

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2022

OF THE CONDITION AND AFFAIRS OF THE

WAYNE MUTUAL INSURANCE COMPANY

NAIC Group Code	4678	4678	NAIC Company Code	16799	Employer's ID Number	34-0606100
	(Current) (Prior)					
Organized under the Laws of	OH		State of Domicile or Port of Entry	OH		
Country of Domicile	US					
Incorporated/Organized	01/10/1910		Commenced Business	03/01/1910		
Statutory Home Office	3873 CLEVELAND ROAD		WOOSTER, OH, US 44691			
Main Administrative Office	3873 CLEVELAND ROAD					
	WOOSTER, OH, US 44691					
			330-345-8100			
			(Telephone Number)			
Mail Address	3873 CLEVELAND ROAD		WOOSTER, OH, US 44691			
Primary Location of Books and Records	3873 CLEVELAND ROAD					
	WOOSTER, OH, US 44691					
			330-345-8100			
			(Telephone Number)			
Internet Website Address	WWW.WAYNEINSGROUP.COM					
Statutory Statement Contact	TIMOTHY JOHN SUPPES		330-345-8100-358			
			(Telephone Number)			
	TIM_SUPPES@WAYNEINSGROUP.COM		330-345-1321			
	(E-Mail Address)		(Fax Number)			

OFFICERS

TIMOTHY JOHN SUPPES, PRESIDENT

TIMOTHY JOHN SUPPES, TREASURER

MORRIS STUTZMAN, SECRETARY

OTHER

NORMAN HERBERT LEWIS, VICE PRESIDENT

JAMES EDWARD SUPPES, VICE PRESIDENT

DIRECTORS OR TRUSTEES

GREGORY TODD BUEHLER

METTA FREEMAN MCCOY

DONALD ALVIN RAMSEYER

TIMOTHY JOHN SUPPES

TOD JAMES CARMONY

SCOTT LEE PREISING

MORRIS STUTZMAN

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 John Suppes

TIMOTHY JOHN SUPPES

PRESIDENT

x Timothy John Suppes

TIMOTHY JOHN SUPPES

TREASURER

x Morris Stutzman

STUTZMAN MORRIS

SECRETARY

Subscribed and sworn to before me

this 11 day of

November 2022

x Danielle Lehman

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.....	66,164,081		66,164,081	71,822,551
2.	Stocks:				
	2.1 Preferred stocks.....				
	2.2 Common stocks.....	21,257,632	500	21,257,132	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).....	708,803		708,803	651,997
	4.2 Properties held for the production of income (less \$ encumbrances).....				
	4.3 Properties held for sale (less \$ encumbrances).....				
5.	Cash (\$ 5,551,374), cash equivalents (\$ 3,578,055) and short-term investments (\$).....	9,129,429		9,129,429	11,347,696
6.	Contract loans (including \$ premium notes).....				
7.	Derivatives.....				
8.	Other invested assets.....	603,949		603,949	
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).....	97,863,894	500	97,863,394	103,716,202
13.	Title plants less \$ charged off (for Title insurers only).....				
14.	Investment income due and accrued.....	508,366		508,366	464,948
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection.....	328,002		328,002	214,956
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums).....	17,492,776		17,492,776	15,663,321
	15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$).....				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers.....	2,116,799		2,116,799	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.....	716,130		716,130	94,723
18.2	Net deferred tax asset.....	1,863,834		1,863,834	639,582
19.	Guaranty funds receivable or on deposit.....				
20.	Electronic data processing equipment and software.....				16,384
21.	Furniture and equipment, including health care delivery assets (\$).....	162,705	162,705	–	–
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).....	121,052,506	163,205	120,889,301	120,988,144
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....				
28.	Total (Lines 26 and 27).....	121,052,506	163,205	120,889,301	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 \$ 7,472,742)	11,309,826	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	1,446,200	1,596,119
5. Other expenses (excluding taxes, licenses and fees)	339,328	1,200,533
6. Taxes, licenses and fees (excluding federal and foreign income taxes)	657,792	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)	39,168,093	34,967,675
10. Advance premium	956,504	674,935
11. Dividends declared and unpaid:		
11.1 Stockholders		
11.2 Policyholders		
12. Ceded reinsurance premiums payable (net of ceding commissions)	(126,094)	489,624
13. Funds held by company under reinsurance treaties		
14. Amounts withheld or retained by company for account of others	(58,150)	(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	189,899	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)	55,348,398	52,209,635
27. Protected cell liabilities		
28. Total liabilities (Lines 26 and 27)	55,348,398	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)	65,540,903	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)	65,540,903	68,778,509
38. Totals (Page 2, Line 28, Col. 3)	120,889,301	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 \$ 49,078,141)	45,606,945	42,250,417	56,893,843
1.2.	Assumed (written \$ 11,467,228)	11,467,228	10,352,882	13,957,296
1.3.	Ceded (written \$ 4,951,143)	4,951,144	3,296,185	4,584,657
1.4.	Net (written \$ 55,594,226)	52,123,029	49,307,114	66,266,482
Deductions:				
2.	Losses incurred (current accident year \$35,316,530):			
2.1	Direct	32,410,782	22,941,306	30,120,586
2.2	Assumed	6,457,516	5,000,398	6,354,571
2.3	Ceded	6,000,494	1,475,668	1,690,018
2.4	Net	32,867,804	26,466,036	34,785,139
3.	Loss adjustment expenses incurred	3,184,669	3,463,735	4,797,712
4.	Other underwriting expenses incurred	16,506,775	15,414,300	20,975,178
5.	Aggregate write-ins for underwriting deductions			
6.	Total underwriting deductions (Lines 2 through 5)	52,559,248	45,344,071	60,558,029
7.	Net income of protected cells			
8.	Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	(436,219)	3,963,043	5,708,453
Investment Income				
9.	Net investment income earned	1,282,299	1,056,580	1,552,345
10.	Net realized capital gains (losses) less capital gains tax of \$ (54,321)	(204,352)	2,166,855	1,993,209
11.	Net investment gain (loss) (Lines 9 + 10)	1,077,947	3,223,435	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	423,421	436,023	561,841
14.	Aggregate write-ins for miscellaneous income	89,803	1,178,311	1,195,341
15.	Total other income (Lines 12 through 14)	513,224	1,614,334	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)	1,154,952	8,800,812	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)	1,154,952	8,800,812	11,011,189
19.	Federal and foreign income taxes incurred	477,461	1,146,498	1,530,203
20.	Net income (Line 18 minus Line 19) (to Line 22)	677,491	7,654,314	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)	677,491	7,654,314	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 \$ (1,087,900)	(4,092,574)	(540,313)	723,108
25.	Change in net unrealized foreign exchange capital gain (loss)			
26.	Change in net deferred income tax	136,352	(40,489)	(53,046)
27.	Change in nonadmitted assets	41,125	36,917	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)	(3,237,606)	7,110,429	10,214,609
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	65,540,903	65,674,329	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	1,066,260
1402.	N.A.M.I.C.O. & OTHER INCOME	89,803	112,051	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)	89,803	1,178,311	1,195,341
3701.				
3702.				
3703.				
3798.	Summary of remaining write-ins for Line 37 from overflow page			
3799.	Totals (Lines 3701 through 3703 plus 3798) (Line 37 above)			

CASH FLOW

	1	2	3
	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	54,046,797	51,373,939	68,573,664
2. Net investment income	1,330,089	1,082,035	1,658,535
3. Miscellaneous income	513,224	1,614,334	1,757,182
4. Total (Lines 1 to 3)	55,890,110	54,070,308	71,989,381
5. Benefit and loss related payments	34,276,584	28,016,199	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	20,919,658	19,392,534	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	1,525,039	2,025,039
10. Total (Lines 5 through 9)	56,240,789	48,933,772	63,659,035
11. Net cash from operations (Line 4 minus Line 10)	(350,679)	5,136,536	8,330,346
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	10,151,872	19,681,918	7,556,223
12.2 Stocks	8,038,574	727,592	22,111,637
12.3 Mortgage loans		30,976	186,980
12.4 Real estate	—		
12.5 Other invested assets	794		
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)	18,191,240	20,440,486	29,854,840
13. Cost of investments acquired (long-term only):			
13.1 Bonds	4,749,856	19,451,067	13,408,329
13.2 Stocks	14,648,284	1,248,922	21,182,352
13.3 Mortgage loans			
13.4 Real estate	84,171	17,394	44,213
13.5 Other invested assets	604,743		
13.6 Miscellaneous applications	—		—
13.7 Total investments acquired (Lines 13.1 to 13.6)	20,087,054	20,717,383	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)	(1,895,814)	(276,897)	(4,780,054)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock			
16.3 Borrowed funds		(1,073,680)	(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)	28,227	65,315	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)	28,227	(1,008,365)	(838,676)
Reconciliation of Cash, Cash Equivalents and Short-Term Investments			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(2,218,267)	3,851,274	2,711,617
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	11,347,696	8,636,078	8,636,079
19.2 End of period (Line 18 plus Line 19.1)	9,129,429	12,487,352	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 #	09/30/2022	12/31/2021
Net Income					
(1) State basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	\$ 677,491	\$ 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	\$ 677,491	\$ 9,480,986
Surplus					
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	\$ 65,540,903	\$ 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	\$ 65,540,903	\$ 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\$ 199,553
2. 12 months or longer7,304

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

1. Less than 12 months\$ 3,750,154
2. 12 months or longer192,681

(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	141,800	141,800	
(c) Activity stock			
(d) Excess stock			
(e) Aggregate total (a+b+c+d)	\$ 141,800	\$ 141,800	\$
(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				
			(3)	(4)	(5)	(6)	
(1)			(2)	(3)	(4)	(5)	(6)
Current Year Total (2+3+4+5+6)			Not Eligible for Redemption	Less Than 6 Months	6 Months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
Membership Stock							
1.	Class A	\$		\$		\$	\$
2.	Class B	\$ 141,800	\$	\$	141,800	\$	\$

(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.....	\$ 5,551,374	\$	\$	\$	\$ 5,551,374
Cash Equivalent Other MM Mutual Fund.....	3,578,055				3,578,055
Bonds Indust & Misc.....					
Common Stock Indust & Misc.....	11,359,889	211,354			11,571,243
Common Stock Mutual Funds.....	5,078,679				5,078,679
Common Stock Parent Subsid.....		810,543			810,543
Common Stock Unit Investment.....					
Common Stock Exchange Traded Funds.....	3,797,167				3,797,167
Total assets at fair value/NAV.....	\$ 29,365,164	\$ 1,021,897	\$	\$	\$ 30,387,061
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.....	\$ 5,551,374	\$ 5,551,374	\$ 5,551,374	\$	\$	\$	\$
Cash Equivalent.....	3,578,055	3,578,055	3,578,055				
Common Stock.....	21,257,632	21,257,632	20,235,735	1,021,897			
Bonds.....	60,317,237	66,164,081	60,317,237				

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 November 7, 2022 for these statutory financial statements which are to be issued on November 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 increased by \$735,943 from December 31, 2021 to September 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>September 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	35,316,530	38,539,994
On prior years losses	<u>735,943</u>	<u>1,042,857</u>
Total incurred	<u>36,052,473</u>	<u>39,582,851</u>
Amount paid in current year		
On current year losses	(27,843,788)	(29,559,937)
On prior years losses	<u>(7,678,694)</u>	<u>(11,419,540)</u>
Total paid	<u>(35,522,482)</u>	<u>(40,979,477)</u>
Total net loss and loss adjustment expenses at end of year	<u>\$ 12,774,826</u>	<u>\$ 12,244,835</u>

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

26. Intercompany Pooling Arrangements - Not Applicable

27. Structured Settlements - Not Applicable

28. Health Care Receivables - Not Applicable

29. Participating Policies - Not Applicable

30. Premium Deficiency Reserves - No Significant Changes

31. High Deductibles - Not Applicable

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

33. Asbestos/Environmental Reserves - Not Applicable

34. Subscriber Savings Accounts - Not Applicable

35. Multiple Peril Crop Insurance - Not Applicable

36. Financial Guaranty Insurance - Not Applicable

GENERAL INTERROGATORIES
PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?.....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	2
	Prior Year-End Book / Adjusted Carrying Value	Current Quarter Book / Adjusted Carrying Value
14.21 Bonds.....	\$.....	\$.....
14.22 Preferred Stock.....		
14.23 Common Stock.....	810,543	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	2
Name of Custodian(s)	Custodian Address
PNC BANK, NATIONAL ASSOCIATION.....	116 ALLEGHENY CENTER, PITTSBURGH, PA 15212.....

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

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

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

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

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

- 17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.
- | 1 | 2 | 3 | 4 | 5 |
|---|--|-------------------------------|-----------------|--|
| Central
Registration
Depository
Number | Name of Firm or Individual | Legal Entity Identifier (LEI) | Registered With | 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	49,078,141	44,290,135	30,791,231	23,144,611	7,917,800	7,269,943
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	49,078,141	44,290,135	30,791,231	23,144,611	7,917,800	7,269,943
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

E – Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - See DSLI).....–

D – Domestic Surplus Lines Insurer (DSL I) - Reporting entities authorized to write surplus lines in the state of domicile.....–

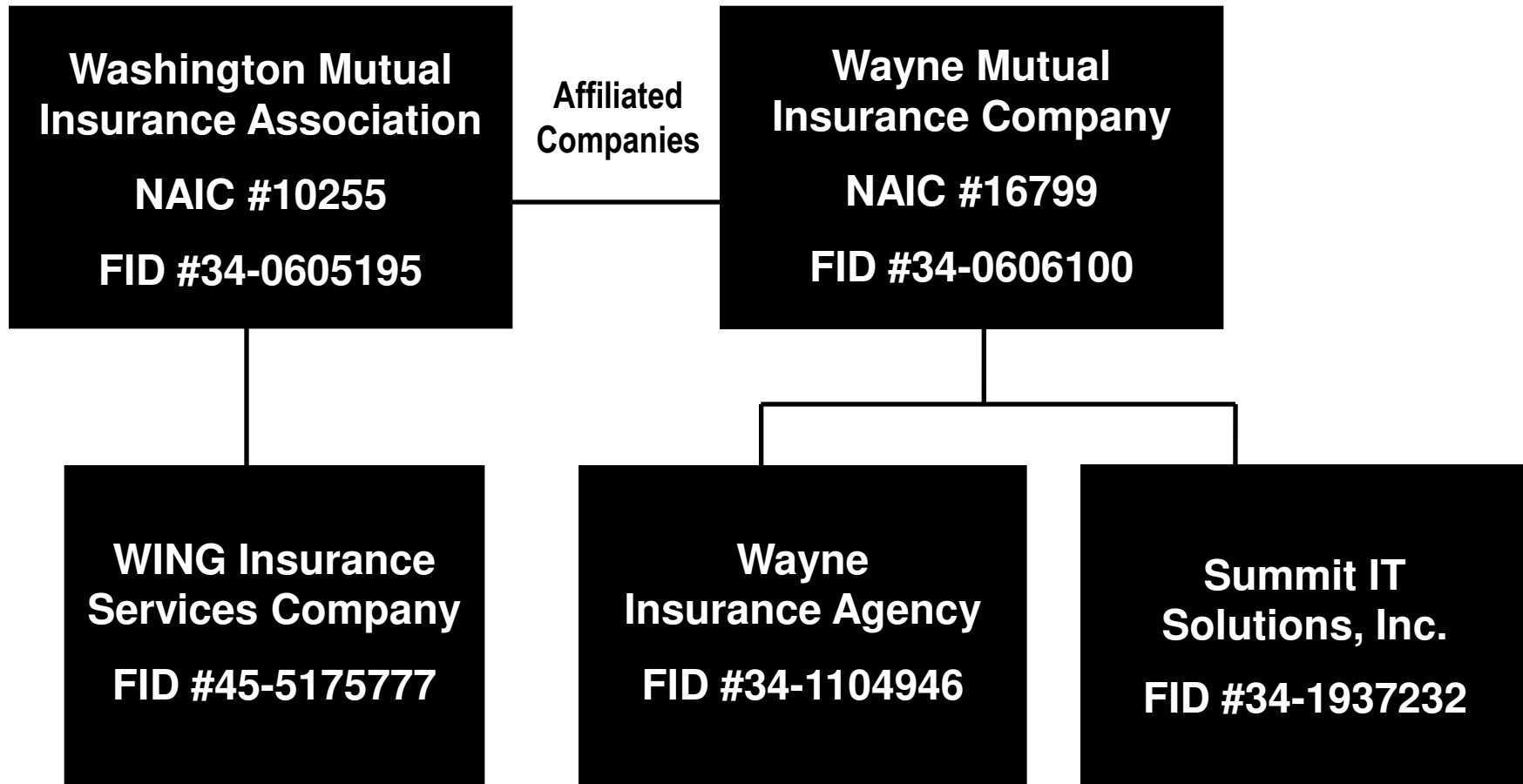
R – Registered - Non-domiciled RRGs.....–

Q – Qualified - Qualified or accredited reinsurer.....–

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	336,418	245,079	72.850	35.590
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	5,491,996	4,509,274	82.106	37.881
4.	Homeowners multiple peril	13,788,773	12,163,683	88.214	61.171
5.	Commercial multiple peril	5,509,779	3,060,302	55.543	46.349
6.	Mortgage guaranty				
8.	Ocean marine				
9.	Inland marine	83,493	2,275	2.725	4.421
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	2,447,050	301,515	12.322	7.873
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	6,528,142	4,317,877	66.143	66.800
19.3.	Commercial auto no-fault (personal injury protection)				
19.4.	Other commercial auto liability	1,391,027	360,794	25.937	33.400
21.1.	Private passenger auto physical damage	9,528,724	6,840,538	71.789	57.120
21.2.	Commercial auto physical damage	501,543	609,445	121.514	92.230
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	45,606,945	32,410,782	71.065	54.298
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	107,823	337,541	349,232
2.1	Allied lines			
2.2	Multiple peril crop			
2.3	Federal flood			
2.4	Private crop			
2.5	Private flood			
3.	Farmowners multiple peril	1,987,037	5,994,166	5,328,834
4.	Homeowners multiple peril	5,505,939	14,579,271	13,438,488
5.	Commercial multiple peril	1,821,304	5,966,029	5,342,350
6.	Mortgage guaranty			
8.	Ocean marine			
9.	Inland marine	33,675	90,376	78,952
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	830,056	2,544,258	2,343,583
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	2,429,680	7,042,221	6,553,597
19.3	Commercial auto no-fault (personal injury protection)			
19.4	Other commercial auto liability	434,543	1,496,709	1,316,363
21.1	Private passenger auto physical damage	3,625,108	10,473,847	9,082,271
21.2	Commercial auto physical damage	164,990	553,723	456,465
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	16,940,155	49,078,141	44,290,135
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	1,304	7	1,311	334		217	551	940	(227)	713
2. 2020.....	1,425	690	2,115	1,256	34	1,290	997	16	658	1,671	828	18	846
3. Subtotals 2020 + prior.....	2,123	1,141	3,264	2,560	41	2,601	1,331	16	875	2,222	1,768	(209)	1,559
4. 2021.....	4,618	4,362	8,980	4,200	877	5,077	1,666	94	1,320	3,080	1,248	(2,071)	(823)
5. Subtotals 2021 + prior.....	6,741	5,503	12,244	6,760	918	7,678	2,997	110	2,195	5,302	3,016	(2,280)	736
6. 2022.....	XXX	XXX	XXX	XXX	27,844	27,844	XXX	4,065	3,408	7,473	XXX	XXX	XXX
7. Totals.....	6,741	5,503	12,244	6,760	28,762	35,522	2,997	4,175	5,603	12,775	3,016	(2,280)	736
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..... 1.070 %
											44.741 %	(41.432)%	6.011 %

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

EXPLANATION:

1.
2.
3.
4.
5.

BARCODES:

1.

16799202249000003
2.

16799202245000003
3.

16799202236500003
4.

16799202250500003
5.

OVERFLOW PAGE FOR WRITE-INS

SCHEDULE A – VERIFICATION

Real Estate

		1	2
		Year to Date	Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year.....	651,998	640,074
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition.....	84,171	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.....	27,366	32,289
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8).....	708,803	651,998
10.	Deduct total nonadmitted amounts.....		
11.	Statement value at end of current period (Line 9 minus Line 10).....	708,803	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.....	604,743	
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.....	794	
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).....	603,949	
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....	603,949	

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.....	19,398,141	34,590,681
3.	Accrual of discount.....	51,444	76,220
4.	Unrealized valuation increase (decrease).....	(5,180,474)	915,479
5.	Total gain (loss) on disposals.....	(258,673)	2,568,468
6.	Deduct consideration for bonds and stocks disposed of.....	18,190,446	29,667,859
7.	Deduct amortization of premium.....	115,288	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).....	87,421,713	91,717,009
12.	Deduct total nonadmitted amounts.....	500	500
13.	Statement value at end of current period (Line 11 minus Line 12).....	87,421,213	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
Bonds								
1. NAIC 1 (a).....	59,883,777	2,872,115	2,185,714	(219,565)	58,209,864	59,883,777	60,350,613	62,161,755
2. NAIC 2 (a).....	5,665,918	49,661	100,000	197,889	5,868,078	5,665,918	5,813,468	5,970,246
3. NAIC 3 (a).....	200,268		200,000	(268)	1,900,577	200,268	–	1,900,994
4. NAIC 4 (a).....	–				1,789,555	–	–	1,789,555
5. NAIC 5 (a).....								
6. NAIC 6 (a).....								
7. Total Bonds.....	65,749,963	2,921,775	2,485,714	(21,944)	67,768,074	65,749,963	66,164,081	71,822,550
Preferred Stock								
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.....	65,749,963	2,921,775	2,485,714	(21,944)	67,768,074	65,749,963	66,164,081	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.....	20,629,373	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.....	20,769,379	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).....	3,578,055	3,718,061
11.	Deduct total nonadmitted amounts.....		
12.	Statement value at end of current period (Line 10 minus Line 11).....	3,578,055	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	07/19/2022	MMR TRIM	3,978		3,978	
BOARDROOM AREA REMODEL	WOOSTER	OH	07/19/2022	OHIO DESK	34,429		34,429	
FURNACE REPLACEMENT	WOOSTER	OH	07/19/2022	SCHAR HEATING & COOLING	7,350		7,350	
0199999 – Acquired by purchase					45,757		45,757	
0399999 – Totals					45,757		45,757	

SCHEDULE A - PART 3

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

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

NONE

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: Common Stocks, Unaffiliated												
992281-94-9	Star Mountain Strategic Credit Income Fund IV LP		USA	Star Mountain Strategic Credit Income		03/30/2022		100,000				
1999999 – Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks, Unaffiliated								100,000				XXX
4899999 – Subtotals, Unaffiliated								100,000				XXX
5099999 – TOTALS								100,000				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
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	06/30/2022								794	794				
2599999 – Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Other, Unaffiliated														794	794				
4899999 – Subtotals, Unaffiliated														794	794				
5099999 – TOTALS														794	794				

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
Bonds: U.S. Governments									
912828-5C-0	UNITED STATES TREASURY		09/20/2022	CHASE SECURITIES INC.	XXX	97,371	100,000	1,426	1.A
91282C-EP-2	UNITED STATES TREASURY		09/20/2022	SANDLER O'NEILL	XXX	141,480	150,000	1,512	1.A
0109999999 – Bonds: U.S. Governments						238,852	250,000	2,938	XXX
Bonds: U.S. Political Subdivisions of States, Territories and Possessions									
167560-MS-7	CHICAGO ILL MET WTR RECLAMATION DIST GTR		07/21/2022	MORGAN STANLEY CO	XXX	1,231,070	1,000,000	7,875	1.C FE
0709999999 – Bonds: U.S. Political Subdivisions of States, Territories and Possessions						1,231,070	1,000,000	7,875	XXX
Bonds: U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions									
31418E-J7-6	FN MA4785 - RMBS		09/15/2022	INTL FC Stone Securities Inc	XXX	164,755	165,000	344	1.A
0909999999 – Bonds: U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						164,755	165,000	344	XXX
Bonds: Industrial and Miscellaneous (Unaffiliated)									
05602R-AD-3	BMWOT 2022-A A3 - ABS		08/25/2022	LLOYDS SECURITIES	XXX	321,750	325,000	116	1.A FE
161571-HS-6	CHAIT 2022-1 A - ABS		09/09/2022	JP Morgan Securities Inc.	XXX	224,962	225,000		1.A FE
25746U-DP-1	DOMINION ENERGY INC		08/09/2022	BNP Paribas	XXX	49,661	50,000		2.B FE
34535A-AD-2	FORDO 2022-C A3 - ABS		09/20/2022	SMBC NIKKO SECURITIES AMERICA, INC.	XXX	264,985	265,000		1.A FE
437076-CS-9	HOME DEPOT INC		09/12/2022	Credit Suisse First Boston	XXX	149,822	150,000		1.F FE
65480J-AC-4	NAROT 2022-B A3 - ABS		09/20/2022	WELLS FARGO SECURITIES LLC	XXX	179,963	180,000		1.A FE
92868K-AC-7	VALET 2021-1 A3 - ABS		08/25/2022	BNP Paribas	XXX	95,957	100,000	26	1.A FE
1109999999 – Bonds: Industrial and Miscellaneous (Unaffiliated)						1,287,099	1,295,000	141	XXX
2509999997 – Subtotals - Bonds - Part 3						2,921,775	2,710,000	11,298	XXX
2509999999 – Subtotals - Bonds						2,921,775	2,710,000	11,298	XXX
Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded									
00206R-10-2	AT&T ORD		06/30/2022	COWEN & CO.	776.000	16,257	XXX		XXX
00215W-10-0	ASE INDUSTRIAL HOLDIN ADR REP 2 ORD	C	08/15/2022	COWEN & CO.	3,653.000	23,290	XXX		XXX
018820-10-0	ALLIANZ 10 UNSPON ADR REP ORD	C	07/28/2022	COWEN & CO.	12.000	210	XXX		XXX
023135-10-6	AMAZON COM ORD		08/15/2022	COWEN & CO.	1,513.000	216,563	XXX		XXX
025537-10-1	AMERICAN ELECTRIC POWER ORD		09/19/2022	Various	442.000	44,211	XXX		XXX
031162-10-0	AMGEN ORD		08/15/2022	COWEN & CO.	76.000	18,953	XXX		XXX
05523R-10-7	BAE SYSTEMS ADR	C	07/28/2022	COWEN & CO.	97.000	3,676	XXX		XXX
05534B-76-0	BCE ORD	C	07/28/2022	COWEN & CO.	58.000	2,878	XXX		XXX
05565A-20-2	BNP PARIBAS ADR	C	08/15/2022	COWEN & CO.	1,114.000	28,358	XXX		XXX
110448-10-7	BRITISH AMERICAN TOBACCO ADR REP ORD	C	07/28/2022	COWEN & CO.	195.000	8,239	XXX		XXX
111190-10-4	BRITVIC ADR	C	07/28/2022	COWEN & CO.	72.000	1,503	XXX		XXX
125523-10-0	CIGNA ORD		06/30/2022	MORGAN STANLEY CO	53.000	14,003	XXX		XXX
126650-10-0	CVS HEALTH ORD		06/30/2022	MORGAN STANLEY CO	154.000	14,279	XXX		XXX
17275R-10-2	CISCO SYSTEMS ORD		06/30/2022	COWEN & CO.	368.000	15,688	XXX		XXX
191216-10-0	COCA-COLA ORD		09/01/2022	Citigroup Global Markets, Inc.	236.000	14,528	XXX		XXX
191241-10-8	COCA-COLA FEMSA ADR REP 10 UNT	C	08/31/2022	COWEN & CO.	122.000	7,566	XXX		XXX
204280-30-9	COMPAGNIE DE SAINT GOBAIN UNSPON ADR	C	08/15/2022	COWEN & CO.	563.000	5,257	XXX		XXX
22822V-10-1	CROWN CASTLE ORD		06/30/2022	COWEN & CO.	25.000	4,233	XXX		XXX
23341C-10-3	DNB BK ASA SPONSORED ADR	C	08/15/2022	COWEN & CO.	340.000	6,899	XXX		XXX
251566-10-5	DEUTSCHE TELEKOM ORD	C	09/21/2022	COWEN & CO.	514.000	9,561	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
25157Y-20-2	DEUTSCHE POST ADR	C	08/15/2022	COWEN & CO	357.000	14,707	XXX		XXX
25746U-10-9	DOMINION ENERGY ORD		08/15/2022	COWEN & CO	193.000	15,920	XXX		XXX
25809K-10-5	DOORDASH CL A ORD		08/15/2022	COWEN & CO	97.000	7,429	XXX		XXX
29250N-10-5	ENBRIDGE ORD	C	06/30/2022	COWEN & CO	88.000	3,712	XXX		XXX
29265W-20-7	ENEL SOCIETA PER AZIONI UNSPONSO ADR	C	08/15/2022	COWEN & CO	2,330.000	12,020	XXX		XXX
30212P-30-3	EXPEDIA GROUP ORD		08/15/2022	COWEN & CO	71.000	7,946	XXX		XXX
30231G-10-2	EXXON MOBIL ORD		09/01/2022	Citigroup Global Markets, Inc.	185.000	17,258	XXX		XXX
368736-10-4	GENERAC HOLDINGS ORD		08/15/2022	COWEN & CO	38.000	10,528	XXX		XXX
375558-10-3	GILEAD SCIENCES ORD		06/30/2022	COWEN & CO	81.000	5,031	XXX		XXX
40412C-10-1	HCA HEALTHCARE ORD		08/15/2022	COWEN & CO	1.000	217	XXX		XXX
427866-10-8	HERSHEY FOODS ORD		09/01/2022	GOLDMAN, SACHS & CO	56.000	12,669	XXX		XXX
446150-10-4	HUNTINGTON BANCSHARES ORD		09/15/2022	COWEN & CO	2,398.000	34,099	XXX		XXX
450737-10-1	IBERDROLA ADR	C	07/28/2022	COWEN & CO	35.000	1,467	XXX		XXX
46625H-10-0	JPMORGAN CHASE ORD		09/15/2022	COWEN & CO	347.000	41,765	XXX		XXX
478160-10-4	JOHNSON & JOHNSON ORD		06/30/2022	MORGAN STANLEY CO	80.000	14,056	XXX		XXX
493267-10-8	KEYCORP ORD		08/15/2022	COWEN & CO	656.000	12,652	XXX		XXX
57667L-10-7	MATCH GROUP ORD		08/15/2022	COWEN & CO	115.000	7,871	XXX		XXX
59410T-10-6	MICHELIN COMPAGNIE GENERALE DES ADR	C	08/15/2022	COWEN & CO	1,015.000	13,832	XXX		XXX
626188-10-6	MUENCHENER RE GROUP ADR	C	08/15/2022	COWEN & CO	622.000	15,134	XXX		XXX
629334-10-3	NN GROUP NV UNSPONSORED NETHERLA ADR	C	08/15/2022	COWEN & CO	194.000	4,299	XXX		XXX
636274-40-9	NATIONAL GRID ADR REP 5 ORD	C	06/30/2022	COWEN & CO	53.000	3,437	XXX		XXX
641069-40-6	NESTLE ADR	C	07/28/2022	COWEN & CO	35.000	4,280	XXX		XXX
64110L-10-6	NETFLIX ORD		08/15/2022	COWEN & CO	46.000	11,482	XXX		XXX
654624-10-5	NIPPON TELEGRPH SPON ADR REP ORD	C	07/28/2022	COWEN & CO	127.000	3,661	XXX		XXX
66987V-10-9	NOVARTIS ADR REPSG 1 ORD	C	07/28/2022	COWEN & CO	57.000	4,919	XXX		XXX
67066G-10-4	NVIDIA ORD		08/15/2022	COWEN & CO	86.000	16,095	XXX		XXX
715318-10-1	PERSIMMON ADR	C	08/15/2022	COWEN & CO	221.000	9,947	XXX		XXX
718172-10-9	PHILIP MORRIS INTERNATIONAL ORD		08/15/2022	COWEN & CO	262.000	26,168	XXX		XXX
739239-10-1	POWER ORD	C	08/15/2022	COWEN & CO	408.000	11,154	XXX		XXX
767204-10-0	RIO TINTO ADR REP ONE ORD	C	08/15/2022	COWEN & CO	544.000	31,568	XXX		XXX
76954A-10-3	RIVIAN AUTOMOTIVE CL A ORD		08/15/2022	COWEN & CO	1,218.000	45,460	XXX		XXX
771195-10-4	ROCHE HOLDINGS ADR	C	07/28/2022	COWEN & CO	84.000	3,521	XXX		XXX
778296-10-3	ROSS STORES ORD		08/15/2022	COWEN & CO	290.000	26,048	XXX		XXX
780259-30-5	SHELL ADR EACH REP 2 ORD	C	07/28/2022	COWEN & CO	67.000	3,468	XXX		XXX
79466L-30-2	SALESFORCE ORD		08/15/2022	COWEN & CO	114.000	21,705	XXX		XXX
80105N-10-5	SANOFI ADR REP 1 1/2 ORD	C	07/28/2022	COWEN & CO	60.000	3,011	XXX		XXX
81141R-10-0	SEA ADS REP CL A ORD	C	08/15/2022	COWEN & CO	193.000	17,152	XXX		XXX
81762P-10-2	SERVICENOW ORD		08/15/2022	COWEN & CO	55.000	27,824	XXX		XXX
826197-50-1	SIEMENS ADR	C	08/15/2022	COWEN & CO	441.000	25,185	XXX		XXX
83272W-10-6	SMURFIT KAPPA GROUP ADR	C	08/15/2022	COWEN & CO	541.000	20,890	XXX		XXX
83405K-10-2	SOFTBANK ADR	C	07/28/2022	COWEN & CO	373.000	4,297	XXX		XXX
83546A-20-3	SONIC HEALTHCARE ADR	C	07/28/2022	COWEN & CO	65.000	1,545	XXX		XXX
852234-10-3	BLOCK CL A ORD		08/15/2022	COWEN & CO	109.000	9,591	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
863667-10-1	STRYKER ORD		08/15/2022	COWEN & CO	1.000	222	XXX		XXX
86959C-10-3	SVENSKA HANDELSBANKEN UNSPONSORE ADR	C	08/15/2022	COWEN & CO	5,199.000	22,933	XXX		XXX
881575-40-1	TESCO ADR	C	07/28/2022	COWEN & CO	234.000	2,216	XXX		XXX
88160R-10-1	TESLA ORD		08/15/2022	COWEN & CO	29.000	26,255	XXX		XXX
88579N-10-5	3I GROUP ADR	C	08/15/2022	COWEN & CO	3,732.000	28,755	XXX		XXX
889094-10-8	TOKIO MARINE HOLDINGS ADR REP 1 ORD	C	07/28/2022	COWEN & CO	74.000	4,293	XXX		XXX
89151E-10-9	TotalEnergies SE	C	08/15/2022	COWEN & CO	997.000	51,528	XXX		XXX
892331-30-7	TOYOTA MOTOR ADR REP 10 ORD	C	07/28/2022	COWEN & CO	26.000	4,121	XXX		XXX
89832Q-10-9	TRUIST FINANCIAL ORD		08/15/2022	COWEN & CO	535.000	27,339	XXX		XXX
902973-30-4	US BANCORP ORD		09/15/2022	COWEN & CO	907.000	43,261	XXX		XXX
904767-70-4	UNILEVER ADR REP 1 ORD	C	07/28/2022	COWEN & CO	7.000	336	XXX		XXX
911271-30-2	UNITED OVERSEAS BK SINGAPORE ADR	C	08/15/2022	COWEN & CO	266.000	10,680	XXX		XXX
911312-10-6	UNITED PARCEL SERVICE CL B ORD		06/30/2022	COWEN & CO	82.000	14,755	XXX		XXX
915436-20-8	UPM KYMMENE ADR	C	09/28/2022	COWEN & CO	647.000	21,983	XXX		XXX
91912E-10-5	VALE ADR REPTG ONE ORD	C	08/15/2022	COWEN & CO	756.000	10,025	XXX		XXX
928854-10-8	VOLVO ADR	C	08/15/2022	COWEN & CO	785.000	13,775	XXX		XXX
92939U-10-6	WEC ENERGY GROUP ORD		09/19/2022	GOLDMAN, SACHS & CO	146.000	14,788	XXX		XXX
931427-10-8	WALGREEN BOOTS ALLIANCE ORD		08/15/2022	COWEN & CO	1,467.000	59,593	XXX		XXX
98418R-10-0	XINYI GLASS HOLDINGS ADR	C	08/15/2022	COWEN & CO	85.000	3,443	XXX		XXX
989825-10-4	ZURICH INSURANCE GROUP ADR	C	07/28/2022	COWEN & CO	91.000	3,905	XXX		XXX
G0250X-10-7	AMCOR ORD	C	08/15/2022	COWEN & CO	971.000	12,518	XXX		XXX
G06242-10-4	ATLASSIAN CL A ORD	C	08/15/2022	COWEN & CO	42.000	11,975	XXX		XXX
H1467J-10-4	CHUBB ORD	C	09/01/2022	Various	293.000	55,554	XXX		XXX
L8681T-10-2	SPOTIFY TECHNOLOGY ORD	C	08/15/2022	COWEN & CO	94.000	11,549	XXX		XXX
N07059-21-0	ASML HOLDING ADR REP ORD	C	08/15/2022	COWEN & CO	1.000	570	XXX		XXX
5019999999 – Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded						1,497,544	XXX		XXX
Common Stocks: Mutual Funds Designations Not Assigned by the SVO									
52106N-45-9	LAZARD:GL LSTD INFR INST		09/21/2022	PNC CAPITAL MKTS	648.527	10,374	XXX		
552746-36-4	MFS EMERG MKT DEBT R6		07/31/2022	PNC CAPITAL MKTS	1,506.407	17,594	XXX		
74440Y-88-4	PGIM HIGH YIELD R6		08/31/2022	PNC CAPITAL MKTS	4,334.400	20,619	XXX		
77958B-40-2	T ROWE PRICE I:FR		07/31/2022	PNC CAPITAL MKTS	993.897	9,250	XXX		
5329999999 – Common Stocks: Mutual Funds Designations Not Assigned by the SVO						57,837	XXX		XXX
Common Stocks: Exchange Traded Funds									
316092-85-7	FIDELITY MSCI REAL EST		07/27/2022	INSTINET	7,847.000	222,925	XXX		
464287-16-8	ISHARES:SEL DIV ETF		07/13/2022	COWEN & CO	1,642.000	191,122	XXX		
464287-50-7	ISHARES:CORE S&P MD-CP		07/27/2022	SIDOTI & COMPANY, LLC	670.000	160,987	XXX		
464287-61-4	ISHARES:RUSS 1000 GR ETF		07/13/2022	COWEN & CO	1,740.000	386,582	XXX		
464287-80-4	ISHARES:CORE S&P SM-CP		07/27/2022	SIDOTI & COMPANY, LLC	1,375.000	134,363	XXX		
464288-87-7	ISHARES:MSCI EAFE VAL		07/13/2022	COWEN & CO	6,211.000	261,120	XXX		
46435G-32-6	ISHARES:CR MSCI INTL DM		07/27/2022	INSTINET	17,238.000	945,809	XXX		
5819999999 – Common Stocks: Exchange Traded Funds						2,302,908	XXX		XXX
5989999997 – Subtotals - Common Stocks - Part 3						3,858,289	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
5989999999 – Subtotals Common Stocks.....						3,858,289	XXX		XXX
5999999999 – Subtotals Preferred and Common Stocks.....						3,858,289	XXX		XXX
6009999999 – Totals.....						6,780,065	XXX	11,298	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		09/01/2022	Paydown	XXX	732	732	715	715		(1)		(1)		714		18	18	15	09/20/2043	1.A
0109999999 – Bonds: U.S. Governments						732	732	715	715		(1)		(1)		714		18	18	15	XXX	XXX
Bonds: U.S. Political Subdivisions of States, Territories and Possessions																					
199491-7W-5	COLUMBUS OHIO		08/15/2022	Call @ 100.00	XXX	135,000	135,000	137,705	135,226		(226)		(226)		135,000				4,050	02/15/2028	1.A FE
0709999999 – Bonds: U.S. Political Subdivisions of States, Territories and Possessions						135,000	135,000	137,705	135,226		(226)		(226)		135,000				4,050	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																					
3138LL-F2-6	FN AN7384 - CMBS/RMBS		09/01/2022	Paydown	XXX	1,091	1,091	1,138	1,128		(6)		(6)		1,122		(31)	(31)	21	12/01/2027	1.A
446187-DT-0	HUNTINGTON BEACH CALIF CITY SCH DIST CTF		07/01/2022	Call @ 100.00	XXX	155,000	155,000	153,052	153,332		123		123		153,456		1,544	1,544	1,744	07/01/2028	1.D FE
60416S-R9-3	MINNESOTA ST HSG FIN AGY		07/01/2022	Call @ 100.00	XXX	5,000	5,000	5,177	5,146		(12)		(12)		5,134		(134)	(134)	99	01/01/2028	1.B FE
64972C-YW-7	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI		09/06/2022	Call @ 100.00	XXX	250,000	250,000	247,500	249,187		233		233		249,419		581	581	4,554	05/01/2024	1.C FE
658207-TJ-4	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP		07/01/2022	Call @ 100.00	XXX	5,000	5,000	5,046	5,009		(4)		(4)		5,004		(4)	(4)	101	01/01/2023	1.B FE
88283K-BK-3	TEXAS TRANSN COMMN CENT		08/15/2022	Maturity @ 100.00	XXX	250,000	250,000	250,165	250,047		(47)		(47)		250,000				4,950	08/15/2042	1.F FE
956454-BA-9	TEX TPK SYS REV		08/01/2022	Call @ 100.00	XXX	135,000	135,000	136,304	135,296		(158)		(158)		135,138		(138)	(138)	4,070	02/01/2023	1.C 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							801,091	801,091	798,382		129		129		799,272		1,819	1,819	15,539	XXX	XXX
Bonds: Industrial and Miscellaneous (Unaffiliated)																					
06406R-AK-3	BANK OF NEW YORK MELLON CORP		08/23/2022	Maturity @ 100.00	XXX	100,000	100,000	100,830	100,198		(198)		(198)		100,000				1,950	08/23/2022	1.D FE
14042R-NW-7	CAPITAL ONE NA		08/06/2022	Call @ 100.00	XXX	250,000	250,000	250,913	250,208		(208)		(208)		250,000				4,927	09/06/2022	1.G FE
172967-KX-8	CITIGROUP INC		09/01/2022	Call @ 100.00	XXX	200,000	200,000	202,268	200,259		(259)		(259)		200,000				3,337	09/01/2023	1.F FE
345397-WF-6	FORD MOTOR CREDIT COMPANY LLC		09/20/2022	Maturity @ 100.00	XXX	200,000	200,000	209,100	201,216		(1,216)		(1,216)		200,000				8,500	09/20/2022	3.A FE
36966R-7M-2	GENERAL ELECTRIC CO		09/15/2022	Maturity @ 100.00	XXX	100,000	100,000	100,000	100,000						100,000				4,250	09/15/2022	2.B FE
38141E-P4-5	GOLDMAN SACHS GROUP INC		05/15/2022	Maturity @ 100.00	XXX														13	05/15/2022	2.A FE
459200-HG-9	INTERNATIONAL BUSINESS MACHINES CORP		08/01/2022	Maturity @ 100.00	XXX	200,000	200,000	199,185	200,002		(2)		(2)		200,000				3,750	08/01/2022	1.G FE
53944V-AS-8	LLOYDS BANK PLC	C	08/14/2022	Maturity @ 100.00	XXX	200,000	200,000	200,472	200,104		(104)		(104)		200,000				4,500	08/14/2022	1.E FE
718172-CA-5	PHILIP MORRIS INTERNATIONAL INC		08/17/2022	Maturity @ 100.00	XXX	100,000	100,000	97,097	99,531		469		469		100,000				2,375	08/17/2022	1.F FE
88579Y-BH-3	3M CO		07/05/2022	PNC CAPITAL MKTS	XXX	193,374	200,000	201,462	200,871		(144)		(144)		200,727		(7,353)	(7,353)	3,589	02/14/2025	1.E FE
1109999999 – Bonds: Industrial and Miscellaneous (Unaffiliated)						1,543,374	1,550,000	1,561,327	1,552,390		(1,663)		(1,663)		1,550,727		(7,353)	(7,353)	37,191	XXX	XXX
2509999997 – Subtotals - Bonds - Part 4						2,480,197	2,486,823	2,498,129	2,487,474		(1,761)		(1,761)		2,485,714		(5,517)	(5,517)	56,794	XXX	XXX
2509999999 – Subtotals - Bonds						2,480,197	2,486,823	2,498,129	2,487,474		(1,761)		(1,761)		2,485,714		(5,517)	(5,517)	56,794	XXX	XXX
Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded																					
00215W-10-0	ASE INDUSTRIAL HOLDIN ADR REP 2 ORD	C	07/13/2022	PNC CAPITAL MKTS		3,316.000	16,562	XXX	26,015						26,015		(9,453)	(9,453)	1,095	XXX	XXX
00287Y-10-9	ABBVIE ORD		06/30/2022	Adjustment		87.000	13,300	XXX	9,244						9,244		4,055	4,055	245	XXX	XXX
007903-10-7	ADVANCED MICRO DEVICES ORD		08/15/2022	PNC CAPITAL MKTS		11.000	1,105	XXX	1,020						1,020		85	85		XXX	XXX
009279-10-0	AIRBUS SE UNSPONSORED ADR	C	08/15/2022	PNC CAPITAL MKTS		2.000	55	XXX	55						55		—	—		XXX	XXX
016255-10-1	ALIGN TECHNOLOGY ORD		08/15/2022	PNC CAPITAL MKTS		1.000	289	XXX	267						267		22	22		XXX	XXX
018820-10-0	ALLIANZ 10 UNSPON ADR REP ORD	C	08/29/2022	PNC CAPITAL MKTS		146.000	2,454	XXX	3,638						3,638		(1,184)	(1,184)	105	XXX	XXX
02079K-10-7	ALPHABET CL C ORD		08/15/2022	PNC CAPITAL MKTS		144.000	17,594	XXX	15,049		(5,785)		(5,785)		15,049		2,544	2,544		XXX	XXX
023135-10-6	AMAZON COM ORD		07/13/2022	PNC CAPITAL MKTS		1,500.000	162,053	XXX	246,976		(2,415)		(2,415)		246,976		(84,923)	(84,923)		XXX	XXX
025537-10-1	AMERICAN ELECTRIC POWER ORD		09/15/2022	PNC CAPITAL MKTS		100.000	10,102	XXX	8,462		(437)		(437)		8,462		1,640	1,640	234	XXX	XXX
037833-10-0	APPLE ORD		08/15/2022	PNC CAPITAL MKTS		24.000	4,115	XXX	4		(4,151)		(4,151)		3,899		216	216	16	XXX	XXX
05523R-10-7	BAE SYSTEMS ADR	C	08/15/2022	PNC CAPITAL MKTS		6.000	226	XXX	161		(18)		(18)		161		65	65	4	XXX	XXX
05534B-76-0	BCE ORD	C	08/15/2022	PNC CAPITAL MKTS		3.000	150	XXX	131		(25)		(25)		131		19	19	5	XXX	XXX
05565A-20-2	BNP PARIBAS ADR	C	08/29/2022	PNC CAPITAL MKTS		1,279.000	27,588	XXX	37,556		(4,659)		(4,659)		37,556		(9,968)	(9,968)	1,462	XXX	XXX
060505-10-4	BANK OF AMERICA ORD		09/01/2022	PNC CAPITAL MKTS		557.000	18,437	XXX	18,328		(6,453)		(6,453)		18,328		109	109	356	XXX	XXX
110122-10-8	BRISTOL MYERS SQUIBB ORD		08/15/2022	PNC CAPITAL MKTS		439.000	33,010	XXX	27,760		(156)		(156)		27,760		5,249	5,249	600	XXX	XXX
111190-10-4	BRITVIC ADR	C	06/21/2022	PNC CAPITAL MKTS				XXX											31	XXX	XXX
11135F-10-1	BROADCOM ORD		09/01/2022	PNC CAPITAL MKTS		41.000	20,060	XXX	9,664		(17,618)		(17,618)		9,664		10,396	10,396	336	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
125523-10-0	CIGNA ORD		08/15/2022	PNC CAPITAL MKTS	1.000	290	XXX	155	230	(75)			(75)		155		135	135	2	XXX	XXX
191241-10-8	COCA-COLA FEMSA ADR REP 10 UNT	C	08/15/2022	PNC CAPITAL MKTS	1.000	62	XXX	57							57		5	5		XXX	XXX
204280-30-9	COMPAGNIE DE SAINT GOBAIN UNSPON ADR	C	07/13/2022	PNC CAPITAL MKTS	382.000	3,095	XXX	4,125	5,367	(1,242)			(1,242)	4,125		(1,030)	(1,030)	84	XXX	XXX	
22822V-10-1	CROWN CASTLE ORD		08/01/2022	Adjustment		1,619	XXX	1,619	1,619					1,619				(97)	XXX	XXX	
23341C-10-3	DNB BK ASA SPONSORED ADR	C	07/13/2022	PNC CAPITAL MKTS	216.000	3,882	XXX	4,727	4,957	(230)			(230)	4,727		(845)	(845)	164	XXX	XXX	
251566-10-5	DEUTSCHE TELEKOM ORD	C	08/15/2022	PNC CAPITAL MKTS	5.000	95	XXX	91	93	(2)			(2)	91		4	4	3	XXX	XXX	
25157Y-20-2	DEUTSCHE POST ADR	C	07/13/2022	PNC CAPITAL MKTS	325.000	11,612	XXX	20,032	9,035	(91)			(91)	20,032		(8,420)	(8,420)	441	XXX	XXX	
253868-10-3	DIGITAL REALTY REIT ORD		07/13/2022	PNC CAPITAL MKTS	52.000	6,389	XXX	6,697	9,197	(2,500)			(2,500)	6,697		(308)	(308)	187	XXX	XXX	
25809K-10-5	DOORDASH CL A ORD		07/13/2022	PNC CAPITAL MKTS	101.000	6,951	XXX	9,700						9,700		(2,750)	(2,750)		XXX	XXX	
260003-10-8	DOVER ORD		06/29/2022	Adjustment	139.000	16,782	XXX	18,209	18,705	(6,289)			(6,289)	18,209		(1,427)	(1,427)	139	XXX	XXX	
29265W-20-7	ENEL SOCIETA PER AZIONI UNSPONSO ADR	C	07/13/2022	PNC CAPITAL MKTS	3,020.000	15,252	XXX	23,512						23,512		(8,261)	(8,261)	310	XXX	XXX	
29364G-10-3	ENTERGY ORD		07/01/2022	Adjustment		170	XXX	170	170					170					XXX	XXX	
30212P-30-3	EXPEDIA GROUP ORD		07/13/2022	PNC CAPITAL MKTS	73.000	6,576	XXX	13,441						13,441		(6,866)	(6,866)		XXX	XXX	
30231G-10-2	EXXON MOBIL ORD		09/15/2022	PNC CAPITAL MKTS	753.000	68,533	XXX	44,174	46,076	(1,902)			(1,902)	44,174		24,359	24,359	1,822	XXX	XXX	
30303M-10-2	META PLATFORMS CL A ORD		08/15/2022	PNC CAPITAL MKTS	3.000	537	XXX	625						625		(88)	(88)		XXX	XXX	
31428X-10-6	FEDEX ORD		08/15/2022	PNC CAPITAL MKTS	1.000	229	XXX	228	259	(31)			(31)	228		1	1	2	XXX	XXX	
337738-10-8	FISERV ORD		08/15/2022	PNC CAPITAL MKTS	2.000	218	XXX	218						218		—	—		XXX	XXX	
368736-10-4	GENERAC HOLDINGS ORD		07/13/2022	PNC CAPITAL MKTS	38.000	8,227	XXX	11,596						11,596		(3,369)	(3,369)		XXX	XXX	
370334-10-4	GENERAL MILLS ORD		08/15/2022	PNC CAPITAL MKTS	437.000	33,662	XXX	26,519	24,526	(2,869)			(2,869)	26,519		7,143	7,143	644	XXX	XXX	
37940X-10-2	GLOBAL PAYMENTS ORD		08/15/2022	PNC CAPITAL MKTS	1.000	134	XXX	149						149		(15)	(15)	1	XXX	XXX	
42250P-10-3	HEALTHPEAK PROPERTIES ORD		05/19/2022	Adjustment		174	XXX							174		174	174	(174)	XXX	XXX	
437076-10-2	HOME DEPOT ORD		09/19/2022	PNC CAPITAL MKTS	27.000	7,448	XXX	7,509	11,205	(3,697)			(3,697)	7,509		(61)	(61)	154	XXX	XXX	
446150-10-4	HUNTINGTON BANCSHARES ORD		07/13/2022	PNC CAPITAL MKTS	1,560.000	18,825	XXX	15,234	24,055	(8,821)			(8,821)	15,234		3,591	3,591	725	XXX	XXX	
450737-10-1	IBERDROLA ADR	C	08/15/2022	PNC CAPITAL MKTS	2.000	89	XXX	93						93		(5)	(5)	3	XXX	XXX	
517834-10-7	LAS VEGAS SANDS ORD		08/15/2022	PNC CAPITAL MKTS	6.000	229	XXX	255						255		(26)	(26)		XXX	XXX	
532457-10-8	ELI LILLY ORD		08/15/2022	PNC CAPITAL MKTS	2.000	618	XXX	408	552	(144)			(144)	408		210	210	6	XXX	XXX	
550021-10-9	LULULEMON ATHLETICA ORD	C	08/15/2022	PNC CAPITAL MKTS	1.000	320	XXX	343	391	(48)			(48)	343		(23)	(23)		XXX	XXX	
57636Q-10-4	MASTERCARD CL A ORD		08/15/2022	PNC CAPITAL MKTS	1.000	352	XXX	334	359	(26)			(26)	334		19	19	1	XXX	XXX	
57667L-10-7	MATCH GROUP ORD		07/13/2022	PNC CAPITAL MKTS	112.000	7,497	XXX	13,489						13,489		(5,992)	(5,992)		XXX	XXX	
58933Y-10-5	MERCK & CO. INC.		08/15/2022	PNC CAPITAL MKTS	282.000	25,690	XXX	21,516	21,612	(96)			(96)	21,516		4,174	4,174	584	XXX	XXX	
59410T-10-6	MICHELIN COMPAGNIE GENERALE DES ADR	C	07/13/2022	PNC CAPITAL MKTS	891.000	11,650	XXX	16,561	14,260	(1,516)			(1,516)	16,561		(4,911)	(4,911)	365	XXX	XXX	
594918-10-4	MICROSOFT ORD		08/15/2022	PNC CAPITAL MKTS	15.000	4,364	XXX	3,626	5,045	(1,419)			(1,419)	3,626		739	739	19	XXX	XXX	
60937P-10-6	MONGODB CL A ORD		08/15/2022	PNC CAPITAL MKTS	1.000	375	XXX	378						378		(3)	(3)		XXX	XXX	
626188-10-6	MUENCHENER RE GROUP ADR	C	07/13/2022	PNC CAPITAL MKTS	546.000	12,083	XXX	15,439	16,216	(777)			(777)	15,439		(3,357)	(3,357)	438	XXX	XXX	
629334-10-3	NN GROUP NV UNSPONSORED																				
629334-10-3	NETHERLA ADR	C	07/13/2022	PNC CAPITAL MKTS	77.000	1,674	XXX	1,670	2,088	(418)			(418)	1,670		4	4	49	XXX	XXX	
641069-40-6	NESTLE ADR	C	08/15/2022	PNC CAPITAL MKTS	2.000	244	XXX	225	281	(55)			(55)	225		19	19	4	XXX	XXX	
64110L-10-6	NETFLIX ORD		07/13/2022	PNC CAPITAL MKTS	48.000	8,233	XXX	17,905						17,905		(9,672)	(9,672)		XXX	XXX	
654624-10-5	NIPPON TELEGRPH SPON ADR REP ORD	C	08/15/2022	PNC CAPITAL MKTS	10.000	276	XXX	269	274	(6)			(6)	269		7	7	98	XXX	XXX	
67066G-10-4	NVIDIA ORD		07/13/2022	PNC CAPITAL MKTS	87.000	12,766	XXX	3,424	25,565	(22,141)			(22,141)	3,424		9,342	9,342	7	XXX	XXX	
715318-10-1	PERSIMMON ADR	C	09/22/2022	PNC CAPITAL MKTS	339.000	12,668	XXX	20,782						20,782		(8,114)	(8,114)	1,166	XXX	XXX	
718172-10-9	PHILIP MORRIS INTERNATIONAL ORD		07/13/2022	PNC CAPITAL MKTS	110.000	10,300	XXX	9,355	10,450	(1,095)			(1,095)	9,355		945	945	413	XXX	XXX	
739239-10-1	POWER ORD	C	07/13/2022	PNC CAPITAL MKTS	315.000	8,064	XXX	10,106	10,420	(314)			(314)	10,106		(2,042)	(2,042)	305	XXX	XXX	
74144T-10-8	T ROWE PRICE GROUP ORD		07/27/2022	PNC CAPITAL MKTS	298.000	35,315	XXX	31,582	51,323	(25,168)			(25,168)	31,582		3,732	3,732	715	XXX	XXX	
742718-10-9	PROCTER & GAMBLE ORD		09/01/2022	PNC CAPITAL MKTS	206.000	28,351	XXX	26,491	33,697	(7,207)			(7,207)	26,491		1,860	1,860	555	XXX	XXX	
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP ORD		09/19/2022	PNC CAPITAL MKTS	673.000	44,458	XXX	42,471	39,704	(2,266)			(2,266)	42,471		1,988	1,988	1,090	XXX	XXX	
767204-10-0	RIO TINTO ADR REP ONE ORD	C	07/13/2022	PNC CAPITAL MKTS	493.000	28,246	XXX	38,172						38,172		(9,926)	(9,926)	1,790	XXX	XXX	
76954A-10-3	RIVIAN AUTOMOTIVE CL A ORD		07/13/2022	PNC CAPITAL MKTS	1,305.000	39,616	XXX	56,311						56,311		(16,695)	(16,695)		XXX	XXX	
771195-10-4	ROCHE HOLDINGS ADR	C	08/15/2022	PNC CAPITAL MKTS	6.000	252	XXX	204	310	(106)			(106)	204		48	48	5	XXX	XXX	
776696-10-6	ROPER TECHNOLOGIES ORD		08/15/2022	PNC CAPITAL MKTS	1.000	438	XXX	405	492	(87)			(87)	405		33	33	2	XXX	XXX	
778296-10-3	ROSS STORES ORD		07/13/2022	PNC CAPITAL MKTS	295.000	21,833	XXX	30,133						30,133		(8,300)	(8,300)	183	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	Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
79466L-30-2	SALESFORCE ORD		07/13/2022	PNC CAPITAL MKTS	118.000	19,249	XXX	27,948	29,479	(1,992)			(1,992)		27,948		(8,698)	(8,698)		XXX	XXX
80105N-10-5	SANOFI ADR REP 1 1/2 ORD	C	09/21/2022	PNC CAPITAL MKTS	164.000	6,420	XXX	7,928	8,216	(288)			(288)		7,928		(1,508)	(1,508)	236	XXX	XXX
81141R-10-0	SEA ADS REP CL A ORD	C	07/13/2022	PNC CAPITAL MKTS	201.000	14,007	XXX	23,057							23,057		(9,050)	(9,050)		XXX	XXX
81762P-10-2	SERVICENOW ORD		07/13/2022	PNC CAPITAL MKTS	56.000	23,592	XXX	33,830	36,350	(2,520)			(2,520)		33,830		(10,238)	(10,238)		XXX	XXX
826197-50-1	SIEMENS ADR	C	07/13/2022	PNC CAPITAL MKTS	448.000	21,261	XXX	36,876	31,955	(1,500)			(1,500)		36,876		(15,615)	(15,615)	610	XXX	XXX
83272W-10-6	SMURFIT KAPPA GROUP ADR	C	07/13/2022	PNC CAPITAL MKTS	492.000	15,882	XXX	25,817	20,646	(2,006)			(2,006)		25,817		(9,936)	(9,936)	320	XXX	XXX
83304A-10-6	SNAP CL A ORD		08/04/2022	PNC CAPITAL MKTS	773.000	8,979	XXX	17,653							17,653		(8,674)	(8,674)		XXX	XXX
852234-10-3	BLOCK CL A ORD		07/13/2022	PNC CAPITAL MKTS	123.000	7,662	XXX	14,571							14,571		(6,909)	(6,909)		XXX	XXX
	SVENSKA HANDELSBANKEN																				
86959C-10-3	UNSPONSORE ADR	C	07/13/2022	PNC CAPITAL MKTS	4,586.000	19,231	XXX	26,370							26,370		(7,138)	(7,138)	192	XXX	XXX
879360-10-5	TELEDYNE TECH ORD		08/15/2022	PNC CAPITAL MKTS	1.000	399	XXX	388	437	(49)			(49)		388		11	11		XXX	XXX
881575-40-1	TESCO ADR	C	06/21/2022	PNC CAPITAL MKTS			XXX												166	XXX	XXX
88160R-10-1	TESLA ORD		07/13/2022	PNC CAPITAL MKTS	31.000	21,434	XXX	28,542							28,542		(7,108)	(7,108)		XXX	XXX
88579N-10-5	3I GROUP ADR	C	07/13/2022	PNC CAPITAL MKTS	2,598.000	17,916	XXX	23,813							23,813		(5,896)	(5,896)	374	XXX	XXX
	TOKIO MARINE HOLDINGS ADR																				
889094-10-8	REP 1 ORD	C	08/15/2022	PNC CAPITAL MKTS	4.000	226	XXX	213	224	(11)			(11)		213		13	13	3	XXX	XXX
89151E-10-9	TotalEnergies SE	C	08/15/2022	PNC CAPITAL MKTS	865.000	41,785	XXX	46,156	25,472	84			84		46,156		(4,371)	(4,371)	1,371	XXX	XXX
892331-30-7	TOYOTA MOTOR ADR REP 10 ORD	C	08/15/2022	PNC CAPITAL MKTS	2.000	322	XXX	313		(58)			(58)		313		9	9	4	XXX	XXX
89832Q-10-9	TRUIST FINANCIAL ORD		07/13/2022	PNC CAPITAL MKTS	523.000	24,246	XXX	30,507	30,622	(114)			(114)		30,507		(6,262)	(6,262)	502	XXX	XXX
902973-30-4	US BANCORP ORD		07/13/2022	PNC CAPITAL MKTS	631.000	28,529	XXX	36,255	34,769	732			732		36,255		(7,726)	(7,726)	865	XXX	XXX
	UNITED OVERSEAS BK SINGAPORE																				
911271-30-2	ADR	C	07/13/2022	PNC CAPITAL MKTS	166.000	6,149	XXX	5,986	6,648	(662)			(662)		5,986		163	163	143	XXX	XXX
91324P-10-2	UNITEDHEALTH GRP ORD		08/15/2022	PNC CAPITAL MKTS	88.000	45,242	XXX	4,460	5,815	(1,354)			(1,354)		4,460		40,782	40,782	273	XXX	XXX
915436-20-8	UPM KYMMENE ADR	C	07/13/2022	PNC CAPITAL MKTS	521.000	14,900	XXX	20,453							20,453		(5,553)	(5,553)	450	XXX	XXX
91912E-10-5	VALE ADR REPTG ONE ORD	C	07/13/2022	PNC CAPITAL MKTS	582.000	7,797	XXX	8,811							8,811		(1,015)	(1,015)	422	XXX	XXX
92826C-83-9	VISA CL A ORD		08/15/2022	PNC CAPITAL MKTS	2.000	421	XXX	413	433	(20)			(20)		413		7	7	2	XXX	XXX
	VODAFONE GROUP ADR REP 10																				
92857W-30-8	ORD	C	07/13/2022	PNC CAPITAL MKTS	475.000	7,268	XXX	7,227	7,092	135			135		7,227		41	41	452	XXX	XXX
928854-10-8	VOLVO ADR	C	07/13/2022	PNC CAPITAL MKTS	711.000	10,992	XXX	17,123	901	(74)			(74)		17,123		(6,131)	(6,131)	595	XXX	XXX
931427-10-8	WALGREEN BOOTS ALLIANCE ORD		07/13/2022	PNC CAPITAL MKTS	1,423.000	53,301	XXX	71,324	26,758	(794)			(794)		71,324		(18,023)	(18,023)	1,220	XXX	XXX
95040Q-10-4	WELLTOWER ORD		07/01/2022	Adjustment		27	XXX	27							27					XXX	XXX
969457-10-0	WILLIAMS ORD		09/01/2022	Adjustment		828	XXX	828							828				(622)	XXX	XXX
98418R-10-0	XINYI GLASS HOLDINGS ADR	C	07/13/2022	PNC CAPITAL MKTS	49.000	2,107	XXX	2,278							2,278		(171)	(171)	95	XXX	XXX
989825-10-4	ZURICH INSURANCE GROUP ADR	C	08/15/2022	PNC CAPITAL MKTS	6.000	275	XXX	249	264	(15)			(15)		249		26	26	9	XXX	XXX
G06242-10-4	ATLASSIAN CL A ORD	C	07/13/2022	PNC CAPITAL MKTS	43.000	8,263	XXX	13,621							13,621		(5,357)	(5,357)		XXX	XXX
L8681T-10-2	SPOTIFY TECHNOLOGY ORD	C	07/13/2022	PNC CAPITAL MKTS	96.000	9,298	XXX	13,505							13,505		(4,207)	(4,207)		XXX	XXX
N07059-21-0	ASML HOLDING ADR REP ORD	C	07/13/2022	PNC CAPITAL MKTS	2.000	867	XXX	1,135	1,592	(458)			(458)		1,135		(267)	(267)	7	XXX	XXX
N3167Y-10-3	FERRARI ORD	C	08/15/2022	PNC CAPITAL MKTS	1.000	215	XXX	208	259	(51)			(51)		208		7	7	1	XXX	XXX
5019999999 – Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded						1,292,952	XXX	1,522,951	1,031,722	(143,931)			(143,931)		1,526,846		(233,894)	(233,894)	24,383	XXX	XXX
Common Stocks: Industrial and Miscellaneous (Unaffiliated) Other																					
31337#-10-5	FEDERAL HOME LOAN BANK OF CINCINNATI		07/26/2022	Adjustment	215.000	21,500	XXX	21,500	21,500						21,500				267	XXX	XXX
5029999999 – Common Stocks: Industrial and Miscellaneous (Unaffiliated) Other						21,500	XXX	21,500	21,500						21,500				267	XXX	XXX
Common Stocks: Mutual Funds Designations Not Assigned by the SVO																					
30314U-14-3	FT 8772 SMID CAPITAL STR SRS 47 UIT		07/05/2022	Call @ 11.83	8,888.000	105,133	XXX	89,755	142,542	(52,787)			(52,787)		89,755		15,378	15,378		XXX	
52106N-45-9	LAZARD:GL LSTD INFR INST		08/18/2022	Adjustment		4,317	XXX									4,317		4,317		XXX	
5329999999 – Common Stocks: Mutual Funds Designations Not Assigned by the SVO						109,451	XXX	89,755	142,542	(52,787)			(52,787)		89,755		19,695	19,695		XXX	XXX
Common Stocks: Exchange Traded Funds																					
464287-16-8	ISHARES:SEL DIV ETF		08/15/2022	PNC CAPITAL MKTS	1,642.000	207,343	XXX	191,122							191,122		16,221	16,221		XXX	
464287-61-4	ISHARES:RUSS 1000 GR ETF		08/15/2022	PNC CAPITAL MKTS		445,817	XXX	386,582							386,582		59,235	59,235		XXX	
464288-87-7	ISHARES:MSCI EAFE VAL		08/15/2022	PNC CAPITAL MKTS	6,211.000	277,535	XXX	261,120							261,120		16,416	16,416		XXX	
46432F-84-2	ISHARES:CORE MSCI EAFE		07/28/2022	PNC CAPITAL MKTS	15,659.000	950,010	XXX	1,135,258	1,169,101	(33,843)			(33,843)		1,135,258		(185,248)	(185,248)	22,574	XXX	
5819999999 – Common Stocks: Exchange Traded Funds						1,880,705	XXX	1,974,082	1,169,101	(33,843)			(33,843)		1,974,082		(93,377)	(93,377)	22,574	XXX	XXX
5989999999 – Subtotals - Common Stocks - Part 4						3,304,607	XXX	3,608,288	2,364,865	(230,561)			(230,561)		3,612,183		(307,576)	(307,576)	47,225	XXX	XXX
5989999999 – Subtotals Common Stocks						3,304,607	XXX	3,608,288	2,364,865	(230,561)			(230,561)		3,612,183		(307,576)	(307,576)	47,225	XXX	XXX
5999999999 – Subtotals Preferred and Common Stocks																					
						3,304,607	XXX	3,608,288	2,364,865	(230,561)			(230,561)		3,612,183		(307,576)	(307,576)	47,225	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
6009999999 – Totals						5,784,804	XXX	6,106,417	4,852,339	(230,561)	(1,761)		(232,322)		6,097,897		(313,093)	(313,093)	104,019	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 –					2,006,734	2,368,739	5,517,543	XXX
FEDERAL HOME LOAN BANK –					10,019	31,544	33,631	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					2,016,753	2,400,283	5,551,174	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					2,016,753	2,400,283	5,551,174	XXX
0499999 – Cash in Company's Office			XXX	XXX	200	200	200	XXX
0599999 – Total					2,016,953	2,400,483	5,551,374	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								
992292-18-5.....	FEDERATED HERMES GOVERNMENT ACI - INCOME.....		09/30/2022.....		XXX.....	3,578,055		6,510
8309999999 – All Other Money Market Mutual Funds.....						3,578,055		6,510
8609999999 – Total Cash Equivalents.....						3,578,055		6,510