



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

NAIC Group Code	1212 (Current Period)	1212 (Prior Period)	NAIC Company Code	95189	Employer's ID Number	341549926
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[] Dental Service Corporation[] Other[]		Property/Casualty[] Vision Service Corporation[] Is HMO Federally Qualified? Yes[] No[X] N/A[]		Hospital, Medical & Dental Service or Indemnity[] Health Maintenance Organization[X]	
Incorporated/Organized	04/22/1987		Commenced Business	01/01/1988		
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
Mark Duane Wagoner Mr.	Chairman #
Lori Ann Johnston Mrs.	President
Terrence Gavin Metzger Mr.	Treasurer #
Stephen Michael Sadowski Mr.	Secretary

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

David Frantz Waterman Mr.	Lori Ann Johnston Mrs.
Elaine Marie Canning Ms.	Zak Jon Vassar Mr.
Larry Carl Peterson Mr.	Shraddha Gupta Ms.
Joseph James Sferra M.D.	James Frederick White Mr.
Terry Lynn Bawal Ms	Sameh Bashar Almadani M.D.
Lisa Lyn Burke D.O.	Jim Allen Hoffman Mr.
Mark Duane Wagoner Mr.	Shanda Laine Gore PhD. #

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) Lori Ann Johnston	(Signature) Jeffrey William Martin	(Signature) 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	a. Is this an original filing?	Yes[X] No[]
day of , 2024	b. If no:	
	1. State the amendment number	
	2. Date filed	
	3. Number of pages attached	

(Notary Public Signature)

SUMMARY INVESTMENT SCHEDULE

		Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
		1	2	3	4	5	6
Investment Categories		Amount	Percentage of Column 1 Line 13	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage of Column 5 Line 13
1.	Long-Term Bonds (Schedule D, Part 1):						
1.01	U.S. governments	499,529	1.346	499,529		499,529	1.362
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						
1.06	Industrial and miscellaneous						
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	499,529	1.346	499,529		499,529	1.362
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)	12,694,475	34.195	12,694,475		12,694,475	34.605
6.02	Cash equivalents (Schedule E, Part 2)	23,489,555	63.274	23,489,555		23,489,555	64.033
6.03	Short-term investments (Schedule DA)						
6.04	Total Cash, cash equivalents and short-term investments	36,184,030	97.470	36,184,030		36,184,030	98.638
7.	Contract loans						
8.	Derivatives (Schedule DB)						
9.	Other invested assets (Schedule BA)	439,738	1.185				
10.	Receivables for securities						
11.	Securities Lending (Schedule DL, Part 1)				X X X	X X X	X X X
12.	Other invested assets (Page 2, Line 11)						
13.	Total invested assets	37,123,297	100.000	36,683,559		36,683,559	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS
Real Estate

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	NONE	
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

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, Column 15	NONE	
8.	Deduct amortization of premium and mortgage interest		
9.	TOTAL foreign exchange change in book value/recorded 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		439,738
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		
7.	Deduct amounts received on disposals, Part 3, Column 16		
8.	Deduct amortization of premium and depreciation		
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)		439,738
12.	Deduct total nonadmitted amounts		439,738
13.	Statement value at end of current period (Line 11 minus Line 12)		

SCHEDULE D - VERIFICATION BETWEEN YEARS
Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		3,905,432
2.	Cost of bonds and stocks acquired, Part 3, Column 7		2,254,553
3.	Accrual of Discount		27,152
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		
5.	TOTAL gain (loss) on disposals, Part 4, Column 19		(135,194)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		5,550,913
7.	Deduct amortization of premium		1,502
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)		499,529
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		499,529

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	499,529	501,704	498,837	502,000
Governments	2. Canada				
(Including all obligations guaranteed	3. Other Countries				
by governments)	4. TOTALS	499,529	501,704	498,837	502,000
U.S. States, Territories and Possessions (Direct and	5. TOTALS				
guaranteed)					
U.S. Political Subdivisions of States, Territories and	6. TOTALS				
Possessions (Direct and guaranteed)					
U.S. Special revenue and special assessment					
obligations and all non-guaranteed obligations of	7. TOTALS				
agencies and authorities of governments and their					
political subdivisions					
Industrial and Miscellaneous,	8. United States				
SVO Identified Funds, Unaffiliated Bank Loans,	9. Canada				
Unaffiliated Certificates of Deposit and	10. Other Countries				
Hybrid Securities (unaffiliated)	11. TOTALS				
Parent, Subsidiaries and Affiliates	12. TOTALS				
	13. TOTAL Bonds	499,529	501,704	498,837	502,000
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	499,529	501,704	498,837	

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		499,529				X X X	499,529	100.00	1,435,420	36.75	499,529	
1.2	NAIC 2						X X X						
1.3	NAIC 3						X X X						
1.4	NAIC 4						X X X						
1.5	NAIC 5						X X X						
1.6	NAIC 6						X X X						
1.7	TOTALS		499,529				X X X	499,529	100.00	1,435,420	36.75	499,529	
2.	All Other Governments												
2.1	NAIC 1						X X X						
2.2	NAIC 2						X X X						
2.3	NAIC 3						X X X						
2.4	NAIC 4						X X X						
2.5	NAIC 5						X X X						
2.6	NAIC 6						X X X						
2.7	TOTALS						X X X						
3.	U.S. States, Territories and Possessions, etc., Guaranteed												
3.1	NAIC 1						X X X						
3.2	NAIC 2						X X X						
3.3	NAIC 3						X X X						
3.4	NAIC 4						X X X						
3.5	NAIC 5						X X X						
3.6	NAIC 6						X X X						
3.7	TOTALS						X X X						
4.	U.S. Political Subdivisions of States, Territories & Possessions, Guaranteed												
4.1	NAIC 1						X X X						
4.2	NAIC 2						X X X						
4.3	NAIC 3						X X X						
4.4	NAIC 4						X X X						
4.5	NAIC 5						X X X						
4.6	NAIC 6						X X X						
4.7	TOTALS						X X X						
5.	U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1	NAIC 1						X X X			235,165	6.02		
5.2	NAIC 2						X X X						
5.3	NAIC 3						X X X						
5.4	NAIC 4						X X X						
5.5	NAIC 5						X X X						
5.6	NAIC 6						X X X						
5.7	TOTALS						X X X			235,165	6.02		

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

	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Column 7 as a % of Line 12.7	Total From Column 7 Prior Year	% From Column 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1						X X X			1,611,498	41.26		
6.2 NAIC 2						X X X			623,349	15.96		
6.3 NAIC 3						X X X						
6.4 NAIC 4						X X X						
6.5 NAIC 5						X X X						
6.6 NAIC 6						X X X						
6.7 TOTALS						X X X			2,234,847	57.22		
7. Hybrid Securities												
7.1 NAIC 1						X X X						
7.2 NAIC 2						X X X						
7.3 NAIC 3						X X X						
7.4 NAIC 4						X X X						
7.5 NAIC 5						X X X						
7.6 NAIC 6						X X X						
7.7 TOTALS						X X X						
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						X X X						
8.2 NAIC 2						X X X						
8.3 NAIC 3						X X X						
8.4 NAIC 4						X X X						
8.5 NAIC 5						X X X						
8.6 NAIC 6						X X X						
8.7 TOTALS						X X X						
9. SVO Identified Funds												
9.1 NAIC 1	X X X	X X X	X X X	X X X	X X X							
9.2 NAIC 2	X X X	X X X	X X X	X X X	X X X							
9.3 NAIC 3	X X X	X X X	X X X	X X X	X X X							
9.4 NAIC 4	X X X	X X X	X X X	X X X	X X X							
9.5 NAIC 5	X X X	X X X	X X X	X X X	X X X							
9.6 NAIC 6	X X X	X X X	X X X	X X X	X X X							
9.7 TOTALS	X X X	X X X	X X X	X X X	X X X							
10. Unaffiliated Bank Loans												
10.1 NAIC 1						X X X						
10.2 NAIC 2						X X X						
10.3 NAIC 3						X X X						
10.4 NAIC 4						X X X						
10.5 NAIC 5						X X X						
10.6 NAIC 6						X X X						
10.7 TOTALS						X X X						
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1						X X X						
11.2 NAIC 2						X X X						
11.3 NAIC 3						X X X						
11.4 NAIC 4						X X X						
11.5 NAIC 5						X X X						
11.6 NAIC 6						X X X						
11.7 TOTALS						X X X						

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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

	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)	499,529					499,529	100.00	X X X	X X X	499,529	
12.2 NAIC 2	(d)								X X X	X X X		
12.3 NAIC 3	(d)								X X X	X X X		
12.4 NAIC 4	(d)								X X X	X X X		
12.5 NAIC 5	(d)						(c)		X X X	X X X		
12.6 NAIC 6	(d)						(c)		X X X	X X X		
12.7 TOTALS		499,529					(b) 499,529	100.00	X X X	X X X	499,529	
12.8 Line 12.7 as a % of Column 7		100.00					100.00	X X X	X X X	X X X	100.00	
13. Total Bonds Prior Year												
13.1 NAIC 1	1,120,312	1,977,216	92,583	67,313	24,659		X X X	X X X	3,282,083	84.04	3,282,083	
13.2 NAIC 2	157,658	465,691					X X X	X X X	623,349	15.96	623,349	
13.3 NAIC 3							X X X	X X X				
13.4 NAIC 4							X X X	X X X				
13.5 NAIC 5							X X X	X X X	(c)			
13.6 NAIC 6							X X X	X X X	(c)			
13.7 TOTALS	1,277,970	2,442,907	92,583	67,313	24,659		X X X	X X X	(b) 3,905,432	100.00	3,905,432	
13.8 Line 13.7 as a % of Col. 9	32.72	62.55	2.37	1.72	0.63		X X X	X X X	100.00	X X X	100.00	
14. Total Publicly Traded Bonds												
14.1 NAIC 1		499,529					499,529	100.00	3,282,083	84.04	499,529	X X X
14.2 NAIC 2									623,349	15.96		X X X
14.3 NAIC 3												X X X
14.4 NAIC 4												X X X
14.5 NAIC 5												X X X
14.6 NAIC 6												X X X
14.7 TOTALS		499,529					499,529	100.00	3,905,432	100.00	499,529	X X X
14.8 Line 14.7 as a % of Col. 7		100.00					100.00	X X X	X X X	X X X	100.00	X X X
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12		100.00					100.00	X X X	X X X	X X X	100.00	X X X
15. Total Privately Placed Bonds												
15.1 NAIC 1											X X X	
15.2 NAIC 2											X X X	
15.3 NAIC 3											X X X	
15.4 NAIC 4											X X X	
15.5 NAIC 5											X X X	
15.6 NAIC 6											X X X	
15.7 TOTALS											X X X	
15.8 Line 15.7 as a % of Col. 7								X X X	X X X	X X X	X X X	
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12								X X X	X X X	X X X	X X X	

(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		499,529				X X X	499,529	100.00	1,423,442	36.45	499,529	
	1.02 Residential Mortgage-Backed Securities						X X X						
	1.03 Commercial Mortgage-Backed Securities						X X X						
	1.04 Other Loan-Backed and Structured Securities						X X X			11,978	0.31		
	1.05 TOTALS		499,529				X X X	499,529	100.00	1,435,420	36.75	499,529	
2.	All Other Governments												
	2.01 Issuer Obligations						X X X						
	2.02 Residential Mortgage-Backed Securities						X X X						
	2.03 Commercial Mortgage-Backed Securities						X X X						
	2.04 Other Loan-Backed and Structured Securities						X X X						
	2.05 TOTALS						X X X						
3.	U.S. States, Territories and Possessions, Guaranteed												
	3.01 Issuer Obligations						X X X						
	3.02 Residential Mortgage-Backed Securities						X X X						
	3.03 Commercial Mortgage-Backed Securities						X X X						
	3.04 Other Loan-Backed and Structured Securities						X X X						
	3.05 TOTALS						X X X						
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
	4.01 Issuer Obligations						X X X						
	4.02 Residential Mortgage-Backed Securities						X X X						
	4.03 Commercial Mortgage-Backed Securities						X X X						
	4.04 Other Loan-Backed and Structured Securities						X X X						
	4.05 TOTALS						X X X						
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
	5.01 Issuer Obligations						X X X			61,003	1.56		
	5.02 Residential Mortgage-Backed Securities						X X X			120,536	3.09		
	5.03 Commercial Mortgage-Backed Securities						X X X			53,626	1.37		
	5.04 Other Loan-Backed and Structured Securities						X X X						
	5.05 TOTALS						X X X			235,165	6.02		
6.	Industrial and Miscellaneous												
	6.01 Issuer Obligations						X X X			1,620,921	41.50		
	6.02 Residential Mortgage-Backed Securities						X X X			8,857	0.23		
	6.03 Commercial Mortgage-Backed Securities						X X X			277,941	7.12		
	6.04 Other Loan-Backed and Structured Securities						X X X			327,128	8.38		
	6.05 TOTALS						X X X			2,234,847	57.22		
7.	Hybrid Securities												
	7.01 Issuer Obligations						X X X						
	7.02 Residential Mortgage-Backed Securities						X X X						
	7.03 Commercial Mortgage-Backed Securities						X X X						
	7.04 Other Loan-Backed and Structured Securities						X X X						
	7.05 TOTALS						X X X						
8.	Parent, Subsidiaries and Affiliates												
	8.01 Issuer Obligations						X X X						
	8.02 Residential Mortgage-Backed Securities						X X X						
	8.03 Commercial Mortgage-Backed Securities						X X X						
	8.04 Other Loan-Backed and Structured Securities						X X X						
	8.05 Affiliated Bank Loans - Issued						X X X						
	8.06 Affiliated Bank Loans - Acquired						X X X						
	8.07 TOTALS						X X X						

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

		1	2	3	4	5	6	7	8	9	10	11	12
	Distribution by Type	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Column 7 as a % of Line 12.09	Total From Column 7 Prior Year	% From Column 8 Prior Year	Total Publicly Traded	Total Privately Placed
9.	SVO Identified Funds												
9.01	Exchange Traded Funds Identified by the SVO	X X X	X X X	X X X	X X X	X X X							
10.	Unaffiliated Bank Loans												
10.01	Unaffiliated Bank Loans - Issued						X X X						
10.02	Unaffiliated Bank Loans - Acquired						X X X						
10.03	TOTALS						X X X						
11.	Unaffiliated Certificates of Deposit												
11.01	TOTALS						X X X						
12.	Total Bonds Current Year												
12.01	Issuer Obligations		499,529				X X X	499,529	100.00	X X X	X X X	499,529	
12.02	Residential Mortgage-Backed Securities						X X X			X X X	X X X		
12.03	Commercial Mortgage-Backed Securities						X X X			X X X	X X X		
12.04	Other Loan-Backed and Structured Securities						X X X			X X X	X X X		
12.05	SVO Identified Funds	X X X	X X X	X X X	X X X	X X X				X X X	X X X		
12.06	Affiliated Bank Loans						X X X			X X X	X X X		
12.07	Unaffiliated Bank Loans						X X X			X X X	X X X		
12.08	Unaffiliated Certificates of Deposit						X X X			X X X	X X X		
12.09	TOTALS		499,529					499,529	100.00	X X X	X X X	499,529	
12.10	Lines 12.09 as a % Col. 7		100.00					100.00	X X X	X X X	X X X	100.00	
13.	Total Bonds Prior Year												
13.01	Issuer Obligations	902,391	2,162,517	40,458			X X X	X X X	X X X	3,105,366	79.51	3,105,366	
13.02	Residential Mortgage-Backed Securities	5,264	23,098	32,842	48,091	20,098	X X X	X X X	X X X	129,393	3.31	129,393	
13.03	Commercial Mortgage-Backed Securities	161,581	132,450	13,753	19,222	4,561	X X X	X X X	X X X	331,567	8.49	331,567	
13.04	Other Loan-Backed and Structured Securities	208,734	124,842	5,530			X X X	X X X	X X X	339,106	8.68	339,106	
13.05	SVO Identified Funds	X X X	X X X	X X X	X X X	X X X		X X X	X X X				
13.06	Affiliated Bank Loans						X X X	X X X	X X X				
13.07	Unaffiliated Bank Loans						X X X	X X X	X X X				
13.08	Unaffiliated Certificates of Deposit						X X X	X X X	X X X				
13.09	TOTALS	1,277,970	2,442,907	92,583	67,313	24,659		X X X	X X X	3,905,432	100.00	3,905,432	
13.10	Line 13.09 as a % of Col. 9	32.72	62.55	2.37	1.72	0.63		X X X	X X X	100.00	X X X	100.00	
14.	Total Publicly Traded Bonds												
14.01	Issuer Obligations		499,529				X X X	499,529	100.00	3,105,366	79.51	499,529	X X X
14.02	Residential Mortgage-Backed Securities						X X X			129,393	3.31		X X X
14.03	Commercial Mortgage-Backed Securities						X X X			331,567	8.49		X X X
14.04	Other Loan-Backed and Structured Securities						X X X			339,106	8.68		X X X
14.05	SVO Identified Funds	X X X	X X X	X X X	X X X	X X X							X X X
14.06	Affiliated Bank Loans						X X X						X X X
14.07	Unaffiliated Bank Loans						X X X						X X X
14.08	Unaffiliated Certificates of Deposit						X X X						X X X
14.09	TOTALS		499,529					499,529	100.00	3,905,432	100.00	499,529	X X X
14.10	Line 14.09 as a % of Col. 7		100.00					100.00	X X X	X X X	X X X	100.00	X X X
14.11	Line 14.09 as a % of Line 12.09, Col. 7, Section 12		100.00					100.00	X X X	X X X	X X X	100.00	X X X
15.	Total Privately Placed Bonds												
15.01	Issuer Obligations						X X X					X X X	
15.02	Residential Mortgage-Backed Securities						X X X					X X X	
15.03	Commercial Mortgage-Backed Securities						X X X					X X X	
15.04	Other Loan-Backed and Structured Securities						X X X					X X X	
15.05	SVO Identified Funds	X X X	X X X	X X X	X X X	X X X						X X X	
15.06	Affiliated Bank Loans						X X X					X X X	
15.07	Unaffiliated Bank Loans						X X X					X X X	
15.08	Unaffiliated Certificates of Deposit						X X X					X X X	
15.09	TOTALS											X X X	
15.10	Line 15.09 as a % of Col. 7								X X X	X X X	X X X	X X X	
15.11	Line 15.09 as a % of Line 12.09, Col. 7, Section 12								X X X	X X X	X X X	X X X	

SCHEDULE DA - VERIFICATION BETWEEN YEARS
Short-Term Investments

		1	2	3	4	5
		Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1.	Book/adjusted carrying value, December 31 of prior year .....	.....	.....	.....	.....	.....
2.	Cost of short-term investments acquired	45,175	45,175	.....	.....	.....
3.	Accrual of discount	159	159	.....	.....	.....
4.	Unrealized valuation increase/(decrease) .....	.....	.....	.....	.....	.....
5.	TOTAL gain (loss) on disposals	(54)	(54)	.....	.....	.....
6.	Deduct consideration received on disposals	45,280	45,280	.....	.....	.....
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) .....	.....	.....	.....	.....	.....
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	2	3	4
		Total	Bonds	Money Market Mutual Funds	Other (a)
1.	Book/adjusted carrying value, December 31 of prior year	61,651		61,651	
2.	Cost of cash equivalents acquired	28,147,679		28,147,679	
3.	Accrual of discount				
4.	Unrealized valuation increase/(decrease)				
5.	TOTAL gain (loss) on disposals				
6.	Deduct consideration received on disposals	4,719,775		4,719,775	
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)	23,489,555		23,489,555	
11.	Deduct total nonadmitted amounts				
12.	Statement value at end of current period (Line 10 minus 11)	23,489,555		23,489,555	

(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

SCHEDULE BA - PART 1
Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1 CUSIP Identification	2 Name or Description	3 Code	Location		6 Name of Vendor or General Partner	7 NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol	8 Date Originally Acquired	9 Type and Strategy	10 Actual Cost	11 Fair Value	12 Book/ Adjusted Carrying Value Less Encumbrances	Change in Book/Adjusted Carrying Value					18 Investment Income	19 Commitment for Additional Investment	20 Percentage of Ownership
			4 City	5 State								13 Unrealized Valuation Increase/ (Decrease)	14 Current Year's (Depreciation) or (Amortization)/ Accretion	15 Current Year's Other-Than- Temporary Impairment Recognized	16 Capitalized Deferred Interest and Other	17 Total Foreign Exchange Change in B./A. C. V.			
Joint Venture - Common Stocks - Unaffiliated									439,738	439,738	439,738							4.000	
1999999 Subtotal - Joint Venture - Common Stocks - Unaffiliated									439,738	439,738	439,738							X X X	
6099999 Subtotal - Unaffiliated									439,738	439,738	439,738							X X X	
6299999 Totals									439,738	439,738	439,738							X X X	

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

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

E09 Schedule BA Part 3 - Long-Term Invested Assets Disposed NONE

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	F O R E I G N	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	498,837	99.9410	501,704	502,000	499,529		691			4.625	5.065	FA			08/30/2023	02/28/2025
001999999 Subtotal - U.S. Governments - Issuer Obligations						498,837	X X X	501,704	502,000	499,529		691			X X X	X X X	X X X			X X X	X X X
010999999 Subtotal - U.S. Governments						498,837	X X X	501,704	502,000	499,529		691			X X X	X X X	X X X			X X X	X X X
241999999 Subtotals - Issuer Obligations						498,837	X X X	501,704	502,000	499,529		691			X X X	X X X	X X X			X X X	X X X
250999999 Total Bonds						498,837	X X X	501,704	502,000	499,529		691			X X X	X X X	X X X			X X X	X X X

1. Line

Number		Book/Adjusted Carrying Value by NAIC Designation Category Footnote:																		
1A	1A	499,529	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	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds - U.S. Governments								
91282CGN5 ...	UNITED STATES TREASURY .....	.....	08/30/2023 ..	Unknown	X X X	498,837	502,000	.....
0109999999 Subtotal - Bonds - U.S. Governments						498,837	502,000	.....
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions								
3136BN7J9 ...	FNR 2022-66 KA - CMO/RMBS .....	.....	01/24/2023 ..	Unknown	X X X	14,351	14,244	51
3138WJ3B2 ...	FN AS8893 - RMBS .....	.....	06/15/2023 ..	Unknown	X X X	13,153	13,988	18
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						27,504	28,232	70
Bonds - Industrial and Miscellaneous (Unaffiliated)								
126650BQ2 ...	CVSPAS 2007 CTF - CMBS .....	.....	07/25/2023 ..	Unknown	X X X	4,570	4,503	15
723787AV9 ...	PIONEER NATURAL RESOURCES CO .....	.....	03/27/2023 ..	Unknown	X X X	9,995	10,000	.....
874054AJ8	TAKE-TWO INTERACTIVE SOFTWARE INC .....	.....	04/10/2023 ..	Unknown	X X X	9,995	10,000	.....
1109999999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						24,560	24,503	15
2509999997 Subtotal - Bonds - Part 3						550,901	554,736	85
2509999998 Summary item from Part 5 for Bonds						1,703,653	1,769,236	5,797
2509999999 Subtotal - Bonds						2,254,553	2,323,972	5,882
6009999999 Totals						2,254,553	X X X	5,882

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
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	Book/Adjusted 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
Change in Book/Adjusted Carrying Value																				
Current Year's Other-Than-Temporary Impairment Recognized																				
Total Foreign Exchange Change in B./A.C.V.																				
Total Foreign Exchange Change in B./A.C.V. (Cols. 11+12-13)																				
Bonds - U.S. Governments																				
83162CUA9	SBAP 2011-20E A - ABS		10/02/2023	Various	X X X	6.139	6.473	6.609	6.566		6		6		6,572		(433)	(433)	210	05/01/2031
83162CUH4	SBAP 2011-20J A - ABS		10/02/2023	Various	X X X	4.936	5.351	5.432	5.412		(4)		(4)		5,408		(471)	(471)	75	10/01/2031
9128284X5	UNITED STATES TREASURY		08/31/2023	Maturity @ 100.00	X X X	400,000	400,000	399,560	399,706		294		294		400,000				5,500	08/31/2023
912828ZF0	UNITED STATES TREASURY		09/27/2023	CITADEL SECURITIES LLC	X X X	252,846	272,000	265,084	267,027		1,271		1,271		268,298		(15,452)	(15,452)	1,010	03/31/2025
912828ZW3	UNITED STATES TREASURY		02/28/2023	Unknown	X X X	282,200	312,000	286,515	290,121		1,358		1,358		291,480		(9,280)	(9,280)	517	06/30/2025
91282CAB7	UNITED STATES TREASURY		09/12/2023	CITIGROUP GLOBAL MARKETS INC.	X X X	90,128	98,000	89,207	90,142		1,054		1,054		91,196		(1,068)	(1,068)	187	07/31/2025
91282CCT6	UNITED STATES TREASURY		01/24/2023	Unknown	X X X	44,153	47,000	46,818	46,897		3		3		46,901		(2,747)	(2,747)	76	08/15/2024
91282CFK2	UNITED STATES TREASURY		09/27/2023	GOLDMAN	X X X	326,299	336,000	329,316	329,549		1,531		1,531		331,080		(4,781)	(4,781)	8,012	09/15/2025
0109999999	Subtotal - Bonds - U.S. Governments					1,406,701	1,476,824	1,428,540	1,435,421		5,513		5,513		1,440,934		(34,233)	(34,233)	15,586	X X X
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
231266ML8	CURATORS UNIV MO SYS FACS REV		09/27/2023	MARKETAXESS	X X X	9.957	10,000	10,000	10,000						10,000		(43)	(43)	134	11/01/2023
30297PAF0	FRESB 2018-SB55 A5H - CMBS		09/27/2023	Various	X X X	19,184	19,423	19,297	19,318		1,740		1,740		21,058		(1,873)	(1,873)	457	07/25/2038
30298LAB7	FRESB 2019-SB65 A5H - CMBS		09/27/2023	Various	X X X	10,972	11,339	11,393	11,383		(46)		(46)		11,337		(364)	(364)	172	05/25/2039
30309LAG3	FRESB 2019-SB61 A5H - CMBS		09/27/2023	Various	X X X	8,775	8,960	9,005	8,967		1,084		1,084		10,051		(1,276)	(1,276)	194	02/25/2039
31288QEM8	FH 841040 - RMBS		09/27/2023	Various	X X X	4,825	4,517	4,545	4,760		164		164		4,924		(99)	(99)	138	07/01/2043
31288QF62	FH 841089 - RMBS		09/28/2023	Various	X X X	9,806	9,232	9,671	9,671		665		665		10,336		(530)	(530)	267	06/01/2047
31288QFT2	FH 841078 - RMBS		09/28/2023	Various	X X X	6,041	5,822	6,059	6,048		222		222		6,270		(228)	(228)	138	04/01/2045
31288QFZ8	FH 841084 - RMBS		09/28/2023	Various	X X X	5,083	4,694	4,909	4,907		462		462		5,369		(286)	(286)	105	08/01/2047
31288QJR2	FH 841172 - RMBS		09/28/2023	Various	X X X	8,891	8,652	9,090	9,090		336		336		9,425		(534)	(534)	256	02/01/2047
3132A84T3	FH ZS8034 - RMBS		09/27/2023	Various	X X X	9,304	9,630	10,344	10,210		327		327		10,537		(1,233)	(1,233)	201	06/01/2033
3136AGAY8	FNR 2013-96 YA - CMO/RMBS		09/28/2023	Various	X X X	3,496	3,115	3,191	3,178		376		376		3,554		(57)	(57)	60	09/25/2038
3136ASF2	FNR 2016-24 LB - CMO/RMBS		09/28/2023	Various	X X X	803	621	623	623		193		193		816		(13)	(13)	8	06/25/2042
3136BN7J9	FNR 2022-66 KA - CMO/RMBS		09/28/2023	Various	X X X	14,869	14,244	14,351	14,351		1,227		1,227		15,577		(709)	(709)	452	10/25/2052
3137F15D6	FHR 4690 VK - CMO/RMBS		06/29/2023	Paydown	X X X	17,349	13,860	13,969	13,958		3,460		3,460		17,418		(69)	(69)	212	09/15/2028
3138EMV40	FN AL5134 - RMBS		09/27/2023	Various	X X X	9,111	8,774	9,062	8,915		1,753		1,753		10,667		(1,556)	(1,556)	226	04/01/2044
3138WJ3B2	FN AS8893 - RMBS		09/27/2023	Various	X X X	12,618	13,988	13,153			49		49		13,201		(583)	(583)	83	02/01/2032
3140J7RJ6	FN BM3188 - RMBS		09/27/2023	Various	X X X	6,157	5,910	5,982	5,982		884		884		6,866		(708)	(708)	163	04/01/2047
3140J7WE1	FN BM3344 - RMBS		09/27/2023	Various	X X X	2,475	2,363	2,370	2,370		312		312		2,682		(207)	(207)	69	12/01/2047
3140J8EG4	FN BM3734 - RMBS		09/28/2023	Various	X X X	3,711	3,701	3,846	3,846		252		252		4,098		(388)	(388)	105	01/01/2046
3140J9B83	FN BM4562 - RMBS		09/28/2023	Various	X X X	10,274	9,381	9,650	9,666		1,014		1,014		10,680		(406)	(406)	247	05/01/2047
3140J9CN9	FN BM4576 - RMBS		09/28/2023	Various	X X X	5,989	5,699	5,614	5,632		585		585		6,217		(228)	(228)	123	11/01/2047
3140JA5B0	FN BM6241 - RMBS		09/27/2023	Various	X X X	8,401	7,888	8,312	8,312		916		916		9,227		(827)	(827)	205	02/01/2044
3140JBCG9	FN BM6370 - RMBS		09/28/2023	Various	X X X	3,664	3,567	3,793	3,793		405		405		4,198		(533)	(533)	104	07/01/2042
3140QET69	FN CA6872 - RMBS		09/27/2023	Various	X X X	7,717	8,510	8,317	8,321		179		179		8,500		(782)	(782)	152	08/01/2035
3140X3B31	FN FM0057 - RMBS		09/27/2023	Various	X X X	4,050	4,255	4,505	4,460		139		139		4,598		(548)	(548)	73	05/01/2032
3140X52J1	FN FM2576 - RMBS		09/27/2023	Various	X X X	5,253	5,314	5,654	5,600		292		292		5,892		(639)	(639)	107	03/01/2035
3140X8HU4	FN FM4742 - RMBS		09/27/2023	Various	X X X	4,659	4,834	5,205	5,152		151		151		5,303		(644)	(644)	137	03/01/2035
54627RAL4	LASGOV 2022 A A1 - ABS		09/28/2023	Various	X X X	10,651	11,000	11,000	11,000						11,000		(349)	(349)	508	02/01/2029
57563RSN0	MASSACHUSETTS EDL FING AUTH		09/27/2023	PERSHING LLC	X X X	9,439	10,000	10,000	10,000						10,000		(561)	(561)	506	07/01/2026
6461366P1	NEW JERSEY ST TRANSN TR FD AUTH		06/15/2023	Maturity @ 100.00	X X X	10,000	10,000	10,020	10,003		(3)		(3)		10,000				128	06/15/2023
73358W4V3	PORT AUTH N Y & N J		07/01/2023	Unknown	X X X	20,000	20,000	20,000	20,000						20,000				217	07/01/2023
0909999999	Subtotal - Bonds - U.S. Special Revenue, Special Assessment					263,524	259,292	262,931	235,164		17,133		17,133		279,800		(16,277)	(16,277)	5,946	X X X
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
00206RMJ8	AT&T INC		09/27/2023	MERRILL LYNCH PIERCE FENNER	X X X	10,734	11,000	10,990	10,996		3		3		10,998		(264)	(264)	51	03/25/2024
00287YCX5	ABBVIE INC		09/27/2023	MERRILL LYNCH PIERCE FENNER	X X X	18,460	19,000	20,249	19,822		(310)		(310)		19,513		(1,052)	(1,052)	750	03/15/2025
00912XAX2	AIR LEASE CORP		01/15/2023	Maturity @ 100.00	X X X	10,000	10,000	10,009	10,000						10,000				138	01/15/2023
00914AAL6	AIR LEASE CORP		09/27/2023	MERRILL LYNCH PIERCE FENNER	X X X	10,775	11,000	10,290	10,349		428		428		10,777		(2)	(2)	86	02/15/2024
015271AL3	ALEXANDRIA REAL ESTATE EQUITIES INC		09/27/2023	MERRILL LYNCH PIERCE FENNER	X X X	8,663	9,000	9,953	9,507		(174)		(174)		9,333		(670)	(670)	284	04/30/2025

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	g n	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
020002BH3	ALLSTATE CORP		09/27/2023	MERRILL LYNCH PIERCE																
	FENNER				X X X	9,878	11,000	9,538	9,626		327		327		9,953		(75)	(75)	65	12/15/2025
02008MAC3	ALLYA 2022-2 A3 - ABS		09/28/2023	HILLTOP SECURITIES	X X X	11,779	12,000	12,000	12,000		0		0		12,000		(221)	(221)	451	05/17/2027
023135CE4	AMAZON.COM INC		09/27/2023	MERRILL LYNCH PIERCE																
	FENNER				X X X	19,301	20,000	19,968	19,975		8		8		19,983		(682)	(682)	577	04/13/2025
025816BS7	AMERICAN EXPRESS CO		02/27/2023	Maturity @ 100.00	X X X	16,000	16,000	16,723	16,081		(81)		(81)		16,000				227	02/27/2023
025816CK3	AMERICAN EXPRESS CO		02/13/2023	Unknown	X X X	10,661	11,000	10,999	11,000		0		0		11,000		(338)	(338)	23	11/03/2023
02665WDC2	AMERICAN HONDA FINANCE CORP		01/10/2023	Maturity @ 100.00	X X X	20,000	20,000	19,993	20,000		0		0		20,000				205	01/10/2023
02665WDH1	AMERICAN HONDA FINANCE CORP		05/10/2023	Maturity @ 100.00	X X X	19,000	19,000	19,397	19,046		(46)		(46)		19,000					05/10/2023
026874DH7	AMERICAN INTERNATIONAL GROUP INC		09/27/2023	MERRILL LYNCH PIERCE																
	FENNER				X X X	8,606	9,000	9,548	9,426		(103)		(103)		9,323		(717)	(717)	349	04/01/2026
036752AJ2	ELEVANCE HEALTH INC		09/27/2023	MERRILL LYNCH PIERCE																
	FENNER				X X X	10,500	11,000	11,323	11,214		(81)		(81)		11,133		(633)	(633)	315	01/15/2025
037833EB2	APPLE INC		09/27/2023	MERRILL LYNCH PIERCE																
	FENNER				X X X	6,289	7,000	6,984	6,990		2		2		6,993		(703)	(703)	56	02/08/2026
05724BAB5	BAKER HUGHES HOLDINGS LLC		08/30/2023	Unknown	X X X	12,826	13,000	13,000	13,000						13,000		(174)	(174)	114	12/15/2023
06051GJH3	BANK OF AMERICA CORP		02/27/2023	Unknown	X X X	19,324	20,000	20,000	20,000						20,000		(676)	(676)	44	10/24/2024
06051GJR1	BANK OF AMERICA CORP		06/29/2023	Unknown	X X X	10,533	11,000	11,000	11,000						11,000		(467)	(467)	74	04/22/2025
06368EA36	BANK OF MONTREAL		08/30/2023	Unknown	X X X	26,618	27,000	26,982	26,995		4		4		26,998		(381)	(381)	89	12/08/2023
06368FAA7	BANK OF MONTREAL		02/27/2023	Unknown	X X X	10,709	11,000	10,991	10,997		1		1		10,997		(289)	(289)	20	09/15/2023
06406RAX5	BANK OF NEW YORK MELLON CORP		09/27/2023	MERRILL LYNCH PIERCE																
	FENNER				X X X	26,545	28,000	27,982	27,989		5		5		27,993		(1,449)	(1,449)	221	10/25/2024
064159VK9	BANK OF NOVA SCOTIA		02/27/2023	Unknown	X X X	16,903	17,000	16,973	16,997		1		1		16,998		(95)	(95)	90	05/01/2023
09690AAC7	BMWLT 2021-2 A3 - ABS		04/26/2023	Paydown	X X X	18,297	18,518	18,516	18,517		1		1		18,517		(220)	(220)	18	12/26/2024
097023CS2	BOEING CO		05/01/2023	Maturity @ 100.00	X X X	11,000	11,000	11,000	11,000						11,000				248	05/01/2023
10112RBG8	BOSTON PROPERTIES LP		09/27/2023	MERRILL LYNCH PIERCE																
	FENNER				X X X	10,054	10,000	9,994	9,993		2		2		9,995		58	58	585	12/01/2027
11134LAF6	BROADCOM CORP		05/30/2023	Unknown	X X X	13,803	14,000	15,130	14,323		(153)		(153)		14,170		(367)	(367)	445	01/15/2024
125896BM1	CMS ENERGY CORP		09/27/2023	MERRILL LYNCH PIERCE																
	FENNER				X X X	9,907	10,000	10,785	10,275		(223)		(223)		10,052		(145)	(145)	418	03/01/2024
12592PBF9	COMM 2014-UBS6 A5 - CMBS		09/27/2023	DEUTSCHE BK SECS INC, NY (NWSCUS33)	X X X	16,171	17,000	18,500	17,799		(342)		(342)		17,457		(1,286)	(1,286)	513	12/12/2047
12593GAF9	COMM 2015-PC1 A5 - CMBS		09/28/2023	NATIONAL FINL SVCS CORP, NEW Y	X X X	19,103	20,000	21,793	21,161		(402)		(402)		20,759		(1,656)	(1,656)	587	07/12/2050
12593QBE9	COMM 2015-CCRE26 A4 - CMBS		08/30/2023	Unknown	X X X	9,523	10,000	10,795	10,552		(145)		(145)		10,407		(884)	(884)	272	10/13/2048
12598LAC0	CNH 2021-C A3 - ABS		09/28/2023	Various	X X X	10,466	11,000	10,999	10,999		1		1		11,000		(533)	(533)	70	12/15/2026
12624QAR4	COMM 2012-CCRE4 A3 - CMBS		10/02/2023	Various	X X X	965	998	1,015	998		0		0		998		(33)	(33)	14	10/17/2045
12630BAZ1	COMM 2013-CCRE13 A3 - CMBS		09/11/2023	Paydown	X X X	14,221	14,221	14,340	14,287		(66)		(66)		14,221		4,669		362	11/12/2046
126650BQ2	CVSPAS 2007 CTF - CMBS		12/10/2023	Various	X X X	9,874	4,416	4,572			97		97		4,669		5,205	5,205	145	01/10/2030
126650CL2	CVS HEALTH CORP		09/27/2023	MERRILL LYNCH PIERCE																
	FENNER				X X X	16,408	17,000	18,294	17,898		(287)		(287)		17,611		(1,203)	(1,203)	785	07/20/2025
13645RBD5	CANADIAN PACIFIC RAILWAY CO		09/27/2023	MERRILL LYNCH PIERCE																
	FENNER				X X X	9,467	10,000	9,987	9,991		3		3		9,995		(528)	(528)	111	12/02/2024
14040HCK9	CAPITAL ONE FINANCIAL CORP		06/29/2023	Unknown	X X X	26,285	27,000	27,000	27,000						27,000		(715)	(715)	205	12/06/2024
14041NFY2	COMET 2021-3 A - ABS		09/28/2023	MERRILL LYNCH PIERCE																
	FENNER				X X X	9,472	10,000	9,999	9,999		(4)		(4)		9,995		(523)	(523)	82	11/16/2026
14043GAD6	COPAR 2022-2 A3 - ABS		09/28/2023	HILLTOP SECURITIES	X X X	10,605	11,000	10,999	10,999		0		0		11,000		(395)	(395)	318	05/17/2027
142339AK6	CARLISLE COMPANIES INC		09/01/2023	Maturity @ 100.00	X X X	9,000	9,000	8,995	8,998		2		2		9,000				50	09/01/2023
14448CAN4	CARRIER GLOBAL CORP		09/27/2023	MERRILL LYNCH PIERCE																
	FENNER				X X X	10,440	11,000	10,226	10,283		243		243		10,526		(86)	(86)	277	02/15/2025
14913R2J5	CATERPILLAR FINANCIAL SERVICES CORP		01/30/2023	Unknown	X X X	37,867	38,000	37,967	37,997		1		1		37,999		(131)	(131)	40	03/01/2023
166756AP1	CHEVRON USA INC		09/27/2023	MERRILL LYNCH PIERCE																
	FENNER				X X X	9,825	10,000	10,912	10,415		(189)		(189)		10,226		(401)	(401)	340	11/15/2024
17252MAP5	CINTAS NO 2 CORP		09/27/2023	MERRILL LYNCH PIERCE																
	FENNER				X X X	15,438	16,000	15,996	15,997		1		1		15,998		(560)	(560)	503	05/01/2025
172967MT5	CITIGROUP INC		03/02/2023	Unknown	X X X	12,577	13,000	13,000	13,000						13,000		(423)	(423)	35	10/30/2024

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	F o r e i g n	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
172967ND9	CITIGROUP INC		09/27/2023	MERRILL LYNCH PIERCE																
	FENNER				X X X	22,660	24,000	24,000	24,000						24,000		(1,340)	(1,340)	278	11/03/2025
17327CAN3	CITIGROUP INC		09/27/2023	MERRILL LYNCH PIERCE																
	FENNER				X X X	10,380	11,000	11,000	11,000						11,000		(620)	(620)	261	01/25/2026
194162AM5	COLGATE-PALMOLIVE CO		09/27/2023	MERRILL LYNCH PIERCE																
	FENNER				X X X	17,288	18,000	17,983	17,985		4		4		17,990		(702)	(702)	636	08/15/2025
20030NDZ1	COMCAST CORP		09/27/2023	MERRILL LYNCH PIERCE																
	FENNER				X X X	9,939	10,000	9,997	9,997		1		1		9,998		(59)	(59)	470	11/07/2025
233331BD8	DTE ENERGY CO		09/27/2023	MERRILL LYNCH PIERCE																
	FENNER				X X X	11,775	12,000	12,001	12,000		0		0		12,000		(225)	(225)	461	11/01/2024
23345GAA8	DTE 2022A A1 - ABS		10/02/2023	Various	X X X	11,751	12,378	12,377	12,378		0		0		12,378		(627)	(627)	261	12/01/2027
24422ETC3	JOHN DEERE CAPITAL CORP		09/27/2023	MERRILL LYNCH PIERCE																
	FENNER				X X X	17,296	18,000	18,722	18,559	(151)			(151)		18,408		(1,112)	(1,112)	643	09/11/2025
24422EVE6	JOHN DEERE CAPITAL CORP		04/06/2023	Maturity @ 100.00	X X X	17,000	17,000	16,996	17,000		0		0		17,000				102	04/06/2023
254683CW3	DCENT 2022-3 A - ABS		09/28/2023	JP MORGAN																
	SECURITIES INC.				X X X	13,480	14,000	13,998	13,999		0		0		13,999		(519)	(519)	393	07/15/2027
256677AJ4	DOLLAR GENERAL CORP		09/27/2023	MERRILL LYNCH PIERCE																
	FENNER				X X X	9,832	10,000	9,991	9,991		4		4		9,995		(163)	(163)	436	09/20/2024
278642BC6	EBAY INC		09/27/2023	MERRILL LYNCH PIERCE																
	FENNER				X X X	10,011	10,000	9,988	9,988		3		3		9,991		19	19	503	11/22/2025
278865BK5	ECOLAB INC		05/31/2023	Unknown	X X X	19,494	20,000	19,986	19,993		3		3		19,996		(502)	(502)	84	12/15/2023
29250NBL8	ENBRIDGE INC		09/27/2023	MERRILL LYNCH PIERCE																
	FENNER				X X X	11,423	12,000	11,992	11,994		2		2		11,996		(573)	(573)	338	02/14/2025
29717PAN7	ESSEX PORTFOLIO LP		09/28/2023	JP MORGAN																
	SECURITIES INC.				X X X	9,846	10,000	10,873	10,332	(230)			(230)		10,102		(256)	(256)	356	05/01/2024
30040WAG3	EVERSOURCE ENERGY		05/31/2023	Unknown	X X X	14,853	15,000	16,271	15,401	(201)			(201)		15,199		(346)	(346)	287	12/01/2023
30231GAT9	EXXON MOBIL CORP		09/27/2023	MERRILL LYNCH PIERCE																
	FENNER				X X X	9,482	10,000	10,320	10,249	(62)			(62)		10,187		(705)	(705)	328	03/01/2026
316773CZ1	FIFTH THIRD BANCORP		05/05/2023	Maturity @ 100.00	X X X	11,000	11,000	10,993	10,999		1		1		11,000				89	05/05/2023
34528QGW8	FORDF 2019-2 A - ABS		09/28/2023	PERSHING LLC	X X X	10,820	11,000	11,885	11,338	(199)			(199)		11,139		(319)	(319)	266	04/15/2026
34528QHF4	FORDF 2019-4 A - ABS		09/28/2023	PERSHING LLC	X X X	15,440	16,000	16,633	16,393	(178)			(178)		16,215		(775)	(775)	308	09/15/2026
34528QHK3	FORDF 2020-1 A1 - ABS		03/01/2023	Unknown	X X X	12,669	13,000	12,999	13,000	0			0		13,000		(330)	(330)	20	09/15/2025
345329AC0	FORDL 2021-B A3 - ABS		03/30/2023	Paydown	X X X	9,878	10,000	9,998	9,999	0			0		10,000		(122)	(122)	11	10/15/2024
35563PKG3	SCRT 2019-2 MA - CMO/RMBS		09/27/2023	Various	X X X	7,998	8,818	8,858	8,858	(12)			(12)		8,846		(847)	(847)	219	08/26/2058
36198FAE2	GSMS 2013-GCJ14 A5 - CMBS		07/12/2023	Paydown	X X X	11,000	11,000	11,422	11,182	(182)			(182)		11,000				253	08/10/2046
36250GAN5	GSMS 2015-GC30 A3 - CMBS		09/28/2023	SG AMERICAS																
	SECURITIES, LLC				X X X	17,085	17,897	18,065	18,020	(49)			(49)		17,971		(886)	(886)	420	05/12/2050
36252WAX6	GSMS 2014-GC20 A5 - CMBS		09/27/2023	CITIGROUP GLOBAL																
	MARKETS INC.				X X X	13,846	14,000	13,941	13,942		33		33		13,975		(128)	(128)	463	04/12/2047
369550BK3	GENERAL DYNAMICS CORP		09/27/2023	MERRILL LYNCH PIERCE																
	FENNER				X X X	10,620	11,000	10,951	10,977		8		8		10,985		(365)	(365)	356	04/01/2025
37045XDU7	GENERAL MOTORS FINANCIAL COMPANY INC		09/27/2023	MERRILL LYNCH PIERCE																
	FENNER				X X X	5,777	6,000	5,836	5,862		44		44		5,906		(128)	(128)	223	04/07/2025
372460AB1	GENUINE PARTS CO		09/27/2023	MERRILL LYNCH PIERCE																
	FENNER				X X X	9,433	10,000	9,972	9,981		7		7		9,988		(555)	(555)	203	02/01/2025
380130AD6	GMALT 2022-3 A3 - ABS		09/28/2023	MERRILL LYNCH PIERCE																
	FENNER				X X X	9,874	10,000	9,999	9,999		0		0		10,000		(126)	(126)	311	09/22/2025
380146AC4	GMCAR 2022-1 A3 - ABS		09/28/2023	Various	X X X	10,583	11,000	10,542	10,615		184		184		10,799		(215)	(215)	109	11/16/2026
42824CBE8	HEWLETT PACKARD ENTERPRISE CO		04/01/2023	Maturity @ 100.00	X X X	21,000	21,000	20,996	21,000		0		0		21,000				236	04/01/2023
42824CBJ7	HEWLETT PACKARD ENTERPRISE CO		05/30/2023	Unknown	X X X	10,637	11,000	10,987	10,996		1		1		10,997		(361)	(361)	106	04/01/2024
437076CM2	HOME DEPOT INC		09/27/2023	MERRILL LYNCH PIERCE																
	FENNER				X X X	12,468	13,000	12,977	12,983		6		6		12,988		(520)	(520)	335	04/15/2025
43811JAC1	HAROT 2021-2 A3 - ABS		04/27/2023	Paydown	X X X	10,338	10,591	10,590	10,591		0		0		10,591		(253)	(253)	12	08/15/2025
43813VAD0	HAROT 2019-4 A4 - ABS		04/27/2023	Paydown	X X X	29,951	30,000	29,991	29,999		0		0		29,999		(48)	(48)	201	01/20/2026
43815BAC4	HAROT 2022-1 A3 - ABS		10/02/2023	JP MORGAN																
	SECURITIES INC.				X X X	8,644	9,000	8,999	8,999		0		0		8,999		(356)	(356)	135	05/15/2026
44935FAD6	HART 2021-C A3 - ABS		10/02/2023	Various	X X X	10,664	11,000	10,998	10,998		1		1		10,999		(335)	(335)	64	05/15/2026

SCHEDULE D - PART 4
Showing All Long-Term Bonds and Stocks SOLD, REDEEMED, or Otherwise DISPOSED OF During Current Year

E14.3

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	F o r e i g n	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
45866FAT1	INTERCONTINENTAL EXCHANGE INC		09/27/2023	MERRILL LYNCH PIERCE																
	FENNER				X X X	25,093	26,000	25,971	25,976		8		8		25,984		(891)	(891)	807	05/23/2025
46643ABE2	JPMBB 2014-C23 A5 - CMBS		09/27/2023	BARCLAYS CAPITAL	X X X	9,725	10,000	10,921	10,508		(248)		(248)		10,259		(534)	(534)	326	09/17/2047
46643PBE9	JPMBB 2014-C25 A5 - CMBS		09/27/2023	BARCLAYS CAPITAL	X X X	16,373	17,000	18,803	17,873		(381)		(381)		17,492		(1,119)	(1,119)	517	11/18/2047
46647PCB0	JPMORGAN CHASE & CO		09/27/2023	MERRILL LYNCH PIERCE																
	FENNER				X X X	9,808	11,000	11,000	11,000						11,000		(1,192)	(1,192)	162	04/22/2027
46647PCH7	JPMORGAN CHASE & CO		09/27/2023	MERRILL LYNCH PIERCE											11,000		(419)	(419)	75	06/01/2025
46647PCM6	JPMORGAN CHASE & CO		09/27/2023	MERRILL LYNCH PIERCE											11,000		(419)	(419)	75	06/01/2025
	FENNER				X X X	26,649	28,000	28,000	28,000						28,000		(1,351)	(1,351)	245	08/09/2025
47789KAC7	JDOT 2020 A3 - ABS		07/17/2023	Paydown	X X X	3,982	3,982	3,982	3,982		0		0		3,982				13	08/15/2024
482480AE0	KLA CORP		01/11/2023	Unknown	X X X	8,029	8,000	8,968	8,479		(10)		(10)		8,469		(440)	(440)	74	11/01/2024
50249AA0	LYB INTERNATIONAL FINANCE III LLC		09/27/2023	MERRILL LYNCH PIERCE																
	FENNER				X X X	9,091	10,000	8,727	8,808		304		304		9,112		(21)	(21)	124	10/01/2025
539830BU2	LOCKHEED MARTIN CORP		09/27/2023	MERRILL LYNCH PIERCE																
	FENNER				X X X	10,907	11,000	10,969	10,970		8		8		10,978		(71)	(71)	507	10/15/2025
548661EK9	LOWE'S COMPANIES INC		09/27/2023	MERRILL LYNCH PIERCE																
	FENNER				X X X	16,602	17,000	16,996	16,995		2		2		16,997		(396)	(396)	792	09/08/2025
571748BF8	MARSH & MCLENNAN COMPANIES INC		09/27/2023	MERRILL LYNCH PIERCE																
	FENNER				X X X	16,838	17,000	17,197	17,130		(85)		(85)		17,044		(207)	(207)	684	03/15/2024
58772WAC7	MBART 2021-1 A3 - ABS		10/02/2023	Various	X X X	18,529	19,000	18,998	18,998		1		1		18,999		(470)	(470)	63	06/15/2026
595017BA1	MICROCHIP TECHNOLOGY INC		09/27/2023	MERRILL LYNCH PIERCE																
	FENNER				X X X	10,636	11,000	10,548	10,578		112		112		10,690		(54)	(54)	504	09/01/2025
615369AC9	MOODY'S CORP		06/29/2023	Call @ 100.00	X X X	23,984	24,000	26,894	24,874		(834)		(834)		24,040		(56)	(56)	752	02/15/2024
61690FAM5	MSBAM 2015-C22 A4 - CMBS		09/28/2023	PERSHING LLC	X X X	10,333	11,000	12,008	11,506		(182)		(182)		11,323		(990)	(990)	274	04/15/2048
61690VAZ1	MSBAM 2015-C26 A5 - CMBS		09/28/2023	GOLDMAN	X X X	9,406	10,000	10,765	10,542		(160)		(160)		10,382		(976)	(976)	266	10/15/2048
61747YET8	MORGAN STANLEY		09/27/2023	MERRILL LYNCH PIERCE																
	FENNER				X X X	34,062	35,000	35,000	35,000						35,000		(938)	(938)	1,952	07/17/2026
61763KBA1	MSBAM 2014-C15 A4 - CMBS		09/27/2023	Various	X X X	11,908	12,000	12,921	12,410		(344)		(344)		12,066		(158)	(158)	382	04/17/2047
61763UAY8	MSBAM 2014-C17 A4 - CMBS		10/02/2023	SG AMERICAS																
	SECURITIES, LLC				X X X	7,452	7,555	7,516	7,525		14		14		7,539		(87)	(87)	218	08/15/2047
61763UAZ5	MSBAM 2014-C17 A5 - CMBS		09/27/2023	CITIGROUP GLOBAL																
	MARKETS INC.				X X X	10,762	11,000	11,806	11,450		(261)		(261)		11,189		(427)	(427)	341	08/15/2047
61765LAT7	MSBAM 2015-C24 A3 - CMBS		10/02/2023	Various	X X X	13,821	14,515	14,515	14,511		(5)		(5)		14,506		(684)	(684)	367	05/15/2048
61765TAF0	MSBAM 2015-C25 A5 - CMBS		09/28/2023	SG AMERICAS																
	SECURITIES, LLC				X X X	9,390	10,000	11,030	10,653		(199)		(199)		10,455		(1,065)	(1,065)	274	10/19/2048
61766CAE9	MSC 2016-UBS9 A4 - CMBS		09/28/2023	SG AMERICAS																
	SECURITIES, LLC				X X X	12,808	14,000	13,565	13,609		93		93		13,703		(894)	(894)	379	03/17/2049
62947QBA5	NXP BV	C	08/30/2023	Unknown	X X X	10,931	11,000	11,140	11,101		(61)		(61)		11,040		(109)	(109)	535	03/01/2024
63743HEU2	NATIONAL RURAL UTILITIES COOPERATIVE																			
	FIN				X X X	27,460	28,000	27,981	27,993		5		5		27,998		(538)	(538)	112	02/08/2024
65339KBL3	NEXTERA ENERGY CAPITAL HOLDINGS INC		09/27/2023	MERRILL LYNCH PIERCE																
	FENNER				X X X	9,839	10,000	10,025	10,020		(8)		(8)		10,011		(172)	(172)	459	09/01/2024
65479JAD5	NAROT 2019-C A3 - ABS		04/17/2023	Paydown	X X X	2,363	2,363	2,363	2,363		0		0		2,363				9	07/15/2024
664397AK2	EVERSOURCE ENERGY		03/30/2023	Unknown	X X X	19,939	20,000	20,355	20,000						20,000		(61)	(61)	233	05/01/2023
67066GAL8	NVIDIA CORP		09/27/2023	MERRILL LYNCH PIERCE																
	FENNER				X X X	10,619	11,000	11,000	11,000						11,000		(381)	(381)	51	06/14/2024
67077MAV0	NUTRIEN LTD		03/30/2023	Unknown	X X X	8,959	9,000	8,992	8,999		1		1		9,000		(41)	(41)	66	05/13/2023
68389XB1	ORACLE CORP		09/27/2023	MERRILL LYNCH PIERCE																
	FENNER				X X X	17,126	18,000	18,408	18,281		(95)		(95)		18,186		(1,060)	(1,060)	448	04/01/2025
693342AA5	PCG 2022-A A1 - ABS		10/02/2023	Various	X X X	11,480	12,196	12,196	12,196		0		0		12,196		(716)	(716)	359	07/01/2032
693475BH7	PNC FINANCIAL SERVICES GROUP INC		09/27/2023	MERRILL LYNCH PIERCE																
	FENNER				X X X	9,914	10,000	10,000	10,000						10,000		(86)	(86)	521	10/28/2025
69371RQ74	PACCAR FINANCIAL CORP		04/06/2023	Maturity @ 100.00	X X X	26,000	26,000	25,987	25,999		1		1		26,000				345	04/06/2023

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	F o r e i g n	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
701094AQ7	PARKER-HANNIFIN CORP		09/27/2023	MERRILL LYNCH PIERCE FENNER	X X X	9,843	10,000	9,733	9,765		118		118		9,884		(41)	(41)	288	06/15/2024
713448FB9	PEPSICO INC		09/27/2023	MERRILL LYNCH PIERCE FENNER	X X X	10,981	11,000	10,994	10,998		2		2		11,000		(19)	(19)	43	10/07/2023
718546AY0	PHILLIPS 66		04/26/2023	Unknown	X X X	18,352	19,000	18,979	18,993		2		2		18,995		(643)	(643)	120	02/15/2024
723787AV9	PIONEER NATURAL RESOURCES CO		09/27/2023	MERRILL LYNCH PIERCE FENNER	X X X	9,859	10,000	9,995			1		1		9,996		(137)	(137)		03/29/2026
74456QBL9	PUBLIC SERVICE ELECTRIC AND GAS CO		09/27/2023	MERRILL LYNCH PIERCE FENNER	X X X	16,293	17,000	16,804	16,844		48		48		16,892		(599)	(599)	445	05/15/2025
78013XZU5	ROYAL BANK OF CANADA		09/27/2023	MERRILL LYNCH PIERCE FENNER	X X X	27,261	28,000	28,568	28,359		(173)		(173)		28,187		(925)	(925)	859	07/16/2024
78016EZX8	ROYAL BANK OF CANADA		09/27/2023	MERRILL LYNCH PIERCE FENNER	X X X	17,064	18,000	17,976	17,986		6		6		17,992		(928)	(928)	132	10/07/2024
78355HKH1	RYDER SYSTEM INC		06/09/2023	Maturity @ 100.00	X X X	32,000	32,000	34,169	32,267		(267)		(267)		32,000				600	06/09/2023
78433LAD8	EIX 2022-A A1 - ABS		10/02/2023	Various	X X X	15,846	17,263	17,262	17,263		0		0		17,263		(1,417)	(1,417)	291	11/15/2030
784710AB1	SSM HEALTH CARE CORP		04/26/2023	Call @ 100.00	X X X	11,000	11,000	10,476	10,927		73		73		11,000				163	06/01/2023
808513BN4	CHARLES SCHWAB CORP		09/27/2023	MERRILL LYNCH PIERCE FENNER	X X X	10,732	11,000	10,995	10,998		1		1		10,999		(267)	(267)	85	03/18/2024
842587DG9	SOUTHERN CO		09/27/2023	MERRILL LYNCH PIERCE FENNER	X X X	15,652	16,000	15,999	15,999		0		0		16,000		(348)	(348)	105	02/26/2024
857477BR3	STATE STREET CORP		09/27/2023	MERRILL LYNCH PIERCE FENNER	X X X	17,971	19,000	19,000	19,000						19,000		(1,029)	(1,029)	381	02/06/2026
87264ABR5	T-MOBILE USA INC		09/27/2023	MERRILL LYNCH PIERCE FENNER	X X X	7,354	8,000	7,195	7,250		168		168		7,418		(65)	(65)	202	02/15/2026
874054AJ8	TAKE-TWO INTERACTIVE SOFTWARE INC		09/27/2023	MERRILL LYNCH PIERCE FENNER	X X X	9,797	10,000	9,995			1		1		9,995		(198)	(198)	1	03/28/2026
89114QCJ5	TORONTO-DOMINION BANK		02/27/2023	Unknown	X X X	10,723	11,000	10,984	10,996		1		1		10,997		(274)	(274)	23	09/11/2023
89114TZE5	TORONTO-DOMINION BANK		09/27/2023	MERRILL LYNCH PIERCE FENNER	X X X	14,283	15,000	14,988	14,993		3		3		14,996		(713)	(713)	111	09/10/2024
892331AL3	TOYOTA MOTOR CORP	C	09/27/2023	MERRILL LYNCH PIERCE FENNER	X X X	18,537	19,000	19,000	19,000						19,000		(463)	(463)	66	03/25/2024
89236TGW9	TOYOTA MOTOR CREDIT CORP		03/30/2023	Maturity @ 100.00	X X X	37,000	37,000	36,996	37,000		0		0		37,000				537	03/30/2023
89239BAC5	TAOT 2021-C A3 - ABS		10/02/2023	Various	X X X	10,673	11,000	10,999	10,999		0		0		11,000		(326)	(326)	35	01/15/2026
89788MAH5	TRUIST FINANCIAL CORP		09/27/2023	MERRILL LYNCH PIERCE FENNER	X X X	25,009	26,000	26,000	26,000						26,000		(991)	(991)	1,295	07/28/2026
907818DV7	UNION PACIFIC CORP		09/27/2023	MERRILL LYNCH PIERCE FENNER	X X X	13,865	14,000	13,968	13,978		14		14		13,992		(127)	(127)	545	03/15/2024
91159JH4	US BANCORP		09/27/2023	MERRILL LYNCH PIERCE FENNER	X X X	9,914	10,000	10,000	10,000						10,000		(87)	(87)	538	10/21/2026
91324PEG3	UNITEDHEALTH GROUP INC		09/27/2023	MERRILL LYNCH PIERCE FENNER	X X X	9,453	10,000	9,995	9,995		1		1		9,996		(543)	(543)	323	05/15/2027
92343VFS8	VERIZON COMMUNICATIONS INC		09/27/2023	MERRILL LYNCH PIERCE FENNER	X X X	9,931	11,000	10,049	10,175		205		205		10,380		(449)	(449)	80	11/20/2025
92348KAA1	VZMT 2021-1 A - RMBS		10/03/2023	WELLS FARGO ADVISORS LLC (CHARLOTTE, NC)	X X X	35,699	37,000	36,997	36,999		1		1		36,999		(1,300)	(1,300)	146	05/20/2027
928563AG0	VMWARE INC		08/15/2023	Maturity @ 100.00	X X X	19,000	19,000	18,980	18,994		6		6		19,000				114	08/15/2023
92938GAD0	WFRBS 2013-C17 A4 - CMBS		09/15/2023	Paydown	X X X	21,000	21,000	20,617	20,662		338		338		21,000				548	12/17/2046
92939HAY1	WFRBS 2014-C23 A5 - CMBS		09/27/2023	WELLS FARGO ADVISORS LLC (CHARLOTTE, NC)	X X X	16,352	17,000	18,561	17,841		(395)		(395)		17,446		(1,095)	(1,095)	551	10/17/2057
92939UAH9	WEC ENERGY GROUP INC		09/27/2023	MERRILL LYNCH PIERCE FENNER	X X X	9,849	10,000	9,993	9,993		2		2		9,995		(146)	(146)	253	09/27/2025
94106LBA6	WASTE MANAGEMENT INC		09/27/2023	MERRILL LYNCH PIERCE FENNER	X X X	13,520	14,000	13,512	13,516		161		161		13,677		(158)	(158)	472	03/01/2025
94989WAS6	WFCM 2015-C31 A4 - CMBS		09/28/2023	SG AMERICAS SECURITIES, LLC	X X X	10,311	11,000	10,897	10,911		20		20		10,931		(621)	(621)	340	11/18/2048

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	F o r e i g n	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
95000U2K8	WELLS FARGO & CO	C	09/27/2023	MERRILL LYNCH PIERCE FENNER	... X X X ...	 14,147	 15,000	 14,279	 14,401	.....	..... 206	.....	..... 206	.....	..... 14,606	.....	..... (459)	 (459)	 368	02/11/2026
961214EU3	WESTPAC BANKING CORP		09/27/2023	MERRILL LYNCH PIERCE FENNER	... X X X ...	 18,009	 19,000	 19,000	 19,000	.....	.....	.....	.....	.....	..... 19,000	.....	..... (991)	 (991)	 167	11/18/2024
98163GAD3	WOLS 2020-B A3 - ABS		04/17/2023	Paydown	... X X X ...	 6,010	 6,010	 6,010	 6,010	.....	..... 0	.....	..... 0	.....	..... 6,010	.....	.....	.....	..... 5	02/15/2024
98163MAD0	WOART 2020-A A3 - ABS		10/03/2023	Various	... X X X ...	 13,015	 13,017	 13,014	 13,016	.....	..... 1	.....	..... 1	.....	..... 13,017	.....	..... (2)	 (2)	 63	04/15/2025
98164EAC9	WOART 2021-A A3 - ABS		10/03/2023	Various	... X X X ...	 8,199	 8,318	 8,318	.....	.....	..... 0	.....	..... 0	.....	..... 8,318	.....	..... (119)	 (119)	 15	01/15/2026
98164GAC4	WOART 2022-A A3 - ABS		10/03/2023	mitsubishi ufj securities	... X X X ...	 17,266	 18,000	 17,996	 17,993	.....	..... 5	.....	..... 5	.....	..... 17,998	.....	..... (732)	 (732)	 240	05/17/2027
98978VAU7	ZOETIS INC		09/27/2023	MERRILL LYNCH PIERCE FENNER	... X X X ...	 9,943	 10,000	 9,993	 9,992	.....	..... 2	.....	..... 2	.....	..... 9,995	.....	..... (52)	 (52)	 470	11/14/2025
1109999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					... 2,194,217	... 2,252,056	... 2,275,665	... 2,234,844	.....	..... (4,206)	.....	..... (4,206)	.....	..... 2,255,200	.....	..... (60,984)	 (60,984)	 45,074	. X X X .
2509999997	Subtotal - Bonds - Part 4					... 3,864,441	... 3,988,172	... 3,967,136	... 3,905,429	.....	..... 18,441	.....	..... 18,441	.....	..... 3,975,935	.....	... (111,494)	... (111,494)	 66,606	. X X X .
2509999998	Summary Item from Part 5 for Bonds					... 1,686,471	... 1,769,236	... 1,703,653	.....	.....	..... 6,518	.....	..... 6,518	.....	..... 1,710,171	.....	..... (23,700)	 (23,700)	 26,727	. X X X .
2509999999	Subtotal - Bonds					... 5,550,913	... 5,757,408	... 5,670,788	... 3,905,429	.....	..... 24,959	.....	..... 24,959	.....	..... 5,686,106	.....	... (135,194)	... (135,194)	 93,333	. X X X .
6009999999	Totals					... 5,550,913	... X X X ...	... 5,670,788	... 3,905,429	.....	..... 24,959	.....	..... 24,959	.....	..... 5,686,106	.....	... (135,194)	... (135,194)	 93,333	. X X X .

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 Identifi- cation	Description	F O R E I G N	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consider- ation	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																				
912828ZT0 ...	UNITED STATES TREASURY ...		05/30/2023	Unknown	09/27/2023	Various	11,000	10,120	10,127	10,244				125	125		(117)	(117)	8	0
91282CBH3 ...	UNITED STATES TREASURY ...		01/30/2023	Unknown	05/08/2023	Unknown	119,000	107,123	107,332	107,490				367	367		(158)	(158)	45	1
91282CBW0 ...	UNITED STATES TREASURY ...		05/31/2023	Unknown	09/27/2023	CITADEL SECURITIES LLC	343,000	312,777	308,728	316,234			3,456	3,456			(7,505)	(7,505)	1,330	399
91282CGE5 ...	UNITED STATES TREASURY ...		03/02/2023	Unknown	09/27/2023	CITADEL SECURITIES LLC	384,000	377,390	374,752	378,623			1,234	1,234			(3,871)	(3,871)	10,166	1,859
91282CHB0 ...	UNITED STATES TREASURY ...		08/30/2023	Unknown	09/27/2023	SG AMERICAS SECURITIES, LLC	275,000	268,157	266,009	268,521			364	364			(2,513)	(2,513)	3,684	2,104
0109999999 Subtotal - Bonds - U.S. Governments							1,132,000	1,075,567	1,066,948	1,081,113			5,546	5,546			(14,164)	(14,164)	15,233	4,364
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
79467BFV2 ...	SALES TAX SECURITIZATION CORP ILL		01/20/2023	Unknown	09/27/2023	MARKETAXESS	10,000	10,000	9,757	10,000							(243)	(243)	300	
0909999999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment							10,000	10,000	9,757	10,000							(243)	(243)	300	
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
02343JAA8 ...	AMCOR FLEXIBLES NORTH AMERICA INC		07/19/2023	Unknown	09/27/2023	MERRILL LYNCH PIERCE FENNER	18,000	17,466	17,383	17,520			54	54			(137)	(137)	264	128
025816DC0 ...	AMERICAN EXPRESS CO		02/13/2023	Unknown	09/27/2023	MERRILL LYNCH PIERCE FENNER	18,000	17,986	17,643	17,988			3	3			(346)	(346)	546	
02665WEK3 ...	AMERICAN HONDA FINANCE CORP		07/05/2023	Unknown	09/27/2023	MERRILL LYNCH PIERCE FENNER	25,000	24,969	24,808	24,971			2	2			(164)	(164)	299	
046353AV0 ...	ASTRAZENECA PLC	C	09/08/2023	Unknown	09/27/2023	MERRILL LYNCH PIERCE FENNER	20,000	17,876	17,806	17,912			37	37			(107)	(107)	67	60
055451BB3 ...	BHP BILLITON FINANCE (USA) LTD	C	09/05/2023	Unknown	09/27/2023	MERRILL LYNCH PIERCE FENNER	20,000	19,968	19,832	19,968			1	1			(136)	(136)	61	
06051GLE7 ...	BANK OF AMERICA CORP		07/06/2023	Unknown	09/27/2023	MERRILL LYNCH PIERCE FENNER	42,000	41,766	41,024	41,787			21	21			(763)	(763)	1,476	328
06418GAC1 ...	BANK OF NOVA SCOTIA		06/05/2023	Unknown	09/27/2023	MERRILL LYNCH PIERCE FENNER	15,000	14,995	14,838	14,996			1	1			(157)	(157)	243	
125523CP3 ...	CIGNA GROUP		07/07/2023	Unknown	09/27/2023	MERRILL LYNCH PIERCE FENNER	21,000	18,819	18,866	18,984			165	165			(118)	(118)	141	85
14041NGD7 ...	COMET 2023-1 A - ABS		05/17/2023	Unknown	09/28/2023	MERRILL LYNCH PIERCE FENNER	11,000	10,997	10,713	10,998			0	0			(285)	(285)	169	
14913UAA8 ...	CATERPILLAR FINANCIAL SERVICES CORP		05/08/2023	Unknown	09/27/2023	MERRILL LYNCH PIERCE FENNER	15,000	14,993	14,646	14,994			1	1			(348)	(348)	243	
15189TBF3 ...	CENTERPOINT ENERGY INC		08/08/2023	Unknown	09/27/2023	MERRILL LYNCH PIERCE FENNER	15,000	14,972	14,794	14,974			1	1			(180)	(180)	107	
17327CAN3 ...	CITIGROUP INC		05/23/2023	Unknown	09/27/2023	MERRILL LYNCH PIERCE FENNER	10,000	9,407	9,436	9,526			119	119			(90)	(90)	137	67
24422EWX3 ...	JOHN DEERE CAPITAL CORP		06/05/2023	Unknown	09/27/2023	MERRILL LYNCH PIERCE FENNER	10,000	9,994	9,842	9,995			1	1			(153)	(153)	146	
341081GR2 ...	FLORIDA POWER & LIGHT CO		05/15/2023	Unknown	09/27/2023	MERRILL LYNCH PIERCE FENNER	7,000	6,997	6,830	6,997			0	0			(167)	(167)	113	
344928AD8 ...	FORDO 2023-A A3 - ABS		03/28/2023	Unknown	09/28/2023	mitsubishi ufj SECURITIES	30,000	29,997	29,300	29,997			1	1			(697)	(697)	694	
362548AD1 ...	GMALT 2023-2 A3 - ABS		05/09/2023	Unknown	09/28/2023	mitsubishi ufj SECURITIES	10,000	9,999	9,857	9,999			0	0			(142)	(142)	185	
362583AD8 ...	GMCAR 2023-2 A3 - ABS		04/04/2023	Unknown	09/28/2023	mitsubishi ufj SECURITIES	10,000	10,000	9,593	10,000			0	0			(407)	(407)	207	
37045XEF9 ...	GENERAL MOTORS FINANCIAL COMPANY INC		07/07/2023	Unknown	09/27/2023	MERRILL LYNCH PIERCE FENNER	13,000	12,820	12,717	12,835			14	14			(118)	(118)	337	185
38145GAM2 ...	GOLDMAN SACHS GROUP INC		08/07/2023	Unknown	09/27/2023	MERRILL LYNCH PIERCE FENNER	20,000	20,000	19,842	20,000							(158)	(158)	158	
458140CD0 ...	INTEL CORP		02/07/2023	Unknown	09/27/2023	MERRILL LYNCH PIERCE FENNER	10,000	10,000	9,862	10,000							(138)	(138)	310	

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 Identifi- cation	Description	F O R E I G N	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consider- ation	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
502431AP4 ...	L3HARRIS TECHNOLOGIES INC	..	07/27/2023	Unknown	09/27/2023	MERRILL LYNCH														
58768RAC4 ...	MBALT 2023-A A3 - ABS	..	05/11/2023	Unknown	10/02/2023	PIERCE FENNER	10,000	9,987	9,892	9,987		0		0			(95)	(95)	89	
59156RBQ0 ...	METLIFE INC	..	03/15/2023	Unknown	09/27/2023	Bank of NYC	30,000	29,999	29,475	29,999		0		0			(524)	(524)	510	
595017BC7 ...	MICROCHIP TECHNOLOGY INC	..	02/08/2023	Unknown	09/27/2023	MERRILL LYNCH														
61747YEB7 ...	MORGAN STANLEY	..	02/10/2023	Unknown	02/27/2023	PIERCE FENNER	15,000	14,698	14,402	14,756		59		59			(355)	(355)	474	186
693475BQ7 ...	PNC FINANCIAL SERVICES GROUP INC	..	06/07/2023	Unknown	09/27/2023	MERRILL LYNCH	11,000	10,289	10,497	10,572		283		283			(75)	(75)	117	48
69371RS49 ...	PACCAR FINANCIAL CORP	..	03/27/2023	Unknown	09/27/2023	PIERCE FENNER	18,000	17,197	17,207	17,227		31		31			(20)	(20)	14	9
69371RS56 ...	PACCAR FINANCIAL CORP	..	08/03/2023	Unknown	09/27/2023	MERRILL LYNCH	15,000	14,990	14,732	14,992		2		2			(260)	(260)	332	
716973AB8 ...	PFIZER INVESTMENT ENTERPRISES PTE LTD	..	05/16/2023	Unknown	09/27/2023	PIERCE FENNER	10,000	9,995	9,932	9,995		0		0			(63)	(63)	69	
855244BE8 ...	STARBUCKS CORP	..	02/07/2023	Unknown	09/27/2023	MERRILL LYNCH	15,000	14,982	14,635	14,984		2		2			(350)	(350)	241	
857477CD3 ...	STATE STREET CORP	..	07/31/2023	Unknown	09/27/2023	PIERCE FENNER	11,000	10,987	10,814	10,989		3		3			(175)	(175)	324	
89115A2S0 ...	TORONTO-DOMINION BANK	..	07/10/2023	Unknown	09/27/2023	MERRILL LYNCH	10,000	10,000	9,890	10,000							(110)	(110)	82	
89236TKT1 ...	TOYOTA MOTOR CREDIT CORP	..	05/15/2023	Unknown	09/27/2023	PIERCE FENNER	13,000	13,000	12,902	13,000							(98)	(98)	144	
907818GE2 ...	UNION PACIFIC CORP	..	02/13/2023	Unknown	09/27/2023	MERRILL LYNCH	8,000	7,995	7,806	7,996		1		1			(190)	(190)	130	
90932PAA6 ...	UNITED AIRLINES 2014-1 PASS THROUGH TRUS	..	08/14/2023	Unknown	09/27/2023	PIERCE FENNER	15,000	14,990	14,795	14,992		2		2			(197)	(197)	431	
91529YAL0 ...	UNUM GROUP	..	02/07/2023	Unknown	09/27/2023	GOLDMAN	11,236	10,656	10,626	10,664		8		8			(37)	(37)	210	156
92348KBG7 ...	VZMT 2023-1 A - RMBS	..	01/20/2023	Unknown	10/03/2023	MERRILL LYNCH	18,000	17,317	17,172	17,469		152		152			(297)	(297)	628	182
92348KBL6 ...	VZMT 2023-2 A - RMBS	..	04/18/2023	Unknown	10/03/2023	Bank of NYC	10,000	9,998	9,500	9,998		0		0			(498)	(498)	309	
92348KBZ5 ...	VZMT 2023-5 A1A - RMBS	..	09/12/2023	CITIGROUP GLOBAL MARKETS INC.	10/03/2023	HILLTOP SECURITIES NATIONAL FINL	10,000	10,000	9,806	10,008		8		8			(202)	(202)	216	
92939UAK2 ...	WEC ENERGY GROUP INC	..	01/09/2023	Unknown	09/27/2023	SVCS CORP. NEW Y	10,000	10,000	9,833	10,000							(167)	(167)	22	
931142FA6 ...	WALMART INC	..	04/12/2023	Unknown	09/27/2023	MERRILL LYNCH	7,000	6,992	6,835	6,994		2		2			(159)	(159)	238	
981944AD3 ...	WOLS 2023-A A3 - ABS	..	05/16/2023	Unknown	10/03/2023	PIERCE FENNER	10,000	9,996	9,720	9,996		1		1			(276)	(276)	179	
1109999999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						Bank of NYC	15,000	14,999	14,791	15,000		0		0			(208)	(208)	275	
2509999998 Subtotal - Bonds							627,236	618,086	609,766	619,058		973		973			(9,293)	(9,293)	11,194	1,434
6009999999 Totals							1,769,236	1,703,653	1,686,471	1,710,171		6,518		6,518			(23,700)	(23,700)	26,727	5,797
								1,703,653	1,686,471	1,710,171		6,518		6,518			(23,700)	(23,700)	26,727	5,797

E16	Schedule D - Part 6 Sn 1	NONE
E16	Schedule D - Part 6 Sn 2	NONE
E17	Schedule DA - Part 1 Short-Term Investments Owned	NONE
E18	Schedule DB - Part A Sn 1 Opt/Cap/Floors/Collars/Swaps/Forwards Open	NONE
E19	Schedule DB - Part A Sn 2 Opt/Cap/Floors/Collars/Swaps/Forwards Term.	NONE
E20	Schedule DB - Part B Sn 1 Futures Contracts Open	NONE
E21	Schedule DB - Part B Sn 2 Futures Contracts Terminated	NONE
E22	Schedule DB - Part D Sn 1 Counterparty Exposure for Derivative Instruments	NONE
E23	Schedule DB - Part D Sn 2 - Collateral Pledged By Reporting Entity	NONE
E23	Schedule DB - Part D Sn 2 - Collateral Pledged To Reporting Entity	NONE
E24	Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees	NONE
E25	Schedule DL - Part 1 - Securities Lending Collateral Assets	NONE
E26	Schedule DL - Part 2 - Securities Lending Collateral Assets	NONE

SCHEDULE E - PART 1 - CASH

1			2	3	4	5	6	7
Depository			Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
open depositories								
Huntington Bank	Maumee, Oh .....	.....	.....	.....	.... 4,718,785	.....	... 12,694,195	X X X
			.....	.....	.....	.....	.....	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 ..	.....	.....	..... (31)	X X X
0199999 Totals - Open Depositories				.. X X X ..	 4,718,785	.....	... 12,694,164	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 ..	 4,718,785	.....	... 12,694,164	X X X
0499999 Cash in Company's Office				.. X X X ..	... X X X ...	... X X X ...	 311	X X X
0599999 Total Cash				.. X X X ..	 4,718,785	.....	... 12,694,475	X X X

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

1. January	 50,697,170	4. April	 45,122,491	7. July	 42,493,643	10. October	 32,123,458
2. February	 59,610,786	5. May	 37,991,332	8. August	 31,890,558	11. November	 2,031,464
3. March	 65,860,088	6. June	 67,172,978	9. September	 52,240,510	12. December	 12,649,475

SCHEDULE E - PART 2 - CASH EQUIVALENTS
Show Investments Owned December 31 of Current Year

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
All Other Money Market Mutual Funds								
4812C0670	JPMORGAN:US GVT MM CAP		12/01/2023	5.200	X X X	23,467,462	104,268	67,462
60934N104	FEDERATED HRMS GV O INST		12/01/2023	5.210	X X X	22,093		632
8309999999	Subtotal - All Other Money Market Mutual Funds					23,489,555	104,268	68,094
8609999999	Total Cash Equivalents					23,489,555	104,268	68,094

1. Line

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

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
		Type of Deposit	Purpose of Deposit	3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
States, Etc.							
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	499,529	501,704		
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)	X X X	X X X				
59.	TOTAL	X X X	X X X	499,529	501,704		
DETAILS OF WRITE-INS							
5801.							
5802.							
5803.							
5898.	Sum of remaining write-ins for Line 58 from overflow page	X X X	X X X				
5899.	Totals (Lines 5801 through 5803 plus 5898) (Line 58 above)	X X X	X X X				