

G. Retained Assets

No change.

H. Insurance-Linked Securities (ILS) Contracts

No change.

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

No change.

Note 22 - Events Subsequent

No change.

Note 23 - Reinsurance

No change.

Note 24 - Retrospectively Rated Contracts & Contracts Subject to Redetermination

No change.

Note 25 - Change in Incurred Losses and Loss Adjustment Expenses

No change.

Note 26 - Intercompany Pooling Arrangements

No change.

Note 27 - Structured Settlements

No change.

Note 28 - Health Care Receivables

No change.

Note 29 - Participating Policies

No change.

Note 30 - Premium Deficiency Reserves

No change.

Note 31 - Reserves for Life Contracts and Annuity Contracts

No change.

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

No change.

Note 33 - Analysis of Life Actuarial Reserves by Withdrawal Characteristics

No change.

Note 34 - Premium and Annuity Considerations Deferred and Uncollected

No change.

Note 35 - Separate Accounts

No change.

Note 36 - Loss/Claim Adjustment Expenses

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1	Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transaction Domicile, as required by the Model Act?	ons with the Stat	e of	Yes	[]	No [X	[]
1.2	2 If yes, has the report been filed with the domiciliary state?			Yes	[]	No []
2.1	Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or de reporting entity?			Yes	[]	No [X]
2.2	2 If yes, date of change:						
3.1	Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated pers is an insurer?				[X]	No []
3.2	Have there been any substantial changes in the organizational chart since the prior quarter end?			Yes	[]	No [X]
3.3	If the response to 3.2 is yes, provide a brief description of those changes.						
3.4	Is the reporting entity publicly traded or a member of a publicly traded group?			Yes	[]	No [X	[]
3.5	If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group						
4.1	Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?			Yes	[]	No [X	[]
4.2	If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation ceased to exist as a result of the merger or consolidation.	n) for any entity t	hat has				
	1 2 Name of Entity NAIC Company Code St	3 tate of Domicile					
5.	in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or prin If yes, attach an explanation.	ncipals involved	? Ye		No [X] N/A]
6.1	State as of what date the latest financial examination of the reporting entity was made or is being made				12/31/	/2019	
6.2	State the as of date that the latest financial examination report became available from either the state of domicile of date should be the date of the examined balance sheet and not the date the report was completed or released				12/31/	/2019	
6.3	State as of what date the latest financial examination report became available to other states or the public from eit the reporting entity. This is the release date or completion date of the examination report and not the date of the examination.	xamination (bala	ince sheet	t	04/04/	/2021	
6.4	By what department or departments? State of Rhode Island, Department of Business Regulation: Insurance Division						
6.5	Have all financial statement adjustments within the latest financial examination report been accounted for in a substatement filed with Departments?			es [] N	No [] N/A	[X
6.6	Have all of the recommendations within the latest financial examination report been complied with?		Ye	es[X] M	√o [] N/A]
7.1	Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, revoked by any governmental entity during the reporting period?	, , ,			[]	No [X]
7.2	2 If yes, give full information:						
8.1	Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board?			Yes	[]	No [X]
8.2	2 If response to 8.1 is yes, please identify the name of the bank holding company.						
8.3	Is the company affiliated with one or more banks, thrifts or securities firms?			Yes	[]	No [X	[]
8.4	If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affi regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (O Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary	OCC), the Federa	al Deposit				
	1 2 Affiliate Name Location (City, State)	3 FRB	4 OCC F		6 EC		

GENERAL INTERROGATORIES

9.1	 (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between per relationships; 			Yes [X] No []
	(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the report	ing 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				
0.44	(e) Accountability for adherence to the code.				
9.11	If the response to 9.1 is No, please explain:				
9.2 9.21	Has the code of ethics for senior managers been amended?			Yes [] No [X]
9.3 9.31	Have any provisions of the code of ethics been waived for any of the specified officers?			Yes [] No [X]
	FINANCIAL				
10.1	Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement'				
10.2	If yes, indicate any amounts receivable from parent included in the Page 2 amount:		\$		
	INVESTMENT				
11.1	Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or oth use by another person? (Exclude securities under securities lending agreements.)			Yes [] No [X]
11.2	If yes, give full and complete information relating thereto:				, , ,
12.	Amount of real estate and mortgages held in other invested assets in Schedule BA:				
13.	Amount of real estate and mortgages held in short-term investments:				
14.1	Does the reporting entity have any investments in parent, subsidiaries and affiliates?				
14.2	If yes, please complete the following:				
		1		0	2
		Prior Year-End Book/Adjusted			rent Quarter ok/Adjusted
		Carrying Value			rrying Value
14.21	Bonds	\$		\$	
14.22	Preferred Stock	\$		\$	
14.23	Common Stock	\$		\$	
	Short-Term Investments			\$	
	Mortgage Loans on Real Estate			\$	
	All Other			\$	
	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)			\$	
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	\$		\$	
15.1	Has the reporting entity entered into any hedging transactions reported on Schedule DB?			Yes [] No [X]
15.2	If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? If no, attach a description with this statement.		Yes [] No [] N/A [X]
16.	For the reporting entity's security lending program, state the amount of the following as of the current statement date				
	16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2				
	16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, F				
	16.3 Total payable for securities lending reported on the liability page		9	ò	

GENERAL INTERROGATORIES

17. 17.1	offices, vaults or safety custodial agreement w Outsourcing of Critical	y deposit boxes, vith a qualified ba Functions, Cust	were all stocks, bonds and other se ink or trust company in accordance odial or Safekeeping Agreements o	ecurit e with of the	ies, owned thro Section 1, III · NAIC Financia	oughout the - General E al Condition	e current year l Examination Co n Examiners H	neld pursuant to onsiderations, F andbook?	a	es [] No [X]
		1					2			1	
	State Street Bank &			801	Pennsylvania		<u>ustodian Addre</u> nsas City. MO			-	
17.2			with the requirements of the NAIC	Finan	cial Condition	Examiners	Handbook, pr	ovide the name	٠,		
	1 Name(s)	2 Location(s) 281 Brooks Street, Laguna Beach	- 01		Со	3 omplete Explar	nation(s)			
	Name(s) 281 Brooks Street 92651 150 North Rivers 111 iam Blair & Company Name Street 150 North Rivers 112 60606 New Company New Company 1		92651		WCM Mutual Fu	ınds					
	William Blair & Compa	any	150 North Riverside Plaza, Chic IL 60606		William Blair	Mutual Fu	ınds				
17.3 17.4				(s) ide	entified in 17.1	during the	current quarte	r?	Ye	s [] No [X]
		odian	2 New Custodian		3 Date of Ch	nange		4 Reason			
17.5	make investment decis	sions on behalf o	of the reporting entity. For assets the stment accounts"; "handle securi	at are	managed inte						
	Susan F. Chung, Seni				Affiliation	_					
										es [] No [X]
										es [] No [X]
17.6	For those firms or individual table below.	viduals listed in t	he table for 17.5 with an affiliation o	code	of "A" (affiliated	d) or "U" (u	naffiliated), pro	ovide the inform	ation for the		
	1		2			3		4	1		5 estment
	Central Registration Depository Number		Name of Firm or Individual		Leo	al Entity Ide	entifier (LEI)	Register	red With	Ag	agement reement A) Filed
18.1 18.2	• ,	irements of the F	Purposes and Procedures Manual o	of the	NAIC Investm	ent Analysi	is Office been	followed?	Y	es [X] No []
19.	a. Documentation security is not a b. Issuer or obligo c. The insurer has	necessary to pe available. r is current on al an actual expec	rmit a full credit analysis of the sec I contracted interest and principal p station of ultimate payment of all co	ayme	does not exist on ents. ted interest and	or an NAIC d principal.	CRP credit ra	ting for an FE o		es [] No [X]
20.	a. The security was b. The reporting er c. The NAIC Desig on a current priv d. The reporting er	s purchased prio ntity is holding ca nation was deriv rate letter rating h ntity is not permit	r to January 1, 2018. pital commensurate with the NAIC ed from the credit rating assigned be neld by the insurer and available for ted to share this credit rating of the	Design by an r exar	gnation reporte NAIC CRP in mination by sta ecurity with the	ed for the se its legal cap ate insurance SVO.	ecurity. pacity as a NR ce regulators.	SRO which is s		es [] No [X]
21.	FE fund: a. The shares were b. The reporting er c. The security hac January 1, 2019 d. The fund only or e. The current repc in its legal capac f. The public credit	e purchased prio titty is holding ca d a public credit r predominantly r orted NAIC Desig city as an NRSR rating(s) with an	r to January 1, 2019. pital commensurate with the NAIC ating(s) with annual surveillance as nolds bonds in its portfolio. gnation was derived from the public	Designers cred	gnation reported by an NAIC it rating(s) with	ed for the se CRP in its annual sur	ecurity. legal capacity rveillance assi	as an NRSRO gned by an NAI	prior to	es [] No [X]

GENERAL INTERROGATORIES

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

Life and	d Accident Health Companies/Fraternal Benefit Societies: Report the statement value of mortgage loans at the end of this reporting period for the following categories:	1 Amount
	1.1 Long-Term Mortgages In Good Standing	Amount
	1.11 Farm Mortgages	\$
	1.12 Residential Mortgages	\$
	1.13 Commercial Mortgages	\$62,771,481
	1.14 Total Mortgages in Good Standing	\$62,771,481
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	\$
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	\$
	1.32 Residential Mortgages	\$
	1.33 Commercial Mortgages	\$
	1.34 Total Mortgages with Interest Overdue more than Three Months	\$
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	\$
	1.42 Residential Mortgages	\$
	1.43 Commercial Mortgages	\$
	1.44 Total Mortgages in Process of Foreclosure	\$
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	\$62,771,481
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	\$
	1.62 Residential Mortgages	\$
	1.63 Commercial Mortgages	\$
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	\$
2.	Operating Percentages:	
	2.1 A&H loss percent	%
	2.2 A&H cost containment percent	%
	2.3 A&H expense percent excluding cost containment expenses	%
3.1	Do you act as a custodian for health savings accounts?	. Yes [] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	\$
3.3	Do you act as an administrator for health savings accounts?	Yes [] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	\$
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X] No []
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	. Yes [] No []
Fratern 5.1	al Benefit Societies Only: In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurances for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done?	Yes [] No [] N/A []
5.2	If no, explain:	
6.1	Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus?	
6.2	If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?	

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

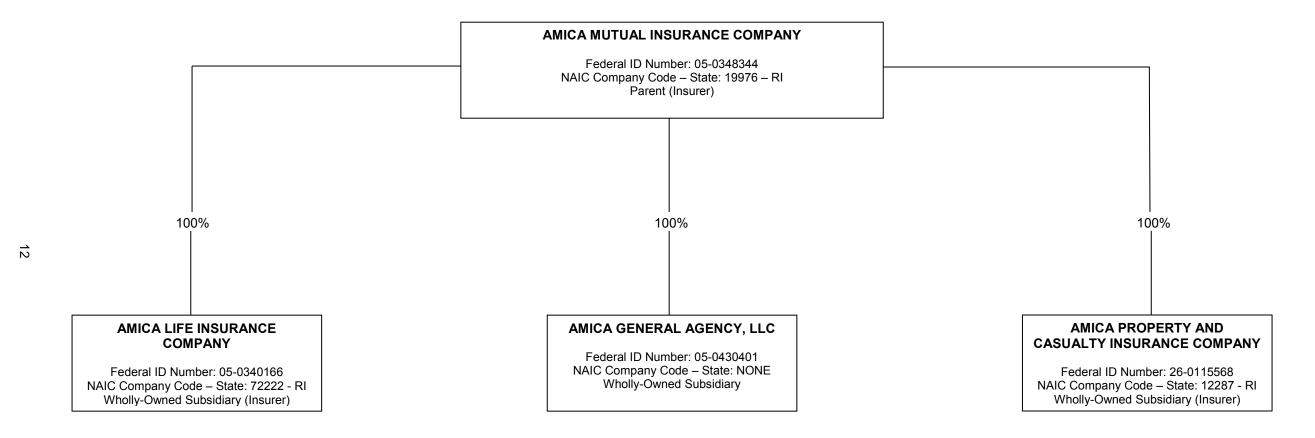
	Showing All New Reinsurance Treaties - Current Year to Date 1 2 3 4 5 6 7 8 9 10											
1	2	3					8	9	10 Effective			
NAIC Company Code	ID Number	Effective		Domiciliary	Type of Reinsurance Ceded	Type of Business		Certified Reinsurer Rating (1 through 6)	Date of Certified Reinsurer			
Code	Number	Date	Name of Reinsurer	Jurisdiction	Ceded	Ceded	Type of Reinsurer	(1 through 6)	Rating			
66346	58-0828824	08/01/2023	Munich American Reassurance Company	GA	CO/I	XXXL	Author i zed		·····			
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SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

1	Ι		Juneni rear	To Date - Alloca	ated by States a		siness Only		
Action Column			1			4		6	7
Sales Es. Sales Es. Sales Es. Sales Es. Sales Sale				2	3				
American						Premiums,			
Penning						Including Policy,	0.11		
1		States Etc			Annuity Considerations	Membership and Other Fees	Other		Deposit-Type Contracts
3 Alexans	1.								
A. Alexanse	2.	Alaska AK	L		, , , , , , , , , , , , , , , , , , , ,				
S. Caldrenia	3.	Arizona AZ	L					, - , -	
6 Colorado CD L 1, 198, 33 1, 172, 687 Connecticut CT L 6, 507, 696 1917, 203 6 Date of Countries CT L 6, 507, 696 1917, 203 6 Date of Countries CT L 6, 507, 696 1917, 203 7 Date of Countries CT L 6, 507, 696 1917, 203 7 Date of Countries CT L 6, 507, 696 1917, 203 7 Date of Countries CT L 6, 507, 696 1917, 203 7 Date of Countries CT L 6, 507, 696 1917, 203 7 Date of Countries CT L 6, 507, 696 1917, 203 7 Date of Countries CT L 7, 507, 697, 697, 697, 797, 797, 797, 797, 79				. , .	, -			,	
7. Connected									
Both Control Company		-		, ,					
Description		•			,				
10 Fizeris									
11 Garceje			L	, .					
12 Marcard 11			I	, , .					
13 15 15 15 15 15 15 15			l		,			, ,	•••••
14 Ilmos				. ,					
15 Indiane	-			. , .				. , .	
17 Kommus									
18 Kemlushy KY	16.	lowa IA	L	120,055				120,055	
15 Lorisians	17.	Kansas KS	L	131,938				131,938	
20 Maine ME	18.	Kentucky KY	L	. ,				. ,	
21 Maryland MD		— ·	L		- ,				
22 Midrigan	-			- , -	,			, .	
22		•		, ,					
24. Minescorp Mis 1.05, 451 5.60 591, 551 20. Missorr					. , .				
25 Mississipp MS									
Missouri				- , -					
27. Montana MT		• • • • • • • • • • • • • • • • • • • •							
Netroscale				. ,	-			62,334	
29 Noveda			L						
31 New Jensey	29.			,				. ,	
33 New Mexico									
33 New York									
34 North Carolina									
16,834									
36.0 Oho			L		- , -				
37				, -					
38. Oregon			l		-, -			,,	
39 Permysyvania									
40 Rhode Island				- /	- , -				
42 South Dakota SD					380,869				
43 Tennessee	41.	South Carolina SC	L	938,512	46,440			984,952	
44 Texas	42.	South Dakota SD	L	30,274				30,274	
46. Vermont		The state of the s		,				,	
46 Vermont					49,997				
47 Virginia			L	, -				, -	
48 Washington				. ,					
49 West Virginia W/V		o .		, ,					
50 Wisconsin				, ,				, ,	
51		•			,				
S22								. , .	
S3 Guam									
55. U.S. Virgin Islands									
56. Northern Mariana Islands	54.	Puerto Rico PR	N						
57. Canada CAN N.		•							
58. Aggregate Other Aliens OT XXX 84,182,496 2,539,056 .86,721,552 90. Reporting entity contributions for employee benefits plans. XXX 171,355 .711,355 .711,355 .711,355 .711,355 .711,355 .771,355									
59. Subtotal XXX	_		-						
90. Reporting entity contributions for employee benefits plans. 91. Dividends or refunds applied to purchase paid-up additions and annuities. 92. Dividends or refunds applied to shorten endowment or premium paying period. 93. Premium or annuity considerations waived under disability or other contract provisions. 94. Aggregate or other amounts not allocable by State. 95. Totals (Direct Business). 96. Plus Reinsurance Assumed. 97. Totals (All Business). 98. Less Reinsurance Ceded. 99. Totals (All Business) less Reinsurance Ceded. 99. Totals (All Business) less Reinsurance Ceded. 99. Totals (All Business) less Reinsurance Ceded. 90. DETAILS OF WRITE-INS 88001. 88002. 88003. 880098. Summary of remaining write-ins for Line 58 from overflow page. 89099. Totals (Lines 58001 through 58003 plus 58998). Line 58 above) 89099. Totals (Lines 58001 through 58003 plus 58998). Summary of remaining write-ins for Line 94 from. 89099. WXX. 99090. Summary of remaining write-ins for Line 94 from. 89090. Summary of remaining write-ins for Line 94 from.									
plans				84, 182, 496	2,539,056	····		86,721,552	
91. Dividends or refunds applied to purchase paid-up additions and annuities	90.	, , , , , , , , , , , , , , , , , ,	XXX	171 355	<u> </u>	<u> </u>		171 355	
additions and annuities	91.	•	7000	1,000					
or premium paying period. 93. Premium or annuity considerations waived under disability or other contract provisions. 94. Aggregate or other amounts not allocable by State. 95. Totals (Direct Business). 96. Plus Reinsurance Assumed. 97. Totals (All Business). 98. Less Reinsurance Ceded. 99. Totals (All Business) less Reinsurance Ceded. 99. Totals (All Business) less Reinsurance Ceded. 90. Totals (All Business) less Reinsurance Ceded. 91. XXX. 92. 539,056 93. 15,599,056 94. 2,539,056 95. 760,58,634 96. 2,539,056 97. 50,58,634 98. Less Reinsurance Ceded. 99. Totals (All Business) less Reinsurance Ceded. 90. XXX. 91. 52,539,056 92. 539,056 93. 15,589,307 94. 2,539,056 95. 469,327 95. 5469,327 95. 55,46	1		xxx						
93. Premium or annuity considerations waived under disability or other contract provisions	92.								
disability or other contract provisions.	00		XXX						
94. Aggregate or other amounts not allocable by State. XXX. 95. Totals (Direct Business). XXX. 84,519,578 2,539,056 87,058,634 96. Plus Reinsurance Assumed. XXX. 94,519,578 2,539,056 87,058,634 97. Totals (All Business). XXX. 84,519,578 2,539,056 87,058,634 98. Less Reinsurance Ceded. XXX. 31,589,307 31,589,307 99. Totals (All Business) less Reinsurance Ceded. XXX. 52,930,271 2,539,056 55,469,327 DETAILS OF WRITE-INS XXX. XXX. 58001. XXX. 58003. 55,469,327 58003. XXX. XXX. XXX. 38988. Summary of remaining write-ins for Line 58 from overflow page. XXX. XXX. 58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above) XXX. XXX. 3400. 9401. XXX. XXX. 3400. 3400. 3400. 3400. 9498. Summary of remaining write-ins for Line 94 from XXX. 34,519,578. 2,539,056. 37,539,056. 37,589,007. 31,589,307. 31,589,307. 31,589,307. 32,539,056. 32,539,056. 32,539,056.	93.	disability or other contract provisions	XXX	165 727	<u> </u>	<u> </u>		165 727	
95. Totals (Direct Business)	94								
96. Plus Reinsurance Assumed. XXX 97 Totals (All Business). XXX .84,519,578 2,539,056 .87,058,634 98. Less Reinsurance Ceded. XXX .31,589,307 .31,589,307 99. Totals (All Business) less Reinsurance Ceded XXX 52,930,271 2,539,056 .55,469,327 DETAILS OF WRITE-INS XXX									
98. Less Reinsurance Ceded XXX 31,589,307 99. Totals (All Business) less Reinsurance Ceded XXX 52,930,271 2,539,056 55,469,327 DETAILS OF WRITE-INS XXX 58001 XXX 58002 XXX 58003 XXX 58998. Summary of remaining write-ins for Line 58 from overflow page XXX XXX 58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above) XXX XXX 9401. XXX 9403. XXX 9408. Summary of remaining write-ins for Line 94 from	96.	Plus Reinsurance Assumed	xxx						
99. Totals (All Business) less Reinsurance Ceded XXX 52,930,271 2,539,056 55,469,327 DETAILS OF WRITE-INS 58001.					2,539,056				
DETAILS OF WRITE-INS					0.505	·····			
58001 XXX 58002 XXX 58003 XXX 58998. Summary of remaining write-ins for Line 58 from overflow page XXX 58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above) XXX 9401 XXX 9402 XXX 9403 XXX 9498. Summary of remaining write-ins for Line 94 from	99.		XXX	52,930,271	2,539,056			55,469,327	
58002. XXX 58003. XXX 58998. Summary of remaining write-ins for Line 58 from overflow page XXX 58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above) XXX 9401. XXX 9402. XXX 9403. XXX 9498. Summary of remaining write-ins for Line 94 from	F005 :								
58003. XXX 58998. Summary of remaining write-ins for Line 58 from overflow page XXX 58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above) XXX 9401. XXX 9402. XXX 9403. XXX 9498. Summary of remaining write-ins for Line 94 from				·····					
58998. Summary of remaining write-ins for Line 58 from overflow page XXX 58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above) XXX 9401. XXX 9402. XXX 9403. XXX 9498. Summary of remaining write-ins for Line 94 from				·····					
overflow page XXX 58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above) XXX 9401. XXX 9402. XXX 9403. XXX 9498. Summary of remaining write-ins for Line 94 from									•••••
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above) XXX 9401	50330.		xxx						
58998)(Line 58 above) XXX 9401	58999.	. •]]			
9402									
9403				ļ				ļ	
9498. Summary of remaining write-ins for Line 94 from				·····				·····	
			XXX	····				····	
overflow page XXX XXX	9498.		XXX						
9499. Totals (Lines 9401 through 9403 plus 9498)(Line	9499		········ ^^^·······						•••••
94 above) XXX	3400.		XXX						
(a) Active Status Counts: 1 LLicensed or Chartered - Licensed insurance carrier or domiciled RRG. 51 4 QQualified - Qualified or accredited reinsurer.									

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



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
											Type	lf			
											of Control	Control			
											(Ownership,	is		Is 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.Ś. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	*
0028	Amica Mutual Insurance Company	19976	05-0348344				Amica Mutual Insurance Company	RI	UDP					NO	
0028	Amica Mutual Insurance Company	72222	05-0340166				Amica Life Insurance Company	RI	RE	Amica Mutual Insurance Company	Ownership	100.000	Amica Mutual Insurance Company	NO	
	• •						Amica Property and Casualty Insurance			• •					
	Amica Mutual Insurance Company	12287					Company	RI		Amica Mutual Insurance Company	Ownership		Amica Mutual Insurance Company	NO	
0028	Amica Mutual Insurance Company	00000	05-0430401				Amica General Agency, LLC	RI	NI A	Amica Mutual Insurance Company	Ownership	100.000	Amica Mutual Insurance Company	NO	
												·····			
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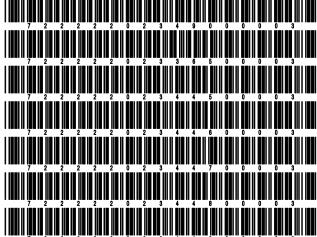
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SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

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

- 2. Medicare Part D Coverage Supplement [Document Identifier 365]
- Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]
- Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]
- Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]
- 6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]
- Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	al Wille-IIIS IOI Assets Line 25		Current Statement Date			
		1	2	3	December 31	
				Net Admitted Assets	Prior Year Net	
		Assets	Nonadmitted Assets	(Cols. 1 - 2)	Admitted Assets	
2504.	Prepaid retired life reserve	551,223	551,223			
2505.	Admitted disallowed IMR	503,617		503,617		
2597.	Summary of remaining write-ins for Line 25 from overflow page	1,054,840	551,223	503,617		

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
5304. 5397.	Miscellaneous surplus adjustment			1,953,802 1,953,802

SCHEDULE A - VERIFICATION

Real Estate

		1	2
			Prior Year Ended
		Year to Date	December 31
1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition		
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals		
5.	Deduct amounts received on disposals		
6.	Total foreign exchange change in book/adjusted rying		
7.	Deduct current year's other than temporary impailment recognized		
8.	Deduct current year's depreciation		
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		

SCHEDULE B - VERIFICATION

Mortgage Loans

	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	63,969,885	71,882,602
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		1,803,571
	2.1 Actual cost at time of acquisition	140,592	1,638,154
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)		
6.			
7.	Total gain (loss) on disposals Deduct amounts received on disposals	1,338,996	11,354,442
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)	62,771,481	63,969,885
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	62,771,481	63,969,885
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	62,771,481	63,969,885

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	· ·	1	2
			Prior Year Ended
		Year to Date	December 31
1.	Book/adjusted carrying value, December 31 of prior year	113,660,395	90,525,404
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	401,874	9,687,182
	2.2 Additional investment made after acquisition	18,073,515	
3.	Capitalized deferred interest and other Accrual of discount		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	2,493,828	(3,813,841)
6.	Total gain (loss) on disposals	(86,719)	(38,433)
7.	Total gain (loss) on disposals Deduct amounts received on disposals	11,058,235	18,843,022
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value		
10.	Deduct current year's other than temporary impairment recognized		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	123,484,658	113,660,395
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	123,484,658	113,660,395

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1	2
			Prior Year Ended
		Year to Date	December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	1, 136, 318, 676	1, 150, 180, 275
2.	Cost of bonds and stocks acquired	163,793,268	436,435,512
3.	Accrual of discount	2,997,201	2, 197, 426
4.	Unrealized valuation increase (decrease)	5,445,489	(16,561,408)
5.	Total gain (loss) on disposals	(5,669,682)	(5,742,164)
6.	Deduct consideration for bonds and stocks disposed of	148,603,027	423,512,507
7.	Deduct amortization of premium	3,049,337	3,784,060
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		3, 154, 727
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees		260,329
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	1, 151, 232, 588	1, 136, 318, 676
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	1,151,232,588	1,136,318,676

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 to	1	2	3	4	5	6	7	8
	Book/Adjusted				Book/Adjusted	Book/Adjusted	Book/Adjusted	Book/Adjusted
	Carrying Value Beginning	Acquisitions During	Dispositions During	Non-Trading Activity During	Carrying Value End of	Carrying Value End of	Carrying Value End of	Carrying Value December 31
NAIC Designation	of Current Quarter	Current Quarter	Current Quarter	Current Quarter	First Quarter	Second Quarter	Third Quarter	Prior Year
BONDS								
1. NAIC 1 (a)	917,596,705	61,827,175	43, 175, 478	16,855,018	940,897,709	917,596,705	953, 103, 420	932,915,958
2. NAIC 2 (a)	160,539,237	2,999,653	20,048,351	(16,596,226)	154,667,675	160,539,237	126,894,313	139,892,926
3. NAIC 3 (a)								
4. NAIC 4 (a)								
5. NAIC 5 (a)								
6. NAIC 6 (a)								
7. Total Bonds	1,078,135,942	64,826,828	63,223,829	258,792	1,095,565,384	1,078,135,942	1,079,997,733	1,072,808,884
PREFERRED STOCK								
8. NAIC 1	3,000,000				3,000,000	3,000,000	3,000,000	
9. NAIC 2								
10. NAIC 3								
11. NAIC 4								
12. NAIC 5								
13. NAIC 6								
14. Total Preferred Stock	3,000,000				3,000,000	3,000,000	3,000,000	
15. Total Bonds and Preferred Stock	1,081,135,942	64,826,828	63,223,829	258,792	1,098,565,384	1,081,135,942	1,082,997,733	1,072,808,884

	а) Book/Adi	usted Carryin	y Value column	n for the end of the	current reporting	period includes the	following amount of s	short-term and cash ed	uivalent bonds b	v NAIC desid	anation
--	---	------------	---------------	----------------	----------------------	-------------------	---------------------	-----------------------	------------------------	------------------	--------------	---------

SCHEDULE DA - PART 1

Short-Term Investments

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

7709999999 Totals

Short-Term Investments

4 5
Paid for
Accrued Interest Collected
Year-to-Date

7709999999 Totals

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1	2
		Year To Date	Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	2,935,721	
2.	Cost of short-term investments acquired	19,541,477	5,388,896
3.	Accrual of discount	251,132	
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	664	5, 131
6.	Deduct consideration received on disposals	22,728,994	2,458,306
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		2,935,721
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		2,935,721

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)

	(Oddii Equivalents)	1	2
			_
		V T D (Prior Year Ended
		Year To Date	December 31
1.	Book/adjusted carrying value, December 31 of prior year	14,256,749	40 , 183 , 007
2.	Cost of cash equivalents acquired	181,489,788	603,005,735
3.	Accrual of discount	32 , 142	
4.	Unrealized valuation increase (decrease)		(1,395)
5.	Total gain (loss) on disposals		(9,001)
6.	Deduct consideration received on disposals	187,667,404	628,921,597
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)	8,111,275	14,256,749
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	8,111,275	14,256,749

Schedule A - Part 2 - Real Estate Acquired and Additions Made **N O N E**

Schedule A - Part 3 - Real Estate Disposed NONE

SCHEDULE B - PART 2

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

1	Location	g / III Wortgage Loans / to Qon t	4	5	6	7	8	9
	2	3					Additional	
			Loan			Actual Cost at	Investment Made	Value of Land
Loan Number	City	State	Type	Date Acquired	Rate of Interest	Time of Acquisition	After Acquisition	and Buildings
		A V						
				· · · · · · · · · · · · · · · · · · ·				
								• • • • • • • • • • • • • • • • • • • •
3399999 - Lotais								

SCHEDULE B - PART 3

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

1	Location	1	4	5	6	7		Change	in Book Value	e/Recorded Inv	estment		14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						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
JP1215602	Atlanta	GA		12/04/2019		710							710	710			
JP1214506	Smithtown	NY		12/05/2018		13, 151							13, 151	13, 151			
JP1212104	San Marcos	CA		01/03/2017		34,257							34,257	34,257			
JP1213607	Atlanta	GA		04/12/2018									11,408	11,408			
JP1211502	Sadsburyville	PA		06/23/2016		6,437								6,437			
JP1213300	Milwaukee	WI		12/27/2017		12,241							12,241	12,241			
JP1216501	Yonkers	NY		08/06/2020		12,888								12,888			
JP1215909	Overland Park			01/31/2020									14,440	14,440			
JP1216907	Atlanta			09/30/2020		461								461			
JP1215404	Philadelphia			11/15/2019		11,454							, .	11,454			
JP1212708	Lake Worth	FL		09/01/2017										15,307			
JP1213409	Indianapolis	IN		01/18/2018		47,049								47,049			
JP1218606	Nashville	TN		04/18/2022									9,773	9,773			
JP1218705	Overland Park	KS		04/25/2022		482							482	482			
JP1216402	Arden	NC		05/28/2020		, .							, ,	7 , 143			
JP1211205	Nashville	TN		05/17/2016		18,315								18,315			
JP1213805	Nashville			05/24/2018		4,440							'	4,440			
JP1210306	Studio City			02/02/2015		9,462							9,462	9,462			
JP1215305	Nashville			11/04/2019		17,640							, , , , , , , , , , , , , , , , , , ,	17,640			
JP1211700	Vista			11/14/2016		8,539								8,539			
JP1213508	San Marcos	CA		03/29/2018	ļ	1,763							1,763	1,763			

SCHEDULE B - PART 3

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

							,										
1	Location	l	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
JP1219406	Overland Park	US		02/21/2023									453	453			
0299999. Mortgages wit	h partial repayments			•		257,360							257,813	257,813			
0599999 - Totals	_			•		257,360							257,813	257,813			

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		Percentage of
Identification Name or Description	Citv	State	or General Partner	Symbol	Acquired	Strategy	Acquisition	After Acquisition	Encumbrances	Investment	Ownership
'	New York	NY			02/13/2014	Strategy	Acquisition	9 436	LIICUIIDIAIICES	467 446	
000000-00-0 AEA Mezzanine Fund III, LP	New York		AEA Mezzanine Partner III LP		02/13/2014			9,436			2.610
	1000		Blackstone Management Associates VIII L.		02/22/2021	3					0.060
000000-00-0 Cyprium Parallel Investors V, LP	Cleveland		Cyprium Investment Partners LLC					2,757,399			8.1/0
	Boston		First Eagle Alternative Credit, LLC		11/02/2018					171,056	2.5/0
000000-00-0 First Eagle Direct Lending IV Co-Invest, LLC			First Eagle Alternative Credit, LLC		12/05/2018						18.280
000000-00-0 GoldPoint Mezzanine Partners IV, LP	New York		GoldPoint Partners LLC		12/21/2015			46,483		555,376	0.380
000000-00-0 H.I.G. Middle Market LBO Fund IV, LP			H.I.G. Middle Market Advisors IV, LLC		01/17/2023	3		798, 126		(798, 126)	0.370
000000-00-0 ManchesterStory Venture Fund, LP	West Des Moines Baltimore	IA	ManchesterStory GP1, LLC	1	11/28/2018			6,331 .			0.620
	New York		Sentinel Managing Company VII, Inc.		06/22/2016			408 472		5,351	0.110
	New York				06/30/2023	3		149 010		(149 010)	0.400
			Sentinel Junior Capital Managing Company		06/30/2023	I		149,010		(149,010)	0.240
	New York		Stonepeak Associates III LLC		12/08/2018						0.000
	Unicago	IL	Iniona bravo discover raithers IV[-P], L		12/00/2022	s					0. 140
2599999. Joint Venture Interests - Other - Unaffiliated								4,728,466		18,325,659	XXX
6099999. Total - Unaffiliated								4,728,466		18,325,659	XXX
6199999. Total - Affiliated											XXX
6299999 - Totals	·							4,728,466		18,325,659	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/Adju	usted Carry	ing Value		15	16	17	18	19	20
		3	4					9	10	11	12	13	14					, ,	1
							Book/			Current				Book/				, ,	1
							Adjusted			Year's		Total	Total	Adjusted				, ,	1
							Carrying		Current	Other		Change in	Foreign	Carrying				, ,	1 1
							Value		Year's	Than	Capital-		Exchange	Value		Foreign		, ,	1 1
							Less	Unrealized	(Depre-	Temporary	ized		Change in	Less		Exchange		, ,	1 1
							Encum-	Valuation	\ I	Impair-	Deferred	Carrying		Encum-		Gain	Realized	Total	1 1
					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)	Value	Disposal	eration	Disposal	Disposal	` '	Income
000000-00-0	AEA Mezzanine Fund III, LP	New York	NY	AEA Mezzanine Partner III LP	02/13/2014	08/03/2023	644, 151							644, 151	644 , 151				
	Cyprium Investment Partners LLC	Cleveland		Cyprium Investment Partners LLC	08/15/2019	08/23/2023	367,652							367,652					
	First Eagle Direct Lending Fund IV, LLC	Boston	MA	First Eagle Alternative Credit, LLC	11/02/2018	07/19/2023	53, 132							53, 132	53 , 132			_ı l	
	First Eagle Direct Lending IV Co-Invest, LLC																	, ,	1
000000-00-0	000 1 1 10 10	Boston		First Eagle Alternative Credit, LLC	12/05/2018	07/19/2023	422,493							422,493				, l	
	GCG Investors IV, LP	Chicago		GCG General Partners, LLC	03/14/2017	07/05/2023	82,425				• • • • • • • • • • • • • • • • • • • •			82,425	82,425 611.653				
		New York		GoldPoint Partners LLC	12/21/2015	07/03/2023	14.283							14,283					
	Graycliff Mezzanine III, LP			Graycliff Mezzanine III GP LP	05/15/2018	08/18/2023	915,000							915.000					
	H.I.G. Middle Market LBO Fund IV, LP			H.I.G. Middle Market Advisors IV, LLC .	01/17/2023	09/29/2023								10.028	10.028				
000000-00-0	Midwest Mezzanine Fund V SBIC, LP	Chicago	IL	Midwest Mezzanine	07/03/2013	07/13/2023	924,787							924,787	924 , 787			ļ ļ	
000000-00-0	Stonepeak Infrastructure Fund III, LP	New York	NY	Stonepeak Associates III LLC	02/22/2018	09/28/2023	2,800							2,800	2,800				
2599999. Joir	nt Venture Interests - Other - Unaffilia	ated					4,038,376							4,048,404	4,048,404			ļ	1
6099999. Tota	al - Unaffiliated	·		·	_	_	4,038,376			, and the second				4,048,404	4,048,404				
6199999. Tota	al - Affiliated																		
6299999 - To	tals			_			4,038,376							4,048,404	4,048,404				

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

			Show All L	ong-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
		roleigii			Stock			Dividends	Syllibol
	G2 BN2864 - RNB\$		09/01/2023	Direct		9,765	9,765		1.A
	ubtotal - Bonds - U.S. Governments	1				9,765	9,765		XXX
	TEXAS TRANSN COMMN		08/02/2023	ICE Securities		169,375	250,000	2,112	
	ubtotal - Bonds - U.S. Political Subdivisions of States, Territories and Posse	essions	1	<u></u>		169,375	250,000	2,112	
	FN BY3047 - RMBS		09/20/2023	FED BUY		4,202,862	4,279,764		1.A
54627D-NK-3	LOUISIANA HSG CORP SINGLE FAMILY MTG REV		09/21/2023	RAYMOND JAMES/FI		2,274,944		4,662	1.A FE
60636A-PP-2	MISSOURI ST HEALTH & EDL FACS AUTH EDL F		08/17/2023	NATIONAL FINANCIAL SERVICES CORP.		1,602,787			1.B FE
678908-4B-7	OKSDEV 2022 A3 - ABS		08/09/2023	Citigroup Global Markets, Inc.		4,984,350	5,000,000		1.A FE
678908-4E-1	OKSDEV 2022 A3 - ABS		07/27/2023	Citigroup Global Markets, Inc.			2,700,000		1.A FE
	BOARD OF REGENTS TEXAS A & M UNIVERSITY		09/14/2023	J.P. Morgan Securities LLC			3,000,000		1.A FE
88213A-PA-7	BOARD OF REGENTS TEXAS A & M UNIVERSITY		08/21/2023	Various		25,290	30.000	304	1.A FE
	BOARD OF REGENTS TEXAS A & M UNIVERSITY		08/16/2023	PERSHING LLC		2.462.689			1.A FE
	BOARD OF REGENTS TEXAS A & M UNIVERSITY		09/14/2023	J.P. Morgan Securities LLC		542,157	825,000		1.A FE
	BOARD OF REGENTS TEXAS A & M UNIVERSITY		08/03/2023	BOFA SECURITIES INC.		2.092.530	3.000.000		1.A FE
	TEXAS NATURAL GAS SECURITIZATION FINANCE		07/27/2023	FINAT NUNI		2.743.200	2.700.000		1.A FE
	UNIVERSITY DEL		08/21/2023	J.P. Morgan Securities LLC					1.B FE
			09/21/2023	BAYMOND JAMES/FI					1.A FE
	UNIVERSITY MICH UNIV REVS								
	UNIVERSITY TEX UNIV REVS		08/31/2023	MARKET TAXES CORP			180,000		1.A FE
	UNIVERSITY TEX UNIV REVS		08/30/2023	RAYMOND JAMES/FI		296 , 181	385,000	5/4	1.A FE
	WASHINGTON ST HSG FIN COMMN		09/21/2023	RAYMOND JAMES/FI		2,026,607	2,060,000		1.A FE
	ubtotal - Bonds - U.S. Special Revenues		1	<u></u>		29,893,668	33,634,764	213,959	
006346-AW-0	ADMSO 231 A2 - ABS		07/19/2023	BARCLAYS CAPITAL INC		2,999,880	3,000,000		1.G FE
	DUKE UNIVERSITY		08/02/2023	J.P. Morgan Securities LLC		5,698,650	7,500,000		1.B FE
	DUKE UNIVERSITY		09/19/2023	RBC CAPITAL MARKETS		108,416	170,000	2,273	1.B FE
36262A-AB-0	GSMBS 2021-PJ3 A2 - CMO/RMBS		06/29/2023	GOLDMAN SACHS AND CO. LLC		(18,444)	(22,859)	(3)	1.A
36262C-AB-6	GSMBS 2021-PJ A2 - CMO/RMBS		07/05/2023	GOLDMAN SACHS AND CO. LLC		1,363,443	1,703,972	710	1.A
44328U-AF-3	HPEFS 2023-2 D - ABS		09/19/2023	Wells Fargo Securities LLC		2,999,653	3,000,000		2.B FE
47747D-AA-8	JG WENTWORTH LVI LLC - ABS		08/29/2023	Henderson Receivables LLC		10.000.000	10.000.000		1.F FE
	NORTHWESTERN UNIVERSITY		09/21/2023	MARKET TAXES CORP		695.278			1.B FE
	NORTHWESTERN UNIVERSITY		09/21/2023	MARKET TAXES CORP			250.000		1.B FE
	PCKT 213 A1 - CMO/BMBS		09/21/2023	JP MORGAN FI			3,443,402	,	1.A
	LELAND STANFORD JUNIOR UNIVERSITY		09/21/2023	MARKET TAXES CORP		61.919	75.000		1.A FE
	LELAND STANFORD JUNIOR UNIVERSITY		09/21/2023	Various		1.102.242	1.830.000		1.A FE
	THE CREDIT DIRECT LENDING IV FUNDING LL		09/21/2023	DIRECT				10,001	1.E PL
	UNIVERSITY OF NOTRE DAME DU LAC		08/17/2023	NATIONAL FINANCIAL SERVICES CORP.			1.680.000	^^^	1.A FE
	UNIVERSITY OF NOTRE DAME DU LAC		09/21/2023	TITTIII O'U UNILOTT		469,406		2,357	
	WASHINGTON UNIVERSITY		08/31/2023	MARKET TAXES CORP		53,659	70,000	960	
	ubtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					29,786,161	34,206,120	125,886	
	otal - Bonds - Part 3					59,858,969	68,100,648	341,956	XXX
	otal - Bonds - Part 5					XXX	XXX	XXX	XXX
2509999999. To	otal - Bonds					59,858,969	68,100,648	341,956	XXX
4509999997. To	otal - Preferred Stocks - Part 3						XXX	•	XXX
	otal - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX
	otal - Preferred Stocks					,,,,,	XXX	,,,,	XXX
002824-10-0	ABBOTT LABORATORIES ORD		09/28/2023	Various		195,035	7001		7000
						67,905			
023135-10-6 16359R-10-3	AMAZON COM ORD		09/28/2023	WILLIAM BLAIR & COMPANY, L.L.C.					
1033H-10-3	UTENIEU UKU		08/24/2023	NATIONAL FINANCIAL SERVICES CORP.	253.000	126,981			

SCHEDULE D - PART 3

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

	•	_	01101171112	ong-renni bonds and Stock Acquired Duning the Current Quarter	<u> </u>			_	1.0
1	2	3	4	5	6	1	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
191216-10-0	COCA-COLA ORD		09/20/2023	NATIONAL FINANCIAL SERVICES CORP.	1,492.000				
228368-10-6	CROWN HOLDINGS ORD		09/27/2023	NATIONAL FINANCIAL SERVICES CORP.	568.000				
42226A-10-7	HEALTHEQUITY ORD		07/07/2023	JEFFERIES LLC	2,039.000				
57667L-10-7	MATCH GROUP ORD		08/04/2023	SANFORD C. BERNSTEIN AND CO. LLC	1,380.000	60,913			
580135-10-1	MCDONALD'S ORD		09/28/2023	WILLIAM BLAIR & COMPANY, L.L.C	437 .000	116,090			
65339F-10-1	NEXTERA ENERGY ORD		09/28/2023	SANFORD C. BERNSTEIN AND CO. LLC	2,042.000	118,605			
718172-10-9	PHILIP MORRIS INTERNATIONAL ORD		09/27/2023	NATIONAL FINANCIAL SERVICES CORP.	549.000				
743606-10-5	PROSPERITY BANCSHARES ORD		07/28/2023	Various	1,763.000				
75513E-10-1	RTX ORD		08/18/2023	SANFORD C. BERNSTEIN AND CO. LLC	2,218.000				
82982T-10-6	SITIME ORD		09/21/2023	SANFORD C. BERNSTEIN AND CO. LLC	306.000				
880779-10-3	TEREX CORP		08/17/2023	NATIONAL FINANCIAL SERVICES CORP.	2,170.000				
887389-10-4	TIMKEN ORD			SANFORD C. BERNSTEIN AND CO. LLC	580.000				
911312-10-6	UNITED PARCEL SERVICE CL B ORD		08/17/2023	SANFORD C. BERNSTEIN AND CO. LLC	1,117.000	191,766			
	WASTE MANAGEMENT ORD		09/27/2023	PERSHING LLC	416.000	64,535			
98980F-10-4	ZOOMINFO TECHNOLOGIES ORD		07/24/2023	SANFORD C. BERNSTEIN AND CO. LLC	9,356.000				
5019999999. St	ubtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publi	cly Traded				2,009,896	XXX		XXX
	FEDERAL HOME LOAN BANK OF BOSTON		07/12/2023	DIRECT	19.000				
5029999999. St	ubtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other	r				1,900	XXX		XXX
464288-84-4	ISHARES:US OIL E&S ETF		08/28/2023	NATIONAL FINANCIAL SERVICES CORP.	8,509.000	201,777			
464288-85-1	ISHARES:US 0&G E&P ETF		08/28/2023	NATIONAL FINANCIAL SERVICES CORP.	3,882.000	378,684			
5819999999. St	ubtotal - Common Stocks - Exchange Traded Funds		•			580,461	XXX		XXX
5989999997. To	otal - Common Stocks - Part 3					2,592,258	XXX		XXX
	otal - Common Stocks - Part 5					XXX	XXX	XXX	XXX
	otal - Common Stocks					2,592,258	XXX		XXX
	otal - Preferred and Common Stocks					2.592.258	XXX		XXX
6009999999 - T						62,451,226	XXX	341.956	
000555555 - I	Utaio					02,431,220	^^^	341,930	^^^

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									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	t Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-		Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
36176E-NH-0	GN 763892 - RMBS		. 09/01/2023 .	Paydown		12,889	12,889	13,673	13,382		(493)		(493)		12,889				346	. 10/15/2033 .	. 1.A
36177J-3Y-3	GN 790814 - RMBS		. 09/01/2023 .	Paydown		3,717	3,717	3,863	3,881		(164)		(164)		3,717				97	. 10/15/2032 .	. 1.A
36177R-NY-3	G2 796706 - RMBS		. 09/01/2023 .	Paydown		2,421	2,421	2,623	2,698		(276)		(276)		2,421				65	. 03/20/2032 .	. 1.A
36177T-N4-5	G2 798510 - RMBS		. 09/01/2023 .	Paydown		60,905	60,905	65,723	71,925		(11,020)		(11,020)		60,905				1,903	. 01/20/2064 .	. 1.A
	GN AB3816 - RMBS		. 09/01/2023 .	Paydown		13,028	13,028	13,301	13,303		(275)		(275)		13,028				303	. 11/15/2042 .	
36179M-KZ-2	G2 MA0312 - RMBS		. 09/01/2023 .	Paydown		17,993	17,993	18,797	18,930		(937)		(937)		17,993				409	. 08/20/2042 .	
36179M-NC-0	G2 MA0387 - RMBS		. 09/01/2023 .	Paydown		14,238	14,238	14,957			(1,023)		(1,023)		14,238				312	. 09/20/2042 .	
36179M-SR-2	G2 MA0528 - RMBS		. 09/01/2023 .	Paydown		18,274	18,274	19,262	19,813		(1,539)		(1,539)		18,274		•••••	• • • • • • • • • • • • • • • • • • • •	426	. 11/20/2042 .	. 1.A
36179V-EX-4 36194R-RF-9	G2 MA6450 - RMBS		. 09/01/2023 . . 09/01/2023 .	Paydown		175 1,949	175 1,949	180			(8)		(8)		175				b	. 04/20/2034 . . 08/20/2046 .	1.A
36200E-B2-6	GN 598657 - RMBS		. 09/01/2023 .	Paydown			333	338			(204)		(204)		333				12	. 05/20/2040 . . 05/15/2035 .	
36200K-J7-3	GN 603386 - RMBS		. 09/01/2023 .	Paydown		3.224			3,370		(146)		(146)		3.224				129	. 03/15/2033 . . 01/15/2033 .	
36200K-KQ-9	GN 603403 - BMBS		. 09/01/2023 .	Paydown		2.759	2.759		2.831		(72)		(72)		2.759				109	. 10/15/2034 .	. 1.A
36200M-TF-0	GN 604550 - RMBS		. 09/01/2023 .	Paydown		3,249		3,226	3,227		22		22						104	. 08/15/2033 .	. 1.A
36200M-VW-0	GN 604629 - RMBS	1	. 09/01/2023 .	Paydown		3,878	3,878	3,980	3,936		(58)		(58)		3,878				142	. 09/15/2033 .	. 1.A
36200N-BP-5	GN 604946 - RMBS		. 09/01/2023 .	Paydown		4,296	4,296	4,169	4, 185		111		111		4,296				161	. 01/15/2034 .	. 1.A
	G2 573045 - RMBS		. 09/01/2023 .	Paydown		5,428	5,428	5,930	5,895		(467)		(467)		5,428				181	. 02/20/2035 .	. 1.A
	GN 585120 - RMBS		. 09/01/2023 .	Paydown		4,410	4,410	4,560	4,682		(272)		(272)		4,410				176	. 12/15/2032 .	. 1.A
	G2 002687 - RMBS		. 09/01/2023 .	Paydown		1,346	1,346	1,304	1,319		26		26 .						51	. 12/20/2028 .	. 1.A
36202C-7L-1 36202C-N8-2	G2 002699 - RMBS		. 09/01/2023 . . 09/01/2023 .	Paydown			964 295	882 278	910		54		54		964			•	38	. 01/20/2029 . . 05/20/2026 .	1.A
36202D-AN-1	G2 002713 - RMBS		. 09/01/2023 .	Paydown		1.870	1.870	1.839	1.843		27		27		1.870				74	. 02/20/2020 . . 02/20/2029 .	1.4
36202D-D5-7	G2 002824 - RMBS		. 09/01/2023 .	Pavdown		495	495	484	484		11		11		495				23	. 10/20/2029 .	. 1.A
36202D-DN-8	G2 002809 - RMBS		. 09/01/2023 .	Pavdown		2.047	2.047	2.004	2.011		36		36		2.047				98	. 09/20/2029 .	
36202D-EZ-0	G2 002852 - RMBS		. 09/01/2023 .	Paydown		429	429	416	418		12		12		429				19	. 12/20/2029 .	
36202D-ZG-9	G2 003443 - RMBS		. 09/01/2023 .	Paydown		1,730	1,730	1,713	1,715		15		15		1,730				64	. 09/20/2033 .	. 1.A
36202E-5G-0	G2 004447 - RMBS		. 09/01/2023 .	Paydown		6, 125	6, 125	6,109	6,109		15		15		6 , 125				202	. 05/20/2039 .	. 1.A
	G2 003665 - RMBS		. 09/01/2023 .	Paydown		8,260					115		115						300	. 01/20/2035 .	
	G2 003678 - RMBS		. 09/01/2023 .	Paydown		3,776	3,776	3,730	3,731		45		45		3,776				137	. 02/20/2035 .	
36202E-DP-1	G2 003710 - RMBS		. 09/01/2023 .	Paydown		5,492 834	5,492	5, 167	5, 191		302				5,492				186	. 05/20/2035 .	
36202E-FP-9 36202E-GE-3	G2 003774 - RMBS		. 09/01/2023 . . 09/01/2023 .	Paydown				822					(48)		2,982				31 119	. 10/20/2035 . . 12/20/2035 .	
36202E-GQ-6	G2 003797 - RMRS		. 09/01/2023 .	Paydown		1.427		1.389	1.386		40		40		1 427				54	. 12/20/2035 . . 01/20/2036 .	
36202E-HE-2	G2 003829 - RMBS		. 09/01/2023 .	Paydown		1.744	1,744				88		88		1.744				59	. 03/20/2036 .	
36202F-AV-8	G2 004520 - RMBS		. 09/01/2023 .	Pavdown		6,385		6,377	6,379		6		6						212	. 08/20/2039 .	
36202F-EW-2	G2 004649 - RMBS	1	. 09/01/2023 .	Paydown		364	364	383	397		(33)		(33)		364				11	. 03/20/2040 .	
36202F-FL-5	G2 004671 - RMBS		. 09/01/2023 .	Paydown		1,870	1,870	1,952	1,997		(127)		(127)		1,870				57	. 04/20/2040 .	. 1.A
36202F-LH-7	G2 004828 - RMBS		. 09/01/2023 .	Paydown		14,201	14,201	14,908	14,958		(757)		(757)		14,201				471	. 10/20/2040 .	. 1.A
36202F-VN-3	G2 005121 - RMBS		. 09/01/2023 .	Paydown		3,515	3,515				(383)		(383)						92	. 07/20/2041 .	. 1.A
36202T-G5-9	GN 608720 - RMBS		. 09/01/2023 .	Paydown		4,540	4,540	4,596 757	4,541		(1)		(1)		4,540				151	. 11/15/2024 .	. 1.A
36202U-D4-2 36203E-L8-9	GN 609523 - RMBS		. 09/01/2023 . . 08/15/2023 .	Paydown		733	733	/5/	741		(7)		(7)		733				27	. 12/15/2033 . . 12/15/2023 .	
36203E-L8-9 36203E-N9-5	GN 247016 - BMRS		. 08/15/2023 .	Paydown		7	IV 7	10	10						10			•••••		. 12/15/2023 . . 01/15/2024 .	
	GN 351410 - RMBS		. 09/13/2023 .	Pavdown		1	1	1	1						1			•••••	•••••	. 01/15/2024 . . 01/15/2024 .	1 A
	GN 354770 - RMBS		. 09/01/2023 .	Paydown		71	71	70	70						71					. 03/15/2024 .	. 1.A
	GN 372077 - RMRS	1	09/01/2023	Davidawa		45	45	11	45	1			1						0	04/15/2024	1 /

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1	2	3	4	5	6	7	8	9	10			ok/Adjusted	Carrying Value	16	17	18	19	20	21	22
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									Book/	Unrealized		Temporary	Carrying Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value /Adjuste	, ,	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 - Carrying		(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
	GN 383571 - BMBS	oigii	. 09/01/2023 .	Pavdown	Otook	46	46	45	46	(Decircuse)	71001011	HIZCG	10) Value	46	Віоросаі	Вюроси	Biopodai	2	03/15/2024 .	. 1.A
	GN 385237 - RMRS		. 09/01/2023 .	Paydown		41		45	40					41					03/15/2024 .	. I.A
	GN 414180 - RMBS		. 09/01/2023 .	,		41	41	449	41					41				2		. I.A
	GN 434152 - RMRS			Paydown			461	398			(13)			384				22	09/15/2025 .	
36207K-H5-2 36207S-M6-7	GN 440581 - RMBS		. 09/01/2023 .	Paydown			384				(13)		(13)					15	01/15/2029 .	. I.A
36207S-M6-7 36208D-PY-5	GN 440581 - HMBS		. 09/01/2023 .	Paydown		1.819	901				3		3					44	03/15/2027 .	. I.A
	011 447 000 TIMBO					, .	, .				3		3					91		. I.A
36209W-4X-7	GN 484238 - RMBS		. 09/01/2023 .	Paydown			325	333	328		(79)		(3)(79)	325				15	09/15/2028 .	. I.A
3620A6-L5-4			. 09/01/2023 .	Paydown			2,622	2,735	2,701									79	08/20/2039 .	. I.A
3620AS-PH-6	GN 738524 - RMBS		. 09/01/2023 .	Paydown		2,459	2,459	2,525			(96)		(96)(596)	2,459				65	07/15/2041 .	. [I.A
3620AS-PX-1	GN 738538 - RMBS		. 09/01/2023 .	Paydown			15,904	16,404	16,501		,			15,904				425	07/15/2041 .	. 1.A
3620AT-MV-6	GN 739372 - RMBS		. 09/01/2023 .	Paydown		4,310	4,310	4,541	4,620		(309)		(309)	4,310				129	04/15/2040 .	
3620AU-W5-9	GN 740568 - RMBS		. 09/01/2023 .	Paydown		7,214	7,214	7,675	7,601		(387)		(387)	7,214				216	10/15/2040 .	. 1.A
3620AV-FW-7	GN 740981 - RMBS		. 09/01/2023 .	Paydown		1,942	1,942	2,063	2,082		(140)		(140)					58	10/15/2040 .	. 1.A
36211B-YW-8	GN 508425 - RMBS		. 09/01/2023 .	Paydown		389	389	398	389		1		1	389				19	01/15/2031 .	. 1.A
	GN 521327 - RMBS		. 09/01/2023 .	Paydown		14, 109	14,109	14,416	14,357		(248)		(248)	14,109				483	05/15/2035 .	1
36224M-T5-4	GN 332772 - RMBS		. 07/17/2023 .	Paydown		25	25	25	25					25				1	03/15/2024 .	. 1.A
	GN 335255 - RMBS		. 08/15/2023 .	Paydown		49	49	48	49					49				2	02/15/2024 .	. 1.A
	GN 781637 - RMBS		. 09/01/2023 .	Paydown		10,978	10,978	10,727	10,829		148		148	10,978				354	07/15/2033 .	. 1.A
	G2 080916 - RMBS		. 09/01/2023 .	Paydown		2,886	2,886	2,873	2,876		11		11	2,886				57	05/20/2034 .	. 1.A
	GN 782989 - RMBS		. 09/01/2023 .	Paydown		12,897	12,897	13,396	13,519		(622)		(622)	12,897				385	06/15/2040 .	. 1.A
	GN 783060 - RMBS		. 09/01/2023 .	Paydown		9,779	9,779	10,415	10,460		(681)		(681)	9,779				260	08/15/2040 .	. 1.A
36290R-Y3-1	GN 615530 - RMBS		. 09/01/2023 .	Paydown		6,705	6,705	6,749	6,734		(28)		(28)	6,705				246	09/15/2033 .	. 1.A
	GN 616196 - RMBS		. 09/01/2023 .	Paydown		1,346		1,370	1,346									49	01/15/2024 .	
	G2 616804 - RMBS		. 09/01/2023 .	Paydown		2,595		2,626			(2)		(2)					87	01/20/2025 .	. 1.A
	GN 620589 - RMBS		. 09/01/2023 .	Paydown		8,358					59		59					278	09/15/2033 .	. 1.A
	GN 623758 - RMBS		. 09/01/2023 .	Paydown		11,058	11,058	11,412	11,257		(199)		(199)	11,058				404	01/15/2034 .	. 1.A
36291P-5P-7	G2 634554 - RMBS		. 09/01/2023 .	Paydown		1,842		1,917			(10)		(10)	1,842				66	09/20/2024 .	
	GN 636581 - RMBS		. 09/01/2023 .	Paydown		800	800	819	803		(3)		(3)	800				32	08/15/2025 .	
36291U-E7-6	GN 638358 - RMBS		. 09/01/2023 .	Paydown		23,551	23,551	23,820	23,761		(210)		(210)	23,551				863	02/15/2035 .	
	GN 641424 - RMBS		. 09/01/2023 .	Paydown		13,809	13,809	13,937	13,809					13,809				504	05/15/2025 .	
	GN 643827 - RMBS		. 09/01/2023 .	Paydown		12,635	12,635	12,751	12,635					12,635				461	08/15/2025 .	
	GN 643844 - RMBS		. 09/01/2023 .	Paydown		3, 184		3,248	3,201		(17)		(17)					127	10/15/2025 .	
36292K-HD-1	GN 651028 - RMBS		. 09/01/2023 .	Paydown		5,479	5,479	5,603	5,492		(13)		(13)	5,479				218	12/15/2025 .	
0020011 11 0	GN 692194 - RMBS		. 09/01/2023 .	Paydown		633	633	649	640		(7)		(7)	633				30	11/15/2038 .	
36296H-7H-6	GN 692196 - RMBS		. 09/01/2023 .	Paydown		2,703	2,703	2,742	2,753		(51)		(51)	2,703				108	11/15/2038 .	
	GN 706874 - RMBS		. 09/01/2023 .	Paydown		3,756	3,756	3,903	3,813		(57)		(57)	3,756				100	11/15/2030 .	
	GNR 2005-081 OB - CMO/RMBS		. 09/01/2023 .	Paydown		40,560	40,560	39,558	40, 172		388		388	40,560				1,478	10/20/2035 .	
	GNR 2013-140 AG - CMBS		. 09/01/2023 .	Paydown		7,308	7,308	7,631			(45)		(45)	7,308				167	05/16/2045 .	
38378K-UB-3	GNR 2013-085 A - CMBS		. 09/01/2023 .	Paydown		1,651	1,651	1,553	1,545		105		105	1,651				17	09/16/2046 .	. 1.A
	GNR 2013-053 KA - CMO/RMBS		. 09/01/2023 .	Paydown		79,066	79,066	81,586	79,855		(789)		(789)	79,066				1,487	10/20/2041 .	. 1.A
38378N-FL-2	GNR 2013-158 AB - CMBS		. 09/01/2023 .	Paydown		16,070	16,070	17,011	16,877		(807)		(807)	16,070				323	08/16/2053 .	. 1.A
	GNR 2014-016 B - CMBS		. 07/17/2023 .	Paydown		3,601	3,601	3,721	3,606		(6)		(6)	3,601				67	07/16/2041 .	. 1.A
38378T-6Q-8	GNR 2013-100 MA - CMO/RMBS		. 09/01/2023 .	Paydown		9,523	9,523	9,920			(134)		(134)	9,523				226	02/20/2043 .	. 1.A
	GNR 2013-071 LA - CMO/RMBS		. 09/01/2023 .	Paydown		27,856	27,856	28,069	27,987		(130)		(130)	27 ,856				557	10/20/2042 .	. 1.A
38378X-NN-7	GNR 2014-135 AK - CMBS		. 09/01/2023 .	Paydown		2,351	2,351	2,438	2,531		(180)		(180)	2,351				47	08/16/2055 .	. 1.A
38379K-6D-5	GNR 2015_163 AH _ CMRS	1	00/01/2023	Paydown		3 372	3 372	3 336	3 324	1	47	1	47	3 372	1			63	04/16/2056	11.4

					Show All Lo	ng-Term Bo	onds and Sto	ck Sold, Red	leemed or C	Otherwise I	Disposed o	of During th	he Current	Quarter							
1	2	3	4	5	6	7	8	9	10	Ch	ange In Boo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
										11	12	13	14	15							NAIC
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												Current	Change in	Foreign					Bond		nation
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									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	
ification	Description	eian		of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)		nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
	GNR 2015-128 AJ - CMBS	0.9	. 09/01/2023 .	Paydown	- Clock	10,577	10,577	10,766	10,864	(Booroaco)	(287)	mzod	(287)	Value	10,577	B.opeca.	D.opeca.	Dioposa.	169	. 11/16/2055 .	. 1.A
	GNR 2015-093 AB - CMBS		. 09/01/2023 .	Pavdown		76,331	76,331	75,976	75,870										1,375	. 01/16/2047 .	1.4
	GNR 2016-072 AB - CMBS		. 09/01/2023 .	Paydown		5,575	5,575		5,641		(66)		(66)		5,575				97	. 04/16/2049 .	1.7
	GNR 2016-125 DA - CMBS		. 09/01/2023 .	Paydown		49. 197	49, 197	49,252	49,270		(74)		(74)						628	. 12/16/2047 .	1.4
	GNR 2021-056 PE - CMO/RMBS		. 09/01/2023 .	Pavdown		100.090	100,091	100,481	100.506		(415)		(415)		100 .091				1.010	. 03/20/2051 .	1.7
831628-DN-9	SBA 100109 - RMBS		. 09/01/2023 .	Paydown			473	496	503		(413)		(413)		473				1,010	. 03/20/2031 .	1 A
	SBA 100158 - RMRS		. 09/15/2023 .	Paydown		85,550		91,615	90,023		(4.473)		(4,473)							. 12/25/2030 .	1 A
831628-EG-3	SBA 100135 - RMBS		. 09/15/2023 .	Paydown		4,453	4,453	4,732	4,806		(353)		(353)						163	. 04/25/2043 .	. 1.A
831628-EM-0	SBA 100140 - RMBS		. 09/15/2023 .	Pavdown		64.094	64.094	67,758			(4,642)		(4,642)		64.094				2,311	. 01/25/2044 .	. 1.A
831628-EP-3	SBA 100142 - RMBS		. 09/15/2023 .	Paydown		1,292	1,292	1,373	1,379		(87)		(87)						93	. 05/25/2044 .	. 1.A
83162C-C7-6	SBAP 2019-20 H H - ABS		. 08/01/2023 .	Paydown		164,239	164,239	164,239	164,239						164,239					. 08/01/2039 .	. 1.A
83162C-C8-4	SBAP 2019-25 H H - ABS		. 08/01/2023 .	Paydown		121,373	121,373	121,373	121,373						121,373					. 08/01/2044 .	. 1.A
83162C-E4-1	SBAP 2020-20A A - ABS		. 07/01/2023 .	Paydown		102,523	102,523	102,523	102,523						102,523				2,433	. 01/01/2040 .	. 1.A
83162C-ND-1	SBAP 2003-20 H A - ABS		. 08/01/2023 .	Various		10,402	10,402	10,402	10,402						10,402				545	. 08/01/2023 .	. 1.A
	SBAP 2004-20 B A - ABS		. 08/01/2023 .	Paydown		9,311	9,311	9,006	9,283		28		28		9,311				439	. 02/01/2024 .	. 1.A
83162C-PH-0	SBAP 2005-20 B A - ABS		. 08/01/2023 .	Paydown		23,685	23,685	23,685	23,685						23,685				1,095	. 02/01/2025 .	
	SBAP 2005-20 G A - ABS		. 07/01/2023 .	Paydown		10,770	10,770	10,770	10,770						10,770				512	. 07/01/2025 .	
	SBAP 2005-20 H A - ABS		. 08/01/2023 .	Paydown		41,930	41,931	41,039	41,738		192		192		41,931					. 08/01/2025 .	
11001020 401 1	SBAP 2007-20 C A - ABS		. 09/01/2023 .	Paydown		15,655	15,656	15,656	15,656						15,656				819	. 03/01/2027 .	
	SBAP 2009-20H A - ABS		. 08/01/2023 .	Paydown		19,561	19,561	20,973	20,252		(691)		(691)		19,561				870	. 08/01/2029 .	
	SBAP 2016-20 H H - ABS		. 08/01/2023 .	Paydown		90,033	90,033	88,757			1,051		1,051		90,033					. 08/01/2036 .	
	SBAP 2017-20 C C - ABS		. 09/01/2023 .	Paydown		128,864	128,864	128,864	128,864						128,864				4,054	. 03/01/2037 .	. 1.A
			. 07/01/2023 .	Paydown		53,408	53,408	53,408	53,408						53,408				1,667	. 07/01/2037 .	
	9. Subtotal - Bonds - U.S. Governme	nis	07 (04 (0000	0 11 0 400 00	_	1,813,466	1,813,466	1,840,287	1,845,317		(31,851)		(31,851)		1,813,466		(0.700)	(0.700)	49,452	XXX	XXX
	UIAH ST		. 07/01/2023 .	Call @ 100.00		170,000	170,000	177,425	174, 125		(1,356)		(1,356)		172,769		(2,769)	(2,769)	7,742	. 07/01/2024 . . 07/01/2025 .	. 1.A FE
	9. Subtotal - Bonds - U.S. States. Ter	ritorio	, ,			1.084.826	1.084.826	1,107,717	1.087.854		(4.189)		(4. 189)		1.087.595		(2.769)	(2.769)	40.046	XXX	XXX
	COLORADO HOUSING AND FINANCE AUTHORITY	TILOTTE	. 09/01/2023 .	Call @ 100.00		15.000	1,084,826	15,967	1,087,834		(4, 189)		(4, 189)		1,087,595		(2,769)	(2,769)	40,046	. 05/01/2049 .	
	DISTRICT COLUMBIA HSG FIN AGY MULTIFAMIL		. 09/01/2023 .	Various		7,510		7,510			(21)		(21)		7,510		(940)	(940)	162	. 03/01/2049 .	. 1.A FE
3128JL-N6-2	FH 1B1412 - RMBS		. 09/01/2023 .	Pavdown		577	577	570	570		7		7		577				162	. 12/01/2033 .	
	FH G02427 - RMBS		. 09/01/2023 .	Paydown		2.015	2,016		1.926		89		89		2,016				80	. 12/01/2036 .	
3128MJ-2D-1	FH G08771 - RMBS		. 09/01/2023 .	Paydown		3.133					(290)		(290)							. 07/01/2030 .	1 A
31296M-PS-2	FH A13133 - RMBS		. 09/01/2023 .	Paydown		23.260	23.260	23.416	23.357		(97)		(97)		23.260				953	. 09/01/2033 .	1 A
31297K-YN-6	FH A30717 - BMBS		. 09/01/2023 .	Paydown		1.514	1.514	1.455	1.465		49		49						50	. 12/01/2034 .	. 1.A
3132AE-EY-8	FH ZT1951 - RMBS		. 09/01/2023 .	Paydown		5,254	5,254	5,392	5,756		(503)		(503)		5,254				120	. 05/01/2049 .	. 1.A
3132DN-V2-6	FH SD1533 - RMBS		. 09/01/2023 .	Paydown		15,321	15,321	14,708	14,719		601		601		15,321				460	. 09/01/2052 .	. 1.A
3132WP-6K-8	FH Q49873 - RMBS		. 09/01/2023 .	Paydown		233	233	239	240		(7)		(7)		233				5	. 08/01/2047 .	. 1.A
31335B-JE-7	FH G61161 - RMBS		. 09/01/2023 .	Paydown		23,647	23,647	24,219	24,544		(898)		(898)		23,647				493	. 08/01/2047 .	. 1.A
31335H-5U-3	FH C90859 - RMBS		. 09/01/2023 .	Paydown		1,052	1,052	1,045	1,049		3		3		1,052				38	. 10/01/2024 .	
31335H-YN-7	FH C90717 - RMBS		. 09/01/2023 .	Various		1,065	1,065	1,085	1,066						1,065				38	. 09/01/2023 .	. 1.A
3133A4-3A-2	FH QA9793 - RMBS		. 09/01/2023 .	Paydown		7,660	7,660	8,049	8,232		(572)		(572)		7,660				159	. 05/01/2050 .	. 1.A
3133AD-J6-4	FH QB6585 - RMBS		. 09/01/2023 .	Paydown		53,475	53,475	56,316	56,764		(3,288)		(3,288)		53,475				894	. 12/01/2050 .	. 1.A
3133AD-JZ-0	FH QB6580 - RMBS		. 09/01/2023 .	Paydown		5,319	5,319	5,598	5,744		(424)		(424)		5,319				89	. 12/01/2050 .	
3133AD-ZP-4	FH QB7050 - RMBS		. 09/01/2023 .	Paydown		8,325		8,818			(609)		(609)						139	. 12/01/2050 .	
	FH QD2254 - RMBS		. 09/01/2023 .	Paydown		2,669	2,669	2,399							2,669				62	. 11/01/2051 .	

													he Current Qua								
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21	22
										11	12	13	14	15							NAIC
																					Desig-
																					nation,
																					NAIC
													Total T	otal							Desig-
												Current	Change in Fo	reign					Bond		nation
												Year's	Book/ Exc	hange Bo	ook/				Interest/		Modifier
									Prior Year		Current	Other Than	Adjusted Cha	ange in Adj	usted	Foreign			Stock	Stated	and
									Book/	Unrealized	Year's	Temporary	Carrying B	Book Cai	rrying E	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value /Ad	justed Val	ue at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-			posal	(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) V	alue D	ate	Disposal	Disposal	Disposal	Year	Date	Symbol
3136BA-UL-6	FNR 2020-48 AB - CMO/RMBS	1	. 09/01/2023 .	Pavdown		42,919	42,919	39,823	39,751		3, 169		3, 169		42,919				558	. 07/25/2050 .	. 1.A
3136BF-U2-7	FNR 2021-024 AD - CMO/RMBS		. 09/01/2023 .	Paydown		22,061	22,061	22,282	22,332		(271)		(271)		22,061				330	. 11/25/2049 .	1 A
31371N-V7-7	FN 257238 - RMBS		. 09/01/2023 .	Pavdown		3,956		3,787					135		3,956				134	. 06/01/2028 .	. 1.A
3138LM-DD-2	FN AN8199 - CMBS/RMBS		. 09/01/2023 .	Pavdown		3.031	3.031		3.456	L	(425)		(425)		3.031				71	. 01/01/2036 .	
3138WJ-X2-9	FN AS8796 - RMBS	l	. 09/01/2023 .	Paydown		18,261	18,261	19,263	20,293		(2.032)		(2,032)		18,261				331	. 02/01/2047 .	. 1.A
3138X5-RQ-2	FN AU5894 - RMBS		. 09/01/2023 .	Paydown		15,362		16,476			(1,496)		(1,496)		15,362				462	. 09/01/2043 .	. 1.A
31392G-EK-7	FNR 2002-90 A1 - CMO/RMBS	l	. 09/01/2023 .	Pavdown		4.420	4,420	4,603	4.481	L	(61)		(61)		4 . 420				191	. 06/25/2042 .	
31393B-T6-2	FNW 2003-W6 A43 - CMO/RMBS		. 09/01/2023 .	Paydown		14,245	14,245	14,543	14,345		(101)		(101)		14,245				510	. 10/25/2042 .	
31393D-RY-9	FNR 2003-63 A6 - CMO/RMBS		. 09/01/2023 .	Pavdown		10.205		9,778	10.026	L	179		179		10 . 205				319	. 07/25/2044 .	. 1.A
31394E-DV-7	FNR 0558E BC - CMO/RMBS		. 09/01/2023 .	Paydown		23,338	23,338	23,073	23,229		109		109		23 , 338				854	. 07/25/2025 .	. 1.A
31403A-V3-6	FN 743234 - RMBS	1	. 09/01/2023 .	Paydown		703	703	701	702		1		1		703				26	. 10/01/2033 .	
31404B-NA-6	FN 763685 - RMBS	1	. 09/01/2023 .	Pavdown		6.416	6,416	6,567	6,518		(102)		(102)		6.416				235	. 01/01/2034 .	. 1.A
31407H-JJ-6	FN 831065 - RMBS		. 09/01/2023 .	Pavdown		12,497	12,497	12.262	12.415		81		81		12 . 497				415	. 10/01/2025 .	. 1.A
3140F9-7J-8	FN BD2696 - RMBS		. 09/01/2023 .	Paydown		701	701	707	717		(15)		(15)		701				14	. 07/01/2046 .	. 1.A
3140GS-6N-7	FN BH4476 - RMBS		. 09/01/2023 .	Paydown		1,971	1,971	2,019	2,068		(98)		(98)		1,971				43	. 12/01/2047 .	. 1.A
3140H2-JG-4	FN BJ1162 - RMBS		. 09/01/2023 .	Paydown		6,515	6,515	6,688	6,789		(273)		(273)		6,515				151	. 01/01/2048 .	. 1.A
3140H3-GY-6	FN BJ2014 - RMBS		. 09/01/2023 .	Paydown		5,976	5,976	6,091	6,119		(143)		(143)		5,976				139	. 12/01/2047 .	. 1.A
3140H6-AS-8	FN BJ4516 - RMBS		. 09/01/2023 .	Paydown		865	865	898	945		(80)		(80)		865				23	. 01/01/2048 .	. 1.A
3140H7-PP-6	FN BJ5829 - RMBS		. 09/01/2023 .	Paydown		4,881	4,881	5,004	5,063		(182)		(182)		4,881				147	. 06/01/2048 .	. 1.A
3140HL-JT-4	FN BK6573 - RMBS		. 09/01/2023 .	Paydown		80,339	80,339	84,242	87,285		(6,947)		(6,947)		80,339				3,003	. 07/01/2048 .	. 1.A
3140HT-ZG-7	FN BL2542 - CMBS/RMBS		. 09/01/2023 .	Paydown		8, 129	8 , 129	9,458	9,232		(1,103)		(1, 103)		8 , 129				209	. 05/01/2039 .	. 1.A
3140JW-VN-7	FN B02420 - RMBS		. 09/01/2023 .	Paydown		3,240	3,240	3,314	3,411		(172)		(172)		3,240				65	. 08/01/2034 .	. 1.A
	FN BP7157 - RMBS		. 09/01/2023 .	Paydown		6,985	6,985	7,346	7,351		(366)		(366)		6,985				140	. 06/01/2050 .	. 1.A
3140KE-CG-1	FN BP6370 - RMBS		. 09/01/2023 .	Paydown		6,754	6,754	7,098	7, 187		(434)		(434)		6 , 754				135	. 05/01/2050 .	. 1.A
3140KE-RN-0	FN BP6792 - RMBS		. 09/01/2023 .	Paydown		13,989	13,989	14,703	14,993		(1,004)		(1,004)		13,989				280	. 05/01/2050 .	. 1.A
	FN BQ8502 - RMBS		. 09/01/2023 .	Paydown		5, 101	5, 101	5,372	5,417		(316)		(316)		5, 101				85	. 12/01/2050 .	. 1.A
	FN BQ9317 - RMBS		. 09/01/2023 .	Paydown		143,732	143,732	152,244	152,999		(9,267)		(9,267)		143,732				2,344	. 12/01/2050 .	
3140KV-KG-4	FN BQ9294 - RMBS		. 09/01/2023 .	Paydown		44,891	44,891	47,501	47,872		(2,980)		(2,980)		44,891				673	. 12/01/2050 .	
	FN CA2365 - RMBS		. 09/01/2023 .	Paydown		24,401	24,401	24,465	24,526		(126)		(126)		24,401				512	. 09/01/2048 .	
3140QA-DC-1	FN CA2798 - RMBS		. 09/01/2023 .	Paydown		133,423	133,423	145,640	157,589		(24, 166)		(24, 166)		133 , 423				4, 187	. 12/01/2048 .	. 1.A
3140QN-DE-9	TH OBEOOD THIBO		. 09/01/2023 .	Paydown		105,483	105,483	94,898	95, 112		10,371		10,371		105,483				2,087	. 02/01/2052 .	
3140QQ-DE-2 31418D-LY-6	FN CB4600 - RMBS FN MA3942 - RMBS		. 09/01/2023 .	Paydown		12,847	12,847	11,551					1,305		12,847					. 09/01/2052 . . 02/01/2050 .	
31418D-L1-6	FN MA3942 - HMBS		. 09/01/2023 .	1 Wy down		18,379		18,678			(1,510)		(1,510)		18,379				380	. 02/01/2050 . . 03/01/2050 .	
31418D-MV-1	FN MAJOR5 - PMRS		. 09/01/2023 .	Paydown		22,263	22,263	22,656	23,076		(999)		(813)		22,263				380	. 03/01/2050 . . 07/01/2050 .	. 1.A
34074M-KC-4	FLORIDA HSG FIN CORP REV		. 09/01/2023 .	Paydown		12.031	12,031	12,031	12,031		(013)		(013)		12.031				240	. 01/01/2036 .	
34074M-PG-0	FLORIDA HSG FIN CORP REV		. 09/01/2023 .	Various		30,443	30,443	30,443	30.443						30 . 443				556	. 01/01/2030 .	
45202B-CJ-3	ILLINOIS HSG DEV AUTH MULTI FAMILY REV		. 08/01/2023 .	Call @ 100.00		784,292	784,292	784,292	784,292						784,292				13,721	. 03/01/2048 .	. 1.A FE
45202B-03-3	IOWA FIN AUTH SINGLE FAMILY MTG REV		. 07/01/2023 .	Call @ 100.00		450,000	450,000	511,457	508 . 180		(5.089)		(5,089)		503.091		(53,091)	(53,091)	18,000	. 03/01/2046 . . 07/01/2047 .	. 1.A FE
54627D-BV-2	LOUISIANA HSG CORP SINGLE FAMILY MTG REV		. 09/01/2023 .	Various		32.841	32,841	32,841	32,841		(3,009)		(3,003)		32,841		(30,031)	(30,031)	677	. 12/01/2038 .	
60416S-5F-3	MINNESOTA ST HSG FIN AGY - RMBS		. 09/01/2023 .	Call @ 100.00		45.000	45,000	45,000	45.000						45.000					. 07/01/2050 .	
	MISSISSIPPI HOME CORP SINGLE FAMILY MTG		. 09/01/2023 .	Various		24.900	24.900	24.900	24.900						24 . 900				524	. 12/01/2034 .	. 1.A FE
60637B-FA-3	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		. 09/01/2023 .	Various		17, 172	17,172	17,182	17.182		(5)		(5)		17 . 177		(5)	(5)	341	. 08/01/2036 .	
60637B-XV-7	MISSOURI ST HSG DEV COMMIN SINGLE FAMILY		. 09/01/2023 .	Various		59,204	59,204	60,354	60,043		(68)		(68)		59,975		(772)	(772)		. 11/01/2043 .	
	NEW MEXICO MTG FIN AUTH		. 09/01/2023 .	Various		62.340	62.340	62,340	62.340		(00)		(00)		62 .340					. 09/01/2037 .	
	NEW MEXICO MTG FIN AUTH	1	09/01/2023 .	Various		1/1 7/18	1/1 7/18	1/1 7/18	1/1 7/18	[[····		11 7/18				1,257	. 05/01/2007 .	

SCHEDULE D - PART 4

					Show All Lo	ng-Term Bo	onds and Sto	ck Sold, Red	leemed or C	Otherwise I	Disposed o	of During th	he Current (Quarter							
1	2	3	4	5	6	7	8	9	10	Cł	nange In Bo	ok/Adjusted	Carrying Valu	ıe	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		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	t Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	
ification	Description	eign		of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)		nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
677377-2P-7	OHIO HSG FIN AGY SINGLE FAMILY MTG REV	o.g.i	. 09/01/2023 .	Call @ 100.00	Otook	30,700	30.700	30,700	30.700	(Decircuse)	71001011	HIZCG	10)	value	30.700	Biopodai	Diopodai	Biopodai	552	. 11/01/2041 .	. 1.A FE
67756Q-NP-8	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		. 09/01/2023 .	Various		48,458	48,458	48,466	48.466		(2)		(2)		48.464		(6)	(6)	869	. 03/01/2041 . . 03/01/2036 .	. 1.A FE
880461-2F-4	TENNESSEE HOUSING DEVELOPMENT AGENCY		. 07/01/2023 .	Call @ 100.00		5.000	5.000		5.237		(2)		(17)		5.220		(220)	(220)	179	. 03/01/2030 . . 07/01/2050 .	
88275F-NU-9	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		. 09/01/2023 .	Call @ 100.00			3,000	30,000	30.000		(1/)		(17)		30.000		(220)	(220)	656	. 07/01/2030 .	
915137-5G-4	UNIVERSITY TEX UNIV REVS		. 09/01/2023 .	Call @ 100.00		580.000	580,000	637,297	611.838	l	(5. 195)		(5.195)				(26.642)	(26.642)	28,055	. 09/01/2039 . . 08/15/2026 .	
93978X-EQ-9	WASHINGTON ST HSG FIN COMMN HOMEOWNERSHI		. 08/15/2023 .	Call @ 100.00		25.000					(5, 195)		(5, 195)				(20,042)	(20,042)	525	. 08/15/2026 . . 09/01/2040 .	. 1.A FE
93978X-EQ-9	WASHINGTON ST HSG FIN COMMN HOMEOWNERSHI		. 09/01/2023 .	Call @ 100.00		25,000	25,000	25,000	25,000	l			ļ		25,000				525	. 09/01/2040 . . 05/01/2041 .	. 1.A FE
	99. Subtotal - Bonds - U.S. Special Re	Venue		Toali @ 100.00	<u> </u>	3.346.639	3,346,639	3,491,791	3.469.614		(57.260)		(57.260)		3,428,320		(81.682)	(81,682)	93,605	XXX	XXX
00287Y-AY-5	ABBVIE INC	Venue	. 08/16/2023 .	Various		2,348,907	2,479,000	2,467,187	2,472,775		1.162		(37,200)		2.473.937		(125,031)	(125,031)	59,457	. 05/14/2026 .	
00842B-AJ-6	ABMT 2015-5 A9 - CMO/RMBS		. 08/01/2023 .	Pavdown		17.082	17,082		17.412		(329)		(329)		17.082		(120,001)	(120,001)	374	. 07/25/2045 .	. 1.A FE
00842B-AJ-6	ABMT 2015-5 A9 - CMO/RMBS		. 09/01/2023 .	Paydown		7.428		7,608	7.572		(143)		(143)		7.428				195	. 07/25/2045 .	
00842T-AD-0	ABMT 2016-1 A4 - CMO/RMBS		. 08/01/2023 .	Pavdown		1.042	1,042	1,028	1,030		12		12		1.042				20	. 12/25/2045 .	
00842T-AD-0	ABMT 2016-1 A4 - CMO/RMBS		. 09/01/2023 .	Paydown			425	420	420		5		5		425				10	. 12/25/2045 .	
046353-AL-2	ASTRAZENECA PLC	C	. 08/16/2023 .	Various		1,858,466	1,936,000	2,042,492	2,005,756		(14,676)		(14,676)		1,991,080		(132,613)	(132,613)	48,754	. 11/16/2025 .	
05348E-AX-7	AVALONBAY COMMUNITIES INC		. 09/20/2023 .	Various		2,125,061	2,265,000	2,255,492	2,261,411		783		783 .		2, 262, 194		(137 , 133)	(137, 133)	56,905	. 05/11/2026 .	. 1.G FE
07359B-AA-5	BEACN 211 A - ABS		. 09/20/2023 .	Paydown		218, 125	218, 125	203,446	186,489		14,452		14,452		218, 125				3,201	. 10/22/2046 .	. 1.F FE
10112R-AX-2	BOSTON PROPERTIES LP		. 07/28/2023 .	Various		1,971,230	2,100,000	2,207,856	2, 137, 068		(7,288)		(7,288) .		2, 129, 781		(158,551)	(158,551)	76,513	. 02/01/2026 .	. 2.A FE
10112R-AY-0	BOSTON PROPERTIES LP		. 07/28/2023 .	Various		1,727,823	1,916,000	1,873,082	1,898,302		2,656		2,656		1,900,958		(173 , 135)	(173, 135)	43,779	. 10/01/2026 .	. 2.A FE
110122-CP-1	BRISTOL-MYERS SQUIBB CO		. 09/22/2023 .	PERSHING LLC		148,537	163,000	189,810	182,637		(2,204)		(2,204)		180,432		(31,895)	(31,895)	6,466	. 07/26/2029 .	. 1.F FE
12597P-AC-2	CNH 2020-A A3 - ABS		. 09/15/2023 .	Paydown		28,705	28,705	28,481	28,605		100		100		28,705				223	. 06/16/2025 .	. 1.A FE
126408-HE-6	CSX CORP		. 09/20/2023 .	PERSHING LLC		920,480	1,000,000	914,630	958,267		7,467		7,467		965,734		(45,254)	(45,254)	23 , 183	. 11/01/2026 .	. 1.G FE
12646X-AH-5	CSMC 2013-IVR3 A1 - CMO/RMBS		. 08/01/2023 .	Paydown		1,052		1,053	429,034		(427, 982)		(427,982)		1,052				16	. 05/25/2043 .	. 1.A FE
12646X-AH-5	CSMC 2013-IVR3 A1 - CMO/RMBS		. 09/01/2023 .	Paydown		599	599	599	600		(1)		(1)		599				11	. 05/25/2043 .	. 1.A
12647P-AL-2	CSMC 2013-7 A11 - CMO/RMBS		. 08/01/2023 .	Paydown		2,963		3,011	3,039		(76)		(76)		2,963				65	. 08/25/2043 .	. 1.A FE
12647P-AL-2	CSMC 2013-7 A11 - CMO/RMBS		. 09/01/2023 .	Paydown		3,451	3,451	3,508			(89)		(89) .		3,451				91	. 08/25/2043 .	. 1.A
14855W-AA-4	CASTLELAKE SECURED AVIATION ASSET LLC 20		. 07/15/2023 .	Paydown		137,407	137,407	133,917			3,490		3,490		137,407				2,679	. 07/31/2036 .	. 1.F PL
14855W-AA-4	CASTLELAKE SECURED AVIATION ASSET LLC 20		. 09/15/2023 .	Paydown		52,476	52,476	51,143			1,333				52,476				1,555	. 07/31/2036 .	. 1.F PL
				US BANCORP INVESTMENTS																	
20030N-DK-4	COMCAST CORP		. 07/11/2023 .	INC		2, 115, 733	2,245,000	2,385,260	2,342,923		(12,411)		(12,411)		2,330,512		(214,779)	(214,779)	58,033	. 04/01/2027 .	. 1.G FE
22944P-AA-5	CSMC 2013-TH1 A1 - CMO/RMBS		. 08/01/2023 .	Paydown		9,350	9,350	9,020			487		487		9,350				124	. 02/25/2043 .	
22944P-AA-5	CSMC 2013-TH1 A1 - CMO/RMBS		. 09/01/2023 .	Paydown		22,941	22,941	22, 131	21,745		1, 196		1,196		22,941				366	. 02/25/2043 .	. 1.A
231021-AT-3	CUMMINS INC		. 09/22/2023 .	INC		1,099,506	1,395,000	1,389,839	1.390.987		373		373		1.391.360		(291,855)	(291,855)	22,378	. 09/01/2030 .	. 1.F FE
	DUKE ENERGY CORP		. 08/17/2023 .	Various		1,923,875	2.080.000	2,045,008	2.078.374		(368)		(368)		2.078.006		(154.132)	(154, 132)	52,426	. 09/01/2026 .	
	ERP OPERATING LP		. 08/17/2023 .	Various		1,821,061	1,950,000	1,927,928	1,940,751		1.463		1,463		1,942,214		(121, 153)	(121, 153)	43,621	. 11/01/2026 .	
				J.P. Morgan Securities			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,02.,020			,		•				(121, 100)	(121, 100)		, 0 . , 2020 .	
30231G-AT-9	EXXON MOBIL CORP		. 07/11/2023 .	LLC		3, 147, 540	3,300,000	3,382,930	3,356,882		(10,218)		(10,218) .		3,346,664		(199 , 124)	(199, 124)	87,030	. 03/01/2026 .	. 1.D FE
30265A-AN-4	FREMF 2013-K33 B - CMBS		. 07/25/2023 .	Paydown		3,087,000	3,087,000	3,266,438	3, 126, 638		(39,638)		(39,638) .		3,087,000				62,689	. 08/25/2046 .	. 1.A FE
30291R-AA-3	FREMF 2013-K34 B - CMBS		. 07/25/2023 .	Paydown		3,200,000	3,200,000	3,407,273	3,247,189		(47, 189)		(47, 189)		3,200,000				70,673	. 09/25/2046 .	
30291V-AE-6	FREMF 2013-K35 B - CMBS		. 08/25/2023 .	Paydown		1,869,000	1,869,000	1,989,271	1,894,205		(25, 205)		(25, 205)		1,869,000				51 , 133	. 12/26/2046 .	. 1.A FE
33851J-AC-3	FSMT 2018-31NV A3 - CMO/RMBS		. 08/01/2023 .	Paydown		16,674	16,674	17,018	17, 152		(478)		(478)		16,674				402	. 05/25/2048 .	. 1.A FE
33851J-AC-3	FSMT 2018-31NV A3 - CMO/RMBS		. 09/01/2023 .	Paydown		3,881	3,881	3,961	3,992		(111)		(111)		3,881				116	. 05/25/2048 .	
	FSMT 2020-2 A2 - CMO/RMBS		. 08/01/2023 .	Paydown		19,549	19,549	19,940	20 , 122		(573)		(573)		19,549				351	. 08/25/2050 .	
	FSMT 2020-2 A2 - CMO/RMBS		. 09/01/2023 .	Paydown		1,320	1,320	1,347			(39)		(39)		1,320				30	. 08/25/2050 .	
36261H-AA-8	GSMBS 2021-PJ5 A1 - CMO/RMBS		. 08/01/2023 .	Paydown		76,275	76,275	75,727	75,735		540		540		76,275				950	. 10/25/2051 .	. 1.A FE
	GSMBS 2021-PJ5 A1 - CMO/RMBS		. 09/01/2023 .	Paydown		18,857	18,857	18,722	18,724		134		134		18 , 857				283	. 10/25/2051 .	. 1.A
36262A-AB-0	GSMBS 2021-PJ3 A2 - CMO/RMBS		. 08/01/2023 .	Paydown		9, 199	9 . 199	7 . 423		L	1.777	l	1.777		9 . 199				19	. 08/25/2051 .	. 1.A FE

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 be	nius anu Stot	ok oola, itel	deelined of C	י אוויבו אוואכ	Diahoaca (וו שלווווש וו	ne Guneni	Qualter							
1	2	3	4	5	6	7	8	9	10	Cł	nange In Boo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
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												0							Bond		nation
												Current	Change in	Foreign	D1-/						
									5: 1/			Year's	Book/	Exchange	Book/				Interest/		Modifier
									Prior Year		Current	Other Than	,	Change in	Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized		Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	t Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
ldent-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
36262A-AB-0	GSMBS 2021-PJ3 A2 - CMO/RMBS		. 09/01/2023 .	Pavdown		19,782	19,782	15,962		·	3,820		3,820		19,782				82	. 08/25/2051 .	. 1.A
36262C-AB-6	GSMBS 2021-PJ A2 - CMO/RMBS		. 08/01/2023 .	Pavdown		59,760	59,760	58,878	51.705				899		59,760				814	. 01/25/2052 .	. 1.A FE
36262C-AB-6	GSMBS 2021-PJ A2 - CMO/RMBS		. 09/01/2023 .	Pavdown		14.015	14,015	13,483	10,604		536		536		14.015				210	. 01/25/2052 .	
36262Q-AB-5	GSMBS 2021-GR1 A2 - CMO/RMBS		. 08/01/2023 .	Pavdown		48.513	48,513	41,329	10,681		7.184		7, 184		48,513				264	. 11/25/2051 .	. 1.A FE
36262Q-AB-5	GSMBS 2021-GR1 A2 - CMO/RMBS		. 09/01/2023 .	Pavdown		17.616	17,616	15,008					2.609		17.616				158	. 11/25/2051 .	. 1.A
302024-45-3	USWIDS ZUZI-UNI NZ - UNU/ NWDS		. 03/01/2023 .	J.P. Morgan Securities		17,010	17,010				2,009		2,009		17,010				138	. 11/20/2001 .	
375558-BF-9	GILEAD SCIENCES INC	l	. 07/11/2023 .	LLC		468 . 475	487.000	507,610	495,011	L	(1.392)		(1.392)		493.619		(25.145)	(25.145)	15,405	. 03/01/2026 .	. 2.A FE
46592P-AR-2	JPMMT 21INV1 A5A - CMO/RMBS		. 08/25/2023 .	Pavdown		22,513	22,513	19,530	19.591		2.922		2.922				(==,,	(==,)	341	. 10/25/2051	. 1.A FE
46592P-AR-2	JPMMT 21INV1 A5A - CMO/RMBS		. 09/25/2023 .	Paydown		13.732	13,732	11,912	11.950		1.782		1.782						257	. 10/25/2051 .	1 4
46592X-AC-8	JPMMT 2021-13 A3 - CMO/RMBS		. 08/01/2023 .	Paydown		49.027	49,027			l					49.027				771	. 04/25/2052 .	. 1.A FE
	JPMMT 2021-13 A3 - CMO/RMBS		. 09/01/2023 .	Pavdown		29.493	29.493		29.641		(243)		(243)						553	. 04/25/2052 .	
			. 09/01/2023 .	,		1.539			1.720		(148)		(146)							. 04/23/2032 .	
	HENDR 133 A - RMBS		. 09/15/2023 .	Paydown		67.516	1,539				(182)		(182)						42		
				Paydown		* *	67,516								, .				1,747	. 03/15/2063 .	
46620J-AA-9	HENDR 171 A - RMBS		. 09/15/2023 .	Paydown		13,017	13,017	15,074	15,018		(2,001)		(2,001)		13,017				360	. 08/16/2060 .	. 1.A FE
46620V-AA-2	HENDR 172 A - RMBS		. 09/15/2023 .	Paydown		47,333	47,333	51,352	51,296		(3,962)		(3,962)		47,333				1,101	. 09/15/2072 .	
46641C-AH-4	JPMMT 2014-1 1A9 - CMO/RMBS		. 08/01/2023 .	Paydown		2, 114	2,115	2,084	2,083		31		31		2,115				46	. 01/25/2044 .	
46641C-AH-4	JPMMT 2014-1 1A9 - CMO/RMBS		. 09/01/2023 .	Paydown		1, 132	1,132	1,116	1, 115		17		17		1,132				30	. 01/25/2044 .	
46641Y-AA-1	JPMMT 2014-2 1A1 - CMO/RMBS		. 08/01/2023 .	Paydown		2,330	2,330	2,388	2,381		(52)		(52)		2,330				44	. 06/25/2029 .	. 1.A FE
46641Y-AA-1	JPMMT 2014-2 1A1 - CMO/RMBS		. 09/01/2023 .	Paydown		1,669	1,669	1,710	1,706		(37)		(37)		1,669				38	. 06/25/2029 .	. 1.A
46644V-BJ-4	JPMMT 154 2A2 - CMO/RMBS		. 08/01/2023 .	Paydown		9,424	9,424	9,329	9,337		88		88		9,424				177	. 06/26/2045 .	. 1.A FE
46644V-BJ-4	JPMMT 154 2A2 - CMO/RMBS		. 09/01/2023 .	Paydown		4,534	4,534	4,488	4,492		42		42		4,534				102	. 06/26/2045 .	. 1.A
46647E-AA-9	JPMMT 163 1A1 - CMO/RMBS		. 08/01/2023 .	Paydown		17,972	17,972	17,773	17,571		401		401		17,972				402	. 10/25/2046 .	. 1.A FE
46647E-AA-9	JPMMT 163 1A1 - CMO/RMBS		. 09/01/2023 .	Pavdown		1.862	1,862	1,841	1.820	L	42		42		1.862				47	. 10/25/2046 .	. 1.A
46647J-AN-0	JPMMT 2016-4 A13 - CMO/RMBS		. 08/01/2023 .	Pavdown		993	993	1.003	1.006		(14)		(14)		993				22	. 10/25/2046 .	
46647J-AN-0	JPMMT 2016-4 A13 - CMO/RMBS		. 09/01/2023 .	Pavdown		724	724	731			(10)		(10)		724				19	. 10/25/2046 .	. 1.A
	JPMMT 2017-3 1A3 - CMO/RMBS		. 08/01/2023 .	Pavdown		12,691	12,691	12,955	13,231		(541)		(541)		12,691				287	. 08/26/2047 .	
	JPMMT 2017-3 1A3 - CMO/RMBS		. 09/01/2023 .	Pavdown		3,503	3,503				(149)		(149)						92	. 08/26/2047	
46648H-AC-7	JPMMT 2017-2 A3 - CMO/RMBS		. 08/01/2023 .	Pavdown		8.410	8,410				(192)		(192)		8.410				188	. 05/28/2047 .	
	JPMMT 2017-2 A3 - CMO/RMBS		. 09/01/2023 .	Pavdown		9,059	9,059	9,217			(192)		(192)		9.059				238	. 05/28/2047 .	. 1.A
46648U-AD-6	JPMMT 174 A4 - CMO/RMBS		. 08/01/2023 .	Pavdown		2.277	2,277				(201)		(201)						41	. 11/25/2047 .	
	JPMMT 174 A4 - CMO/RMBS		. 09/01/2023 .	Paydown		3.070	3,070			l	2		3		3.070					. 11/25/2048 . . 11/25/2048 .	
	JPMMT 2115 A2 - CMO/RMBS		. 08/01/2023 .	Paydown		39.084	3,070		3,067				-		3,070				708		
46654T-AB-4								39,743			,		(657)							. 06/25/2052 .	
46654T-AB-4	JPMMT 2115 A2 - CMO/RMBS		. 09/01/2023 .	Paydown		14,075	14,074	14,312	14,311		(237)		(237)		14,074				317	. 06/25/2052 .	
46655D-AC-6	JPMMT 222 A3 - CMO/RMBS		. 08/25/2023 .	Paydown		170,995	170,995	162, 178	163, 179		7,816		7,816		170,995				2,639	. 08/26/2052 .	
	JPMMT 222 A3 - CMO/RMBS		. 09/25/2023 .	Paydown		60,400	60,400	57,286	57,639		2,761		2,761		60,400				1 , 133	. 08/26/2052 .	
46655X-AA-6	HENDR 21A2 A - RMBS		. 09/15/2023 .	Paydown		125,384	125,369	125,369	125,369						125,369		15	15	3,811	. 02/18/2070 .	. 1.F FE
E00000 PF 4	LOGUETO MADIAN CORD		00 (00 (0000	US BANCORP INVESTMENTS		000 000	4 040 000	4 040 000	4 040 000	1					4 040 000		(470, 400)	(470 400)	00.054	40 /45 /00 40	4.0.55
539830-BB-4	LOCKHEED MARTIN CORP		. 09/29/2023 .	UNC		833,898	1,012,000	1,012,000	1,012,000						1,012,000		(178, 102)	(178 , 102)	32,951	. 12/15/2042 .	. 1.G FE
59523U-AN-7	MID-AMERICA APARTMENTS LP		. 09/20/2023 .	LLC		953.623	1.015.000	1.010.737	1.012.940		336		336		1.013.276	1	(59.653)	(59,653)	29.537	. 06/01/2027 .	. 1.G FE
	MONDELEZ INTERNATIONAL INC		. 09/20/2023 .	MARKET TAXES CORP		390,632	460,000	474,573			(1.151)				470.773		(, ,			. 06/01/2027 .	
-			. 09/22/2023 .						* * * * * * * * * * * * * * * * * * * *		. , . ,		(1,151)		, .		(80, 141)	(80, 141)			
	NORFOLK SOUTHERN CORP			Various		1,650,430	1,650,000	1,675,695	1,656,957		(1,700)		(1,700)		1,655,257		(4,827)	(4,827)	67,103	. 05/17/2025 .	
67647L-AA-9	OCMT 2021-1 A1 - CMO/RMBS		. 08/01/2023 .	Paydown		28,892	28,892	29,438	29,431		(539)		(539)		28,892				438	. 05/25/2051 .	
67647L-AA-9	OCMT 2021-1 A1 - CMO/RMBS		. 09/01/2023 .	Paydown		7,274	7,274	7,411	7,409		(136)		(136)		7,274				136	. 05/25/2051 .	. 1.A
71713U-AT-9	PHARMACIA LLC		. 09/11/2023 .	MARKET TAXES CORP		1, 138, 232	1,075,000	1,350,103	1,241,409		(21,943)		(21,943)		1,219,466		(81,235)	(81,235)	54,019	. 12/15/2027 .	. 1.E FE
	RCKT 2021-5 A1 - CMO/RMBS		. 08/01/2023 .	Paydown		140,223	140,223	135,517	135,599		4,624		4,624		140,223				2,222	. 11/27/2051 .	. 1.A FE
749384-AA-1	RCKT 2021-5 A1 - CMO/RMBS	1	. 09/01/2023 .	Pavdown	1	60.508	60.508	58.477	58.512	1	1.995	1	1.995		60.508			l	1, 135	. 11/27/2051 .	11 A

SCHEDULE D - PART 4

				Sh	now All Lo	ng-Term Bo	onds and Sto	ck Sold, Red	deemed or C	Otherwise [Disposed (of During t	he Current	Quarter							
1	2	3	4	5	6	7	8	9	10	Ch	ange In Bo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
										11	12	13	14	15							NAIC
														-							Desig-
																					nation,
																					NAIC
													Total	Total							Desig-
												Current	Change in	Foreign					Bond		nation
												Year's	Book/	Exchange	Book/				Interest/		Modifier
									Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized	Year's	Temporary	,	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	, ,	/Adjusted	Value at	Gain	Gain	Total Gain		tractual	
Ident-		For-	Disposal		Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
	RCKT 2021-4 A1 - CMO/RMBS	o.g.,	. 08/01/2023 .	Pavdown	Otook	89.369	89.369	90,584	90.610	(Decrease)	(1,241)	IIIZCG	(1,241)	Value	89,369	Вюроса	Вюросан	Diopodai	1,429	. 09/25/2051 .	. 1.A FE
	RCKT 2021-4 A1 - CMO/RMBS		. 09/01/2023 .			39,287	39,287				(1,241)				39,287					. 09/25/2051 .	
	RCKT 2021-4 AT - CMO/RMBS		. 09/01/2023 .	Paydown		15.415			14.679				(545)						737	. 09/25/2051 . . 03/25/2052 .	. 1.A
	RCKT 222 A2 - CMO/RMBS		. 09/01/2023 .	Pavdown		9.380													176	. 03/25/2052 .	. I.A FE
	RCKT 2021-6 A5 - CMO/RMBS		. 09/01/2023 .	Paydown														l	445	. 03/25/2052 . . 12/25/2051 .	. 1.A
	RCKT 2021-6 A5 - CMO/RMBS		. 08/25/2023 .	Paydown		28,804	26,864	26,347			(128)		(128)		26,864		(8,552)	(8,552)	445	. 12/25/2051 . . 12/25/2051 .	1 A FE
	RATE 21J3 A7 - CMO/RMBS		. 09/25/2023 .	Paydown		17,672	149,545		151,912		(2.367)		(2.367)		149,545		(0,002)	(0,002)	2,079	. 12/25/2051 . . 09/25/2051 .	. 1.A FE
	RATE 21J3 A7 - CMO/RMBS		. 08/01/2023 .	Paydown		149,545			30,421		(2,367)		(2,367)		29,947				502	. 09/25/2051 . . 09/25/2051 .	. 1.A FE
l I	RTX CORP		. 09/01/2023 .	Various		4,773,194	4,485,000	5,991,601	5,546,854		(148,852)		(148,852)		5,398,002		(624,808)	(624,808)	339,036	. 09/25/2051 . . 08/15/2027 .	
/ JU IJE-BI-0	nix wn'		. 03/11/2023 .	NATIONAL FINANCIAL		4,773,194	4,480,000		5,340,834		(148,802)		(148,802)		5,396,002		(024,808)	(024,808)	339,036	. 00/10/202/ .	. Z.M FE
756109-AW-4	REALTY INCOME CORP	l	. 09/22/2023 .	SERVICES CORP.		570.611	640,000	638,214	638,782		133		133		638,915		(68,304)	(68,304)	16,236	. 06/15/2029 .	. 1.G FE
l I	SEMT 2013-10 A1 - CMO/RMBS		. 08/01/2023 .	Pavdown		14.358	14.358	14.609	14.867		(509)	l	(509)		14.358				302	. 08/25/2043 .	. 1.A FE
	SEMT 2013-10 A1 - CMO/RMBS	l	. 09/01/2023 .	Pavdown		4.960	4,960		5, 135		(176)		(176)		4,960				130	. 08/25/2043 .	
l I	SEMT 2013-11 B3 - CMO/RMBS	l	. 08/01/2023 .	Paydown		5.923	5.923	6.056	6,015		(92)		(92)		5.923				127	. 09/25/2043 .	
	SEMT 2013-11 B3 - CMO/RMBS	l	. 09/01/2023 .	Paydown		477	477	488	485		(7)		(7)		477				13	. 09/25/2043 .	
	SEMT 2014-4 A6 - CMO/RMBS		. 08/01/2023 .	Pavdown		897	897	911	921		(25)		(25)		897				21	. 11/25/2044 .	
_	SEMT 2013-2 A - CMO/RMBS		. 08/01/2023 .	Pavdown		47,280	47,280				3,591		3,591		47,280				535	. 02/25/2043 .	
	SEMT 2013-2 A - CMO/RMBS		. 09/01/2023 .	Pavdown		12,073	12,073	11,222	11, 156		917		917		12,073				170	. 02/25/2043 .	
	SEMT 2017-5 A1 - CMO/RMBS		. 08/01/2023 .	Pavdown		3, 130					(80)		(80)						68	. 08/26/2047 .	. 1.A FE
	SEMT 2017-5 A1 - CMO/RMBS		. 09/01/2023 .	Pavdown		1.711	1.711	1.742	1.755		(44)		(44)		1.711				45	. 08/26/2047 .	
l	SEMT 2017-7 A1 - CMO/RMBS		. 08/01/2023 .	Paydown		10,880	10,880	11,091	11,244		(364)		(364)		10,880				235	. 10/25/2047 .	. 1.A FE
	SEMT 2017-7 A1 - CMO/RMBS		. 09/01/2023 .	Paydown		880	880	898	910		(29)		(29)		880				23	. 10/25/2047 .	. 1.A
l I	SEMT 2017-7 A19 - CMO/RMBS		. 08/01/2023 .	Pavdown		5.928	5.928	5.990			(111)		(111)		5.928				128	. 10/25/2047 .	. 1.A FE
	SEMT 2017-7 A19 - CMO/RMBS		. 09/01/2023 .	Paydown		480	480	485	489		(9)		(9)		480				13	. 10/25/2047 .	
81746L-AA-0	SEMT 2015-3 A1 - CMO/RMBS	l	. 08/01/2023 .	Pavdown		1,296	1,296	1,280	1,276		19		19		1,296				28	. 07/25/2045 .	
l	SEMT 2015-3 A1 - CMO/RMBS	l	. 09/01/2023 .	Pavdown		678	678	670	668		10		10		678				18	. 07/25/2045 .	
l I	SEMT 163 A1 - CMO/RMBS	l	. 08/01/2023 .	Pavdown		5.420	5.420	5.356	5,298		123		123		5 . 420				119	. 11/26/2046 .	
81746N-AA-6	SEMT 163 A1 - CMO/RMBS		. 09/01/2023 .	Pavdown		2.809	2,809	2,776	2,746		64		64		2,809				74	. 11/26/2046 .	
l I	SEMT 162 A19 - CMO/RMBS	 	. 08/01/2023 .	Paydown		13,040	13,040	13,221	13, 167		(127)		(127)		13,040				269	. 08/25/2046 .	
	SEMT 162 A19 - CMO/RMBS		. 09/01/2023 .	Paydown		1,037	1,037	1,051	1,047		(10)		(10)		1,037				27	. 08/25/2046 .	. 1.A
	SEMT 2017-3 A1 - CMO/RMBS	 	. 08/01/2023 .	Paydown		11,694	11,694	11,625	11,587		107		107		11,694				270	. 04/25/2047 .	. 1.A FE
81746X-AA-4	SEMT 2017-3 A1 - CMO/RMBS		. 09/01/2023 .	Paydown		970	970	965	962		9		9		970				25	. 04/25/2047 .	. 1.A
81748K-AA-0	SEMT 2020-2 A1 - CMO/RMBS		. 08/01/2023 .	Paydown		2, 155		2, 188	2, 194		(38)		(38)						45	. 03/25/2050 .	
	SEMT 2020-2 A1 - CMO/RMBS		. 09/01/2023 .	Paydown		465	465	472	473		(8)		(8)		465				12	. 03/25/2050 .	. 1.A
81748M-AA-6	SEMT 2020-1 A1 - CMO/RMBS		. 08/01/2023 .	Paydown		13,638	13,638	13,982	14,088		(449)		(449)		13,638				299	. 02/25/2050 .	. 1.A FE
81748M-AA-6	SEMT 2020-1 A1 - CMO/RMBS		. 09/01/2023 .	Paydown		24,040	24,040	24,647	24,832		(792)		(792)		24,040				631	. 02/25/2050 .	. 1.A
	TIF 2020-1 A - ABS		. 09/20/2023 .	Paydown		21,200	21,200	17,709	17,772		3,428		3,428		21,200				284	. 08/21/2045 .	. 1.F FE
	THL CREDIT DIRECT LENDING IV FUNDING LL		. 07/17/2023 .	DIRECT		1,256,516	1,256,516	1,256,516							1,256,516				21,034	. 07/15/2025 .	. 1.E PL
	TMCL 2020-1 A - ABS	C	. 09/20/2023 .	Paydown		58,771	58,771	56,983	57,084		1,687		1,687		58,771				1,061	. 08/21/2045 .	. 1.F FE
	TMCL 2020-2 A - ABS	C	. 09/20/2023 .	Paydown		140 , 181	140, 181	139,461	139,477		704		704		140 , 181				1,953	. 09/20/2045 .	
	TMCL 211 A - ABS	C	. 09/20/2023 . . 09/20/2023 .	Paydown			32,200	29,653	29,862		2,338		2,338		32,200			·····	361	. 02/20/2046 .	. 1.F FE
	TMCL 212 A - ABS	C	. 09/20/2023 .	Paydown			22,000				3,601		3.601		74,600				327	. 04/20/2046 . . 08/20/2046 .	. 1.F FE
l I	TOTE SHIPHOLDINGS LLC	٠	. 09/20/2023 .	Call @ 100.00			20.000	20.000	20.000						20.000				690	. 06/20/2046 . . 01/22/2041 .	. 1.A
	TCF 2020-1 A - ABS		. 07/22/2023 .	Paydown		20,000	23,375	20,000			822		822		20,000				329	. 01/22/2041 .	
0300011-774-0	101 2020 1 A - ADO		. 03/20/2023 .	GOLDMAN SACHS AND CO.		20,0/0	20,3/3	430	22,333		022		022		20,3/3					. 00/20/2040 .	1.1 16
91324P-DX-7	UNITEDHEALTH GROUP INC	 	. 09/22/2023 .	LLC		1,145,830	1,400,000	1,388,198	1,391,069		845		845		1,391,914		(246,084)	(246,084)	24 , 189	. 05/15/2030 .	. 1.F FE
TOLTI DA I	VIII. LOI L. II. VIII VIII VIII VIII VIII VIII V					1, 170,000		1,000,100		p				p			(270,004)	(270,007)	27, 103	. 55/ 10/ 2000 .	- 1 111

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-Term Bo	onds and Sto	ck Sola, Rec	reemed or c	Jinerwise L	Jisposea (ט טuring נו	ne Current	Quarter							
1	2	3	4	5	6	7	8	9	10	Ch	ange In Bo	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						Bond		nation
												Year's	Book/	Exchange	Book/				Interest/		Modifier
									Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized	Year's	Temporary		Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment		/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		Eor	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		of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Disposal	Disposal	Disposal	Disposal	Year	Date	Symbol
	VERIZON COMMUNICATIONS INC	cigii		MARKET TAXES CORP	Olock					(Decrease)			,	value		Disposai					
92343V-FF-6	VERTIZON COMMUNICATIONS INC		. 09/11/2023 .	DAIWA SECURITIES AMERICA		2,035,236	2,200,000	2,238,575	2,228,661	·····	(4,424)		(4,424)	·····	2,224,237		(189,001)	(189,001)	61,800	. 03/22/2027 .	2.A FE
927804-FV-1	VIRGINIA ELECTRIC AND POWER CO		. 09/20/2023 .	INC		1, 137, 939	1,225,000	1,221,423	1,223,490		291		291	l	1,223,781		(85,841)	(85,841)	30,817	. 11/15/2026 .	2.A FE
	99. Subtotal - Bonds - Industrial and M	iscell				48,458,114	50,638,334	53,182,728	51,039,704		(679,211)		(679,211)		51,894,446		(3,436,332)	(3,436,332)	1,515,060	XXX	XXX
	97. Total - Bonds - Part 4		, -	,		54,703,043	56,883,264	59,622,522	57,442,489		(772,511)		(772,511)		58,223,827		(3,520,784)	(3,520,784)	1,698,163	XXX	XXX
250999999	98. Total - Bonds - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
250999999	99. Total - Bonds					54.703.043	56.883.264	59,622,522	57,442,489		(772,511)		(772,511)		58.223.827		(3,520,784)	(3,520,784)	1,698,163	XXX	XXX
450999999	97. Total - Preferred Stocks - Part 4						XXX													XXX	XXX
450999999	98. Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
	99. Total - Preferred Stocks						XXX													XXX	XXX
	BERKSHIRE HATHAWAY CL B ORD		. 09/18/2023 .	Various	1.351.000	492.414		377.022	417.324	(40.302)			(40.302)		377.022		115.392	115.392			
	BLACKROCK ORD		. 07/06/2023 .	JEFFERIES LLC	89.000	61.000		64.276	,02	(10,002)			(10,002)		64,276		(3.276)	(3.276)	890		
	BENOWING OIL		. 0770072020 .	SANFORD C. BERNSTEIN AND													(0,2/0)	(0,2/0)			
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS ORD		. 06/14/2023 .	CO. LLC	0.000														1,117		
	CAMBRIDGE BANCORP ORD		. 07/18/2023 .	Various	1,816.000	101,455		152,663	150,837	1,826			1,826		152,663		(51,209)	(51,209)	2,433		
20825C-10-4	CONOCOPHILLIPS ORD		. 08/28/2023 .	PERSHING LLC	3,372.000	397,879		272,040	397,896	(125,856)			(125,856)		272,040		125,839	125,839	11,566		
004001/ 40 5	000700 5041 5 000		00 (00 (0000	SANFORD C. BERNSTEIN AND		70 007		60.762	40.004	(0.005)			(0.005)		60.762		10.005	40.005	070		
	COSTCO WHOLESALE ORD		. 09/20/2023 .	CO. LLC	140.000	79,397			43,824	(3,925)			(3,925)				18,635	18,635	372		
	DISCOVER FINANCIAL SERVICES ORD		. 08/15/2023 .	Various	1,605.000	168,013		78,800	157,017	(78,217)			(78,217)		78,800		89,213	89,213	2,087		
2566//-10-5	DOLLAR GENERAL ORD		. 09/07/2023 .	Various	3,257.000	414,062		552,749	320,864	(204,893)			(204,893)	·····	552,749		(138,687)	(138,687)	4,448		
617446-44-8	MORGAN STANLEY ORD	l	. 07/05/2023 .	LLC	1,015.000	87,223	[92,495		6.199		L	6. 199	[]	92,495		(5,272)	(5,272)	1.573	L	
				SANFORD C. BERNSTEIN AND									, 100				(0,2/2/	(0,2/2)			
	RTX ORD		. 09/27/2023 .	CO. LLC	4,523.000	329,248		428,705	184,785	(19,438)			(19,438)		428,705		(99,457)	(99,457)	6,344		
780259-30-5	SHELL ADR EACH REP 2 ORD	C	. 08/28/2023 .	PERSHING LLC	3,731.000	229,414		99,099	212,480	(113,382)			(113,382)		99,099		130,315	130,315	6,761		
704000 45 :	000 01 00 11 000		07 (05 (00-	NATIONAL FINANCIAL	404	50.5		45.6:-						1	45.5:-						
/8409V-10-4	S&P GLOBAL ORD		. 07/05/2023 .	SERVICES CORP	131.000	52,256		45,317							45,317		6,939	6,939	118		
G8473T-10-0	STERIS ORD	C	. 07/26/2023 .	CO. LLC	689.000	159,372	[121,323	102,318	(5,035)			(5,035)	l	121,323		38,048	38,048	584		
	99. Subtotal - Common Stocks - Indus	trial a		neous (Unaffiliated) I	Publicly	,,		,,	,	,:, 52,			(1,7,00)		,,,,,,		,,,,,,				
Traded				(=)	,	2,571,733	XXX	2,345,251	2,073,640	(583,022)			(583,022)]	2,345,251		226,482	226,482	38,292	XXX	XXX
598999999	97. Total - Common Stocks - Part 4					2,571,733	XXX	2,345,251	2,073,640	(583,022)			(583,022)		2,345,251		226,482	226,482	38,292	XXX	XXX
598999999	98. Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
598999999	99. Total - Common Stocks					2,571,733	XXX	2,345,251	2,073,640	(583,022)			(583,022)		2,345,251		226,482	226,482	38,292	XXX	XXX
	99. Total - Preferred and Common Sto	cks				2.571.733	XXX	2,345,251	2,073,640	(583,022)			(583,022)		2.345.251		226,482	226,482	38.292	XXX	XXX
600999999						57.274.776	XXX	61.967.773	59.516.129	(583,022)	(772.511)	İ	(1.355.533)	1	60.569.078		(3.294.302)		1.736.455	XXX	XXX
						01,217,110	,,,,	01,007,770	00,010,120	(000,022)	(112,011)	1	(1,000,000)		00,000,010	1	(0,207,002)	(0,207,002)	1,700,700	,,,,,	,,,,

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

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

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

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

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

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

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5		lance at End of Eacuring Current Quart		9
			Amount of	Amount of	6	7	8	1
			Interest Received	Interest Accrued	· ·	•	Ü	
		Rate of	During Current	at Current				
Depository	Code	Interest	Quarter	Statement Date	First Month	Second Month	Third Month	*
Santander Bank Boston, MA					(3, 107)			XXX.
PNC Bank, N.A Pittsburgh, PA					1,803,123	197,895	5,518,039	XXX.
JP Morgan Columbus, OH					100	100	100	XXX.
Citizens Bank Providence, RI								xxx.
Bank of America Charlotte, NC	L				4, 123, 499	724,253	1,694,580	xxx.
State Street Bank & Trust Co.					, ,	,	, ,	
New York, NY					30,637	32,326	31,544	xxx.
0199998. Deposits in 1 depositories that do not					·			
exceed the allowable limit in any one depository (See								
instructions) - Open Depositories	XXX	XXX			23,540	1,490	1,522	XXX
0199999. Totals - Open Depositories	XXX	XXX			6,105,915	1,006,512	7,298,044	XXX
0299998. Deposits in depositories that do not								
exceed the allowable limit in any one depository (See								
instructions) - Suspended Depositories	XXX	XXX						XXX
0299999. Totals - Suspended Depositories	XXX	XXX						XXX
0399999. Total Cash on Deposit	XXX	XXX			6,105,915	1,006,512	7,298,044	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	500	500	500	XXX
0599999. Total - Cash	XXX	XXX			6,106,415	1,007,012	7,298,544	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 2 3 4 5 6 7 Book/Adjusted Amount of Interest Description Code Date Acquired Rate of Interest Maturity Date Carrying Value Due and Accrued Du	9 Amount Received During Year
CUSIP Description Code Date Acquired Rate of Interest Maturity Date Carrying Value Due and Accrued 0109999999. Total - U.S. Government Bonds 0309999999. Total - All Other Government Bonds 0509999999. Total - U.S. States, Territories and Possessions Bonds 0709999999. Total - U.S. Political Subdivisions Bonds 090999999. Total - U.S. Special Revenues Bonds	
CUSIP Description Code Date Acquired Rate of Interest Maturity Date Carrying Value Due and Accrued 0109999999. Total - U.S. Government Bonds 0309999999. Total - All Other Government Bonds 0509999999. Total - U.S. States, Territories and Possessions Bonds 0709999999. Total - U.S. Political Subdivisions Bonds 090999999. Total - U.S. Special Revenues Bonds	
0109999999. Total - U.S. Government Bonds 0309999999. Total - All Other Government Bonds 0509999999. Total - U.S. States, Territories and Possessions Bonds 0709999999. Total - U.S. Political Subdivisions Bonds 0909999999. Total - U.S. Special Revenues Bonds	During real
0309999999. Total - All Other Government Bonds 0509999999. Total - U.S. States, Territories and Possessions Bonds 0709999999. Total - U.S. Political Subdivisions Bonds 0909999999. Total - U.S. Special Revenues Bonds	
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0709999999. Total - U.S. Political Subdivisions Bonds 0909999999. Total - U.S. Special Revenues Bonds	
0909999999. Total - U.S. Special Revenues Bonds	
130999999, Total - Hybrid Securities	
1509999999. Total - Parent. Subsidiaries and Affiliates Bonds	
1909999999. Subtotal - Unaffiliated Bank Loans	
2419999999. Total - Issuer Obligations	
2429999999. Total - Residential Mortgage-Backed Securities	
2439999999. Total - Commercial Mortgage-Backed Securities	
2449999999. Total - Other Loan-Backed and Structured Securities	
2459999999. Total - SVO Identified Funds	
2469999999. Total - Affiliated Bank Loans	
2479999999. Total - Unaffiliated Bank Loans	
2509999999. Total Bonds	
31846V-41-9 FIRST AMER:TRS OBG V SD 09/05/2023 5.090 5.00 5.0	
94975H-29-6 ALLSPRING: TRS+ MM	
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO	
25160K-20-7 DNS GVT MM SRS INST	
125 16 UN - 2U - 7 UNIS GV UNI SRS UNS ST. S. UNIS GV UNI SRS UNS SRS	
25 150K-20-7 150K-20-7	147,49
8309999999. Subtotal - All Other Money Market Mutual Funds 8,111,271 89,629	
8309999999. Subtotal - All Other Money Market Mutual Funds 8,111,271 89,629	
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