



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

## OFFICERS

.TIMOTHY JOHN SUPPES, PRESIDENT.

MORRIS STUTZMAN, SECRETARY

TIMOTHY JOHN SUPPES, TREASURER

## OTHER

NORMAN HERBERT LEWIS, VICE PRESIDENT

JAMES EDWARD SUPPES, VICE PRESIDENT

## DIRECTORS OR TRUSTEES

GREGORY TODD BUEHLER

TOD JAMES CARMONY

METTA FREEMAN MCCOY

SCOTT LEE PREISING

DONALD ALVIN RAMSEYER

MORRIS STUTZMAN

TIMOTHY JOHN SUPPES

BENJAMIN ROBERT MAIBACH#

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 J. Suppes  
TIMOTHY JOHN SUPPES  
PRESIDENT

x Timothy John Suppes  
TIMOTHY JOHN SUPPES  
TREASURER

x   
STUTZMAN MORRIS  
SECRETARY

Subscribed and sworn to before me

this 11 day of

August 2022

X 

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			4  December 31 Prior Year Net Admitted Assets
		1  Assets	2  Nonadmitted Assets	3  Net Admitted Assets (Cols. 1 - 2)	
1.	Bonds.....	65,749,963		65,749,963	71,822,551
2.	Stocks:				
	2.1 Preferred stocks.....				
	2.2 Common stocks.....	22,193,287	500	22,192,787	19,893,959
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).....	673,099		673,099	651,997
	4.2 Properties held for the production of income (less \$ encumbrances).....				
	4.3 Properties held for sale (less \$ encumbrances).....				
5.	Cash (\$ 7,232,532), cash equivalents (\$ 4,168,849) and short-term investments (\$ ).....	11,401,381		11,401,381	11,347,696
6.	Contract loans (including \$ premium notes).....				
7.	Derivatives.....				
8.	Other invested assets.....	504,743		504,743	
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).....	100,522,473	500	100,521,973	103,716,202
13.	Title plants less \$ charged off (for Title insurers only).....				
14.	Investment income due and accrued.....	483,033		483,033	464,948
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection.....	265,165		265,165	214,956
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums).....	17,295,457		17,295,457	15,663,321
	15.3 Accrued retrospective premiums (\$ ) and contracts subject to redetermination (\$ ).....				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers.....	337,512		337,512	178,028
	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.....	989,646		989,646	94,723
18.2	Net deferred tax asset.....	1,626,010		1,626,010	639,582
19.	Guaranty funds receivable or on deposit.....				
20.	Electronic data processing equipment and software.....	5,461		5,461	16,384
21.	Furniture and equipment, including health care delivery assets (\$ ).....	183,657	183,657	–	–
22.	Net adjustment in assets and liabilities due to foreign exchange rates.....				
23.	Receivables from parent, subsidiaries and affiliates.....				
24.	Health care (\$ ) and other amounts receivable.....				
25.	Aggregate write-ins for other-than-invested assets.....				
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25).....	121,708,414	184,157	121,524,257	120,988,144
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....				
28.	Total (Lines 26 and 27).....	121,708,414	184,157	121,524,257	120,988,144
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 \$ 8,118,617).....	12,072,857	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.....	1,134,088	1,596,119
5. Other expenses (excluding taxes, licenses and fees).....	238,730	1,200,533
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	439,585	874,882
7.1 Current federal and foreign income taxes (including \$ on realized capital gains (losses)).....		
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).....	37,901,607	34,967,675
10. Advance premium.....	726,924	674,935
11. Dividends declared and unpaid:		
11.1 Stockholders.....		
11.2 Policyholders.....		
12. Ceded reinsurance premiums payable (net of ceding commissions).....	1,514,635	489,624
13. Funds held by company under reinsurance treaties.....		
14. Amounts withheld or retained by company for account of others.....	(40,581)	(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.....	218,219	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).....	55,671,064	52,209,635
27. Protected cell liabilities.....		
28. Total liabilities (Lines 26 and 27).....	55,671,064	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).....	65,853,193	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).....	65,853,193	68,778,509
38. Totals (Page 2, Line 28, Col. 3).....	121,524,257	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 \$ 32,137,986)	29,786,030	27,803,481	56,893,843
1.2.	Assumed (written \$ 7,471,796)	7,471,796	6,802,643	13,957,296
1.3.	Ceded (written \$ 3,574,496)	3,574,496	1,966,421	4,584,657
1.4.	Net (written \$ 36,035,286)	33,683,330	32,639,703	66,266,482
Deductions:				
2.	Losses incurred (current accident year \$24,529,707):			
2.1	Direct	21,297,062	15,841,366	30,120,586
2.2	Assumed	4,576,412	3,538,287	6,354,571
2.3	Ceded	3,999,569	1,200,833	1,690,018
2.4	Net	21,873,905	18,178,820	34,785,139
3.	Loss adjustment expenses incurred	2,113,361	2,174,938	4,797,712
4.	Other underwriting expenses incurred	10,702,022	10,083,050	20,975,178
5.	Aggregate write-ins for underwriting deductions			
6.	Total underwriting deductions (Lines 2 through 5)	34,689,288	30,436,808	60,558,029
7.	Net income of protected cells			
8.	Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	(1,005,958)	2,202,895	5,708,453
Investment Income				
9.	Net investment income earned	846,300	759,351	1,552,345
10.	Net realized capital gains (losses) less capital gains tax of \$ 11,428	42,991	2,193,084	1,993,209
11.	Net investment gain (loss) (Lines 9 + 10)	889,291	2,952,435	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	260,388	306,210	561,841
14.	Aggregate write-ins for miscellaneous income	61,379	1,141,833	1,195,341
15.	Total other income (Lines 12 through 14)	321,767	1,448,043	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)	205,100	6,603,373	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)	205,100	6,603,373	11,011,189
19.	Federal and foreign income taxes incurred	138,196	677,315	1,530,203
20.	Net income (Line 18 minus Line 19) (to Line 22)	66,904	5,926,058	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)	66,904	5,926,058	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 \$ (839,752)	(3,159,069)	(390,829)	723,108
25.	Change in net unrealized foreign exchange capital gain (loss)			
26.	Change in net deferred income tax	146,676	(55,834)	(53,046)
27.	Change in nonadmitted assets	20,173	10,144	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)	(2,925,316)	5,489,539	10,214,609
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	65,853,193	64,053,439	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			1,066,260
1402.	N.A.M.I.C.O. & OTHER INCOME	61,379	1,141,833	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)	61,379	1,141,833	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
<b>Cash from Operations</b>			
1. Premiums collected net of reinsurance .....	36,011,917	34,024,784	68,573,664
2. Net investment income .....	887,319	786,362	1,658,535
3. Miscellaneous income .....	321,765	1,448,043	1,757,182
4. Total (Lines 1 to 3) .....	37,221,001	36,259,189	71,989,381
5. Benefit and loss related payments .....	20,740,367	19,461,074	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 .....	14,674,514	13,837,816	25,281,148
8. Dividends paid to policyholders .....			
9. Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses) .....	1,044,547	1,025,000	2,025,039
10. Total (Lines 5 through 9) .....	36,459,428	34,323,890	63,659,035
11. Net cash from operations (Line 4 minus Line 10) .....	761,573	1,935,299	8,330,346
<b>Cash from Investments</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds .....	7,671,675	3,814,579	7,556,223
12.2 Stocks .....	4,733,967	14,078,940	22,111,637
12.3 Mortgage loans .....		20,515	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) .....	12,405,642	17,914,034	29,854,840
13. Cost of investments acquired (long-term only):			
13.1 Bonds .....	1,828,081	4,463,896	13,408,329
13.2 Stocks .....	10,789,995	14,123,035	21,182,352
13.3 Mortgage loans .....			
13.4 Real estate .....	38,414	10,677	44,213
13.5 Other invested assets .....	504,743		
13.6 Miscellaneous applications .....	—		—
13.7 Total investments acquired (Lines 13.1 to 13.6) .....	13,161,233	18,597,609	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) .....	(755,591)	(683,575)	(4,780,054)
<b>Cash from Financing and Miscellaneous Sources</b>			
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) .....	47,703	160,319	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) .....	47,703	(905,941)	(838,676)
<b>Reconciliation of Cash, Cash Equivalents and Short-Term Investments</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) .....	53,686	345,783	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) .....	11,401,381	8,981,862	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 #	06/30/2022	12/31/2021
Net Income					
(1) State basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	\$ 66,904	\$ 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	\$ 66,904	\$ 9,480,986
Surplus					
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	\$ 65,853,193	\$ 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	\$ 65,853,193	\$ 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\$ 129,234
2. 12 months or longer

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

1. Less than 12 months\$ 2,570,539
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.....	\$ 7,232,532	\$	\$	\$	\$ 7,232,532
Cash Equivalent Other MM Mutual Fund.....	4,168,849				4,168,849
Bonds Indust & Misc.....	200,268				200,268
Common Stock Indust & Misc.....	12,149,007	232,854			12,381,861
Common Stock Mutual Funds.....	5,245,264				5,245,264
Common Stock Parent Subsid.....		810,543			810,543
Common Stock Unit Investment.....	113,764				113,764
Common Stock Exchange Traded Funds.....	3,641,855				3,641,855
Total assets at fair value/NAV.....	\$ 32,751,539	\$ 1,043,397	\$	\$	\$ 33,794,936
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.....	\$ 7,232,532	\$ 7,232,532	\$ 7,232,532	\$	\$	\$	\$
Cash Equivalent.....	4,168,849	4,168,849	4,168,849				
Common Stock.....	22,197,787	22,192,787	21,154,390	1,043,397			
Bonds.....	62,173,561	65,749,963	62,173,561				

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 August 5, 2022 for these statutory financial statements which are to be issued on August 11, 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



Notes to the Financial Statements

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

- (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
- (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 \$542,441 from December 31, 2021 to June 30, 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>June 30, 2022</u>	<u>December 31, 2021</u>
Total net loss and loss adjustment expenses at beginning of year	\$ 12,244,835	\$ 13,641,461
Amount incurred in current year		
On current year losses	24,529,707	38,539,994
On prior years losses	(542,441)	1,042,857
Total incurred	23,987,266	39,582,851
Amount paid in current year		
On current year losses	(16,411,189)	(29,559,937)
On prior years losses	(6,283,055)	(11,419,540)
Total paid	(22,694,244)	(40,979,477)
Total net loss and loss adjustment expenses at end of year	\$ 13,537,857	\$ 12,244,835

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?.....NO
- 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 Prior Year-End Book / Adjusted Carrying Value	2 Current Quarter Book / Adjusted Carrying Value
14.21 Bonds.....	\$.....	\$.....
14.22 Preferred Stock.....		
14.23 Common Stock.....	810,543	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	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 Name of Custodian(s)	2 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 Name(s)	2 Location(s)	3 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 Old Custodian	2 New Custodian	3 Date of Change	4 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 Name of Firm or Individual	2 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 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
.....	PNC BANK, NATIONAL ASSOCIATION/ 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

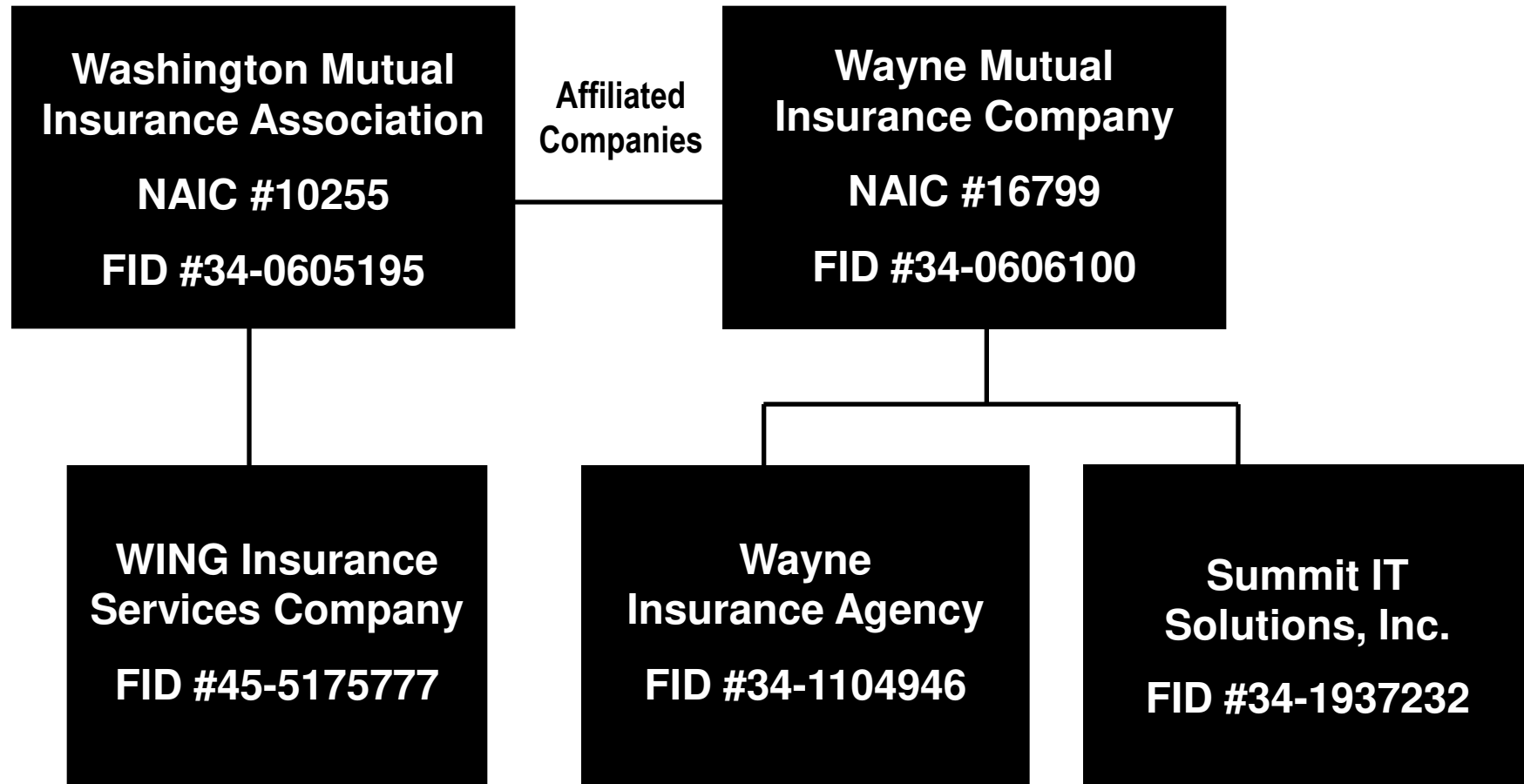
			1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
			Active Status (a)	2	3	4	5	6	7
				Current Year To Date	Prior Year To Date	Current Year To Date	Prior Year To Date	Current Year To Date	Prior Year To Date
States, Etc.									
1.	Alabama.....	AL	N						
2.	Alaska.....	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	32,137,986	29,097,584	17,723,895	16,718,054	9,876,416	7,930,376
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		32,137,986	29,097,584	17,723,895	16,718,054	9,876,416	7,930,376
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 (DSL I) - 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 .....	223,664	46,420	20.754	33.518
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 .....	3,580,708	3,390,210	94.680	38.495
4.	Homeowners multiple peril .....	9,046,081	7,621,410	84.251	65.246
5.	Commercial multiple peril .....	3,600,347	2,271,903	63.102	58.602
6.	Mortgage guaranty .....				
8.	Ocean marine .....				
9.	Inland marine .....	54,375	2,275	4.184	6.746
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 .....	1,601,225	186,974	11.677	12.006
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 .....	4,264,806	2,731,802	64.055	
19.3.	Commercial auto no-fault (personal injury protection) .....				
19.4.	Other commercial auto liability .....	902,205	265,945	29.477	
21.1.	Private passenger auto physical damage .....	6,189,566	4,369,314	70.592	
21.2.	Commercial auto physical damage .....	323,053	410,809	127.165	
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 .....	29,786,030	21,297,062	71.500	56.976
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 .....	120,489	229,718	241,197
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 .....	2,107,840	4,007,129	3,521,860
4.	Homeowners multiple peril .....	5,145,958	9,073,332	8,438,516
5.	Commercial multiple peril .....	2,193,652	4,144,725	3,702,140
6.	Mortgage guaranty .....			
8.	Ocean marine .....			
9.	Inland marine .....	31,243	56,701	49,269
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 .....	858,014	1,714,202	1,585,861
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 .....	2,303,341	4,612,541	4,341,613
19.3	Commercial auto no-fault (personal injury protection) .....			
19.4	Other commercial auto liability .....	527,954	1,062,166	921,097
21.1	Private passenger auto physical damage .....	3,472,028	6,848,739	5,979,928
21.2	Commercial auto physical damage .....	188,790	388,733	316,103
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 .....	16,949,309	32,137,986	29,097,584
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
								Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End			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)	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 IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols.7+8+9)			
1. 2019 + Prior.....	698	451	1,149	1,085	7	1,092	357		232	589	744	(212)	532
2. 2020.....	1,425	690	2,115	820	11	831	1,028	29	687	1,744	423	37	460
3. Subtotals 2020 + prior.....	2,123	1,141	3,264	1,905	18	1,923	1,385	29	919	2,333	1,167	(175)	992
4. 2021.....	4,618	4,362	8,980	3,639	721	4,360	1,567	101	1,418	3,086	588	(2,122)	(1,534)
5. Subtotals 2021 + prior.....	6,741	5,503	12,244	5,544	739	6,283	2,952	130	2,337	5,419	1,755	(2,297)	(542)
6. 2022.....	XXX	XXX	XXX	XXX	16,411	16,411	XXX	4,854	3,265	8,119	XXX	XXX	XXX
7. Totals.....	6,741	5,503	12,244	5,544	17,150	22,694	2,952	4,984	5,602	13,538	1,755	(2,297)	(542)
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.....  (0.788)%
											26.035 %	(41.741)%	(4.427)%

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.....	NO .....

EXPLANATION:

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

BARCODES:

1.   
1 6 7 9 9 2 0 2 2 4 9 0 0 0 0 0 2
2.   
1 6 7 9 9 2 0 2 2 4 5 5 0 0 0 0 2
3.   
1 6 7 9 9 2 0 2 2 3 6 5 0 0 0 0 2
4.   
1 6 7 9 9 2 0 2 2 5 0 5 0 0 0 0 2
5.   
1 6 7 9 9 2 0 2 1 2 2 2 0 0 0 0 0

**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.....	38,414	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.....	17,313	32,289
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8).....	673,099	651,998
10.	Deduct total nonadmitted amounts.....		
11.	Statement value at end of current period (Line 9 minus Line 10).....	673,099	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.....	504,743	
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).....	504,743	
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....	504,743	

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.....	12,618,076	34,590,681
3.	Accrual of discount.....	34,483	76,220
4.	Unrealized valuation increase (decrease).....	(3,998,821)	915,479
5.	Total gain (loss) on disposals.....	54,419	2,568,468
6.	Deduct consideration for bonds and stocks disposed of.....	12,405,642	29,667,859
7.	Deduct amortization of premium.....	76,274	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).....	87,943,250	91,717,009
12.	Deduct total nonadmitted amounts.....	500	500
13.	Statement value at end of current period (Line 11 minus Line 12).....	87,942,750	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).....	58,209,864	1,105,196	2,901,788	3,470,505	58,209,864	59,883,777		62,161,755
2. NAIC 2 (a).....	5,868,078		200,000	(2,160)	5,868,078	5,665,918		5,970,246
3. NAIC 3 (a).....	1,900,577			(1,700,309)	1,900,577	200,268		1,900,994
4. NAIC 4 (a).....	1,789,555			(1,789,555)	1,789,555	–		1,789,555
5. NAIC 5 (a).....								
6. NAIC 6 (a).....								
7. Total Bonds.....	67,768,074	1,105,196	3,101,788	(21,519)	67,768,074	65,749,963		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.....	67,768,074	1,105,196	3,101,788	(21,519)	67,768,074	65,749,963		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.....	15,180,085	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.....	14,729,298	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).....	4,168,849	3,718,061
11.	Deduct total nonadmitted amounts.....		
12.	Statement value at end of current period (Line 10 minus Line 11).....	4,168,849	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								
BATHROOM REMODEL.....	WOOSTER.....	OH.....	05/06/2022.....	BACKWOODS HOME IMPROVEMENTS.....	16,225.....		16,225.....	
NEW FURNACE & AC SYSTEM.....	WOOSTER.....	OH.....	06/24/2022.....	SCHAR HEATING & COOLING.....	13,779.....		13,779.....	
0199999 – Acquired by purchase.....					30,004.....		30,004.....	
0399999 – Totals.....					30,004.....		30,004.....	

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																			
MISC DISPOSALS	WOOSTER	OH	05/31/2022		29,365			9,133			(9,133)			-		-	-	-	
0199999 – Property disposed					29,365			9,133			(9,133)			-		-	-	-	
0399999 – Totals					29,365			9,133			(9,133)			-		-	-	-	

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, 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: Other, Unaffiliated												
992255-94-3	GCM Grosvenor Customized Infrastructure Strategies		USA	GCM Grosvenor Customized Infrastructure		06/06/2022		104,743				
2599999 – Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Other, Unaffiliated								104,743				XXX
4899999 – Subtotals, Unaffiliated								104,743				XXX
5099999 – TOTALS								104,743				XXX

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred, 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: U.S. Governments</b>									
912828-6T-2	UNITED STATES TREASURY		06/28/2022	SANDLER O'NEILL	XXX	94,551	100,000	290	1.A
91282C-EP-2	UNITED STATES TREASURY		06/28/2022	SANDLER O'NEILL	XXX	194,484	200,000	703	1.A
91282C-ET-4	UNITED STATES TREASURY		06/28/2022	HSBC SECURITIES INC.	XXX	170,030	175,000	364	1.A
0109999999 – Bonds: U.S. Governments						459,065	475,000	1,358	XXX
<b>Bonds: U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions</b>									
64990F-K2-9	NEW YORK STATE DORMITORY AUTHORITY		04/21/2022	HEADLANDS HOLDINGS LLC	XXX	646,131	555,000	3,083	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						646,131	555,000	3,083	XXX
2509999997 – Subtotals - Bonds - Part 3						1,105,196	1,030,000	4,441	XXX
2509999999 – Subtotals - Bonds						1,105,196	1,030,000	4,441	XXX
<b>Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded</b>									
00206R-10-2	AT&T ORD	C	05/19/2022	Various	5,022.000	99,603	XXX		XXX
00507V-10-9	ACTIVISION BLIZZARD ORD		05/19/2022	SANFORD C. BERNSTEIN AND CO. LLC	37.000	2,879	XXX		XXX
00724F-10-1	ADOBE ORD		05/19/2022	SANFORD C. BERNSTEIN AND CO. LLC	24.000	9,520	XXX		XXX
007903-10-7	ADVANCED MICRO DEVICES ORD		05/24/2022	COWEN & CO.	111.000	10,170	XXX		XXX
009279-10-0	AIRBUS SE UNSPONSORED ADR		05/24/2022	COWEN & CO.	528.000	14,615	XXX		XXX
016255-10-1	ALIGN TECHNOLOGY ORD		05/24/2022	COWEN & CO.	36.000	9,614	XXX		XXX
02079K-10-7	ALPHABET CL C ORD		05/19/2022	SANFORD C. BERNSTEIN AND CO. LLC	36.000	80,062	XXX		XXX
025816-10-9	AMERICAN EXPRESS ORD		05/19/2022	SANFORD C. BERNSTEIN AND CO. LLC	6.000	924	XXX		XXX
030420-10-3	AMERICAN WATER WORKS ORD		05/19/2022	SANFORD C. BERNSTEIN AND CO. LLC	59.000	8,525	XXX		XXX
03662Q-10-5	ANSYS ORD		05/19/2022	SANFORD C. BERNSTEIN AND CO. LLC	3.000	749	XXX		XXX
037833-10-0	APPLE ORD		04/25/2022	COWEN & CO.	120.000	19,477	XXX		XXX
052769-10-6	AUTODESK ORD		05/19/2022	SANFORD C. BERNSTEIN AND CO. LLC	51.000	9,888	XXX		XXX
053611-10-9	AVERY DENNISON ORD		06/27/2022	MORGAN STANLEY CO	109.000	18,214	XXX		XXX
075887-10-9	BECTON DICKINSON ORD		04/01/2022	BARCLAYS CAPITAL LE	256.000	11,244	XXX		XXX
115637-20-9	BROWN FORMAN CL B ORD		05/19/2022	SANFORD C. BERNSTEIN AND CO. LLC	48.000	2,984	XXX		XXX
12769G-10-0	CAESARS ENTERTAINMENT ORD		05/19/2022	SANFORD C. BERNSTEIN AND CO. LLC	78.000	3,842	XXX		XXX
14040H-10-5	CAPITAL ONE FINANCIAL ORD		05/19/2022	SANFORD C. BERNSTEIN AND CO. LLC	46.000	5,227	XXX		XXX
143130-10-2	CARMAX ORD		05/19/2022	SANFORD C. BERNSTEIN AND CO. LLC	8.000	731	XXX		XXX
143658-30-0	CARNIVAL ORD		05/19/2022	SANFORD C. BERNSTEIN AND CO. LLC	338.000	4,609	XXX		XXX
15677J-10-8	CERIDIAN HCM HOLDING ORD		05/19/2022	SANFORD C. BERNSTEIN AND CO. LLC	105.000	5,851	XXX		XXX
159864-10-7	CHRLS RIVER LABS ORD		05/19/2022	SANFORD C. BERNSTEIN AND CO. LLC	13.000	3,015	XXX		XXX
16119P-10-8	CHARTER COMMUNICATIONS CL A ORD		05/19/2022	SANFORD C. BERNSTEIN AND CO. LLC	24.000	11,383	XXX		XXX
17275R-10-2	CISCO SYSTEMS ORD		06/13/2022	COWEN & CO.	726.000	31,430	XXX		XXX
189054-10-9	CLOROX ORD		04/08/2022	COWEN & CO.	219.000	31,772	XXX		XXX
191216-10-0	COCA-COLA ORD		05/19/2022	Various	832.000	53,289	XXX		XXX
191241-10-8	COCA-COLA FEMSA ADR REP 10 UNT		06/21/2022	COWEN & CO.	186.000	10,518	XXX		XXX
20030N-10-1	COMCAST CL A ORD		05/19/2022	SANFORD C. BERNSTEIN AND CO. LLC	43.000	1,808	XXX		XXX
22822V-10-1	CROWN CASTLE INTERNATIONAL REIT ORD		06/27/2022	MORGAN STANLEY CO	104.000	18,116	XXX		XXX
253868-10-3	DIGITAL REALTY REIT ORD		06/13/2022	COWEN & CO.	129.000	16,495	XXX		XXX
254687-10-6	WALT DISNEY ORD		05/19/2022	SANFORD C. BERNSTEIN AND CO. LLC	44.000	4,551	XXX		XXX
254709-10-8	DISCOVER FINANCIAL SERVICES ORD		05/19/2022	SANFORD C. BERNSTEIN AND CO. LLC	13.000	1,356	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
256677-10-5	DOLLAR GENERAL ORD		05/19/2022	SANFORD C. BERNSTEIN AND CO. LLC	17.000	3,448	XXX		XXX
278642-10-3	EBAY ORD		05/19/2022	SANFORD C. BERNSTEIN AND CO. LLC	443.000	19,876	XXX		XXX
29082K-10-5	EMBECTA ORD		04/01/2022	BARCLAYS CAPITAL LE	51.200	289	XXX		XXX
29414B-10-4	EPAM SYSTEMS ORD		05/19/2022	SANFORD C. BERNSTEIN AND CO. LLC	10.000	3,266	XXX		XXX
29786A-10-6	ETSY ORD		05/19/2022	SANFORD C. BERNSTEIN AND CO. LLC	154.000	12,243	XXX		XXX
30212P-30-3	EXPEDIA GROUP ORD		05/24/2022	COWEN & CO.	45.000	5,232	XXX		XXX
30231G-10-2	EXXON MOBIL ORD		05/24/2022	Various	299.000	26,636	XXX		XXX
35137L-10-5	FOX CL A ORD		06/28/2022	Various	1,619.000	56,937	XXX		XXX
375558-10-3	GILEAD SCIENCES ORD		04/01/2022	COWEN & CO.	286.000	17,038	XXX		XXX
37940X-10-2	GLOBAL PAYMENTS ORD		05/19/2022	SANFORD C. BERNSTEIN AND CO. LLC	24.000	2,900	XXX		XXX
452327-10-9	ILLUMINA ORD		05/19/2022	SANFORD C. BERNSTEIN AND CO. LLC	4.000	960	XXX		XXX
461202-10-3	INTUIT ORD		05/19/2022	SANFORD C. BERNSTEIN AND CO. LLC	8.000	2,910	XXX		XXX
493267-10-8	KEYCORP ORD		06/13/2022	COWEN & CO.	1,768.000	32,084	XXX		XXX
494368-10-3	KIMBERLY CLARK ORD		04/26/2022	COWEN & CO.	123.000	17,317	XXX		XXX
550241-10-3	LUMEN TECHNOLOGIES ORD		05/19/2022	SANFORD C. BERNSTEIN AND CO. LLC	116.000	1,317	XXX		XXX
57060D-10-8	MARKETAXESS HOLDINGS ORD		05/19/2022	SANFORD C. BERNSTEIN AND CO. LLC	6.000	1,612	XXX		XXX
57667L-10-7	MATCH GROUP ORD		05/19/2022	SANFORD C. BERNSTEIN AND CO. LLC	100.000	7,468	XXX		XXX
580135-10-1	MCDONALD'S ORD		06/27/2022	Various	147.000	36,371	XXX		XXX
594918-10-4	MICROSOFT ORD		05/19/2022	SANFORD C. BERNSTEIN AND CO. LLC	278.000	70,659	XXX		XXX
61174X-10-9	MONSTER BEVERAGE ORD		05/19/2022	SANFORD C. BERNSTEIN AND CO. LLC	84.000	7,287	XXX		XXX
65336K-10-3	NEXSTAR MEDIA GROUP CL A ORD		06/28/2022	Various	323.000	54,251	XXX		XXX
668771-10-8	NORTONLIFELOCK ORD		05/19/2022	SANFORD C. BERNSTEIN AND CO. LLC	1.000	24	XXX		XXX
68389X-10-5	ORACLE ORD		05/19/2022	SANFORD C. BERNSTEIN AND CO. LLC	3.000	201	XXX		XXX
69370C-10-0	PTC ORD		05/19/2022	SANFORD C. BERNSTEIN AND CO. LLC	11.000	1,208	XXX		XXX
70432V-10-2	PAYCOM SOFTWARE ORD		05/19/2022	SANFORD C. BERNSTEIN AND CO. LLC	11.000	2,974	XXX		XXX
70450Y-10-3	PAYPAL HOLDINGS ORD		05/19/2022	SANFORD C. BERNSTEIN AND CO. LLC	168.000	13,668	XXX		XXX
707569-10-9	PENN NATIONAL GAMING ORD		05/19/2022	SANFORD C. BERNSTEIN AND CO. LLC	84.000	2,600	XXX		XXX
742718-10-9	PROCTER & GAMBLE ORD		05/19/2022	SANFORD C. BERNSTEIN AND CO. LLC	141.000	19,940	XXX		XXX
76954A-10-3	RIVIAN AUTOMOTIVE CL A ORD		05/24/2022	COWEN & CO.	226.000	5,981	XXX		XXX
778296-10-3	ROSS STORES ORD		05/24/2022	COWEN & CO.	52.000	4,002	XXX		XXX
780259-30-5	SHELL ADR EACH REP 2 ORD	C	05/05/2022	COWEN & CO.	649.000	36,175	XXX		XXX
79466L-30-2	SALESFORCE ORD		05/24/2022	Various	209.000	32,657	XXX		XXX
83304A-10-6	SNAP CL A ORD		05/24/2022	COWEN & CO.	469.000	6,320	XXX		XXX
87165B-10-3	SYNCHRONY FINANCIAL ORD		05/19/2022	SANFORD C. BERNSTEIN AND CO. LLC	210.000	6,869	XXX		XXX
87405A-10-9	TAKE TWO INTERACTIVE SOFTWARE ORD		05/19/2022	SANFORD C. BERNSTEIN AND CO. LLC	42.000	5,060	XXX		XXX
87612E-10-6	TARGET ORD		05/19/2022	SANFORD C. BERNSTEIN AND CO. LLC	45.000	6,908	XXX		XXX
88160R-10-1	TESLA ORD		05/19/2022	Various	33.000	26,538	XXX		XXX
88579N-10-5	3I GROUP ADR	C	04/19/2022	COWEN & CO.	648.000	5,716	XXX		XXX
89151E-10-9	TotalEnergies SE	C	04/26/2022	COWEN & CO.	743.000	36,748	XXX		XXX
89832Q-10-9	TRUIST FINANCIAL ORD		06/13/2022	COWEN & CO.	593.000	28,689	XXX		XXX
90184L-10-2	TWITTER ORD		05/19/2022	SANFORD C. BERNSTEIN AND CO. LLC	122.000	4,587	XXX		XXX
904767-70-4	UNILEVER ADR REP 1 ORD	C	06/13/2022	COWEN & CO.	1,000.000	45,538	XXX		XXX
911312-10-6	UNITED PARCEL SERVICE CL B ORD		06/13/2022	COWEN & CO.	88.000	15,092	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		06/10/2022	COWEN & CO	50.000	24,411	XXX		XXX
92343V-10-4	VERIZON COMMUNICATIONS ORD		05/24/2022	Various	1,020.000	51,281	XXX		XXX
92556H-20-6	PARAMOUNT GLOBAL CL B ORD		05/19/2022	SANFORD C. BERNSTEIN AND CO. LLC	62.000	2,016	XXX		XXX
92826C-83-9	VISA CL A ORD		05/24/2022	Various	146.000	28,950	XXX		XXX
92857W-30-8	VODAFONE GROUP ADR REP 10 ORD	C	05/24/2022	COWEN & CO	863.000	14,280	XXX		XXX
92939U-10-6	WEC ENERGY GROUP ORD		06/28/2022	MORGAN STANLEY CO	369.000	36,813	XXX		XXX
934423-10-4	WARNER BROS. DISCOVERY SRS A ORD		05/19/2022	Various	1,456.442	31,589	XXX		XXX
94106L-10-9	WASTE MANAGEMENT ORD		06/28/2022	GOLDMAN, SACHS & CO	245.000	36,654	XXX		XXX
983134-10-7	WYNN RESORTS ORD		05/19/2022	SANFORD C. BERNSTEIN AND CO. LLC	21.000	1,325	XXX		XXX
G0250X-10-7	AMCOR ORD	C	04/26/2022	COWEN & CO	2,655.000	30,681	XXX		XXX
G66721-10-4	NORWEGIAN CRUISE LINE HOLDINGS ORD		05/19/2022	SANFORD C. BERNSTEIN AND CO. LLC	324.000	5,184	XXX		XXX
5019999999 – Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded						1,453,235	XXX		XXX
Common Stocks: Mutual Funds Designations Not Assigned by the SVO									
52106N-45-9	LAZARD:GL LSTD INFR INST		06/22/2022	PNC CAPITAL MKTS	321.960	5,058	XXX		
552746-36-4	MFS EMERG MKT DEBT R6		06/30/2022	Various	37,682.333	480,778	XXX		
74440Y-88-4	PGIM HIGH YIELD R6		06/30/2022	Various	51,056.070	257,385	XXX		
77958B-40-2	T ROWE PRICE I:FR		06/30/2022	PNC CAPITAL MKTS	1,146.835	10,693	XXX		
5329999999 – Common Stocks: Mutual Funds Designations Not Assigned by the SVO						753,914	XXX		XXX
5989999997 – Subtotals - Common Stocks - Part 3						2,207,150	XXX		XXX
5989999999 – Subtotals Common Stocks						2,207,150	XXX		XXX
5999999999 – Subtotals Preferred and Common Stocks						2,207,150	XXX		XXX
6009999999 – Totals						3,312,346	XXX	4,441	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		06/01/2022	Paydown	XXX	975	975	952	952		-		-		952		23	23	12	09/20/2043	1.A
0109999999 - Bonds: U.S. Governments						975	975	952	952		-		-		952		23	23	12	XXX	XXX
Bonds: U.S. States, Territories and Possessions																					
70914P-SQ-6	PENNSYLVANIA (COMMONWEALTH OF)		06/01/2022	Call @ 100.00	XXX	125,000	125,000	130,885	125,612		(612)		(612)		125,000				2,500	06/01/2029	1.D FE
0509999999 - Bonds: U.S. States, Territories and Possessions						125,000	125,000	130,885	125,612		(612)		(612)		125,000				2,500	XXX	XXX
Bonds: U.S. Political Subdivisions of States, Territories and Possessions																					
075293-BT-6	BEAVER OHIO LOC SCH DIST		06/01/2022	Call @ 100.00	XXX	50,000	50,000	47,456	48,758		79		79		48,837		1,163	1,163	750	12/01/2027	1.C FE
538650-KB-7	LIVINGSTON CNTY N Y		05/01/2022	Call @ 100.00	XXX	140,000	140,000	138,358	139,634		51		51		139,684		316	316	1,750	05/01/2024	1.C FE
613035-L9-3	MONTGOMERY ALA		04/01/2022	Call @ 100.00	XXX	250,000	250,000	244,375	249,554		446		446		250,000				3,375	04/01/2023	1.E FE
698874-EB-6	PAPIO-MISSOURI RIV NAT RES DIST NEB		06/15/2022	Call @ 100.00	XXX	200,000	200,000	198,000	198,459		48		48		198,507		1,493	1,493	3,250	12/15/2033	1.C FE
724190-EJ-8	PIQUA OHIO CITY SCH DIST		04/11/2022	Call @ 100.00	XXX	100,000	100,000	89,517	94,396		194		194		94,589		5,411	5,411	1,174	12/01/2028	1.D FE
0709999999 - Bonds: U.S. Political Subdivisions of States, Territories and Possessions						740,000	740,000	717,705	730,800		817		817		731,617		8,383	8,383	10,299	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																					
01757L-EQ-5	ALLEN CNTY OHIO HOSP FACS REV		05/01/2022	Call @ 100.00	XXX	75,000	75,000	78,344	75,583		(583)		(583)		75,000				1,500	05/01/2033	1.E FE
117534-AL-1	BRYAN OHIO CITY SCH DIST CTFS PARTN		06/15/2022	Call @ 100.00	XXX	40,000	40,000	40,006	40,000						40,000				650	12/15/2027	1.E FE
242803-AV-6	DECATUR GA PUB FACS AUTH REV		04/04/2022	Call @ 100.00	XXX	200,000	200,000	196,456	197,008		34		34		197,042		2,958	2,958	4,219	02/01/2039	1.B FE
3138LL-F2-6	FN AN7384 - CMBS/RMBS		06/01/2022	Paydown	XXX	1,080	1,080	1,126	1,116		(3)		(3)		1,113		(34)	(34)	13	12/01/2027	1.A
54811B-NA-5	LOWER COLO RIV AUTH TEX TRANSMISSION SVC		05/15/2022	Call @ 100.00	XXX	200,000	200,000	216,000	201,304		(1,304)		(1,304)		200,000				4,000	05/15/2031	1.E FE
578305-GG-3	MAYFIELD OHIO CITY SCH DIST CTFS PARTN		04/04/2022	Call @ 100.00	XXX	110,000	110,000	109,302	109,497		8		8		109,506		494	494	2,278	09/01/2034	1.C FE
60416S-R9-3	MINNESOTA ST HSG FIN AGY		05/02/2022	Call @ 100.00	XXX	10,000	10,000	10,353	10,291		(14)		(14)		10,277		(277)	(277)	101	01/01/2028	1.B FE
658207-TJ-4	NORTH CAROLINA HSG FIN AGY		04/01/2022	Call @ 100.00	XXX	5,000	5,000	5,046	5,009		(2)		(2)		5,007		(7)	(7)	52	01/01/2023	1.B FE
685312-JS-0	HOMEOWNERSHIP		06/01/2022	Call @ 100.00	XXX	40,000	40,000	41,926	40,913		(151)		(151)		40,763		(763)	(763)	1,000	06/01/2024	1.E FE
686087-A4-9	OREGON ST HSG & CMNTY SVCS		06/01/2022	Call @ 100.00	XXX	10,000	10,000	11,011	10,785		(71)		(71)		10,714		(714)	(714)	173	07/01/2026	1.C FE
73358W-GV-0	DEPT MTG REV		06/20/2022	Call @ 100.00	XXX	100,000	100,000	114,500	100,547		(547)		(547)		100,000				3,597	10/01/2025	1.D FE
73674N-BM-2	PORT AUTH N Y & N J		06/15/2022	Maturity @ 100.00	XXX	100,000	100,000	102,500	100,135		(135)		(135)		100,000				1,890	06/15/2022	1.D FE
76804A-AJ-4	RENEWAL & RE		06/01/2022	Call @ 100.00	XXX	85,000	85,000	90,231	85,265		(265)		(265)		85,000				1,275	06/01/2022	1.D FE
83309A-EX-5	RIVER CITY INC KY PKG AUTH REV		05/01/2022	Maturity @ 100.00	XXX	70,000	70,000	72,450	70,098		(98)		(98)		70,000				1,050	05/01/2022	1.B FE
914119-UT-7	SNOHOMISH CNTY WASH HSG AUTH REV		06/01/2022	Maturity @ 100.00	XXX	100,000	100,000	105,285	100,322		(322)		(322)		100,000				2,000	06/01/2026	1.D FE
917565-ML-4	UNIVERSITY CINCINNATI OHIO GEN RCPTS		06/15/2022	Call @ 100.00	XXX	200,000	200,000	209,888	201,029		(1,029)		(1,029)		200,000				4,000	06/15/2039	1.D 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						1,346,080	1,346,080	1,404,424	1,348,902		(4,481)		(4,481)		1,344,421		1,659	1,659	27,798	XXX	XXX
Bonds: Industrial and Miscellaneous (Unaffiliated)																					
05565Q-CS-5	BP CAPITAL MARKETS PLC	C	06/30/2022	Call @ 100.41	XXX	100,407	100,000	100,000	100,000						100,000		407	407	2,317	11/04/2024	1.F FE
244199-BE-4	DEERE & CO		06/08/2022	Maturity @ 100.00	XXX	100,000	100,000	98,743	99,864		136		136		100,000				1,300	06/08/2022	1.F FE
38141E-P4-5	GOLDMAN SACHS GROUP INC		05/15/2022	Maturity @ 100.00	XXX	100,000	100,000	100,000	100,000						100,000				2,071	05/15/2022	2.A FE
494550-BL-9	KINDER MORGAN ENERGY PARTNERS LP		06/01/2022	Call @ 100.00	XXX	100,000	100,000	102,400	100,147		(147)		(147)		100,000				2,963	09/01/2022	2.B FE
665772-CH-0	NORTHERN STATES POWER CO		05/20/2022	Call @ 100.00	XXX	100,000	100,000	96,720	99,478		320		320		99,798		202	202	1,642	08/15/2022	1.F FE
747525-AE-3	QUALCOMM INC		05/20/2022	Maturity @ 100.00	XXX	200,000	200,000	196,800	199,629		371		371		200,000				3,000	05/20/2022	1.F FE
911312-BC-9	UNITED PARCEL SERVICE INC		05/16/2022	Maturity @ 100.00	XXX	100,000	100,000	97,858	99,791		209		209		100,000				1,175	05/16/2022	1.F FE
961214-DQ-3	WESTPAC BANKING CORP	C	06/28/2022	Maturity @ 100.00	XXX	100,000	100,000	97,371	99,666		334		334		100,000				1,250	06/28/2022	1.E FE
1109999999 - Bonds: Industrial and Miscellaneous (Unaffiliated)						900,407	900,000	889,892	898,576		1,222		1,222		899,798		609	609	15,718	XXX	XXX
2509999997 - Subtotals - Bonds - Part 4						3,112,462	3,112,055	3,143,859	3,104,843		(3,055)		(3,055)		3,101,788		10,674	10,674	56,327	XXX	XXX
2509999999 - Subtotals - Bonds						3,112,462	3,112,055	3,143,859	3,104,843		(3,055)		(3,055)		3,101,788		10,674	10,674	56,327	XXX	XXX
Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded																					
00206R-10-2	AT&T ORD		04/11/2022	Unknown		3,131,000	81,399	XXX	81,399	1,353	579		579		81,399				29	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
00215W-10-0	ASE INDUSTRIAL HOLDIN ADR REP 2 ORD	C	04/13/2022	PNC CAPITAL MKTS	193.000	1,322	XXX	1,529						1,529		(206)	(206)	(8)	XXX	XXX	
002824-10-0	ABBOTT LABORATORIES ORD		05/19/2022	PNC CAPITAL MKTS	209.000	23,462	XXX	26,927	29,415	(2,488)			(2,488)	26,927		(3,465)	(3,465)	196	XXX	XXX	
00287Y-10-9	ABBVIE ORD		06/13/2022	PNC CAPITAL MKTS	404.000	62,745	XXX	43,015	54,702	(11,687)			(11,687)	43,015		19,731	19,731	897	XXX	XXX	
018820-10-0	ALLIANZ 10 UNSPON ADR REP ORD	C	06/21/2022	PNC CAPITAL MKTS	110.000	2,144	XXX	2,840						2,840		(696)	(696)	86	XXX	XXX	
023135-10-6	AMAZON COM ORD		05/19/2022	PNC CAPITAL MKTS	22.000	47,454	XXX	73,748	73,355	392			392	73,748		(26,293)	(26,293)		XXX	XXX	
025537-10-1	AMERICAN ELECTRIC POWER ORD		06/13/2022	PNC CAPITAL MKTS	443.000	44,463	XXX	36,008	39,423	(3,415)			(3,415)	36,008		8,456	8,456	461	XXX	XXX	
03027X-10-0	AMERICAN TOWER REIT		05/19/2022	PNC CAPITAL MKTS	28.000	6,527	XXX	6,524	8,190	(1,666)			(1,666)	6,524		3	3	78	XXX	XXX	
03073E-10-5	AMERISOURCEBERGEN ORD		06/27/2022	PNC CAPITAL MKTS	350.000	52,215	XXX	41,839	40,797	(5,076)			(5,076)	41,839		10,376	10,376	302	XXX	XXX	
03076C-10-6	AMERIPRISE FINANCE ORD		06/28/2022	PNC CAPITAL MKTS	47.000	11,844	XXX	10,122	14,178	(4,056)			(4,056)	10,122		1,722	1,722	112	XXX	XXX	
036752-10-3	ANTHEM ORD		05/19/2022	PNC CAPITAL MKTS	6.000	2,879	XXX	1,745	2,781	(1,036)			(1,036)	1,745		1,134	1,134	8	XXX	XXX	
037833-10-0	APPLE ORD		05/19/2022	PNC CAPITAL MKTS	358.000	49,318	XXX	1,654	63,570	(61,916)			(61,916)	1,654		47,664	47,664	161	XXX	XXX	
038222-10-5	APPLIED MATERIAL ORD		05/19/2022	PNC CAPITAL MKTS	4.000	447	XXX	157	629	(473)			(473)	157		290	290	1	XXX	XXX	
060505-10-4	BANK OF AMERICA ORD		06/28/2022	PNC CAPITAL MKTS	358.000	11,687	XXX	11,780	15,927	(4,148)			(4,148)	11,780		(92)	(92)	150	XXX	XXX	
070830-10-4	BATH AND BODY WORKS ORD		05/19/2022	PNC CAPITAL MKTS	139.000	5,647	XXX	9,534	9,701	(167)			(167)	9,534		(3,887)	(3,887)	28	XXX	XXX	
075887-10-9	BECTON DICKINSON ORD		05/19/2022	PNC CAPITAL MKTS	262.000	13,041	XXX	11,768	64,379	(52,846)			(52,846)	11,768		1,273	1,273	223	XXX	XXX	
09062X-10-3	BIAGEN ORD		05/19/2022	PNC CAPITAL MKTS	36.000	6,953	XXX	8,423	8,637	(214)			(214)	8,423		(1,470)	(1,470)		XXX	XXX	
09247X-10-1	BLACKROCK ORD		05/19/2022	PNC CAPITAL MKTS	19.000	11,291	XXX	13,800	17,396	(3,595)			(3,595)	13,800		(2,510)	(2,510)	93	XXX	XXX	
110122-10-8	BRISTOL MYERS SQUIBB ORD		06/13/2022	PNC CAPITAL MKTS	383.000	28,762	XXX	23,262	23,880	(618)			(618)	23,262		5,501	5,501	414	XXX	XXX	
111190-10-4	BRITVIC ADR	C	06/21/2022	PNC CAPITAL MKTS	166.000	3,255	XXX	3,707	4,241	(535)			(535)	3,707		(451)	(451)	76	XXX	XXX	
12503M-10-8	CBOE GLOBAL MARKETS ORD		05/19/2022	PNC CAPITAL MKTS	2.000	211	XXX	179	261	(82)			(82)	179		32	32	1	XXX	XXX	
12572Q-10-5	CME GROUP CL A ORD		05/19/2022	PNC CAPITAL MKTS	45.000	8,562	XXX	8,613	10,281	(1,668)			(1,668)	8,613		(51)	(51)	191	XXX	XXX	
136069-10-1	CANADIAN IMPERIAL BANK COMMERCE ORD	C	04/08/2022	PNC CAPITAL MKTS	127.000	14,848	XXX	9,980	14,803	(4,823)			(4,823)	9,980		4,867	4,867	279	XXX	XXX	
148806-10-2	CATALENT ORD		05/19/2022	PNC CAPITAL MKTS	6.000	596	XXX	748	768	(21)			(21)	748		(151)	(151)		XXX	XXX	
166764-10-0	CHEVRON ORD		06/13/2022	PNC CAPITAL MKTS	504.000	82,532	XXX	54,824	59,144	(4,320)			(4,320)	54,824		27,707	27,707	920	XXX	XXX	
169656-10-5	CHIPOTLE MEXICAN GRILL ORD		05/19/2022	PNC CAPITAL MKTS	1.000	1,279	XXX	1,507	1,748	(241)			(241)	1,507		(228)	(228)		XXX	XXX	
172967-42-4	CITIGROUP ORD		05/19/2022	PNC CAPITAL MKTS	199.000	9,930	XXX	10,713	12,018	(1,304)			(1,304)	10,713		(783)	(783)	203	XXX	XXX	
189054-10-9	CLOROX ORD		05/19/2022	PNC CAPITAL MKTS	14.000	1,941	XXX	2,391	2,441	(50)			(50)	2,391		(450)	(450)	32	XXX	XXX	
20030N-10-1	COMCAST CL A ORD		05/24/2022	PNC CAPITAL MKTS	882.000	37,565	XXX	45,335						45,335		(7,770)	(7,770)	238	XXX	XXX	
204280-30-9	COMPAGNIE DE SAINT GOBAIN UNSPON ADR	C	04/19/2022	PNC CAPITAL MKTS	487.000	5,679	XXX	4,972	6,842	(1,870)			(1,870)	4,972		706	706		XXX	XXX	
22160K-10-5	COSTCO WHOLESALE ORD		05/19/2022	PNC CAPITAL MKTS	1.000	424	XXX	308	568	(260)			(260)	308		116	116	2	XXX	XXX	
231021-10-6	CUMMINS ORD		05/19/2022	PNC CAPITAL MKTS	1.000	203	XXX	119	218	(100)			(100)	119		84	84	3	XXX	XXX	
23345M-10-7	DT MIDSTREAM ORD		05/19/2022	PNC CAPITAL MKTS	42.000	2,308	XXX	1,525	2,015	(490)			(490)	1,525		782	782	52	XXX	XXX	
25157Y-20-2	DEUTSCHE POST ADR	C	04/18/2022	PNC CAPITAL MKTS	57.000	2,505	XXX	2,898	3,653	(755)			(755)	2,898		(393)	(393)		XXX	XXX	
252131-10-7	DEXCOM ORD		05/19/2022	PNC CAPITAL MKTS	21.000	6,667	XXX	8,632	11,276	(2,644)			(2,644)	8,632		(1,965)	(1,965)		XXX	XXX	
253868-10-3	DIGITAL REALTY REIT ORD		05/19/2022	PNC CAPITAL MKTS	12.000	1,535	XXX	1,747	2,122	(376)			(376)	1,747		(212)	(212)	29	XXX	XXX	
260003-10-8	DOVER ORD		06/28/2022	PNC CAPITAL MKTS	157.000	19,199	XXX	18,925	28,511	(9,586)			(9,586)	18,925		274	274	157	XXX	XXX	
28176E-10-8	EDWARDS LIFESCIENCES ORD		05/19/2022	PNC CAPITAL MKTS	10.000	946	XXX	851	1,296	(444)			(444)	851		95	95		XXX	XXX	
285512-10-9	ELECTRONIC ARTS ORD		05/19/2022	PNC CAPITAL MKTS	23.000	3,002	XXX	2,818	3,034	(215)			(215)	2,818		184	184	4	XXX	XXX	
29082K-10-5	EMBECTA ORD		05/19/2022	PNC CAPITAL MKTS	1.200	33	XXX	6						6		27	27		XXX	XXX	
291011-10-4	EMERSON ELECTRIC ORD		05/19/2022	PNC CAPITAL MKTS	4.000	335	XXX	181	372	(191)			(191)	181		154	154	4	XXX	XXX	
29265W-20-7	ENEL SOCIETA PER AZIONI UNSPONSO ADR	C	04/19/2022	PNC CAPITAL MKTS	506.000	3,318	XXX	3,939						3,939		(622)	(622)	52	XXX	XXX	
30231G-10-2	EXXON MOBIL ORD		06/13/2022	PNC CAPITAL MKTS	729.000	66,106	XXX	50,726	44,608	6,119			6,119	50,726		15,380	15,380	1,410	XXX	XXX	
30303M-10-2	META PLATFORMS CL A ORD		06/10/2022	PNC CAPITAL MKTS	384.000	72,077	XXX	92,963	71,306	(14,155)			(14,155)	92,963		(20,886)	(20,886)		XXX	XXX	
369604-30-1	GENERAL ELECTRIC ORD		05/19/2022	PNC CAPITAL MKTS	272.000	20,639	XXX	25,318	25,696	(378)			(378)	25,318		(4,679)	(4,679)	22	XXX	XXX	
370334-10-4	GENERAL MILLS ORD		05/19/2022	PNC CAPITAL MKTS	336.000	24,109	XXX	19,477	22,640	(3,162)			(3,162)	19,477		4,632	4,632	343	XXX	XXX	
375558-10-3	GILEAD SCIENCES ORD		05/19/2022	PNC CAPITAL MKTS	126.000	7,964	XXX	8,440	9,149	(709)			(709)	8,440		(476)	(476)	92	XXX	XXX	
384802-10-4	WW GRAINGER ORD		05/19/2022	PNC CAPITAL MKTS	1.000	470	XXX	207	518	(311)			(311)	207		264	264	3	XXX	XXX	
403949-10-0	HF SINCLAIR ORD		05/19/2022	PNC CAPITAL MKTS	78.000	3,638	XXX	2,113	2,113					2,113		1,525	1,525		XXX	XXX	
40412C-10-1	HCA HEALTHCARE ORD		05/24/2022	PNC CAPITAL MKTS	38.000	7,703	XXX	6,658	9,763	(3,105)			(3,105)	6,658		1,045	1,045	21	XXX	XXX	
42250P-10-3	HEALTHPEAK PROPERTIES ORD		05/19/2022	PNC CAPITAL MKTS	267.000	7,830	XXX	8,176	9,636	(1,460)			(1,460)	8,176		(345)	(345)	160	XXX	XXX	
427866-10-8	HERSHEY FOODS ORD		06/27/2022	PNC CAPITAL MKTS	50.000	11,058	XXX	8,580	9,674	(1,094)			(1,094)	8,580		2,478	2,478	90	XXX	XXX	
438516-10-6	HONEYWELL INTERNATIONAL ORD		05/19/2022	PNC CAPITAL MKTS	4.000	775	XXX	217	834	(617)			(617)	217		558	558	8	XXX	XXX	
444859-10-2	HUMANA ORD		05/19/2022	PNC CAPITAL MKTS	23.000	9,968	XXX	9,185	10,669	(1,484)			(1,484)	9,185		783	783	34	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
450737-10-1	IBERDROLA ADR	C	04/04/2022	PNC CAPITAL MKTS	120.000	5,274	XXX	5,302	4,910	(354)			(354)		5,302		(28)	(28)	69	XXX	XXX
458140-10-0	INTEL ORD		05/19/2022	PNC CAPITAL MKTS	397.000	16,741	XXX	10,496	20,446	(9,950)			(9,950)		10,496		6,245	6,245	290	XXX	XXX
45866F-10-4	INTERCONTINENTAL EXCHANGE ORD		05/19/2022	PNC CAPITAL MKTS	22.000	2,116	XXX	2,512	3,009	(497)			(497)		2,512		(396)	(396)	8	XXX	XXX
46120E-60-2	INTUITIVE SURGICAL ORD		05/19/2022	PNC CAPITAL MKTS	1.000	219	XXX	362	359	3			3		362		(143)	(143)		XXX	XXX
46266C-10-5	IQVIA HOLDINGS ORD		05/19/2022	PNC CAPITAL MKTS	8.000	1,613	XXX	2,214	2,257	(43)			(43)		2,214		(601)	(601)		XXX	XXX
46625H-10-0	JPMORGAN CHASE ORD		06/28/2022	PNC CAPITAL MKTS	97.000	11,436	XXX	13,504	15,360	(1,856)			(1,856)		13,504		(2,068)	(2,068)	194	XXX	XXX
478160-10-4	JOHNSON & JOHNSON ORD		05/19/2022	PNC CAPITAL MKTS	2.000	348	XXX	78	342	(265)			(265)		78		270	270	2	XXX	XXX
49338L-10-3	KEYSIGHT TECHNOLOGIES ORD		05/19/2022	PNC CAPITAL MKTS	152.000	20,933	XXX	15,632	31,390	(15,757)			(15,757)		15,632		5,301	5,301		XXX	XXX
532457-10-8	ELI LILLY ORD		06/27/2022	PNC CAPITAL MKTS	61.000	18,834	XXX	12,275	16,849	(4,574)			(4,574)		12,275		6,558	6,558	120	XXX	XXX
58933Y-10-5	MERCK & CO. INC.		05/24/2022	PNC CAPITAL MKTS	199.000	18,683	XXX	14,785	15,251	(466)			(466)		14,785		3,898	3,898	275	XXX	XXX
59410T-10-6	MICHELIN COMPAGNIE GENERALE DES ADR	C	06/28/2022	PNC CAPITAL MKTS	96.200	2,474	XXX	2,743	3,152	(409)			(409)		2,743		(269)	(269)	—	XXX	XXX
595112-10-3	MICRON TECHNOLOGY ORD		05/19/2022	PNC CAPITAL MKTS	15.000	1,050	XXX	604	1,397	(794)			(794)		604		447	447	3	XXX	XXX
60770K-10-7	MODERNA ORD		05/19/2022	PNC CAPITAL MKTS	37.000	5,382	XXX	9,301	9,397	(97)			(97)		9,301		(3,919)	(3,919)		XXX	XXX
64110L-10-6	NETFLIX ORD		05/24/2022	PNC CAPITAL MKTS	51.000	9,247	XXX	23,824	16,266	(1,394)			(1,394)		23,824		(14,578)	(14,578)		XXX	XXX
65339F-10-1	NEXTERA ENERGY ORD		05/19/2022	PNC CAPITAL MKTS	175.000	12,283	XXX	14,639	16,338	(1,699)			(1,699)		14,639		(2,356)	(2,356)	74	XXX	XXX
654624-10-5	NIPPON TELEGRPH SPON ADR REP ORD	C	06/21/2022	PNC CAPITAL MKTS	212.000	5,994	XXX	5,694	5,811	(117)			(117)		5,694		300	300		XXX	XXX
670346-10-5	NUCOR ORD		05/19/2022	PNC CAPITAL MKTS	196.000	23,944	XXX	6,525	22,373	(15,849)			(15,849)		6,525		17,419	17,419	196	XXX	XXX
67066G-10-4	VIDIA ORD		05/19/2022	PNC CAPITAL MKTS	2.000	346	XXX	79	588	(509)			(509)		79		267	267	—	XXX	XXX
68902V-10-7	OTIS WORLDWIDE ORD		05/19/2022	PNC CAPITAL MKTS	25.000	1,821	XXX	1,599	2,177	(578)			(578)		1,599		222	222	13	XXX	XXX
70450Y-10-3	PAYPAL HOLDINGS ORD		04/26/2022	PNC CAPITAL MKTS	56.000	4,724	XXX	6,333							6,333		(1,609)	(1,609)		XXX	XXX
715318-10-1	PERSIMMON ADR	C	04/04/2022	PNC CAPITAL MKTS	28.000	1,619	XXX	2,030							2,030		(411)	(411)	92	XXX	XXX
717081-10-3	PFIZER ORD		06/13/2022	PNC CAPITAL MKTS	273.000	13,448	XXX	9,515	16,121	(6,605)			(6,605)		9,515		3,933	3,933	218	XXX	XXX
742718-10-9	PROCTER & GAMBLE ORD		06/27/2022	PNC CAPITAL MKTS	49.000	7,047	XXX	6,301	8,015	(1,714)			(1,714)		6,301		746	746	87	XXX	XXX
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP ORD		04/26/2022	PNC CAPITAL MKTS	464.000	33,675	XXX	27,912	27,826	(2,920)			(2,920)		27,912		5,763	5,763	251	XXX	XXX
74834L-10-0	QUEST DIAGNOSTICS ORD		05/19/2022	PNC CAPITAL MKTS	10.000	1,406	XXX	1,678	1,730	(52)			(52)		1,678		(271)	(271)	13	XXX	XXX
751212-10-1	RALPH LAUREN CL A ORD		05/19/2022	PNC CAPITAL MKTS	68.000	6,293	XXX	5,912	8,082	(2,170)			(2,170)		5,912		381	381	94	XXX	XXX
756109-10-4	REALTY INCOME REIT ORD		05/19/2022	PNC CAPITAL MKTS	4.000	269	XXX	245	286	(42)			(42)		245		24	24	5	XXX	XXX
75886F-10-7	REGENERON PHARMACEUTICALS ORD		05/19/2022	PNC CAPITAL MKTS	3.000	1,961	XXX	1,497	1,895	(398)			(398)		1,497		464	464		XXX	XXX
771049-10-3	ROBLOX CL A ORD		04/27/2022	PNC CAPITAL MKTS	150.000	4,544	XXX	7,501							7,501		(2,958)	(2,958)		XXX	XXX
78440X-88-7	SL GREEN RLTY REIT ORD		05/19/2022	PNC CAPITAL MKTS	198.003	12,094	XXX	13,183							13,183		(1,089)	(1,089)	246	XXX	XXX
81762P-10-2	SERVICENOW ORD		05/19/2022	PNC CAPITAL MKTS	8.000	3,425	XXX	4,718	5,193	(475)			(475)		4,718		(1,292)	(1,292)		XXX	XXX
82669G-10-4	SIGNATURE BANK ORD		05/19/2022	PNC CAPITAL MKTS	3.000	569	XXX	961	970	(9)			(9)		961		(392)	(392)	3	XXX	XXX
83272W-10-6	SMURFIT KAPPA GROUP ADR	C	04/19/2022	PNC CAPITAL MKTS	99.000	3,973	XXX	4,949	5,662	(713)			(713)		4,949		(976)	(976)	100	XXX	XXX
83304A-10-6	SNAP CL A ORD		06/27/2022	PNC CAPITAL MKTS	458.000	6,675	XXX	17,074							17,074		(10,399)	(10,399)		XXX	XXX
842587-10-7	SOUTHERN ORD		06/13/2022	PNC CAPITAL MKTS	157.000	10,983	XXX	9,574	10,767	(1,193)			(1,193)		9,574		1,409	1,409	210	XXX	XXX
874039-10-0	TAIWAN SEMICONDUCTOR MNFTG ADR 5 ORD	C	04/08/2022	PNC CAPITAL MKTS	145.000	14,409	XXX	16,704	17,084	(807)			(807)		16,704		(2,296)	(2,296)	110	XXX	XXX
87612E-10-6	TARGET ORD		05/24/2022	PNC CAPITAL MKTS	72.000	10,812	XXX	14,079	16,664	(2,585)			(2,585)		14,079		(3,267)	(3,267)	130	XXX	XXX
881575-40-1	TESCO ADR	C	06/21/2022	PNC CAPITAL MKTS	588.000	5,360	XXX	6,651	7,038	(388)			(388)		6,651		(1,291)	(1,291)		XXX	XXX
88579Y-10-1	3M ORD		05/19/2022	PNC CAPITAL MKTS	101.000	14,956	XXX	16,199	17,941	(1,742)			(1,742)		16,199		(1,243)	(1,243)	499	XXX	XXX
90364P-10-5	UIPATH CL A ORD		04/14/2022	PNC CAPITAL MKTS	248.000	4,695	XXX	9,141							9,141		(4,446)	(4,446)		XXX	XXX
904767-70-4	UNILEVER ADR REP 1 ORD	C	04/04/2022	PNC CAPITAL MKTS	123.000	5,716	XXX	6,587							6,587		(871)	(871)	58	XXX	XXX
92343V-10-4	VERIZON COMMUNICATIONS ORD		04/28/2022	PNC CAPITAL MKTS	790.000	38,494	XXX	42,329	41,056	1,273			1,273		42,329		(3,835)	(3,835)	1,011	XXX	XXX
928854-10-8	VOLVO ADR	C	04/13/2022	PNC CAPITAL MKTS	102.000	1,639	XXX	2,161	2,355	(194)			(194)		2,161		(523)	(523)	139	XXX	XXX
931142-10-3	WALMART ORD		05/19/2022	PNC CAPITAL MKTS	5.000	597	XXX	415	723	(308)			(308)		415		182	182	8	XXX	XXX
934423-10-4	WARNER BROS. DISCOVERY SRS A ORD		04/20/2022	PNC CAPITAL MKTS	744.442	18,486	XXX	18,894							18,894		(408)	(408)		XXX	XXX
958102-10-5	WESTERN DIGITAL ORD		05/19/2022	PNC CAPITAL MKTS	139.000	8,125	XXX	5,590	9,064	(3,474)			(3,474)		5,590		2,535	2,535		XXX	XXX
98978V-10-3	ZOETIS CL A ORD		05/19/2022	PNC CAPITAL MKTS	13.000	2,065	XXX	1,833	3,172	(1,339)			(1,339)		1,833		231	231	8	XXX	XXX
98980L-10-1	ZOOM VIDEO COMMUNICATIONS CL A ORD		04/12/2022	PNC CAPITAL MKTS	58.000	6,529	XXX	9,234							9,234		(2,705)	(2,705)		XXX	XXX
G29183-10-3	EATON ORD	C	04/28/2022	Adjustment	262.000	38,197	XXX	32,640	39,921	(12,103)			(12,103)		32,640		5,557	5,557	159	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
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL ORD	C	05/19/2022	PNC CAPITAL MKTS	1.000	52	XXX	32	81	(49)			(49)		32		20	20	1	XXX	XXX
H42097-10-7	UBS GROUP N ORD	C	04/14/2022	Return of Capital		8	XXX	8	8						8					XXX	XXX
5019999999 – Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded						1,344,393	XXX	1,267,099	1,279,859	(295,971)			(295,971)		1,267,099		77,294	77,294	12,346	XXX	XXX
Common Stocks: Unit Investment Trusts Designations Not Assigned by the SVO																					
30313U-60-7	FT 8669 AMERICAN RECOVERY SRS UIT		04/25/2022	Call @ 14.43	22,033.000	317,991	XXX	250,008	354,566	(104,558)			(104,558)		250,008		67,983	67,983		XXX	
5529999999 – Common Stocks: Unit Investment Trusts Designations Not Assigned by the SVO						317,991	XXX	250,008	354,566	(104,558)			(104,558)		250,008		67,983	67,983		XXX	XXX
5989999997 – Subtotals - Common Stocks - Part 4						1,662,385	XXX	1,517,107	1,634,425	(400,529)			(400,529)		1,517,107		145,278	145,278	12,346	XXX	XXX
5989999999 – Subtotals Common Stocks						1,662,385	XXX	1,517,107	1,634,425	(400,529)			(400,529)		1,517,107		145,278	145,278	12,346	XXX	XXX
5999999999 – Subtotals Preferred and Common Stocks						1,662,385	XXX	1,517,107	1,634,425	(400,529)			(400,529)		1,517,107		145,278	145,278	12,346	XXX	XXX
6009999999 – Totals						4,774,847	XXX	4,660,966	4,739,268	(400,529)	(3,055)		(403,584)		4,618,895		155,951	155,951	68,673	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 –					9,618,817	10,519,147	7,222,313	XXX
FEDERAL HOME LOAN BANK –					8,807	8,808	10,019	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					9,627,624	10,527,955	7,232,332	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					9,627,624	10,527,955	7,232,332	XXX
0499999 – Cash in Company's Office			XXX	XXX	200	200	200	XXX
0599999 – Total					9,627,824	10,528,155	7,232,532	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 .....		06/15/2022.....		XXX.....		1,139.....	
992292-18-5.....	FEDERATED HERMES GOVERNMENT ACI - INCOME .....		06/30/2022.....		XXX.....	4,168,849.....	634.....	
8309999999 – All Other Money Market Mutual Funds.....						4,168,849.....	1,774.....	
8609999999 – Total Cash Equivalents.....						4,168,849.....	1,774.....	