



AS OF MARCH 31, 2022  
OF THE CONDITION AND AFFAIRS OF THE

NAIC Group Code 4678 4678 NAIC Company Code 16799 Employer's ID Number 34-0606100  
(Current) (Prior)

Organized under the Laws of	OH	State of Domicile or Port of Entry	OH
Country of Domicile	US		
Incorporated/Organized	01/10/1910	Commenced Business	03/01/1910
Statutory Home Office	3873 CLEVELAND ROAD	WOOSTER, OH, US 44691	
Main Administrative Office	3873 CLEVELAND ROAD WOOSTER, OH, US 44691	330-345-8100 (Telephone Number)	
Mail Address	3873 CLEVELAND ROAD	WOOSTER, OH, US 44691	
Primary Location of Books and Records	3873 CLEVELAND ROAD WOOSTER, OH, US 44691	330-345-8100 (Telephone Number)	
Internet Website Address	WWW.WAYNEINSGROUP.COM		
Statutory Statement Contact	TIMOTHY JOHN SUPPES	330-345-8100-358 (Telephone Number)	
	TIM_SUPPES@WAYNEINSGROUP.COM (E-Mail Address)	330-345-1321 (Fax Number)	

TIMOTHY JOHN SUPPES, PRESIDENT  
TIMOTHY JOHN SUPPES, TREASURER

MORRIS STUTZMAN, SECRETARY

NORMAN HERBERT LEWIS, VICE PRESIDENT




JAMES EDWARD SUPPES, VICE PRESIDENT

GREGORY TODD BUEHLER  
METTA FREEMAN MCCOY  
DONALD ALVIN RAMSEYER  
TIMOTHY JOHN SUPPES

TOD JAMES CARMONY  
SCOTT LEE PREISING  
MORRIS STUTZMAN

State of OHIO  
County of WAYNE 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.

 x TIMOTHY JOHN SUPPES PRESIDENT	 x TIMOTHY JOHN SUPPES TREASURER	 x STUTZMAN MORRIS SECRETARY
--	--	--

Subscribed and sworn to before me

this 12 day of

May, 2022

x Tall Dr

a. Is this an original filing? Yes

b. If no:

1. State the amendment number:

2. Date filed:

3. Number of pages attached:



DANIELLE LEHMAN

**NOTARY PUBLIC  
STATE OF OHIO**

**My Commission Expires**  
**February 14, 2024**

ASSETS

		Current Statement Date		
		1	2	3
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)
				December 31 Prior Year Net Admitted Assets
1.	Bonds.....	67,768,074		67,768,074
2.	Stocks:			
2.1	Preferred stocks.....			
2.2	Common stocks.....	24,568,449	500	24,567,949
3.	Mortgage loans on real estate:			
3.1	First liens.....			
3.2	Other than first liens.....			
4.	Real estate:			
4.1	Properties occupied by the company (less \$ encumbrances).....	652,228		652,228
4.2	Properties held for the production of income (less \$ encumbrances).....			
4.3	Properties held for sale (less \$ encumbrances).....			
5.	Cash (\$ 8,494,824), cash equivalents (\$ 2,134,300) and short-term investments (\$ ).....	10,629,124		10,629,124
6.	Contract loans (including \$ premium notes).....			
7.	Derivatives.....			
8.	Other invested assets.....	400,000		400,000
9.	Receivables for securities.....			
10.	Securities lending reinvested collateral assets.....			
11.	Aggregate write-ins for invested assets.....			
12.	Subtotals, cash and invested assets (Lines 1 to 11).....	104,017,875	500	104,017,375
13.	Title plants less \$ charged off (for Title insurers only).....			
14.	Investment income due and accrued.....	540,342		540,342
15.	Premiums and considerations:			
15.1	Uncollected premiums and agents' balances in the course of collection.....	213,129		213,129
15.2	Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums).....	16,487,790		16,487,790
15.3	Accrued retrospective premiums (\$ ) and contracts subject to redetermination (\$ ).....			
16.	Reinsurance:			
16.1	Amounts recoverable from reinsurers.....	194,432		194,432
16.2	Funds held by or deposited with reinsured companies.....			
16.3	Other amounts receivable under reinsurance contracts.....			
17.	Amounts receivable relating to uninsured plans.....			
18.1	Current federal and foreign income tax recoverable and interest thereon.....			94,723
18.2	Net deferred tax asset.....	894,583		894,583
19.	Guaranty funds receivable or on deposit.....			
20.	Electronic data processing equipment and software.....	10,922		10,922
21.	Furniture and equipment, including health care delivery assets (\$ ).....	211,569	211,569	–
22.	Net adjustment in assets and liabilities due to foreign exchange rates.....			
23.	Receivables from parent, subsidiaries and affiliates.....	1,965		1,965
24.	Health care (\$ ) and other amounts receivable.....			
25.	Aggregate write-ins for other-than-invested assets.....			
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25).....	122,572,607	212,069	122,360,538
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			
28.	Total (Lines 26 and 27).....	122,572,607	212,069	122,360,538
Details of Write-Ins				
1101.	.....			
1102.	.....			
1103.	.....			
1198.	Summary of remaining write-ins for Line 11 from overflow page.....			
1199.	Totals (Lines 1101 through 1103 plus 1198) (Line 11 above).....			
2501.	.....			
2502.	.....			
2503.	.....			
2598.	Summary of remaining write-ins for Line 25 from overflow page.....			
2599.	Totals (Lines 2501 through 2503 plus 2598) (Line 25 above).....			

LIABILITIES, SURPLUS AND OTHER FUNDS

	1	2
	Current Statement Date	December 31, Prior Year
1. Losses (current accident year \$ 4,446,728) .....	10,593,945	10,779,835
2. Reinsurance payable on paid losses and loss adjustment expenses .....		
3. Loss adjustment expenses .....	1,465,000	1,465,000
4. Commissions payable, contingent commissions and other similar charges .....	1,095,119	1,596,119
5. Other expenses (excluding taxes, licenses and fees) .....	207,881	1,200,533
6. Taxes, licenses and fees (excluding federal and foreign income taxes) .....	1,024,289	874,882
7.1 Current federal and foreign income taxes (including \$ on realized capital gains (losses)) .....	485,944	
7.2 Net deferred tax liability .....		
8. Borrowed money \$ and interest thereon \$ .....		
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$ and including warranty reserves of \$ and accrued accident and health experience rating refunds including \$ for medical loss ratio rebate per the Public Health Service Act) .....	35,907,363	34,967,675
10. Advance premium .....	972,411	674,935
11. Dividends declared and unpaid:		
11.1 Stockholders .....		
11.2 Policyholders .....		
12. Ceded reinsurance premiums payable (net of ceding commissions) .....	399,740	489,624
13. Funds held by company under reinsurance treaties .....		
14. Amounts withheld or retained by company for account of others .....	(29,989)	(12,213)
15. Remittances and items not allocated .....		
16. Provision for reinsurance (including \$ certified) .....		
17. Net adjustments in assets and liabilities due to foreign exchange rates .....		
18. Drafts outstanding .....		
19. Payable to parent, subsidiaries and affiliates .....		173,245
20. Derivatives .....		
21. Payable for securities .....		
22. Payable for securities lending .....		
23. Liability for amounts held under uninsured plans .....		
24. Capital notes \$ and interest thereon \$ .....		
25. Aggregate write-ins for liabilities .....		
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25) .....	52,121,703	52,209,635
27. Protected cell liabilities .....		
28. Total liabilities (Lines 26 and 27) .....	52,121,703	52,209,635
29. Aggregate write-ins for special surplus funds .....		
30. Common capital stock .....		
31. Preferred capital stock .....		
32. Aggregate write-ins for other-than-special surplus funds .....		
33. Surplus notes .....		
34. Gross paid in and contributed surplus .....		
35. Unassigned funds (surplus) .....	70,238,835	68,778,509
36. Less treasury stock, at cost:		
36.1 shares common (value included in Line 30 \$ ) .....		
36.2 shares preferred (value included in Line 31 \$ ) .....		
37. Surplus as regards policyholders (Lines 29 to 35, less 36) .....	70,238,835	68,778,509
38. Totals (Page 2, Line 28, Col. 3) .....	122,360,538	120,988,144
Details of Write-Ins		
2501. ....		
2502. ....		
2503. ....		
2598. Summary of remaining write-ins for Line 25 from overflow page .....		
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above) .....		
2901. ....		
2902. ....		
2903. ....		
2998. Summary of remaining write-ins for Line 29 from overflow page .....		
2999. Totals (Lines 2901 through 2903 plus 2998) (Line 29 above) .....		
3201. ....		
3202. ....		
3203. ....		
3298. Summary of remaining write-ins for Line 32 from overflow page .....		
3299. Totals (Lines 3201 through 3203 plus 3298) (Line 32 above) .....		

STATEMENT OF INCOME

		1	2	3
		Current Year to Date	Prior Year to Date	Prior Year Ended December 31
Underwriting Income				
1.	Premiums earned:			
1.1.	Direct (written \$ 15,188,677)	14,578,595	13,720,992	56,893,843
1.2.	Assumed (written \$ 3,657,236)	3,657,236	3,365,857	13,957,296
1.3.	Ceded (written \$ 1,127,180)	1,127,180	962,635	4,584,657
1.4.	Net (written \$ 17,718,733)	17,108,651	16,124,214	66,266,482
Deductions:				
2.	Losses incurred (current accident year \$9,961,850 ):			
2.1	Direct	8,026,248	8,071,308	30,120,586
2.2	Assumed	1,132,475	1,514,116	6,354,571
2.3	Ceded	745,728	413,416	1,690,018
2.4	Net	8,412,995	9,172,008	34,785,139
3.	Loss adjustment expenses incurred	1,031,412	1,110,507	4,797,712
4.	Other underwriting expenses incurred	5,387,219	4,931,147	20,975,178
5.	Aggregate write-ins for underwriting deductions			
6.	Total underwriting deductions (Lines 2 through 5)	14,831,626	15,213,662	60,558,029
7.	Net income of protected cells			
8.	Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	2,277,025	910,552	5,708,453
Investment Income				
9.	Net investment income earned	383,363	327,337	1,552,345
10.	Net realized capital gains (losses) less capital gains tax of \$ (21,322)	(80,210)	2,115,470	1,993,209
11.	Net investment gain (loss) (Lines 9 + 10)	303,153	2,442,807	3,545,554
Other Income				
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered \$ amount charged off \$ )			
13.	Finance and service charges not included in premiums	146,416	156,347	561,841
14.	Aggregate write-ins for miscellaneous income	21,966	1,082,416	1,195,341
15.	Total other income (Lines 12 through 14)	168,382	1,238,763	1,757,182
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	2,748,560	4,592,122	11,011,189
17.	Dividends to policyholders			
18.	Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	2,748,560	4,592,122	11,011,189
19.	Federal and foreign income taxes incurred	601,989	294,485	1,530,203
20.	Net income (Line 18 minus Line 19) (to Line 22)	2,146,571	4,297,637	9,480,986
Capital and Surplus Account				
21.	Surplus as regards policyholders, December 31 prior year	68,778,509	58,563,900	58,563,900
22.	Net income (from Line 20)	2,146,571	4,297,637	9,480,986
23.	Net transfers (to) from Protected Cell accounts			
24.	Change in net unrealized capital gains or (losses) less capital gains tax of \$ (196,036)	(737,471)	(1,157,512)	723,108
25.	Change in net unrealized foreign exchange capital gain (loss)			
26.	Change in net deferred income tax	58,964	(79,628)	(53,046)
27.	Change in nonadmitted assets	(7,738)	(2,384)	63,561
28.	Change in provision for reinsurance			
29.	Change in surplus notes			
30.	Surplus (contributed to) withdrawn from protected cells			
31.	Cumulative effect of changes in accounting principles			
32.	Capital changes:			
32.1.	Paid in			
32.2.	Transferred from surplus (Stock Dividend)			
32.3.	Transferred to surplus			
33.	Surplus adjustments:			
33.1.	Paid in			
33.2.	Transferred to capital (Stock Dividend)			
33.3.	Transferred from capital			
34.	Net remittances from or (to) Home Office			
35.	Dividends to stockholders			
36.	Change in treasury stock			
37.	Aggregate write-ins for gains and losses in surplus			
38.	Change in surplus as regards policyholders (Lines 22 through 37)	1,460,326	3,058,113	10,214,609
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	70,238,835	61,622,013	68,778,509
Details of Write-Ins				
0501.				
0502.				
0503.				
0598.	Summary of remaining write-ins for Line 5 from overflow page			
0599.	Totals (Lines 0501 through 0503 plus 0598) (Line 5 above)			
1401.	FORGIVENESS OF PPP LOAN		1,073,680	1,066,260
1402.	N.A.M.I.C.O. & OTHER INCOME	21,966	8,736	129,081
1403.				
1498.	Summary of remaining write-ins for Line 14 from overflow page			
1499.	Totals (Lines 1401 through 1403 plus 1498) (Line 14 above)	21,966	1,082,416	1,195,341
3701.				
3702.				
3703.				
3798.	Summary of remaining write-ins for Line 37 from overflow page			
3799.	Totals (Lines 3701 through 3703 plus 3798) (Line 37 above)			

CASH FLOW

	1	2	3
	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	17,433,289	16,798,873	68,573,664
2. Net investment income	336,529	278,184	1,658,535
3. Miscellaneous income	168,382	1,238,763	1,757,182
4. Total (Lines 1 to 3)	17,938,200	18,315,820	71,989,381
5. Benefit and loss related payments	8,615,289	8,289,663	36,352,848
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	7,762,876	7,276,286	25,281,148
8. Dividends paid to policyholders			
9. Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses)	1		2,025,039
10. Total (Lines 5 through 9)	16,378,166	15,565,949	63,659,035
11. Net cash from operations (Line 4 minus Line 10)	1,560,034	2,749,871	8,330,346
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	4,559,213	2,419,870	7,556,223
12.2 Stocks	3,071,582	13,240,254	22,111,637
12.3 Mortgage loans		10,190	186,980
12.4 Real estate			
12.5 Other invested assets			
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
12.7 Miscellaneous proceeds	–		–
12.8 Total investment proceeds (Lines 12.1 to 12.7)	7,630,795	15,670,314	29,854,840
13. Cost of investments acquired (long-term only):			
13.1 Bonds	722,884	3,561,848	13,408,329
13.2 Stocks	8,582,845	13,230,715	21,182,352
13.3 Mortgage loans			
13.4 Real estate	8,410	2,165	44,213
13.5 Other invested assets	400,000		
13.6 Miscellaneous applications	–		–
13.7 Total investments acquired (Lines 13.1 to 13.6)	9,714,139	16,794,728	34,634,894
14. Net increase (or decrease) in contract loans and premium notes			
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(2,083,344)	(1,124,414)	(4,780,054)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock			
16.3 Borrowed funds		(1,066,260)	(1,073,680)
16.4 Net deposits on deposit-type contracts and other insurance liabilities			
16.5 Dividends to stockholders			
16.6 Other cash provided (applied)	(195,262)	(41,045)	235,004
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(195,262)	(1,107,305)	(838,676)
Reconciliation of Cash, Cash Equivalents and Short-Term Investments			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(718,572)	518,152	2,711,617
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	11,347,696	8,636,079	8,636,079
19.2 End of period (Line 18 plus Line 19.1)	10,629,124	9,154,231	11,347,696
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001.			

Notes to the Financial Statements

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

	SSAP #	F/S Page	F/S Line #	03/31/2022	12/31/2021
Net Income					
(1) State basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	\$ 2,146,571	\$ 9,480,986
(2) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
(3) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$ 2,146,571	\$ 9,480,986
Surplus					
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	\$ 70,238,835	\$ 68,778,509
(6) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
(7) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	\$ 70,238,835	\$ 68,778,509

C. Accounting Policy

(2) Basis for Bonds and Amortization Schedule

Investment grade bonds not backed by other loans are stated at amortized value using the interest method. Non-investment grade bonds with NAIC designations of 3 through 6 are stated at the lower of amortized value or fair value.

(6) Basis for Loan-Backed Securities and Adjustment Methodology

U.S. government agency loan-backed and structured securities are valued at amortized value. Other loan-backed and structured securities are valued at either amortized value or fair value, depending on many factors: the type of underlying collateral, whether modeled by a NAIC vendor, whether rated (by either a NAIC approved rating organization or the NAIC Securities Valuation Office), and the relationship of amortized value to par value and amortized value to fair value.

D. Going Concern - Not Applicable

2. Accounting Changes and Corrections of Errors - Not Applicable

3. Business Combinations and Goodwill - No Significant Changes

4. Discontinued Operations - Not Applicable

5. Investments

D. Loan-Backed Securities

(1) Prepayment assumptions - Not Applicable

(2) Loan-backed and structured securities with a recognized other-than-temporary impairment (OTTI) - Not Applicable

(3) Securities held that were other-than-temporarily impaired due to the present value of cash flows expected to be collected was less than the amortized cost of securities - Not Applicable

(4) All impaired securities for which an OTTI has not been recognized in earnings as a realized loss

a. The aggregate amount of unrealized losses:

1. Less than 12 months\$ 67,100
2. 12 months or longer

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

1. Less than 12 months\$ 1,824,221
2. 12 months or longer

(5) Support for concluding impairments are not other-than-temporary - Not Applicable

E. Dollar Repurchase Agreements and/or Securities Lending Transactions - Not Applicable

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing - Not Applicable

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing - Not Applicable

H. Repurchase Agreements Transactions Accounted for as a Sale - Not Applicable

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale - Not Applicable

M. Working Capital Finance Investments - Not Applicable

N. Offsetting and Netting of Assets and Liabilities - Not Applicable

Q. Prepayment Penalty and Acceleration Fees - Not Applicable

R. Reporting Entity's Share of Cash Pool by Asset type - Not Applicable

6. Joint Ventures, Partnerships and Limited Liability Companies - Not Applicable

Notes to the Financial Statements

7. Investment Income - No Significant Changes

8. Derivative Instruments - Not Applicable

9. Income Taxes - No Significant Changes

10. Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties - No Significant Changes

11. Debt

A. The Company received \$1,066,260 in loan proceeds from the Paycheck Protection Program Loan (PPP) on April 21, 2020. As of December 31, 2020 the loan was not forgiven and is being recorded as an outstanding loan with accrued interest at 1% of \$7,420 for a total outstanding of \$1,073,680. The Company received forgiveness from the SBA in the full amount of the loan and interest on January 15, 2021.

B. FHLB (Federal Home Loan Bank) Agreements

(1) Nature of the FHLB Agreement

Membership stock to collect dividend, have no borrowing or investments pledged as collateral.

(2) FHLB capital stock

(a) Aggregate totals

	(1) Total (2+3)	(2) General Account	(3) Protected Cell Accounts
1. Current Year			
(a) Membership stock - Class A	\$	\$	\$
(b) Membership stock - Class B	163,300	163,300	
(c) Activity stock			
(d) Excess stock			
(e) Aggregate total (a+b+c+d)	\$ 163,300	\$ 163,300	\$
(f) Actual or estimated borrowing capacity as determined by the insurer	\$		
2. Prior Year-End			
(a) Membership stock - Class A	\$	\$	\$
(b) Membership stock - Class B	163,300	163,300	
(c) Activity stock			
(d) Excess stock			
(e) Aggregate total (a+b+c+d)	\$ 163,300	\$ 163,300	\$
(f) Actual or estimated borrowing capacity as determined by the insurer	\$		

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

		Eligible for Redemption				
	(1) Current Year Total (2+3+4+5+6)	(2) Not Eligible for Redemption	(3) Less Than 6 Months	(4) 6 Months to Less Than 1 Year	(5) 1 to Less Than 3 Years	(6) 3 to 5 Years
Membership Stock						
1. Class A	\$	\$	\$	\$	\$	\$
2. Class B	\$ 163,300	\$	\$	\$ 163,300	\$	\$

(3) Collateral pledged to FHLB - Not Applicable

(4) Borrowing from FHLB - Not Applicable

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

A. Defined Benefit Plan - Not Applicable

13. Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations - Not Applicable

14. Liabilities, Contingencies and Assessments - No Significant Changes

15. Leases - Not Applicable

16. Information About Financial Instruments With Off-Balance-Sheet Risk And Financial Instruments With Concentrations of Credit Risk - Not Applicable

17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities - Not Applicable

18. Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans - Not Applicable

19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators - Not Applicable

20. Fair Value Measurements

A. Fair Value Measurement

(1) Fair value measurements at reporting date

The Company has categorized its assets and liabilities that are measured at fair value into the three-level fair value hierarchy as reflected in the table below. The three-level value hierarchy is based on the degree of subjectivity inherent in the valuation method by which fair value was determined. The three levels are defined as follows.

Notes to the Financial Statements

20. Fair Value Measurements (Continued)

- Level 1- Quoted Prices in Active Markets for Identical Assets and Liabilities: This category, for items measured at fair value on a recurring basis, including exchange- traded preferred and common stocks. It also includes derivative liabilities for written call options on common stock which are also exchanged traded. The estimated fair value of the equity securities and derivatives within this category are based on quoted prices in active markets and are thus class.

Description for each class of asset or liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
a. Assets at fair value					
Cash.....	\$ 8,494,824	\$	\$	\$	\$ 8,494,824
Cash Equivalent Other MM Mutual Fund.....	2,134,300				2,134,300
Bonds SVO Identified Funds.....					
Common Stock Indust & Misc.....	13,775,144	232,854			14,007,998
Common Stock Mutual Funds.....	5,043,630				5,043,630
Common Stock Unit Investment.....	440,198				440,198
Common Stock Exchange Traded Funds.....	4,266,081				4,266,081
Total assets at fair value/NAV.....	\$ 34,154,177	\$ 232,854	\$	\$	\$ 34,387,031
b. Liabilities at fair value					
Total liabilities at fair value.....	\$	\$	\$	\$	\$

At the end of each reporting period, the Company evaluates whether or not any event has occurred or circumstances have changed that would cause an instrument to be transferred between Levels 1 and 2. This policy also applies to transfers into or out of Level 3 as stated in paragraph 3 below.

(2) Fair value measurements in Level 3 of the fair value hierarchy - Not Applicable

(3) Policies when Transfers Between Levels are Recognized

At the end of each reporting period, the Company evaluates whether or not any event has occurred or circumstances have changed that would cause an instrument to be transferred into or out of Level 3. During the current year, no transfers into or out of Level 3 were required.

(4) Description of Valuation Techniques and Inputs Used in Fair Value Measurement

Common stock carried at fair value categorized as Level 2 were valued using a market approach. These valuations were determined to be Level 2 valuations because quoted market prices for identical instruments trading in an inactive market were utilized. When an equity instrument is illiquid due to limited trading activity, the use of quoted markets for identical instruments was determined by the Company to be the most reliable method to determine fair value.

(5) Derivatives - Not Applicable

B. Other Fair Value Disclosures - Not Applicable

C. Fair Values for All Financial Instruments by Level 1, 2 and 3

The table below reflects the fair value and admitted values of all admitted assets and liabilities that are financial instruments excluding those accounted for under the equity method (subsidiaries, joint ventures and ventures). The fair values are also categorized into the three-level fair value hierarchy as described above in Note 20A. This was not practicable for mortgage loans as described below in Note 20D.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Cash.....	\$ 8,494,824	\$ 8,494,824	\$ 8,494,824	\$	\$	\$	\$
Cash Equivalent.....	2,134,300	2,134,300	2,134,300				
Common Stock.....	24,567,949	24,567,949	24,335,095	232,854			
Bonds.....	66,468,058	67,768,074	66,468,058				

D. Not Practicable to Estimate Fair Value

It's not practical to determine the fair value of mortgage loans for the purpose of the above disclosure of Note 20C due to the fact that these items are not traded and therefore quoted market prices are not available. Also, the cost of obtaining estimates of fair values from other sources is considered excessive given the immateriality of the mortgage loans.

E. Nature and Risk of Investments Reported at NAV - Not Applicable

21. Other Items - No Significant Changes

22. Events Subsequent

Subsequent events have been considered through May 5, 2022 for these statutory financial statements which are to be issued on May 13, 2022. There were no events occurring subsequent to the end of the year that merited recognition or disclosure in these statements.

23. Reinsurance - No Significant Changes

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

F. Risk-Sharing Provisions of the Affordable Care Act (ACA)

(1) Accident and health insurance premium subject to the Affordable Care Act risk-sharing provisions

Did the reporting entity write accident and health insurance premium which is subject to the Affordable Care Act risk sharing provisions? NO

- (2) Impact of Risk-Sharing Provisions of the Affordable Care Act on admitted assets, liabilities and revenue for the current year - Not Applicable
- (3) Roll-forward of prior year ACA risk-sharing provisions for the following asset (gross of any nonadmission) and liability balances, along with the reasons for adjustments to prior year balance - Not Applicable



Notes to the Financial Statements

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination (Continued)

- (4) Roll-forward of risk corridors asset and liability balances by program benefit year - Not Applicable
- (5) ACA risk corridors receivable as of reporting date - Not Applicable

25. Changes in Incurred Losses and Loss Adjustment Expenses

A. Reasons for Changes in the Provision for Incurred Loss and Loss Adjustment Expenses Attributable to Insured Events of Prior Years

Reserves for incurred loss and loss adjustment expenses attributable to insured events of prior years has decreased by \$517,443 from December 31, 2021 to March 31, 2022 as a result of re-estimation of unpaid losses and loss adjustment expenses. The change is generally the result of ongoing analysis of recent loss development trends. The Company has also increased its over all IBNR by \$100,000 for 2022 and \$1,050,000 for 2021. Original estimates are increased or decreased as additional information becomes known regarding individual losses.

Change in Incurred Losses and Loss Adjustment Expenses

	<u>March 31, 2022</u>	<u>December 31, 2021</u>
Total net loss and loss adjustment expenses at beginning of year	<u>\$ 12,244,835</u>	<u>\$ 13,641,461</u>
Amount incurred in current year		
On current year losses	9,961,850	38,539,994
On prior years losses	<u>(517,443)</u>	<u>1,042,857</u>
Total incurred	<u>9,444,407</u>	<u>39,582,851</u>
Amount paid in current year		
On current year losses	(5,515,123)	(29,559,937)
On prior years losses	<u>(4,115,174)</u>	<u>(11,419,540)</u>
Total paid	<u>(9,630,297)</u>	<u>(40,979,477)</u>
Total net loss and loss adjustment expenses at end of year	<u>\$ 12,058,945</u>	<u>\$ 12,244,835</u>

B. Significant Changes in Methodologies and Assumptions Used in Calculating the Liability for Unpaid Losses and Loss Adjustment Expenses - Not Applicable

26. Intercompany Pooling Arrangements - Not Applicable

27. Structured Settlements - Not Applicable

28. Health Care Receivables - Not Applicable

29. Participating Policies - Not Applicable

30. Premium Deficiency Reserves - No Significant Changes

31. High Deductibles - Not Applicable

32. Discounting of Liabilities For Unpaid Losses or Unpaid Loss Adjustment Expenses - Not Applicable

33. Asbestos/Environmental Reserves - Not Applicable

34. Subscriber Savings Accounts - Not Applicable

35. Multiple Peril Crop Insurance - Not Applicable

36. Financial Guaranty Insurance - Not Applicable

GENERAL INTERROGATORIES  
PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act?.....NO
- 1.2 If yes, has the report been filed with the domiciliary state?.....
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity?.....NO
- 2.2 If yes, date of change:.....
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer?.....YES
- If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end?.....NO
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.  
.....
- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group?.....NO
- 3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.....
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?.....NO
- 4.2 If yes, provide the name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1	2	3
Name of Entity	NAIC Company Code	State of Domicile

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved?.....N/A
- If yes, attach an explanation.  
.....
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. ....12/31/2016
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. ....12/31/2016
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). ....08/31/2017
- 6.4 By what department or departments?  
OHIO DEPARTMENT OF INSURANCE OFFICE OF FINANCIAL REGULATION SERVICES.....
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments?.....YES
- 6.6 Have all of the recommendations within the latest financial examination report been complied with?.....YES
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period?.....NO
- 7.2 If yes, give full information  
.....
- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board?.....NO
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.  
.....
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms?.....NO
- 8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliates primary federal regulator.

1	2	3	4	5	6
Affiliate Name	Location (City, State)	FRB	OCC	FDIC	SEC

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?.....YES
- (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
- (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
- (c) Compliance with applicable governmental laws, rules and regulations;
- (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
- (e) Accountability for adherence to the code.
- 9.11 If the response to 9.1 is No, please explain:  
.....
- 9.2 Has the code of ethics for senior managers been amended?.....NO
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).  
.....
- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers?.....NO
- 9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).  
.....

FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?.....YES
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount:.....\$ -

INVESTMENT

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.).....NO
- 11.2 If yes, give full and complete information relating thereto:  
.....
12. Amount of real estate and mortgages held in other invested assets in Schedule BA:.....\$
13. Amount of real estate and mortgages held in short-term investments:.....\$
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates?.....YES
- 14.2 If yes, please complete the following:

GENERAL INTERROGATORIES  
PART 1 - COMMON INTERROGATORIES

	1	2
	Prior Year-End Book / Adjusted Carrying Value	Current Quarter Book / Adjusted Carrying Value
14.21 Bonds.....	\$.....	\$.....
14.22 Preferred Stock.....		
14.23 Common Stock.....	810,543	
14.24 Short-Term Investments.....		
14.25 Mortgage Loans on Real Estate.....		
14.26 All Other.....		
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	810,543	
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above.....		

- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB?.....NO
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?.....N/A  
If no, attach a description with this statement.

16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:
- 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2.....\$
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2.....\$
- 16.3 Total payable for securities lending reported on the liability page.....\$

17. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook?.....YES
- 17.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

1	2
Name of Custodian(s)	Custodian Address
PNC BANK, NATIONAL ASSOCIATION.....	116 ALLEGHENY CENTER, PITTSBURGH, PA 15212.....

- 17.2 For all agreements that do not comply with the requirements of the NAIC Financial Condition Examiners Handbook, provide the name, location and a complete explanation:
- | 1       | 2           | 3                       |
|---------|-------------|-------------------------|
| Name(s) | Location(s) | Complete Explanation(s) |
| .....   | .....       | .....                   |

- 17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter?.....NO
- 17.4 If yes, give full and complete information relating thereto:

1	2	3	4
Old Custodian	New Custodian	Date of Change	Reason
.....	.....	.....	.....

- 17.5 Investment management - Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such. ["...that have access to the investment accounts"; "...handle securities"]
- | 1   | 2           |
|---|-------------|
| Name of Firm or Individual                        | Affiliation |
| PNC BANK, NATIONAL ASSOCIATION/ JAMES BAILEY..... | U.....      |

- 17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") manage more than 10% of the reporting entity's invested assets?.....YES
- 17.5098 For firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?.....YES

- 17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.
- | 1   | 2  | 3                             | 4               | 5  |
|---|--|-------------------------------|-----------------|--|
| Central<br>Registration<br>Depository<br>Number | Name of Firm or Individual                           | Legal Entity Identifier (LEI) | Registered With | Investment<br>Management<br>Agreement<br>(IMA) Filed |
| .....   | PNC BANK, NATIONAL ASSOCIATION/<br>JAMES BAILEY..... | AD6GFRVSDT01YPT1CS68.....     | OCC.....        | NO.....  |

GENERAL INTERROGATORIES  
PART 1 - COMMON INTERROGATORIES

- 18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? .....YES .....
- 18.2 If no, list exceptions:  
.....
19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:  
a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.  
b. Issuer or obligor is current on all contracted interest and principal payments.  
c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.  
Has the reporting entity self-designated 5GI securities? .....NO .....
20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:  
a. The security was purchased prior to January 1, 2018.  
b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.  
c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.  
d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.  
Has the reporting entity self-designated PLGI securities? .....NO .....
21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:  
a. The shares were purchased prior to January 1, 2019.  
b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.  
c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.  
d. The fund only or predominantly holds bonds in its portfolio.  
e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.  
f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.  
Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? .....NO .....

GENERAL INTERROGATORIES

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

1.

If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? .....NO.....  
If yes, attach an explanation.
2.

Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured? .....NO.....  
If yes, attach an explanation.
- 3.1

Have any of the reporting entity's primary reinsurance contracts been canceled? .....NO.....
- 3.2

If yes, give full and complete information thereto
- 4.1

Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see Annual Statement Instructions pertaining to disclosure of discounting for definition of "tabular reserves,") discounted at a rate of interest greater than zero? .....NO.....
- 4.2

If yes, complete the following schedule:
- | 1                | 2                | 3          | Total Discount |            |      |       | Discount Taken During Period |            |      |       |
|------------------|------------------|------------|----------------|------------|------|-------|------------------------------|------------|------|-------|
|                  |                  |            | 4              | 5          | 6    | 7     | 8                            | 9          | 10   | 11    |
| Line of Business | Maximum Interest | Disc. Rate | Unpaid Losses  | Unpaid LAE | IBNR | Total | Unpaid Losses                | Unpaid LAE | IBNR | Total |
| Total.....       |                  |            |                |            |      |       |                              |            |      |       |
5.

Operating Percentages:
- 5.1

A&H loss percent .....%
- 5.2

A&H cost containment percent .....%
- 5.3

A&H expense percent excluding cost containment expenses .....%
- 6.1

Do you act as a custodian for health savings accounts? .....NO.....
- 6.2

If yes, please provide the amount of custodial funds held as of the reporting date. ....\$.....
- 6.3

Do you act as an administrator for health savings accounts? .....NO.....
- 6.4

If yes, please provide the balance of the funds administered as of the reporting date. ....\$.....
7.

Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? .....NO.....
- 7.1

If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? .....NO.....

**SCHEDULE F - CEDED REINSURANCE**  
Showing All New Reinsurers - Current Year to Date

1	2	3	4	5	6	7
NAIC Company Code	ID Number	Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurer	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating

NONE

SCHEDULE T – EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

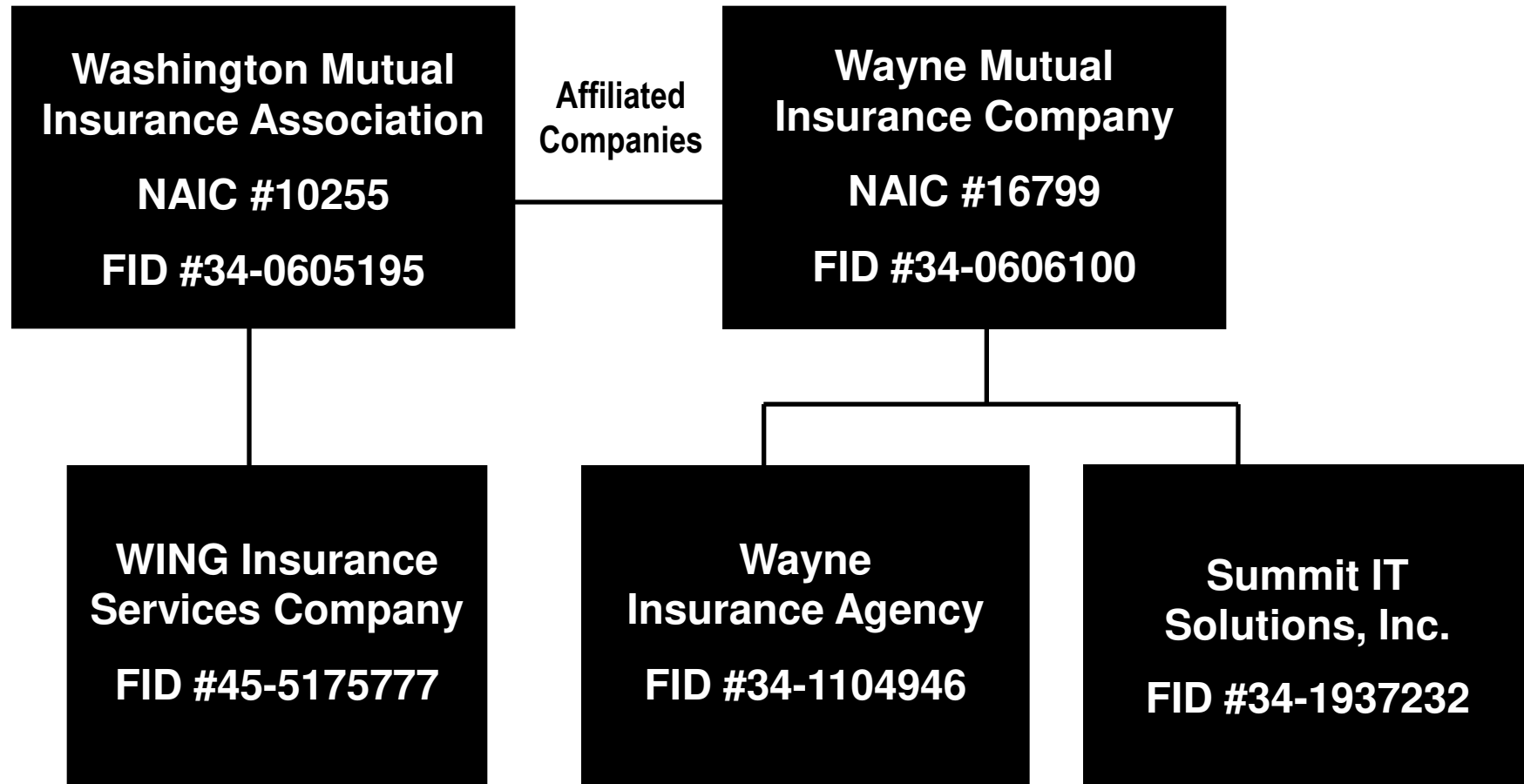
			1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
			Active Status (a)	2	3	4	5	6	7
				Current Year To Date	Prior Year To Date	Current Year To Date	Prior Year To Date	Current Year To Date	Prior Year To Date
States, Etc.									
1.	Alabama.....	AL	N						
2.	Alaska.....	AK	N						
3.	Arizona.....	AZ	N						
4.	Arkansas.....	AR	N						
5.	California.....	CA	N						
6.	Colorado.....	CO	N						
7.	Connecticut.....	CT	N						
8.	Delaware.....	DE	N						
9.	District of Columbia.....	DC	N						
10.	Florida.....	FL	N						
11.	Georgia.....	GA	N						
12.	Hawaii.....	HI	N						
13.	Idaho.....	ID	N						
14.	Illinois.....	IL	N						
15.	Indiana.....	IN	N						
16.	Iowa.....	IA	N						
17.	Kansas.....	KS	N						
18.	Kentucky.....	KY	N						
19.	Louisiana.....	LA	N						
20.	Maine.....	ME	N						
21.	Maryland.....	MD	N						
22.	Massachusetts.....	MA	N						
23.	Michigan.....	MI	N						
24.	Minnesota.....	MN	N						
25.	Mississippi.....	MS	N						
26.	Missouri.....	MO	N						
27.	Montana.....	MT	N						
28.	Nebraska.....	NE	N						
29.	Nevada.....	NV	N						
30.	New Hampshire.....	NH	N						
31.	New Jersey.....	NJ	N						
32.	New Mexico.....	NM	N						
33.	New York.....	NY	N						
34.	North Carolina.....	NC	N						
35.	North Dakota.....	ND	N						
36.	Ohio.....	OH	L	15,188,677	13,830,238	7,464,283	7,297,516	6,860,214	9,780,856
37.	Oklahoma.....	OK	N						
38.	Oregon.....	OR	N						
39.	Pennsylvania.....	PA	N						
40.	Rhode Island.....	RI	N						
41.	South Carolina.....	SC	N						
42.	South Dakota.....	SD	N						
43.	Tennessee.....	TN	N						
44.	Texas.....	TX	N						
45.	Utah.....	UT	N						
46.	Vermont.....	VT	N						
47.	Virginia.....	VA	N						
48.	Washington.....	WA	N						
49.	West Virginia.....	WV	N						
50.	Wisconsin.....	WI	N						
51.	Wyoming.....	WY	N						
52.	American Samoa.....	AS	N						
53.	Guam.....	GU	N						
54.	Puerto Rico.....	PR	N						
55.	US Virgin Islands.....	VI	N						
56.	Northern Mariana Islands.....	MP	N						
57.	Canada.....	CAN	N						
58.	Aggregate Other Alien.....	OT	XXX						
59.	Totals.....		XXX	15,188,677	13,830,238	7,464,283	7,297,516	6,860,214	9,780,856
Details of Write-Ins									
58001.			XXX						
58002.			XXX						
58003.			XXX						
58998.	Summary of remaining write-ins for Line 58 from overflow page.....		XXX						
58999.	Totals (Lines 58001 through 58003 plus 58998) (Line 58 above).....		XXX						

(a) Active Status Counts

L – Licensed or Chartered - Licensed insurance carrier or domiciled RRG.....	1	R – Registered - Non-domiciled RRGs.....	–
E – Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - See DSLI).....	–	Q – Qualified - Qualified or accredited reinsurer.....	–
D – Domestic Surplus Lines Insurer (DSLl) - Reporting entities authorized to write surplus lines in the state of domicile.....	–	N – None of the above - Not allowed to write business in the state.....	56

# Schedule Y – Part 1 Organizational Chart

## Wayne Mutual / Washington Mutual (Group Code #4678)





SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies) / Person(s)	Is an SCA Filing Required? (Yes/No)	*
	WAYNE INSURANCE GROUP	10255	34-0605195				WASHINGTON MUTUAL INSURANCE ASSOC	OH	IA	WASHINGTON MUTUAL INSURANCE ASSOC	BOARD		WAYNE MUTUAL INSURANCE COMPANY	N	
	WAYNE INSURANCE GROUP		34-1104946				WAYNE INSURANCE AGENCY	OH	DS	WAYNE MUTUAL INSURANCE COMPANY	OWNERSHIP	100.000	WAYNE MUTUAL INSURANCE COMPANY	Y	
	WAYNE INSURANCE GROUP		45-5175777				WING INSURANCE SERVICES	OH	DS	WASHINGTON MUTUAL INSURANCE ASSOC	OWNERSHIP	100.000	WAYNE MUTUAL INSURANCE COMPANY	N	
	WAYNE INSURANCE GROUP	16799	34-0606100				WAYNE MUTUAL INSURANCE COMPANY	OH	IA	WAYNE MUTUAL INSURANCE COMPANY	OWNERSHIP	100.000	WAYNE MUTUAL INSURANCE COMPANY	N	
	WAYNE INSURANCE GROUP		34-1937232				SUMMIT IT SOLUTIONS INC	OH	DS	WAYNE MUTUAL INSURANCE COMPANY	OWNERSHIP	100.000	WAYNE MUTUAL INSURANCE COMPANY	Y	
Asterisk	Explanation														

PART 1 – LOSS EXPERIENCE

		Current Year to Date			4
		1	2	3	Prior Year to Date
Line of Business		Direct Premiums Earned	Direct Losses Incurred	Direct Loss Percentage	Direct Loss Percentage
1.	Fire .....	111,751	21,397	19.147	13.833
2.1	Allied lines .....				
2.2	Multiple peril crop .....				
2.3	Federal flood .....				
2.4	Private crop .....				
2.5	Private flood .....				
3.	Farmowners multiple peril .....	1,746,004	1,393,389	79.804	46.119
4.	Homeowners multiple peril .....	4,456,525	1,559,070	34.984	68.204
5.	Commercial multiple peril .....	1,756,311	1,198,041	68.213	54.728
6.	Mortgage guaranty .....				
8.	Ocean marine .....				
9.	Inland marine .....	26,383	2,275	8.623	9.237
10.	Financial guaranty .....				
11.1.	Medical professional liability - occurrence .....				
11.2.	Medical professional liability - claims made .....				
12.	Earthquake .....				
13.1	Comprehensive (hospital and medical) individual .....				
13.2	Comprehensive (hospital and medical) group .....				
14.	Credit accident and health .....				
15.1	Vision only .....				
15.2	Dental only .....				
15.3	Disability income .....				
15.4	Medicare supplement .....				
15.5	Medicaid Title XIX .....				
15.6	Medicare Title XVIII .....				
15.7	Long-term care .....				
15.8	Federal employees health benefits plan .....				
15.9	Other health .....				
16.	Workers' compensation .....				
17.1.	Other liability occurrence .....	785,961	65,474	8.330	12.016
17.2.	Other liability-claims made .....				
17.3.	Excess workers' compensation .....				
18.1.	Products liability - occurrence .....				
18.2.	Products liability - claims made .....				
19.1	Private passenger auto no-fault (personal injury protection) .....				
19.2	Other private passenger auto liability .....	2,088,013	1,472,976	70.544	62.153
19.3	Commercial auto no-fault (personal injury protection) .....				
19.4	Other commercial auto liability .....	438,036	101,900	23.263	54.605
21.1	Private passenger auto physical damage .....	3,013,632	1,984,071	65.837	62.629
21.2	Commercial auto physical damage .....	155,979	227,655	145.952	157.304
22.	Aircraft (all perils) .....				
23.	Fidelity .....				
24.	Surety .....				
26.	Burglary and theft .....				
27.	Boiler and machinery .....				
28.	Credit .....				
29.	International .....				
30.	Warranty .....				
31.	Reinsurance - nonproportional assumed property .....	XXX	XXX	XXX	XXX
32.	Reinsurance - nonproportional assumed liability .....	XXX	XXX	XXX	XXX
33.	Reinsurance - nonproportional assumed financial lines .....	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business .....				
35.	Totals .....	14,578,595	8,026,248	55.055	58.825
Details of Write-Ins					
3401.	.....				
3402.	.....				
3403.	.....				
3498.	Summary of remaining write-ins for Line 34 from overflow page .....				
3499.	Totals (Lines 3401 through 3403 plus 3498) (Line 34 above) .....				

PART 2 – DIRECT PREMIUMS WRITTEN

		1	2	3
Line of Business		Current Quarter	Current Year to Date	Prior Year Year to Date
1.	Fire .....	109,229	109,229	113,146
2.1	Allied lines .....			
2.2	Multiple peril crop .....			
2.3	Federal flood .....			
2.4	Private crop .....			
2.5	Private flood .....			
3.	Farmowners multiple peril .....	1,899,289	1,899,289	1,666,976
4.	Homeowners multiple peril .....	3,927,374	3,927,374	3,609,425
5.	Commercial multiple peril .....	1,951,073	1,951,073	1,765,835
6.	Mortgage guaranty .....			
8.	Ocean marine .....			
9.	Inland marine .....	25,458	25,458	22,817
10.	Financial guaranty .....			
11.1.	Medical professional liability - occurrence .....			
11.2.	Medical professional liability - claims made .....			
12.	Earthquake .....			
13.1	Comprehensive (hospital and medical) individual .....			
13.2	Comprehensive (hospital and medical) group .....			
14.	Credit accident and health .....			
15.1	Vision only .....			
15.2	Dental only .....			
15.3	Disability income .....			
15.4	Medicare supplement .....			
15.5	Medicaid Title XIX .....			
15.6	Medicare Title XVIII .....			
15.7	Long-term care .....			
15.8	Federal employees health benefits plan .....			
15.9	Other health .....			
16.	Workers' compensation .....			
17.1.	Other liability occurrence .....	856,188	856,188	801,992
17.2.	Other liability-claims made .....			
17.3.	Excess workers' compensation .....			
18.1.	Products liability - occurrence .....			
18.2.	Products liability - claims made .....			
19.1	Private passenger auto no-fault (personal injury protection) .....			
19.2	Other private passenger auto liability .....	2,309,200	2,309,200	2,234,775
19.3	Commercial auto no-fault (personal injury protection) .....			
19.4	Other commercial auto liability .....	534,212	534,212	457,213
21.1	Private passenger auto physical damage .....	3,376,711	3,376,711	2,995,073
21.2	Commercial auto physical damage .....	199,943	199,943	162,986
22.	Aircraft (all perils) .....			
23.	Fidelity .....			
24.	Surety .....			
26.	Burglary and theft .....			
27.	Boiler and machinery .....			
28.	Credit .....			
29.	International .....			
30.	Warranty .....			
31.	Reinsurance - nonproportional assumed property .....	XXX	XXX	XXX
32.	Reinsurance - nonproportional assumed liability .....	XXX	XXX	XXX
33.	Reinsurance - nonproportional assumed financial lines .....	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business .....			
35.	Totals .....	15,188,677	15,188,677	13,830,238
Details of Write-Ins				
3401.	.....			
3402.	.....			
3403.	.....			
3498.	Summary of remaining write-ins for Line 34 from overflow page .....			
3499.	Totals (Lines 3401 through 3403 plus 3498) (Line 34 above) .....			

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

	1	2	3	4	5	6	7	8	9	10	11	12	13
				2022 Loss and LAE Payments on Claims Reported as of Prior Year End	2022 Loss and LAE Payments on Claims Unreported as of Prior Year End	Total 2022 Loss and LAE Payments (Cols. 4+5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings) / Deficiency (Cols.4+7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings) / Deficiency (Cols. 5+8+9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings) / Deficiency (Cols. 11+12)
Years in Which Losses Occurred	Prior Year End Known Case Loss and LAE Reserves	Prior Year End IBNR Loss and LAE Reserves	Total Prior Year End Loss and LAE Reserves (Cols. 1+2)										
1. 2019 + Prior.....	698	451	1,149	579	1	580	546	35	377	958	427	(38)	389
2. 2020.....	1,425	690	2,115	550	5	555	1,103	30	738	1,871	228	83	311
3. Subtotals 2020 + prior.....	2,123	1,141	3,264	1,129	6	1,135	1,649	65	1,115	2,829	655	45	700
4. 2021.....	4,618	4,362	8,980	2,562	418	2,980	2,292	161	2,330	4,783	236	(1,453)	(1,217)
5. Subtotals 2021 + prior.....	6,741	5,503	12,244	3,691	424	4,115	3,941	226	3,445	7,612	891	(1,408)	(517)
6. 2022.....	XXX	XXX	XXX	XXX	5,515	5,515	XXX	2,289	2,158	4,447	XXX	XXX	XXX
7. Totals.....	6,741	5,503	12,244	3,691	5,939	9,630	3,941	2,515	5,603	12,059	891	(1,408)	(517)
8. Prior Year-End Surplus As Regards Policyholders.....	68,779										Col. 11, Line 7 As % of Col. 1, Line 7.....	Col. 12, Line 7 As % of Col. 2, Line 7.....	Col. 13, Line 7 As % of Col. 3, Line 7.....  Col. 13, Line 7 / Line 8.....  (0.752)%
											13.218 %	(25.586)%	(4.222)%

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

EXPLANATION:

1. ....
2. ....
3. ....
4. ....
5. ....

BARCODES:

1. 

16799202249000001
2. 

16799202245000001
3. 

16799202236500001
4. 

16799202250500001
5.

**OVERFLOW PAGE FOR WRITE-INS**

SCHEDULE A – VERIFICATION

Real Estate

		1	2
		Year to Date	Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year.....	651,998	640,074
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition.....	8,410	44,213
2.2	Additional investment made after acquisition.....		
3.	Current year change in encumbrances.....		
4.	Total gain (loss) on disposals.....		
5.	Deduct amounts received on disposals.....		
6.	Total foreign exchange change in book / adjusted carrying value.....		
7.	Deduct current year's other-than-temporary impairment recognized.....		
8.	Deduct current year's depreciation.....	8,180	32,289
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8).....	652,228	651,998
10.	Deduct total nonadmitted amounts.....		
11.	Statement value at end of current period (Line 9 minus Line 10).....	652,228	651,998

SCHEDULE B – VERIFICATION

Mortgage Loans

		1	2
		Year to Date	Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year.....	–	186,980
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition.....		
2.2	Additional investment made after acquisition.....		
3.	Capitalized deferred interest and other.....		–
4.	Accrual of discount.....		
5.	Unrealized valuation increase (decrease).....		–
6.	Total gain (loss) on disposals.....		–
7.	Deduct amounts received on disposals.....		186,980
8.	Deduct amortization of premium and mortgage interest points and commitment fees.....		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest.....		–
10.	Deduct current year's other-than-temporary impairment recognized.....		–
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	–	–
12.	Total valuation allowance.....		
13.	Subtotal (Line 11 plus Line 12).....	–	–
14.	Deduct total nonadmitted amounts.....		
15.	Statement value at end of current period (Line 13 minus Line 14).....	–	–

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1	2
		Year to Date	Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year.....		
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition.....	400,000	
2.2	Additional investment made after acquisition.....		
3.	Capitalized deferred interest and other.....		
4.	Accrual of discount.....		
5.	Unrealized valuation increase (decrease).....		
6.	Total gain (loss) on disposals.....		
7.	Deduct amounts received on disposals.....		
8.	Deduct amortization of premium and depreciation.....		
9.	Total foreign exchange change in book / adjusted carrying value.....		
10.	Deduct current year's other-than-temporary impairment recognized.....		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	400,000	
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....	400,000	

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1	2
		Year to Date	Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	91,717,009	83,384,624
2.	Cost of bonds and stocks acquired.....	9,305,729	34,590,681
3.	Accrual of discount.....	17,811	76,220
4.	Unrealized valuation increase (decrease).....	(933,507)	915,479
5.	Total gain (loss) on disposals.....	(101,532)	2,568,468
6.	Deduct consideration for bonds and stocks disposed of.....	7,630,795	29,667,859
7.	Deduct amortization of premium.....	38,191	150,604
8.	Total foreign exchange change in book / adjusted carrying value.....		
9.	Deduct current year's other-than-temporary impairment recognized.....		
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	92,336,523	91,717,009
12.	Deduct total nonadmitted amounts.....	500	500
13.	Statement value at end of current period (Line 11 minus Line 12).....	92,336,023	91,716,509

SCHEDULE D – PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity  
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1	2	3	4	5	6	7	8
	Book / Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book / Adjusted Carrying Value End of First Quarter	Book / Adjusted Carrying Value End of Second Quarter	Book / Adjusted Carrying Value End of Third Quarter	Book / Adjusted Carrying Value December 31 Prior Year
<b>Bonds</b>								
1. NAIC 1 (a).....	62,161,755	722,884	4,650,126	(24,650)	58,209,864			62,161,755
2. NAIC 2 (a).....	5,970,246		100,000	(2,168)	5,868,078			5,970,246
3. NAIC 3 (a).....	1,900,994			(418)	1,900,577			1,900,994
4. NAIC 4 (a).....	1,789,555				1,789,555			1,789,555
5. NAIC 5 (a).....								
6. NAIC 6 (a).....								
7. Total Bonds.....	71,822,550	722,884	4,750,126	(27,235)	67,768,074			71,822,550
<b>Preferred Stock</b>								
8. NAIC 1.....								
9. NAIC 2.....								
10. NAIC 3.....								
11. NAIC 4.....								
12. NAIC 5.....								
13. NAIC 6.....								
14. Total Preferred Stock.....								
15. Total Bonds & Preferred Stock.....	71,822,550	722,884	4,750,126	(27,235)	67,768,074			71,822,550

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

NAIC 1 \$ ; NAIC 2 \$ ; NAIC 3 \$ ; NAIC 4 \$ ; NAIC 5 \$ ; NAIC 6 \$



(SI-03) Schedule DA - Part 1

NONE

(SI-03) Schedule DA - Verification - Short-Term Investments

NONE

(SI-04) Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards

NONE

(SI-04) Schedule DB - Part B - Verification - Futures Contracts

NONE

(SI-05) Schedule DB - Part C - Section 1

NONE

(SI-06) Schedule DB - Part C - Section 2

NONE

(SI-07) Schedule DB - Verification

NONE

SCHEDULE E – PART 2 – VERIFICATION  
(Cash Equivalents)

		1	2
		Year to Date	Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year.....	3,718,061	831,586
2.	Cost of cash equivalents acquired.....	5,879,944	38,395,399
3.	Accrual of discount.....		
4.	Unrealized valuation increase (decrease).....		(152)
5.	Total gain (loss) on disposals.....		152
6.	Deduct consideration received on disposals.....	7,463,706	35,508,924
7.	Deduct amortization of premium.....		
8.	Total foreign exchange change in book / adjusted carrying value.....		
9.	Deduct current year's other-than-temporary impairment recognized.....		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	2,134,300	3,718,061
11.	Deduct total nonadmitted amounts.....		
12.	Statement value at end of current period (Line 10 minus Line 11).....	2,134,300	3,718,061

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book / Adjusted Carrying Value Less Encumbrances	Additional Investment Made after Acquisition
Acquired by purchase								
NEW FURNACE & AC SYSTEM.....	WOOSTER.....	OH.....	02/24/2022.....	SCHAR HEATING & COOLING.....	8,410.....		8,410.....	
0199999 – Acquired by purchase.....					8,410.....		8,410.....	
0399999 – Totals.....					8,410.....		8,410.....	

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book / Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book / Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
Property disposed																			
0399999 – Totals																			

SCHEDULE B - PART 2

Showing All Mortgage Loans Acquired and Additions Made During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
3399999 – Total Mortgages (sum of 0899999, 1699999, 2499999 and 3299999)								

NONE

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value / Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0599999 – Total																	

NONE

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks, Unaffiliated												
992281-94-9	Star Mountain Strategic Credit Income Fund IV LP		USA	Star Mountain Strategic Credit Income		03/30/2022		400,000				
1999999 – Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks, Unaffiliated								400,000				XXX
4899999 – Subtotals, Unaffiliated								400,000				XXX
5099999 – TOTALS								400,000				XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book / Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP	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
5099999 – TOTALS																			

NONE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
<b>Bonds: Industrial and Miscellaneous (Unaffiliated)</b>									
10373Q-BT-6	BP CAPITAL MARKETS AMERICA INC		01/31/2022	JP Morgan Securities Inc.	XXX	98,778	100,000	151	1.F FE
404280-DA-4	HSBC HOLDINGS PLC	C	03/03/2022	HSBC SECURITIES	XXX	200,000	200,000		1.G FE
448977-AD-0	HART 2022-A A3 - ABS		03/09/2022	BANC/AMERICA SECS	XXX	199,992	200,000		1.A FE
822582-CD-2	SHELL INTERNATIONAL FINANCE BV	C	01/31/2022	JP Morgan Securities Inc.	XXX	99,114	100,000	561	1.D FE
857477-BS-1	STATE STREET CORP		02/02/2022	GOLDMAN, SACHS & CO.	XXX	125,000	125,000		1.E FE
1109999999 – Bonds: Industrial and Miscellaneous (Unaffiliated)						722,884	725,000	712	XXX
2509999997 – Subtotals - Bonds - Part 3						722,884	725,000	712	XXX
2509999999 – Subtotals - Bonds						722,884	725,000	712	XXX
<b>Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded</b>									
00206R-10-2	AT&T ORD		02/18/2022	COWEN & CO.	3,076.000	79,467	XXX		XXX
00215W-10-0	ASE INDUSTRIAL HOLDIN ADR REP 2 ORD	C	02/16/2022	COWEN & CO.	3,509.000	27,544	XXX		XXX
002824-10-0	ABBOTT LABORATORIES ORD		02/16/2022	COWEN AND COMPANY LLC	88.000	10,764	XXX		XXX
00287Y-10-9	ABBVIE ORD		02/16/2022	Various	154.000	22,443	XXX		XXX
007903-10-7	ADVANCED MICRO DEVICES ORD		01/14/2022	COWEN & CO.	6.000	816	XXX		XXX
00832J-10-2	AFTERPAY ADR REP 1 ORD	C	01/14/2022	COWEN & CO.	232.000	11,445	XXX		XXX
009158-10-6	AIR PRODUCTS AND CHEMICALS ORD		02/16/2022	COWEN AND COMPANY LLC	22.000	5,421	XXX		XXX
018820-10-0	ALLIANZ 10 UNSPON ADR REP ORD	C	02/16/2022	COWEN & CO.	698.000	18,031	XXX		XXX
02079K-10-7	ALPHABET CL C ORD		01/14/2022	COWEN & CO.	2.000	5,600	XXX		XXX
023135-10-6	AMAZON COM ORD		01/14/2022	COWEN & CO.	6.000	19,321	XXX		XXX
025537-10-1	AMERICAN ELECTRIC POWER ORD		02/16/2022	COWEN & CO.	86.000	7,294	XXX		XXX
030420-10-3	AMERICAN WATER WORKS ORD		02/16/2022	COWEN AND COMPANY LLC	37.000	5,427	XXX		XXX
03073E-10-5	AMERISOURCEBERGEN ORD		02/16/2022	COWEN AND COMPANY LLC	43.000	6,118	XXX		XXX
03076C-10-6	AMERIPRISE FINANCE ORD		02/16/2022	COWEN AND COMPANY LLC	34.000	10,507	XXX		XXX
031162-10-0	AMGEN ORD		02/16/2022	COWEN & CO.	176.000	40,583	XXX		XXX
036752-10-3	ANTHEM ORD		01/14/2022	COWEN & CO.	1.000	449	XXX		XXX
037833-10-0	APPLE ORD		02/16/2022	Various	54.000	9,243	XXX		XXX
053611-10-9	AVERY DENNISON ORD		02/16/2022	COWEN AND COMPANY LLC	181.000	37,218	XXX		XXX
05523R-10-7	BAE SYSTEMS ADR	C	02/16/2022	COWEN & CO.	154.000	5,042	XXX		XXX
05534B-76-0	BCE ORD	C	03/18/2022	COWEN & CO.	399.000	21,047	XXX		XXX
05565A-20-2	BNP PARIBAS ADR	C	02/16/2022	COWEN & CO.	193.000	6,944	XXX		XXX
060505-10-4	BANK OF AMERICA ORD		02/16/2022	COWEN AND COMPANY LLC	300.000	14,408	XXX		XXX
09247X-10-1	BLACKROCK ORD		03/17/2022	Various	27.000	19,948	XXX		XXX
09260D-10-7	BLACKSTONE ORD		02/16/2022	Various	504.000	60,503	XXX		XXX
110122-10-8	BRISTOL MYERS SQUIBB ORD		02/16/2022	COWEN & CO.	626.000	41,367	XXX		XXX
110448-10-7	BRITISH AMERICAN TOBACCO ADR REP ORD	C	03/18/2022	COWEN & CO.	3,800.000	161,380	XXX		XXX
111190-10-4	BRITVIC ADR	C	02/16/2022	COWEN & CO.	176.000	4,379	XXX		XXX
11135F-10-1	BROADCOM ORD		02/16/2022	COWEN AND COMPANY LLC	20.000	11,829	XXX		XXX
125523-10-0	CIGNA ORD		02/16/2022	Various	173.000	41,479	XXX		XXX
126650-10-0	CVS HEALTH ORD		02/16/2022	Various	389.000	41,021	XXX		XXX
136069-10-1	CANADIAN IMPERIAL BANK COMMERCE ORD	C	02/16/2022	COWEN & CO.	44.000	5,662	XXX		XXX
166764-10-0	CHEVRON ORD		02/16/2022	Various	188.000	25,430	XXX		XXX

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
169656-10-5	CHIPOTLE MEXICAN GRILL ORD		02/07/2022	COWEN & CO	5.000	7,289	XXX		XXX
17275R-10-2	CISCO SYSTEMS ORD		02/16/2022	COWEN AND COMPANY LLC	107.000	5,800	XXX		XXX
172908-10-5	CINTAS ORD		01/14/2022	COWEN & CO	2.000	794	XXX		XXX
189054-10-9	CLOROX ORD		02/18/2022	COWEN & CO	201.000	29,826	XXX		XXX
20030N-10-1	COMCAST CL A ORD		02/16/2022	Various	2,483.000	126,606	XXX		XXX
204280-30-9	COMPAGNIE DE SAINT GOBAIN UNSPON ADR	C	02/16/2022	COWEN & CO	481.000	6,798	XXX		XXX
205887-10-2	CONAGRA BRANDS ORD		02/16/2022	COWEN & CO	492.000	17,496	XXX		XXX
22822V-10-1	CROWN CASTLE INTERNATIONAL REIT ORD		02/18/2022	Various	155.000	25,281	XXX		XXX
23341C-10-3	DNB BK ASA SPONSORED ADR	C	02/16/2022	COWEN & CO	216.000	5,132	XXX		XXX
244199-10-5	DEERE ORD		02/16/2022	COWEN AND COMPANY LLC	95.000	35,993	XXX		XXX
251566-10-5	DEUTSCHE TELEKOM ORD	C	02/16/2022	COWEN & CO	144.000	2,877	XXX		XXX
25157Y-20-2	DEUTSCHE POST ADR	C	02/16/2022	COWEN & CO	184.000	11,088	XXX		XXX
253868-10-3	DIGITAL REALTY REIT ORD		03/11/2022	COWEN & CO	274.000	37,132	XXX		XXX
25746U-10-9	DOMINION ENERGY ORD		02/16/2022	COWEN & CO	259.000	20,382	XXX		XXX
25809K-10-5	DOORDASH CL A ORD		03/21/2022	COWEN & CO	181.000	19,318	XXX		XXX
260003-10-8	DOVER ORD		02/16/2022	COWEN AND COMPANY LLC	36.000	5,793	XXX		XXX
26441C-20-4	DUKE ENERGY ORD		02/16/2022	COWEN & CO	87.000	8,649	XXX		XXX
277432-10-0	EASTMAN CHEMICAL ORD		02/16/2022	Various	212.000	26,165	XXX		XXX
29250N-10-5	ENBRIDGE ORD	C	03/11/2022	COWEN & CO	1,154.000	48,752	XXX		XXX
29265W-20-7	ENEL SOCIETA PER AZIONI UNSPONSO ADR	C	01/14/2022	COWEN & CO	4,113.000	32,022	XXX		XXX
297178-10-5	ESSEX PROPERTY REIT ORD		02/16/2022	COWEN AND COMPANY LLC	11.000	3,514	XXX		XXX
30212P-30-3	EXPEDIA GROUP ORD		02/03/2022	COWEN & CO	73.000	13,441	XXX		XXX
30225T-10-2	EXTRA SPACE STORAGE REIT ORD		02/16/2022	COWEN AND COMPANY LLC	44.000	8,403	XXX		XXX
30231G-10-2	EXXON MOBIL ORD		03/17/2022	Various	852.000	66,565	XXX		XXX
30303M-10-2	META PLATFORMS CL A ORD		03/21/2022	COWEN & CO	279.000	58,827	XXX		XXX
30744W-10-7	FARFETCH CL A ORD	C	01/14/2022	COWEN & CO	259.000	6,765	XXX		XXX
313745-10-1	FEDERAL REIT ORD		01/01/2022	CITATION GRP/BCC CLRG-EQTY&MUN	34.000	3,103	XXX		XXX
31428X-10-6	FEDEX ORD		01/14/2022	COWEN & CO	44.000	11,207	XXX		XXX
337738-10-8	FISERV ORD		01/14/2022	COWEN & CO	183.000	19,934	XXX		XXX
368736-10-4	GENERAC HOLDINGS ORD		01/14/2022	COWEN & CO	38.000	11,596	XXX		XXX
369550-10-8	GENERAL DYNAMICS ORD		02/16/2022	COWEN AND COMPANY LLC	36.000	7,721	XXX		XXX
370334-10-4	GENERAL MILLS ORD		02/16/2022	COWEN & CO	73.000	4,863	XXX		XXX
375558-10-3	GILEAD SCIENCES ORD		03/11/2022	COWEN & CO	1,470.000	100,744	XXX		XXX
37940X-10-2	GLOBAL PAYMENTS ORD		01/14/2022	COWEN & CO	113.000	16,833	XXX		XXX
38141G-10-4	GOLDMAN SACHS GROUP ORD		02/16/2022	COWEN AND COMPANY LLC	12.000	4,331	XXX		XXX
427866-10-8	HERSHEY FOODS ORD		02/16/2022	COWEN AND COMPANY LLC	27.000	5,485	XXX		XXX
437076-10-2	HOME DEPOT ORD		02/16/2022	COWEN AND COMPANY LLC	26.000	9,135	XXX		XXX
443510-60-7	HUBBELL ORD		02/16/2022	COWEN AND COMPANY LLC	28.000	5,176	XXX		XXX
446150-10-4	HUNTINGTON BANCSHARES ORD		02/16/2022	COWEN & CO	1,560.000	26,713	XXX		XXX
450737-10-1	IBERDROLA ADR	C	02/16/2022	COWEN & CO	346.000	15,637	XXX		XXX
460690-10-0	INTERPUBLIC GROUP OF COMPANIES ORD		02/16/2022	COWEN AND COMPANY LLC	167.000	6,072	XXX		XXX
461202-10-3	INTUIT ORD		01/14/2022	COWEN & CO	3.000	1,657	XXX		XXX
46120E-60-2	INTUITIVE SURGICAL ORD		01/14/2022	COWEN & CO	1.000	307	XXX		XXX

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
46625H-10-0	JPMORGAN CHASE ORD		02/16/2022	COWEN AND COMPANY LLC	98.000	15,225	XXX		XXX
478160-10-4	JOHNSON & JOHNSON ORD		02/16/2022	COWEN AND COMPANY LLC	212.000	35,500	XXX		XXX
494368-10-3	KIMBERLY CLARK ORD		02/16/2022	COWEN & CO.	34.000	4,426	XXX		XXX
517834-10-7	LAS VEGAS SANDS ORD		01/14/2022	COWEN & CO.	369.000	15,694	XXX		XXX
532457-10-8	ELI LILLY ORD		02/16/2022	Various	46.000	11,220	XXX		XXX
539830-10-9	LOCKHEED MARTIN ORD		02/16/2022	Various	60.000	22,860	XXX		XXX
550021-10-9	LULULEMON ATHLETICA ORD	C	02/03/2022	COWEN & CO.	20.000	6,671	XXX		XXX
55315J-10-2	MMC NORILSK NICKEL SPON ADR REP ORD	D	01/14/2022	COWEN & CO.	594.000	17,654	XXX		XXX
571748-10-2	MARSH & MCLENNAN ORD		02/16/2022	COWEN AND COMPANY LLC	40.000	6,126	XXX		XXX
57636Q-10-4	MASTERCARD CL A ORD		02/02/2022	COWEN & CO.	20.000	7,831	XXX		XXX
57667L-10-7	MATCH GROUP ORD		01/14/2022	COWEN & CO.	112.000	13,489	XXX		XXX
580135-10-1	MCDONALD'S ORD		02/16/2022	COWEN AND COMPANY LLC	24.000	6,095	XXX		XXX
58933Y-10-5	MERCK & CO. INC.		02/16/2022	Various	1,014.000	81,498	XXX		XXX
59410T-10-6	MICHELIN COMPAGNIE GENERALE DES ADR	C	02/16/2022	COWEN & CO.	122.000	3,817	XXX		XXX
594918-10-4	MICROSOFT ORD		02/16/2022	Various	44.000	13,294	XXX		XXX
609207-10-5	MONDELEZ INTERNATIONAL CL A ORD		02/16/2022	COWEN AND COMPANY LLC	68.000	4,495	XXX		XXX
60937P-10-6	MONGODB CL A ORD		01/14/2022	COWEN & CO.	33.000	12,479	XXX		XXX
617446-44-8	MORGAN STANLEY ORD		02/16/2022	COWEN AND COMPANY LLC	95.000	9,687	XXX		XXX
620076-30-7	MOTOROLA SOLUTIONS ORD		02/16/2022	COWEN AND COMPANY LLC	37.000	8,181	XXX		XXX
626188-10-6	MUENCHENER RE GROUP ADR	C	02/16/2022	COWEN & CO.	137.000	4,174	XXX		XXX
629334-10-3	NN GROUP NV UNSPONSORED NETHERLA ADR	C	02/16/2022	COWEN & CO.	232.000	6,661	XXX		XXX
631103-10-8	NASDAQ ORD		02/16/2022	COWEN AND COMPANY LLC	42.000	7,307	XXX		XXX
636274-40-9	NATIONAL GRID ADR REP 5 ORD	C	02/16/2022	COWEN & CO.	116.000	8,501	XXX		XXX
641069-40-6	NESTLE ADR	C	03/10/2022	COWEN & CO.	81.000	10,160	XXX		XXX
64110L-10-6	NETFLIX ORD		03/21/2022	COWEN & CO.	74.000	27,893	XXX		XXX
65339F-10-1	NEXTERA ENERGY ORD		02/16/2022	COWEN AND COMPANY LLC	104.000	7,815	XXX		XXX
654106-10-3	NIKE CL B ORD		01/14/2022	COWEN & CO.	3.000	446	XXX		XXX
654624-10-5	NIPPON TELEGRPH SPON ADR REP ORD	C	03/18/2022	COWEN & CO.	669.000	19,208	XXX		XXX
66987V-10-9	NOVARTIS ADR REPSG 1 ORD	C	02/16/2022	COWEN & CO.	489.000	43,881	XXX		XXX
67066G-10-4	NVIDIA ORD		02/03/2022	COWEN & CO.	87.000	21,219	XXX		XXX
69351T-10-6	PPL ORD		02/16/2022	COWEN & CO.	149.000	4,219	XXX		XXX
701094-10-4	PARKER HANNIFIN ORD		02/16/2022	COWEN AND COMPANY LLC	14.000	4,312	XXX		XXX
70450Y-10-3	PAYPAL HOLDINGS ORD		03/21/2022	COWEN & CO.	111.000	16,184	XXX		XXX
713448-10-8	PEPSICO ORD		02/16/2022	COWEN AND COMPANY LLC	37.000	6,159	XXX		XXX
715318-10-1	PERSIMMON ADR	C	01/14/2022	COWEN & CO.	362.000	26,241	XXX		XXX
717081-10-3	PFIZER ORD		03/11/2022	COWEN & CO.	475.000	24,031	XXX		XXX
718172-10-9	PHILIP MORRIS INTERNATIONAL ORD		02/16/2022	Various	377.000	39,929	XXX		XXX
739239-10-1	POWER ORD	C	02/16/2022	COWEN & CO.	163.000	5,317	XXX		XXX
74144T-10-8	T ROWE PRICE GROUP ORD		02/16/2022	COWEN AND COMPANY LLC	37.000	5,428	XXX		XXX
742718-10-9	PROCTER & GAMBLE ORD		02/16/2022	COWEN AND COMPANY LLC	74.000	11,646	XXX		XXX
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP ORD		02/16/2022	Various	125.000	8,038	XXX		XXX
747525-10-3	QUALCOMM ORD		02/16/2022	COWEN AND COMPANY LLC	37.000	6,268	XXX		XXX
756109-10-4	REALTY INCOME REIT ORD		02/16/2022	COWEN & CO.	545.000	38,501	XXX		XXX



SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
7591EP-10-0	REGIONS FINANCIAL ORD		02/16/2022	COWEN & CO	128.000	3,229	XXX		XXX
767204-10-0	RIO TINTO ADR REP ONE ORD	C	03/10/2022	COWEN & CO	493.000	38,172	XXX		XXX
76954A-10-3	RIVIAN AUTOMOTIVE CL A ORD		03/21/2022	COWEN & CO	2,582.000	157,253	XXX		XXX
771049-10-3	ROBLOX CL A ORD		03/21/2022	COWEN & CO	150.000	7,501	XXX		XXX
771195-10-4	ROCHE HOLDINGS ADR	C	03/18/2022	COWEN & CO	180.000	8,598	XXX		XXX
776696-10-6	ROPER TECHNOLOGIES ORD		01/14/2022	COWEN & CO	2.000	880	XXX		XXX
778296-10-3	ROSS STORES ORD		01/14/2022	COWEN & CO	295.000	30,133	XXX		XXX
78409V-10-4	S&P GLOBAL ORD		01/14/2022	COWEN & CO	2.000	860	XXX		XXX
78440X-80-4	SL GREEN RLTY REIT ORD		01/20/2022	PNC CAPITAL MKTS	5.932	550	XXX		XXX
78440X-88-7	SL GREEN RLTY REIT ORD		01/24/2022	Various	198.913	13,243	XXX		XXX
79466L-30-2	SALESFORCE.COM ORD		01/14/2022	COWEN & CO	2.000	461	XXX		XXX
80105N-10-5	SANOFI ADR REP 1 1/2 ORD	C	02/16/2022	COWEN & CO	96.000	5,118	XXX		XXX
81141R-10-0	SEA ADS REP CL A ORD	C	03/21/2022	COWEN & CO	394.000	57,084	XXX		XXX
817565-10-4	SERVICE CORPORATION INTERNATIONL ORD		02/16/2022	Various	191.000	12,120	XXX		XXX
81762P-10-2	SERVICENOW ORD		01/14/2022	COWEN & CO	1.000	524	XXX		XXX
82509L-10-7	SHOPIFY CL A SUB VTG ORD	C	02/01/2022	COWEN & CO	14.000	13,290	XXX		XXX
826197-50-1	SIEMENS ADR	C	02/16/2022	COWEN & CO	79.000	6,420	XXX		XXX
83272W-10-6	SMURFIT KAPPA GROUP ADR	C	02/16/2022	COWEN & CO	131.000	7,177	XXX		XXX
83304A-10-6	SNAP CL A ORD		01/14/2022	COWEN & CO	762.000	28,407	XXX		XXX
83405K-10-2	SOFTBANK ADR	C	02/16/2022	COWEN & CO	2,367.000	29,992	XXX		XXX
83546A-20-3	SONIC HEALTHCARE ADR	C	02/16/2022	COWEN & CO	138.000	3,788	XXX		XXX
842587-10-7	SOUTHERN ORD		02/16/2022	COWEN & CO	144.000	9,307	XXX		XXX
852234-10-3	BLOCK CL A ORD		02/02/2022	COWEN & CO	123.000	14,571	XXX		XXX
86959C-10-3	SVENSKA HANDELSBANKEN UNSPONSORE ADR	C	02/16/2022	COWEN & CO	5,625.000	31,814	XXX		XXX
874039-10-0	TAIWAN SEMICONDUCTOR MNFTG ADR 5 ORD	C	01/14/2022	COWEN & CO	3.000	428	XXX		XXX
87612E-10-6	TARGET ORD		02/16/2022	COWEN AND COMPANY LLC	43.000	8,930	XXX		XXX
87807B-10-7	TC ENERGY ORD	C	02/16/2022	COWEN & CO	353.000	17,765	XXX		XXX
879360-10-5	TELEDYNE TECH ORD		01/14/2022	COWEN & CO	2.000	838	XXX		XXX
881575-40-1	TESCO ADR	C	03/10/2022	COWEN & CO	1,208.000	13,636	XXX		XXX
88160R-10-1	TESLA ORD		03/21/2022	COWEN & CO	61.000	60,903	XXX		XXX
882508-10-4	TEXAS INSTRUMENTS ORD		02/16/2022	COWEN AND COMPANY LLC	21.000	3,480	XXX		XXX
88579N-10-5	3I GROUP ADR	C	03/16/2022	COWEN & CO	1,950.000	18,097	XXX		XXX
88579Y-10-1	3M ORD		02/16/2022	COWEN & CO	20.000	3,126	XXX		XXX
889094-10-8	TOKIO MARINE HOLDINGS ADR REP 1 ORD	C	02/16/2022	COWEN & CO	117.000	7,173	XXX		XXX
89151E-10-9	TotalEnergies SE	C	02/18/2022	Various	1,167.000	68,390	XXX		XXX
892331-30-7	TOYOTA MOTOR ADR REP 10 ORD	C	02/16/2022	COWEN & CO	42.000	7,971	XXX		XXX
89832Q-10-9	TRUIST FINANCIAL ORD		02/16/2022	Various	419.000	27,598	XXX		XXX
902973-30-4	US BANCORP ORD		03/17/2022	Various	754.000	44,344	XXX		XXX
90364P-10-5	UIPATH CL A ORD		01/14/2022	COWEN & CO	248.000	9,141	XXX		XXX
904767-70-4	UNILEVER ADR REP 1 ORD	C	02/16/2022	COWEN & CO	1,790.000	96,597	XXX		XXX
907818-10-8	UNION PACIFIC ORD		02/16/2022	Various	161.000	40,081	XXX		XXX
911271-30-2	UNITED OVERSEAS BK SINGAPORE ADR	C	03/10/2022	COWEN & CO	250.000	11,819	XXX		XXX
911312-10-6	UNITED PARCEL SERVICE CL B ORD		02/16/2022	COWEN AND COMPANY LLC	27.000	5,827	XXX		XXX

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
91324P-10-2	UNITEDHEALTH GRP ORD		02/16/2022	Various	34.000	16,214	XXX		XXX
915436-20-8	UPM KYMMENE ADR	C	02/16/2022	COWEN & CO.	521.000	20,453	XXX		XXX
91912E-10-5	VALE ADR REPTG ONE ORD	C	03/18/2022	COWEN & CO.	1,689.000	27,169	XXX		XXX
92343V-10-4	VERIZON COMMUNICATIONS ORD		02/16/2022	Various	2,660.000	142,071	XXX		XXX
92826C-83-9	VISA CL A ORD		01/14/2022	COWEN & CO.	4.000	862	XXX		XXX
92857W-30-8	VODAFONE GROUP ADR REP 10 ORD	C	02/16/2022	COWEN & CO.	490.000	9,251	XXX		XXX
928854-10-8	VOLVO ADR	C	02/16/2022	COWEN & CO.	672.000	16,297	XXX		XXX
931427-10-8	WALGREEN BOOTS ALLIANCE ORD		03/11/2022	COWEN & CO.	910.000	45,360	XXX		XXX
969457-10-0	WILLIAMS ORD		02/16/2022	COWEN & CO.	2,074.000	60,618	XXX		XXX
98418R-10-0	XINYI GLASS HOLDINGS ADR	C	03/10/2022	COWEN & CO.	352.000	17,132	XXX		XXX
98980L-10-1	ZOOM VIDEO COMMUNICATIONS CL A ORD		01/14/2022	COWEN & CO.	58.000	9,234	XXX		XXX
989825-10-4	ZURICH INSURANCE GROUP ADR	C	02/16/2022	COWEN & CO.	606.000	28,984	XXX		XXX
G06242-10-4	ATLASSIAN CL A ORD	C	02/02/2022	COWEN & CO.	43.000	13,621	XXX		XXX
G1151C-10-1	ACCENTURE CL A ORD	C	02/16/2022	COWEN AND COMPANY LLC	23.000	7,508	XXX		XXX
G29183-10-3	EATON ORD	C	02/16/2022	COWEN AND COMPANY LLC	31.000	4,821	XXX		XXX
L8681T-10-2	SPOTIFY TECHNOLOGY ORD	C	03/21/2022	COWEN & CO.	190.000	34,054	XXX		XXX
N07059-21-0	ASML HOLDING ADR REP ORD	C	01/14/2022	COWEN & CO.	2.000	1,471	XXX		XXX
N3167Y-10-3	FERRARI ORD	C	01/14/2022	COWEN & CO.	2.000	488	XXX		XXX
5019999999 – Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded						3,691,371	XXX		XXX
Common Stocks: Mutual Funds Designations Not Assigned by the SVO									
52106N-45-9	LAZARD:GL LSTD INFR INST		03/23/2022	PNC CAPITAL MKTS	362.271	5,869	XXX		
552746-36-4	MFS EMERG MKT DEBT R6		02/11/2022	Mutual Fund Agent	130,624.093	1,800,000	XXX		
552746-36-4	MFS EMERG MKT DEBT R6		03/31/2022	PNC CAPITAL MKTS	753.079	9,904	XXX		
74440Y-88-4	PGIM HIGH YIELD R6		02/11/2022	Mutual Fund Agent	343,511.450	1,800,000	XXX		
74440Y-88-4	PGIM HIGH YIELD R6		03/31/2022	PNC CAPITAL MKTS	2,520.085	13,078	XXX		
77958B-40-2	T ROWE PRICE I:FR		02/11/2022	Mutual Fund Agent	102,774.923	1,000,000	XXX		
77958B-40-2	T ROWE PRICE I:FR		03/31/2022	PNC CAPITAL MKTS	526.094	5,073	XXX		
5329999999 – Common Stocks: Mutual Funds Designations Not Assigned by the SVO						4,633,924	XXX		XXX
Common Stocks: Exchange Traded Funds									
464287-61-4	ISHARES:RUSS 1000 GR ETF		02/16/2022	COWEN & CO.	947.000	257,550	XXX		
5819999999 – Common Stocks: Exchange Traded Funds						257,550	XXX		XXX
5989999997 – Subtotals - Common Stocks - Part 3						8,582,845	XXX		XXX
5989999999 – Subtotals Common Stocks						8,582,845	XXX		XXX
5999999999 – Subtotals Preferred and Common Stocks						8,582,845	XXX		XXX
6009999999 – Totals						9,305,729	XXX	712	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares	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. (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	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Bonds: U.S. Governments																					
36179N-M9-6	G2 MA1284 - RMBS		03/01/2022	Paydown	XXX	1,346	1,346	1,315	1,314		-		-		1,314		32	32	6	09/20/2043	1.A
912828-YU-8	UNITED STATES TREASURY		03/10/2022	PNC CAPITAL MKTS	XXX	138,009	140,000	142,548	142,525	(95)			(95)		142,431		(4,421)	(4,421)	631	11/30/2026	1.A
0109999999 - Bonds: U.S. Governments						139,356	141,346	143,863	143,839	(95)			(95)		143,745		(4,389)	(4,389)	637	XXX	XXX
Bonds: U.S. Political Subdivisions of States, Territories and Possessions																					
076622-PA-1	BEEBE ARK SPL SCH DIST		02/01/2022	Maturity @ 100.00	XXX	100,000	100,000	100,650	100,012	(12)			(12)		100,000				750	02/01/2022	1.C FE
393078-CE-8	GREEN LAKE CNTY WIS		03/01/2022	Call @ 100.00	XXX	110,000	110,000	110,963	110,033	(33)			(33)		110,000				1,128	03/01/2024	1.D FE
0709999999 - Bonds: U.S. Political Subdivisions of States, Territories and Possessions						210,000	210,000	211,613	210,045	(45)			(45)		210,000				1,878	XXX	XXX
Bonds: U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																					
02765U-FK-5	AMERICAN MUN PWR OHIO INC REV		02/15/2022	Call @ 100.00	XXX	100,000	100,000	101,880	100,036	(36)			(36)		100,000				2,000	02/15/2030	1.F FE
18925P-ED-6	CLOVERLEAF OHIO LOC SCH DIST CTFS PARTN		03/01/2022	Call @ 100.00	XXX	55,000	55,000	55,433	55,013	(13)			(13)		55,000				963	03/01/2030	1.E FE
3138LL-F2-6	FN AN7384 - CMBS/RMBS		03/01/2022	Paydown	XXX	1,123	1,123	1,171	1,161	(1)			(1)		1,160		(38)	(38)	6	12/01/2027	1.A
658207-TJ-4	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP		03/01/2022	Call @ 100.00	XXX	10,000	10,000	10,093	10,017	(2)			(2)		10,016		(16)	(16)	99	01/01/2023	1.B FE
659079-BJ-5	NORTH DAVIS UTAH SWR DIST SWR REV		03/01/2022	Call @ 100.00	XXX	190,000	190,000	166,440	182,364	371			371		182,735		7,265	7,265	2,019	03/01/2025	1.B FE
67756Q-TR-8	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		03/01/2022	Call @ 100.00	XXX	5,000	5,000	5,000	5,000						5,000				80	09/01/2036	1.A FE
92812Q-2M-8	VIRGINIA ST HSG DEV AUTH		02/01/2022	Call @ 100.00	XXX	110,000	110,000	110,428	110,007	(7)			(7)		110,000				1,788	08/01/2031	1.B FE
0909999999 - Bonds: U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						471,123	471,123	450,445	463,597	314			314		463,911		7,212	7,212	6,953	XXX	XXX
Bonds: Industrial and Miscellaneous (Unaffiliated)																					
166764-AT-7	CHEVRON CORP		02/03/2022	Call @ 100.00	XXX	100,000	100,000	99,353	99,981	10			10		99,991		9	9	1,005	03/03/2022	1.D FE
46625H-JD-3	JPMORGAN CHASE & CO		01/24/2022	Maturity @ 100.00	XXX	250,000	250,000	252,500	250,088	(88)			(88)		250,000				5,625	01/24/2022	1.D FE
501044-CQ-2	KROGER CO		01/18/2022	Call @ 100.00	XXX	100,000	100,000	101,101	100,012	(12)			(12)		100,000				878	04/15/2022	2.B FE
1109999999 - Bonds: Industrial and Miscellaneous (Unaffiliated)						450,000	450,000	452,954	450,081	(90)			(90)		449,991		9	9	7,508	XXX	XXX
Bonds: SVO Identified Funds																					
464288-28-1	ISHARES:JPM USD EM BD		02/11/2022	PNC CAPITAL MKTS		1,591,247		1,703,266	1,699,778	3,488			3,488		1,703,266		(112,019)	(112,019)	5,809	XXX	3.C Z
78468R-62-2	SPDR BBG HIGH YIELD BD		02/11/2022	PNC CAPITAL MKTS		1,697,487		1,779,212	1,789,555	(10,343)			(10,343)		1,779,212		(81,725)	(81,725)	6,423	XXX	4.B Z
1619999999 - Bonds: SVO Identified Funds						3,288,735		3,482,478	3,489,333	(6,855)			(6,855)		3,482,478		(193,744)	(193,744)	12,232	XXX	XXX
2509999997 - Subtotals - Bonds - Part 4						4,559,213	1,272,469	4,741,353	4,756,896	(6,855)			(6,770)		4,750,126		(190,913)	(190,913)	29,208	XXX	XXX
2509999999 - Subtotals - Bonds						4,559,213	1,272,469	4,741,353	4,756,896	(6,855)	85		(6,770)		4,750,126		(190,913)	(190,913)	29,208	XXX	XXX
Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded																					
00287Y-10-9	ABBVIE ORD		03/17/2022	PNC CAPITAL MKTS		197,000	28,903	XXX	20,858	26,674	(5,816)		(5,816)		20,858		8,045	8,045	278	XXX	XXX
00832J-10-2	AFTERPAY ADR REP 1 ORD	C	02/01/2022	PNC CAPITAL MKTS		232,000	10,603	XXX	11,445						11,445		(842)	(842)		XXX	XXX
009158-10-6	AIR PRODUCTS AND CHEMICALS ORD		02/15/2022	PNC CAPITAL MKTS		76,000	18,837	XXX	19,353	23,124	(3,771)		(3,771)		19,353		(516)	(516)	114	XXX	XXX
018820-10-0	ALLIANZ 10 UNSPON ADR REP ORD	C	03/21/2022	PNC CAPITAL MKTS		659,000	15,260	XXX	16,285	4,840	(318)		(318)		16,285		(1,025)	(1,025)		XXX	XXX
03076C-10-6	AMERIPRISE FINANCE ORD		02/15/2022	PNC CAPITAL MKTS		29,000	8,888	XXX	6,246	8,748	(2,503)		(2,503)		6,246		2,643	2,643	33	XXX	XXX
036752-10-3	ANTHEM ORD		02/03/2022	PNC CAPITAL MKTS		29,000	13,042	XXX	8,870	12,979	(4,558)		(4,558)		8,870		4,171	4,171		XXX	XXX
037833-10-0	APPLE ORD		01/14/2022	PNC CAPITAL MKTS		46,000	7,936	XXX	213	8,168	(7,956)		(7,956)		213		7,724	7,724		XXX	XXX
05565A-20-2	BNP PARIBAS ADR	C	03/15/2022	PNC CAPITAL MKTS		127,000	4,342	XXX	3,506	4,418	(913)		(913)		3,506		836	836		XXX	XXX
060505-10-4	BANK OF AMERICA ORD		02/15/2022	PNC CAPITAL MKTS		155,000	7,413	XXX	5,100	6,896	(1,796)		(1,796)		5,100		2,313	2,313		XXX	XXX
086516-10-1	BEST BUY ORD		12/13/2021	PNC CAPITAL MKTS				XXX											175	XXX	XXX
110448-10-7	BRITISH AMERICAN TOBACCO ADR REP ORD	C	01/19/2022	PNC CAPITAL MKTS		194,000	8,303	XXX	8,135						8,135		168	168		XXX	XXX
166764-10-0	CHEVRON ORD		03/11/2022	PNC CAPITAL MKTS		384,000	57,874	XXX	40,833	45,062	(4,230)		(4,230)		40,833		17,042	17,042	545	XXX	XXX
172908-10-5	CINTAS ORD		02/03/2022	PNC CAPITAL MKTS		35,000	13,553	XXX	12,281	14,625	(3,138)		(3,138)		12,281		1,272	1,272		XXX	XXX
191216-10-0	COCA-COLA ORD		02/10/2022	PNC CAPITAL MKTS		424,000	26,328	XXX	22,477	25,105	(2,628)		(2,628)		22,477		3,851	3,851		XXX	XXX
204280-30-9	COMPAGNIE DE SAINT GOBAIN UNSPON ADR	C	03/15/2022	PNC CAPITAL MKTS		325,000	3,995	XXX	3,318	4,566	(1,248)		(1,248)		3,318		677	677		XXX	XXX
23345M-10-7	DT MIDSTREAM ORD		12/22/2021	PNC CAPITAL MKTS				XXX											1	XXX	XXX
25157Y-20-2	DEUTSCHE POST ADR	C	03/21/2022	PNC CAPITAL MKTS		118,000	5,909	XXX	5,999	7,561	(1,562)		(1,562)		5,999		(90)	(90)		XXX	XXX
25809K-10-5	DOORDASH CL A ORD		02/16/2022	PNC CAPITAL MKTS		49,000	4,839	XXX	6,403						6,403		(1,564)	(1,564)		XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares	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. (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	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
291011-10-4	EMERSON ELECTRIC ORD		02/15/2022	PNC CAPITAL MKTS	460.000	43,671	XXX	20,857	42,766	(21,909)			(21,909)		20,857		22,813	22,813		XXX	XXX
29265W-20-7	ENEL SOCIETA PER AZIONI UNSPONSO ADR	C	03/16/2022	PNC CAPITAL MKTS	587.000	4,210	XXX	4,570						4,570		(360)	(360)	125	XXX	XXX	
30231G-10-2	EXXON MOBIL ORD		02/10/2022	PNC CAPITAL MKTS	307.000	24,271	XXX	24,994	18,785	6,209			6,209	24,994		(723)	(723)		XXX	XXX	
30303M-10-2	META PLATFORMS CL A ORD		02/16/2022	PNC CAPITAL MKTS	383.000	90,914	XXX	105,139	126,804	(23,650)			(23,650)	105,139		(14,225)	(14,225)		XXX	XXX	
30744W-10-7	FARFETCH CL A ORD	C	02/16/2022	PNC CAPITAL MKTS	259.000	4,999	XXX	6,765						6,765		(1,766)	(1,766)		XXX	XXX	
313747-20-6	FEDERAL REIT ORD		01/01/2022	Unknown	34.000	3,103	XXX	3,103	4,635	(1,532)			(1,532)	3,103					36	XXX	XXX
437076-10-2	HOME DEPOT ORD		03/17/2022	PNC CAPITAL MKTS	90.000	32,192	XXX	25,029	37,351	(12,322)			(12,322)	25,029		7,163	7,163	70	XXX	XXX	
450737-10-1	IBERDROLA ADR	C	03/21/2022	PNC CAPITAL MKTS	279.000	11,936	XXX	12,222	13,172	(949)			(949)	12,222		(287)	(287)	161	XXX	XXX	
461202-10-3	INTUIT ORD		02/01/2022	PNC CAPITAL MKTS	14.000	7,683	XXX	5,534	9,005	(3,471)			(3,471)	5,534		2,149	2,149	10	XXX	XXX	
46120E-60-2	INTUITIVE SURGICAL ORD		02/01/2022	PNC CAPITAL MKTS	24.000	6,815	XXX	6,293	8,623	(2,331)			(2,331)	6,293		523	523		XXX	XXX	
532457-10-8	ELI LILLY ORD		03/17/2022	PNC CAPITAL MKTS	83.000	22,196	XXX	16,759	22,926	(6,167)			(6,167)	16,759		5,437	5,437	54	XXX	XXX	
539830-10-9	LOCKHEED MARTIN ORD		03/11/2022	PNC CAPITAL MKTS	123.000	54,425	XXX	43,602	27,367	(1,222)			(1,222)	43,602		10,823	10,823	344	XXX	XXX	
55315J-10-2	MMC NORILSK NICKEL SPON ADR REP ORD	D	02/09/2022	PNC CAPITAL MKTS	426.000	12,265	XXX	12,661						12,661		(395)	(395)		XXX	XXX	
58933Y-10-5	MERCK & CO. INC.		12/14/2021	PNC CAPITAL MKTS			XXX											530	XXX	XXX	
594918-10-4	MICROSOFT ORD		02/01/2022	PNC CAPITAL MKTS	14.000	4,280	XXX	3,384	4,708	(1,324)			(1,324)	3,384		896	896		XXX	XXX	
626188-10-6	MUENCHENER RE GROUP ADR	C	03/08/2022	PNC CAPITAL MKTS	20.000	474	XXX	566	594	(28)			(28)	566		(92)	(92)		XXX	XXX	
629334-10-3	NN GROUP NV UNSPONSORED NETHERLA ADR	C	03/08/2022	PNC CAPITAL MKTS	387.000	9,604	XXX	8,394	10,495	(2,101)			(2,101)	8,394		1,210	1,210		XXX	XXX	
64110L-10-6	NETFLIX ORD		02/16/2022	PNC CAPITAL MKTS	71.000	28,150	XXX	39,450	41,568	(3,154)			(3,154)	39,450		(11,300)	(11,300)		XXX	XXX	
654106-10-3	NIKE CL B ORD		02/03/2022	PNC CAPITAL MKTS	132.000	19,408	XXX	18,689	21,500	(3,257)			(3,257)	18,689		719	719		XXX	XXX	
70450Y-10-3	PAYPAL HOLDINGS ORD		02/16/2022	PNC CAPITAL MKTS	55.000	6,180	XXX	9,850						9,850		(3,670)	(3,670)		XXX	XXX	
713448-10-8	PEPSICO ORD		01/19/2022	PNC CAPITAL MKTS	145.000	25,401	XXX	22,247	25,188	(2,941)			(2,941)	22,247		3,154	3,154	444	XXX	XXX	
715318-10-1	PERSIMMON ADR	C	02/10/2022	PNC CAPITAL MKTS	133.000	8,889	XXX	9,641						9,641		(752)	(752)		XXX	XXX	
742718-10-9	PROCTER & GAMBLE ORD		01/14/2022	PNC CAPITAL MKTS	41.000	6,501	XXX	5,272	6,707	(1,434)			(1,434)	5,272		1,228	1,228		XXX	XXX	
7591EP-10-0	REGIONS FINANCIAL ORD		02/18/2022	PNC CAPITAL MKTS	1,306.000	31,040	XXX	27,791	25,680	(1,118)			(1,118)	27,791		3,249	3,249	200	XXX	XXX	
76954A-10-3	RIVIAN AUTOMOTIVE CL A ORD		02/16/2022	PNC CAPITAL MKTS	1,277.000	81,337	XXX	100,942						100,942		(19,606)	(19,606)		XXX	XXX	
771049-10-3	ROBLOX CL A ORD		02/16/2022	PNC CAPITAL MKTS	128.000	7,047	XXX	13,788	13,204	584			584	13,788		(6,741)	(6,741)		XXX	XXX	
78409V-10-4	S&P GLOBAL ORD		02/02/2022	PNC CAPITAL MKTS	46.000	19,175	XXX	15,484	20,765	(6,141)			(6,141)	15,484		3,690	3,690		XXX	XXX	
78440X-80-4	SL GREEN RLTY REIT ORD		01/24/2022	PNC CAPITAL MKTS	205.932	13,311	XXX	13,302	14,340	(1,588)			(1,588)	13,302		9	9	630	XXX	XXX	
78440X-88-7	SL GREEN RLTY REIT ORD		01/27/2022	PNC CAPITAL MKTS	0.910	63	XXX	60						60		3	3		XXX	XXX	
81141R-10-0	SEA ADS REP CL A ORD	C	02/16/2022	PNC CAPITAL MKTS	193.000	27,432	XXX	34,028						34,028		(6,596)	(6,596)		XXX	XXX	
82509L-10-7	SHOPIFY CL A SUB VTG ORD	C	02/18/2022	PNC CAPITAL MKTS	14.000	9,168	XXX	13,290						13,290		(4,122)	(4,122)		XXX	XXX	
826197-50-1	SIEMENS ADR	C	01/06/2022	PNC CAPITAL MKTS	11.000	959	XXX	891	953	(61)			(61)	891		68	68		XXX	XXX	
83272W-10-6	SMURFIT KAPPA GROUP ADR	C	03/16/2022	PNC CAPITAL MKTS	140.000	6,511	XXX	6,999	8,007	(1,008)			(1,008)	6,999		(488)	(488)		XXX	XXX	
83546A-20-3	SONIC HEALTHCARE ADR	C	02/18/2022	PNC CAPITAL MKTS	362.000	10,689	XXX	9,636	12,178	(2,541)			(2,541)	9,636		1,053	1,053		XXX	XXX	
863667-10-1	STRYKER ORD		02/02/2022	PNC CAPITAL MKTS	23.000	5,749	XXX	4,164	6,151	(1,987)			(1,987)	4,164		1,586	1,586	16	XXX	XXX	
86959C-10-3	SVENSKA HANDELSBANKEN UNSPONSORE ADR	C	12/14/2021	PNC CAPITAL MKTS			XXX											1,148	XXX	XXX	
87612E-10-6	TARGET ORD		03/17/2022	PNC CAPITAL MKTS	55.000	11,843	XXX	10,755	12,729	(1,974)			(1,974)	10,755		1,088	1,088	50	XXX	XXX	
87807B-10-7	TC ENERGY ORD	C	02/15/2022	PNC CAPITAL MKTS	580.000	30,405	XXX	24,904	26,993	(2,089)			(2,089)	24,904		5,501	5,501	297	XXX	XXX	
88160R-10-1	TESLA ORD		02/16/2022	PNC CAPITAL MKTS	19.000	17,214	XXX	22,251						22,251		(5,037)	(5,037)		XXX	XXX	
88579Y-10-1	3M ORD		02/18/2022	PNC CAPITAL MKTS	207.000	30,703	XXX	34,262	33,217	(2,080)			(2,080)	34,262		(3,559)	(3,559)	110	XXX	XXX	
89151E-10-9	TotalEnergies SE	C	03/02/2022	PNC CAPITAL MKTS	191.000	9,986	XXX	8,098	9,447	(1,349)			(1,349)	8,098		1,889	1,889	106	XXX	XXX	
904767-70-4	UNILEVER ADR REP 1 ORD	C	03/21/2022	PNC CAPITAL MKTS	1,920.000	90,594	XXX	103,328	16,998	(414)			(414)	103,328		(12,734)	(12,734)	155	XXX	XXX	
G29183-10-3	EATON ORD	C	01/14/2022	PNC CAPITAL MKTS	109.000	18,496	XXX	13,127	18,837	(5,711)			(5,711)	13,127		5,370	5,370		XXX	XXX	
G5960L-10-3	MEDTRONIC ORD	C	01/14/2022	PNC CAPITAL MKTS			XXX											31	XXX	XXX	
H42097-10-7	UBS GROUP N ORD	C	03/09/2022	PNC CAPITAL MKTS	757.000	13,555	XXX	11,736	13,528	(1,792)			(1,792)	11,736		1,820	1,820		XXX	XXX	
L8681T-10-2	SPOTIFY TECHNOLOGY ORD	C	02/16/2022	PNC CAPITAL MKTS	94.000	15,369	XXX	20,548						20,548		(5,179)	(5,179)		XXX	XXX	
5019999999 – Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded						1,114,239	XXX	1,085,728	847,989	(151,291)			(151,291)		1,085,728		28,511	28,511	5,664	XXX	XXX
Common Stocks: Mutual Funds Designations Not Assigned by the SVO																					
464287-16-8	ISHARES:SEL DIV ETF		01/14/2022	PNC CAPITAL MKTS			XXX		18,118	(18,118)			(18,118)							XXX	XXX
464287-59-8	ISHARES:RUSS 1000 VL ETF		01/14/2022	PNC CAPITAL MKTS			XXX		10,044	(10,044)			(10,044)							XXX	XXX
464287-61-4	ISHARES:RUSS 1000 GR ETF		01/14/2022	PNC CAPITAL MKTS			XXX		16,581	(16,581)			(16,581)							XXX	XXX
464288-87-7	ISHARES:MSCI EAFE VAL		01/14/2022	PNC CAPITAL MKTS			XXX		8,177	(8,177)			(8,177)							XXX	XXX
552746-36-4	MFS EMERG MKT DEBT R6		01/04/2022				XXX											2,684	XXX	XXX	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares	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. (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	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
74440Y-88-4	PGIM HIGH YIELD R6		01/04/2022				XXX												3,908	XXX	
5329999999 – Common Stocks: Mutual Funds Designations Not Assigned by the SVO							XXX		52,920	(52,920)			(52,920)						6,592	XXX	XXX
Common Stocks: Exchange Traded Funds																					
464287-16-8	ISHARES:SEL DIV ETF		01/14/2022	Adjustment	4,946,000	626,852	XXX	587,965	587,965						587,965		38,887	38,887		XXX	
464287-59-8	ISHARES:RUSS 1000 VL ETF		01/14/2022	Adjustment	1,911,000	323,222	XXX	310,870	310,870						310,870		12,352	12,352		XXX	
464287-61-4	ISHARES:RUSS 1000 GR ETF		03/21/2022	PNC CAPITAL MKTS	2,480,000	695,045	XXX	709,422	451,873						709,422		(14,377)	(14,377)		XXX	
464288-87-7	ISHARES:MSCI EAFE VAL		01/14/2022	Adjustment	5,882,000	312,224	XXX	288,217	288,217						288,217		24,007	24,007	621	XXX	
5819999999 – Common Stocks: Exchange Traded Funds						1,957,343	XXX	1,896,474	1,638,925						1,896,474		60,869	60,869	621	XXX	XXX
5989999997 – Subtotals - Common Stocks - Part 4						3,071,582	XXX	2,982,202	2,539,834	(204,211)			(204,211)		2,982,202		89,380	89,380	12,877	XXX	XXX
5989999999 – Subtotals Common Stocks						3,071,582	XXX	2,982,202	2,539,834	(204,211)			(204,211)		2,982,202		89,380	89,380	12,877	XXX	XXX
5999999999 – Subtotals Preferred and Common Stocks						3,071,582	XXX	2,982,202	2,539,834	(204,211)			(204,211)		2,982,202		89,380	89,380	12,877	XXX	XXX
6009999999 – Totals						7,630,795	XXX	7,723,555	7,296,730	(211,066)	85		(210,981)		7,732,328		(101,532)	(101,532)	42,085	XXX	XXX

(E-06) Schedule DB - Part A - Section 1

NONE

(E-06) Schedule DB - Part A - Section 1 - Description of Hedged Risk(s)

NONE

(E-06) Schedule DB - Part A - Section 1 - Financial or Economic Impact of The Hedge

NONE

(E-07) Schedule DB - Part B - Section 1

NONE

(E-07) Schedule DB - Part B - Section 1 - Broker Name

NONE

(E-07) Schedule DB - Part B - Section 1 - Description of Hedged Risk(s)

NONE

(E-07) Schedule DB - Part B - Section 1 - Financial or Economice Impact of The Hedge

NONE

(E-08) Schedule DB - Part D - Section 1

NONE

(E-09) Schedule DB - Part D - Section 2 - By Reporting Entity

NONE

(E-09) Schedule DB - Part D - Section 2 - To Reporting Entity

NONE

(E-10) Schedule DB - Part E

NONE

(E-11) Schedule DL - Part 1

NONE

(E-12) Schedule DL - Part 2

NONE

SCHEDULE E - PART 1 - CASH  
Month End Depository Balances

1  Depository	2  Code	3  Rate of Interest	4  Amount of Interest Received During Current Quarter	5  Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9  *
					6	7	8	
					First Month	Second Month	Third Month	
PNC Bank –					6,932,474	9,088,290	8,485,817	XXX
FEDERAL HOME LOAN BANK –					7,984	7,984	8,807	XXX
0199998 – Deposits in depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories								XXX
0199999 – Total Open Depositories					6,940,458	9,096,274	8,494,624	XXX
0299998 – Deposits in depositories that do not exceed the allowable limit in any one depository (see Instructions) - Suspended Depositories								XXX
0299999 – Total Suspended Depositories								XXX
0399999 – Total Cash on Deposit					6,940,458	9,096,274	8,494,624	XXX
0499999 – Cash in Company's Office			XXX	XXX	200	200	200	XXX
0599999 – Total					6,940,658	9,096,474	8,494,824	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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 and Accrued	Amount Received During Year
All Other Money Market Mutual Funds								
992115-73-3.....	MONEY MARKET OBLIGATIONS TRUST - FEDERAT .....		03/31/2022.....		XXX.....	2,134,300	135	42
8309999999 – All Other Money Market Mutual Funds.....						2,134,300	135	42
8609999999 – Total Cash Equivalents.....						2,134,300	135	42