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ANNUAL STATEMENT
For the Year Ended DECEMBER 31, 2023
OF THE CONDITION AND AFFAIRS OF THE
Paramount Advantage

NAIC Group Code 1212 (Current Period), 1212 (Prior Period) NAIC Company Code 12353 Employer's ID Number 20-3376102

Organized under the Laws of Ohio, State of Domicile or Port of Entry OH

Country of Domicile United States of America

Licensed as business type: Life, Accident & Health[ ] Property/Casualty[ ] Hospital, Medical & Dental Service or Indemnity[ ]
Dental Service Corporation[ ] Vision Service Corporation[ ] Health Maintenance Organization[X]
Other[ ] Is HMO Federally Qualified? Yes[ ] No[X] N/A[ ]

Incorporated/Organized 08/10/2005 Commenced Business 12/01/2005

Statutory Home Office 300 Madison Ave (Street and Number), Toledo, OH, US 43604 (City or Town, State, Country and Zip Code)

Main Administrative Office 300 Madison Ave (Street and Number)

Toledo, OH, US 43604 (City or Town, State, Country and Zip Code) (419)887-2500 (Area Code) (Telephone Number)

Mail Address 300 Madison Ave (Street and Number or P.O. Box), Toledo, OH, US 43604 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 300 Madison Ave (Street and Number)

Toledo, OH, US 43604 (City or Town, State, Country and Zip Code) (419)887-2500 (Area Code) (Telephone Number)

Internet Website Address www.paramounthealthcare.com

Statutory Statement Contact Rochelle Barmash, Ms. (Name) (419)887-2890 (Area Code)(Telephone Number)(Extension)

rochelle.barmash@promedica.org (E-Mail Address) (419)887-2020 (Fax Number)

OFFICERS

Name	Title
Lori Ann Johnston Mrs.	President
Stephen Michael Sadowski Mr.	Secretary
Terrence Gavin Metzger Mr.	Treasurer #
Mark Duane Wagoner Mr.	Chairman #

OTHERS

Jeffrey William Martin Mr., Chief Financial Officer
David Roger Brackett Mr., VP Information Technology Systems
Dee Ann Bialecki-Haase M.D., Chief Medical Officer

DIRECTORS OR TRUSTEES

Lori Ann Johnston Mrs.
Mark Duane Wagoner Mr. #
Elaine Marie Canning Ms.

State of Ohio
County of Lucas ss

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC Annual Statement Instructions and Accounting Practices and Procedures manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

(Signature)	(Signature)	(Signature)
Lori Ann Johnston	Jeffrey William Martin	Stephen Michael Sadowski
(Printed Name)	(Printed Name)	(Printed Name)
1.	2.	3.
President	CFO	Secretary
(Title)	(Title)	(Title)

Subscribed and sworn to before me this
_________ day of _________ , 2024

a. Is this an original filing? Yes[X] No[ ]
b. If no: 1. State the amendment number ______
2. Date filed ______
3. Number of pages attached ______

(Notary Public Signature)

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	3,383,294	5.535	3,383,294		3,383,294	5.535
1.02 All other governments						
1.03 U.S. states, territories and possessions, etc. guaranteed						
1.04 U.S. political subdivisions of states, territories and possessions, guaranteed						
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed			0		0	0.000
1.06 Industrial and miscellaneous			0		0	0.000
1.07 Hybrid securities						
1.08 Parent, subsidiaries and affiliates						
1.09 SVO identified funds						
1.10 Unaffiliated bank loans						
1.11 Unaffiliated certificates of deposit						
1.12 Total long-term bonds	3,383,294	5.535	3,383,294		3,383,294	5.535
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)						
2.02 Parent, subsidiaries and affiliates						
2.03 Total preferred stocks						
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)						
3.02 Industrial and miscellaneous Other (Unaffiliated)						
3.03 Parent, subsidiaries and affiliates Publicly traded						
3.04 Parent, subsidiaries and affiliates Other						
3.05 Mutual Funds						
3.06 Unit investment trusts						
3.07 Closed-end funds						
3.08 Exchange traded funds						
3.09 Total common stocks						
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages						
4.02 Residential mortgages						
4.03 Commercial mortgages						
4.04 Mezzanine real estate loans						
4.05 Total valuation allowance						
4.06 Total mortgage loans						
5. Real estate (Schedule A):						
5.01 Properties occupied by company						
5.02 Properties held for production of income						
5.03 Properties held for sale						
5.04 Total real estate						
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	2,793,831	4.571	2,793,831		2,793,831	4.571
6.02 Cash equivalents (Schedule E, Part 2)	54,943,189	89.893	54,943,189		54,943,189	89.893
6.03 Short-term investments (Schedule DA)						
6.04 Total Cash, cash equivalents and short-term investments	57,737,020	94.465	57,737,020		57,737,020	94.465
7. Contract loans						
8. Derivatives (Schedule DB)						
9. Other invested assets (Schedule BA)	0	0.000	0		0	0.000
10. Receivables for securities						
11. Securities Lending (Schedule DL, Part 1)				XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)						
13. Total invested assets	61,120,315	100.000	61,120,315		61,120,315	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

NONE

1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)		
3.	Current year change in encumbrances:		
	3.1 TOTALS, Part 1, Column 13		
	3.2 TOTALS, Part 3, Column 11		
4.	TOTAL gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	TOTAL foreign exchange change in book/adjusted		
	6.1 TOTALS, Part 1, Column 15		
	6.2 TOTALS, Part 3, Column 13		
7.	Deduct current year's other-than-temporary impairment recognized:		
	7.1 TOTALS, Part 1, Column 12		
	7.2 TOTALS, Part 3, Column 10		
8.	Deduct current year's depreciation:		
	8.1 TOTALS, Part 1, Column 11		
	8.2 TOTALS, Part 3, Column 9		
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 BETWEEN YEARS

Mortgage Loans

NONE

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)		
	2.2 Additional investment made after acquisition (Part 2, Column 8)		
3.	Capitalized deferred interest and other:		
	3.1 TOTALS, Part 1, Column 12		
	3.2 TOTALS, Part 3, Column 11		
4.	Accrual of discount		
5.	Unrealized valuation increase/(decrease):		
	5.1 TOTALS, Part 1, Column 9		
	5.2 TOTALS, Part 3, Column 8		
6.	TOTAL gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, Col		
8.	Deduct amortization of premium and mortgage inte		
9.	TOTAL foreign exchange change in book value/rec d interest:		
	9.1 TOTALS, Part 1, Column 13		
	9.2 TOTALS, Part 3, Column 13		
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 TOTALS, Part 1, Column 11		
	10.2 TOTALS, Part 3, Column 10		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)		
12.	TOTAL valuation allowance		
13.	Subtotal (Line 11 plus Line 12)		
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		55,738
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)		
3.	Capitalized deferred interest and other:		
	3.1 TOTALS, Part 1, Column 16		
	3.2 TOTALS, Part 3, Column 12		
4.	Accrual of discount		
5.	Unrealized valuation increase/(decrease):		
	5.1 TOTALS, Part 1, Column 13		
	5.2 TOTALS, Part 3, Column 9		
6.	TOTAL gain (loss) on disposals, Part 3, Column 19		56
7.	Deduct amounts received on disposals, Part 3, Column 16		55,793
8.	Deduct amortization of premium and depreciation		1
9.	TOTAL foreign exchange change in book/adjusted carrying value:		
	9.1 TOTALS, Part 1, Column 17		
	9.2 TOTALS, Part 3, Column 14		
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 TOTALS, Part 1, Column 15		
	10.2 TOTALS, Part 3, Column 11		
11.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)		0
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		0

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		68,028,014
2.	Cost of bonds and stocks acquired, Part 3, Column 7		60,364,950
3.	Accrual of Discount		701,621
4.	Unrealized valuation increase/(decrease):		
	4.1 Part 1, Column 12		
	4.2 Part 2, Section 1, Column 15		
	4.3 Part 2, Section 2, Column 13		
	4.4 Part 4, Column 11	(1,457,914)	(1,457,914)
5.	TOTAL gain (loss) on disposals, Part 4, Column 19		(1,507,416)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		122,693,043
7.	Deduct amortization of premium		52,916
8.	TOTAL foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15		
	8.2 Part 2, Section 1, Column 19		
	8.3 Part 2, Section 2, Column 16		
	8.4 Part 4, Column 15		
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14		
	9.2 Part 2, Section 1, Column 17		
	9.3 Part 2, Section 2, Column 14		
	9.4 Part 4, Column 13		
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		
11.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9 + 10)		3,383,294
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		3,383,294

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	3,383,294	3,397,994	3,378,580	3,400,000
Governments	2.	Canada				
(Including all obligations guaranteed	3.	Other Countries				
by governments)	4.	TOTALS	3,383,294	3,397,994	3,378,580	3,400,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	TOTALS				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	TOTALS				
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	7.	TOTALS				
Industrial and Miscellaneous,	8.	United States	0	0	0	0
SVO Identified Funds, Unaffiliated Bank Loans,	9.	Canada				
Unaffiliated Certificates of Deposit and	10.	Other Countries				
Hybrid Securities (unaffiliated)	11.	TOTALS	0	0	0	0
Parent, Subsidiaries and Affiliates	12.	TOTALS				
	13.	TOTAL Bonds	3,383,294	3,397,994	3,378,580	3,400,000
PREFERRED STOCKS	14.	United States				
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries				
	17.	TOTALS				
Parent, Subsidiaries and Affiliates	18.	TOTALS				
	19.	TOTAL Preferred Stocks				
COMMON STOCKS	20.	United States				
Industrial and Miscellaneous (unaffiliated),	21.	Canada				
Mutual Funds, Unit Investment Trusts, Closed-	22.	Other Countries				
End Funds and Exchange Traded funds	23.	TOTALS				
Parent, Subsidiaries and Affiliates	24.	TOTALS				
	25.	TOTAL Common Stocks				
	26.	TOTAL Stocks				
	27.	TOTAL Bonds and Stocks	3,383,294	3,397,994	3,378,580	

SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 12.7	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1		3,383,294				XXX	3,383,294	100.00	20,901,763	33.18	3,383,294	
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 TOTALS		3,383,294				XXX	3,383,294	100.00	20,901,763	33.18	3,383,294	
2. All Other Governments												
2.1 NAIC 1						XXX						
2.2 NAIC 2						XXX						
2.3 NAIC 3						XXX						
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 TOTALS						XXX						
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1						XXX			190,021	0.30		
3.2 NAIC 2						XXX						
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 TOTALS						XXX			190,021	0.30		
4. U.S. Political Subdivisions of States, Territories & Possessions, Guaranteed												
4.1 NAIC 1						XXX			55,000	0.09		
4.2 NAIC 2						XXX						
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 TOTALS						XXX			55,000	0.09		
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1 NAIC 1	0			0		XXX	0	0.00	5,096,786	8.09	0	
5.2 NAIC 2						XXX						
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 TOTALS	0			0		XXX	0	0.00	5,096,786	8.09	0	

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 12.7	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1	0	0				XXX	0	0.00	26,248,754	41.66	0	0
6.2 NAIC 2						XXX			10,507,873	16.68		
6.3 NAIC 3						XXX						
6.4 NAIC 4						XXX						
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 TOTALS	0	0				XXX	0	0.00	36,756,627	58.34	0	0
7. Hybrid Securities												
7.1 NAIC 1						XXX						
7.2 NAIC 2						XXX						
7.3 NAIC 3						XXX						
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 TOTALS						XXX						
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX						
8.2 NAIC 2						XXX						
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 TOTALS						XXX						
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX							
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX							
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7 TOTALS	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.1 NAIC 1						XXX						
10.2 NAIC 2						XXX						
10.3 NAIC 3						XXX						
10.4 NAIC 4						XXX						
10.5 NAIC 5						XXX						
10.6 NAIC 6						XXX						
10.7 TOTALS						XXX						
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1						XXX						
11.2 NAIC 2						XXX						
11.3 NAIC 3						XXX						
11.4 NAIC 4						XXX						
11.5 NAIC 5						XXX						
11.6 NAIC 6						XXX						
11.7 TOTALS						XXX						

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values By Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 12.7	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
12. Total Bonds Current Year												
12.1 NAIC 1	(d) 0	3,383,294		0			3,383,294	100.00	XXX	XXX	3,383,294	0
12.2 NAIC 2	(d)								XXX	XXX		
12.3 NAIC 3	(d)								XXX	XXX		
12.4 NAIC 4	(d)								XXX	XXX		
12.5 NAIC 5	(d)						(c)		XXX	XXX		
12.6 NAIC 6	(d)						(c)		XXX	XXX		
12.7 TOTALS	0	3,383,294		0			(b) 3,383,294	100.00	XXX	XXX	3,383,294	0
12.8 Line 12.7 as a % of Column 7	0.00	100.00		0.00			100.00	XXX	XXX	XXX	100.00	0.00
13. Total Bonds Prior Year												
13.1 NAIC 1	11,679,398	29,784,472	4,173,708	4,224,338	2,630,408		XXX	XXX	52,492,324	83.32	47,967,758	4,524,566
13.2 NAIC 2	2,986,899	6,242,814	768,206	78,732	431,222		XXX	XXX	10,507,873	16.68	9,027,952	1,479,921
13.3 NAIC 3							XXX	XXX				
13.4 NAIC 4							XXX	XXX				
13.5 NAIC 5							XXX	XXX	(c)			
13.6 NAIC 6							XXX	XXX	(c)			
13.7 TOTALS	14,666,297	36,027,286	4,941,914	4,303,070	3,061,630		XXX	XXX	(b) 63,000,197	100.00	56,995,710	6,004,487
13.8 Line 13.7 as a % of Col. 9	23.28	57.19	7.84	6.83	4.86		XXX	XXX	100.00	XXX	90.47	9.53
14. Total Publicly Traded Bonds												
14.1 NAIC 1	0	3,383,294		0			3,383,294	100.00	47,967,758	76.14	3,383,294	XXX
14.2 NAIC 2									9,027,952	14.33		XXX
14.3 NAIC 3												XXX
14.4 NAIC 4												XXX
14.5 NAIC 5												XXX
14.6 NAIC 6												XXX
14.7 TOTALS	0	3,383,294		0			3,383,294	100.00	56,995,710	90.47	3,383,294	XXX
14.8 Line 14.7 as a % of Col. 7	0.00	100.00		0.00			100.00	XXX	XXX	XXX	100.00	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	0.00	100.00		0.00			100.00	XXX	XXX	XXX	100.00	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1		0					0	0.00	4,524,566	7.18	XXX	0
15.2 NAIC 2									1,479,921	2.35	XXX	
15.3 NAIC 3											XXX	
15.4 NAIC 4											XXX	
15.5 NAIC 5											XXX	
15.6 NAIC 6											XXX	
15.7 TOTALS		0					0	0.00	6,004,487	9.53	XXX	0
15.8 Line 15.7 as a % of Col. 7		100.00					100.00	XXX	XXX	XXX	XXX	100.00
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12		0.00					0.00	XXX	XXX	XXX	XXX	0.00

(a) Includes $...............0 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes $...............0 current year of bonds with Z designations and $...............0 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.
(c) Includes $...............0 current year, $...............0 prior year of bonds with 5GI designations and $...............0 current year, $...............0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $...............0; NAIC 2 $...............0; NAIC 3 $...............0; NAIC 4 $...............0; NAIC 5 $...............0; NAIC 6 $...............0.

SCHEDULE D - PART 1A - SECTION 2

Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 12.09	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations		3,383,294				XXX	3,383,294	100.00	19,317,877	30.66	3,383,294	
1.02 Residential Mortgage-Backed Securities						XXX			791,200	1.26		
1.03 Commercial Mortgage-Backed Securities						XXX						
1.04 Other Loan-Backed and Structured Securities						XXX			792,686	1.26		
1.05 TOTALS		3,383,294				XXX	3,383,294	100.00	20,901,763	33.18	3,383,294	
2. All Other Governments												
2.01 Issuer Obligations						XXX						
2.02 Residential Mortgage-Backed Securities						XXX						
2.03 Commercial Mortgage-Backed Securities						XXX						
2.04 Other Loan-Backed and Structured Securities						XXX						
2.05 TOTALS						XXX						
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations						XXX			190,021	0.30		
3.02 Residential Mortgage-Backed Securities						XXX						
3.03 Commercial Mortgage-Backed Securities						XXX						
3.04 Other Loan-Backed and Structured Securities						XXX						
3.05 TOTALS						XXX			190,021	0.30		
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations						XXX			55,000	0.09		
4.02 Residential Mortgage-Backed Securities						XXX						
4.03 Commercial Mortgage-Backed Securities						XXX						
4.04 Other Loan-Backed and Structured Securities						XXX						
4.05 TOTALS						XXX			55,000	0.09		
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01 Issuer Obligations						XXX			1,253,237	1.99		
5.02 Residential Mortgage-Backed Securities						XXX			3,313,118	5.26		
5.03 Commercial Mortgage-Backed Securities	0			0		XXX	0	0.00	530,431	0.84	0	
5.04 Other Loan-Backed and Structured Securities						XXX						
5.05 TOTALS	0			0		XXX	0	0.00	5,096,786	8.09	0	
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	0	0				XXX	0	0.00	25,293,893	40.15	0	
6.02 Residential Mortgage-Backed Securities						XXX			778,922	1.24		
6.03 Commercial Mortgage-Backed Securities		0				XXX	0	0.00	3,990,580	6.33		0
6.04 Other Loan-Backed and Structured Securities						XXX			6,693,232	10.62		
6.05 TOTALS	0	0				XXX	0	0.00	36,756,627	58.34	0	0
7. Hybrid Securities												
7.01 Issuer Obligations						XXX						
7.02 Residential Mortgage-Backed Securities						XXX						
7.03 Commercial Mortgage-Backed Securities						XXX						
7.04 Other Loan-Backed and Structured Securities						XXX						
7.05 TOTALS						XXX						
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						XXX						
8.02 Residential Mortgage-Backed Securities						XXX						
8.03 Commercial Mortgage-Backed Securities						XXX						
8.04 Other Loan-Backed and Structured Securities						XXX						
8.05 Affiliated Bank Loans - Issued						XXX						
8.06 Affiliated Bank Loans - Acquired						XXX						
8.07 TOTALS						XXX						

SCHEDULE D - PART 1A - SECTION 2 (Continued)

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 12.09	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX						
10.02 Unaffiliated Bank Loans - Acquired						XXX						
10.03 TOTALS						XXX						
11. Unaffiliated Certificates of Deposit												
11.01 TOTALS						XXX						
12. Total Bonds Current Year												
12.01 Issuer Obligations	0	3,383,294				XXX	3,383,294	100.00	XXX	XXX	3,383,294	
12.02 Residential Mortgage-Backed Securities						XXX			XXX	XXX		
12.03 Commercial Mortgage-Backed Securities	0	0		0		XXX	0	0.00	XXX	XXX	0	0
12.04 Other Loan-Backed and Structured Securities						XXX			XXX	XXX		
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
12.06 Affiliated Bank Loans						XXX			XXX	XXX		
12.07 Unaffiliated Bank Loans						XXX			XXX	XXX		
12.08 Unaffiliated Certificates of Deposit						XXX			XXX	XXX		
12.09 TOTALS	0	3,383,294		0			3,383,294	100.00	XXX	XXX	3,383,294	0
12.10 Lines 12.09 as a % Col. 7	0.00	100.00		0.00			100.00	XXX	XXX	XXX	100.00	0.00
13. Total Bonds Prior Year												
13.01 Issuer Obligations	8,844,931	30,058,154	3,343,913	2,032,496	1,830,534	XXX	XXX	XXX	46,110,028	73.19	43,921,858	2,188,171
13.02 Residential Mortgage-Backed Securities	163,749	719,748	1,020,687	1,815,631	1,163,425	XXX	XXX	XXX	4,883,240	7.75	4,883,239	
13.03 Commercial Mortgage-Backed Securities	2,816,832	1,397,612	56,684	249,883		XXX	XXX	XXX	4,521,011	7.18	4,271,128	249,883
13.04 Other Loan-Backed and Structured Securities	2,840,785	3,851,772	520,630	205,060	67,671	XXX	XXX	XXX	7,485,918	11.88	3,919,485	3,566,433
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
13.06 Affiliated Bank Loans						XXX	XXX	XXX				
13.07 Unaffiliated Bank Loans						XXX	XXX	XXX				
13.08 Unaffiliated Certificates of Deposit						XXX	XXX	XXX				
13.09 TOTALS	14,666,297	36,027,286	4,941,914	4,303,070	3,061,630		XXX	XXX	63,000,197	100.00	56,995,710	6,004,487
13.10 Line 13.09 as a % of Col. 9	23.28	57.19	7.84	6.83	4.86		XXX	XXX	100.00	XXX	90.47	9.53
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	0	3,383,294				XXX	3,383,294	100.00	43,921,858	69.72	3,383,294	XXX
14.02 Residential Mortgage-Backed Securities						XXX			4,883,239	7.75		XXX
14.03 Commercial Mortgage-Backed Securities	0			0		XXX	0	0.00	4,271,128	6.78	0	XXX
14.04 Other Loan-Backed and Structured Securities						XXX			3,919,485	6.22		XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
14.06 Affiliated Bank Loans						XXX						XXX
14.07 Unaffiliated Bank Loans						XXX						XXX
14.08 Unaffiliated Certificates of Deposit						XXX						XXX
14.09 TOTALS	0	3,383,294		0			3,383,294	100.00	56,995,710	90.47	3,383,294	XXX
14.10 Line 14.09 as a % of Col. 7	0.00	100.00		0.00			100.00	XXX	XXX	XXX	100.00	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	0.00	100.00		0.00			100.00	XXX	XXX	XXX	100.00	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations						XXX			2,188,171	3.47	XXX	
15.02 Residential Mortgage-Backed Securities						XXX					XXX	
15.03 Commercial Mortgage-Backed Securities		0				XXX	0	0.00	249,883	0.40	XXX	0
15.04 Other Loan-Backed and Structured Securities						XXX			3,566,433	5.66	XXX	
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
15.06 Affiliated Bank Loans						XXX					XXX	
15.07 Unaffiliated Bank Loans						XXX					XXX	
15.08 Unaffiliated Certificates of Deposit						XXX					XXX	
15.09 TOTALS		0					0	0.00	6,004,487	9.53	XXX	0
15.10 Line 15.09 as a % of Col. 7		100.00					100.00	XXX	XXX	XXX	XXX	100.00
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12		0.00					0.00	XXX	XXX	XXX	XXX	0.00

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

		1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1.	Book/adjusted carrying value, December 31 of prior year					
2.	Cost of short-term investments acquired	1,797,517	1,797,517			
3.	Accrual of discount	10,246	10,246			
4.	Unrealized valuation increase/(decrease)					
5.	TOTAL gain (loss) on disposals	(8,464)	(8,464)			
6.	Deduct consideration received on disposals	1,799,262	1,799,262			
7.	Deduct amortization of premium	37	37			
8.	TOTAL foreign exchange change in book/adjusted carrying value					
9.	Deduct current year's other-than-temporary impairment recognized					
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)					
11.	Deduct total nonadmitted amounts					
12.	Statement value at end of current period (Line 10 minus Line 11)					

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:

SI11 Schedule DB Part A Verification . . . . NONE

SI11 Schedule DB Part B Verification . . . . NONE

SI12 Schedule DB Part C Sn 1 - Rep. (Syn Asset) Transactions . . . . NONE

SI13 Schedule DB Part C Sn 2 - Rep. (Syn Asset) Transactions . . . . NONE

SI14 Schedule DB Verification . . . . NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	1,488,583		1,488,583	
2. Cost of cash equivalents acquired	192,889,965		192,889,965	
3. Accrual of discount				
4. Unrealized valuation increase/(decrease)				
5. TOTAL gain (loss) on disposals				
6. Deduct consideration received on disposals	139,435,360		139,435,360	
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)	54,943,189		54,943,189	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus 11)	54,943,189		54,943,189	

(a) Indicate the category of such investments, for example, joint ventures, transportation equipment:

E01 Schedule A - Part 1 Real Estate Owned . . . . NONE

E02 Schedule A - Part 2 Real Estate Acquired . . . . NONE

E03 Schedule A - Part 3 Real Estate Disposed . . . . NONE

E04 Schedule B Part 1 - Mortgage Loans Owned . . . . NONE

E05 Schedule B Part 2 - Mortgage Loans Acquired . . . . NONE

E06 Schedule B Part 3 - Mortgage Loans Disposed . . . . NONE

E07 Schedule BA Part 1 - Long-Term Invested Assets Owned . . . . NONE

E08 Schedule BA Part 2 - Long-Term Invested Assets Acquired . . . . NONE

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9 + 10 - 11 + 12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Surplus Debentures - Unaffiliated																			
575767AT5	MASSACHUSETTS MUTUAL LIFE INSURANCE CO		MA	Various	11/30/2022	05/01/2023	55,738		(4)			(4)		55,734	55,793		56	56	1,381
2799999 Subtotal - Surplus Debentures - Unaffiliated							55,738		(4)			(4)		55,734	55,793		56	56	1,381
6099999 Subtotal - Unaffiliated							55,738		(4)			(4)		55,734	55,793		56	56	1,381
6299999 Totals							55,738		(4)			(4)		55,734	55,793		56	56	1,381

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
U.S. Governments - Issuer Obligations																					
91282CGN5	UNITED STATES TREASURY				1.A	3,378,580	99.9410	3,397,994	3,400,000	3,383,294		4,714			4.625	5.064	FA			08/30/2023	02/28/2025
0019999999 Subtotal - U.S. Governments - Issuer Obligations						3,378,580	XXX	3,397,994	3,400,000	3,383,294		4,714			XXX	XXX	XXX			XXX	XXX
0109999999 Subtotal - U.S. Governments						3,378,580	XXX	3,397,994	3,400,000	3,383,294		4,714			XXX	XXX	XXX			XXX	XXX
2419999999 Subtotals - Issuer Obligations						3,378,580	XXX	3,397,994	3,400,000	3,383,294		4,714			XXX	XXX	XXX			XXX	XXX
2509999999 Total Bonds						3,378,580	XXX	3,397,994	3,400,000	3,383,294		4,714			XXX	XXX	XXX			XXX	XXX

1. Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

Line Number														
1A	1A	3,383,294	1B		1C		1D		1E		1F		1G	
1B	2A		2B		2C									
1C	3A		3B		3C									
1D	4A		4B		4C									
1E	5A		5B		5C									
1F	6													

E11 Schedule D - Part 2 Sn 1 Prfrd Stocks Owned . . . . NONE

E12 Schedule D - Part 2 Sn 2 Common Stocks Owned . . . . NONE

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Governments								
91282CGN5	UNITED STATES TREASURY		08/30/2023	Unknown	XXX	3,378,580	3,400,000	
0109999999 Subtotal - Bonds - U.S. Governments						3,378,580	3,400,000	
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions								
30316AAC7	FRESB 2020-SB77 A5H - CMBS		05/03/2023	Unknown	XXX	57,623	63,627	5
3132CW3U6	FH SB0811 - RMBS		03/24/2023	Unknown	XXX	76,302	76,493	136
3132FCGU3	FH Z40211 - RMBS		01/09/2023	Unknown	XXX	149,944	153,396	187
3137BVZ82	FHMS K-063 A2 - CMBS		05/22/2023	Unknown	XXX	213,441	220,000	503
3140XKQC7	FN FS4050 - RMBS		03/24/2023	Unknown	XXX	43,039	43,161	77
0909999999 Subtotal - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						540,349	556,677	908
Bonds - Industrial and Miscellaneous (Unaffiliated)								
08163TAC6	BMARK 2023-V2 A3 - CMBS		05/19/2023	Unknown	XXX	306,738	300,000	1,162
12635QBG4	COMM 2015-CCRE27 A4 - CMBS		05/15/2023	Unknown	XXX	260,953	274,000	440
126650BQ2	CVSPAS 2007 CTF - CMBS		07/25/2023	Unknown	XXX	182,186	175,972	577
17324DAU8	CGCMT 2015-P1 A5 - CMBS		06/15/2023	Unknown	XXX	190,938	200,000	392
23312VAE6	DBJPM 2016-C3 A4 - CMBS		02/02/2023	Unknown	XXX	120,485	128,000	47
36198EAE5	GSMS 2013-GC13 A5 - CMBS		05/05/2023	Unknown	XXX	134,082	122,512	111
74333DAA2	PROG 2021-SFR2 A - CMBS		05/04/2023	Unknown	XXX	145,553	161,068	48
94989KAV5	WFCM 2015-C29 A4 - CMBS		03/27/2023	Unknown	XXX	49,070	51,000	144
1109999999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,390,003	1,412,552	2,922
2509999997 Subtotal - Bonds - Part 3						5,308,932	5,369,229	3,831
2509999998 Summary item from Part 5 for Bonds						55,015,752	56,739,166	297,935
2509999999 Subtotal - Bonds						60,324,684	62,108,395	301,766
5989999998 Summary Item from Part 5 for Common Stocks						40,265	XXX	
5989999999 Subtotal - Common Stocks						40,265	XXX	
5999999999 Subtotal - Preferred and Common Stocks						40,265	XXX	
6009999999 Totals						60,364,950	XXX	301,766

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED, or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Governments																				
36179RGB9	G2 MA2894 - RMBS		05/02/2023	Paydown	XXX	28,699	27,778	29,171	28,995		1,699		1,699		30,695		(1,995)	(1,995)	418	06/20/2045
36179RZV4	G2 MA3456 - RMBS		05/02/2023	Paydown	XXX	65,209	62,656	64,643	64,384		3,846		3,846		68,229		(3,020)	(3,020)	932	02/20/2046
36179VVZ0	G2 MA6932 - RMBS		05/02/2023	Paydown	XXX	113,229	118,592	124,281	123,994		7,077		7,077		131,071		(17,842)	(17,842)	1,191	10/20/2050
36179WNE4	G2 MA7589 - RMBS		05/02/2023	Paydown	XXX	70,387	77,121	69,650	69,746		2,250		2,250		71,995		(1,608)	(1,608)	647	09/20/2051
3617QNX79	G2 BY6102 - RMBS		05/02/2023	Paydown	XXX	53,671	58,199	60,554	60,433		2,136		2,136		62,569		(8,898)	(8,898)	488	11/20/2050
3617WGYW1	G2 CG3425 - RMBS		05/02/2023	Paydown	XXX	63,791	71,113	73,346	73,267		1,358		1,358		74,625		(10,835)	(10,835)	599	09/20/2051
36182UZ83	GN AJ0767 - RMBS		05/02/2023	Paydown	XXX	161,194	166,754	174,909	173,517		3,855		3,855		177,372		(16,178)	(16,178)	1,953	08/15/2045
3620AMTH5	GN 734152 - RMBS		05/02/2023	Paydown	XXX	72,594	72,560	77,004	76,045		2,320		2,320		78,366		(5,772)	(5,772)	962	01/15/2041
3622AAAE4	GN 784605 - RMBS		05/02/2023	Paydown	XXX	48,134	47,843	49,705	49,412		973		973		50,385		(2,251)	(2,251)	723	01/15/2042
3622AAXL3	G2 785283 - RMBS		05/03/2023	Paydown	XXX	61,367	67,244	71,657	71,407		2,422		2,422		73,829		(12,461)	(12,461)	562	01/20/2051
83162CN33	SBAP 2022-25 A - ABS		04/06/2023	Paydown	XXX	134,458	156,084	156,084	156,084		(56)		(56)		156,028		(21,570)	(21,570)	2,484	01/02/2047
83162CQ48	SBAP 2022-25 H H - ABS		05/03/2023	Paydown	XXX	111,916	117,000	117,000	117,000						117,000		(5,084)	(5,084)	3,158	08/01/2047
83162CUV3	SBAP 1220-F A - ABS		10/02/2023	Various	XXX	55,557	61,609	63,688	63,306		190		190		63,496		(7,939)	(7,939)	1,217	06/01/2032
83162CVB6	SBAP 2012-20J A - ABS		10/02/2023	Various	XXX	84,243	93,189	93,750	93,630		(82)		(82)		93,548		(9,305)	(9,305)	1,902	10/01/2032
83162CVU4	SBAP 2013-20I A - ABS		05/03/2023	Paydown	XXX	169,320	173,837	185,177	181,407		969		969		182,376		(13,057)	(13,057)	4,161	09/01/2033
83162CYU1	SBAP 2017-20 H H - ABS		05/03/2023	Paydown	XXX	154,886	168,351	182,871	181,259		253		253		181,511		(26,625)	(26,625)	3,537	08/01/2037
912810SD1	UNITED STATES TREASURY		05/01/2023	Unknown	XXX	139,059	163,000	176,608	175,460		(112)		(112)		175,348		(36,289)	(36,289)	3,472	08/15/2048
912810SL3	UNITED STATES TREASURY		05/01/2023	Unknown	XXX	15,183	22,000	25,633	25,353		(34)		(34)		25,319		(10,135)	(10,135)	312	02/15/2050
912810SQ2	UNITED STATES TREASURY		05/01/2023	Unknown	XXX	108,082	166,000	137,799	139,970		405		405		140,376		(32,294)	(32,294)	1,326	08/15/2040
912810SR0	UNITED STATES TREASURY		05/01/2023	Unknown	XXX	269,799	411,000	400,676	401,778		160		160		401,938		(132,139)	(132,139)	2,146	05/15/2040
912810SW9	UNITED STATES TREASURY		05/01/2023	Unknown	XXX	343,202	466,000	443,661	445,196		314		314		445,510		(102,308)	(102,308)	6,203	02/15/2041
912810TD0	UNITED STATES TREASURY		05/01/2023	Unknown	XXX	28,280	39,000	30,300	30,356		59		59		30,414		(2,135)	(2,135)	623	02/15/2052
912810TJ7	UNITED STATES TREASURY		05/01/2023	Unknown	XXX	272,546	319,000	262,680	262,841		339		339		263,181		9,365	9,365	6,794	08/15/2052
912810TK4	UNITED STATES TREASURY		05/01/2023	Unknown	XXX	245,853	266,000	241,144	241,210		283		283		241,493		4,359	4,359	6,374	08/15/2042
9128284X5	UNITED STATES TREASURY		08/31/2023	Maturity @ 100.00	XXX	3,400,000	3,400,000	3,396,260	3,397,498		2,502		2,502		3,400,000				93,500	08/31/2023
912828YL8	UNITED STATES TREASURY		03/06/2023	Unknown	XXX	150,229	154,094	149,787	148,838	(3,863)	568		(3,296)		145,542		4,687	4,687	76	10/15/2024
912828Z37	UNITED STATES TREASURY		05/01/2023	Unknown	XXX	76,594	83,029	75,243	73,947	(11,026)	426		(10,600)		63,347		13,247	13,247	82	01/15/2030
912828Z78	UNITED STATES TREASURY		01/09/2023	Unknown	XXX	154,783	170,000	153,066	154,025		58		58		154,083		700	700	1,108	01/31/2027
912828ZF0	UNITED STATES TREASURY		09/27/2023	CITADEL SECURITIES LLC	XXX	3,688,556	3,966,000	3,802,330	3,843,341		23,300		23,300		3,866,641		(178,086)	(178,086)	13,034	03/31/2025
91282CAB7	UNITED STATES TREASURY		09/27/2023	CITADEL SECURITIES LLC	XXX	1,949,808	2,126,000	1,905,344	1,924,872		43,363		43,363		1,968,235		(18,426)	(18,426)	5,300	07/31/2025
91282CCS8	UNITED STATES TREASURY		05/01/2023	Unknown	XXX	478,423	573,000	538,221	541,020		1,049		1,049		542,068		(63,645)	(63,645)	4,865	08/15/2031
91282CCT6	UNITED STATES TREASURY		04/27/2023	Unknown	XXX	2,314,799	2,464,000	2,442,814	2,451,676		1,310		1,310		2,452,986		(138,187)	(138,187)	4,934	08/15/2024
91282CDY4	UNITED STATES TREASURY		05/01/2023	Unknown	XXX	119,698	137,000	118,275	118,714		570		570		119,284		414	414	1,824	02/15/2032
91282CFF3	UNITED STATES TREASURY		05/01/2023	Unknown	XXX	317,048	339,000	314,385	314,554		604		604		315,159		1,889	1,889	6,157	08/15/2032
91282CFH9	UNITED STATES TREASURY		05/01/2023	Unknown	XXX	920,711	947,000	906,797	907,930		1,400		1,400		909,330		11,381	11,381	15,598	08/31/2027
91282CFK2	UNITED STATES TREASURY		09/27/2023	GOLDMAN	XXX	3,679,621	3,787,000	3,717,589	3,719,298		15,112		15,112		3,734,411		(54,790)	(54,790)	123,523	09/15/2025
0109999999 Subtotal - Bonds - U.S. Governments						20,120,929	21,538,052	20,832,102	20,901,763	(14,890)	120,886		105,996		21,007,759		(886,830)	(886,830)	322,183	XXX
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)																				
13063A5E0	CALIFORNIA ST		05/02/2023	Unknown	XXX	50,087	40,000	60,219	56,903		(430)		(430)		56,474		(6,387)	(6,387)	1,775	04/01/2034
20772KQM4	CONNECTICUT ST		05/02/2023	Unknown	XXX	29,223	30,000	30,000	30,000						30,000		(777)	(777)	460	06/15/2029
917542QV7	UTAH ST		09/29/2023	Various	XXX	101,151	102,769	103,181	103,118		(192)		(192)		102,925		(1,774)	(1,774)	4,227	07/01/2025
0509999999 Subtotal - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)						180,462	172,769	193,401	190,021		(622)		(622)		189,399		(8,938)	(8,938)	6,462	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)																				
594712WY3	MICHIGAN ST UNIV REVS		05/02/2023	Unknown	XXX	44,076	55,000	55,000	55,000						55,000		(10,924)	(10,924)	1,540	08/15/2122
0709999999 Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						44,076	55,000	55,000	55,000						55,000		(10,924)	(10,924)	1,540	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
167560PL9	CHICAGO ILL MET WTR RECLAMATION DIST GTR		05/02/2023	Unknown	XXX	76,015	70,000	82,505	80,372		(152)		(152)		80,220		(4,205)	(4,205)	1,702	12/01/2038
302987AA0	FRESB 2020-SB70 A5H - CMBS		09/27/2023	Various	XXX	102,851	111,260	111,791	111,282		11,717		11,717		122,999		(20,148)	(20,148)	2,090	10/25/2039
30309LAG3	FRESB 2019-SB61 A5H - CMBS		09/27/2023	Various	XXX	141,235	144,220	145,192	144,219		17,915		17,915		162,135		(20,900)	(20,900)	3,471	02/25/2039
30312BAA3	FRESB 2019-SB66 A5H - CMBS		09/27/2023	Various	XXX	106,184	111,303	111,951	111,311		12,875		12,875		124,185		(18,001)	(18,001)	2,055	06/25/2039

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED, or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
30316AAC7	FRESB 2020-SB77 A5H - CMBS		08/01/2023	Paydown	XXX	115,512	127,403	121,732	63,842		6,272		6,272		127,737		(12,225)	(12,225)	216	06/25/2040
31288QEM8	FH 841040 - RMBS		09/27/2023	Various	XXX	196,269	181,964	192,834	191,745		12,276		12,276		204,021		(7,752)	(7,752)	5,545	07/01/2043
31288QF21	FH 841085 - RMBS		09/27/2023	Various	XXX	87,107	83,366	87,069	87,069		4,512		4,512		91,580		(4,473)	(4,473)	3,362	09/01/2047
31288QF62	FH 841089 - RMBS		09/28/2023	Various	XXX	87,735	82,606	86,220	86,220		6,216		6,216		92,436		(4,701)	(4,701)	2,946	06/01/2047
31288QF70	FH 841090 - RMBS		09/27/2023	Various	XXX	231,891	222,682	233,895	233,895		9,439		9,439		243,333		(11,443)	(11,443)	8,118	10/01/2046
312944Y54	FH A96132 - RMBS		05/02/2023	Paydown	XXX	69,779	69,218	76,140	74,556		3,083		3,083		77,639		(7,860)	(7,860)	1,040	01/01/2041
3131XHQH2	FH ZL2256 - RMBS		05/02/2023	Unknown	XXX	134,554	135,422	62,335	61,745		2,385		2,385		64,129		70,425	70,425	902	10/01/2041
31329N3E6	FH ZA5297 - RMBS		05/02/2023	Paydown	XXX	52,151	54,207	58,628	58,488		151		151		58,638		(6,487)	(6,487)	905	03/01/2048
3132A84T3	FH ZS8034 - RMBS		09/27/2023	Various	XXX	108,303	112,091	120,410	118,849		3,803		3,803		122,652		(14,348)	(14,348)	2,582	06/01/2033
3132CW3U6	FH SB0811 - RMBS		05/02/2023	Paydown	XXX	76,851	76,493	76,302			1,604		1,604		77,905		(1,054)	(1,054)	17	12/01/2037
3132CWLH5	FH SB0328 - RMBS		05/02/2023	Paydown	XXX	40,779	41,671	44,038	43,618		1,337		1,337		44,955		(4,176)	(4,176)	413	06/01/2034
3132DVL52	FH SD7548 - RMBS		05/02/2023	Paydown	XXX	56,118	63,306	58,618	58,665		910		910		59,575		(3,457)	(3,457)	532	11/01/2051
3132DVLY9	FH SD7543 - RMBS		05/02/2023	Paydown	XXX	49,809	57,016	51,983	52,042		491		491		52,533		(2,724)	(2,724)	596	08/01/2051
3132FCGU3	FH Z40211 - RMBS		05/02/2023	Paydown	XXX	152,762	153,396	149,944			5,088		5,088		155,032		(2,270)	(2,270)	1,557	08/01/2048
3132J4GA1	FH G30892 - RMBS		05/02/2023	Unknown	XXX	333,236	328,619	63,430	60,253		28,921		28,921		89,174		244,062	244,062	1,091	04/01/2030
3132XCSG1	FH G67719 - RMBS		05/02/2023	Paydown	XXX	31,484	31,651	35,162	35,013		1,105		1,105		36,118		(4,634)	(4,634)	477	01/01/2049
3133ATTT8	FH QC8662 - RMBS		05/02/2023	Paydown	XXX	40,898	45,793	47,517	47,454		998		998		48,452		(7,554)	(7,554)	378	10/01/2051
3133KJC34	FH RA2790 - RMBS		05/02/2023	Paydown	XXX	30,728	35,165	36,533	36,426		831		831		37,256		(6,528)	(6,528)	295	06/01/2050
3133KKAG4	FH RA3607 - RMBS		05/02/2023	Paydown	XXX	41,877	46,354	49,895	49,653		548		548		50,200		(8,324)	(8,324)	469	09/01/2050
3137BVZ82	FHMS K-063 A2 - CMBS		09/27/2023	Bank of NYC	XXX	207,900	220,000	213,441			568		568		214,009		(6,109)	(6,109)	2,536	01/25/2027
3137F15D6	FHR 4690 VK - CMO/RMBS		06/29/2023	Paydown	XXX	124,016	99,073	99,851	99,777		24,732		24,732		124,509		(493)	(493)	1,517	09/15/2028
3138AJK50	FN AI4815 - RMBS		05/02/2023	Paydown	XXX	26,592	26,534	31,318	29,025		4,686		4,686		33,711		(7,119)	(7,119)	493	06/01/2041
3138EKSN6	FN AL3224 - RMBS		09/28/2023	Various	XXX	107,829	106,558	109,122	109,122		7,891		7,891		117,013		(9,184)	(9,184)	3,245	03/01/2043
3138EPZE7	FN AL7040 - RMBS		09/28/2023	Various	XXX	212,605	207,726	209,138	209,138		12,750		12,750		221,887		(9,283)	(9,283)	6,114	10/01/2043
3138WE6B0	FN AS5365 - RMBS		05/02/2023	Paydown	XXX	26,310	27,390	28,451	28,322		979		979		29,301		(2,992)	(2,992)	165	07/01/2045
3140F7P60	FN BD0444 - RMBS		05/02/2023	Paydown	XXX	29,594	31,283	32,495	32,354		90		90		32,444		(2,850)	(2,850)	369	06/01/2046
3140J5XX2	FN BM1593 - RMBS		05/02/2023	Paydown	XXX	48,531	50,290	52,738	52,044		350		350		52,395		(3,863)	(3,863)	589	11/01/2035
3140J7UL7	FN BM3286 - RMBS		05/02/2023	Paydown	XXX	42,088	42,201	44,002	43,768		2,419		2,419		46,187		(4,099)	(4,099)	779	11/01/2047
3140J8HX4	FN BM3845 - RMBS		09/28/2023	Various	XXX	115,700	113,928	105,655	108,411		7,489		7,489		115,899		(199)	(199)	3,563	09/01/2037
3140J9X30	FN BM5197 - RMBS		05/02/2023	Paydown	XXX	42,978	42,983	44,891	44,662		1,268		1,268		45,930		(2,952)	(2,952)	646	07/01/2046
3140JA5B0	FN BM6241 - RMBS		09/27/2023	Various	XXX	116,209	109,111	114,976	114,976		12,668		12,668		127,644		(11,435)	(11,435)	3,161	02/01/2044
3140JAXM5	FN BM6083 - RMBS		09/28/2023	Various	XXX	154,815	148,494	151,313	151,313		13,301		13,301		164,614		(9,799)	(9,799)	4,540	09/01/2045
3140JBCH7	FN BM6371 - RMBS		09/28/2023	Various	XXX	89,897	85,700	90,334	105,190		(8,711)		(8,711)		96,479		(6,582)	(6,582)	2,771	04/01/2047
3140KQU33	FN BQ5101 - RMBS		05/02/2023	Paydown	XXX	23,361	26,087	27,909	27,792		258		258		28,050		(4,688)	(4,688)	264	10/01/2050
3140KUNZ1	FN BQ8507 - RMBS		05/02/2023	Paydown	XXX	23,543	26,073	28,074	27,965		747		747		28,712		(5,169)	(5,169)	263	12/01/2050
3140QDFM1	FN CA5571 - RMBS		05/02/2023	Paydown	XXX	60,871	62,213	67,122	66,776		5,329		5,329		72,105		(11,235)	(11,235)	826	04/01/2050
3140QET51	FN CA6871 - RMBS		05/02/2023	Paydown	XXX	40,131	42,718	45,167	44,799		519		519		45,318		(5,187)	(5,187)	358	08/01/2035
3140QFKQ1	FN CA7502 - RMBS		09/27/2023	Various	XXX	79,253	84,662	90,932	90,092		1,805		1,805		91,897		(12,644)	(12,644)	1,989	10/01/2035
3140QKW95	FN CB0671 - RMBS		05/02/2023	Paydown	XXX	58,196	66,495	61,066	61,126		450		450		61,576		(3,380)	(3,380)	559	06/01/2051
3140X4MQ6	FN FM1266 - RMBS		05/02/2023	Paydown	XXX	51,995	51,116	55,469	55,106		5,401		5,401		60,506		(8,512)	(8,512)	1,048	07/01/2049
3140X52J1	FN FM2576 - RMBS		09/27/2023	Various	XXX	216,502	219,014	233,045	230,817		12,030		12,030		242,847		(26,344)	(26,344)	5,393	03/01/2035
3140X5XX6	FN FM2493 - RMBS		05/02/2023	Paydown	XXX	48,877	48,581	52,786	52,475		4,873		4,873		57,348		(8,471)	(8,471)	786	10/01/2049
3140X8HU4	FN FM4742 - RMBS		09/27/2023	Various	XXX	105,044	108,975	117,353	116,159		3,407		3,407		119,566		(14,522)	(14,522)	3,413	03/01/2035
3140XCRV2	FN FM8599 - RMBS		05/02/2023	Paydown	XXX	35,832	36,026	38,301	38,114		686		686		38,801		(2,969)	(2,969)	415	01/01/2035
3140XCZD3	FN FM8839 - RMBS		05/02/2023	Paydown	XXX	38,003	45,445	46,212	46,182		81		81		46,264		(8,260)	(8,260)	307	09/01/2051
3140XGEK1	FN FS1037 - RMBS		05/02/2023	Paydown	XXX	48,923	52,416	54,464	54,418		39		39		54,457		(5,534)	(5,534)	615	01/01/2052
3140XGXU8	FN FS1590 - RMBS		05/02/2023	Paydown	XXX	52,132	59,730	49,221	49,265		869		869		50,133		1,999	1,999	499	04/01/2052
3140XKQC7	FN FS4050 - RMBS		05/02/2023	Paydown	XXX	43,034	43,161	43,039			581		581		43,620		(586)	(586)	10	03/01/2038
31418D2P6	FN MA4381 - RMBS		05/02/2023	Paydown	XXX	24,456	26,390	28,089	28,016		488		488		28,505		(4,048)	(4,048)	311	07/01/2051
462590MX5	IOWA STUDENT LN LIQUIDITY CORP STUDENT L		09/27/2023	Raymond James Financial	XXX	92,287	95,000	95,000	95,000						95,000		(2,713)	(2,713)	2,977	12/01/2024
54627RAL4	LASGOV 22A A1 - ABS		09/28/2023	Various	XXX	207,324	213,000	213,000	213,000		0		0		213,000		(5,676)	(5,676)	8,876	02/01/2029
57563RSM2	MASSACHUSETTS EDL FING AUTH		09/27/2023	PERSHING LLC	XXX	111,121	115,000	115,000	115,000						115,000		(3,879)	(3,879)	5,615	07/01/2025
57563RSP5	MASSACHUSETTS EDL FING AUTH		05/02/2023	Unknown	XXX	53,718	55,000	55,000	55,000						55,000		(1,282)	(1,282)	1,968	07/01/2027
59334PCZ8	MIAMI-DADE CNTY FLA TRAN SYS SALES SURTA		05/03/2023	Unknown	XXX	82,916	80,000	86,874	86,524		(191)		(191)		86,333		(3,417)	(3,417)	3,739	07/01/2032
59447TXA6	MICHIGAN FIN AUTH REV		05/03/2023	Unknown	XXX	79,053	80,000	74,697	78,941		545		545		79,485		(433)	(433)	1,283	09/01/2049
6461366P1	NEW JERSEY ST TRANSN TR FD AUTH		06/15/2023	Maturity @ 100.00	XXX	130,000	130,000	130,259	130,035		(35)		(35)		130,000				1,658	06/15/2023

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED, or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
650035TD0	NEW YORK ST URBAN DEV CORP REV		05/02/2023	Unknown	XXX	103,542	100,000	116,434	112,959		(178)		(178)		112,781		(9,239)	(9,239)	3,670	03/15/2039
73358W4V3	PORT AUTH N Y & N J		07/01/2023	Unknown	XXX	135,000	135,000	135,000	135,000						135,000				733	07/01/2023
79467BCM5	SALES TAX SECURITIZATION CORP ILL		05/03/2023	Call @ 100.00	XXX	76,387	80,000	72,421	72,406		563		563		72,969		3,417	3,417	3,053	01/01/2040
91412HGE7	UNIVERSITY CALIF REVS		05/02/2023	Unknown	XXX	46,347	50,000	50,000	50,000						50,000		(3,653)	(3,653)	207	05/15/2025
914453AA3	UNIVERSITY OF MIAMI		05/02/2023	Unknown	XXX	25,013	29,000	29,000	29,000						29,000		(3,987)	(3,987)	697	04/01/2052
0909999999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						5,802,052	5,857,579	5,642,780	5,096,782		251,070		251,070		5,888,201		(86,149)	(86,149)	122,780	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
00206RGD8	AT&T INC		05/01/2023	Unknown	XXX	169,949	169,000	167,138	169,435		(101)		(101)		169,334		615	615	4,043	06/12/2024
00206RJZ6	AT&T INC		05/01/2023	Unknown	XXX	36,312	47,000	46,854	46,867		3		3		46,870		(10,557)	(10,557)	695	06/01/2041
00912XAX2	AIR LEASE CORP		01/15/2023	Maturity @ 100.00	XXX	155,000	155,000	156,827	155,000						155,000				2,131	01/15/2023
00914AAD4	AIR LEASE CORP		01/15/2023	Maturity @ 100.00	XXX	349,000	349,000	347,929	348,985		15		15		349,000				3,926	01/15/2023
020002BH3	ALLSTATE CORP		09/27/2023	MERRILL LYNCH PIERCE FENNER	XXX	125,723	140,000	121,404	122,521		4,162		4,162		126,683		(960)	(960)	828	12/15/2025
023135AQ9	AMAZON.COM INC		05/01/2023	Unknown	XXX	77,074	76,000	96,679	95,060		(206)		(206)		94,854		(17,780)	(17,780)	1,547	12/05/2044
023135CE4	AMAZON.COM INC		09/27/2023	MERRILL LYNCH PIERCE FENNER	XXX	241,263	250,000	249,603	249,687		104		104		249,792		(8,529)	(8,529)	7,208	04/13/2025
025816BS7	AMERICAN EXPRESS CO		02/27/2023	Maturity @ 100.00	XXX	170,000	170,000	177,686	170,071		(71)		(71)		170,000				2,408	02/27/2023
025816CY3	AMERICAN EXPRESS CO		09/27/2023	MERRILL LYNCH PIERCE FENNER	XXX	240,527	249,000	238,993	239,501		2,610		2,610		242,111		(1,585)	(1,585)	11,365	08/01/2025
02582JJV3	AMXCA 2022-3 A - ABS		05/04/2023	Unknown	XXX	106,937	108,000	107,998	107,998		0		0		107,999		(1,062)	(1,062)	1,609	08/16/2027
02589BAA8	AMXCA 2022-1 A - ABS		09/28/2023	Amherst Pierpont Securities	XXX	186,292	196,000	195,990	195,993		2		2		195,995		(9,703)	(9,703)	3,417	03/15/2027
02665WDC2	AMERICAN HONDA FINANCE CORP		01/10/2023	Maturity @ 100.00	XXX	150,000	150,000	150,855	150,007		(7)		(7)		150,000				1,538	01/10/2023
02665WDH1	AMERICAN HONDA FINANCE CORP		03/30/2023	Unknown	XXX	300,982	302,000	308,342	302,727		(502)		(502)		302,226		(1,243)	(1,243)	2,307	05/10/2023
026874DQ7	AMERICAN INTERNATIONAL GROUP INC		05/01/2023	Unknown	XXX	57,783	61,000	60,934	60,968		4		4		60,972		(3,189)	(3,189)	521	06/30/2025
03522AAJ9	ANHEUSER-BUSCH COMPANIES LLC		05/01/2023	Unknown	XXX	54,344	56,000	56,824	56,765		(4)		(4)		56,761		(2,417)	(2,417)	2,073	02/01/2046
036752AV5	ELEVANCE HEALTH INC		09/27/2023	MERRILL LYNCH PIERCE FENNER	XXX	126,078	127,000	126,967	126,959		14		14		126,974		(896)	(896)	6,134	10/15/2025
036752AW3	ELEVANCE HEALTH INC		05/01/2023	Unknown	XXX	46,985	45,000	44,723	44,722		9		9		44,732		2,253	2,253	1,231	10/15/2032
037833CD0	APPLE INC		05/01/2023	Unknown	XXX	24,424	28,000	29,525	29,420		(13)		(13)		29,408		(4,983)	(4,983)	806	08/04/2046
05369AAK7	AVIATION CAPITAL GROUP LLC		05/01/2023	Unknown	XXX	45,523	51,000	50,512	50,696		33		33		50,729		(5,206)	(5,206)	754	01/30/2026
05522RDF2	BACCT 2022-2 A - ABS		05/04/2023	Unknown	XXX	74,280	73,000	72,988	72,989		1		1		72,990		1,290	1,290	1,673	04/17/2028
05523UAK6	BAE SYSTEMS HOLDINGS INC		05/01/2023	Unknown	XXX	92,194	94,000	97,337	94,837		(154)		(154)		94,683		(2,489)	(2,489)	2,044	10/07/2024
056054AA7	BX 2019-XL A - CMBS		09/27/2023	Various	XXX	248,759	249,883	249,883	249,883		7,564		7,564		257,447		(8,687)	(8,687)	10,723	10/15/2036
06051GJH3	BANK OF AMERICA CORP		02/27/2023	Unknown	XXX	225,107	233,000	233,000	233,000						233,000		(7,893)	(7,893)	514	10/24/2024
06051GJR1	BANK OF AMERICA CORP		06/29/2023	Unknown	XXX	130,227	136,000	136,000	136,000						136,000		(5,773)	(5,773)	914	04/22/2025
06051GKG3	BANK OF AMERICA CORP		09/28/2023	MARKETAXESS	XXX	127,833	130,000	130,000	130,000						130,000		(2,167)	(2,167)	2,762	02/04/2025
06368D3S1	BANK OF MONTREAL		09/27/2023	MERRILL LYNCH PIERCE FENNER	XXX	203,946	211,000	210,951	210,956		13		13		210,969		(7,023)	(7,023)	5,207	06/07/2025
06368FAA7	BANK OF MONTREAL		02/27/2023	Unknown	XXX	218,064	224,000	223,812	223,933		15		15		223,949		(5,885)	(5,885)	406	09/15/2023
06406RAX5	BANK OF NEW YORK MELLON CORP		09/27/2023	MERRILL LYNCH PIERCE FENNER	XXX	131,776	139,000	138,910	138,945		23		23		138,968		(7,191)	(7,191)	1,096	10/25/2024
06406RBC0	BANK OF NEW YORK MELLON CORP		09/07/2023	Unknown	XXX	163,869	169,000	168,976	168,976		11		11		168,987		(5,118)	(5,118)	5,032	04/25/2025
064159TE6	BANK OF NOVA SCOTIA		02/01/2023	Maturity @ 100.00	XXX	250,000	250,000	249,688	249,991		9		9		250,000				2,438	02/01/2023
064159VK9	BANK OF NOVA SCOTIA		02/27/2023	Unknown	XXX	72,584	73,000	72,883	72,987		6		6		72,993		(409)	(409)	386	05/01/2023
06540DBH7	BANK 2021-BNK36 A5 - CMBS		02/01/2023	Unknown	XXX	77,165	91,000	93,725	93,391		(23)		(23)		93,367		(16,202)	(16,202)	387	09/17/2064
08161CAB7	BMARK 2018-B2 A2 - CMBS		09/28/2023	Various	XXX	70,626	75,778	79,946	76,010		753		753		76,763		(6,137)	(6,137)	1,503	02/17/2051
08162FAB9	BMARK 2019-B12 A2 - CMBS		05/09/2023	Paydown	XXX	108,307	115,974	119,453	117,186		(468)		(468)		116,718		(8,411)	(8,411)	1,499	08/16/2052
08163TAC6	BMARK 2023-V2 A3 - CMBS		09/29/2023	CITIGROUP GLOBAL MARKETS INC.	XXX	295,453	300,000	306,738			(469)		(469)		306,269		(10,816)	(10,816)	5,909	05/17/2055
084659AP6	BERKSHIRE HATHAWAY ENERGY CO		05/01/2023	Unknown	XXX	135,213	170,000	168,028	168,172		17		17		168,188		(32,975)	(32,975)	5,168	07/15/2048
09256BAE7	BLACKSTONE HOLDINGS FINANCE CO LLC		05/01/2023	Unknown	XXX	19,852	20,000	24,666	24,232		(44)		(44)		24,188		(4,336)	(4,336)	896	08/15/2042
09690AAC7	BMWLT 2021-2 A3 - ABS		04/26/2023	Paydown	XXX	111,710	113,055	113,044	113,050		4		4		113,054		(1,345)	(1,345)	109	12/26/2024
097023CS2	BOEING CO		05/01/2023	Maturity @ 100.00	XXX	134,000	134,000	134,000	134,000						134,000				3,020	05/01/2023
097023CW3	BOEING CO		05/01/2023	Unknown	XXX	44,874	46,000	50,578	50,516		(23)		(23)		50,493		(5,619)	(5,619)	1,350	05/01/2050
10112RAV6	BOSTON PROPERTIES LP		09/01/2023	Maturity @ 100.00	XXX	131,000	131,000	130,197	130,837		163		163		131,000				4,094	09/01/2023

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED, or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
10112RBG8	BOSTON PROPERTIES LP		05/01/2023	Unknown	XXX	72,157	71,000	70,958	70,952		11		11		70,962		1,195	1,195	2,210	12/01/2027
11134LAF6	BROADCOM CORP		05/30/2023	Unknown	XXX	166,619	169,000	182,635	172,903		(1,851)		(1,851)		171,052		(4,433)	(4,433)	5,377	01/15/2024
11135FAL5	BROADCOM INC		05/01/2023	Unknown	XXX	61,144	64,000	72,294	69,922		(345)		(345)		69,577		(8,432)	(8,432)	1,666	09/15/2028
125523CB4	CIGNA GROUP		05/01/2023	Unknown	XXX	74,500	78,000	85,921	82,965		(415)		(415)		82,550		(8,050)	(8,050)	1,783	03/01/2027
12591UAF0	COMM 2014-UBS2 A5 - CMBS		09/27/2023	CITIGROUP GLOBAL MARKETS INC.	XXX	220,144	222,000	232,441	227,674		(4,166)		(4,166)		223,508		(3,363)	(3,363)	7,279	03/12/2047
12593GAF9	COMM 2015-PC1 A5 - CMBS		09/28/2023	NATIONAL FINL SVCS CORP, NEW Y	XXX	170,018	178,000	177,555	177,602		75		75		177,677		(7,659)	(7,659)	5,228	07/12/2050
12625KAE5	COMM 2013-CCRE8 A5 - CMBS		05/12/2023	Paydown	XXX	107,183	107,183	112,337	108,431		(1,247)		(1,247)		107,183				794	06/12/2046
12635QBF6	COMM 2015-CCRE27 A3 - CMBS		09/28/2023	SG AMERICAS SECURITIES, LLC	XXX	125,387	131,846	128,616	128,972		831		831		129,803		(4,416)	(4,416)	3,324	10/13/2048
12635QBG4	COMM 2015-CCRE27 A4 - CMBS		09/28/2023	GOLDMAN	XXX	257,903	274,000	260,953			1,961		1,961		262,914		(5,011)	(5,011)	3,326	10/13/2048
126650BQ2	CVSPAS 2007 CTF - CMBS		09/27/2023	Various	XXX	302,709	295,859	323,002	134,034		(4,023)		(4,023)		312,196		(9,487)	(9,487)	5,906	01/10/2030
126650CL2	CVS HEALTH CORP		09/27/2023	MERRILL LYNCH PIERCE FENNER	XXX	156,356	162,000	174,327	170,556		(2,738)		(2,738)		167,818		(11,462)	(11,462)	7,481	07/20/2025
136375CD2	CANADIAN NATIONAL RAILWAY CO	A	09/27/2023	MERRILL LYNCH PIERCE FENNER	XXX	165,521	171,000	183,851	177,223		(2,819)		(2,819)		174,404		(8,883)	(8,883)	4,316	11/21/2024
13645RBD5	CANADIAN PACIFIC RAILWAY CO		09/27/2023	MERRILL LYNCH PIERCE FENNER	XXX	212,996	225,000	224,703	224,809		74		74		224,883		(11,886)	(11,886)	2,506	12/02/2024
14040HCK9	CAPITAL ONE FINANCIAL CORP		06/29/2023	Unknown	XXX	113,901	117,000	117,000	117,000						117,000		(3,099)	(3,099)	890	12/06/2024
14040HCS2	CAPITAL ONE FINANCIAL CORP		05/01/2023	Unknown	XXX	20,299	21,000	20,855	20,865		11		11		20,875		(576)	(576)	497	05/10/2028
14041NFV8	COMET 2019-3 A - ABS		05/04/2023	Unknown	XXX	37,200	40,000	41,509	40,868		(82)		(82)		40,786		(3,586)	(3,586)	327	08/15/2028
14041NFY2	COMET 2021-3 A - ABS		09/28/2023	MERRILL LYNCH PIERCE FENNER	XXX	117,451	124,000	123,983	123,989		(47)		(47)		123,942		(6,491)	(6,491)	1,017	11/16/2026
14043GAD6	COPAR 2022-2 A3 - ABS		09/28/2023	HILLTOP SECURITIES	XXX	127,256	132,000	131,991	131,992		3		3		131,994		(4,738)	(4,738)	3,811	05/17/2027
141781BY9	CARGILL INC		09/27/2023	MERRILL LYNCH PIERCE FENNER	XXX	123,381	125,000	124,890	124,889		35		35		124,924		(1,542)	(1,542)	5,891	10/10/2025
142339AH3	CARLISLE COMPANIES INC		05/01/2023	Unknown	XXX	42,917	45,000	41,745	41,897		189		189		42,086		831	831	713	12/01/2027
142339AK6	CARLISLE COMPANIES INC		09/01/2023	Maturity @ 100.00	XXX	109,000	109,000	108,940	108,979		21		21		109,000				600	09/01/2023
14913R2V8	CATERPILLAR FINANCIAL SERVICES CORP		09/27/2023	MERRILL LYNCH PIERCE FENNER	XXX	99,457	103,000	102,869	102,893		35		35		102,928		(3,471)	(3,471)	3,074	05/13/2025
166756AP1	CHEVRON USA INC		09/27/2023	MERRILL LYNCH PIERCE FENNER	XXX	119,860	122,000	133,121	127,065		(2,311)		(2,311)		124,755		(4,894)	(4,894)	4,150	11/15/2024
166764BX7	CHEVRON CORP		05/01/2023	Unknown	XXX	26,760	29,000	29,000	29,000						29,000		(2,240)	(2,240)	276	05/11/2027
17252MAP5	CINTAS NO 2 CORP		09/27/2023	MERRILL LYNCH PIERCE FENNER	XXX	192,970	200,000	199,956	199,959		17		17		199,976		(7,006)	(7,006)	6,287	05/01/2025
172967KN0	CITIGROUP INC		05/01/2023	Unknown	XXX	72,997	76,000	77,682	76,861		(82)		(82)		76,779		(3,782)	(3,782)	1,306	05/01/2026
172967LS8	CITIGROUP INC		05/01/2023	Unknown	XXX	75,619	81,000	84,439	83,266		(147)		(147)		83,119		(7,500)	(7,500)	1,473	10/27/2028
172967MF5	CITIGROUP INC		06/29/2023	Unknown	XXX	310,657	318,000	332,138	325,924		(2,979)		(2,979)		322,945		(12,287)	(12,287)	7,284	04/24/2025
17321JAD6	CGCMT 2013-GC15 A4 - CMBS		07/12/2023	Paydown	XXX	334,000	334,000	353,751	341,618		(7,618)		(7,618)		334,000				6,572	09/12/2046
17323CAE7	CGCMT 2015-GC27 A5 - CMBS		05/05/2023	Unknown	XXX	58,844	61,617	66,452	63,924		(466)		(466)		63,457		(4,613)	(4,613)	848	02/12/2048
17324DAU8	CGCMT 2015-P1 A5 - CMBS		09/28/2023	MERRILL LYNCH PIERCE FENNER	XXX	190,055	200,000	190,938			1,143		1,143		192,081		(2,026)	(2,026)	1,879	09/17/2048
17328HBB6	CGCMT 2019-GC43 A2 - CMBS		04/28/2023	Unknown	XXX	60,005	64,000	65,919	64,698		(144)		(144)		64,553		(4,548)	(4,548)	795	11/13/2052
20030NDK4	COMCAST CORP		05/01/2023	Unknown	XXX	62,313	65,000	64,826	64,890		10		10		64,900		(2,588)	(2,588)	1,263	04/01/2027
20030NDS7	COMCAST CORP		05/01/2023	Unknown	XXX	37,146	56,000	73,259	72,988		(161)		(161)		72,827		(35,681)	(35,681)	817	11/01/2051
20030NDZ1	COMCAST CORP		09/27/2023	MERRILL LYNCH PIERCE FENNER	XXX	127,224	128,000	127,965	127,958		17		17		127,975		(751)	(751)	6,011	11/07/2025
20268JAA1	COMMONSPIRIT HEALTH		05/01/2023	Unknown	XXX	63,014	65,000	65,000	65,000						65,000		(1,986)	(1,986)	1,056	10/01/2024
2027A0KH1	COMMONWEALTH BANK OF AUSTRALIA	C	09/27/2023	MERRILL LYNCH PIERCE FENNER	XXX	186,046	195,000	195,000	195,000						195,000		(8,954)	(8,954)	4,664	03/14/2025
209111FX6	CONSOLIDATED EDISON COMPANY OF NEW YORK		05/01/2023	Unknown	XXX	39,516	43,000	42,902	42,923		5		5		42,927		(3,411)	(3,411)	848	04/01/2030
210795PZ7	UNITED AIRLINES 2012-1 PASS THROUGH TRUS		05/01/2023	Paydown	XXX	157,019	160,259	166,073	162,948		(1,622)		(1,622)		161,326		(4,307)	(4,307)	3,713	10/11/2025
21688AAU6	COOPERATIEVE RABOBANK UA (NEW YORK BRANC		09/27/2023	MERRILL LYNCH PIERCE FENNER	XXX	298,726	304,000	303,860	303,873		63		63		303,936		(5,210)	(5,210)	12,991	08/22/2024
22160KAP0	COSTCO WHOLESALE CORP		05/01/2023	Unknown	XXX	107,764	128,000	127,776	127,833		8		8		127,841		(20,077)	(20,077)	1,098	04/20/2030

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED, or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
233046AS0	DNKN 211 A23 - RMBS		05/05/2023	Paydown	XXX	153,124	191,070	191,070	191,070						191,070		(37,946)	(37,946)	2,183	11/20/2051
23312VAE6	DBJPM 2016-C3 A4 - CMBS		09/28/2023	Various	XXX	120,200	128,000	120,485			1,993		1,993		122,478		(2,278)	(2,278)	1,768	08/12/2049
233331BG1	DTE ENERGY CO		09/27/2023	MERRILL LYNCH PIERCE FENNER	XXX	121,620	132,000	130,667	131,088		278		278		131,366		(9,747)	(9,747)	1,147	06/01/2025
23345GAA8	DTE 2022A A1 - ABS		10/02/2023	Various	XXX	184,901	194,517	194,492	194,502		4		4		194,506		(9,605)	(9,605)	3,691	12/01/2027
244199BH7	DEERE & CO		05/01/2023	Unknown	XXX	46,502	48,000	47,935	47,969		5		5		47,975		(1,472)	(1,472)	726	04/15/2025
24422ETC3	JOHN DEERE CAPITAL CORP		09/27/2023	MERRILL LYNCH PIERCE FENNER	XXX	222,929	232,000	241,303	239,203		(1,943)		(1,943)		237,260		(14,331)	(14,331)	8,282	09/11/2025
24422EVE6	JOHN DEERE CAPITAL CORP		04/06/2023	Maturity @ 100.00	XXX	195,000	195,000	194,953	194,996		4		4		195,000				1,170	04/06/2023
247361ZV3	DELTA AIRLINES 2020-1 CLASS AA PASS THRO		12/10/2023	Paydown	XXX	228,086	258,557	257,063	257,280		186		186		257,467		(29,381)	(29,381)	2,054	12/10/2029
25389JAU0	DIGITAL REALTY TRUST LP		05/01/2023	Unknown	XXX	59,762	67,000	67,662	67,450		(22)		(22)		67,428		(7,666)	(7,666)	2,023	07/01/2029
254683CW3	DCENT 2022-3 A - ABS		09/28/2023	JP MORGAN SECURITIES INC.	XXX	169,462	176,000	175,978	175,981		5		5		175,986		(6,524)	(6,524)	4,943	07/15/2027
254687FN1	WALT DISNEY CO		09/27/2023	MERRILL LYNCH PIERCE FENNER	XXX	125,626	130,000	129,929	129,967		14		14		129,981		(4,355)	(4,355)	4,415	03/24/2025
254709AS7	DISCOVER FINANCIAL SERVICES		05/01/2023	Unknown	XXX	27,170	26,000	25,860	25,859		5		5		25,864		1,306	1,306	745	11/29/2032
256677AJ4	DOLLAR GENERAL CORP		09/27/2023	MERRILL LYNCH PIERCE FENNER	XXX	120,936	123,000	122,886	122,894		49		49		122,943		(2,007)	(2,007)	5,358	09/20/2024
25755TAN0	DPABS 2021-1 AI - RMBS		05/05/2023	Paydown	XXX	70,469	81,755	81,755	81,755						81,755		(11,286)	(11,286)	1,171	04/25/2051
26441CBV6	DUKE ENERGY CORP		09/27/2023	MERRILL LYNCH PIERCE FENNER	XXX	124,067	126,000	125,958	125,955		14		14		125,969		(1,902)	(1,902)	5,093	12/08/2025
26442CAU8	DUKE ENERGY CAROLINAS LLC		05/01/2023	Unknown	XXX	43,427	53,000	59,035	58,640		(48)		(48)		58,592		(15,165)	(15,165)	1,326	03/15/2048
278642BC6	EBAY INC		09/27/2023	MERRILL LYNCH PIERCE FENNER	XXX	128,140	128,000	127,850	127,846		44		44		127,890		249	249	6,440	11/22/2025
29717PAN7	ESSEX PORTFOLIO LP		09/28/2023	JP MORGAN SECURITIES INC.	XXX	107,319	109,000	118,515	112,621		(2,509)		(2,509)		110,112		(2,793)	(2,793)	3,884	05/01/2024
30040WAG3	EVERSOURCE ENERGY		09/27/2023	MERRILL LYNCH PIERCE FENNER	XXX	143,433	144,000	156,198	147,848		(3,433)		(3,433)		144,416		(983)	(983)	4,530	12/01/2023
30161NAY7	EXELON CORP		05/01/2023	Unknown	XXX	12,477	14,000	13,984	13,985		1		1		13,986		(1,510)	(1,510)	362	04/15/2050
316773CZ1	FIFTH THIRD BANCORP		05/05/2023	Maturity @ 100.00	XXX	134,000	134,000	133,914	133,990		10		10		134,000				1,089	05/05/2023
34528QGW8	FORDF 2019-2 A - ABS		09/28/2023	PERSHING LLC	XXX	347,209	353,000	381,998	365,056		(7,087)		(7,087)		357,969		(10,760)	(10,760)	8,521	04/15/2026
34532PAA8	FORDR 2019-REV1 A - ABS		06/29/2023	Unknown	XXX	163,821	166,000	179,215	170,102		(2,008)		(2,008)		168,094		(4,273)	(4,273)	3,165	07/15/2030
34534LAD9	FORDO 2022-B A3 - ABS		09/28/2023	Bank of NYC	XXX	123,904	127,000	126,993	126,994		3		3		126,997		(3,092)	(3,092)	3,747	09/15/2026
35563P4U0	SCRT 2021-3 MA - CMO/RMBS		10/02/2023	Various	XXX	80,402	99,685	102,273	101,906		(640)		(640)		101,265		(20,863)	(20,863)	1,540	03/25/2061
35563PDZ9	SCRT 2018-1 MA - CMO/RMBS		05/02/2023	Paydown	XXX	89,596	98,037	96,723	96,738		239		239		96,977		(7,381)	(7,381)	1,220	05/25/2057
35563PHF9	SCRT 2018-4 MA - CMO/RMBS		05/02/2023	Paydown	XXX	78,895	83,442	81,516	81,650		544		544		82,194		(3,299)	(3,299)	971	03/25/2058
35563PJF7	SCRT 2019-1 MA - CMO/RMBS		09/27/2023	Various	XXX	288,417	314,429	333,957	333,392		(4,933)		(4,933)		328,460		(40,043)	(40,043)	9,485	07/25/2058
35563PKG3	SCRT 2019-2 MA - CMO/RMBS		05/02/2023	Paydown	XXX	59,030	62,212	63,629	63,555		(330)		(330)		63,225		(4,194)	(4,194)	727	08/26/2058
35563PML0	SCRT 2019-4 MA - CMO/RMBS		05/02/2023	Paydown	XXX	87,094	95,522	101,964	101,681		(1,033)		(1,033)		100,648		(13,554)	(13,554)	1,189	02/25/2059
361886CD4	GFORT 192 A - ABS		09/28/2023	WELLS FARGO ADVISORS LLC (CHARLOTTE, NC)	XXX	160,148	163,000	173,019	167,939		(2,926)		(2,926)		165,013		(4,865)	(4,865)	3,729	04/15/2026
36198EAE5	GSMS 2013-GC13 A5 - CMBS		07/01/2023	Paydown	XXX	284,185	292,512	313,538	172,722		(27,679)		(27,679)		279,125		5,061	5,061	3,722	07/12/2046
36250GAN5	GSMS 2015-GC30 A3 - CMBS		09/28/2023	SG AMERICAS SECURITIES, LLC	XXX	289,598	303,418	306,263	305,502		(715)		(715)		304,787		(15,188)	(15,188)	6,276	05/12/2050
36265WAE3	GMCAR 2022-3 A4 - ABS		05/04/2023	Unknown	XXX	76,440	78,000	77,994	77,995		1		1		77,995		(1,555)	(1,555)	1,141	12/16/2027
36267VAB9	GE HEALTHCARE TECHNOLOGIES INC		09/27/2023	MERRILL LYNCH PIERCE FENNER	XXX	116,302	117,000	116,840	116,881		68		68		116,908		(607)	(607)	5,538	11/15/2024
369550BK3	GENERAL DYNAMICS CORP		09/27/2023	MERRILL LYNCH PIERCE FENNER	XXX	144,815	150,000	149,333	149,687		104		104		149,792		(4,977)	(4,977)	4,848	04/01/2025
37045XDM5	GENERAL MOTORS FINANCIAL COMPANY INC		09/27/2023	MERRILL LYNCH PIERCE FENNER	XXX	114,919	121,000	120,950	120,970		13		13		120,983		(6,064)	(6,064)	1,387	10/15/2024
37045XDU7	GENERAL MOTORS FINANCIAL COMPANY INC		09/27/2023	MERRILL LYNCH PIERCE FENNER	XXX	169,469	176,000	171,182	171,939		1,293		1,293		173,232		(3,764)	(3,764)	6,539	04/07/2025
37045XDW3	GENERAL MOTORS FINANCIAL COMPANY INC		05/01/2023	Unknown	XXX	76,891	78,000	77,913	77,911		12		12		77,923		(1,032)	(1,032)	2,210	04/09/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED, or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
372460AB1	GENUINE PARTS CO		09/27/2023	MERRILL LYNCH PIERCE FENNER	XXX	116,968	124,000	123,654	123,762		84		84		123,846		(6,878)	(6,878)	2,520	02/01/2025
380130AD6	GMALT 2022-3 A3 - ABS		09/28/2023	MERRILL LYNCH PIERCE FENNER	XXX	123,423	125,000	124,988	124,990		5		5		124,996		(1,573)	(1,573)	3,885	09/22/2025
380146AC4	GMCAR 2022-1 A3 - ABS		09/28/2023	Various	XXX	432,948	450,000	449,961	449,972		14		14		449,986		(17,038)	(17,038)	4,455	11/16/2026
38141GXH2	GOLDMAN SACHS GROUP INC		05/01/2023	Unknown	XXX	42,754	46,000	45,634	45,722		13		13		45,735		(2,981)	(2,981)	1,107	03/15/2030
40434LAM7	HP INC		01/25/2023	Unknown	XXX	32,892	33,000	32,948	32,952		1		1		32,954		(61)	(61)	941	01/15/2028
42824CBJ7	HEWLETT PACKARD ENTERPRISE CO		05/30/2023	Unknown	XXX	178,888	185,000	184,784	184,927		25		25		184,952		(6,064)	(6,064)	1,788	04/01/2024
437076CM2	HOME DEPOT INC		09/27/2023	MERRILL LYNCH PIERCE FENNER	XXX	149,621	156,000	155,727	155,790		69		69		155,860		(6,238)	(6,238)	4,025	04/15/2025
437076CQ3	HOME DEPOT INC		05/01/2023	Unknown	XXX	22,219	28,000	27,402	27,409		5		5		27,414		(5,196)	(5,196)	558	04/15/2052
43815BAC4	HAROT 2022-1 A3 - ABS		10/02/2023	JP MORGAN SECURITIES INC.	XXX	119,088	124,000	123,981	123,986		7		7		123,993		(4,904)	(4,904)	1,865	05/15/2026
440452AG5	HORMEL FOODS CORP		09/27/2023	MERRILL LYNCH PIERCE FENNER	XXX	131,377	136,000	135,976	135,988		6		6		135,994		(4,617)	(4,617)	727	06/03/2024
44644MAD3	HUNTINGTON NATIONAL BANK		05/08/2023	Unknown	XXX	225,000	250,000	250,000	250,000						250,000		(25,000)	(25,000)	4,843	05/16/2025
44891ABM8	HYUNDAI CAPITAL AMERICA		03/30/2023	Unknown	XXX	171,325	175,000	175,586	175,147		(51)		(51)		175,096		(3,771)	(3,771)	1,173	09/18/2023
44935FAD6	HART 2021-C A3 - ABS		10/02/2023	Various	XXX	130,879	135,000	134,970	134,980		12		12		134,992		(4,113)	(4,113)	783	05/15/2026
459200KS9	INTERNATIONAL BUSINESS MACHINES CORP		09/27/2023	MERRILL LYNCH PIERCE FENNER	XXX	130,288	134,000	134,000	134,000						134,000		(3,712)	(3,712)	6,283	07/27/2025
46641BAD5	JPMCC 2013-C16 A4 - CMBS		10/01/2023	Paydown	XXX	221,522	155,000	152,415	152,523		68,999		68,999		221,522				4,168	12/17/2046
46647PBJ4	JPMORGAN CHASE & CO		05/01/2023	Unknown	XXX	51,136	53,000	53,000	53,000						53,000		(1,864)	(1,864)	1,449	03/24/2031
46647PCM6	JPMORGAN CHASE & CO		09/27/2023	MERRILL LYNCH PIERCE FENNER	XXX	325,495	342,000	342,000	342,000						342,000		(16,505)	(16,505)	2,991	08/09/2025
46647PDM5	JPMORGAN CHASE & CO		09/27/2023	MERRILL LYNCH PIERCE FENNER	XXX	212,481	214,000	214,000	214,000						214,000		(1,519)	(1,519)	9,363	12/15/2025
478160CR3	JOHNSON & JOHNSON		05/01/2023	Unknown	XXX	59,043	83,000	82,448	82,502		9		9		82,510		(23,468)	(23,468)	1,172	09/01/2040
482480AE0	KLA CORP		09/27/2023	MERRILL LYNCH PIERCE FENNER	XXX	126,259	127,000	137,777	133,580		(1,791)		(1,791)		131,789		(5,530)	(5,530)	3,548	11/01/2024
48252MAA3	KKR GROUP FINANCE CO VIII LLC		05/01/2023	Unknown	XXX	90,245	135,000	133,785	133,841		13		13		133,854		(43,609)	(43,609)	3,255	08/25/2050
485170AV6	KANSAS CITY SOUTHERN		05/15/2023	Maturity @ 100.00	XXX	145,000	145,000	149,579	145,000						145,000				2,175	05/15/2023
49327M3E2	KEYBANK NA		07/14/2023	Unknown	XXX	287,723	310,000	309,299	309,376		134		134		309,510		(21,786)	(21,786)	12,150	08/08/2025
50116YAC5	KCOT 2020-2 A3 - ABS		05/30/2023	Paydown	XXX	99,393	100,246	100,229	100,240		5		5		100,245		(852)	(852)	215	10/15/2024
50249AAF0	LYB INTERNATIONAL FINANCE III LLC		09/27/2023	MERRILL LYNCH PIERCE FENNER	XXX	119,995	132,000	115,190	116,264		4,013		4,013		120,277		(282)	(282)	1,641	10/01/2025
53079EBE3	LIBERTY MUTUAL GROUP INC		06/15/2023	Unknown	XXX	190,960	191,000	202,668	192,580		(1,537)		(1,537)		191,043		(83)	(83)	3,960	06/15/2023
53079EBG8	LIBERTY MUTUAL GROUP INC		05/01/2023	Unknown	XXX	44,068	46,000	49,913	48,627		(130)		(130)		48,497		(4,429)	(4,429)	1,588	02/01/2029
539830BQ1	LOCKHEED MARTIN CORP		04/21/2023	Unknown	XXX	75,161	104,000	103,098	103,151		7		7		103,159		(27,998)	(27,998)	1,052	06/15/2050
539830BU2	LOCKHEED MARTIN CORP		09/27/2023	MERRILL LYNCH PIERCE FENNER	XXX	131,875	133,000	132,621	132,634		99		99		132,732		(858)	(858)	6,126	10/15/2025
548661DN4	LOWE'S COMPANIES INC		05/01/2023	Unknown	XXX	43,475	57,000	67,494	66,885		(106)		(106)		66,780		(23,305)	(23,305)	1,160	04/15/2046
548661DV6	LOWE'S COMPANIES INC		05/01/2023	Unknown	XXX	30,324	32,000	31,851	31,865		4		4		31,869		(1,545)	(1,545)	880	04/15/2040
548661EK9	LOWE'S COMPANIES INC		09/27/2023	MERRILL LYNCH PIERCE FENNER	XXX	210,939	216,000	215,946	215,939		25		25		215,964		(5,025)	(5,025)	10,058	09/08/2025
549271AF1	LUBRIZOL CORP		05/01/2023	Unknown	XXX	78,372	66,000	87,635	82,668		(379)		(379)		82,289		(3,917)	(3,917)	2,526	10/01/2034
55903VAQ6	WARNERMEDIA HOLDINGS INC		03/07/2023	Unknown	XXX	22,488	28,000	22,201	22,205		15		15		22,220		268	268	696	03/15/2052
55903VBE2	WARNERMEDIA HOLDINGS INC		05/04/2023	Adjustment	XXX	22,598	29,000	22,868	22,871		27		27		22,899		(301)	(301)	965	03/15/2052
571748BF8	MARSH & MCLENNAN COMPANIES INC		09/27/2023	MERRILL LYNCH PIERCE FENNER	XXX	213,937	216,000	218,503	217,648		(1,084)		(1,084)		216,564		(2,627)	(2,627)	(350,147)	03/15/2024
58013MFR0	MCDONALD'S CORP		05/01/2023	Unknown	XXX	24,759	29,000	28,668	28,684		4		4		28,688		(3,929)	(3,929)	717	04/01/2050
58769JAB3	MERCEDES-BENZ FINANCE NORTH AMERICA LLC		09/27/2023	MERRILL LYNCH PIERCE FENNER	XXX	254,331	256,000	255,365	255,369		163		163		255,532		(1,201)	(1,201)	11,505	11/26/2025
58772WAC7	MBART 2021-1 A3 - ABS		10/02/2023	Various	XXX	142,383	146,000	145,981	145,988		8		8		145,996		(3,613)	(3,613)	488	06/15/2026
59156RBQ0	METLIFE INC		05/01/2023	Unknown	XXX	92,659	95,000	100,268	97,639		(330)		(330)		97,309		(4,649)	(4,649)	1,615	11/13/2025
595017BA1	MICROCHIP TECHNOLOGY INC		09/27/2023	MERRILL LYNCH PIERCE FENNER	XXX	130,530	135,000	129,453	129,818		1,375		1,375		131,193		(663)	(663)	6,184	09/01/2025

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED, or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
59523UAA5	MID-AMERICA APARTMENTS LP		09/27/2023	MERRILL LYNCH PIERCE FENNER	XXX	123,776	124,000	134,135	126,302		(2,302)		(2,302)		124,000		(224)	(224)	5,095	10/15/2023
606822CA0	MITSUBISHI UFJ FINANCIAL GROUP INC	C	09/27/2023	MERRILL LYNCH PIERCE FENNER	XXX	188,874	200,000	200,000	200,000						200,000		(11,126)	(11,126)	1,860	10/11/2025
61690VAZ1	MSBAM 2015-C26 A5 - CMBS		09/28/2023	GOLDMAN	XXX	117,578	125,000	134,565	131,771		(1,996)		(1,996)		129,774		(12,196)	(12,196)	3,323	10/15/2048
61691ABL6	MSC 2015-UBS8 A4 - CMBS		05/05/2023	Unknown	XXX	40,320	42,000	47,271	45,138		(353)		(353)		44,785		(4,465)	(4,465)	702	12/17/2048
61747YET8	MORGAN STANLEY		09/27/2023	MERRILL LYNCH PIERCE FENNER	XXX	304,615	313,000	313,000	313,000						313,000		(8,385)	(8,385)	17,452	07/17/2026
61761J3R8	MORGAN STANLEY		05/01/2023	Unknown	XXX	86,259	91,000	87,309	89,088		172		172		89,260		(3,001)	(3,001)	2,180	07/27/2026
61762DAW1	MSBAM 2013-C9 A4 - CMBS		04/01/2023	Paydown	XXX	376,122	269,000	282,344	270,645		105,477		105,477		376,122				1,993	05/17/2046
61763MAF7	MSBAM 2014-C16 A5 - CMBS		05/05/2023	Unknown	XXX	138,805	142,000	151,729	144,766		(1,004)		(1,004)		143,762		(4,957)	(4,957)	1,965	06/17/2047
61763UAZ5	MSBAM 2014-C17 A5 - CMBS		09/27/2023	CITIGROUP GLOBAL MARKETS INC.	XXX	343,404	351,000	348,258	348,724		958		958		349,682		(6,277)	(6,277)	10,869	08/15/2047
61765LAT7	MSBAM 2015-C24 A3 - CMBS		09/28/2023	Various	XXX	177,235	186,132	186,132	186,077		(65)		(65)		186,012		(8,777)	(8,777)	4,709	05/15/2048
61765LAU4	MSBAM 2015-C24 A4 - CMBS		05/05/2023	Unknown	XXX	103,950	108,000	120,454	114,339		(904)		(904)		113,436		(9,486)	(9,486)	1,433	05/15/2048
61772BAB9	MORGAN STANLEY		09/27/2023	MERRILL LYNCH PIERCE FENNER	XXX	120,998	136,000	136,000	136,000						136,000		(15,002)	(15,002)	1,956	05/04/2027
62947QBA5	NXP BV	C	08/30/2023	Unknown	XXX	139,119	140,000	141,777	141,280		(776)		(776)		140,504		(1,385)	(1,385)	6,806	03/01/2024
63743HFF4	NATIONAL RURAL UTILITIES COOPERATIVE FIN		09/27/2023	MERRILL LYNCH PIERCE FENNER	XXX	131,605	132,000	131,823	131,821		53		53		131,874		(269)	(269)	6,575	10/30/2025
63942PAA1	NAVSL 2022-B A - ABS		10/02/2023	Various	XXX	207,935	223,338	221,694	223,303		(1,280)		(1,280)		222,023		(14,087)	(14,087)	7,047	10/15/2070
649322AE4	NEW YORK AND PRESBYTERIAN HOSPITAL		05/02/2023	Unknown	XXX	25,059	29,000	29,821	29,821		1		1		29,822		(4,762)	(4,762)	1,047	08/01/2116
65339KBL3	NEXTERA ENERGY CAPITAL HOLDINGS INC		09/27/2023	MERRILL LYNCH PIERCE FENNER	XXX	122,009	124,000	124,315	124,247		(105)		(105)		124,142		(2,133)	(2,133)	5,687	09/01/2024
65341KBT2	NFMOT 2022-1 A2 - ABS		05/04/2023	Unknown	XXX	108,215	113,000	112,992	112,994		1		1		112,995		(4,780)	(4,780)	1,257	03/15/2027
655844BV9	NORFOLK SOUTHERN CORP		05/01/2023	Unknown	XXX	24,502	30,000	30,320	30,303		(1)		(1)		30,302		(5,801)	(5,801)	871	08/15/2052
664397AK2	EVERSOURCE ENERGY		05/01/2023	Maturity @ 100.00	XXX	280,000	280,000	284,976	280,000						280,000				3,920	05/01/2023
665772CV9	NORTHERN STATES POWER CO		05/01/2023	Unknown	XXX	41,968	46,000	45,668	45,672		3		3		45,675		(3,707)	(3,707)	874	06/01/2052
66981FAA8	AMSR 2020-SFR4 A - CMBS		09/27/2023	CITIGROUP GLOBAL MARKETS INC.	XXX	145,812	161,000	160,995	160,995		(53)		(53)		160,942		(15,130)	(15,130)	1,806	11/19/2037
66981YAA7	AMSR 22SFR3 A - CMBS		05/04/2023	Unknown	XXX	140,138	147,000	143,439	143,661		(127)		(127)		143,533		(3,395)	(3,395)	2,074	10/19/2039
67021CAP2	NSTAR ELECTRIC CO		05/01/2023	Unknown	XXX	45,129	47,000	46,742	46,804		10		10		46,814		(1,685)	(1,685)	1,093	04/01/2030
67066GAL8	NVIDIA CORP		09/27/2023	MERRILL LYNCH PIERCE FENNER	XXX	216,245	224,000	224,000	224,000						224,000		(7,755)	(7,755)	1,036	06/14/2024
67077MAV0	NUTRIEN LTD		05/13/2023	Maturity @ 100.00	XXX	103,000	103,000	102,907	102,988		12		12		103,000					05/13/2023
68389XBT1	ORACLE CORP		09/27/2023	MERRILL LYNCH PIERCE FENNER	XXX	256,020	269,000	272,723	271,628		(796)		(796)		270,832		(14,813)	(14,813)	6,181	04/01/2025
693342AA5	PCG 2022-A A1 - ABS		10/02/2023	Various	XXX	141,294	150,107	150,104	150,104		3		3		150,107		(8,813)	(8,813)	4,416	07/01/2032
693342AB3	PCG 2022-A A2 - ABS		05/04/2023	Unknown	XXX	78,474	82,000	81,998	81,997		3		3		82,000		(3,526)	(3,526)	1,525	06/01/2038
693342AG2	PCG 2022-B A2 - ABS		05/04/2023	Unknown	XXX	49,796	50,000	49,997	49,995		17		17		50,012		(216)	(216)	1,889	06/01/2039
693475BH7	PNC FINANCIAL SERVICES GROUP INC		09/27/2023	MERRILL LYNCH PIERCE FENNER	XXX	117,979	119,000	119,000	119,000						119,000		(1,021)	(1,021)	6,205	10/28/2025
69371RR81	PACCAR FINANCIAL CORP		09/27/2023	MERRILL LYNCH PIERCE FENNER	XXX	223,903	228,000	227,948	227,959		22		22		227,981		(4,078)	(4,078)	5,706	06/13/2024
695114CT3	PACIFICORP		05/01/2023	Unknown	XXX	37,036	44,000	43,901	43,909		1		1		43,911		(6,875)	(6,875)	1,452	01/15/2049
69701YAA0	PSTAT 211 A1 - CDO	C	09/28/2023	Various	XXX	141,227	142,109	140,204	140,302		1,056		1,056		141,358		(131)	(131)	7,076	04/20/2029
701094AQ7	PARKER-HANNIFIN CORP		09/27/2023	MERRILL LYNCH PIERCE FENNER	XXX	122,051	124,000	120,694	121,091		1,466		1,466		122,557		(506)	(506)	3,571	06/15/2024
70466WAA7	PEACHTREE CORNERS FUNDING TRUST		05/01/2023	Unknown	XXX	101,235	104,000	101,163	103,016		153		153		103,169		(1,934)	(1,934)	2,963	02/15/2025
709599BB9	PENSKE TRUCK LEASING CO LP		03/29/2023	Unknown	XXX	55,108	56,000	55,886	55,976		7		7		55,982		(874)	(874)	1,456	02/01/2024
709599BM5	PENSKE TRUCK LEASING CO LP		09/27/2023	MERRILL LYNCH PIERCE FENNER	XXX	120,374	136,000	135,971	135,982		4		4		135,986		(15,613)	(15,613)	1,824	06/15/2026
713448FB9	PEPSICO INC		03/30/2023	Unknown	XXX	131,193	134,000	133,924	133,980		6		6		133,987		(2,794)	(2,794)	259	10/07/2023
717081EZ2	PFIZER INC		05/01/2023	Unknown	XXX	37,859	51,000	50,683	50,716		5		5		50,721		(12,861)	(12,861)	560	05/28/2040
718546AY0	PHILLIPS 66		04/26/2023	Unknown	XXX	217,325	225,000	224,757	224,915		24		24		224,939		(7,614)	(7,614)	1,418	02/15/2024
718547AD4	PHILLIPS 66 CO		05/05/2023	Adjustment	XXX	59,639	61,000	61,281	61,211		(37)		(37)		61,174		(1,535)	(1,535)	1,613	02/15/2025

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED, or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
74153WCR8	PRICOA GLOBAL FUNDING I		09/27/2023	MERRILL LYNCH PIERCE FENNER	XXX	147,522	152,000	151,907	151,894		58		58		151,952		(4,430)	(4,430)	6,881	08/28/2025
742718FJ3	PROCTER & GAMBLE CO		05/01/2023	Unknown	XXX	27,318	31,000	30,846	30,861		3		3		30,865		(3,546)	(3,546)	666	03/25/2040
74333DAA2	PROG 2021-SFR2 A - RMBS		01/01/2023	Paydown	XXX	229	229	229	229		0		0		229					04/19/2038
74333DAA2	PROG 2021-SFR2 A - CMBS		12/01/2023	Paydown	XXX	291,684	322,695	307,177	161,624		(42)		(42)		307,134		(15,450)	(15,450)	935	04/19/2038
74333EAA0	PROG 2021-SFR4 A - CMBS		09/27/2023	Various	XXX	187,674	212,000	211,997	211,997		(17)		(17)		211,980		(24,306)	(24,306)	2,731	05/19/2038
744330AB7	PRUDENTIAL FUNDING (ASIA) PLC	C	05/01/2023	Adjustment	XXX	68,564	76,000	75,647	75,674		14		14		75,680		(7,116)	(7,116)	1,676	03/24/2032
74456QBL9	PUBLIC SERVICE ELECTRIC AND GAS CO		09/27/2023	MERRILL LYNCH PIERCE FENNER	XXX	125,552	131,000	129,490	129,794		371		371		130,165		(4,613)	(4,613)	3,428	05/15/2025
775109AW1	ROGERS COMMUNICATIONS INC (PRE-MERGER)		03/15/2023	Maturity @ 100.00	XXX	109,000	109,000	112,388	109,000						109,000				1,635	03/15/2023
78016EZX8	ROYAL BANK OF CANADA		09/27/2023	MERRILL LYNCH PIERCE FENNER	XXX	429,439	453,000	452,398	452,644		150		150		452,794		(23,354)	(23,354)	3,322	10/07/2024
78355HKH1	RYDER SYSTEM INC		06/09/2023	Maturity @ 100.00	XXX	400,000	400,000	427,112	402,997		(2,997)		(2,997)		400,000				7,500	06/09/2023
78355HKL2	RYDER SYSTEM INC		05/01/2023	Unknown	XXX	44,223	45,000	46,737	45,442		(130)		(130)		45,312		(1,089)	(1,089)	1,027	03/18/2024
78409VBH6	S&P GLOBAL INC		09/27/2023	MERRILL LYNCH PIERCE FENNER	XXX	117,265	129,000	128,327	128,449		100		100		128,525		(11,260)	(11,260)	3,406	03/01/2027
78433LAD8	EIX 2022-A A1 - ABS		10/02/2023	Various	XXX	154,934	168,794	168,788	168,793		2		2		168,794		(13,860)	(13,860)	2,841	11/15/2030
784710AB1	SSM HEALTH CARE CORP		06/01/2023	Maturity @ 100.00	XXX	126,000	126,000	119,994	125,158		842		842		126,000				1,872	06/01/2023
806851AK7	SCHLUMBERGER HOLDINGS CORP		05/01/2023	Unknown	XXX	37,497	39,000	39,583	39,369		(21)		(21)		39,348		(1,851)	(1,851)	701	05/17/2028
808513BN4	CHARLES SCHWAB CORP		09/27/2023	MERRILL LYNCH PIERCE FENNER	XXX	131,707	135,000	134,933	134,973		17		17		134,989		(3,282)	(3,282)	1,043	03/18/2024
828807DL8	SIMON PROPERTY GROUP LP		05/01/2023	Unknown	XXX	104,036	120,000	119,716	119,791		14		14		119,805		(15,768)	(15,768)	1,587	02/01/2028
83405NAA4	SOFI 21B AFX - ABS		10/02/2023	Various	XXX	112,737	134,979	134,962	134,965		(1)		(1)		134,964		(22,227)	(22,227)	1,160	02/15/2047
842587CV7	SOUTHERN CO		05/01/2023	Unknown	XXX	116,489	122,000	125,693	123,387		(138)		(138)		123,249		(6,760)	(6,760)	3,326	07/01/2026
842587DM6	SOUTHERN CO		09/27/2023	MERRILL LYNCH PIERCE FENNER	XXX	124,666	126,000	125,730	125,740		74		74		125,814		(1,148)	(1,148)	6,363	10/06/2025
85236KAA0	SIDC 2019-1 A2 - ABS		05/05/2023	Paydown	XXX	144,368	146,173	156,634	150,068		(1,943)		(1,943)		148,125		(3,758)	(3,758)	2,203	02/25/2044
85236KAD4	SIDC 201 A2 - ABS		05/18/2023	Unknown	XXX	188,668	210,000	210,000	210,000						210,000		(21,332)	(21,332)	1,161	08/25/2045
857477BN2	STATE STREET CORP		05/01/2023	Unknown	XXX	44,760	50,000	57,038	55,506		(244)		(244)		55,261		(10,502)	(10,502)	932	03/30/2031
857477BX0	STATE STREET CORP		09/27/2023	MERRILL LYNCH PIERCE FENNER	XXX	127,489	128,000	128,000	128,000						128,000		(511)	(511)	6,646	11/04/2026
86213CAB1	STR 2015-1 A2 - ABS		05/05/2023	Paydown	XXX	137,221	147,135	150,652	148,156		(98)		(98)		148,058		(10,838)	(10,838)	2,367	04/20/2045
86765BAL3	ENERGY TRANSFER LP		01/15/2023	Maturity @ 100.00	XXX	103,000	103,000	104,291	103,000						103,000					01/15/2023
86765BAT6	ENERGY TRANSFER LP		05/01/2023	Unknown	XXX	46,980	49,000	48,802	48,898		10		10		48,908		(1,928)	(1,928)	1,529	07/15/2026
87264ABR5	T-MOBILE USA INC		09/27/2023	MERRILL LYNCH PIERCE FENNER	XXX	90,081	98,000	88,139	88,816		2,055		2,055		90,871		(791)	(791)	2,475	02/15/2026
87267WAA2	TMUST 2022-1 A - ABS		10/03/2023	WELLS FARGO ADVISORS LLC (CHARLOTTE, NC)	XXX	155,624	158,000	157,980	157,981		14		14		157,995		(2,371)	(2,371)	6,120	05/22/2028
87342RAH7	BELL 2021-1 A22 - RMBS		05/01/2023	Paydown	XXX	55,178	66,330	62,785	63,193		72		72		63,265		(8,087)	(8,087)	663	08/25/2051
874054AG4	TAKE-TWO INTERACTIVE SOFTWARE INC		05/01/2023	Unknown	XXX	47,138	49,000	48,881	48,895		10		10		48,905		(1,767)	(1,767)	1,002	04/14/2027
89114TZE5	TORONTO-DOMINION BANK		09/27/2023	MERRILL LYNCH PIERCE FENNER	XXX	378,968	398,000	397,682	397,820		79		79		397,899		(18,931)	(18,931)	2,933	09/10/2024
89236TGY5	TOYOTA MOTOR CREDIT CORP		05/01/2023	Unknown	XXX	99,210	106,000	105,929	105,946		6		6		105,952		(6,742)	(6,742)	2,107	04/01/2030
89236TJD8	TOYOTA MOTOR CREDIT CORP		04/06/2023	Maturity @ 100.00	XXX	137,000	137,000	136,889	136,985		15		15		137,000				274	04/06/2023
89236TKF1	TOYOTA MOTOR CREDIT CORP		09/27/2023	MERRILL LYNCH PIERCE FENNER	XXX	209,522	217,000	213,231	213,583		936		936		214,519		(4,997)	(4,997)	8,823	08/18/2025
89239RAC0	TAOT 2020-B A3 - ABS		05/04/2023	Paydown	XXX	40,408	40,537	40,529	40,534		3		3		40,537		(129)	(129)	163	08/15/2024
89612LAA4	TAH 2019-SFR1 A - CMBS		09/27/2023	Various	XXX	118,986	129,164	116,460	116,772		4,237		4,237		121,009		(2,023)	(2,023)	2,940	03/18/2038
89613JAA8	TAH 2020-SFR2 A - RMBS		01/01/2023	Paydown	XXX	1,663	786	786	786		877		877		1,663					11/18/2039
89613JAA8	TAH 2020-SFR2 A - CMBS		05/04/2023	Paydown	XXX	131,427	151,591	151,587	151,587		(19)		(19)		151,568		(20,141)	(20,141)	973	11/18/2039
89788JAB5	TRUIST BANK		03/09/2023	Maturity @ 100.00	XXX	315,000	315,000	314,780	314,986		14		14		315,000				1,969	03/09/2023
902613AM0	UBS GROUP AG	C	09/27/2023	MERRILL LYNCH PIERCE FENNER	XXX	204,166	211,000	211,000	211,000						211,000		(6,834)	(6,834)	8,339	05/12/2026
90349GBF1	UBSBB 2013-C6 A4 - CMBS		04/01/2023	Paydown	XXX	28,985	28,985	29,878	29,044		(60)		(60)		28,985				141	04/12/2046

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED, or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
907818DV7	UNION PACIFIC CORP		09/27/2023	MERRILL LYNCH PIERCE FENNER	XXX	210,945	213,000	212,519	212,661		211		211		212,872		(1,928)	(1,928)	8,298	03/15/2024
911312BW5	UNITED PARCEL SERVICE INC		05/01/2023	Unknown	XXX	11,509	11,000	10,936	10,939		1		1		10,940		569	569	343	04/01/2050
91159HJF8	US BANCORP		05/01/2023	Unknown	XXX	72,604	75,000	75,942	75,866		(57)		(57)		75,809		(3,205)	(3,205)	2,662	07/22/2028
91159HJH4	US BANCORP		09/27/2023	MERRILL LYNCH PIERCE FENNER	XXX	128,876	130,000	130,000	130,000						130,000		(1,125)	(1,125)	6,990	10/21/2026
91324PEG3	UNITEDHEALTH GROUP INC		09/27/2023	MERRILL LYNCH PIERCE FENNER	XXX	115,324	122,000	121,934	121,937		13		13		121,950		(6,626)	(6,626)	3,937	05/15/2027
92212KAA4	VDC 2019-1 A2 - ABS		09/28/2023	Various	XXX	122,043	125,667	130,293	128,203		(1,333)		(1,333)		126,870		(4,827)	(4,827)	3,149	07/15/2044
92212KAB2	VDC 2020-1 A2 - ABS		09/28/2023	MITSUBISHI UFJ SECURITIES	XXX	234,784	260,000	260,000	260,000						260,000		(25,216)	(25,216)	2,740	09/15/2045
92343VFU3	VERIZON COMMUNICATIONS INC		05/01/2023	Unknown	XXX	76,816	119,000	101,066	101,377		126		126		101,503		(24,687)	(24,687)	1,549	11/20/2050
92343VGF5	VERIZON COMMUNICATIONS INC		09/27/2023	MERRILL LYNCH PIERCE FENNER	XXX	216,739	222,000	221,987	221,995		3		3		221,998		(5,259)	(5,259)	1,697	03/22/2024
92345YAG1	VERISK ANALYTICS INC		05/01/2023	Unknown	XXX	27,157	38,000	37,609	37,629		4		4		37,632		(10,476)	(10,476)	643	05/15/2050
92348KAZ6	VZMT 2022-6 A - RMBS		10/03/2023	Bank of NYC	XXX	211,613	220,000	219,989	219,989		4		4		219,993		(8,381)	(8,381)	6,369	01/22/2029
92868JAD8	VALET 2020-1 A3 - ABS		10/03/2023	Various	XXX	135,561	135,637	135,627	135,635		2		2		135,637		(76)	(76)	561	11/20/2024
92938CAD9	WFRBS 2013-C15 A4 - CMBS		08/17/2023	Paydown	XXX	131,000	131,000	137,473	133,165		(2,165)		(2,165)		131,000				2,482	08/17/2046
92938VAQ8	WFRBS 2014-C19 A5 - CMBS		09/27/2023	WELLS FARGO ADVISORS LLC (CHARLOTTE, NC)	XXX	124,976	126,000	125,331	125,430		248		248		125,678		(702)	(702)	4,277	03/15/2047
92939UAC0	WEC ENERGY GROUP INC		09/15/2023	Maturity @ 100.00	XXX	231,000	231,000	230,917	230,980		20		20		231,000				1,271	09/15/2023
94989KAV5	WFCM 2015-C29 A4 - CMBS		09/28/2023	WELLS FARGO ADVISORS LLC (CHARLOTTE, NC)	XXX	223,365	234,000	230,132	181,345		744		744		231,158		(7,793)	(7,793)	4,824	06/17/2048
95000U2R3	WELLS FARGO & CO		06/02/2023	Call @ 100.00	XXX	223,000	223,000	223,000	223,000						223,000				1,844	06/02/2024
95000U3A9	WELLS FARGO & CO		03/07/2023	Unknown	XXX	74,853	77,000	77,000	77,000						77,000		(2,147)	(2,147)	2,293	07/25/2028
95058XAG3	WEN 2019-1 A21 - RMBS		09/28/2023	Various	XXX	176,441	191,100	174,976	175,359		68		68		175,427		1,015	1,015	5,686	06/15/2049
961214EU3	WESTPAC BANKING CORP	C	09/27/2023	MERRILL LYNCH PIERCE FENNER	XXX	216,110	228,000	228,000	228,000						228,000		(11,890)	(11,890)	2,007	11/18/2024
98163LAC4	WOART 2021-B A3 - ABS		10/03/2023	Various	XXX	216,340	221,000	220,963	220,972		22		22		220,994		(4,654)	(4,654)	605	06/15/2026
98978VAU7	ZOETIS INC		09/27/2023	MERRILL LYNCH PIERCE FENNER	XXX	126,274	127,000	126,907	126,902		30		30		126,932		(659)	(659)	5,963	11/14/2025
1109999999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						36,592,563	38,042,342	38,401,781	36,756,698		105,874		105,874		38,252,504		(1,659,941)	(1,659,941)	465,616	XXX
2509999997 Subtotal - Bonds - Part 4						62,740,082	65,665,742	65,125,064	63,000,264	(14,890)	477,209		462,319		65,392,863		(2,652,781)	(2,652,781)	918,581	XXX
2509999998 Summary Item from Part 5 for Bonds						54,511,060	56,739,166	55,015,752			166,796		166,796		55,182,548		(671,488)	(671,488)	804,828	XXX
2509999999 Subtotal - Bonds						117,251,142	122,404,909	120,140,816	63,000,264	(14,890)	644,005		629,115		120,575,411		(3,324,269)	(3,324,269)	1,723,410	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded																				
001055102	AFLAC ORD		05/08/2023	Unknown	102.000	6,898	XXX	3,565	7,338	(3,773)			(3,773)		3,565		3,332	3,332	43	XXX
00130H105	THE AES CORPORATION		05/08/2023	Unknown	158.000	3,448	XXX	1,860	4,544	(2,684)			(2,684)		1,860		1,588	1,588	52	XXX
00206R102	AT&T ORD		05/08/2023	Unknown	1,270.000	21,628	XXX	37,023	23,381	13,643			13,643		37,023		(15,395)	(15,395)	705	XXX
002824100	ABBOTT LABORATORIES ORD		05/08/2023	Unknown	270.000	29,981	XXX	10,595	29,643	(19,048)			(19,048)		10,595		19,386	19,386	275	XXX
00287Y109	ABBVIE ORD		05/08/2023	Unknown	277.000	40,654	XXX	22,649	44,766	(22,117)			(22,117)		22,649		18,005	18,005	820	XXX
00507V109	ACTIVISION BLIZZARD ORD		05/08/2023	Unknown	114.000	8,635	XXX	6,468	8,727	(2,259)			(2,259)		6,468		2,167	2,167		XXX
00724F101	ADOBE ORD		05/08/2023	Unknown	74.000	25,357	XXX	14,995	24,903	(9,908)			(9,908)		14,995		10,362	10,362		XXX
00751Y106	ADVANCE AUTO PARTS ORD		05/08/2023	Unknown	7.000	870	XXX	1,190	1,029	161			161		1,190		(320)	(320)	32	XXX
007903107	ADVANCED MICRO DEVICES ORD		05/08/2023	Unknown	251.000	23,832	XXX	8,810	16,257	(7,447)			(7,447)		8,810		15,022	15,022		XXX
00846U101	AGILENT TECHNOLOGIES ORD		05/08/2023	Unknown	47.000	6,205	XXX	2,152	7,034	(4,882)			(4,882)		2,152		4,054	4,054	21	XXX
009158106	AIR PRODUCTS AND CHEMICALS ORD		05/08/2023	Unknown	35.000	10,356	XXX	6,730	10,789	(4,059)			(4,059)		6,730		3,626	3,626	118	XXX
00971T101	AKAMAI TECHNOLOGIES ORD		05/08/2023	Unknown	24.000	1,899	XXX	1,152	2,023	(871)			(871)		1,152		747	747		XXX
011659109	ALASKA AIR GROUP ORD		05/08/2023	Unknown	11.000	476	XXX	604	472	131			131		604		(128)	(128)		XXX
012653101	ALBEMARLE ORD		05/08/2023	Unknown	17.000	3,169	XXX	2,648	3,687	(1,039)			(1,039)		2,648		521	521	20	XXX
015271109	ALEXANDRIA REAL ESTATE EQ REIT ORD		05/08/2023	Unknown	17.000	2,081	XXX	2,409	2,476	(68)			(68)		2,409		(328)	(328)	41	XXX
016255101	ALIGN TECHNOLOGY ORD		05/08/2023	Unknown	9.000	2,757	XXX	2,249	1,898	351			351		2,249		507	507		XXX
018802108	ALLIANT ENERGY ORD		05/08/2023	Unknown	64.000	3,496	XXX	2,436	3,533	(1,097)			(1,097)		2,436		1,060	1,060	58	XXX

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED, or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
020002101	ALLSTATE ORD		05/08/2023	Unknown	39.000	4,516	XXX	2,905	5,288	(2,384)			(2,384)		2,905		1,611	1,611	232	XXX
02079K107	ALPHABET CL C ORD		05/08/2023	Unknown	834.000	89,943	XXX	45,125	74,001	(28,876)			(28,876)		45,125		44,819	44,819		XXX
02079K305	ALPHABET CL A ORD		05/08/2023	Unknown	930.000	99,802	XXX	44,558	82,054	(37,496)			(37,496)		44,558		55,244	55,244		XXX
02209S103	ALTRIA GROUP ORD		05/08/2023	Unknown	287.000	13,354	XXX	19,498	13,119	6,380			6,380		19,498		(6,144)	(6,144)	809	XXX
023135106	AMAZON COM ORD		05/08/2023	Unknown	1,388.000	146,352	XXX	145,702	116,592	29,110			29,110		145,702		650	650		XXX
023608102	AMEREN ORD		05/08/2023	Unknown	36.000	3,213	XXX	1,889	3,201	(1,312)			(1,312)		1,889		1,324	1,324	23	XXX
02376R102	AMERICAN AIRLINES GROUP ORD		05/08/2023	Unknown	153.000	2,205	XXX	3,800	1,946	1,854			1,854		3,800		(1,596)	(1,596)		XXX
025537101	AMERICAN ELECTRIC POWER ORD		05/08/2023	Unknown	68.000	6,238	XXX	4,296	6,457	(2,160)			(2,160)		4,296		1,942	1,942	56	XXX
025816109	AMERICAN EXPRESS ORD		05/08/2023	Unknown	90.000	13,780	XXX	6,629	13,298	(6,668)			(6,668)		6,629		7,151	7,151	101	XXX
026874784	AMERICAN INTERNATIONAL GROUP ORD		05/08/2023	Unknown	111.000	5,974	XXX	7,289	7,020	270			270		7,289		(1,315)	(1,315)	36	XXX
03027X100	AMERICAN TOWER REIT		05/08/2023	Unknown	74.000	14,321	XXX	13,305	15,678	(2,372)			(2,372)		13,305		1,016	1,016	346	XXX
030420103	AMERICAN WATER WORKS ORD		05/08/2023	Unknown	23.000	3,380	XXX	2,173	3,506	(1,333)			(1,333)		2,173		1,206	1,206	31	XXX
03073E105	CENCORA ORD		05/08/2023	Unknown	24.000	4,036	XXX	2,548	3,977	(1,429)			(1,429)		2,548		1,488	1,488	12	XXX
03076C106	AMERIPRISE FINANCE ORD		05/08/2023	Unknown	17.000	4,971	XXX	2,459	5,293	(2,834)			(2,834)		2,459		2,512	2,512	44	XXX
031100100	AMETEK ORD		05/08/2023	Unknown	35.000	5,049	XXX	1,699	4,890	(3,192)			(3,192)		1,699		3,350	3,350	9	XXX
031162100	AMGEN ORD		05/08/2023	Unknown	85.000	19,904	XXX	13,238	22,324	(9,086)			(9,086)		13,238		6,666	6,666	181	XXX
032095101	AMPHENOL CL A ORD		05/08/2023	Unknown	105.000	7,901	XXX	3,535	7,995	(4,460)			(4,460)		3,535		4,366	4,366	66	XXX
032654105	ANALOG DEVICES ORD		05/08/2023	Unknown	78.000	14,308	XXX	11,520	12,794	(1,274)			(1,274)		11,520		2,788	2,788	67	XXX
03662Q105	ANSYS ORD		05/08/2023	Unknown	12.000	3,530	XXX	1,805	2,899	(1,094)			(1,094)		1,805		1,726	1,726		XXX
036752103	ELEVANCE HEALTH ORD		05/08/2023	Unknown	37.000	17,062	XXX	9,200	18,980	(9,780)			(9,780)		9,200		7,862	7,862	55	XXX
03743Q108	APA ORD		05/08/2023	Unknown	52.000	1,740	XXX	3,318	2,427	891			891		3,318		(1,578)	(1,578)	26	XXX
037833100	APPLE ORD		05/08/2023	Unknown	2,344.000	406,579	XXX	79,559	304,556	(224,997)			(224,997)		79,559		327,020	327,020	539	XXX
038222105	APPLIED MATERIAL ORD		05/08/2023	Unknown	133.000	15,427	XXX	4,335	12,952	(8,616)			(8,616)		4,335		11,092	11,092	35	XXX
039483102	ARCHER DANIELS MIDLAND ORD		05/08/2023	Unknown	87.000	6,573	XXX	3,955	8,078	(4,123)			(4,123)		3,955		2,618	2,618	39	XXX
040413106	ARISTA NETWORKS ORD		05/08/2023	Unknown	39.000	5,414	XXX	2,513	4,733	(2,220)			(2,220)		2,513		2,901	2,901		XXX
04621X108	ASSURANT ORD		05/08/2023	Unknown	4.000	525	XXX	372	500	(128)			(128)		372		153	153	3	XXX
049560105	ATMOS ENERGY ORD		05/08/2023	Unknown	9.000	1,057	XXX	915	1,009	(94)			(94)		915		142	142	7	XXX
052769106	AUTODESK ORD		05/08/2023	Unknown	33.000	6,366	XXX	3,833	6,167	(2,333)			(2,333)		3,833		2,532	2,532		XXX
053015103	AUTOMATIC DATA PROCESSING ORD		05/08/2023	Unknown	66.000	14,136	XXX	8,451	15,765	(7,314)			(7,314)		8,451		5,686	5,686	470	XXX
053332102	AUTOZONE ORD		05/08/2023	Unknown	3.000	8,110	XXX	2,600	7,399	(4,799)			(4,799)		2,600		5,510	5,510		XXX
053484101	AVALONBAY COMMUNITIES REIT ORD		05/08/2023	Unknown	11.000	1,979	XXX	1,889	1,777	112			112		1,889		90	90	36	XXX
053611109	AVERY DENNISON ORD		05/08/2023	Unknown	10.000	1,699	XXX	707	1,810	(1,103)			(1,103)		707		991	991	8	XXX
05722G100	BAKER HUGHES CL A ORD		05/08/2023	Unknown	184.000	5,192	XXX	11,804	5,434	6,370			6,370		11,804		(6,612)	(6,612)	35	XXX
058498106	BALL ORD		05/08/2023	Unknown	53.000	3,029	XXX	2,004	2,710	(706)			(706)		2,004		1,024	1,024	11	XXX
060505104	BANK OF AMERICA ORD		05/08/2023	Unknown	1,127.000	31,201	XXX	24,683	37,326	(12,643)			(12,643)		24,683		6,518	6,518	248	XXX
064058100	BANK OF NEW YORK MELLON ORD		05/08/2023	Unknown	124.000	5,128	XXX	5,853	5,644	209			209		5,853		(725)	(725)	92	XXX
070830104	BATH AND BODY WORKS ORD		05/08/2023	Unknown	40.000	1,307	XXX	1,090	1,686	(596)			(596)		1,090		217	217	8	XXX
071813109	BAXTER INTERNATIONAL ORD		05/08/2023	Unknown	83.000	3,778	XXX	4,115	4,231	(116)			(116)		4,115		(337)	(337)	131	XXX
075887109	BECTON DICKINSON ORD		05/08/2023	Unknown	40.000	10,067	XXX	9,136	10,172	(1,036)			(1,036)		9,136		930	930	36	XXX
084423102	WR BERKLEY ORD		05/08/2023	Unknown	49.000	2,879	XXX	1,836	3,556	(1,720)			(1,720)		1,836		1,042	1,042	29	XXX
084670702	BERKSHIRE HATHAWAY CL B ORD		05/08/2023	Unknown	282.000	92,033	XXX	55,998	87,110	(31,112)			(31,112)		55,998		36,035	36,035		XXX
086516101	BEST BUY ORD		05/08/2023	Unknown	29.000	2,101	XXX	1,240	2,326	(1,086)			(1,086)		1,240		861	861	169	XXX
090572207	BIO RAD LABORATORIES CL A ORD		05/08/2023	Unknown	3.000	1,145	XXX	1,350	1,261	88			88		1,350		(204)	(204)		XXX
09062X103	BIOGEN ORD		05/08/2023	Unknown	21.000	6,570	XXX	5,648	5,815	(168)			(168)		5,648		922	922		XXX
09073M104	BIO TECHNE ORD		05/08/2023	Unknown	29.000	2,368	XXX	3,344	2,404	940			940		3,344		(976)	(976)	2	XXX
09247X101	BLACKROCK ORD		05/08/2023	Unknown	24.000	15,390	XXX	11,470	17,007	(5,537)			(5,537)		11,470		3,919	3,919	120	XXX
097023105	BOEING ORD		05/08/2023	Unknown	89.000	17,632	XXX	17,102	16,954	148			148		17,102		530	530		XXX
09857L108	BOOKING HOLDINGS ORD		05/08/2023	Unknown	6.000	15,729	XXX	10,252	12,092	(1,840)			(1,840)		10,252		5,477	5,477		XXX
099724106	BORGWARNER ORD		05/08/2023	Unknown	47.000	2,104	XXX	1,668	1,892	(223)			(223)		1,668		436	436	8	XXX
101121101	BOSTON PROPERTIES REIT ORD		05/08/2023	Unknown	10.000	510	XXX	1,260	676	585			585		1,260		(751)	(751)	20	XXX
101137107	BOSTON SCIENTIFIC ORD		05/08/2023	Unknown	276.000	14,657	XXX	6,005	12,771	(6,765)			(6,765)		6,005		8,652	8,652		XXX
110122108	BRISTOL MYERS SQUIBB ORD		05/08/2023	Unknown	335.000	22,923	XXX	19,169	24,103	(4,935)			(4,935)		19,169		3,754	3,754	382	XXX
11133T103	BROADRIDGE FINANCIAL SOLUTIONS ORD		05/08/2023	Unknown	13.000	1,973	XXX	1,495	1,744	(249)			(249)		1,495		478	478	69	XXX
11135F101	BROADCOM ORD		05/08/2023	Unknown	64.000	40,237	XXX	19,464	35,784	(16,321)			(16,321)		19,464		20,774	20,774	294	XXX
115637209	BROWN FORMAN CL B ORD		05/08/2023	Unknown	36.000	2,329	XXX	1,300	2,364	(1,064)			(1,064)		1,300		1,028	1,028	35	XXX
12503M108	CBOE GLOBAL MARKETS ORD		05/08/2023	Unknown	15.000	2,038	XXX	1,582	1,882	(300)			(300)		1,582		456	456	8	XXX
12504L109	CBRE GROUP CL A ORD		05/08/2023	Unknown	51.000	3,708	XXX	1,593	3,925	(2,332)			(2,332)		1,593		2,116	2,116		XXX
12514G108	CDW ORD		05/08/2023	Unknown	17.000	2,824	XXX	2,065	3,036	(970)			(970)		2,065		759	759	10	XXX

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED, or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
125269100	CF INDUSTRIES HOLDINGS ORD		05/08/2023	Unknown	31.000	2,101	XXX	978	2,641	(1,663)			(1,663)		978		1,124	1,124	12	XXX
12541W209	CH ROBINSON WORLDWIDE ORD		05/08/2023	Unknown	18.000	1,857	XXX	1,327	1,648	(322)			(322)		1,327		530	530	70	XXX
125523100	CIGNA ORD		05/08/2023	Unknown	48.000	12,699	XXX	7,808	15,904	(8,097)			(8,097)		7,808		4,891	4,891	59	XXX
12572Q105	CME GROUP CL A ORD		05/08/2023	Unknown	53.000	9,832	XXX	9,028	8,912	116			116		9,028		804	804	535	XXX
125896100	CMS ENERGY ORD		05/08/2023	Unknown	56.000	3,422	XXX	2,340	3,546	(1,206)			(1,206)		2,340		1,082	1,082	55	XXX
126408103	CSX ORD		05/08/2023	Unknown	435.000	13,787	XXX	5,256	13,476	(8,221)			(8,221)		5,256		8,532	8,532	48	XXX
126650100	CVS HEALTH ORD		05/08/2023	Unknown	201.000	13,981	XXX	16,219	18,731	(2,512)			(2,512)		16,219		(2,239)	(2,239)	243	XXX
127097103	COTERRA ENERGY ORD		05/08/2023	Unknown	150.000	3,751	XXX	3,407	3,686	(278)			(278)		3,407		344	344	86	XXX
127387108	CADENCE DESIGN SYSTEMS ORD		05/08/2023	Unknown	44.000	9,051	XXX	1,927	7,068	(5,141)			(5,141)		1,927		7,124	7,124		XXX
12769G100	CAESARS ENTERTAINMENT ORD		05/08/2023	Unknown	35.000	1,578	XXX	3,047	1,456	1,591			1,591		3,047		(1,469)	(1,469)		XXX
133131102	CAMDEN PROPERTY REIT ORD		05/08/2023	Unknown	7.000	775	XXX	922	783	139			139		922		(147)	(147)	20	XXX
134429109	CAMPBELL SOUP ORD		05/08/2023	Unknown	46.000	2,505	XXX	2,803	2,611	192			192		2,803		(297)	(297)	34	XXX
14040H105	CAPITAL ONE FINANCIAL ORD		05/08/2023	Unknown	49.000	4,360	XXX	4,269	4,555	(286)			(286)		4,269		91	91	29	XXX
14149Y108	CARDINAL HEALTH ORD		05/08/2023	Unknown	46.000	3,859	XXX	3,334	3,536	(202)			(202)		3,334		525	525	46	XXX
143130102	CARMAX ORD		05/08/2023	Unknown	21.000	1,505	XXX	1,339	1,279	60			60		1,339		167	167		XXX
143658300	CARNIVAL ORD		05/08/2023	Unknown	207.000	2,167	XXX	9,362	1,668	7,694			7,694		9,362		(7,195)	(7,195)		XXX
14448C104	CARRIER GLOBAL ORD		05/08/2023	Unknown	168.000	7,136	XXX	3,146	6,930	(3,784)			(3,784)		3,146		3,990	3,990	93	XXX
148806102	CATALENT ORD		05/08/2023	Unknown	28.000	982	XXX	2,363	1,260	1,103			1,103		2,363		(1,381)	(1,381)		XXX
149123101	CATERPILLAR ORD		05/08/2023	Unknown	79.000	16,944	XXX	8,369	18,925	(10,556)			(10,556)		8,369		8,575	8,575	190	XXX
150870103	CELANESE ORD		05/08/2023	Unknown	6.000	636	XXX	515	613	(98)			(98)		515		120	120	8	XXX
15135B101	CENTENE ORD		05/08/2023	Unknown	92.000	6,290	XXX	6,362	7,545	(1,183)			(1,183)		6,362		(72)	(72)		XXX
15189T107	CENTERPOINT ENERGY ORD		05/08/2023	Unknown	204.000	6,174	XXX	5,042	6,118	(1,076)			(1,076)		5,042		1,132	1,132	39	XXX
15677J108	CERIDIAN HCM HOLDING ORD		05/08/2023	Unknown	40.000	2,317	XXX	3,952	2,566	1,386			1,386		3,952		(1,635)	(1,635)		XXX
159864107	CHRLS RIVER LABS ORD		05/08/2023	Unknown	7.000	1,332	XXX	2,525	1,525	999			999		2,525		(1,192)	(1,192)		XXX
16119P108	CHARTER COMMUNICATIONS CL A ORD		05/08/2023	Unknown	14.000	4,885	XXX	4,683	4,747	(64)			(64)		4,683		202	202		XXX
166764100	CHEVRON ORD		05/08/2023	Unknown	275.000	44,122	XXX	38,282	49,360	(11,078)			(11,078)		38,282		5,839	5,839	415	XXX
169656105	CHIPOTLE MEXICAN GRILL ORD		05/08/2023	Unknown	5.000	9,757	XXX	3,746	6,937	(3,191)			(3,191)		3,746		6,010	6,010		XXX
171340102	CHURCH AND DWIGHT ORD		05/08/2023	Unknown	40.000	3,875	XXX	1,793	3,224	(1,432)			(1,432)		1,793		2,082	2,082	11	XXX
172062101	CINCINNATI FINANCIAL ORD		05/08/2023	Unknown	23.000	2,418	XXX	1,749	2,355	(606)			(606)		1,749		669	669	49	XXX
17275R102	CISCO SYSTEMS ORD		05/08/2023	Unknown	676.000	31,243	XXX	20,563	32,205	(11,641)			(11,641)		20,563		10,680	10,680	521	XXX
172908105	CINTAS ORD		05/08/2023	Unknown	14.000	6,463	XXX	3,546	6,323	(2,776)			(2,776)		3,546		2,916	2,916	16	XXX
172967424	CITIGROUP ORD		05/08/2023	Unknown	281.000	13,023	XXX	16,570	12,710	3,861			3,861		16,570		(3,547)	(3,547)	287	XXX
174610105	CITIZENS FINANCIAL GROUP ORD		05/08/2023	Unknown	75.000	1,922	XXX	2,650	2,953	(303)			(303)		2,650		(728)	(728)	63	XXX
189054109	CLOROX ORD		05/08/2023	Unknown	16.000	2,692	XXX	2,320	2,245	75			75		2,320		372	372	38	XXX
191216100	COCA-COLA ORD		05/08/2023	Unknown	635.000	40,577	XXX	26,442	40,392	(13,951)			(13,951)		26,442		14,135	14,135	292	XXX
192446102	COGNIZANT TECHNOLOGY SOLUTN CL A ORD		05/08/2023	Unknown	83.000	5,090	XXX	4,665	4,747	(82)			(82)		4,665		425	425	24	XXX
194162103	COLGATE PALMOLIVE ORD		05/08/2023	Unknown	137.000	11,048	XXX	9,015	10,794	(1,779)			(1,779)		9,015		2,033	2,033	130	XXX
20030N101	COMCAST CL A ORD		05/08/2023	Unknown	698.000	28,402	XXX	24,511	24,409	102			102		24,511		3,891	3,891	391	XXX
200340107	COMERICA ORD		05/08/2023	Unknown	9.000	326	XXX	608	602	6			6		608		(282)	(282)	66	XXX
205887102	CONAGRA BRANDS ORD		05/08/2023	Unknown	123.000	4,648	XXX	4,902	4,760	141			141		4,902		(253)	(253)	81	XXX
20825C104	CONOCOPHILLIPS ORD		05/08/2023	Unknown	191.000	19,365	XXX	14,450	22,538	(8,088)			(8,088)		14,450		4,915	4,915	479	XXX
209115104	CONSOLIDATED EDISON ORD		05/08/2023	Unknown	44.000	4,340	XXX	3,251	4,194	(943)			(943)		3,251		1,090	1,090	36	XXX
21036P108	CONSTELLATION BRANDS CL A ORD		05/08/2023	Unknown	20.000	4,551	XXX	3,996	4,635	(639)			(639)		3,996		554	554	34	XXX
21037T109	CONSTELLATION ENERGY ORD		05/08/2023	Unknown	52.000	4,100	XXX	1,654	4,483	(2,829)			(2,829)		1,654		2,446	2,446	15	XXX
216648402	COOPER ORD		05/08/2023	Unknown	5.000	1,937	XXX	1,572	1,653	(81)			(81)		1,572		365	365	0	XXX
217204106	COPART ORD		05/08/2023	Unknown	86.000	6,827	XXX	2,246	5,237	(2,991)			(2,991)		2,246		4,581	4,581		XXX
219350105	CORNING ORD		05/08/2023	Unknown	158.000	4,946	XXX	3,867	5,047	(1,179)			(1,179)		3,867		1,079	1,079	44	XXX
22052L104	CORTEVA ORD		05/08/2023	Unknown	122.000	7,062	XXX	3,927	7,171	(3,245)			(3,245)		3,927		3,135	3,135	18	XXX
22160K105	COSTCO WHOLESALE ORD		05/08/2023	Unknown	70.000	34,851	XXX	20,044	31,955	(11,911)			(11,911)		20,044		14,806	14,806	134	XXX
22160N109	COSTAR GROUP ORD		05/08/2023	Unknown	65.000	4,827	XXX	4,630	5,023	(393)			(393)		4,630		197	197		XXX
22822V101	CROWN CASTLE ORD		05/08/2023	Unknown	62.000	7,209	XXX	7,457	8,410	(952)			(952)		7,457		(248)	(248)	97	XXX
231021106	CUMMINS ORD		05/08/2023	Unknown	16.000	3,579	XXX	2,563	3,877	(1,314)			(1,314)		2,563		1,016	1,016	25	XXX
23331A109	D R HORTON ORD		05/08/2023	Unknown	49.000	5,298	XXX	1,351	4,368	(3,017)			(3,017)		1,351		3,947	3,947	25	XXX
233331107	DTE ENERGY ORD		05/08/2023	Unknown	15.000	1,690	XXX	1,941	1,763	178			178		1,941		(251)	(251)	43	XXX
23355L106	DXC TECHNOLOGY ORD		05/08/2023	Unknown	50.000	1,127	XXX	2,997	1,325	1,672			1,672		2,997		(1,870)	(1,870)		XXX
235851102	DANAHER ORD		05/08/2023	Unknown	104.000	24,809	XXX	11,709	27,604	(15,894)			(15,894)		11,709		13,100	13,100	54	XXX
237194105	DARDEN RESTAURANTS ORD		05/08/2023	Unknown	14.000	2,128	XXX	1,033	1,937	(903)			(903)		1,033		1,094	1,094	34	XXX

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED, or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
23918K108	DAVITA ORD		05/08/2023	Unknown	5.000	445	XXX	322	373	(51)			(51)		322		123	123		XXX
244199105	DEERE ORD		05/08/2023	Unknown	43.000	16,359	XXX	6,249	18,437	(12,188)			(12,188)		6,249		10,110	10,110	105	XXX
247361702	DELTA AIR LINES ORD		05/08/2023	Unknown	127.000	4,321	XXX	6,292	4,173	2,119			2,119		6,292		(1,971)	(1,971)		XXX
24906P109	DENTSPLY SIRONA ORD		05/08/2023	Unknown	83.000	3,415	XXX	4,851	2,643	2,209			2,209		4,851		(1,436)	(1,436)	22	XXX
25179M103	DEVON ENERGY ORD		05/08/2023	Unknown	102.000	5,263	XXX	5,275	6,274	(999)			(999)		5,275		(12)	(12)	91	XXX
252131107	DEXCOM ORD		05/08/2023	Unknown	62.000	7,483	XXX	6,374	7,021	(647)			(647)		6,374		1,108	1,108		XXX
25278X109	DIAMONDBACK ENERGY ORD		05/08/2023	Unknown	21.000	2,809	XXX	2,049	2,872	(824)			(824)		2,049		760	760	62	XXX
253868103	DIGITAL REALTY REIT ORD		05/08/2023	Unknown	39.000	3,797	XXX	4,936	3,911	1,025			1,025		4,936		(1,138)	(1,138)	299	XXX
254687106	WALT DISNEY ORD		05/08/2023	Unknown	273.000	28,209	XXX	21,145	23,718	(2,573)			(2,573)		21,145		7,064	7,064		XXX
254709108	DISCOVER FINANCIAL SERVICES ORD		05/08/2023	Unknown	38.000	3,674	XXX	2,723	3,718	(994)			(994)		2,723		950	950	23	XXX
25470M109	DISH NETWORK CL A ORD		05/08/2023	Unknown	96.000	680	XXX	6,059	1,348	4,711			4,711		6,059		(5,379)	(5,379)		XXX
256677105	DOLLAR GENERAL ORD		05/08/2023	Unknown	33.000	7,252	XXX	2,450	8,126	(5,677)			(5,677)		2,450		4,802	4,802	38	XXX
256746108	DOLLAR TREE ORD		05/08/2023	Unknown	32.000	4,954	XXX	2,461	4,526	(2,065)			(2,065)		2,461		2,493	2,493		XXX
25746U109	DOMINION ENERGY ORD		05/08/2023	Unknown	128.000	7,204	XXX	13,432	7,849	5,584			5,584		13,432		(6,228)	(6,228)	85	XXX
25754A201	DOMINOS PIZZA ORD		05/08/2023	Unknown	4.000	1,243	XXX	1,528	1,386	143			143		1,528		(286)	(286)	5	XXX
260003108	DOVER ORD		05/08/2023	Unknown	15.000	2,156	XXX	898	2,031	(1,133)			(1,133)		898		1,258	1,258	8	XXX
260557103	DOW ORD		05/08/2023	Unknown	114.000	6,179	XXX	6,776	5,744	1,031			1,031		6,776		(596)	(596)	80	XXX
26441C204	DUKE ENERGY ORD		05/08/2023	Unknown	100.000	9,831	XXX	8,047	10,299	(2,252)			(2,252)		8,047		1,784	1,784	101	XXX
26614N102	DUPONT DE NEMOURS ORD		05/08/2023	Unknown	74.000	4,799	XXX	6,296	5,079	1,217			1,217		6,296		(1,496)	(1,496)	27	XXX
26875P101	EOG RESOURCES ORD		05/08/2023	Unknown	85.000	9,836	XXX	8,913	11,009	(2,096)			(2,096)		8,913		923	923	225	XXX
26884L109	EQT ORD		05/08/2023	Unknown	37.000	1,202	XXX	1,325	1,252	73			73		1,325		(123)	(123)	6	XXX
277432100	EASTMAN CHEMICAL ORD		05/08/2023	Unknown	8.000	644	XXX	604	652	(48)			(48)		604		40	40	73	XXX
278642103	EBAY ORD		05/08/2023	Unknown	102.000	4,684	XXX	3,051	4,230	(1,179)			(1,179)		3,051		1,632	1,632	26	XXX
278865100	ECOLAB ORD		05/08/2023	Unknown	33.000	5,690	XXX	5,384	4,803	581			581		5,384		306	306	52	XXX
281020107	EDISON INTERNATIONAL ORD		05/08/2023	Unknown	56.000	4,099	XXX	4,084	3,563	521			521		4,084		15	15	83	XXX
28176E108	EDWARDS LIFESCIENCES ORD		05/08/2023	Unknown	103.000	9,119	XXX	6,557	7,685	(1,127)			(1,127)		6,557		2,562	2,562		XXX
285512109	ELECTRONIC ARTS ORD		05/08/2023	Unknown	41.000	5,157	XXX	3,781	5,009	(1,229)			(1,229)		3,781		1,376	1,376	8	XXX
291011104	EMERSON ELECTRIC ORD		05/08/2023	Unknown	92.000	7,695	XXX	5,161	8,838	(3,677)			(3,677)		5,161		2,534	2,534	48	XXX
29355A107	ENPHASE ENERGY ORD		05/08/2023	Unknown	21.000	3,437	XXX	3,361	5,564	(2,204)			(2,204)		3,361		76	76		XXX
29364G103	ENTERGY ORD		05/08/2023	Unknown	19.000	2,025	XXX	2,234	2,138	96			96		2,234		(209)	(209)	41	XXX
29414B104	EPAM SYSTEMS ORD		05/08/2023	Unknown	9.000	2,117	XXX	5,659	2,950	2,709			2,709		5,659		(3,542)	(3,542)		XXX
294429105	EQUIFAX ORD		05/08/2023	Unknown	17.000	3,402	XXX	2,264	3,304	(1,040)			(1,040)		2,264		1,138	1,138	7	XXX
29444U700	EQUINIX REIT ORD		05/08/2023	Unknown	15.000	11,067	XXX	6,755	9,825	(3,070)			(3,070)		6,755		4,311	4,311	51	XXX
29476L107	EQUITY RESIDENTIAL REIT ORD		05/08/2023	Unknown	57.000	3,584	XXX	3,636	3,363	273			273		3,636		(51)	(51)	73	XXX
297178105	ESSEX PROPERTY REIT ORD		05/08/2023	Unknown	3.000	656	XXX	764	636	128			128		764		(108)	(108)	14	XXX
29786A106	ETSY ORD		05/08/2023	Unknown	19.000	1,775	XXX	2,876	2,276	600			600		2,876		(1,101)	(1,101)		XXX
30034W106	EVERGY ORD		05/08/2023	Unknown	40.000	2,485	XXX	2,293	2,517	(225)			(225)		2,293		192	192	25	XXX
30040W108	EVERSOURCE ENERGY ORD		05/08/2023	Unknown	46.000	3,522	XXX	2,543	3,857	(1,314)			(1,314)		2,543		979	979	31	XXX
30161N101	EXELON ORD		05/08/2023	Unknown	200.000	8,556	XXX	7,139	8,646	(1,507)			(1,507)		7,139		1,417	1,417	72	XXX
30212P303	EXPEDIA GROUP ORD		05/08/2023	Unknown	19.000	1,762	XXX	2,671	1,664	1,007			1,007		2,671		(909)	(909)		XXX
302130109	EXPEDITORS INTNL OF WASHTN CL A ORD		05/08/2023	Unknown	27.000	3,147	XXX	1,430	2,806	(1,376)			(1,376)		1,430		1,717	1,717		XXX
30225T102	EXTRA SPACE STORAGE REIT ORD		05/08/2023	Unknown	17.000	2,628	XXX	2,340	2,502	(163)			(163)		2,340		289	289	28	XXX
30231G102	EXXON MOBIL ORD		05/08/2023	Unknown	632.000	69,254	XXX	53,820	69,710	(15,889)			(15,889)		53,820		15,433	15,433	575	XXX
302491303	FMC ORD		05/08/2023	Unknown	17.000	1,905	XXX	1,321	2,122	(800)			(800)		1,321		584	584	20	XXX
30303M102	META PLATFORMS CL A ORD		05/08/2023	Unknown	347.000	81,475	XXX	53,627	41,758	11,869			11,869		53,627		27,847	27,847		XXX
303075105	FACTSET RESEARCH SYSTEMS ORD		05/08/2023	Unknown	6.000	2,413	XXX	2,713	2,407	306			306		2,713		(301)	(301)	5	XXX
311900104	FASTENAL ORD		05/08/2023	Unknown	129.000	6,968	XXX	3,049	6,104	(3,055)			(3,055)		3,049		3,919	3,919	90	XXX
313745101	FEDERAL REIT ORD		05/08/2023	Unknown	3.000	283	XXX	354	303	51			51		354		(71)	(71)	6	XXX
31428X106	FEDEX ORD		05/08/2023	Unknown	31.000	7,144	XXX	7,504	5,369	2,135			2,135		7,504		(360)	(360)	247	XXX
315616102	F5 ORD		05/08/2023	Unknown	6.000	804	XXX	868	861	7			7		868		(64)	(64)		XXX
31620M106	FIDELITY NATIONAL INFORMATN SVCS ORD		05/08/2023	Unknown	87.000	4,851	XXX	11,461	5,903	5,558			5,558		11,461		(6,610)	(6,610)	45	XXX
316773100	FIFTH THIRD BANCORP ORD		05/08/2023	Unknown	152.000	3,706	XXX	4,071	4,987	(916)			(916)		4,071		(366)	(366)	100	XXX
33616C100	FIRST REPUBLIC BANK ORD		05/08/2023	Unknown	19.000	6	XXX	1,913	2,316	(403)			(403)		1,913		(1,907)	(1,907)	5	XXX
336433107	FIRST SOLAR ORD		05/08/2023	Unknown	15.000	2,686	XXX	2,352	2,247	105			105		2,352		333	333		XXX
337738108	FISERV ORD		05/08/2023	Unknown	98.000	11,749	XXX	10,159	9,905	254			254		10,159		1,590	1,590		XXX
337932107	FIRSTENERGY ORD		05/08/2023	Unknown	129.000	5,034	XXX	4,011	5,410	(1,399)			(1,399)		4,011		1,022	1,022	101	XXX
339041105	FLEETCOR TECHNOLOGIES ORD		05/08/2023	Unknown	7.000	1,600	XXX	1,507	1,286	221			221		1,507		93	93		XXX
345370860	FORD MOTOR ORD		05/08/2023	Unknown	775.000	9,277	XXX	9,528	9,013	514			514		9,528		(251)	(251)	736	XXX

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED, or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
34959E109	FORTINET ORD		05/08/2023	Unknown	115.000	7,626	XXX	1,517	5,622	(4,105)			(4,105)		1,517		6,108	6,108		XXX
34959J108	FORTIVE ORD		05/08/2023	Unknown	61.000	3,952	XXX	2,807	3,919	(1,113)			(1,113)		2,807		1,145	1,145	4	XXX
35137L105	FOX CL A ORD		05/08/2023	Unknown	86.000	2,743	XXX	3,573	2,612	961			961		3,573		(830)	(830)	22	XXX
354613101	FRANKLIN RESOURCES ORD		05/08/2023	Unknown	82.000	2,061	XXX	3,228	2,163	1,065			1,065		3,228		(1,168)	(1,168)	49	XXX
35671D857	FREEPORT MCMORAN ORD		05/08/2023	Unknown	243.000	8,920	XXX	3,248	9,234	(5,986)			(5,986)		3,248		5,672	5,672	73	XXX
363576109	ARTHUR J GALLAGHER ORD		05/08/2023	Unknown	32.000	6,883	XXX	2,938	6,033	(3,095)			(3,095)		2,938		3,945	3,945	18	XXX
366651107	GARTNER ORD		05/08/2023	Unknown	11.000	3,335	XXX	1,346	3,698	(2,352)			(2,352)		1,346		1,989	1,989		XXX
368736104	GENERAC HOLDINGS ORD		05/08/2023	Unknown	8.000	887	XXX	2,468	805	1,663			1,663		2,468		(1,582)	(1,582)		XXX
369550108	GENERAL DYNAMICS ORD		05/08/2023	Unknown	29.000	6,094	XXX	5,726	7,195	(1,469)			(1,469)		5,726		368	368	75	XXX
369604301	GENERAL ELECTRIC ORD		05/08/2023	Unknown	170.000	17,128	XXX	43,241	14,244	28,997			28,997		43,241		(26,114)	(26,114)	118	XXX
370334104	GENERAL MILLS ORD		05/08/2023	Unknown	96.000	8,650	XXX	5,986	8,050	(2,063)			(2,063)		5,986		2,664	2,664	104	XXX
37045V100	GENERAL MOTORS ORD		05/08/2023	Unknown	227.000	7,601	XXX	7,999	7,636	363			363		7,999		(398)	(398)	20	XXX
372460105	GENUINE PARTS ORD		05/08/2023	Unknown	21.000	3,614	XXX	2,019	3,644	(1,625)			(1,625)		2,019		1,595	1,595	111	XXX
375558103	GILEAD SCIENCES ORD		05/08/2023	Unknown	197.000	15,444	XXX	14,339	16,912	(2,574)			(2,574)		14,339		1,105	1,105	148	XXX
37940X102	GLOBAL PAYMENTS ORD		05/08/2023	Unknown	38.000	3,967	XXX	3,320	3,774	(454)			(454)		3,320		647	647	10	XXX
37959E102	GLOBE LIFE ORD		05/08/2023	Unknown	10.000	1,081	XXX	838	1,206	(368)			(368)		838		243	243	4	XXX
38141G104	GOLDMAN SACHS GROUP ORD		05/08/2023	Unknown	51.000	16,662	XXX	11,832	17,512	(5,680)			(5,680)		11,832		4,830	4,830	128	XXX
384802104	WW GRAINGER ORD		05/08/2023	Unknown	8.000	5,389	XXX	2,950	4,450	(1,501)			(1,501)		2,950		2,440	2,440	29	XXX
40412C101	HCA HEALTHCARE ORD		05/08/2023	Unknown	32.000	8,900	XXX	2,363	7,679	(5,316)			(5,316)		2,363		6,538	6,538	19	XXX
40434L105	HP ORD		05/08/2023	Unknown	184.000	5,550	XXX	2,751	4,944	(2,193)			(2,193)		2,751		2,798	2,798	343	XXX
406216101	HALLIBURTON ORD		05/08/2023	Unknown	150.000	4,520	XXX	8,089	5,903	2,186			2,186		8,089		(3,569)	(3,569)	24	XXX
416515104	HARTFORD FINANCIAL SERVICES GRUP ORD		05/08/2023	Unknown	52.000	3,644	XXX	2,475	3,943	(1,468)			(1,468)		2,475		1,169	1,169	137	XXX
418056107	HASBRO ORD		05/08/2023	Unknown	14.000	829	XXX	1,089	854	235			235		1,089		(259)	(259)	20	XXX
42250P103	HEALTHPEAK PROPERTIES ORD		05/08/2023	Unknown	204.000	4,315	XXX	6,004	5,114	890			890		6,004		(1,689)	(1,689)	122	XXX
426281101	JACK HENRY AND ASSOCIATES ORD		05/08/2023	Unknown	9.000	1,380	XXX	1,099	1,580	(481)			(481)		1,099		280	280	5	XXX
427866108	HERSHEY FOODS ORD		05/08/2023	Unknown	19.000	5,213	XXX	3,519	4,400	(881)			(881)		3,519		1,694	1,694	20	XXX
42809H107	HESS ORD		05/08/2023	Unknown	39.000	5,387	XXX	2,440	5,531	(3,091)			(3,091)		2,440		2,947	2,947	17	XXX
42824C109	HEWLETT PACKARD ENTERPRISE ORD		05/08/2023	Unknown	463.000	6,522	XXX	6,201	7,389	(1,189)			(1,189)		6,201		321	321	201	XXX
43300A203	HILTON WORLDWIDE HOLDINGS ORD		05/08/2023	Unknown	37.000	5,368	XXX	3,095	4,675	(1,580)			(1,580)		3,095		2,273	2,273	6	XXX
436440101	HOLOGIC ORD		05/08/2023	Unknown	43.000	3,589	XXX	1,730	3,217	(1,487)			(1,487)		1,730		1,859	1,859		XXX
437076102	HOME DEPOT ORD		05/08/2023	Unknown	160.000	45,742	XXX	24,819	50,538	(25,719)			(25,719)		24,819		20,923	20,923	334	XXX
438516106	HONEYWELL INTERNATIONAL ORD		05/08/2023	Unknown	103.000	20,227	XXX	12,974	22,073	(9,099)			(9,099)		12,974		7,252	7,252	106	XXX
440452100	HORMEL FOODS ORD		05/08/2023	Unknown	80.000	3,250	XXX	2,821	3,644	(823)			(823)		2,821		429	429	44	XXX
44107P104	HOST HOTELS & RESORTS REIT ORD		05/08/2023	Unknown	231.000	4,037	XXX	4,321	3,708	613			613		4,321		(284)	(284)	102	XXX
443201108	HOWMET AEROSPACE ORD		05/08/2023	Unknown	95.000	4,149	XXX	1,508	3,744	(2,236)			(2,236)		1,508		2,642	2,642	8	XXX
444859102	HUMANA ORD		05/08/2023	Unknown	19.000	10,142	XXX	4,560	9,732	(5,171)			(5,171)		4,560		5,582	5,582	32	XXX
445658107	JB HUNT TRANSPORT SERVICES ORD		05/08/2023	Unknown	11.000	1,958	XXX	1,071	1,918	(847)			(847)		1,071		887	887	5	XXX
446150104	HUNTINGTON BANCSHARES ORD		05/08/2023	Unknown	634.000	6,154	XXX	8,299	8,939	(641)			(641)		8,299		(2,144)	(2,144)	295	XXX
446413106	HUNTINGTON INGALLS INDUSTRIES ORD		05/08/2023	Unknown	2.000	389	XXX	478	461	17			17		478		(89)	(89)	2	XXX
45167R104	IDEX ORD		05/08/2023	Unknown	8.000	1,686	XXX	1,314	1,827	(512)			(512)		1,314		371	371	5	XXX
45168D104	IDEXX LABORATORIES ORD		05/08/2023	Unknown	14.000	6,794	XXX	3,308	5,711	(2,403)			(2,403)		3,308		3,486	3,486		XXX
452308109	ILLINOIS TOOL ORD		05/08/2023	Unknown	41.000	9,364	XXX	6,008	9,032	(3,025)			(3,025)		6,008		3,356	3,356	107	XXX
452327109	ILLUMINA ORD		05/08/2023	Unknown	24.000	4,724	XXX	7,441	4,853	2,588			2,588		7,441		(2,717)	(2,717)		XXX
45337C102	INCYTE ORD		05/08/2023	Unknown	33.000	2,165	XXX	4,864	2,651	2,214			2,214		4,864		(2,699)	(2,699)		XXX
45687V106	INGERSOLL RAND ORD		05/08/2023	Unknown	86.000	5,028	XXX	1,710	4,494	(2,784)			(2,784)		1,710		3,318	3,318	2	XXX
458140100	INTEL ORD		05/08/2023	Unknown	667.000	20,435	XXX	24,455	17,629	6,826			6,826		24,455		(4,020)	(4,020)	327	XXX
45866F104	INTERCONTINENTAL EXCHANGE ORD		05/08/2023	Unknown	85.000	9,122	XXX	4,807	8,720	(3,913)			(3,913)		4,807		4,315	4,315	36	XXX
459200101	INTERNATIONAL BUSINESS MACHINES ORD		05/08/2023	Unknown	135.000	16,572	XXX	20,042	19,020	1,022			1,022		20,042		(3,470)	(3,470)	223	XXX
459506101	INTERNATIONAL FLAVORS & FRAGRANS ORD		05/08/2023	Unknown	35.000	3,388	XXX	4,793	3,669	1,123			1,123		4,793		(1,405)	(1,405)	85	XXX
460146103	INTERNATIONAL PAPER ORD		05/08/2023	Unknown	82.000	2,645	XXX	4,378	2,840	1,538			1,538		4,378		(1,732)	(1,732)	38	XXX
460690100	INTERPUBLIC GROUP OF COMPANIES ORD		05/08/2023	Unknown	88.000	3,171	XXX	2,085	2,931	(846)			(846)		2,085		1,086	1,086	27	XXX
461202103	INTUIT ORD		05/08/2023	Unknown	46.000	19,622	XXX	13,382	17,904	(4,522)			(4,522)		13,382		6,240	6,240	72	XXX
46120E602	INTUITIVE SURGICAL ORD		05/08/2023	Unknown	54.000	16,365	XXX	10,769	14,329	(3,560)			(3,560)		10,769		5,596	5,596		XXX
46266C105	IQVIA HOLDINGS ORD		05/08/2023	Unknown	27.000	5,063	XXX	3,177	5,532	(2,355)			(2,355)		3,177		1,887	1,887		XXX
46284V101	IRON MOUNTAIN ORD		05/08/2023	Unknown	50.000	2,765	XXX	1,625	2,493	(868)			(868)		1,625		1,140	1,140	167	XXX
46625H100	JPMORGAN CHASE ORD		05/08/2023	Unknown	447.000	61,070	XXX	38,684	59,943	(21,259)			(21,259)		38,684		22,386	22,386	894	XXX
46982L108	JACOBS SOLUTIONS ORD		05/08/2023	Unknown	16.000	1,889	XXX	916	1,921	(1,005)			(1,005)		916		973	973	4	XXX
478160104	JOHNSON & JOHNSON ORD		05/08/2023	Unknown	407.000	65,961	XXX	50,294	71,897	(21,602)			(21,602)		50,294		15,667	15,667	460	XXX

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED, or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
48203R104	JUNIPER NETWORKS ORD		05/08/2023	Unknown	111.000	3,205	XXX	3,140	3,548	(407)			(407)		3,140		65	65	24	XXX
482480100	KLA ORD		05/08/2023	Unknown	23.000	8,822	XXX	2,922	8,672	(5,750)			(5,750)		2,922		5,900	5,900	30	XXX
487836108	KELLANOVA ORD		05/08/2023	Unknown	42.000	2,964	XXX	3,105	2,992	112			112		3,105		(141)	(141)	25	XXX
49271V100	KEURIG DR PEPPER ORD		05/08/2023	Unknown	130.000	4,269	XXX	4,757	4,636	121			121		4,757		(488)	(488)	52	XXX
493267108	KEYCORP ORD		05/08/2023	Unknown	481.000	4,666	XXX	8,672	8,379	293			293		8,672		(4,007)	(4,007)	99	XXX
49338L103	KEYSIGHT TECHNOLOGIES ORD		05/08/2023	Unknown	27.000	3,864	XXX	1,526	4,619	(3,093)			(3,093)		1,526		2,338	2,338		XXX
494368103	KIMBERLY CLARK ORD		05/08/2023	Unknown	43.000	6,235	XXX	5,058	5,837	(779)			(779)		5,058		1,177	1,177	336	XXX
49446R109	KIMCO REALTY REIT ORD		05/08/2023	Unknown	236.000	4,351	XXX	5,868	4,998	870			870		5,868		(1,518)	(1,518)	54	XXX
49456B101	KINDER MORGAN CL P ORD		05/08/2023	Unknown	609.000	10,259	XXX	12,689	11,011	1,678			1,678		12,689		(2,429)	(2,429)	341	XXX
500754106	KRAFT HEINZ ORD		05/08/2023	Unknown	143.000	5,877	XXX	12,595	5,822	6,773			6,773		12,595		(6,718)	(6,718)	57	XXX
501044101	KROGER ORD		05/08/2023	Unknown	115.000	5,681	XXX	3,995	5,127	(1,132)			(1,132)		3,995		1,686	1,686	30	XXX
501889208	LKQ ORD		05/08/2023	Unknown	52.000	2,953	XXX	1,605	2,777	(1,172)			(1,172)		1,605		1,348	1,348	14	XXX
502431109	L3HARRIS TECHNOLOGIES ORD		05/08/2023	Unknown	26.000	4,876	XXX	3,247	5,413	(2,166)			(2,166)		3,247		1,629	1,629	30	XXX
50540R409	LABORATORY CORPRTN OF AMER HLDGS ORD		05/08/2023	Unknown	11.000	2,447	XXX	2,025	2,590	(565)			(565)		2,025		421	421	8	XXX
512807108	LAM RESEARCH ORD		05/08/2023	Unknown	22.000	11,614	XXX	3,607	9,247	(5,639)			(5,639)		3,607		8,007	8,007	217	XXX
513272104	LAMB WESTON HOLDINGS ORD		05/08/2023	Unknown	22.000	2,470	XXX	1,577	1,966	(389)			(389)		1,577		893	893	12	XXX
517834107	LAS VEGAS SANDS ORD		05/08/2023	Unknown	53.000	3,291	XXX	3,656	2,548	1,108			1,108		3,656		(365)	(365)		XXX
518439104	ESTEE LAUDER CL A ORD		05/08/2023	Unknown	37.000	7,582	XXX	8,137	9,180	(1,044)			(1,044)		8,137		(554)	(554)	24	XXX
525327102	LEIDOS HOLDINGS ORD		05/08/2023	Unknown	20.000	1,580	XXX	1,712	2,104	(391)			(391)		1,712		(132)	(132)	7	XXX
526057104	LENNAR CL A ORD		05/08/2023	Unknown	34.000	3,886	XXX	1,441	3,077	(1,636)			(1,636)		1,441		2,445	2,445	26	XXX
532457108	ELI LILLY ORD		05/08/2023	Unknown	124.000	53,546	XXX	9,987	45,364	(35,377)			(35,377)		9,987		43,559	43,559	140	XXX
534187109	LINCOLN NATIONAL ORD		05/08/2023	Unknown	33.000	690	XXX	2,172	1,014	1,159			1,159		2,172		(1,483)	(1,483)	30	XXX
538034109	LIVE NATION ENTERTAINMENT ORD		05/08/2023	Unknown	19.000	1,479	XXX	1,361	1,325	36			36		1,361		119	119		XXX
539830109	LOCKHEED MARTIN ORD		05/08/2023	Unknown	36.000	16,296	XXX	11,719	17,514	(5,795)			(5,795)		11,719		4,578	4,578	108	XXX
540424108	LOEWS ORD		05/08/2023	Unknown	36.000	2,113	XXX	1,695	2,100	(405)			(405)		1,695		418	418	2	XXX
548661107	LOWE'S COMPANIES ORD		05/08/2023	Unknown	96.000	19,551	XXX	6,865	19,127	(12,262)			(12,262)		6,865		12,686	12,686	202	XXX
550241103	LUMEN TECHNOLOGIES ORD		03/21/2023	Unknown	402.000	1,001	XXX	8,545	2,098	6,447			6,447		8,545		(7,544)	(7,544)		XXX
55261F104	M&T BANK ORD		05/08/2023	Unknown	16.000	1,867	XXX	2,609	2,321	288			288		2,609		(742)	(742)	21	XXX
552953101	MGM RESORTS INTERNATIONAL ORD		05/08/2023	Unknown	65.000	2,802	XXX	2,135	2,179	(44)			(44)		2,135		667	667		XXX
55354G100	MSCI ORD		05/08/2023	Unknown	13.000	6,156	XXX	2,864	6,047	(3,183)			(3,183)		2,864		3,292	3,292	18	XXX
565849106	MARATHON OIL ORD		05/08/2023	Unknown	173.000	4,011	XXX	3,030	4,683	(1,653)			(1,653)		3,030		981	981	17	XXX
56585A102	MARATHON PETROLEUM ORD		05/08/2023	Unknown	65.000	7,079	XXX	3,560	7,565	(4,006)			(4,006)		3,560		3,520	3,520	49	XXX
57060D108	MARKETAXESS HOLDINGS ORD		05/08/2023	Unknown	5.000	1,497	XXX	1,697	1,394	303			303		1,697		(201)	(201)	4	XXX
571748102	MARSH & MCLENNAN ORD		05/08/2023	Unknown	74.000	13,295	XXX	5,017	12,246	(7,228)			(7,228)		5,017		8,277	8,277	87	XXX
571903202	MARRIOTT INTERNATIONAL CL A ORD		05/08/2023	Unknown	38.000	6,727	XXX	3,166	5,658	(2,492)			(2,492)		3,166		3,561	3,561	15	XXX
573284106	MARTIN MARIETTA MATERIALS ORD		05/08/2023	Unknown	7.000	2,796	XXX	1,863	2,366	(502)			(502)		1,863		933	933	5	XXX
574599106	MASCO ORD		05/08/2023	Unknown	48.000	2,578	XXX	1,531	2,240	(709)			(709)		1,531		1,047	1,047	14	XXX
57636Q104	MASTERCARD CL A ORD		05/08/2023	Unknown	133.000	51,356	XXX	20,566	46,248	(25,682)			(25,682)		20,566		30,790	30,790	152	XXX
57667L107	MATCH GROUP ORD		05/08/2023	Unknown	49.000	1,592	XXX	7,450	2,033	5,417			5,417		7,450		(5,858)	(5,858)		XXX
579780206	MCCORMICK ORD		05/08/2023	Unknown	39.000	3,451	XXX	2,878	3,233	(354)			(354)		2,878		573	573	30	XXX
580135101	MCDONALD'S ORD		05/08/2023	Unknown	113.000	33,447	XXX	16,155	29,779	(13,624)			(13,624)		16,155		17,292	17,292	172	XXX
58155Q103	MCKESSON ORD		05/08/2023	Unknown	21.000	7,716	XXX	2,992	7,878	(4,886)			(4,886)		2,992		4,724	4,724	80	XXX
58933Y105	MERCK & CO ORD		05/08/2023	Unknown	392.000	46,159	XXX	18,559	43,492	(24,933)			(24,933)		18,559		27,600	27,600	1,631	XXX
59156R108	METLIFE ORD		05/08/2023	Unknown	106.000	5,681	XXX	5,086	7,671	(2,585)			(2,585)		5,086		595	595	108	XXX
592688105	METTLER TOLEDO ORD		05/08/2023	Unknown	4.000	5,568	XXX	3,642	5,782	(2,139)			(2,139)		3,642		1,925	1,925		XXX
594918104	MICROSOFT ORD		05/08/2023	Unknown	1,170.000	359,482	XXX	106,855	280,589	(173,735)			(173,735)		106,855		252,627	252,627	796	XXX
595017104	MICROCHIP TECHNOLOGY ORD		05/08/2023	Unknown	90.000	6,685	XXX	4,183	6,323	(2,139)			(2,139)		4,183		2,502	2,502	32	XXX
595112103	MICRON TECHNOLOGY ORD		05/08/2023	Unknown	172.000	10,481	XXX	5,603	8,597	(2,994)			(2,994)		5,603		4,878	4,878	40	XXX
59522J103	MID AMERICA APT COMMUNITI REIT ORD		05/08/2023	Unknown	9.000	1,363	XXX	1,468	1,413	55			55		1,468		(105)	(105)	25	XXX
60770K107	MODERNA ORD		05/08/2023	Unknown	52.000	6,871	XXX	22,424	9,340	13,084			13,084		22,424		(15,553)	(15,553)		XXX
608190104	MOHAWK INDUSTRIES ORD		05/08/2023	Unknown	3.000	299	XXX	669	307	363			363		669		(370)	(370)		XXX
60855R100	MOLINA HEALTHCARE ORD		05/08/2023	Unknown	9.000	2,650	XXX	2,304	2,972	(668)			(668)		2,304		345	345		XXX
60871R209	MOLSON COORS BEVERAGE COMPA CL B ORD		05/08/2023	Unknown	26.000	1,681	XXX	2,544	1,340	1,205			1,205		2,544		(864)	(864)	11	XXX
609207105	MONDELEZ INTERNATIONAL CL A ORD		05/08/2023	Unknown	229.000	17,848	XXX	10,261	15,263	(5,002)			(5,002)		10,261		7,587	7,587	176	XXX
609839105	MONOLITHIC POWER SYSTEMS ORD		05/08/2023	Unknown	6.000	2,459	XXX	2,102	2,122	(19)			(19)		2,102		357	357	11	XXX
61174X109	MONSTER BEVERAGE ORD		05/08/2023	Unknown	120.000	7,061	XXX	2,703	6,092	(3,389)			(3,389)		2,703		4,358	4,358		XXX

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED, or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
615369105	MOODYS ORD		05/08/2023	Unknown	25.000	7,630	XXX	3,933	6,966	(3,032)			(3,032)		3,933		3,697	3,697	19	XXX
617446448	MORGAN STANLEY ORD		05/08/2023	Unknown	201.000	17,042	XXX	7,665	17,089	(9,424)			(9,424)		7,665		9,377	9,377	312	XXX
61945C103	MOSAIC ORD		05/08/2023	Unknown	56.000	2,141	XXX	1,629	2,457	(827)			(827)		1,629		512	512	25	XXX
620076307	MOTOROLA SOLUTIONS ORD		05/08/2023	Unknown	24.000	6,846	XXX	2,783	6,185	(3,402)			(3,402)		2,783		4,063	4,063	128	XXX
629377508	NRG ENERGY ORD		05/08/2023	Unknown	47.000	1,471	XXX	587	1,496	(908)			(908)		587		884	884	35	XXX
631103108	NASDAQ ORD		05/08/2023	Unknown	72.000	3,956	XXX	1,582	4,417	(2,835)			(2,835)		1,582		2,374	2,374	14	XXX
64110D104	NETAPP ORD		05/08/2023	Unknown	37.000	2,362	XXX	1,317	2,222	(905)			(905)		1,317		1,045	1,045	37	XXX
64110L106	NETFLIX ORD		05/08/2023	Unknown	70.000	23,177	XXX	24,269	20,642	3,627			3,627		24,269		(1,092)	(1,092)		XXX
651229106	NEWELL BRANDS ORD		05/08/2023	Unknown	158.000	1,582	XXX	7,136	2,067	5,069			5,069		7,136		(5,553)	(5,553)	36	XXX
651639106	NEWMONT ORD		05/08/2023	Unknown	131.000	6,323	XXX	4,534	6,183	(1,649)			(1,649)		4,534		1,788	1,788	52	XXX
65249B109	NEWS CL A ORD		05/08/2023	Unknown	272.000	4,648	XXX	3,160	4,950	(1,791)			(1,791)		3,160		1,488	1,488	27	XXX
65339F101	NEXTERA ENERGY ORD		05/08/2023	Unknown	309.000	23,514	XXX	15,505	25,832	(10,327)			(10,327)		15,505		8,009	8,009	144	XXX
654106103	NIKE CL B ORD		05/08/2023	Unknown	192.000	24,277	XXX	9,815	22,466	(12,651)			(12,651)		9,815		14,462	14,462	65	XXX
65473P105	NISOURCE ORD		05/08/2023	Unknown	169.000	4,808	XXX	3,749	4,634	(885)			(885)		3,749		1,059	1,059	85	XXX
655663102	NORDSON ORD		05/08/2023	Unknown	4.000	869	XXX	794	951	(157)			(157)		794		74	74	8	XXX
655844108	NORFOLK SOUTHERN ORD		05/08/2023	Unknown	31.000	6,425	XXX	3,639	7,639	(4,000)			(4,000)		3,639		2,786	2,786	84	XXX
665859104	NORTHERN TRUST ORD		05/08/2023	Unknown	26.000	1,899	XXX	2,298	2,301	(2)			(2)		2,298		(400)	(400)	131	XXX
666807102	NORTHROP GRUMMAN ORD		05/08/2023	Unknown	23.000	10,189	XXX	7,728	12,549	(4,821)			(4,821)		7,728		2,461	2,461	40	XXX
668771108	GEN DIGITAL ORD		05/08/2023	Unknown	161.000	2,744	XXX	3,886	3,450	436			436		3,886		(1,142)	(1,142)	20	XXX
670346105	NUCOR ORD		05/08/2023	Unknown	37.000	5,231	XXX	2,239	4,877	(2,638)			(2,638)		2,239		2,992	2,992	38	XXX
67066G104	NVIDIA ORD		05/08/2023	Unknown	391.000	113,138	XXX	21,483	57,141	(35,658)			(35,658)		21,483		91,655	91,655	16	XXX
67103H107	O REILLY AUTOMOTIVE ORD		05/08/2023	Unknown	10.000	9,414	XXX	3,698	8,440	(4,742)			(4,742)		3,698		5,716	5,716		XXX
674599105	OCCIDENTAL PETROLEUM ORD		05/08/2023	Unknown	114.000	6,798	XXX	6,555	7,181	(625)			(625)		6,555		243	243	105	XXX
679580100	OLD DOMINION FREIGHT LINE ORD		05/08/2023	Unknown	14.000	4,365	XXX	1,747	3,973	(2,226)			(2,226)		1,747		2,618	2,618	6	XXX
681919106	OMNICOM GROUP ORD		05/08/2023	Unknown	26.000	2,377	XXX	2,122	2,121	1			1		2,122		255	255	55	XXX
682189105	ON SEMICONDUCTOR ORD		05/08/2023	Unknown	71.000	5,731	XXX	3,744	4,428	(685)			(685)		3,744		1,988	1,988		XXX
682680103	ONEOK ORD		05/08/2023	Unknown	64.000	4,055	XXX	3,742	4,205	(463)			(463)		3,742		313	313	122	XXX
68389X105	ORACLE ORD		05/08/2023	Unknown	238.000	23,019	XXX	9,341	19,454	(10,113)			(10,113)		9,341		13,678	13,678	171	XXX
68622V106	ORGANON ORD		05/08/2023	Unknown	59.000	1,288	XXX	3,492	1,648	1,844			1,844		3,492		(2,203)	(2,203)	17	XXX
68902V107	OTIS WORLDWIDE ORD		05/08/2023	Unknown	73.000	6,248	XXX	4,291	5,717	(1,426)			(1,426)		4,291		1,958	1,958	21	XXX
69331C108	PG&E ORD		05/08/2023	Unknown	63.000	1,095	XXX	1,003	1,024	(21)			(21)		1,003		92	92		XXX
693475105	PNC FINANCIAL SERVICES GROUP ORD		05/08/2023	Unknown	43.000	5,000	XXX	5,057	6,791	(1,735)			(1,735)		5,057		(57)	(57)	129	XXX
693506107	PPG INDUSTRIES ORD		05/08/2023	Unknown	32.000	4,433	XXX	3,035	4,024	(989)			(989)		3,035		1,399	1,399	20	XXX
69351T106	PPL ORD		05/08/2023	Unknown	292.000	8,335	XXX	9,998	8,532	1,466			1,466		9,998		(1,663)	(1,663)	201	XXX
69370C100	PTC ORD		05/08/2023	Unknown	17.000	2,196	XXX	2,277	2,041	237			237		2,277		(81)	(81)		XXX
693718108	PACCAR ORD		05/08/2023	Unknown	73.500	5,313	XXX	3,161	4,850	(1,689)			(1,689)		3,161		2,152	2,152	327	XXX
695156109	PACKAGING CORP OF AMERICA ORD		05/08/2023	Unknown	7.000	952	XXX	819	895	(76)			(76)		819		132	132	26	XXX
701094104	PARKER HANNIFIN ORD		05/08/2023	Unknown	17.000	5,654	XXX	3,345	4,947	(1,602)			(1,602)		3,345		2,309	2,309	23	XXX
704326107	PAYCHEX ORD		05/08/2023	Unknown	49.000	5,220	XXX	3,008	5,662	(2,654)			(2,654)		3,008		2,212	2,212	39	XXX
70432V102	PAYCOM SOFTWARE ORD		05/08/2023	Unknown	7.000	1,911	XXX	1,587	2,172	(586)			(586)		1,587		324	324		XXX
70450Y103	PAYPAL HOLDINGS ORD		05/08/2023	Unknown	178.000	13,513	XXX	14,062	12,677	1,385			1,385		14,062		(548)	(548)		XXX
713448108	PEPSICO ORD		05/08/2023	Unknown	210.000	40,594	XXX	26,047	37,939	(11,892)			(11,892)		26,047		14,547	14,547	2,666	XXX
714046109	REVVITY ORD		05/08/2023	Unknown	19.000	2,427	XXX	993	2,664	(1,671)			(1,671)		993		1,434	1,434	3	XXX
717081103	PFIZER ORD		05/08/2023	Unknown	874.000	33,632	XXX	28,432	44,784	(16,352)			(16,352)		28,432		5,200	5,200	358	XXX
718172109	PHILIP MORRIS INTERNATIONAL ORD		05/08/2023	Unknown	234.000	22,311	XXX	21,760	23,683	(1,923)			(1,923)		21,760		550	550	892	XXX
718546104	PHILLIPS 66 ORD		05/08/2023	Unknown	66.000	6,234	XXX	6,155	6,869	(715)			(715)		6,155		79	79	69	XXX
723484101	PINNACLE WEST ORD		05/08/2023	Unknown	8.000	640	XXX	701	608	92			92		701		(61)	(61)	14	XXX
723787107	PIONEER NATURAL RESOURCE ORD		05/08/2023	Unknown	33.000	7,085	XXX	5,208	7,537	(2,328)			(2,328)		5,208		1,876	1,876	184	XXX
73278L105	POOL ORD		05/08/2023	Unknown	5.000	1,757	XXX	2,381	1,512	869			869		2,381		(624)	(624)	5	XXX
74144T108	T ROWE PRICE GROUP ORD		05/08/2023	Unknown	31.000	3,290	XXX	2,343	3,381	(1,038)			(1,038)		2,343		948	948	38	XXX
74251V102	PRINCIPAL FINANCIAL GROUP ORD		05/08/2023	Unknown	32.000	2,279	XXX	1,848	2,685	(838)			(838)		1,848		431	431	20	XXX
742718109	PROCTER & GAMBLE ORD		05/08/2023	Unknown	363.000	56,473	XXX	32,741	55,016	(22,276)			(22,276)		32,741		23,732	23,732	673	XXX
743315103	PROGRESSIVE ORD		05/08/2023	Unknown	93.000	12,405	XXX	3,303	12,063	(8,760)			(8,760)		3,303		9,102	9,102	19	XXX
74340W103	PROLOGIS REIT		05/08/2023	Unknown	141.000	17,936	XXX	9,128	15,895	(6,767)			(6,767)		9,128		8,808	8,808	123	XXX
744320102	PRUDENTIAL FINANCIAL ORD		05/08/2023	Unknown	36.000	2,958	XXX	3,735	3,581	154			154		3,735		(777)	(777)	45	XXX
744573106	PUBLIC SERVICE ENTERPRISE GROUP ORD		05/08/2023	Unknown	86.000	5,442	XXX	3,784	5,269	(1,485)			(1,485)		3,784		1,658	1,658	49	XXX
74460D109	PUBLIC STORAGE REIT ORD		05/08/2023	Unknown	26.000	7,678	XXX	7,565	7,285	280			280		7,565		114	114	78	XXX
745867101	PULTEGROUP ORD		05/08/2023	Unknown	65.000	4,389	XXX	1,206	2,959	(1,753)			(1,753)		1,206		3,183	3,183	44	XXX

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED, or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21
										Change in Book/Adjusted Carrying Value										
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
74736K101	QORVO ORD		05/08/2023	Unknown	12.000	1,116	XXX	867	1,088	(221)			(221)		867		249	249		XXX
747525103	QUALCOMM ORD		05/08/2023	Unknown	171.000	18,548	XXX	11,259	18,800	(7,540)			(7,540)		11,259		7,288	7,288	128	XXX
74762E102	QUANTA SERVICES ORD		05/08/2023	Unknown	21.000	3,555	XXX	636	2,993	(2,356)			(2,356)		636		2,918	2,918	3	XXX
74834L100	QUEST DIAGNOSTICS ORD		05/08/2023	Unknown	16.000	2,152	XXX	1,468	2,503	(1,035)			(1,035)		1,468		684	684	22	XXX
751212101	RALPH LAUREN CL A ORD		05/08/2023	Unknown	1.000	111	XXX	91	106	(15)			(15)		91		21	21	2	XXX
754730109	RAYMOND JAMES ORD		05/08/2023	Unknown	30.000	2,574	XXX	1,551	3,206	(1,655)			(1,655)		1,551		1,023	1,023	25	XXX
75513E101	RTX ORD		05/08/2023	Unknown	224.000	21,469	XXX	14,904	22,606	(7,702)			(7,702)		14,904		6,565	6,565	123	XXX
756109104	REALTY INCOME REIT ORD		05/08/2023	Unknown	104.000	6,535	XXX	6,273	6,597	(323)			(323)		6,273		262	262	131	XXX
758849103	REGENCY CENTERS REIT ORD		05/08/2023	Unknown	27.000	1,613	XXX	1,722	1,688	34			34		1,722		(108)	(108)	53	XXX
75886F107	REGENERON PHARMACEUTICALS ORD		05/08/2023	Unknown	17.000	12,726	XXX	9,074	12,265	(3,191)			(3,191)		9,074		3,652	3,652		XXX
7591EP100	REGIONS FINANCIAL ORD		05/08/2023	Unknown	372.000	6,067	XXX	5,286	8,020	(2,734)			(2,734)		5,286		781	781	293	XXX
760759100	REPUBLIC SERVICES ORD		05/08/2023	Unknown	29.000	4,243	XXX	1,657	3,741	(2,084)			(2,084)		1,657		2,586	2,586	29	XXX
761152107	RESMED ORD		05/08/2023	Unknown	22.000	5,138	XXX	2,763	4,579	(1,816)			(1,816)		2,763		2,374	2,374	10	XXX
770323103	ROBERT HALF ORD		05/08/2023	Unknown	18.000	1,212	XXX	878	1,329	(451)			(451)		878		334	334	9	XXX
773903109	ROCKWELL AUTOMAT ORD		05/08/2023	Unknown	16.000	4,481	XXX	2,365	4,121	(1,756)			(1,756)		2,365		2,116	2,116	19	XXX
775711104	ROLLINS ORD		05/08/2023	Unknown	60.000	2,490	XXX	1,541	2,192	(651)			(651)		1,541		949	949	8	XXX
776696106	ROPER TECHNOLOGIES ORD		05/08/2023	Unknown	17.000	7,796	XXX	5,555	7,346	(1,791)			(1,791)		5,555		2,241	2,241	23	XXX
778296103	ROSS STORES ORD		05/08/2023	Unknown	50.000	5,220	XXX	3,320	5,804	(2,483)			(2,483)		3,320		1,900	1,900	17	XXX
78409V104	S&P GLOBAL ORD		05/08/2023	Unknown	52.998	18,734	XXX	9,757	17,751	(7,995)			(7,995)		9,757		8,977	8,977	48	XXX
78410G104	SBA COMMUNICATIONS CL A REIT ORD		05/08/2023	Unknown	15.000	3,509	XXX	2,549	4,205	(1,656)			(1,656)		2,549		961	961	13	XXX
78486Q101	SVB FINANCIAL GROUP ORD		03/29/2023	Unknown	5.000	2	XXX	3,154	1,151	2,004			2,004		3,154		(3,152)	(3,152)		XXX
79466L302	SALESFORCE ORD		05/08/2023	Unknown	152.000	30,051	XXX	26,285	20,154	6,132			6,132		26,285		3,766	3,766		XXX
806407102	HENRY SCHEIN ORD		05/08/2023	Unknown	24.000	1,913	XXX	1,554	1,917	(363)			(363)		1,554		358	358		XXX
806857108	SCHLUMBERGER ORD		05/08/2023	Unknown	221.000	10,280	XXX	18,370	11,815	6,556			6,556		18,370		(8,091)	(8,091)	229	XXX
808513105	CHARLES SCHWAB ORD		05/08/2023	Unknown	238.000	11,314	XXX	11,823	19,816	(7,993)			(7,993)		11,823		(508)	(508)	60	XXX
81211K100	SEALED AIR ORD		05/08/2023	Unknown	30.000	1,288	XXX	1,363	1,496	(133)			(133)		1,363		(75)	(75)	6	XXX
816851109	SEMPRA ORD		05/08/2023	Unknown	41.000	6,345	XXX	5,591	6,336	(745)			(745)		5,591		754	754	143	XXX
81762P102	SERVICENOW ORD		05/08/2023	Unknown	31.000	13,528	XXX	12,032	12,036	(5)			(5)		12,032		1,496	1,496		XXX
824348106	SHERWIN WILLIAMS ORD		05/08/2023	Unknown	34.000	7,852	XXX	4,780	8,069	(3,289)			(3,289)		4,780		3,072	3,072	21	XXX
82669G104	SIGNATURE BANK ORD		03/29/2023	Unknown	3.000	1	XXX	889	346	543			543		889		(888)	(888)	2	XXX
828806109	SIMON PROP GRP REIT ORD		05/08/2023	Unknown	44.000	4,752	XXX	7,016	5,169	1,846			1,846		7,016		(2,264)	(2,264)	79	XXX
83088M102	SKYWORKS SOLUTIONS ORD		05/08/2023	Unknown	20.000	2,096	XXX	1,522	1,823	(301)			(301)		1,522		575	575	12	XXX
831865209	A O SMITH ORD		05/08/2023	Unknown	29.000	2,027	XXX	1,753	1,660	93			93		1,753		274	274	17	XXX
832696405	JM SMUCKER ORD		05/08/2023	Unknown	11.000	1,736	XXX	1,175	1,743	(568)			(568)		1,175		561	561	11	XXX
833034101	SNAP ON ORD		05/08/2023	Unknown	3.000	780	XXX	564	685	(122)			(122)		564		216	216	5	XXX
83417M104	SOLAREDGE TECHNOLOGIES ORD	C	05/08/2023	Unknown	8.000	2,364	XXX	2,077	2,266	(190)			(190)		2,077		288	288		XXX
842587107	SOUTHERN ORD		05/08/2023	Unknown	171.000	12,763	XXX	8,425	12,211	(3,786)			(3,786)		8,425		4,339	4,339	116	XXX
844741108	SOUTHWEST AIRLINES ORD		05/08/2023	Unknown	106.000	3,149	XXX	5,330	3,569	1,761			1,761		5,330		(2,181)	(2,181)	38	XXX
854502101	STANLEY BLACK AND DECKER ORD		05/08/2023	Unknown	14.000	1,178	XXX	2,158	1,052	1,106			1,106		2,158		(980)	(980)	11	XXX
855244109	STARBUCKS ORD		05/08/2023	Unknown	177.000	19,018	XXX	9,984	17,558	(7,575)			(7,575)		9,984		9,034	9,034	94	XXX
857477103	STATE STREET ORD		05/08/2023	Unknown	52.000	3,575	XXX	4,022	4,034	(12)			(12)		4,022		(447)	(447)	66	XXX
863667101	STRYKER ORD		05/08/2023	Unknown	52.000	14,898	XXX	9,623	12,713	(3,090)			(3,090)		9,623		5,275	5,275	78	XXX
871607107	SYNOPSYS ORD		05/08/2023	Unknown	26.000	9,683	XXX	2,726	8,302	(5,575)			(5,575)		2,726		6,957	6,957		XXX
87165B103	SYNCHRONY FINANCIAL ORD		05/08/2023	Unknown	92.000	2,515	XXX	3,314	3,023	291			291		3,314		(799)	(799)	42	XXX
871829107	SYSCO ORD		05/08/2023	Unknown	80.000	6,080	XXX	4,778	6,116	(1,338)			(1,338)		4,778		1,302	1,302	78	XXX
872540109	TJX ORD		05/08/2023	Unknown	184.000	14,357	XXX	6,970	14,646	(7,676)			(7,676)		6,970		7,386	7,386	54	XXX
872590104	T MOBILE US ORD		05/08/2023	Unknown	90.000	12,927	XXX	10,789	12,600	(1,811)			(1,811)		10,789		2,138	2,138		XXX
874054109	TAKE TWO INTERACTIVE SOFTWARE ORD		05/08/2023	Unknown	23.000	2,884	XXX	2,951	2,395	556			556		2,951		(67)	(67)		XXX
876030107	TAPESTRY ORD		05/08/2023	Unknown	54.000	2,073	XXX	1,886	2,056	(170)			(170)		1,886		186	186	16	XXX
87612E106	TARGET ORD		05/08/2023	Unknown	70.000	10,920	XXX	5,091	10,433	(5,342)			(5,342)		5,091		5,829	5,829	76	XXX
87612G101	TARGA RESOURCES ORD		05/08/2023	Unknown	14.000	1,002	XXX	967	1,029	(62)			(62)		967		35	35	12	XXX
879360105	TELEDYNE TECH ORD		05/08/2023	Unknown	6.000	2,468	XXX	2,678	2,399	278			278		2,678		(209)	(209)		XXX
879369106	TELEFLEX ORD		05/08/2023	Unknown	4.000	1,020	XXX	1,280	999	281			281		1,280		(260)	(260)	1	XXX
880770102	TERADYNE ORD		05/08/2023	Unknown	25.000	2,283	XXX	2,406	2,184	223			223		2,406		(124)	(124)	3	XXX
88160R101	TESLA ORD		05/08/2023	Unknown	421.000	72,429	XXX	101,238	51,859	49,380			49,380		101,238		(28,810)	(28,810)		XXX
882508104	TEXAS INSTRUMENTS ORD		05/08/2023	Unknown	139.000	22,791	XXX	10,313	22,966	(12,652)			(12,652)		10,313		12,478	12,478	345	XXX
883203101	TEXTRON ORD		05/08/2023	Unknown	34.000	2,225	XXX	1,646	2,407	(761)			(761)		1,646		579	579	4	XXX
883556102	THERMO FISHER SCIENTIFIC ORD		05/08/2023	Unknown	62.000	33,726	XXX	14,652	34,143	(19,491)			(19,491)		14,652		19,074	19,074	109	XXX

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED, or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
88579Y101	3M ORD		05/08/2023	Unknown	72.000	7,336	XXX	13,973	8,634	5,339			5,339		13,973		(6,637)	(6,637)	108	XXX
892356106	TRACTOR SUPPLY ORD		05/08/2023	Unknown	16.000	3,848	XXX	1,212	3,600	(2,387)			(2,387)		1,212		2,636	2,636	16	XXX
893641100	TRANSDIGM GROUP ORD		05/08/2023	Unknown	8.000	6,177	XXX	3,799	5,037	(1,238)			(1,238)		3,799		2,379	2,379		XXX
89417E109	TRAVELERS COMPANIES ORD		05/08/2023	Unknown	31.000	5,664	XXX	4,100	5,812	(1,712)			(1,712)		4,100		1,563	1,563	29	XXX
896239100	TRIMBLE ORD		05/08/2023	Unknown	49.000	2,335	XXX	3,659	2,477	1,181			1,181		3,659		(1,324)	(1,324)		XXX
89832Q109	TRUIST FINANCIAL ORD		05/08/2023	Unknown	210.000	5,978	XXX	9,396	9,036	360			360		9,396		(3,418)	(3,418)	109	XXX
902252105	TYLER TECHNOLOGIES ORD		05/08/2023	Unknown	5.000	1,929	XXX	2,221	1,612	609			609		2,221		(292)	(292)		XXX
902494103	TYSON FOODS CL A ORD		05/08/2023	Unknown	39.000	1,988	XXX	2,427	2,428	(1)			(1)		2,427		(439)	(439)	19	XXX
902653104	UDR REIT ORD		05/08/2023	Unknown	99.000	4,083	XXX	3,553	3,834	(281)			(281)		3,553		530	530	79	XXX
902973304	US BANCORP ORD		05/08/2023	Unknown	219.000	6,624	XXX	11,225	9,551	1,674			1,674		11,225		(4,601)	(4,601)	210	XXX
90384S303	ULTA BEAUTY ORD		05/08/2023	Unknown	7.000	3,610	XXX	1,927	3,283	(1,356)			(1,356)		1,927		1,683	1,683		XXX
907818108	UNION PACIFIC ORD		05/08/2023	Unknown	91.000	18,183	XXX	9,794	18,843	(9,050)			(9,050)		9,794		8,390	8,390	118	XXX
910047109	UNITED AIRLINES HOLDINGS ORD		05/08/2023	Unknown	48.000	2,198	XXX	2,981	1,810	1,171			1,171		2,981		(783)	(783)		XXX
911312106	UNITED PARCEL SERVICE CL B ORD		05/08/2023	Unknown	110.000	19,106	XXX	14,181	19,122	(4,941)			(4,941)		14,181		4,925	4,925	178	XXX
911363109	UNITED RENTAL ORD		05/08/2023	Unknown	9.000	3,057	XXX	955	3,199	(2,244)			(2,244)		955		2,103	2,103	13	XXX
91324P102	UNITEDHEALTH GRP ORD		05/08/2023	Unknown	148.000	72,962	XXX	36,154	78,467	(42,313)			(42,313)		36,154		36,808	36,808	244	XXX
913903100	UNIVERSAL HEALTH SERVICES CL B ORD		05/08/2023	Unknown	7.000	1,003	XXX	747	986	(239)			(239)		747		256	256	1	XXX
918204108	VF ORD		05/08/2023	Unknown	74.000	1,618	XXX	3,752	2,043	1,709			1,709		3,752		(2,134)	(2,134)	22	XXX
91913Y100	VALERO ENERGY ORD		05/08/2023	Unknown	55.000	5,959	XXX	3,762	6,977	(3,215)			(3,215)		3,762		2,196	2,196	56	XXX
92276F100	VENTAS REIT ORD		05/08/2023	Unknown	70.000	3,328	XXX	4,320	3,154	1,167			1,167		4,320		(992)	(992)	63	XXX
92343E102	VERISIGN ORD		05/08/2023	Unknown	12.000	2,642	XXX	1,936	2,465	(529)			(529)		1,936		705	705		XXX
92343V104	VERIZON COMMUNICATIONS ORD		05/08/2023	Unknown	680.000	25,551	XXX	36,692	26,792	9,900			9,900		36,692		(11,141)	(11,141)	887	XXX
92345Y106	VERISK ANALYTICS ORD		05/08/2023	Unknown	22.000	4,623	XXX	2,030	3,881	(1,851)			(1,851)		2,030		2,593	2,593	7	XXX
92532F100	VERTEX PHARMACEUTICALS ORD		05/08/2023	Unknown	39.000	13,426	XXX	4,763	11,262	(6,500)			(6,500)		4,763		8,663	8,663		XXX
92556H206	PARAMOUNT GLOBAL CL B ORD		05/08/2023	Unknown	94.000	1,595	XXX	5,883	1,587	4,297			4,297		5,883		(4,289)	(4,289)	119	XXX
92556V106	VIATRIS ORD		05/08/2023	Unknown	449.000	4,376	XXX	6,586	4,997	1,589			1,589		6,586		(2,211)	(2,211)	54	XXX
925652109	VICI PPTYS ORD		05/08/2023	Unknown	120.000	3,948	XXX	3,585	3,888	(303)			(303)		3,585		363	363	140	XXX
92826C839	VISA CL A ORD		05/08/2023	Unknown	256.000	59,493	XXX	23,884	53,187	(29,303)			(29,303)		23,884		35,609	35,609	115	XXX
929042109	VORNADO REALTY REIT ORD		03/21/2023	Unknown	55.000	819	XXX	4,600	1,145	3,456			3,456		4,600		(3,782)	(3,782)	21	XXX
929160109	VULCAN MATERIALS ORD		05/08/2023	Unknown	15.000	2,901	XXX	1,904	2,627	(722)			(722)		1,904		996	996	6	XXX
92939U106	WEC ENERGY GROUP ORD		05/08/2023	Unknown	43.000	4,079	XXX	2,522	4,032	(1,509)			(1,509)		2,522		1,557	1,557	34	XXX
929740108	WABTEC ORD		05/08/2023	Unknown	25.000	2,472	XXX	1,839	2,495	(656)			(656)		1,839		632	632	4	XXX
931142103	WALMART ORD		05/08/2023	Unknown	218.000	33,093	XXX	17,204	30,910	(13,706)			(13,706)		17,204		15,890	15,890	844	XXX
931427108	WALGREEN BOOTS ALLIANCE ORD		05/08/2023	Unknown	120.000	3,796	XXX	10,023	4,483	5,540			5,540		10,023		(6,227)	(6,227)	58	XXX
934423104	WARNER BROS. DISCOVERY SRS A ORD		05/08/2023	Unknown	463.000	6,172	XXX	11,552	4,386	7,166			7,166		11,552		(5,380)	(5,380)		XXX
94106L109	WASTE MANAGEMENT ORD		05/08/2023	Unknown	55.000	9,301	XXX	3,913	8,628	(4,715)			(4,715)		3,913		5,388	5,388	39	XXX
941848103	WATERS ORD		05/08/2023	Unknown	8.000	2,374	XXX	1,334	2,741	(1,407)			(1,407)		1,334		1,041	1,041		XXX
949746101	WELLS FARGO ORD		05/08/2023	Unknown	587.000	22,555	XXX	32,041	24,237	7,804			7,804		32,041		(9,486)	(9,486)	352	XXX
95040Q104	WELLTOWER ORD		05/08/2023	Unknown	72.000	5,573	XXX	4,761	4,720	42			42		4,761		812	812	44	XXX
955306105	WEST PHARM SVC ORD		05/08/2023	Unknown	10.000	3,653	XXX	2,157	2,354	(197)			(197)		2,157		1,496	1,496	4	XXX
958102105	WESTERN DIGITAL ORD		05/08/2023	Unknown	54.000	1,828	XXX	3,964	1,704	2,260			2,260		3,964		(2,136)	(2,136)		XXX
96145D105	WESTROCK ORD		05/08/2023	Unknown	54.000	1,516	XXX	2,770	1,899	871			871		2,770		(1,255)	(1,255)	15	XXX
962166104	WEYERHAEUSER REIT		05/08/2023	Unknown	170.000	5,050	XXX	5,162	5,270	(108)			(108)		5,162		(112)	(112)	185	XXX
963320106	WHIRLPOOL ORD		05/08/2023	Unknown	1.000	136	XXX	184	141	43			43		184		(48)	(48)	2	XXX
969457100	WILLIAMS ORD		05/08/2023	Unknown	241.000	7,118	XXX	6,812	7,929	(1,117)			(1,117)		6,812		306	306	108	XXX
983134107	WYNN RESORTS ORD		05/08/2023	Unknown	14.000	1,579	XXX	2,049	1,155	895			895		2,049		(471)	(471)		XXX
98389B100	XCEL ENERGY ORD		05/08/2023	Unknown	93.000	6,432	XXX	3,802	6,520	(2,718)			(2,718)		3,802		2,630	2,630	139	XXX
98419M100	XYLEM ORD		05/08/2023	Unknown	28.000	2,994	XXX	1,394	3,096	(1,702)			(1,702)		1,394		1,600	1,600	9	XXX
988498101	YUM BRANDS ORD		05/08/2023	Unknown	42.000	5,746	XXX	2,679	5,379	(2,701)			(2,701)		2,679		3,068	3,068	25	XXX
989207105	ZEBRA TECHNOLOGIES CL A ORD		05/08/2023	Unknown	5.000	1,379	XXX	1,285	1,282	3			3		1,285		95	95		XXX
98956P102	ZIMMER BIOMET HOLDINGS ORD		05/08/2023	Unknown	28.000	3,829	XXX	3,139	3,570	(431)			(431)		3,139		690	690	20	XXX
989701107	ZIONS BANCORPORATION ORD		05/08/2023	Unknown	18.000	436	XXX	769	885	(116)			(116)		769		(333)	(333)	7	XXX
98978V103	ZOETIS CL A ORD		05/08/2023	Unknown	69.000	12,720	XXX	4,485	10,112	(5,627)			(5,627)		4,485		8,235	8,235	52	XXX
G0176J109	ALLEGION ORD	C	05/08/2023	Unknown	10.000	1,075	XXX	645	1,053	(408)			(408)		645		430	430	5	XXX
G0250X107	AMCOR ORD	C	05/08/2023	Unknown	293.000	3,052	XXX	2,009	3,490	(1,481)			(1,481)		2,009		1,043	1,043	36	XXX
G0403H108	AON CL A ORD	C	05/08/2023	Unknown	31.000	10,289	XXX	3,524	9,304	(5,781)			(5,781)		3,524		6,765	6,765	36	XXX
G0450A105	ARCH CAPITAL GROUP ORD	C	05/08/2023	Unknown	28.000	2,128	XXX	1,728	1,758	(30)			(30)		1,728		400	400		XXX
G1151C101	ACCENTURE CL A ORD	C	05/08/2023	Unknown	99.000	26,168	XXX	18,764	26,417	(7,653)			(7,653)		18,764		7,404	7,404	222	XXX

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED, or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
G29183103	EATON ORD	C	05/08/2023	Unknown	59.000	9,947	XXX	3,974	9,260	(5,286)			(5,286)		3,974		5,973	5,973	101	XXX
G3223R108	EVEREST GROUP ORD	C	05/08/2023	Unknown	4.000	1,522	XXX	942	1,325	(383)			(383)		942		580	580	7	XXX
G491BT108	INVESCO ORD		05/08/2023	Unknown	210.000	3,386	XXX	6,327	3,778	2,550			2,550		6,327		(2,941)	(2,941)	81	XXX
G51502105	JOHNSON CONTROLS INTERNATIONAL ORD	C	05/08/2023	Unknown	112.000	6,978	XXX	4,650	7,168	(2,518)			(2,518)		4,650		2,328	2,328	119	XXX
G5494J103	LINDE ORD	C	05/08/2023	Unknown	78.000	28,628	XXX	12,636	25,442	(12,806)			(12,806)		12,636		15,992	15,992	99	XXX
G5960L103	MEDTRONIC ORD	C	05/08/2023	Unknown	203.000	18,225	XXX	14,554	15,777	(1,223)			(1,223)		14,554		3,672	3,672	414	XXX
G6095L109	APTIV ORD	C	05/08/2023	Unknown	38.000	3,518	XXX	2,131	3,539	(1,408)			(1,408)		2,131		1,387	1,387		XXX
G66721104	NORWEGIAN CRUISE LINE HOLDINGS ORD		05/08/2023	Unknown	89.000	1,263	XXX	4,922	1,089	3,832			3,832		4,922		(3,659)	(3,659)		XXX
G7997R103	SEAGATE TECHNOLOGY HOLDINGS ORD	C	05/08/2023	Unknown	30.000	1,681	XXX	1,142	1,578	(437)			(437)		1,142		539	539	63	XXX
G7S00T104	PENTAIR ORD	C	05/08/2023	Unknown	45.000	2,632	XXX	1,703	2,024	(321)			(321)		1,703		930	930	20	XXX
G8473T100	STERIS ORD	C	05/08/2023	Unknown	13.000	2,460	XXX	2,425	2,401	24			24		2,425		35	35	6	XXX
G8994E103	TRANE TECHNOLOGIES ORD	C	05/08/2023	Unknown	34.000	5,938	XXX	1,925	5,715	(3,790)			(3,790)		1,925		4,012	4,012	26	XXX
G96629103	WILLIS TOWERS WATSON ORD	C	05/08/2023	Unknown	15.000	3,419	XXX	2,460	3,669	(1,208)			(1,208)		2,460		959	959	22	XXX
H1467J104	CHUBB ORD	C	05/08/2023	Unknown	59.000	11,763	XXX	7,854	13,015	(5,161)			(5,161)		7,854		3,908	3,908	147	XXX
H2906T109	GARMIN ORD	C	05/08/2023	Unknown	24.000	2,478	XXX	1,533	2,215	(682)			(682)		1,533		945	945	18	XXX
H84989104	TE CONNECTIVITY ORD	C	05/08/2023	Unknown	44.000	5,364	XXX	3,076	5,051	(1,975)			(1,975)		3,076		2,289	2,289	25	XXX
N53745100	LYONDELLBASELL INDUSTRIES CL A ORD	C	05/08/2023	Unknown	26.000	2,396	XXX	2,232	2,159	73			73		2,232		164	164	31	XXX
N6596X109	NXP SEMICONDUCTORS ORD	C	05/08/2023	Unknown	36.000	6,018	XXX	7,265	5,680	1,585			1,585		7,265		(1,246)	(1,246)	180	XXX
V7780T103	ROYAL CARIBBEAN GROUP ORD		05/08/2023	Unknown	32.000	2,475	XXX	2,651	1,582	1,069			1,069		2,651		(176)	(176)		XXX
5019999999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded						5,400,369	XXX	3,584,783	5,027,808	(1,443,025)			(1,443,025)		3,584,783		1,815,586	1,815,586	43,160	XXX
5989999997 Subtotal - Common Stocks - Part 4						5,400,369	XXX	3,584,783	5,027,808	(1,443,025)			(1,443,025)		3,584,783		1,815,586	1,815,586	43,160	XXX
5989999998 Summary Item from Part 5 for Common Stocks						41,532	XXX	40,265							40,265		1,267	1,267	17	XXX
5989999999 Subtotal - Common Stocks						5,441,901	XXX	3,625,048	5,027,808	(1,443,025)			(1,443,025)		3,625,048		1,816,853	1,816,853	43,177	XXX
5999999999 Subtotal - Preferred and Common Stocks						5,441,901	XXX	3,625,048	5,027,808	(1,443,025)			(1,443,025)		3,625,048		1,816,853	1,816,853	43,177	XXX
6009999999 Totals						122,693,043	XXX	123,765,864	68,028,071	(1,457,914)	644,005		(813,909)		124,200,460		(1,507,416)	(1,507,416)	1,766,587	XXX

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Governments																				
83162CS95	SBAP 2023-25 D D - ABS		04/06/2023	Unknown	05/03/2023	Unknown	80,000	80,000	79,550	80,000							(450)	(450)	219	
912810TJ7	UNITED STATES TREASURY		04/21/2023	Unknown	05/01/2023	Unknown	146,000	124,151	124,739	124,189		38		38			550	550	920	539
912810TK4	UNITED STATES TREASURY		03/07/2023	Unknown	05/01/2023	Unknown	72,000	64,652	66,547	64,693		41		41			1,853	1,853	510	113
912828ZT0	UNITED STATES TREASURY		05/30/2023	Unknown	09/27/2023	HSBC SECURITIES	668,000	614,529	614,741	620,679		6,150		6,150			(5,938)	(5,938)	399	2
91282CBH3	UNITED STATES TREASURY		01/30/2023	Unknown	09/08/2023	Unknown	1,632,000	1,469,119	1,475,455	1,482,358		13,239		13,239			(6,903)	(6,903)	1,580	17
91282CBW0	UNITED STATES TREASURY		05/30/2023	Unknown	09/27/2023	CITADEL SECURITIES LLC	10,691,000	9,773,558	9,666,630	9,846,794		73,236		73,236			(180,164)	(180,164)	27,830	7,957
91282CFF3	UNITED STATES TREASURY		04/06/2023	Unknown	05/01/2023	Unknown	487,000	450,624	455,383	451,134		510		510			4,249	4,249	3,843	1,838
91282CFH9	UNITED STATES TREASURY		01/30/2023	Unknown	05/01/2023	Unknown	164,000	160,146	160,240	160,345		199		199			(105)	(105)	3,440	2,166
91282CGE5	UNITED STATES TREASURY		03/08/2023	Unknown	09/27/2023	CITADEL SECURITIES LLC	1,693,000	1,663,380	1,660,749	1,668,233		4,852		4,852			(7,484)	(7,484)	40,288	8,250
91282CGG0	UNITED STATES TREASURY		05/11/2023	Unknown	09/27/2023	BMO Capital Markets	15,459,000	15,465,446	15,310,312	15,465,080		(365)		(365)			(154,768)	(154,768)	289,823	177,255
91282CGH8	UNITED STATES TREASURY		04/27/2023	Unknown	05/01/2023	Unknown	595,000	581,310	589,628	581,646		336		336			7,982	7,982	4,994	2,852
91282CHB0	UNITED STATES TREASURY		08/30/2023	Unknown	09/27/2023	SG AMERICAS SECURITIES, LLC	2,690,000	2,623,168	2,602,050	2,626,661		3,492		3,492			(24,611)	(24,611)	36,037	20,980
91282CHD6	UNITED STATES TREASURY		07/14/2023	Unknown	09/27/2023	NatWest Markets	295,000	292,269	290,183	292,553		284		284			(2,369)	(2,369)	4,111	1,644
91282CHU8	UNITED STATES TREASURY		09/01/2023	Unknown	09/27/2023	BMO Capital Markets	232,000	230,704	228,556	230,731		27		27			(2,175)	(2,175)	1,214	579
0109999999 Subtotal - Bonds - U.S. Governments							34,904,000	33,593,056	33,324,762	33,695,095		102,038		102,038			(370,332)	(370,332)	415,207	224,192
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
312944Y54	FH A96132 - RMBS		05/02/2023	Unknown	05/02/2023	Unknown	66,686	66,259	66,258	66,259							(1)	(1)	17	17
3132CWLH5	FH SB0328 - RMBS		05/02/2023	Unknown	05/02/2023	Unknown	38,961	37,403	37,402	37,403							0	0	7	6
3140X3B31	FN FM0057 - RMBS		12/01/2023	Unknown	12/01/2023	Paydown													375	
3140XCNV6	FN FM8503 - RMBS		06/22/2023	Unknown	09/27/2023	Various	220,582	205,555	210,584	217,512		11,957		11,957			(6,928)	(6,928)	1,748	383
3140XLJE9	FN FS4760 - RMBS		05/24/2023	Unknown	09/27/2023	Various	176,701	164,995	160,848	165,814		819		819			(4,966)	(4,966)	1,399	172
79467BFV2	SALES TAX SECURITIZATION CORP ILL		01/20/2023	Unknown	09/27/2023	MARKETAXESS	195,000	195,000	190,267	195,000							(4,733)	(4,733)	5,851	
88258MAA3	TEXAS NATURAL GAS SECURITIZATION FINANCE		03/10/2023	Unknown	05/04/2023	Unknown	44,000	44,000	46,200	44,000							2,200	2,200	281	
0909999999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment							741,930	713,211	711,560	725,987		12,776		12,776			(14,428)	(14,428)	9,678	578
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
00180AAA7	AMSR 2020-SFR1 A - CMBS		05/24/2023	Unknown	09/27/2023	JP MORGAN SECURITIES INC.	179,827	167,647	168,082	169,649		2,002		2,002			(1,566)	(1,566)	1,345	227
00287YCX5	ABBVIE INC		05/12/2023	Unknown	09/27/2023	MERRILL LYNCH PIERCE FENNER	270,000	265,370	262,332	266,283		913		913			(3,951)	(3,951)	5,529	1,739
02343JAA8	AMCOR FLEXIBLES NORTH AMERICA INC		07/19/2023	Unknown	09/27/2023	MERRILL LYNCH PIERCE FENNER	323,000	313,417	311,928	314,382		965		965			(2,454)	(2,454)	4,737	2,297
02665WEK3	AMERICAN HONDA FINANCE CORP		07/05/2023	Unknown	09/27/2023	MERRILL LYNCH PIERCE FENNER	470,000	469,422	466,381	469,463		41		41			(3,082)	(3,082)	5,620	
03027WAM4	AMETOW 231 A - RMBS		03/08/2023	Unknown	05/04/2023	Unknown	64,000	64,000	64,730	64,000							730	730	537	
031162DM9	AMGEN INC		05/12/2023	Unknown	09/27/2023	MERRILL LYNCH PIERCE FENNER	340,000	341,930	337,256	341,564		(365)		(365)			(4,308)	(4,308)	19,189	2,158
031162DR8	AMGEN INC		02/15/2023	Unknown	03/03/2023	Unknown	37,000	36,883	36,779	36,884		0		0			(104)	(104)	27	
032095AM3	AMPHENOL CORP		05/12/2023	Unknown	09/27/2023	MERRILL LYNCH PIERCE FENNER	330,000	330,857	323,456	330,777		(80)		(80)			(7,321)	(7,321)	7,794	1,214
036752AV5	ELEVANCE HEALTH INC		05/12/2023	Unknown	09/27/2023	MERRILL LYNCH PIERCE FENNER	160,000	162,648	158,838	162,252		(397)		(397)			(3,413)	(3,413)	3,900	737
037833EB2	APPLE INC		05/12/2023	Unknown	09/27/2023	MERRILL LYNCH PIERCE FENNER	240,000	219,710	215,635	222,338		2,628		2,628			(6,703)	(6,703)	1,078	457
046353AV0	ASTRAZENECA PLC	C	09/08/2023	Unknown	09/27/2023	MERRILL LYNCH PIERCE FENNER	350,000	312,823	311,598	313,464		641		641			(1,866)	(1,866)	1,164	1,048
055451BB3	BHP BILLITON FINANCE (USA) LTD	C	09/05/2023	Unknown	09/27/2023	MERRILL LYNCH PIERCE FENNER	320,000	319,482	317,312	319,491		9		9			(2,179)	(2,179)	980	
06051GLE7	BANK OF AMERICA CORP		07/06/2023	Unknown	09/27/2023	MERRILL LYNCH PIERCE FENNER	640,000	636,797	625,133	637,117		321		321			(11,985)	(11,985)	22,487	8,544

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	FOREIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
06368D3S1	BANK OF MONTREAL		05/12/2023	Unknown	09/27/2023	MERRILL LYNCH PIERCE FENNER	300,000	293,118	288,804	294,315		1,197		1,197			(5,511)	(5,511)	9,003	4,903
06406RAX5	BANK OF NEW YORK MELLON CORP		05/12/2023	Unknown	09/27/2023	MERRILL LYNCH PIERCE FENNER	200,000	188,920	189,606	191,702		2,782		2,782			(2,096)	(2,096)	727	99
06418GAC1	BANK OF NOVA SCOTIA		06/05/2023	Unknown	09/27/2023	MERRILL LYNCH PIERCE FENNER	310,000	309,895	306,658	309,910		15		15			(3,251)	(3,251)	5,022	
065404BB0	BANK 2018-BNK10 A5 - CMBS		01/18/2023	Unknown	05/05/2023	Unknown	93,000	89,669	87,420	89,845		176		176			(2,425)	(2,425)	1,220	181
08162FAB9	BMARK 2019-B12 A2 - CMBS		05/05/2023	Unknown	05/09/2023	Unknown	111,149	103,473	103,468	103,473							(4)	(4)	74	74
125523CP3	CIGNA GROUP		07/07/2023	Unknown	09/27/2023	MERRILL LYNCH PIERCE FENNER	377,000	337,834	338,689	340,804		2,970		2,970			(2,115)	(2,115)	2,540	1,518
12593JBF2	COMM 2015-CCRE24 A5 - CMBS		02/03/2023	Unknown	05/05/2023	Unknown	100,000	96,648	95,957	96,973		325		325			(1,016)	(1,016)	1,006	62
14040HCK9	CAPITAL ONE FINANCIAL CORP		05/12/2023	Unknown	06/29/2023	Unknown	210,000	203,656	204,437	204,845		1,189		1,189			(408)	(408)	1,598	1,253
14041NGD7	COMET 2023-1 A - ABS		05/17/2023	Unknown	09/28/2023	MERRILL LYNCH PIERCE FENNER	205,000	204,953	199,651	204,960		7		7			(5,309)	(5,309)	3,146	
14913R2V8	CATERPILLAR FINANCIAL SERVICES CORP		05/12/2023	Unknown	09/27/2023	MERRILL LYNCH PIERCE FENNER	200,000	196,684	193,120	197,280		596		596			(4,160)	(4,160)	2,569	57
14913R3B1	CATERPILLAR FINANCIAL SERVICES CORP		01/03/2023	Unknown	09/27/2023	MERRILL LYNCH PIERCE FENNER	114,000	113,972	112,517	113,978		7		7			(1,461)	(1,461)	3,998	
161571HT4	CHAIT 2023-1 A - ABS		09/07/2023	Unknown	09/28/2023	JP MORGAN SECURITIES INC.	164,000	163,955	163,039	163,955		0		0			(916)	(916)	329	
172967ND9	CITIGROUP INC		05/12/2023	Unknown	09/27/2023	MERRILL LYNCH PIERCE FENNER	270,000	254,410	254,921	258,235		3,825		3,825			(3,315)	(3,315)	1,403	125
17327CAN3	CITIGROUP INC		05/23/2023	Unknown	09/27/2023	MERRILL LYNCH PIERCE FENNER	200,000	188,136	188,724	190,521		2,385		2,385			(1,797)	(1,797)	2,730	1,343
233331BG1	DTE ENERGY CO		05/12/2023	Unknown	09/27/2023	MERRILL LYNCH PIERCE FENNER	190,000	175,714	175,058	178,205		2,491		2,491			(3,146)	(3,146)	1,651	914
24422ETC3	JOHN DEERE CAPITAL CORP		05/12/2023	Unknown	09/27/2023	MERRILL LYNCH PIERCE FENNER	190,000	186,124	182,571	186,723		599		599			(4,152)	(4,152)	3,553	1,166
278865AV2	ECOLAB INC		05/12/2023	Unknown	09/27/2023	MERRILL LYNCH PIERCE FENNER	340,000	322,559	314,558	324,632		2,072		2,072			(10,074)	(10,074)	5,664	1,653
28622HAB7	ELEVANCE HEALTH INC		01/30/2023	Unknown	05/01/2023	Unknown	28,000	27,955	27,827	27,956		1		1			(129)	(129)	314	
29250NBL8	ENBRIDGE INC		05/12/2023	Unknown	09/27/2023	MERRILL LYNCH PIERCE FENNER	230,000	220,579	218,939	222,521		1,941		1,941			(3,581)	(3,581)	3,594	1,469
29379VCC5	ENTERPRISE PRODUCTS OPERATING LLC		05/12/2023	Unknown	09/27/2023	MERRILL LYNCH PIERCE FENNER	344,000	345,886	339,697	345,662		(224)		(224)			(5,966)	(5,966)	12,498	2,475
33767JAA0	FKH 2020-SFR2 A - CMBS		05/25/2023	Unknown	09/27/2023	Various	249,330	224,758	226,018	228,254		3,496		3,496			(2,235)	(2,235)	1,296	254
337964AC4	F1VE 2023-V1 A3 - CMBS		04/27/2023	Unknown	05/05/2023	Unknown	69,000	70,623	70,660	70,616		(7)		(7)			45	45	87	
341081GR2	FLORIDA POWER & LIGHT CO		05/15/2023	Unknown	09/27/2023	MERRILL LYNCH PIERCE FENNER	193,000	192,909	188,314	192,919		10		10			(4,605)	(4,605)	3,125	
35563PDZ9	SCRT 2018-1 MA - CMO/RMBS		05/02/2023	Unknown	05/02/2023	Unknown	188,329	172,069	172,069	172,069									32	31
37045XDU7	GENERAL MOTORS FINANCIAL COMPANY INC		05/12/2023	Unknown	09/27/2023	MERRILL LYNCH PIERCE FENNER	220,000	213,959	211,836	215,101		1,142		1,142			(3,265)	(3,265)	3,994	906
38013JAD5	GMCAR 2023-1 A3 - ABS		01/09/2023	Unknown	05/04/2023	Unknown	73,000	72,989	73,548	72,990		1		1			558	558	1,039	
38145GAM2	GOLDMAN SACHS GROUP INC		08/07/2023	Unknown	09/27/2023	MERRILL LYNCH PIERCE FENNER	310,000	310,000	307,554	310,000							(2,446)	(2,446)	2,446	
44891ACG0	HYUNDAI CAPITAL AMERICA		06/21/2023	Unknown	09/27/2023	MERRILL LYNCH PIERCE FENNER	320,000	319,206	314,314	319,270		64		64			(4,957)	(4,957)	4,671	
448980AD4	HALST 23B A3 - ABS		05/16/2023	Unknown	10/02/2023	Bank of NYC	630,000	629,986	623,109	629,986		0		0			(6,877)	(6,877)	11,626	
458140CD0	INTEL CORP		05/12/2023	Unknown	09/27/2023	MERRILL LYNCH PIERCE FENNER	300,000	302,240	295,863	301,961		(279)		(279)			(6,098)	(6,098)	9,303	2,080
46647PDM5	JPMORGAN CHASE & CO		05/12/2023	Unknown	09/27/2023	MERRILL LYNCH PIERCE FENNER	220,000	221,232	218,438	220,959		(273)		(273)			(2,521)	(2,521)	9,625	5,118
502431AP4	L3HARRIS TECHNOLOGIES INC		07/27/2023	Unknown	09/27/2023	MERRILL LYNCH PIERCE FENNER	191,000	190,750	188,930	190,750		0		0			(1,821)	(1,821)	1,690	
548661EK9	LOWE'S COMPANIES INC		05/12/2023	Unknown	09/27/2023	MERRILL LYNCH PIERCE FENNER	180,000	179,302	175,783	179,417		116		116			(3,635)	(3,635)	4,422	1,496
58768RAC4	MBALT 2023-A A3 - ABS		05/11/2023	Unknown	10/02/2023	Bank of NYC	630,000	629,978	618,975	629,981		3		3			(11,006)	(11,006)	10,701	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

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											12	13	14	15	16					
CUSIP Identification	Description	FOREIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
59156RBQ0	METLIFE INC		03/15/2023	Unknown	09/27/2023	MERRILL LYNCH PIERCE FENNER	150,000	146,977	144,017	147,563		585		585			(3,546)	(3,546)	4,740	1,860
592179KD6	METROPOLITAN LIFE GLOBAL FUNDING I		01/03/2023	Unknown	09/27/2023	MERRILL LYNCH PIERCE FENNER	171,000	171,000	168,662	171,000							(2,338)	(2,338)	6,246	
595017BC7	MICROCHIP TECHNOLOGY INC		02/08/2023	Unknown	09/27/2023	MERRILL LYNCH PIERCE FENNER	139,000	130,012	132,644	133,592		3,580		3,580			(949)	(949)	1,473	603
61690U7U8	MORGAN STANLEY BANK NA		07/19/2023	Unknown	09/20/2023	WELLS FARGO ADVISORS LLC (CHARLOTTE, NC)	250,000	250,000	249,173	250,000							(828)	(828)	2,321	
6174468C6	MORGAN STANLEY		09/20/2023	WELLS FARGO ADVISORS LLC (CHARLOTTE, NC)	09/27/2023	MERRILL LYNCH PIERCE FENNER	259,000	250,611	250,028	250,695		84		84			(667)	(667)	1,899	1,698
61747YEB7	MORGAN STANLEY		02/10/2023	Unknown	02/27/2023	Unknown	214,000	204,448	204,571	204,812		364		364			(241)	(241)	169	103
61747YET8	MORGAN STANLEY		05/12/2023	Unknown	09/27/2023	MERRILL LYNCH PIERCE FENNER	150,000	148,893	145,982	149,083		190		190			(3,101)	(3,101)	4,913	2,320
61763KBA1	MSBAM 2014-C15 A4 - CMBS		05/30/2023	Unknown	09/27/2023	Various	314,758	310,221	312,238	312,876		2,655		2,655			(638)	(638)	3,875	
63743HFF4	NATIONAL RURAL UTILITIES COOPERATIVE FIN		05/12/2023	Unknown	09/27/2023	MERRILL LYNCH PIERCE FENNER	180,000	183,431	179,462	182,939		(492)		(492)			(3,477)	(3,477)	4,060	436
63743HFH0	NATIONAL RURAL UTILITIES COOPERATIVE FIN		02/02/2023	Unknown	09/27/2023	MERRILL LYNCH PIERCE FENNER	80,000	79,943	77,991	79,958		15		15			(1,967)	(1,967)	2,274	
637639AG0	NATIONAL SECURITIES CLEARING CORP		05/12/2023	Unknown	09/27/2023	MERRILL LYNCH PIERCE FENNER	250,000	251,535	247,500	251,170		(365)		(365)			(3,670)	(3,670)	10,801	6,137
637639AJ4	NATIONAL SECURITIES CLEARING CORP		05/22/2023	Unknown	09/27/2023	MERRILL LYNCH PIERCE FENNER	250,000	249,905	247,455	249,920		15		15			(2,465)	(2,465)	4,256	
68389XBT1	ORACLE CORP		05/12/2023	Unknown	09/27/2023	MERRILL LYNCH PIERCE FENNER	150,000	143,657	142,715	144,865		1,209		1,209			(2,151)	(2,151)	1,854	469
69335PEP6	PFSFC 2022-D A - ABS		01/04/2023	Unknown	05/01/2023	Unknown	100,000	98,250	97,742	98,454		204		204			(712)	(712)	1,625	249
693475BQ7	PNC FINANCIAL SERVICES GROUP INC		06/07/2023	Unknown	09/27/2023	MERRILL LYNCH PIERCE FENNER	310,000	310,000	307,396	310,000							(2,604)	(2,604)	5,355	
708696CA5	PENNSYLVANIA ELECTRIC CO		05/12/2023	Unknown	09/27/2023	MERRILL LYNCH PIERCE FENNER	281,000	281,531	274,776	281,486		(46)		(46)			(6,710)	(6,710)	7,196	987
709599BT0	PENSKE TRUCK LEASING CO LP		03/27/2023	Unknown	05/01/2023	Unknown	76,000	75,652	76,042	75,659		7		7			383	383	398	
709599BU7	PENSKE TRUCK LEASING CO LP		05/22/2023	Unknown	09/27/2023	MERRILL LYNCH PIERCE FENNER	350,000	349,591	344,180	349,635		44		44			(5,455)	(5,455)	6,988	
716973AB8	PFIZER INVESTMENT ENTERPRISES PTE LTD	C	05/16/2023	Unknown	09/27/2023	MERRILL LYNCH PIERCE FENNER	340,000	339,602	331,718	339,648		45		45			(7,930)	(7,930)	5,464	
723787AV9	PIONEER NATURAL RESOURCES CO		05/12/2023	Unknown	09/27/2023	MERRILL LYNCH PIERCE FENNER	250,000	252,775	246,465	252,451		(324)		(324)			(5,986)	(5,986)	6,375	1,665
74333CAA4	PROG 22SFR7 A - CMBS		06/12/2023	Unknown	09/27/2023	Various	99,843	96,457	94,257	96,665		208		208			(2,408)	(2,408)	1,553	171
74368CBQ6	PROTECTIVE LIFE GLOBAL FUNDING		01/03/2023	Unknown	09/27/2023	MERRILL LYNCH PIERCE FENNER	150,000	150,000	148,419	150,000							(1,581)	(1,581)	5,880	
74456QBL9	PUBLIC SERVICE ELECTRIC AND GAS CO		05/12/2023	Unknown	09/27/2023	MERRILL LYNCH PIERCE FENNER	190,000	184,773	182,098	185,709		935		935			(3,611)	(3,611)	2,122	16
75513ECR0	RTX CORP		02/23/2023	Unknown	05/01/2023	Unknown	60,000	59,824	61,609	59,826		2		2			1,783	1,783	567	
78013XZU5	ROYAL BANK OF CANADA		05/12/2023	Unknown	09/27/2023	MERRILL LYNCH PIERCE FENNER	320,000	311,059	311,558	313,861		2,802		2,802			(2,303)	(2,303)	5,735	2,720
855244BE8	STARBUCKS CORP		02/07/2023	Unknown	09/27/2023	MERRILL LYNCH PIERCE FENNER	140,000	139,831	137,638	139,864		33		33			(2,225)	(2,225)	4,119	
857477BZ5	STATE STREET CORP		01/23/2023	Unknown	09/27/2023	MERRILL LYNCH PIERCE FENNER	83,000	83,000	81,621	83,000							(1,379)	(1,379)	2,721	
857477CB7	STATE STREET CORP		05/15/2023	Unknown	09/27/2023	MERRILL LYNCH PIERCE FENNER	130,000	130,000	128,255	130,000							(1,745)	(1,745)	2,414	
857477CD3	STATE STREET CORP		07/31/2023	Unknown	09/27/2023	MERRILL LYNCH PIERCE FENNER	160,000	160,000	158,234	160,000							(1,766)	(1,766)	1,312	
87264ABR5	T-MOBILE USA INC		05/12/2023	Unknown	09/27/2023	MERRILL LYNCH PIERCE FENNER	200,000	186,572	183,838	188,287		1,715		1,715			(4,449)	(4,449)	2,800	1,138

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

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											12	13	14	15	16					
CUSIP Identification	Description	FOREIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
874054AJ8	TAKE-TWO INTERACTIVE SOFTWARE INC		04/10/2023	Unknown	09/27/2023	MERRILL LYNCH PIERCE FENNER	131,000	130,928	128,346	130,936		8		8			(2,590)	(2,590)	3,002	
89115A2S0	TORONTO-DOMINION BANK		07/10/2023	Unknown	09/27/2023	MERRILL LYNCH PIERCE FENNER	126,000	126,000	125,050	126,000							(950)	(950)	1,394	
891941AD8	TAOT 2023-B A3 - ABS		05/16/2023	Unknown	10/02/2023	MERRILL LYNCH PIERCE FENNER	420,000	419,977	411,354	419,979		2		2			(8,625)	(8,625)	7,144	
892331AP4	TOYOTA MOTOR CORP	C	07/06/2023	Unknown	09/27/2023	MERRILL LYNCH PIERCE FENNER	123,000	123,000	122,524	123,000							(476)	(476)	1,370	
89236TKF1	TOYOTA MOTOR CREDIT CORP		05/12/2023	Unknown	09/27/2023	MERRILL LYNCH PIERCE FENNER	170,000	167,289	164,142	167,723		435		435			(3,581)	(3,581)	3,809	1,517
89239MAC1	TLOT 2023-A A3 - ABS		04/11/2023	Unknown	10/03/2023	Bank of NYC	80,000	79,986	78,000	79,989		3		3			(1,989)	(1,989)	1,819	
89788MAN2	TRUIST FINANCIAL CORP		06/05/2023	Unknown	09/27/2023	MERRILL LYNCH PIERCE FENNER	500,000	500,000	495,180	500,000							(4,820)	(4,820)	9,322	
91529YAL0	UNUM GROUP		05/12/2023	Unknown	09/27/2023	MERRILL LYNCH PIERCE FENNER	422,000	406,221	402,580	409,133		2,912		2,912			(6,554)	(6,554)	10,842	2,483
928668BS0	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC		07/05/2023	Unknown	09/27/2023	MERRILL LYNCH PIERCE FENNER	280,000	269,066	265,563	269,651		585		585			(4,088)	(4,088)	3,756	981
92939UAH9	WEC ENERGY GROUP INC		05/12/2023	Unknown	09/27/2023	MERRILL LYNCH PIERCE FENNER	220,000	221,318	216,680	221,126		(192)		(192)			(4,446)	(4,446)	5,561	1,497
931142FA6	WALMART INC		04/12/2023	Unknown	09/27/2023	MERRILL LYNCH PIERCE FENNER	130,000	129,943	126,357	129,951		8		8			(3,593)	(3,593)	2,326	
94989AAU9	WFCM 2014-LC18 A5 - CMBS		06/23/2023	Unknown	09/27/2023	WELLS FARGO ADVISORS LLC (CHARLOTTE, NC)	210,000	201,116	201,272	202,560		1,444		1,444			(1,288)	(1,288)	2,344	516
96328GAS6	WFLF 231 A - ABS		06/08/2023	Unknown	10/03/2023	Bank of NYC	180,000	179,992	177,638	179,992		0		0			(2,355)	(2,355)	3,132	
981944AD3	WOLS 2023-A A3 - ABS		05/16/2023	Unknown	10/03/2023	Bank of NYC	630,000	629,976	621,239	629,980		3		3			(8,741)	(8,741)	11,534	
1109999999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							21,093,236	20,709,485	20,474,738	20,761,467		51,982		51,982			(286,728)	(286,728)	379,943	73,165
2509999998 Subtotal - Bonds							56,739,166	55,015,752	54,511,060	55,182,548		166,796		166,796			(671,488)	(671,488)	804,828	297,935
Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded																				
016255101	ALIGN TECHNOLOGY ORD		03/21/2023	Unknown	05/08/2023	Unknown	3.000	985	919	985							(66)	(66)		
023135106	AMAZON COM ORD		03/21/2023	Unknown	05/08/2023	Unknown	12.000	1,205	1,265	1,205							60	60		
036752103	ELEVANCE HEALTH ORD		03/21/2023	Unknown	05/08/2023	Unknown	2.000	940	922	940							(18)	(18)		
075887109	BECTON DICKINSON ORD		03/21/2023	Unknown	05/08/2023	Unknown	4.000	961	1,007	961							46	46		
084670702	BERKSHIRE HATHAWAY CL B ORD		03/21/2023	Unknown	05/08/2023	Unknown	3.000	913	979	913							66	66		
11135F101	BROADCOM ORD		03/21/2023	Unknown	05/08/2023	Unknown	2.000	1,276	1,257	1,276							(18)	(18)		
216648402	COOPER ORD		03/21/2023	Unknown	05/08/2023	Unknown	3.000	1,048	1,162	1,048							114	114		
30231G102	EXXON MOBIL ORD		03/21/2023	Unknown	05/08/2023	Unknown	10.000	1,069	1,096	1,069							26	26		
30303M102	META PLATFORMS CL A ORD		03/21/2023	Unknown	05/08/2023	Unknown	5.000	1,009	1,174	1,009							165	165		
303250104	FAIR ISAAC ORD		03/21/2023	Unknown	05/08/2023	Unknown	8.000	5,542	5,699	5,542							157	157		
31428X106	FEDEX ORD		03/21/2023	Unknown	05/08/2023	Unknown	5.000	1,100	1,152	1,100							52	52		
369550108	GENERAL DYNAMICS ORD		03/21/2023	Unknown	05/08/2023	Unknown	5.000	1,113	1,051	1,113							(63)	(63)	7	
427866108	HERSHEY FOODS ORD		03/21/2023	Unknown	05/08/2023	Unknown	4.000	972	1,098	972							126	126		
45784P101	INSULET ORD		03/21/2023	Unknown	05/08/2023	Unknown	11.000	3,569	3,506	3,569							(63)	(63)		
594918104	MICROSOFT ORD		03/21/2023	Unknown	05/08/2023	Unknown	5.000	1,363	1,536	1,363							173	173		
62944T105	NVR ORD		03/21/2023	Unknown	05/08/2023	Unknown	1.000	5,471	5,820	5,471							349	349		
713448108	PEPSICO ORD		03/21/2023	Unknown	05/08/2023	Unknown	6.000	1,067	1,160	1,067							93	93		
79466L302	SALESFORCE ORD		03/21/2023	Unknown	05/08/2023	Unknown	6.000	1,131	1,186	1,131							55	55		
833034101	SNAP ON ORD		03/21/2023	Unknown	05/08/2023	Unknown	4.000	956	1,040	956							83	83		
858119100	STEEL DYNAMICS ORD		03/21/2023	Unknown	05/08/2023	Unknown	20.000	2,242	1,961	2,242							(281)	(281)	9	
90384S303	ULTA BEAUTY ORD		03/21/2023	Unknown	05/08/2023	Unknown	2.000	1,036	1,031	1,036							(5)	(5)		
91324P102	UNITEDHEALTH GRP ORD		03/21/2023	Unknown	05/08/2023	Unknown	2.000	959	986	959							27	27		
92532F100	VERTEX PHARMACEUTICALS ORD		03/21/2023	Unknown	05/08/2023	Unknown	3.000	908	1,033	908							125	125		
G0403H108	AON CL A ORD	C	03/21/2023	Unknown	05/08/2023	Unknown	3.000	914	996	914							82	82	2	
G16962105	BUNGE ORD		03/21/2023	Unknown	05/08/2023	Unknown	15.000	1,452	1,355	1,452							(97)	(97)		

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	FOREIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
G3223R108	EVEREST GROUP ORD	C	03/21/2023	Unknown	05/08/2023	Unknown	3.000	1,063	1,141	1,063							78	78		
5019999999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded								40,265	41,532	40,265							1,267	1,267	17	
5989999998 Subtotal - Common Stocks								40,265	41,532	40,265							1,267	1,267	17	
5999999999 Subtotal - Preferred and Common Stocks								40,265	41,532	40,265							1,267	1,267	17	
6009999999 Totals								55,056,018	54,552,593	55,222,814		166,796		166,796			(670,221)	(670,221)	804,845	297,935

SCHEDULE E - PART 1 - CASH

1 Depository			2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
open depositories								
Huntington Bank	Maumee, OH						2,794,001	X X X
0199998 Deposits in ....0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - open depositories				X X X			(170)	X X X
0199999 Totals - Open Depositories				X X X			2,793,831	X X X
0299998 Deposits in ....0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - suspended depositories				X X X				X X X
0299999 Totals - Suspended Depositories				X X X				X X X
0399999 Total Cash On Deposit				X X X			2,793,831	X X X
0499999 Cash in Company's Office				X X X	X X X	X X X		X X X
0599999 Total Cash				X X X			2,793,831	X X X

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January	146,999,786	4. April	40,818,815	7. July	10,130,538	10. October	9,302,171
2. February	99,959,652	5. May	29,544,272	8. August	7,699,043	11. November	6,621,950
3. March	99,601,317	6. June	15,859,230	9. September	3,454,934	12. December	2,793,831

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
All Other Money Market Mutual Funds								
4812C0670	JPMORGAN:US GVT MM CAP		12/01/2023	5.200	XXX	54,772,960	243,356	470,304
60934N104	FEDERATED HRMS GV O INST		12/01/2023	5.210	XXX	170,229		5,859
8309999999 Subtotal - All Other Money Market Mutual Funds						54,943,189	243,356	476,163
8609999999 Total Cash Equivalents						54,943,189	243,356	476,163

1. Line Number Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

Line Number														
1A	1A		1B		1C		1D		1E		1F		1G	
1B	2A		2B		2C									
1C	3A		3B		3C									
1D	4A		4B		4C									
1E	5A		5B		5C									
1F	6													

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama (AL)						
2. Alaska (AK)						
3. Arizona (AZ)						
4. Arkansas (AR)						
5. California (CA)						
6. Colorado (CO)						
7. Connecticut (CT)						
8. Delaware (DE)						
9. District of Columbia (DC)						
10. Florida (FL)						
11. Georgia (GA)						
12. Hawaii (HI)						
13. Idaho (ID)						
14. Illinois (IL)						
15. Indiana (IN)						
16. Iowa (IA)						
17. Kansas (KS)						
18. Kentucky (KY)						
19. Louisiana (LA)						
20. Maine (ME)						
21. Maryland (MD)						
22. Massachusetts (MA)						
23. Michigan (MI)						
24. Minnesota (MN)						
25. Mississippi (MS)						
26. Missouri (MO)						
27. Montana (MT)						
28. Nebraska (NE)						
29. Nevada (NV)						
30. New Hampshire (NH)						
31. New Jersey (NJ)						
32. New Mexico (NM)						
33. New York (NY)						
34. North Carolina (NC)						
35. North Dakota (ND)						
36. Ohio (OH)	B	Statutory Deposit	3,383,294	3,397,994		
37. Oklahoma (OK)						
38. Oregon (OR)						
39. Pennsylvania (PA)						
40. Rhode Island (RI)						
41. South Carolina (SC)						
42. South Dakota (SD)						
43. Tennessee (TN)						
44. Texas (TX)						
45. Utah (UT)						
46. Vermont (VT)						
47. Virginia (VA)						
48. Washington (WA)						
49. West Virginia (WV)						
50. Wisconsin (WI)						
51. Wyoming (WY)						
52. American Samoa (AS)						
53. Guam (GU)						
54. Puerto Rico (PR)						
55. U.S. Virgin Islands (VI)						
56. Northern Mariana Islands (MP)						
57. Canada (CAN)						
58. Aggregate Alien and Other (OT)	XXX	XXX				
59. TOTAL	XXX	XXX	3,383,294	3,397,994		
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Sum of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 through 5803 plus 5898) (Line 58 above)	XXX	XXX				