



**QUARTERLY STATEMENT**  
 AS OF JUNE 30, 2023  
 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 Country of Domicile	OH				State of Domicile or Port of Entry	OH
Incorporated/Organized	US				Commenced Business	03/01/1910
Statutory Home Office	01/10/1910				WOOSTER, OH, US 44691	
Main Administrative Office	3873 CLEVELAND ROAD				WOOSTER, OH, US 44691	
	3873 CLEVELAND ROAD				330-345-8100	
	WOOSTER, OH, US 44691				(Telephone Number)	
Mail Address	3873 CLEVELAND ROAD				WOOSTER, OH, US 44691	
Primary Location of Books and Records	3873 CLEVELAND ROAD				330-345-8100	
	WOOSTER, OH, US 44691				(Telephone Number)	
Internet Website Address	WWW.WAYNEINSGROUP.COM				330-345-8100-358	
Statutory Statement Contact	TIMOTHY JOHN SUPPES				(Telephone Number)	
	TIM_SUPPES@WAYNEINSGROUP.COM				330-345-1321	
	(E-Mail Address)				(Fax Number)	
			OFFICERS			
	TIMOTHY JOHN SUPPES, PRESIDENT				MORRIS STUTZMAN, SECRETARY	
	TIMOTHY JOHN SUPPES, TREASURER					
			OTHER			
	NORMAN HERBERT LEWIS, VICE PRESIDENT				JAMES EDWARD SUPPES, VICE PRESIDENT	
			DIRECTORS OR TRUSTEES			
	TOD JAMES CARMONY				TIMOTHY JOHN SUPPES	
	METTA FREEMAN MCCOY				SCOTT LEE PREISING	
	DONALD ALVIN RAMSEYER				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  
 PRESIDENT

x   
 TIMOTHY JOHN SUPPES  
 TREASURER

x   
 STUTZMAN MORRIS  
 SECRETARY

Subscribed and sworn to before me  
 this 11 day of

August 2023

x 

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

\_\_\_\_\_  
 \_\_\_\_\_  
 \_\_\_\_\_



Danielle Lehman

NOTARY PUBLIC  
 STATE OF OHIO

My Commission Expires  
 February 14, 2024

## ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	65,362,418		65,362,418	65,852,947
2. Stocks:				
2.1 Preferred stocks.....	—		—	
2.2 Common stocks.....	25,267,146	500	25,266,646	23,663,070
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).....	678,106		678,106	698,483
4.2 Properties held for the production of income (less \$ encumbrances).....				
4.3 Properties held for sale (less \$ encumbrances).....				
5. Cash (\$ 1,314,048), cash equivalents (\$ 8,749,457) and short-term investments (\$ ).....	10,063,505		10,063,505	14,766,897
6. Contract loans (including \$ premium notes).....				
7. Derivatives.....				
8. Other invested assets.....	1,314,336		1,314,336	990,700
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).....	102,685,511	500	102,685,011	105,972,097
13. Title plants less \$ charged off (for Title insurers only).....				
14. Investment income due and accrued.....	504,822		504,822	527,762
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	244,916		244,916	268,112
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums).....	20,264,439		20,264,439	17,846,170
15.3 Accrued retrospective premiums (\$ ) and contracts subject to redetermination (\$ ).....				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	3,248,669		3,248,669	402,928
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.....	1,054,063		1,054,063	325,107
18.2 Net deferred tax asset.....	1,605,956		1,605,956	1,602,022
19. Guaranty funds receivable or on deposit.....				
20. Electronic data processing equipment and software.....				
21. Furniture and equipment, including health care delivery assets (\$ ).....	175,576	175,576	—	—
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.....	200,000		200,000	300,000
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25).....	129,983,952	176,076	129,807,876	127,244,198
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....				
28. Total (Lines 26 and 27).....	129,983,952	176,076	129,807,876	127,244,198
<b>Details of Write-Ins</b>				
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. Misc. Receivable.....	200,000		200,000	300,000
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).....	200,000		200,000	300,000

## LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31, Prior Year
1. Losses (current accident year \$ 6,880,333)	12,874,601	12,281,567
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	1,356,786	1,484,058
5. Other expenses (excluding taxes, licenses and fees)	250,996	665,911
6. Taxes, licenses and fees (excluding federal and foreign income taxes)	619,616	997,364
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)	44,610,946	39,635,467
10. Advance premium	1,151,619	759,684
11. Dividends declared and unpaid:		
11.1 Stockholders		
11.2 Policyholders		
12. Ceded reinsurance premiums payable (net of ceding commissions)	700,107	742,339
13. Funds held by company under reinsurance treaties		
14. Amounts withheld or retained by company for account of others	(82,641)	(71,046)
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	216,423	273,895
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)	63,163,153	58,234,239
27. Protected cell liabilities		
28. Total liabilities (Lines 26 and 27)	63,163,153	58,234,239
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)	66,644,723	69,009,959
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)	66,644,723	69,009,959
38. Totals (Page 2, Line 28, Col. 3)	129,807,876	127,244,198
<b>Details of Write-Ins</b>		
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 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
<b>Underwriting Income</b>			
1. Premiums earned:			
1.1. Direct (written \$ 38,028,222)	34,070,218	29,786,030	61,959,452
1.2. Assumed (written \$ 8,660,016)	8,660,016	7,471,796	15,603,502
1.3. Ceded (written \$ 5,337,717)	5,337,717	3,574,496	6,476,591
1.4. Net (written \$ 41,350,521)	37,392,517	33,683,330	71,086,363
<b>Deductions:</b>			
2. Losses incurred (current accident year \$28,215,435):			
2.1. Direct	29,455,920	21,297,062	42,261,071
2.2. Assumed	5,201,907	4,576,412	7,373,219
2.3. Ceded	6,829,137	3,999,569	6,467,594
2.4. Net	27,828,690	21,873,905	43,166,696
3. Loss adjustment expenses incurred	2,530,053	2,113,361	4,411,674
4. Other underwriting expenses incurred	12,779,155	10,702,022	22,454,558
5. Aggregate write-ins for underwriting deductions			
6. Total underwriting deductions (Lines 2 through 5)	43,137,898	34,689,288	70,032,928
7. Net income of protected cells			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	(5,745,381)	(1,005,958)	1,053,435
<b>Investment Income</b>			
9. Net investment income earned	1,140,576	846,300	1,908,820
10. Net realized capital gains (losses) less capital gains tax of \$ (78,433)	(295,057)	42,991	(11,846)
11. Net investment gain (loss) (Lines 9 + 10)	845,519	889,291	1,896,974
<b>Other Income</b>			
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	344,410	260,388	569,149
14. Aggregate write-ins for miscellaneous income	86,157	61,379	120,971
15. Total other income (Lines 12 through 14)	430,567	321,767	690,120
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	(4,469,295)	205,100	3,640,529
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)	(4,469,295)	205,100	3,640,529
19. Federal and foreign income taxes incurred	(654,171)	138,196	817,312
20. Net income (Line 18 minus Line 19) (to Line 22)	(3,815,124)	66,904	2,823,217
<b>Capital and Surplus Account</b>			
21. Surplus as regards policyholders, December 31 prior year	69,009,959	68,778,509	68,778,509
22. Net income (from Line 20)	(3,815,124)	66,904	2,823,217
23. Net transfers (to) from Protected Cell accounts			
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$ 310,555	1,168,278	(3,159,069)	(2,856,119)
25. Change in net unrealized foreign exchange capital gain (loss)			
26. Change in net deferred income tax	314,488	146,676	203,218
27. Change in nonadmitted assets	(32,878)	20,173	61,134
28. Change in provision for reinsurance			
29. Change in surplus notes			
30. Surplus (contributed to) withdrawn from protected cells			
31. Cumulative effect of changes in accounting principles			
32. Capital changes:			
32.1. Paid in			
32.2. Transferred from surplus (Stock Dividend)			
32.3. Transferred to surplus			
33. Surplus adjustments:			
33.1. Paid in			
33.2. Transferred to capital (Stock Dividend)			
33.3. Transferred from capital			
34. Net remittances from or (to) Home Office			
35. Dividends to stockholders			
36. Change in treasury stock			
37. Aggregate write-ins for gains and losses in surplus			
38. Change in surplus as regards policyholders (Lines 22 through 37)	(2,365,236)	(2,925,316)	231,450
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	66,644,723	65,853,193	69,009,959
<b>Details of Write-Ins</b>			
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. N.A.M.I.C.O. & OTHER INCOME	86,157	61,379	120,971
1402.			
1403.			
1498. Summary of remaining write-ins for Line 14 from overflow page			
1499. Totals (Lines 1401 through 1403 plus 1498) (Line 14 above)	86,157	61,379	120,971
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 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>Cash from Operations</b>			
1. Premiums collected net of reinsurance.....	40,322,626	36,011,917	73,855,614
2. Net investment income.....	1,215,549	887,319	1,965,963
3. Miscellaneous income.....	430,567	321,765	690,120
4. Total (Lines 1 to 3).....	41,968,742	37,221,001	76,511,697
5. Benefit and loss related payments.....	30,081,397	20,740,367	41,889,864
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			
7. Commissions, expenses paid and aggregate write-ins for deductions.....	16,229,443	14,674,514	27,390,433
8. Dividends paid to policyholders.....			
9. Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses).....	(3,647)	1,044,547	1,044,547
10. Total (Lines 5 through 9).....	46,307,193	36,459,428	70,324,844
11. Net cash from operations (Line 4 minus Line 10).....	(4,338,451)	761,573	6,186,853
<b>Cash from Investments</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	2,287,965	7,671,675	12,532,046
12.2 Stocks.....	4,047,120	4,733,967	9,129,134
12.3 Mortgage loans.....			
12.4 Real estate.....		—	—
12.5 Other invested assets.....			
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....			
12.7 Miscellaneous proceeds.....	—	—	—
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	6,335,085	12,405,642	21,661,181
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	1,879,707	1,828,081	6,838,438
13.2 Stocks.....	4,463,408	10,789,995	16,348,268
13.3 Mortgage loans.....			
13.4 Real estate.....		38,414	83,092
13.5 Other invested assets.....	354,966	504,743	978,370
13.6 Miscellaneous applications.....	—	—	—
13.7 Total investments acquired (Lines 13.1 to 13.6).....	6,698,081	13,161,233	24,248,168
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).....	(362,996)	(755,591)	(2,586,987)
<b>Cash from Financing and Miscellaneous Sources</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....			
16.2 Capital and paid in surplus, less treasury stock.....			
16.3 Borrowed funds.....			
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....			
16.5 Dividends to stockholders.....			
16.6 Other cash provided (applied).....	(1,946)	47,703	(180,665)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6).....	(1,946)	47,703	(180,665)
<b>Reconciliation of Cash, Cash Equivalents and Short-Term Investments</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17).....	(4,703,393)	53,686	3,419,201
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	14,766,897	11,347,696	11,347,696
19.2 End of period (Line 18 plus Line 19.1).....	10,063,505	11,401,381	14,766,897

Note: Supplemental disclosures of cash flow information for non-cash transactions:

20.0001.....			
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## Notes to the Financial Statements

### 1. Summary of Significant Accounting Policies and Going Concern

#### A. Accounting Practices

	SSAP #	F/S Page	F/S Line #	06/30/2023	12/31/2022
<b>Net Income</b>					
(1) State basis (Page 4, Line 20, Columns 1 & 3).....	XXX	XXX	XXX	\$ (3,815,124)	\$ 2,823,217
(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	\$ (3,815,124)	\$ 2,823,217
<b>Surplus</b>					
(5) State basis (Page 3, Line 37, Columns 1 & 2).....	XXX	XXX	XXX	\$ 66,644,723	\$ 69,009,959
(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	\$ 66,644,723	\$ 69,009,959

#### 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

#### A. Mortgage Loans, including Mezzanine Real Estate Loans - Not Applicable

#### 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.....	\$ 33,028
2. 12 months or longer.....	110,631

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

1. Less than 12 months.....	\$ 2,179,276
2. 12 months or longer.....	2,071,973

##### (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

## Notes to the Financial Statements

### 6. Joint Ventures, Partnerships and Limited Liability Companies

- A. Investments in Joint Ventures, Partnerships or Limited Liability Companies that Exceed 10% of Admitted Assets - Not Applicable
- B. Impaired Investments in Joint Ventures, Partnerships and Limited Liability Companies - Not Applicable

### 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. Debt, Including Capital Notes - Not Applicable
- 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.....	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.....	\$.....	.....	.....
(b) Membership stock (class A and B) eligible and not eligible for redemption			

Membership Stock	(1) Current Year Total (2+3+4+5+6)	(2) Not Eligible for Redemption	Eligible for Redemption			
			(3) Less Than 6 Months	(4) 6 Months to Less Than 1 Year	(5) 1 to Less Than 3 Years	(6) 3 to 5 Years
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

## Notes to the Financial Statements

### 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.

- 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	\$ 1,314,048	\$	\$	\$ 1,314,048	\$ 1,314,048
Cash Equivalent Other MM Mutual Fund	8,749,457				8,749,457
Common Stock Indust & Misc	14,257,674	218,012			14,475,686
Common Stock Mutual Funds	5,668,773				5,668,773
Common Stock Parent Subsid				872,865	872,865
Common Stock Closed-End	428,494				428,494
Common Stock Exchange Traded Funds	3,820,828				3,820,828
Partnership Common Stock Unaffiliated				1,314,336	1,314,336
Total assets at fair value/NAV	\$ 34,239,274	\$ 218,012	\$ 2,187,201	\$ 36,644,487	
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	\$ 1,314,048	\$ 1,314,048	\$ 1,314,048	\$	\$	\$	\$
Cash Equivalent	8,749,457	8,749,457	8,749,457				
Common Stock	25,266,646	25,266,646	24,175,769	218,012		872,865	
Bonds	61,621,584	65,362,418	3,595,048	58,026,536			

#### D. Not Practicable to Estimate Fair Value

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

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

### 21. Other Items - No Significant Changes

### 22. Events Subsequent

Subsequent events have been considered through August 4, 2023 for these statutory financial statements which are to be issued on August 11, 2023. 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

## Notes to the Financial Statements

### 24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

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

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

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

(2) Impact of Risk-Sharing Provisions of the Affordable Care Act on admitted assets, liabilities and revenue for the current year - Not Applicable

(3) Roll-forward of prior year ACA risk-sharing provisions for the following asset (gross of any nonadmission) and liability balances, along with the reasons for adjustments to prior year balance - Not Applicable

(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 \$2,143,308 from December 31, 2022 to June 30, 2023 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 \$200,000- for 2023 and \$300,000 for 2022. Original estimates are increased or decreased as additional information becomes known regarding individual losses.

#### Change in Incurred Losses and Loss Adjustment Expenses

	<u>June 30, 2023</u>	<u>December 31, 2022</u>
Total net loss and loss adjustment expenses at beginning of year	<u>\$ 13,746,567</u>	<u>\$ 12,244,835</u>
Amount incurred in current year		
On current year losses	<u>28,215,435</u>	<u>48,876,301</u>
On prior years losses	<u>2,143,308</u>	<u>(1,297,931)</u>
Total incurred	<u>30,358,743</u>	<u>47,578,370</u>
Amount paid in current year		
On current year losses	<u>(21,335,102)</u>	<u>(38,704,715)</u>
On prior years losses	<u>(8,430,607)</u>	<u>(7,371,923)</u>
Total paid	<u>(29,765,709)</u>	<u>(46,076,638)</u>
Total net loss and loss adjustment expenses at end of year	<u>\$ 14,339,601</u>	<u>\$ 13,746,567</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. .... 12/31/2021.....

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. .... 12/31/2021.....

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). .... 05/26/2023.....

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:..... \$.....

**GENERAL INTERROGATORIES**  
PART 1 - COMMON INTERROGATORIES

**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:

	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.....	873,365	873,365
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).....	873,365	873,365
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 *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:

- 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.
- Issuer or obligor is current on all contracted interest and principal payments.
- 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:

- The security was purchased prior to January 1, 2018.
- The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- 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.
- 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:

- The shares were purchased prior to January 1, 2019.
- The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- 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.
- The fund only or predominantly holds bonds in its portfolio.
- 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.
- 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:

			Total Discount				Discount Taken During Period			
1 Line of Business	2 Maximum Interest	3 Disc. Rate	4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 Total	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 Total
Total										

5. Operating Percentages:

5.1 A&amp;H loss percent ..... %

5.2 A&amp;H cost containment percent ..... %

5.3 A&amp;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

States, Etc.	1 Active Status (a)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date
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	38,028,222	32,137,986	28,030,824	17,723,895	9,348,400
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	38,028,222	32,137,986	28,030,824	17,723,895	9,348,400
<b>Details of Write-Ins</b>							
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

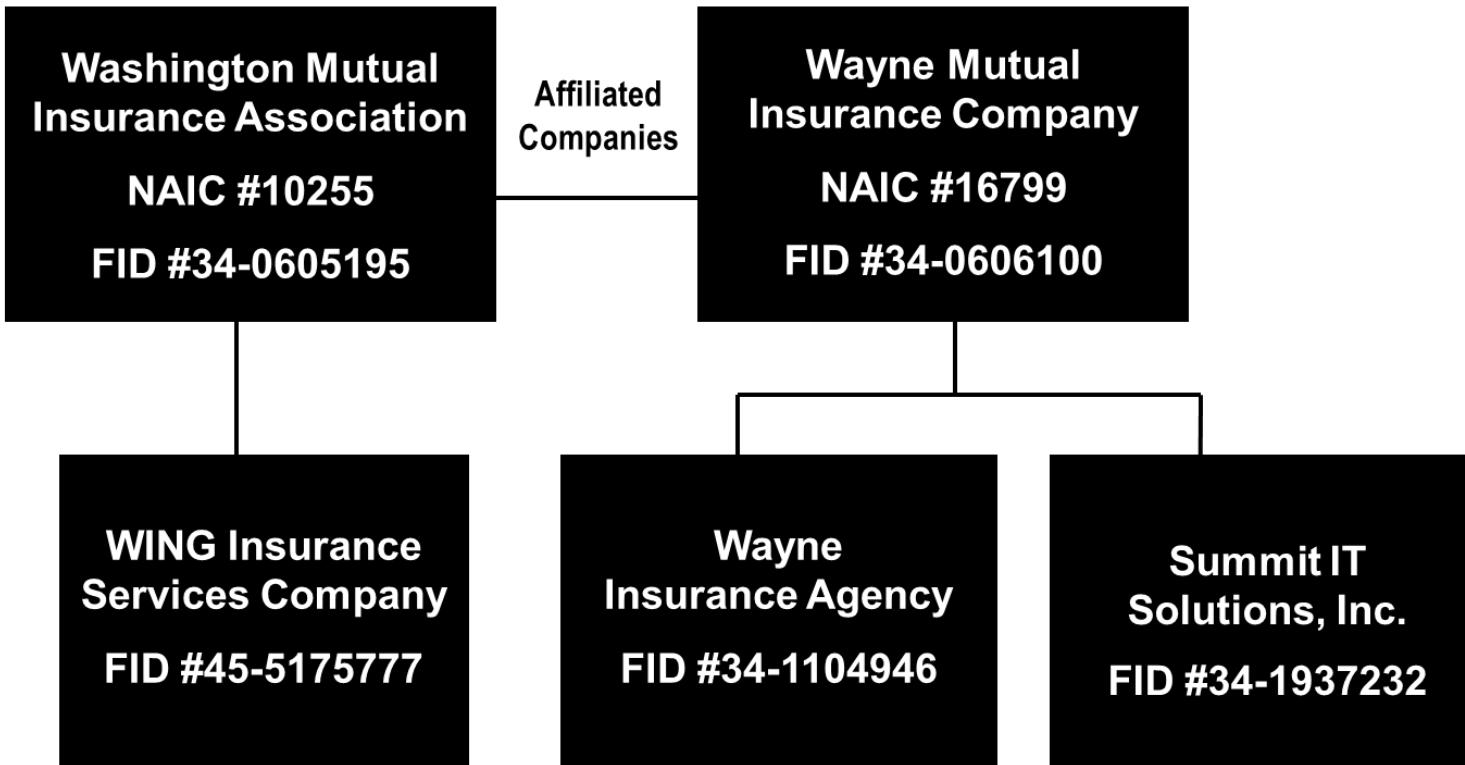
1. L – Licensed or Chartered - Licensed insurance carrier or domiciled RRG ..... 1 ..... 4. Q – Qualified - Qualified or accredited reinsurer ..... –  
 Domestic Surplus Lines Insurer (DSL) – Reporting entities ..... –

2. R – Registered – Non-domiciled RRGs ..... – ..... 5. D – authorized to write surplus lines in the state of domicile ..... –

3. E – Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than the state of  
 domicile - see DSL) ..... – ..... 6. N – None of the above - Not allowed to write business in the state ..... 56

**SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP**  
PART 1 - ORGANIZATIONAL CHART

**Schedule Y – Part 1 Organizational Chart**  
**Wayne Mutual / Washington Mutual (Group Code #4678)**



## Quarterly Statement as of June 30, 2023 of the WAYNE MUTUAL INSURANCE COMPANY

**SCHEDULE Y**

## PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

Asterisk	Explanation

## PART 1 – LOSS EXPERIENCE

Line of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire	159,266	93,850	58.927	20.754
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	4,117,151	4,486,724	108.976	94.680
4. Homeowners multiple peril	10,027,953	12,882,349	128.464	84.251
5.1. Commercial multiple peril (non-liability portion)	2,710,259	2,088,577	77.062	82.567
5.2. Commercial multiple peril (liability portion)	1,334,184	299,124	22.420	15.630
6. Mortgage guaranty				
8. Ocean marine				
9. Inland marine	61,323	9,910	16.160	4.184
10. Financial guaranty				
11.1. Medical professional liability - occurrence				
11.2. Medical professional liability - claims made				
12. Earthquake				
13.1. Comprehensive (hospital and medical) individual				
13.2. Comprehensive (hospital and medical) group				
14. Credit accident and health				
15.1. Vision only				
15.2. Dental only				
15.3. Disability income				
15.4. Medicare supplement				
15.5. Medicaid Title XIX				
15.6. Medicare Title XVIII				
15.7. Long-term care				
15.8. Federal employees health benefits plan				
15.9. Other health				
16. Workers' compensation				
17.1. Other liability occurrence	1,761,861	(177,997)	(10.103)	11.677
17.2. Other liability-claims made				
17.3. Excess workers' compensation				
18.1. Products liability - occurrence				
18.2. Products liability - claims made				
19.1. Private passenger auto no-fault (personal injury protection)				
19.2. Other private passenger auto liability	4,901,657	3,694,394	75.370	64.055
19.3. Commercial auto no-fault (personal injury protection)				
19.4. Other commercial auto liability	1,080,143	575,282	53.260	29.477
21.1. Private passenger auto physical damage	7,517,403	5,009,143	66.634	70.592
21.2. Commercial auto physical damage	399,018	494,564	123.945	127.165
22. Aircraft (all perils)				
23. Fidelity				
24. Surety				
26. Burglary and theft				
27. Boiler and machinery				
28. Credit				
29. International				
30. Warranty				
31. Reinsurance - nonproportional assumed property	XXX	XXX	XXX	XXX
32. Reinsurance - nonproportional assumed liability	XXX	XXX	XXX	XXX
33. Reinsurance - nonproportional assumed financial lines	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business				
35. Totals	34,070,218	29,455,920	86.457	71.500
<b>Details of Write-Ins</b>				
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**

Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire	(2,573)	(4,534)	229,718
2.1 Allied lines			
2.2 Multiple peril crop			
2.3 Federal flood			
2.4 Private crop			
2.5 Private flood			
3. Farmowners multiple peril	2,530,037	4,664,741	4,007,129
4. Homeowners multiple peril	5,947,259	10,477,724	9,073,332
5.1 Commercial multiple peril (non-liability portion)	1,606,380	3,106,562	2,694,235
5.2 Commercial multiple peril (liability portion)	897,433	1,646,194	1,450,490
6. Mortgage guaranty			
8. Ocean marine			
9. Inland marine	37,685	64,838	56,701
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	956,102	1,929,255	1,714,202
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	2,856,288	5,584,109	4,612,541
19.3 Commercial auto no-fault (personal injury protection)			
19.4 Other commercial auto liability	651,415	1,347,022	1,062,166
21.1 Private passenger auto physical damage	4,444,201	8,699,584	6,848,739
21.2 Commercial auto physical damage	250,793	512,727	388,733
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	20,175,020	38,028,222	32,137,986
<b>Details of Write-Ins</b>			
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**

Years in Which Losses Occurred	1 Prior Year End Known Case Loss and LAE Reserves	2 Prior Year End IBNR Loss and LAE Reserves (Cols. 1+2)	3 Total Prior Year End Loss and LAE Payments on Claims Reported as of Prior Year End	4 2023 Loss and LAE Payments on Claims Unreported as of Prior Year End	5 2023 Loss and LAE Payments on Claims Reported as of Prior Year End	6 Total 2023 Loss and LAE Payments (Cols. 4+5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols. 7+8+9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings) / Deficiency (Cols. 4+7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings) / Deficiency (Cols. 5+8+9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings) / Deficiency (Cols. 11+12)
1. 2020 + Prior.....	1,208	509	1,717	860	2	862	907	12	465	1,384	559	(30)	529
2. 2021.....	1,101	758	1,859	396	48	444	741	10	508	1,259	36	(192)	(156)
3. Subtotals 2021 + prior.....	2,309	1,267	3,576	1,256	50	1,306	1,648	22	973	2,643	595	(222)	373
4. 2022.....	5,635	4,536	10,171	5,688	1,436	7,124	2,199	252	2,366	4,817	2,252	(482)	1,770
5. Subtotals 2022 + prior.....	7,944	5,803	13,747	6,944	1,486	8,430	3,847	274	3,339	7,460	2,847	(704)	2,143
6. 2023.....	XXX	XXX	XXX	XXX	21,335	21,335	XXX	4,216	2,664	6,880	XXX	XXX	XXX
7. Totals.....	7,944	5,803	13,747	6,944	22,821	29,765	3,847	4,490	6,003	14,340	2,847	(704)	2,143
8. Prior Year-End Surplus As Regards Policyholders.....											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
											35.838 %	(12.132) %	15.589 %
													Col. 13, Line 7 / Line 8 3.105 %

**SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES**

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

	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	NO
3. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
4. Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO

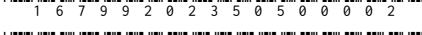
**August Filing**

5. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	NO
---	----

**EXPLANATION:**

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

**BARCODES:**

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

**OVERFLOW PAGE FOR WRITE-INS**

**SCHEDULE A – VERIFICATION**

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	698,483	651,998
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		83,920
2.2 Additional investment made after acquisition.....		
3. Current year change in encumbrances.....		
4. Total gain (loss) on disposals.....		(828)
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.....	20,377	36,607
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8).....	678,106	698,483
10. Deduct total nonadmitted amounts.....		
11. Statement value at end of current period (Line 9 minus Line 10).....	678,106	698,483

**SCHEDULE B – VERIFICATION**

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....		–
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		
2.2 Additional investment made after acquisition.....		
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....		
6. Total gain (loss) on disposals.....		
7. Deduct amounts received on disposals.....		
8. Deduct amortization of premium and mortgage interest points and comm. 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).....	–	–

**NONE****SCHEDULE BA - VERIFICATION**

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	990,700	
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	–	978,370
2.2 Additional investment made after acquisition.....	354,966	
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....	–	
5. Unrealized valuation increase (decrease).....	(31,330)	12,330
6. Total gain (loss) on disposals.....		
7. Deduct amounts received on disposals.....		
8. Deduct amortization of premium and depreciation.....	–	
9. Total foreign exchange change in book / adjusted carrying value.....		
10. Deduct current year's other-than-temporary impairment recognized.....		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	1,314,336	990,700
12. Deduct total nonadmitted amounts.....	1,314,336	990,700
13. Statement value at end of current period (Line 11 minus Line 12).....	1,314,336	990,700

**SCHEDULE D - VERIFICATION**

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	89,516,517	91,717,009
2. Cost of bonds and stocks acquired.....	6,343,115	23,186,706
3. Accrual of discount.....	41,373	69,818
4. Unrealized valuation increase (decrease).....	1,510,164	(3,627,671)
5. Total gain (loss) on disposals.....	(373,491)	(14,995)
6. Deduct consideration for bonds and stocks disposed of.....	6,335,085	21,661,181
7. Deduct amortization of premium.....	73,028	153,169
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).....	90,629,564	89,516,517
12. Deduct total nonadmitted amounts.....	500	500
13. Statement value at end of current period (Line 11 minus Line 12).....	90,629,064	89,516,017

**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 Book / Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book / Adjusted Carrying Value End of First Quarter	6 Book / Adjusted Carrying Value End of Second Quarter	7 Book / Adjusted Carrying Value End of Third Quarter	8 Book / Adjusted Carrying Value December 31 Prior Year
<b>Bonds</b>								
1. NAIC 1 (a).....	58,264,093	1,505,113	674,232	296,146	58,264,093	59,391,120		59,821,015
2. NAIC 2 (a).....	6,423,472	59,900	200,000	(312,074)	6,423,472	5,971,298		6,031,933
3. NAIC 3 (a).....								
4. NAIC 4 (a).....								
5. NAIC 5 (a).....								
6. NAIC 6 (a).....								
7. Total Bonds.....	64,687,565	1,565,014	874,232	(15,928)	64,687,565	65,362,418		65,852,947
<b>Preferred Stock</b>								
8. NAIC 1.....	—				—	—		—
9. NAIC 2.....	—				—	—		—
10. NAIC 3.....	—				—	—		—
11. NAIC 4.....	—				—	—		—
12. NAIC 5.....	—				—	—		—
13. NAIC 6.....	—				—	—		—
14. Total Preferred Stock.....	—				—	—		—
15. Total Bonds & Preferred Stock.....	64,687,565	1,565,014	874,232	(15,928)	64,687,565	65,362,418		65,852,947

(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 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	3,613,081	3,718,061
2. Cost of cash equivalents acquired.....	12,053,406	25,226,487
3. Accrual of discount.....		
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....		
6. Deduct consideration received on disposals.....	6,917,030	25,331,468
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).....	8,749,457	3,613,081
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	8,749,457	3,613,081

(E-01) Schedule A - Part 2

**NONE**

(E-01) Schedule A - Part 3

**NONE**

(E-02) Schedule B - Part 2

**NONE**

(E-02) Schedule B - Part 3

**NONE**

Quarterly Statement as of June 30, 2023 of the WAYNE MUTUAL INSURANCE COMPANY

**SCHEDULE BA - PART 2**

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

1 CUSIP	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									
<b>Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets having the Characteristics of: Common Stocks, Unaffiliated</b>												
992281-94-9	Star Mountain Strategic Credit Income Fund IV LP		DE	Star Mountain Strategic Credit Income		03/29/2022		(1)				
992293-70-4	MIDOCEAN PARTNERS VI, LP		DE	MIDOCEAN PARTNERS VI, LP		03/16/2023			(1,178)			
992285-68-4	STRATEGIC VALUE CAPITAL SOLUTIONS FUND II, LP		CYM	SVP Capital Solutions Feeder Fund II GP		04/24/2023			50,000			
992288-03-5	MUTUAL CAPITAL INVESTMENT FUND, LP		DE	MUTUAL CAPITAL INVESTMENT FUND, LP		05/30/2023			32,750			
992285-98-1	ICAPITAL-GLOBAL PE GROWTH 14 ACCESS FUND LP		DE	ICAPITAL-GLOBAL PE GROWTH 14 ACCESS FUND		06/15/2023			56,750			
1999999	Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets having the Characteristics of: Common Stocks, Unaffiliated							(1)	138,322			XXX
<b>Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets having the Characteristics of: Other, Unaffiliated</b>												
992255-94-3	GCM Grosvenor Customized Infrastructure Strategies		DE	GCM Grosvenor Customized Infrastructure		06/01/2022			17,145			
2599999	Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets having the Characteristics of: Other, Unaffiliated								17,145			XXX
6099999	Subtotals, Unaffiliated							(1)	155,467			XXX
6299999	Totals							(1)	155,467			XXX

**SCHEDULE BA - PART 3**

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

1 CUSIP	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book / Adjusted Carrying Value Less Encumbrances, Prior Year	Change in Book / Adjusted Carrying Value					15 Book / Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income	
		3 City	4 State					9 Unrealized Valuation Increase / (Decrease)	10 Current Year's (Depreciation) or (Amortization) / Accretion	11 Current Year's Other-Than- Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B.A.C.V. (9+10+11+12)							
6299999	Totals																		

**NONE**

## SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
<b>Bonds: U.S. Governments</b>									
91282C-FV-8	UNITED STATES TREASURY		06/29/2023	BANC/AMERICA SECS	XXX	509,180	500,000	2,578	1.A
91282C-GM-7	UNITED STATES TREASURY		06/02/2023	CITIGROUP GLOBAL MARKETS INC.	XXX	491,699	500,000	5,318	1.A
0109999999 - Bonds: U.S. Governments						1,000,879	1,000,000	7,896	XXX
<b>Bonds: Industrial and Miscellaneous (Unaffiliated)</b>									
02665W-EH-0	AMERICAN HONDA FINANCE CORP		04/13/2023	BNP Paribas	XXX	74,903	75,000		1.G FE
263534-CQ-0	EIDP INC		05/11/2023	SMBC NIKKO SECURITIES AMERICA, INC.	XXX	64,917	65,000		1.G FE
302491-AW-5	FMC CORP		05/16/2023	TORONTO DOMINION SECS USA INC.	XXX	59,900	60,000		2.C FE
341081-GR-2	FLORIDA POWER & LIGHT CO		05/15/2023	CHASE SECURITIES INC	XXX	139,934	140,000		1.E FE
716973-AB-8	PFIZER INVESTMENT ENTERPRISES PTE LTD	C	05/16/2023	BANC/AMERICA SECS	XXX	49,942	50,000		1.E FE
756109-BT-0	REALTY INCOME CORP		04/05/2023	WELLS FARGO SECURITIES LLC	XXX	63,713	65,000		1.G FE
882508-BV-5	TEXAS INSTRUMENTS INC		05/11/2023	JP Morgan Securities Inc.	XXX	40,962	40,000	475	1.E FE
931142-FC-2	WALMART INC		04/12/2023	MIZUHO SECURITIES USA INC.	XXX	69,865	70,000		1.C FE
1109999999 - Bonds: Industrial and Miscellaneous (Unaffiliated)						564,135	565,000	475	XXX
2509999997 - Subtotals - Bonds - Part 3						1,565,014	1,565,000	8,371	XXX
2509999998 - Summary Item from Part 5 for Bonds (N/A to Quarterly)									
2509999999 - Subtotals - Bonds						1,565,014	1,565,000	8,371	XXX
<b>Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded</b>									
00206R-10-2	AT&T ORD		04/13/2023	COWEN & CO.	1,258,000	24,806	XXX		XXX
00215W-10-0	ASE INDUSTRIAL HOLDIN ADR REP 2 ORD	C	06/05/2023	COWEN & CO.	71,000	567	XXX		XXX
002824-10-0	ABBOTT LABORATORIES ORD		05/02/2023	Bank of America Securities	137,000	15,208	XXX		XXX
00287Y-10-9	ABBVIE ORD		05/02/2023	Bank of America Securities	198,000	30,025	XXX		XXX
00507V-10-9	ACTIVISION BLIZZARD ORD		04/28/2023	MORGAN STANLEY CO	18,000	1,394	XXX		XXX
009158-10-6	AIR PRODUCTS AND CHEMICALS ORD		05/09/2023	Bank of America Securities	191,000	54,743	XXX		XXX
012653-10-1	ALBEMARLE ORD		04/28/2023	MORGAN STANLEY CO	1,000	185	XXX		XXX
020002-10-1	ALLSTATE ORD		04/28/2023	MORGAN STANLEY CO	30,000	3,476	XXX		XXX
02209S-10-3	ALTRIA GROUP ORD		04/28/2023	MORGAN STANLEY CO	59,000	2,793	XXX		XXX
023135-10-6	AMAZON COM ORD		06/23/2023	COWEN & CO.	757,000	92,485	XXX		XXX
025537-10-1	AMERICAN ELECTRIC POWER ORD		05/09/2023	Various	144,000	13,237	XXX		XXX
03027X-10-0	AMERICAN TOWER REIT		05/02/2023	Various	70,000	14,010	XXX		XXX
030420-10-3	AMERICAN WATER WORKS ORD		04/28/2023	MORGAN STANLEY CO	26,000	3,853	XXX		XXX
03076C-10-6	AMERIPRIZE FINANCE ORD		05/02/2023	Bank of America Securities	73,000	21,499	XXX		XXX
031162-10-0	AMGEN ORD		05/08/2023	COWEN & CO.	244,000	59,207	XXX		XXX
037833-10-0	APPLE ORD		05/17/2023	COWEN & CO.	14,000	2,409	XXX		XXX
04621X-10-8	ASSURANT ORD		04/28/2023	MORGAN STANLEY CO	2,000	247	XXX		XXX
049468-10-1	ATLASSIAN CL A ORD		05/30/2023	COWEN & CO.	32,000	5,357	XXX		XXX
053015-10-3	AUTOMATIC DATA PROCESSING ORD		05/02/2023	Bank of America Securities	89,000	19,192	XXX		XXX
053484-10-1	AVALONBAY COMMUNITIES REIT ORD		04/28/2023	MORGAN STANLEY CO	11,000	1,978	XXX		XXX
053611-10-9	AVERY DENNISON ORD		04/28/2023	MORGAN STANLEY CO	9,000	1,565	XXX		XXX
05523R-10-7	BAE SYSTEMS ADR	C	06/05/2023	COWEN & CO.	60,000	2,840	XXX		XXX
05565A-20-2	BNP PARIBAS ADR	C	06/05/2023	COWEN & CO.	3,000	90	XXX		XXX
058498-10-6	BALL ORD		04/28/2023	MORGAN STANLEY CO	35,000	1,854	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
060505-10-4	BANK OF AMERICA ORD		05/02/2023	Various	566,000	16,132	XXX		XXX
084670-70-2	BERKSHIRE HATHAWAY CL B ORD		04/28/2023	MORGAN STANLEY CO	103,000	33,802	XXX		XXX
09247X-10-1	BLACKROCK ORD		05/09/2023	Bank of America Securities	25,000	16,182	XXX		XXX
097023-10-5	BOEING ORD		04/28/2023	MORGAN STANLEY CO	11,000	2,266	XXX		XXX
09857L-10-8	BOOKING HOLDINGS ORD		04/28/2023	MORGAN STANLEY CO	1,000	2,685	XXX		XXX
110448-10-7	BRITISH AMERICAN TOBACCO ADR REP ORD	C	06/05/2023	COWEN & CO.	126,000	4,033	XXX		XXX
111190-10-4	BRITVIC ADR	C	06/05/2023	COWEN & CO.	2,000	.44	XXX		XXX
11135F-10-1	BROADCOM ORD		05/09/2023	Bank of America Securities	51,000	31,101	XXX		XXX
12514G-10-8	CDW ORD		05/02/2023	Bank of America Securities	76,000	12,683	XXX		XXX
12572Q-10-5	CME GROUP CL A ORD		04/28/2023	MORGAN STANLEY CO	6,000	1,108	XXX		XXX
126650-10-0	CVS HEALTH ORD		05/02/2023	Bank of America Securities	139,000	10,023	XXX		XXX
136069-10-1	CANADIAN IMPERIAL BANK COMMERCE ORD	C	06/16/2023	COWEN & CO.	550,000	23,638	XXX		XXX
143658-30-0	CARNIVAL ORD		04/28/2023	MORGAN STANLEY CO	202,000	1,854	XXX		XXX
16119P-10-8	CHARTER COMMUNICATIONS CL A ORD		04/28/2023	MORGAN STANLEY CO	1,000	367	XXX		XXX
166764-10-0	CHEVRON ORD		06/28/2023	Various	335,000	53,089	XXX		XXX
169656-10-5	CHIPOTLE MEXICAN GRILL ORD		04/28/2023	MORGAN STANLEY CO	1,000	2,062	XXX		XXX
172062-10-1	CINCINNATI FINANCIAL ORD		04/28/2023	MORGAN STANLEY CO	7,000	744	XXX		XXX
172908-10-5	CINTAS ORD		05/09/2023	Bank of America Securities	106,000	48,855	XXX		XXX
191216-10-0	COCA-COLA ORD		05/09/2023	Bank of America Securities	307,000	19,581	XXX		XXX
191241-10-8	COCA-COLA FEMSA ADR REP 10 UNT	C	06/05/2023	COWEN & CO.	6,000	.511	XXX		XXX
20030N-10-1	COMCAST CL A ORD		05/09/2023	Various	557,000	22,595	XXX		XXX
204280-30-9	COMPAGNIE DE SAINT GOBAIN UNSPON ADR	C	05/30/2023	COWEN & CO.	1,118,000	13,008	XXX		XXX
21036P-10-8	CONSTELLATION BRANDS CL A ORD		05/17/2023	COWEN & CO.	19,000	4,362	XXX		XXX
22052L-10-4	CORTEVA ORD		04/28/2023	MORGAN STANLEY CO	15,000	918	XXX		XXX
22160K-10-5	COSTCO WHOLESALE ORD		05/02/2023	Bank of America Securities	33,000	16,222	XXX		XXX
22822V-10-1	CROWN CASTLE ORD		05/02/2023	Various	572,000	65,586	XXX		XXX
23341C-10-3	DNB BK ASA SPONSORED ADR	C	06/05/2023	COWEN & CO.	262,000	4,543	XXX		XXX
233825-20-7	MERCEDES BENZ GROUP ADR	C	06/05/2023	COWEN & CO.	495,000	9,548	XXX		XXX
244199-10-5	DEERE ORD		05/15/2023	MORGAN STANLEY CO	30,000	11,171	XXX		XXX
251566-10-5	DEUTSCHE TELEKOM ORD	C	06/05/2023	COWEN & CO.	1,000	.21	XXX		XXX
253868-10-3	DIGITAL REALTY REIT ORD		04/28/2023	MORGAN STANLEY CO	16,000	1,585	XXX		XXX
25746U-10-9	DOMINION ENERGY ORD		06/16/2023	Various	1,579,000	80,187	XXX		XXX
260557-10-3	DOW ORD		04/28/2023	MORGAN STANLEY CO	39,000	2,122	XXX		XXX
26441C-20-4	DUKE ENERGY ORD		05/08/2023	COWEN & CO.	164,000	16,185	XXX		XXX
26614N-10-2	DUPONT DE NEMOURS ORD		04/28/2023	MORGAN STANLEY CO	25,000	1,745	XXX		XXX
268150-10-9	DYNATRACE ORD		06/22/2023	COWEN & CO.	132,000	6,745	XXX		XXX
277432-10-0	EASTMAN CHEMICAL ORD		04/28/2023	MORGAN STANLEY CO	7,000	.590	XXX		XXX
278642-10-3	EBAY ORD		04/28/2023	MORGAN STANLEY CO	96,000	4,471	XXX		XXX
278865-10-0	ECOLAB ORD		04/28/2023	MORGAN STANLEY CO	2,000	.335	XXX		XXX
285512-10-9	ELECTRONIC ARTS ORD		04/28/2023	MORGAN STANLEY CO	9,000	1,145	XXX		XXX
29265W-20-7	ENEL SOCIETA PER AZIONI UNSPONSO ADR	C	06/05/2023	COWEN & CO.	1,009,000	6,332	XXX		XXX
29444U-70-0	EQUINIX REIT ORD		04/28/2023	MORGAN STANLEY CO	3,000	2,168	XXX		XXX
29476L-10-7	EQUITY RESIDENTIAL REIT ORD		04/28/2023	MORGAN STANLEY CO	10,000	.630	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
297178-10-5	ESSEX PROPERTY REIT ORD		04/28/2023	MORGAN STANLEY CO	5,000	1,091	XXX		XXX
30040W-10-8	EVERSOURCE ENERGY ORD		04/28/2023	MORGAN STANLEY CO	44,000	3,406	XXX		XXX
30161N-10-1	EXELON ORD		04/28/2023	MORGAN STANLEY CO	19,000	809	XXX		XXX
30212P-30-3	EXPEDIA GROUP ORD		05/30/2023	COWEN & CO	87,000	8,422	XXX		XXX
30231G-10-2	EXXON MOBIL ORD		05/09/2023	Bank of America Securities	60,000	6,599	XXX		XXX
30303M-10-2	META PLATFORMS CL A ORD		06/23/2023	Various	263,000	65,060	XXX		XXX
315616-10-2	F5 ORD		04/28/2023	MORGAN STANLEY CO	5,000	669	XXX		XXX
31620M-10-6	FIDELITY NATIONAL INFORMATN SVCS ORD		04/28/2023	MORGAN STANLEY CO	136,000	7,972	XXX		XXX
337738-10-8	FISERV ORD		04/28/2023	MORGAN STANLEY CO	41,000	4,994	XXX		XXX
339041-10-5	FLEETCOR TECHNOLOGIES ORD		04/28/2023	MORGAN STANLEY CO	2,000	427	XXX		XXX
345370-86-0	FORD MOTOR ORD		04/28/2023	MORGAN STANLEY CO	579,000	6,895	XXX		XXX
34959E-10-9	FORTINET ORD		04/28/2023	MORGAN STANLEY CO	14,000	877	XXX		XXX
37045V-10-0	GENERAL MOTORS ORD		04/28/2023	MORGAN STANLEY CO	128,000	4,223	XXX		XXX
37940X-10-2	GLOBAL PAYMENTS ORD		05/30/2023	Various	61,000	6,138	XXX		XXX
38141G-10-4	GOLDMAN SACHS GROUP ORD		04/28/2023	MORGAN STANLEY CO	1,000	343	XXX		XXX
418056-10-7	HASBRO ORD		04/28/2023	MORGAN STANLEY CO	25,000	1,486	XXX		XXX
426281-10-1	JACK HENRY AND ASSOCIATES ORD		04/28/2023	MORGAN STANLEY CO	8,000	1,307	XXX		XXX
427866-10-8	HERSHEY FOODS ORD		05/09/2023	Bank of America Securities	54,000	14,771	XXX		XXX
437076-10-2	HOME DEPOT ORD		05/02/2023	Various	158,000	46,745	XXX		XXX
443510-60-7	HUBBELL ORD		05/02/2023	Bank of America Securities	38,000	10,530	XXX		XXX
446150-10-4	HUNTINGTON BANCSHARES ORD		05/30/2023	COWEN & CO	5,268,000	55,553	XXX		XXX
450737-10-1	IBERDROLA ADR	C	06/05/2023	COWEN & CO	3,000	149	XXX		XXX
452308-10-9	ILLINOIS TOOL ORD		05/02/2023	Bank of America Securities	84,000	19,654	XXX		XXX
459506-10-1	INTERNATIONAL FLAVORS & FRAGRANS ORD		04/28/2023	MORGAN STANLEY CO	45,000	4,365	XXX		XXX
460690-10-0	INTERPUBLIC GROUP OF COMPANIES ORD		05/09/2023	Bank of America Securities	633,000	22,725	XXX		XXX
461202-10-3	INTUIT ORD		05/17/2023	COWEN & CO	14,000	5,975	XXX		XXX
46120E-60-2	INTUITIVE SURGICAL ORD		05/17/2023	COWEN & CO	17,000	5,231	XXX		XXX
46625H-10-0	JPMORGAN CHASE ORD		05/02/2023	Various	283,000	39,130	XXX		XXX
478160-10-4	JOHNSON & JOHNSON ORD		05/02/2023	Bank of America Securities	139,000	22,857	XXX		XXX
493267-10-8	KEYCORP ORD		05/30/2023	COWEN & CO	3,199,000	31,758	XXX		XXX
500458-40-1	KOMATSU ADR	C	06/21/2023	COWEN & CO	854,000	22,685	XXX		XXX
512807-10-8	LAM RESEARCH ORD		04/26/2023	COWEN & CO	13,000	6,483	XXX		XXX
532457-10-8	ELI LILLY ORD		06/22/2023	COWEN & CO	78,000	30,253	XXX		XXX
539830-10-9	LOCKHEED MARTIN ORD		06/08/2023	Various	36,000	16,579	XXX		XXX
548661-10-7	LOWE'S COMPANIES ORD		04/28/2023	MORGAN STANLEY CO	29,000	6,012	XXX		XXX
571748-10-2	MARSH & MCLENNAN ORD		05/02/2023	Bank of America Securities	75,000	13,443	XXX		XXX
571903-20-2	MARRIOTT INTERNATIONAL CL A ORD		04/28/2023	MORGAN STANLEY CO	3,000	509	XXX		XXX
57636Q-10-4	MASTERCARD CL A ORD		04/28/2023	MORGAN STANLEY CO	64,000	24,333	XXX		XXX
57667L-10-7	MATCH GROUP ORD		04/28/2023	MORGAN STANLEY CO	65,000	2,376	XXX		XXX
579780-20-6	MCCORMICK ORD		04/28/2023	MORGAN STANLEY CO	15,000	1,320	XXX		XXX
580135-10-1	MCDONALD'S ORD		05/02/2023	Bank of America Securities	77,000	22,938	XXX		XXX
58933Y-10-5	MERCK & CO ORD		05/09/2023	Bank of America Securities	338,000	39,589	XXX		XXX
59410T-10-6	MICHELIN COMPAGNIE GENERALE DES ADR	C	06/05/2023	COWEN & CO	11,000	161	XXX		XXX

## SCHEDULE D - PART 3

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

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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
594918-10-4	MICROSOFT ORD		05/09/2023	Various	111,000	33,106	XXX		XXX
60770K-10-7	MODERNA ORD		04/28/2023	MORGAN STANLEY CO	24,000	3,192	XXX		XXX
609207-10-5	MONDELEZ INTERNATIONAL CL A ORD		05/02/2023	Bank of America Securities	278,000	21,425	XXX		XXX
60937P-10-6	MONGODB CL A ORD		05/30/2023	COWEN & CO	24,000	7,032	XXX		XXX
617446-44-8	MORGAN STANLEY ORD		05/02/2023	Various	217,000	18,709	XXX		XXX
620076-30-7	MOTOROLA SOLUTIONS ORD		05/09/2023	Bank of America Securities	117,000	33,778	XXX		XXX
629334-10-3	NN GROUP NV UNSPONSORED NETHERLA ADR	C	05/30/2023	COWEN & CO	827,000	15,443	XXX		XXX
636274-40-9	NATIONAL GRID ADR REP 5 ORD	C	05/11/2023	COWEN & CO	204,000	14,851	XXX		XXX
641069-40-6	NESTLE ADR	C	06/05/2023	COWEN & CO	4,000	480	XXX		XXX
64110L-10-6	NETFLIX ORD		06/22/2023	Various	44,000	15,753	XXX		XXX
65249B-10-9	NEWS CL A ORD		04/28/2023	MORGAN STANLEY CO	2,000	35	XXX		XXX
65339F-10-1	NEXTERA ENERGY ORD		05/02/2023	Various	394,000	29,979	XXX		XXX
654106-10-3	NIKE CL B ORD		04/28/2023	MORGAN STANLEY CO	23,000	2,910	XXX		XXX
654624-10-5	NIPPON TELEGRPH SPON ADR REP ORD	C	06/05/2023	COWEN & CO	21,000	609	XXX		XXX
66987V-10-9	NOVARTIS ADR REPSG 1 ORD	C	06/05/2023	COWEN & CO	2,000	199	XXX		XXX
693506-10-7	PPG INDUSTRIES ORD		04/28/2023	MORGAN STANLEY CO	8,000	1,120	XXX		XXX
693718-10-8	PACCAR ORD		06/22/2023	Citigroup Global Markets, Inc.	735,000	54,656	XXX		XXX
695156-10-9	PACKAGING CORP OF AMERICA ORD		04/28/2023	MORGAN STANLEY CO	10,000	1,352	XXX		XXX
701094-10-4	PARKER HANNIFIN ORD		05/02/2023	Bank of America Securities	49,000	15,924	XXX		XXX
704326-10-7	PAYCHEX ORD		05/02/2023	Bank of America Securities	154,000	16,511	XXX		XXX
70450Y-10-3	PAYPAL HOLDINGS ORD		04/28/2023	MORGAN STANLEY CO	26,000	1,972	XXX		XXX
713448-10-8	PEPSICO ORD		05/02/2023	Various	123,000	23,481	XXX		XXX
717081-10-3	PFIZER ORD		05/30/2023	COWEN & CO	801,000	29,755	XXX		XXX
718172-10-9	PHILIP MORRIS INTERNATIONAL ORD		04/28/2023	MORGAN STANLEY CO	79,000	7,882	XXX		XXX
72352L-10-6	PINTEREST CL A ORD		05/17/2023	COWEN & CO	350,000	7,770	XXX		XXX
739239-10-1	POWER ORD	C	05/30/2023	COWEN & CO	323,000	8,467	XXX		XXX
742718-10-9	PROCTER & GAMBLE ORD		05/17/2023	Various	79,000	12,233	XXX		XXX
74340W-10-3	PROLOGIS REIT		06/08/2023	Various	471,000	59,544	XXX		XXX
767204-10-0	RIO TINTO ADR REP ONE ORD	C	06/05/2023	COWEN & CO	4,000	253	XXX		XXX
76954A-10-3	RIVIAN AUTOMOTIVE CL A ORD		05/30/2023	COWEN & CO	764,000	11,680	XXX		XXX
771195-10-4	ROCHE HOLDINGS ADR	C	05/30/2023	COWEN & CO	183,000	7,326	XXX		XXX
776696-10-6	ROPER TECHNOLOGIES ORD		04/28/2023	MORGAN STANLEY CO	5,000	2,277	XXX		XXX
780259-30-5	SHELL ADR EACH REP 2 ORD	C	06/05/2023	COWEN & CO	9,000	521	XXX		XXX
78409V-10-4	S&P GLOBAL ORD		04/28/2023	MORGAN STANLEY CO	6,000	2,174	XXX		XXX
78410G-10-4	SBA COMMUNICATIONS CL A REIT ORD		04/28/2023	MORGAN STANLEY CO	9,000	2,341	XXX		XXX
79466L-30-2	SALESFORCE ORD		04/28/2023	MORGAN STANLEY CO	28,000	5,550	XXX		XXX
80105N-10-5	SANOFI ADR REP 1 1/2 ORD	C	06/05/2023	COWEN & CO	277,000	15,076	XXX		XXX
806857-10-8	SCHLUMBERGER ORD		05/09/2023	Bank of America Securities	1,039,000	49,230	XXX		XXX
808513-10-5	CHARLES SCHWAB ORD		04/28/2023	MORGAN STANLEY CO	135,000	7,051	XXX		XXX
816851-10-9	SEMPRA ORD		04/28/2023	MORGAN STANLEY CO	7,000	1,084	XXX		XXX
81762P-10-2	SERVICENOW ORD		04/28/2023	MORGAN STANLEY CO	11,000	5,036	XXX		XXX
824348-10-6	SHERWIN WILLIAMS ORD		04/28/2023	MORGAN STANLEY CO	20,000	4,751	XXX		XXX
82509L-10-7	SHOPIFY CL A SUB VTG ORD	C	05/17/2023	COWEN & CO	138,000	8,380	XXX		XXX

## SCHEDULE D - PART 3

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

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826197-50-1	SIEMENS ADR	C	06/05/2023	COWEN & CO.	8,000	679	XXX		XXX
83272W-10-6	SMURFIT KAPPA GROUP ADR	C	06/05/2023	COWEN & CO.	20,000	745	XXX		XXX
83405K-10-2	SOFTBANK ADR	C	06/05/2023	COWEN & CO.	60,000	650	XXX		XXX
83546A-20-3	SONIC HEALTHCARE ADR	C	06/05/2023	COWEN & CO.	181,000	4,342	XXX		XXX
855244-10-9	STARBUCKS ORD		06/08/2023	Various	224,000	24,737	XXX		XXX
863667-10-1	STRYKER ORD		06/08/2023	Various	44,000	12,837	XXX		XXX
86959C-10-3	SVENSKA HANDELSBANKEN UNSPONSORE ADR	C	06/05/2023	COWEN & CO.	32,000	132	XXX		XXX
871607-10-7	SYNOPSYS ORD		04/28/2023	MORGAN STANLEY CO	2,000	746	XXX		XXX
872540-10-9	TJX ORD		05/09/2023	Various	528,000	41,453	XXX		XXX
872590-10-4	T MOBILE US ORD		05/17/2023	Various	131,000	18,623	XXX		XXX
874054-10-9	TAKE TWO INTERACTIVE SOFTWARE ORD		04/28/2023	MORGAN STANLEY CO	10,000	1,242	XXX		XXX
87807B-10-7	TC ENERGY ORD	C	04/13/2023	COWEN & CO.	273,000	11,639	XXX		XXX
879360-10-5	TELEDYNE TECH ORD		05/17/2023	COWEN & CO.	12,000	4,970	XXX		XXX
881575-40-1	TESCO ADR	C	06/05/2023	COWEN & CO.	3,000	29	XXX		XXX
88160R-10-1	TESLA ORD		06/23/2023	COWEN & CO.	96,000	22,383	XXX		XXX
882508-10-4	TEXAS INSTRUMENTS ORD		05/02/2023	Bank of America Securities	145,000	23,699	XXX		XXX
883556-10-2	THERMO FISHER SCIENTIFIC ORD		04/28/2023	MORGAN STANLEY CO	22,000	12,184	XXX		XXX
88579N-10-5	3I GROUP ADR	C	06/05/2023	COWEN & CO.	46,000	565	XXX		XXX
889094-10-8	TOKIO MARINE HOLDINGS ADR REP 1 ORD	C	06/05/2023	COWEN & CO.	17,000	392	XXX		XXX
889110-10-2	TOKYO ELECTRON ADR	C	06/05/2023	COWEN & CO.	4,000	277	XXX		XXX
89151E-10-9	TotalEnergies SE	C	06/05/2023	COWEN & CO.	9,000	531	XXX		XXX
892331-30-7	TOYOTA MOTOR ADR REP 10 ORD	C	05/30/2023	COWEN & CO.	109,000	15,126	XXX		XXX
89417E-10-9	TRAVELERS COMPANIES ORD		05/15/2023	Citigroup Global Markets, Inc.	160,000	29,162	XXX		XXX
89832Q-10-9	TRUIST FINANCIAL ORD		05/30/2023	COWEN & CO.	1,889,000	58,014	XXX		XXX
902973-30-4	US BANCORP ORD		06/16/2023	Various	2,095,000	64,623	XXX		XXX
904767-70-4	UNILEVER ADR REP 1 ORD	C	06/05/2023	COWEN & CO.	255,000	13,462	XXX		XXX
907818-10-8	UNION PACIFIC ORD		05/02/2023	Various	112,000	21,912	XXX		XXX
911271-30-2	UNITED OVERSEAS BK SINGAPORE ADR	C	06/05/2023	COWEN & CO.	7,000	291	XXX		XXX
911312-10-6	UNITED PARCEL SERVICE CL B ORD		06/22/2023	Citigroup Global Markets, Inc.	89,000	15,317	XXX		XXX
91324P-10-2	UNITEDHEALTH GRP ORD		05/17/2023	COWEN & CO.	49,000	23,611	XXX		XXX
92334N-10-3	VEOLIA ENVIRONNEMENT SPONSORED ADR	C	06/05/2023	COWEN & CO.	22,000	333	XXX		XXX
92343V-10-4	VERIZON COMMUNICATIONS ORD		05/30/2023	Various	2,871,000	101,246	XXX		XXX
92826C-83-9	VISA CL A ORD		05/09/2023	Various	207,000	48,189	XXX		XXX
928854-10-8	VOLVO ADR	C	06/05/2023	COWEN & CO.	15,000	289	XXX		XXX
92939U-10-6	WEC ENERGY GROUP ORD		05/02/2023	Bank of America Securities	182,000	17,367	XXX		XXX
931427-10-8	WALGREEN BOOTS ALLIANCE ORD		04/04/2023	COWEN & CO.	357,000	12,747	XXX		XXX
934423-10-4	WARNER BROS. DISCOVERY SRS A ORD		04/28/2023	MORGAN STANLEY CO	63,000	864	XXX		XXX
94106L-10-9	WASTE MANAGEMENT ORD		05/02/2023	Bank of America Securities	53,000	8,819	XXX		XXX
949746-10-1	WELLS FARGO ORD		04/28/2023	MORGAN STANLEY CO	93,000	3,691	XXX		XXX
969904-10-1	WILLIAMS SONOMA ORD		05/02/2023	Bank of America Securities	72,000	8,337	XXX		XXX
98418R-10-0	XINYI GLASS HOLDINGS ADR	C	05/30/2023	COWEN & CO.	95,000	2,830	XXX		XXX
989825-10-4	ZURICH INSURANCE GROUP ADR	C	06/05/2023	COWEN & CO.	17,000	811	XXX		XXX
G0250X-10-7	AMCOR ORD	C	04/28/2023	MORGAN STANLEY CO	329,000	3,605	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
G1151C-10-1	ACCENTURE CL A ORD	C	06/22/2023	Various	140,000	39,522	XXX		XXX
G25839-10-4	COCA COLA EUROPACIFIC PARTNERS ORD	C	06/05/2023	COWEN & CO.	321,000	19,240	XXX		XXX
G29183-10-3	EATON ORD	C	05/02/2023	Bank of America Securities	141,000	24,454	XXX		XXX
G66721-10-4	NORWEGIAN CRUISE LINE HOLDINGS ORD		04/28/2023	MORGAN STANLEY CO	123,000	1,642	XXX		XXX
G8994E-10-3	TRANE TECHNOLOGIES ORD	C	06/22/2023	Various	259,000	46,460	XXX		XXX
H1467J-10-4	CHUBB ORD	C	05/30/2023	COWEN & CO.	38,000	7,197	XXX		XXX
N53745-10-0	LYONDELLBASELL INDUSTRIES CL A ORD	C	04/13/2023	COWEN & CO.	509,000	47,607	XXX		XXX
V7780T-10-3	ROYAL CARIBBEAN GROUP ORD		04/28/2023	MORGAN STANLEY CO	3,000	197	XXX		XXX
5019999999 - Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded						2,893,554	XXX		XXX
<b>Common Stocks: Mutual Funds Designations Not Assigned by the SVO</b>									
52106N-45-9	LAZARD:GL LSTD INFR INST		06/23/2023	PNC CAPITAL MKTS	277,941	4,125	XXX		
552746-36-4	MFS EMERG MKT DEBT R6		06/30/2023	PNC CAPITAL MKTS	2,551,656	29,343	XXX		
74440Y-88-4	PGIM HIGH YIELD R6		06/30/2023	PNC CAPITAL MKTS	7,463,616	34,276	XXX		
77958B-40-2	T ROWE PRICE I:FR		06/30/2023	PNC CAPITAL MKTS	2,411,022	22,339	XXX		
5329999999 - Common Stocks: Mutual Funds Designations Not Assigned by the SVO						90,082	XXX		XXX
<b>Common Stocks: Exchange Traded Funds</b>									
464287-16-8	ISHARES:SEL DIV ETF		04/24/2023	COWEN & CO.	4,159,000	490,233	XXX		
464287-61-4	ISHARES:RUSS 1000 GR ETF		04/24/2023	COWEN & CO.	680,000	165,440	XXX		
464288-87-7	ISHARES:MSCI EAFE VAL		04/24/2023	COWEN & CO.	1,461,000	73,273	XXX		
5819999999 - Common Stocks: Exchange Traded Funds						728,946	XXX		XXX
5989999997 - Subtotals - Common Stocks - Part 3						3,712,582	XXX		XXX
5989999998 - Summary Item from Part 5 for Common Stocks (N/A to Quarterly)									
5989999999 - Subtotals Common Stocks						3,712,582	XXX		XXX
5999999999 - Subtotals Preferred and Common Stocks						3,712,582	XXX		XXX
6009999999 - Totals						5,277,596	XXX	8,371	XXX

## SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book / Adjusted Carrying Value	Change in Book / Adjusted Carrying Value					16 Book / Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
										11 Unrealized Valuation Increase / (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than- Temporary Impairment Recognized	14 Total Change in B. / A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.								
<b>Bonds: U.S. Governments</b>																						
36179N-M9-6	G2 MA1284 - RMBS		06/01/2023	Paydown	XXX	501	501	489	489		—		—		489	12	12	6	09/20/2043	1.A		
0109999999 - Bonds: U.S. Governments						501	501	489	489		—		—		489	12	12	6	XXX	XXX		
<b>Bonds: U.S. Political Subdivisions of States, Territories and Possessions</b>																						
080680-GR-6	BELOIT WIS SCH DIST		04/01/2023	Call @ 100.00	XXX	100,000	100,000	100,000	100,000						100,000			1,500	04/01/2032	1.E FE		
0709999999 - Bonds: U.S. Political Subdivisions of States, Territories and Possessions						100,000	100,000	100,000	100,000						100,000			1,500	XXX	XXX		
<b>Bonds: U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions</b>																						
3138LL-F2-6	FN AN7384 - CMBS/RMBS		06/01/2023	Paydown	XXX	1,126	1,126	1,174	1,155		(2)		(2)		1,152	(26)	(26)	14	12/01/2027	1.A		
31418E-J7-6	FN MA4785 - RMBS		06/01/2023	Paydown	XXX	3,375	3,375	3,370	3,369		—		—		3,369	5	5	71	10/01/2052	1.A		
685312-JS-0	ORANGE TWP N J		06/01/2023	Call @ 100.00	XXX	40,000	40,000	41,926	40,545		(157)		(157)		40,389	(389)	(389)	1,000	06/01/2024	1.E 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						44,500	44,500	46,470	45,069		(159)		(159)		44,910	(410)	(410)	1,084	XXX	XXX		
<b>Bonds: Industrial and Miscellaneous (Unaffiliated)</b>																						
06746X-FE-8	BARCLAYS BANK PLC	C	06/29/2023	Maturity @ 100.00	XXX	200,000	200,000	200,000	200,000						200,000			3,629	06/29/2023	1.E FE		
097023-BQ-7	BOEING CO		06/15/2023	Maturity @ 100.00	XXX	100,000	100,000	98,989	99,879		121		121		100,000			938	06/15/2023	2.C FE		
38147Q-BS-4	GOLDMAN SACHS GROUP INC		06/17/2023	Maturity @ 100.00	XXX	100,000	100,000	99,000	99,947		53		53		100,000			3,161	06/17/2023	2.A FE		
46625H-JJ-0	JPMORGAN CHASE & CO		05/01/2023	Maturity @ 100.00	XXX	100,000	100,000	100,227	100,012		(12)		(12)		100,000			1,688	05/01/2023	1.F FE		
47788U-AC-6	JDOT 2021 A3 - ABS		06/15/2023	Paydown	XXX	28,365	28,365	28,359	28,363		—		—		28,363	2	2	42	09/15/2025	1.A FE		
61745E-G6-2	MORGAN STANLEY		04/25/2023	Maturity @ 100.00	XXX	100,000	100,000	100,000	100,000						100,000			2,652	04/25/2023	1.E FE		
717081-DH-3	PFIZER INC		06/15/2023	Maturity @ 100.00	XXX	100,000	100,000	99,780	99,980		20		20		100,000			1,500	06/15/2023	1.F FE		
92868K-AC-7	VALET 2021-1 A3 - ABS		06/20/2023	Paydown	XXX	480	480	461	465		5		5		470	10	10	2	06/22/2026	1.A FE		
1109999999 - Bonds: Industrial and Miscellaneous (Unaffiliated)						728,845	728,845	726,816	728,646		188		188		728,833	12	12	13,612	XXX	XXX		
2509999997 - Subtotals - Bonds - Part 4						873,846	873,846	873,776	874,204		29		29		874,232	(386)	(386)	16,203	XXX	XXX		
2509999999 - Subtotals - Bonds						873,846	873,846	873,776	874,204		29		29		874,232	(386)	(386)	16,203	XXX	XXX		
<b>Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded</b>																						
00130H-10-5	THE AES CORPORATION		04/28/2023	PNC CAPITAL MKTS	13,000	308	XXX	367	374	(6)			(6)		367	(59)	(59)	4	XXX	XXX		
00206R-10-2	AT&T ORD		04/28/2023	PNC CAPITAL MKTS	558,000	9,839	XXX	11,277	11,277						11,277	(1,438)	(1,438)	310	XXX	XXX		
002824-10-0	ABBOTT LABORATORIES ORD		05/09/2023	PNC CAPITAL MKTS	8,000	884	XXX	998	878	120			120		998	(114)	(114)	8	XXX	XXX		
00287Y-10-9	ABBVIE ORD		06/08/2023	PNC CAPITAL MKTS	155,000	23,693	XXX	18,767	18,361	(5,205)			(5,205)		18,767	4,926	4,926	213	XXX	XXX		
00724F-10-1	ADOBE ORD		04/28/2023	Adjustment	24,000	9,020	XXX	9,520	8,077	1,443			1,443		9,520	(500)	(500)	XXX	XXX	XXX		
00751Y-10-6	ADVANCE AUTO PARTS ORD		04/28/2023	Adjustment	13,000	1,629	XXX	1,826	1,911	(85)			(85)		1,826	(197)	(197)	20	XXX	XXX		
007903-10-7	ADVANCED MICRO DEVICES ORD		04/26/2023	PNC CAPITAL MKTS	56,000	4,819	XXX	5,193	3,627	1,566			1,566		5,193	(374)	(374)	XXX	XXX	XXX		
00846U-10-1	AGILENT TECHNOLOGIES ORD		04/28/2023	Adjustment	6,000	812	XXX	888	898	(10)			(10)		888	(76)	(76)	3	XXX	XXX		
009279-10-0	AIRBUS SE UNSPONSORED ADR	C	04/26/2023	PNC CAPITAL MKTS	117,000	3,974	XXX	3,239	3,470	(232)			(232)		3,239	736	736	58	XXX	XXX		
00971T-10-1	AKAMAI TECHNOLOGIES ORD		04/28/2023	Adjustment	12,000	977	XXX	1,012	1,012	—			—		1,012	(34)	(34)	XXX	XXX	XXX		
015271-10-9	ALEXANDRIA REAL ESTATE EQ		04/28/2023	Adjustment	21,000	2,603	XXX	3,043	3,059	(16)			(16)		3,043	(440)	(440)	51	XXX	XXX		
016255-10-1	ALIGN TECHNOLOGY ORD		05/17/2023	PNC CAPITAL MKTS	35,000	10,740	XXX	9,347	7,382	1,965			1,965		9,347	1,393	1,393	XXX	XXX	XXX		
02079K-10-7	ALPHABET CL C ORD		04/26/2023	PNC CAPITAL MKTS	235,000	24,670	XXX	24,560	20,852	3,708			3,708		24,560	111	111	XXX	XXX	XXX		
02079K-30-5	ALPHABET CL A ORD		04/28/2023	Adjustment	135,000	14,453	XXX	14,100	14,100	—			—		14,100	353	353	XXX	XXX	XXX		
023135-10-6	AMAZON COM ORD		04/24/2023	PNC CAPITAL MKTS	1,130,000	121,528	XXX	158,608	95,233	63,375			63,375		158,608	(37,080)	(37,080)	XXX	XXX	XXX		
025537-10-1	AMERICAN ELECTRIC POWER ORD		04/28/2023	Adjustment	69,000	6,333	XXX	6,467	6,552	(84)			(84)		6,467	(134)	(134)	57	XXX	XXX		
025816-10-9	AMERICAN EXPRESS ORD		04/28/2023	PNC CAPITAL MKTS	6,000	965	XXX	924	887	38			38		924	41	41	7	XXX	XXX		
026874-78-4	AMERICAN INTERNATIONAL GROUP ORD		04/28/2023	Adjustment	12,000	636	XXX	739	759	(20)			(20)		739	(103)	(103)	4	XXX	XXX		
030420-10-3	AMERICAN WATER WORKS ORD		05/09/2023	PNC CAPITAL MKTS	2,000	295	XXX	326	305	21			21		326	(31)	(31)	3	XXX	XXX		
03076C-10-6	AMERIPRISE FINANCE ORD		05/09/2023	PNC CAPITAL MKTS	3,000	903	XXX	834	934	(100)			(100)		834	69	69	5	XXX	XXX		
037833-10-0	APPLE ORD		05/09/2023	PNC CAPITAL MKTS	267,000	43,861	XXX	209	30,306	(30,097)			(30,097)		209	43,652	43,652	61	XXX	XXX		
04016X-10-1	ARGENX ADR REP ORD	C	04/26/2023																			

## SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book / Adjusted Carrying Value	Change in Book / Adjusted Carrying Value					16 Total Foreign Exchange Change in B./A.C.V. (11+12-13)	17 Book / Adjusted Carrying Value at Disposal Date	18 Foreign Exchange Gain (Loss) on Disposal	19 Realized Gain (Loss) on Disposal	20 Total Gain (Loss) on Disposal	21 Bond Interest / Stock Dividends Received During Year	22 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
										11 Unrealized Valuation Increase / (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than- Temporary Impairment Recognized	14 Total Change in B. / A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
064058-10-0 ORD	BANK OF NEW YORK MELLON		04/28/2023	PNC CAPITAL MKTS	154,000	6,558	XXX	6,737	7,010	(273)			(273)		6,737		(179)	(179)	114	XXX	XXX
070830-10-4 BATH AND BODY WORKS ORD			04/28/2023	Adjustment	31,000	1,081	XXX	1,263	1,306	(44)			(44)		1,263		(182)	(182)	6	XXX	XXX
071813-10-9 BAXTER INTERNATIONAL ORD			04/28/2023	Adjustment	10,000	475	XXX	499	510	(10)			(10)		499		(24)	(24)	3	XXX	XXX
086516-10-1 BEST BUY ORD			04/28/2023	Adjustment	10,000	743	XXX	791	802	(11)			(11)		791		(48)	(48)	9	XXX	XXX
09073M-10-4 BIO TECHNE ORD			04/28/2023	Adjustment	29,000	2,316	XXX	2,376	2,404	(27)			(27)		2,376		(60)	(60)	2	XXX	XXX
09247X-10-1 BLACKROCK ORD			06/08/2023	PNC CAPITAL MKTS	14,000	9,369	XXX	9,326	4,144						9,326		43	43	70	XXX	XXX
09260D-10-7 BLACKSTONE ORD			05/09/2023	PNC CAPITAL MKTS	6,000	1,428	XXX	1,631	1,373	259			259		1,631		(203)	(203)	10	XXX	XXX
09857L-10-8 BOOKING HOLDINGS ORD			06/22/2023	PNC CAPITAL MKTS	8,000	21,197	XXX	17,068	16,122	946			946		17,068		4,129	4,129		XXX	XXX
101121-10-1 BOSTON PROPERTIES REIT ORD			04/28/2023	Adjustment	47,000	2,503	XXX	3,153	3,176	(24)			(24)		3,153		(650)	(650)	92	XXX	XXX
110122-10-8 BRISTOL MYERS SQUIBB ORD			04/28/2023	PNC CAPITAL MKTS	87,000	5,788	XXX	5,404	6,260	(856)			(856)		5,404		385	385	99	XXX	XXX
110448-10-7 BRITVIC ADR	C		05/11/2023	PNC CAPITAL MKTS	1,790,000	62,893	XXX	73,263	71,564	1,699			1,699		73,263		(10,370)	(10,370)	2,479	XXX	XXX
111190-10-4 BROADRIDGE FINANCIAL	C		04/21/2023	PNC CAPITAL MKTS	568,000	12,843	XXX	13,762	10,962	2,800			2,800		13,762		(920)	(920)	279	XXX	XXX
11133T-10-3 SOLUTIONS ORD			04/28/2023	Adjustment	8,000	1,162	XXX	1,064	1,073	(9)			(9)		1,064		97	97	6	XXX	XXX
11135F-10-1 BROADCOM ORD			06/08/2023	PNC CAPITAL MKTS	8,000	6,354	XXX	4,876							4,876		1,478	1,478		XXX	XXX
12504L-10-9 CBRE GROUP CL A ORD			04/28/2023	Adjustment	17,000	1,300	XXX	1,287	1,308	(22)			(22)		1,287		14	14		XXX	XXX
12541W-20-9 CH ROBINSON WORLDWIDE ORD			04/28/2023	Adjustment	1,000	101	XXX	94	94						94		7	7	1	XXX	XXX
125523-10-0 CIGNA ORD			05/09/2023	PNC CAPITAL MKTS	12,000	3,001	XXX	2,033	3,976	(1,944)			(1,944)		2,033		968	968	15	XXX	XXX
125896-10-0 CMS ENERGY ORD			05/01/2023	Adjustment	60	XXX	60	60	60						60					XXX	XXX
126408-10-3 CSX ORD			04/28/2023	Adjustment	22,000	675	XXX	690	682	9			9		690		(15)	(15)	2	XXX	XXX
126650-10-0 CVS HEALTH ORD			05/09/2023	PNC CAPITAL MKTS	9,000	638	XXX	846	759	87			87		846		(209)	(209)	11	XXX	XXX
12769G-10-0 CAESARS ENTERTAINMENT ORD			04/28/2023	Adjustment	49,000	2,214	XXX	2,413	2,038	375			375		2,413		(199)	(199)		XXX	XXX
133131-10-2 CAMDEN PROPERTY REIT ORD			04/28/2023	Adjustment	27,000	2,959	XXX	3,019	3,019						3,019		(60)	(60)	27	XXX	XXX
136069-10-1 CANADIAN IMPERIAL BANK	C		04/24/2023	PNC CAPITAL MKTS	332,000	14,080	XXX	14,396	13,429	967			967		14,396		(316)	(316)	367	XXX	XXX
143130-10-2 CARMAX ORD			04/28/2023	Adjustment	8,000	559	XXX	731	487	244			244		731		(172)	(172)		XXX	XXX
149123-10-1 CATERPILLAR ORD			04/28/2023	PNC CAPITAL MKTS	19,000	4,145	XXX	2,550	2,550						2,550		1,595	1,595	46	XXX	XXX
15135B-10-1 CENTENE ORD			04/28/2023	Adjustment	40,000	2,763	XXX	2,356	2,356						2,356		408	408		XXX	XXX
15677J-10-8 CERIDIAN HCM HOLDING ORD			04/28/2023	Adjustment	12,000	766	XXX	669	669						669		98	98		XXX	XXX
159864-10-7 CHRLS RIVER LABS ORD			04/28/2023	Adjustment	6,000	1,139	XXX	1,391	1,307	84			84		1,391		(252)	(252)		XXX	XXX
166764-10-0 CHEVRON ORD			05/09/2023	PNC CAPITAL MKTS	2,000	320	XXX	179	359	(180)			(180)		179		141	141	3	XXX	XXX
169656-10-5 CHIPOTLE MEXICAN GRILL ORD			04/26/2023	PNC CAPITAL MKTS	3,000	6,095	XXX	4,620	4,162	458			458		4,620		1,475	1,475		XXX	XXX
17275R-10-2 CISCO SYSTEMS ORD			06/16/2023	PNC CAPITAL MKTS	531,000	27,139	XXX	22,942	25,297	(2,355)			(2,355)		22,942		4,197	4,197	409	XXX	XXX
189054-10-9 CLOROX ORD			05/08/2023	PNC CAPITAL MKTS	336,000	54,493	XXX	48,751	45,748	1,570			1,570		48,751		5,742	5,742	597	XXX	XXX
191216-10-0 COCA-COLA ORD			04/28/2023	Adjustment	147,000	9,400	XXX	9,183	9,183						9,183		217	217	68	XXX	XXX
20030N-10-1 COMCAST CL A ORD			05/09/2023	PNC CAPITAL MKTS	342,000	13,649	XXX	17,177	11,960	5,217			5,217		17,177		(3,527)	(3,527)	192	XXX	XXX
204280-30-9 COMPAGNIE DE SAINT GOBAIN	C		04/24/2023	PNC CAPITAL MKTS	1,085,000	12,228	XXX	14,574	10,590	3,985			3,985		14,574		(2,346)	(2,346)		XXX	XXX
21036P-10-8 CONSTELLATION BRANDS CL A			04/26/2023	PNC CAPITAL MKTS	9,000	2,032	XXX	2,003	461						2,003		29	29	7	XXX	XXX
22822V-10-1 CROWN CASTLE ORD			05/09/2023	PNC CAPITAL MKTS	904,000	111,838	XXX	143,523	111,839	21,952			21,952		143,523		(31,685)	(31,685)	(139)	XXX	XXX
23331A-10-9 D R HORTON ORD			04/28/2023	Adjustment	6,000	656	XXX	231	231						231		426	426	2	XXX	XXX
23341C-10-3 DNB BK ASA SPONSORED ADR	C		04/24/2023	PNC CAPITAL MKTS	216,000	4,085	XXX	4,727	4,270	457			457		4,727		(642)	(642)		XXX	XXX
235851-10-2 DANAHER ORD			04/28/2023	Adjustment	19,000	4,499	XXX	4,985	4,985						4,985		(486)	(486)	10	XXX	XXX
244199-10-5 DEERE ORD			05/09/2023	PNC CAPITAL MKTS	1,000	381	XXX	378	429	(51)			(51)		378		4	4	2	XXX	XXX
253868-10-3 DIGITAL REALTY REIT ORD			04/04/2023	PNC CAPITAL MKTS	590,000	54,896	XXX	76,874	59,159	17,715			17,715		76,874		(21,978)	(21,978)	1,440	XXX	XXX
254687-10-6 WALT DISNEY ORD			04/28/2023	Adjustment	44,000	4,501	XXX	4,551	3,823	728			728		4,551		(50)	(50)		XXX	XXX
254709-10-8 DISCOVER FINANCIAL SERVICES			04/28/2023	Adjustment	13,000	1,343	XXX	1,356	1,272	84			84		1,356		(13)	(13)	8	XXX	XXX
25470M-10-9 DISH NETWORK CL A ORD			04/28/2023	Adjustment	77,000	579	XXX	1,108	1,081	27			27		1,108		(530)	(530)		XXX	XXX
256677-10-5 DOLLAR GENERAL ORD			04/28/2023	Adjustment	11,000	2,442	XXX	2,727	2,709	18			18		2,727		(285)	(285)	13	XXX	XXX
25746U-10-9 DOMINION ENERGY ORD			04/24/2023	PNC CAPITAL MKTS	1,268,000	72,510	XXX	97,017	77,754	19,263			19,263		97,017		(24,507)	(24,507)	846	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 of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B. / A.C.V. (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	
29364G-10-3	ENTERGY ORD		05/01/2023	Adjustment		180	XXX	180	180						180					XXX	XXX	
29414B-10-4	EPAM SYSTEMS ORD		04/28/2023	Adjustment	8,000	2,256	XXX	2,613	2,622	(9)			(9)		2,613		(357)	(357)		XXX	XXX	
294429-10-5	EQUIFAX ORD		04/28/2023	Adjustment	8,000	1,668	XXX	1,541	1,555	(14)			(14)		1,541		127	127	3	XXX	XXX	
30034W-10-6	EVERGY ORD		04/28/2023	Adjustment	22,000	1,362	XXX	1,350	1,350						1,350		12	12	13	XXX	XXX	
30212P-30-3	EXPEDIA GROUP ORD		06/23/2023	PNC CAPITAL MKTS	204,000	20,129	XXX	21,708	10,162	3,016				3,016		21,708		(1,579)	(1,579)		XXX	XXX
302130-10-9	EXPEDITORS INTERNATIONAL OF WASN ORD		04/28/2023	Adjustment	22,000	2,499	XXX	2,385	2,286	99			99		2,385		114	114		XXX	XXX	
30225T-10-2	EXTRA SPACE STORAGE REIT ORD		04/28/2023	Adjustment	3,000	453	XXX	447	447						447		6	6	5	XXX	XXX	
30303M-10-2	META PLATFORMS CL A ORD		04/26/2023	PNC CAPITAL MKTS	30,000	6,299	XXX	3,477	3,610	(134)			(134)		3,477		2,822	2,822		XXX	XXX	
303075-10-5	FACTSET RESEARCH SYSTEMS ORD		04/28/2023	Adjustment	6,000	2,464	XXX	2,567	2,407	160			160		2,567		(103)	(103)	5	XXX	XXX	
31428X-10-6	FEDEX ORD		05/17/2023	PNC CAPITAL MKTS	77,000	17,229	XXX	18,727	13,336	5,391			5,391		18,727		(1,498)	(1,498)	177	XXX	XXX	
316773-10-0	FIFTH THIRD BANCORP ORD		04/28/2023	Adjustment	328,000	8,607	XXX	6,264	6,264						6,264		2,343	2,343	216	XXX	XXX	
337738-10-8	FISERV ORD		04/26/2023	PNC CAPITAL MKTS	54,000	6,384	XXX	5,882	5,458	424			424		5,882		502	502		XXX	XXX	
337932-10-7	FIRSTENERGY ORD		04/28/2023	Adjustment	78,000	3,106	XXX	3,183	3,271	(88)			(88)		3,183		(77)	(77)	30	XXX	XXX	
35137L-10-5	FOX CL A ORD		06/22/2023	PNC CAPITAL MKTS	487,000	16,026	XXX	17,756	14,790	2,966			2,966		17,756		(1,730)	(1,730)	122	XXX	XXX	
354613-10-1	FRANKLIN RESOURCES ORD		04/28/2023	Adjustment	63,000	1,687	XXX	1,608	1,608						1,608		79	79	38	XXX	XXX	
368736-10-4	GENERAC HOLDINGS ORD		04/28/2023	Adjustment	11,000	1,115	XXX	1,021	1,107	(86)			(86)		1,021		94	94		XXX	XXX	
369550-10-8	GENERAL DYNAMICS ORD		05/16/2023	PNC CAPITAL MKTS	333,000	70,004	XXX	56,330	82,621	(26,290)			(26,290)		56,330		13,674	13,674	859	XXX	XXX	
375558-10-3	GILEAD SCIENCES ORD		06/16/2023	PNC CAPITAL MKTS	336,000	27,352	XXX	21,503	29,356	(7,853)			(7,853)		21,503		5,849	5,849	353	XXX	XXX	
37940X-10-2	GLOBAL PAYMENTS ORD		04/24/2023	PNC CAPITAL MKTS	70,000	7,617	XXX	10,427	6,952	3,475			3,475		10,427		(2,810)	(2,810)	18	XXX	XXX	
38141G-10-4	GOLDMAN SACHS GROUP ORD		05/09/2023	PNC CAPITAL MKTS	102,000	33,212	XXX	38,074	35,025	3,049			3,049		38,074		(4,862)	(4,862)	255	XXX	XXX	
384802-10-4	WV GRAINGER ORD		04/28/2023	Adjustment	8,000	5,552	XXX	1,655	1,655						1,655		3,897	3,897	14	XXX	XXX	
40412C-10-1	HCA HEALTHCARE ORD		04/26/2023	PNC CAPITAL MKTS	13,000	3,607	XXX	2,277	3,119	(842)			(842)		2,277		1,329	1,329	8	XXX	XXX	
406216-10-1	HALLIBURTON ORD		04/28/2023	Adjustment	61,000	1,990	XXX	2,167	2,400	(233)			(233)		2,167		(178)	(178)	10	XXX	XXX	
416515-10-4	HARTFORD FINANCIAL SERVICES GRUP ORD		04/28/2023	Adjustment	2,000	142	XXX	146	152	(5)			(5)		146		(5)	(5)	1	XXX	XXX	
42250P-10-3	HEALTHPEAK PROPERTIES ORD		04/28/2023	Adjustment	68,000	1,487	XXX	1,698	1,705	(7)			(7)		1,698		(211)	(211)	20	XXX	XXX	
437076-10-2	HOME DEPOT ORD		05/09/2023	PNC CAPITAL MKTS	2,000	580	XXX	556	632	(76)			(76)		556		24	24	4	XXX	XXX	
443510-60-7	HUBBELL ORD		05/09/2023	PNC CAPITAL MKTS	4,000	1,087	XXX	653	939	(286)			(286)		653		434	434	4	XXX	XXX	
444859-10-2	HUMANA ORD		04/26/2023	PNC CAPITAL MKTS	8,000	4,001	XXX	4,142	4,098	45			45		4,142		(141)	(141)	13	XXX	XXX	
446150-10-4	HUNTINGTON BANCSHARES ORD		04/24/2023	PNC CAPITAL MKTS	5,223,000	59,210	XXX	79,918	73,644	6,274			6,274		79,918		(20,708)	(20,708)	1,619	XXX	XXX	
452327-10-9	ILLUMINA ORD		04/28/2023	Adjustment	6,000	1,231	XXX	1,358	1,206	151			151		1,358		(127)	(127)		XXX	XXX	
460146-10-3	INTERNATIONAL PAPER ORD		04/28/2023	Adjustment	63,000	2,073	XXX	2,216	2,182	35			35		2,216		(144)	(144)	29	XXX	XXX	
460690-10-0	INTERPUBLIC GROUP OF COMPANIES ORD		06/22/2023	PNC CAPITAL MKTS	400,000	15,620	XXX	10,590	13,324	(2,734)			(2,734)		10,590		5,031	5,031	248	XXX	XXX	
461202-10-3	INTUIT ORD		04/26/2023	PNC CAPITAL MKTS	19,000	7,916	XXX	7,511	7,395	116			116		7,511		406	406	30	XXX	XXX	
46120E-60-2	INTUITIVE SURGICAL ORD		04/26/2023	PNC CAPITAL MKTS	18,000	5,310	XXX	4,719	4,776	(57)			(57)		4,719		591	591		XXX	XXX	
46266C-10-5	IQVIA HOLDINGS ORD		04/28/2023	Adjustment	20,000	3,761	XXX	4,066	4,098	(32)			(32)		4,066		(305)	(305)		XXX	XXX	
46625H-10-0	JPMORGAN CHASE ORD		05/09/2023	PNC CAPITAL MKTS	3,000	410	XXX	418	402	15			15		418		(8)	(8)	6	XXX	XXX	
49271V-10-0	KEURIG DR PEPPER ORD		04/28/2023	Adjustment	94,000	3,048	XXX	3,368	3,352	16			16		3,368		(320)	(320)	38	XXX	XXX	
493267-10-8	KEYCORP ORD		06/28/2023	PNC CAPITAL MKTS	5,029,000	54,127	XXX	78,664	45,083	2,364			2,364		78,664		(24,537)	(24,537)	680	XXX	XXX	
49338L-10-3	KEYSIGHT TECHNOLOGIES ORD		04/28/2023	Adjustment	30,000	4,315	XXX	3,085	3,085						3,085		1,229	1,229		XXX	XXX	
502431-10-9	L3HARRIS TECHNOLOGIES ORD		04/28/2023	Adjustment	18,000	3,525	XXX	3,801	3,748	53			53		3,801		(276)	(276)	21	XXX	XXX	
517824-10-7	LAS VEGAS SANDS ORD		06/22/2023	PNC CAPITAL MKTS	247,000	14,668	XXX	10,505	11,873	(1,368)			(1,368)		10,505		4,163	4,163		XXX	XXX	
518439-10-4	ESTEE LAUDER CL A ORD		04/26/2023	PNC CAPITAL MKTS	10,000	2,427	XXX	2,638	237						2,638		(211)	(211)	7	XXX	XXX	
532457-10-8	ELI LILLY ORD		05/15/2023	PNC CAPITAL MKTS	42,000	18,088	XXX	8,474	13,425	(6,568)			(6,568)		8,474		9,614	9,614	79	XXX	XXX	
534187-10-9	LINCOLN NATIONAL ORD		04/28/2023	PNC CAPITAL MKTS	86,000	1,863	XXX	2,541	2,642	(100)			(100)		2,541		(679)	(679)	77	XXX	XXX	
538034-10-9	LIVE NATION ENTERTAINMENT ORD		04/28/2023	Adjustment	23,000	1,551	XXX	1,607	1,607						1,607		(56)	(56)		XXX	XXX	
539830-10-9	LOCKHEED MARTIN ORD		05/09/2023	PNC CAPITAL MKTS	1,000	453	XXX	343	486	(143)			(143)		343		110	110	3	XXX	XXX	
550021-10-9	LULULEMON ATHLETICA ORD	C	04/26/2023	PNC CAPITAL MKTS	5,000	1,866	XXX	1,675	1,602	73			73		1,675		191	191		XXX	XXX	
55354G-10-0	MSCI ORD		04/28/2023	Adjustment	6,000	2,993	XXX	2,818	2,918						2,918		75	75	8	XXX	XXX	
571748-10-2	MARSH & MCLENNAN ORD																					

## 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	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
581150-10-3	MCKESSON ORD		04/26/2023	PNC CAPITAL MKTS	5.000	1,787	XXX	1,889											1,889		(102)	(102)	3	XXX	XXX	
592688-10-5	METTLER TOLEDO ORD		04/28/2023	Adjustment	1.000	1,487	XXX	1,404	1,404										1,404		83	83		XXX	XXX	
594918-10-4	MICROSOFT ORD		05/02/2023	PNC CAPITAL MKTS	5.000	1,530	XXX	1,209	1,209										1,209		321	321		XXX	XXX	
60937P-10-6	MONGODB CL A ORD		04/24/2023	PNC CAPITAL MKTS	32.000	7,478	XXX	12,101	6,299	5,802									5,802		12,101	(4,624)	(4,624)	XXX	XXX	
617446-44-8	MORGAN STANLEY ORD		05/09/2023	PNC CAPITAL MKTS	15.000	1,268	XXX	1,119	1,275	(156)									(156)		1,119	149	149	23	XXX	XXX
NN GROUP NV UNSPONSORED																										
629334-10-3	NETHERLA ADR	C	04/24/2023	PNC CAPITAL MKTS	820.000	15,425	XXX	19,556	16,703	2,853									2,853		19,556	(4,131)	(4,131)	XXX	XXX	
631103-10-8	NASDAQ ORD		05/09/2023	PNC CAPITAL MKTS	186.000	10,191	XXX	9,419	11,411	(1,992)									(1,992)		9,419	772	772	37	XXX	XXX
64110L-10-6	NETFLIX ORD		05/17/2023	PNC CAPITAL MKTS	32.000	10,586	XXX	7,988	9,436	(1,449)									(1,449)		7,988	2,599	2,599	XXX	XXX	
65249B-20-8	NEWS CL B ORD		04/28/2023	Adjustment	78.000	1,379	XXX	1,398	1,438	(41)								(41)		1,398	(18)	(18)	8	XXX	XXX	
65336K-10-3	NEXSTAR MEDIA GROUP ORD		05/09/2023	PNC CAPITAL MKTS	1.000	165	XXX	168	175	(7)									(7)		168	(3)	(3)	1	XXX	XXX
65339F-10-1	NEXTERA ENERGY ORD		05/09/2023	PNC CAPITAL MKTS	3.000	227	XXX	252	251	2									2		252	(25)	(25)	1	XXX	XXX
665859-10-4	NORTHERN TRUST ORD		04/28/2023	Adjustment	43.000	3,333	XXX	3,703	3,805	(102)								(102)		3,703	(370)	(370)	32	XXX	XXX	
666807-10-2	NORTHROP GRUMMAN ORD		04/28/2023	Adjustment	1.000	459	XXX	524	546	(21)								(21)		524	(65)	(65)	2	XXX	XXX	
668771-10-8	GEN DIGITAL ORD		04/28/2023	Adjustment	134.000	2,363	XXX	2,880	2,872	8								8		2,880	(517)	(517)	17	XXX	XXX	
67066G-10-4	NVIDIA ORD		05/17/2023	PNC CAPITAL MKTS	164.000	45,082	XXX	13,851	12,969	882								882		13,851	31,231	31,231	7	XXX	XXX	
69351T-10-6	PPL ORD		04/28/2023	Adjustment	61.000	1,749	XXX	1,771	1,782	(12)								(12)		1,771	(22)	(22)	15	XXX	XXX	
701094-10-4	PARKER HANNIFIN ORD		05/09/2023	PNC CAPITAL MKTS	2.000	677	XXX	617	582	35								35		617	59	59	3	XXX	XXX	
707569-10-9	PENN ENTERTAINMENT ORD		04/28/2023	Adjustment	73.000	2,170	XXX	2,260	2,168	92								92		2,260	(89)	(89)	XXX	XXX		
713448-10-8	PEPSICO ORD		05/09/2023	PNC CAPITAL MKTS	2.000	388	XXX	279	361	(82)								(82)		279	109	109	5	XXX	XXX	
714046-10-9	REVVITY ORD		04/28/2023	PNC CAPITAL MKTS	27.000	3,523	XXX	3,704	3,786	(82)								(82)		3,704	(181)	(181)	4	XXX	XXX	
717081-10-3	PFIZER ORD		04/24/2023	PNC CAPITAL MKTS	740.000	29,210	XXX	33,599	37,918	(4,318)								(4,318)		33,599	(4,389)	(4,389)	303	XXX	XXX	
PHILIP MORRIS INTERNATIONAL ORD																										
718172-10-9			05/09/2023	PNC CAPITAL MKTS	2.000	192	XXX	173	202	(30)								(30)		173	19	19	5	XXX	XXX	
739239-10-1	POWER ORD	C	04/24/2023	PNC CAPITAL MKTS	537.000	14,172	XXX	17,525	12,636	4,890								4,890		17,525	(3,353)	(3,353)	357	XXX	XXX	
74144T-10-8	T ROWE PRICE GROUP ORD		04/28/2023	Adjustment	35.000	3,907	XXX	3,833	3,833										3,833		74	74	43	XXX	XXX	
742718-10-9	PROCTER & GAMBLE ORD		04/28/2023	PNC CAPITAL MKTS	5.000	780	XXX	750	750									750		30	30	9	XXX	XXX		
744320-10-2	PRUDENTIAL FINANCIAL ORD		04/28/2023	Adjustment	34.000	2,950	XXX	3,299	3,382	(82)								(82)		3,299	(349)	(349)	43	XXX	XXX	
747525-10-3	QUALCOMM ORD		05/09/2023	PNC CAPITAL MKTS	277.000	29,337	XXX	41,504	30,453	11,051								11,051		41,504	(12,168)	(12,168)	208	XXX	XXX	
75513E-10-1	RAYTHEON TECHNOLOGIES ORD		04/28/2023	Adjustment	18.000	1,792	XXX	1,746	1,746									1,746		46	46	10	XXX	XXX		
767204-10-0	RIO TINTO ADR REP ONE ORD	C	06/21/2023	PNC CAPITAL MKTS	57.000	3,702	XXX	3,308	4,138	(830)								(830)		3,308	394	394	128	XXX	XXX	
76954A-10-3	RIVIAN AUTOMOTIVE CL A ORD		04/24/2023	PNC CAPITAL MKTS	995.000	12,209	XXX	36,973	18,172	18,629								18,629		36,973	(24,764)	(24,764)	XXX	XXX		
771195-10-4	ROCHE HOLDINGS ADR	C	04/24/2023	PNC CAPITAL MKTS	180.000	7,086	XXX	6,121	7,047	(926)								(926)		6,121	965	965	144	XXX	XXX	
776696-10-6	ROPER TECHNOLOGIES ORD		04/26/2023	PNC CAPITAL MKTS	10.000	4,303	XXX	4,045	4,321	(276)								(276)		4,045	258	258	14	XXX	XXX	
778296-10-3	ROSS STORES ORD		06/23/2023	PNC CAPITAL MKTS	188.000	19,791	XXX	16,958	21,821	(4,863)								(4,863)		16,958	2,833	2,833	83	XXX	XXX	
780259-30-5	SHELL ADR EACH REP 2 ORD	C	06/21/2023	PNC CAPITAL MKTS	118.000	7,134	XXX	6,546	6,811	(265)								(265)		6,546	589	589	136	XXX	XXX	
784860-10-1	SVB FINANCIAL GROUP ORD		04/28/2023	Adjustment	11.000	5	XXX	2,314	2,532	(217)								(217)		2,314	(2,309)	(2,309)	XXX	XXX		
79466L-30-2	SALESFORCE ORD		05/17/2023	PNC CAPITAL MKTS	96.000	19,385	XXX	16,592	12,729	3,864								(3,864)		16,592	2,793	2,793	XXX	XXX		
806857-10-8	SCHLUMBERGER ORD		04/28/2023	Adjustment	23.000	1,137	XXX	1,122	1,230	(107)								(107)		1,122	14	14	6	XXX	XXX	
81141R-10-0	SEA ADS REP CL A ORD	C	06/01/2023	PNC CAPITAL MKTS	116.000	7,185	XXX	10,309	6,035	4,273								4,273		10,309	(3,124)	(3,124)	XXX	XXX		
81211K-10-0	SEALED AIR ORD		04/28/2023	Adjustment	26.000	1,243	XXX	1,293	1,293									1,293		(50)	(50)	5	XXX	XXX		
SERVICE CORPORATION																										
817565-10-4	INTERNATIONAL ORD		05/09/2023	PNC CAPITAL MKTS	8.000	527	XXX	548	553	(5)								(5)		548	(21)	(21)	2	XXX	XXX	
81762P-10-2	SERVICENOW ORD		04/26/2023	PNC CAPITAL MKTS	13.000	5,884	XXX	6,595	5,048	1,547								1,547		6,595	(711)	(711)		XXX	XXX	
82669G-10-4	SIGNATURE BANK ORD		04/28/2023	Adjustment	14.000	1	XXX	1,600	1,613	(13)								(13)		1,600	(1,599)	(1,599)	10	XXX	XXX	
828806-10-9	SIMON PROP GRP REIT ORD		04/28/2023	Adjustment	44.000	4,965	XXX	5,097	5,169	(72)								(72)		5,097</td						

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book / Adjusted Carrying Value (Decrease)	Change in Book / Adjusted Carrying Value					16 Book / Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol		
										11 Unrealized Valuation Increase / (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than- Temporary Impairment Recognized	14 Total Change in B. / A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.									
889110-10-2	TOKYO ELECTRON ADR	C	04/10/2023	PNC CAPITAL MKTS	0.500	29	XXX	22	24	(2)				(2)		22		7	7	1	XXX	XXX	
89151E-10-9	TotalEnergies SE	C	05/09/2023	PNC CAPITAL MKTS	185,000	11,316	XXX	9,130	11,485	(2,355)				(2,355)		9,130		2,186	2,186	203	XXX	XXX	
892331-30-7	TOYOTA MOTOR ADR REP 10 ORD	C	04/24/2023	PNC CAPITAL MKTS	108,000	14,482	XXX	19,330	14,629	4,701				4,701		19,330		(4,849)	(4,849)	270	XXX	XXX	
89832Q-10-9	TRUIST FINANCIAL ORD		05/15/2023	PNC CAPITAL MKTS	3,042,000	91,536	XXX	159,555	112,911	27,972				27,972		159,555		(68,019)	(68,019)	1,985	XXX	XXX	
902973-30-4	US BANCORP ORD		05/09/2023	PNC CAPITAL MKTS	1,680,000	55,471	XXX	82,545	72,000	9,112				9,112		82,545		(27,075)	(27,075)	1,599	XXX	XXX	
907818-10-8	UNION PACIFIC ORD		06/08/2023	PNC CAPITAL MKTS	186,000	37,172	XXX	44,972	33,338	6,743				6,743		44,972		(7,800)	(7,800)	242	XXX	XXX	
UNITED PARCEL SERVICE CL B																							
911312-10-6	ORD		04/28/2023	Adjustment	41,000	7,360	XXX	7,318	7,127	190				190		7,318		42	42	66	XXX	XXX	
91324P-10-2	UNITEDHEALTH GRP ORD		06/22/2023	PNC CAPITAL MKTS	36,000	17,347	XXX	12,920	17,648	(4,728)				(4,728)		12,920		4,428	4,428	113	XXX	XXX	
918204-10-8	VF ORD		04/28/2023	Adjustment	84,000	1,965	XXX	2,199	2,319	(121)				(121)		2,199		(233)	(233)	25	XXX	XXX	
91912E-10-5	VALE ADR REPTG ONE ORD	C	05/02/2023	PNC CAPITAL MKTS	1,325,000	19,773	XXX	20,213	22,486	(2,272)				(2,272)		20,213		(441)	(441)	548	XXX	XXX	
92343V-10-4	VERIZON COMMUNICATIONS ORD		05/15/2023	PNC CAPITAL MKTS	2,908,000	108,362	XXX	153,481	114,575	38,906				38,906		153,481		(45,119)	(45,119)	3,795	XXX	XXX	
92345Y-10-6	VERISK ANALYTICS ORD		04/28/2023	Adjustment	3,000	581	XXX	528	529	(1)				(1)		528		53	53	1	XXX	XXX	
929042-10-9	VORNADO REALTY REIT ORD		04/28/2023	Adjustment	110,000	1,642	XXX	2,391	2,289	102				102		2,391		(749)	(749)	41	XXX	XXX	
92939U-10-6	WEC ENERGY GROUP ORD		05/09/2023	PNC CAPITAL MKTS	1,000	95	XXX	100	94	6				6		100		(5)	(5)	1	XXX	XXX	
94106L-10-9	WASTE MANAGEMENT ORD		05/09/2023	PNC CAPITAL MKTS	3,000	510	XXX	449	471	(22)				(22)		449		61	61	2	XXX	XXX	
941848-10-3	WATERS ORD		04/28/2023	Adjustment	4,000	1,204	XXX	1,348	1,370	(22)				(22)		1,348		(144)	(144)	XXX	XXX	XXX	
95082P-10-5	WESCO INTL ORD		04/28/2023	Adjustment	13,000	1,878	XXX	812	812							812		1,066	1,066	5	XXX	XXX	
96145D-10-5	WESTROCK ORD		04/28/2023	Adjustment	34,000	1,018	XXX	1,179	1,195	(16)				(16)		1,179		(162)	(162)	9	XXX	XXX	
962166-10-4	WEYERHAEUSER REIT		05/01/2023	Adjustment	64	XXX	64	64	64							64				XXX	XXX	XXX	
969457-10-0	WILLIAMS ORD		05/01/2023	Adjustment	912	XXX	912	892								912				XXX	XXX	XXX	
98418R-10-0	XINYI GLASS HOLDINGS ADR	C	04/24/2023	PNC CAPITAL MKTS	88,000	3,258	XXX	4,323	3,252	1,072				1,072		4,323		(1,065)	(1,065)		XXX	XXX	
98978V-10-3	ZOETIS CL A ORD		05/17/2023	PNC CAPITAL MKTS	43,000	7,660	XXX	7,031								7,031		629	629		XXX	XXX	
G1151C-10-1	ACCENTURE CL A ORD	C	04/28/2023	PNC CAPITAL MKTS	20,000	5,582	XXX	5,310	5,310							5,310		272	272	39	XXX	XXX	
G491BT-10-8	INVESCO ORD		04/28/2023	Adjustment	139,000	2,370	XXX	2,557	2,501	56				56		2,557		(187)	(187)	26	XXX	XXX	
JOHNSON CONTROLS																							
G51502-10-5	INTERNATIONAL ORD	C	04/28/2023	Adjustment	72,000	4,300	XXX	2,310	2,310							2,310		1,990	1,990	34	XXX	XXX	
G54950-10-3	LINDE ORD	C	04/26/2023	PNC CAPITAL MKTS	4,000	1,457	XXX	1,309								1,309		148	148	5	XXX	XXX	
G96629-10-3	WILLIS TOWERS WATSON ORD	C	04/28/2023	Adjustment	10,000	2,301	XXX	2,384	2,446	(62)				(62)		2,384		(83)	(83)	12	XXX	XXX	
H1467J-10-4	CHUBB ORD	C	05/09/2023	PNC CAPITAL MKTS	25,000	5,015	XXX	5,258	3,971	(252)				(252)		5,258		(243)	(243)	23	XXX	XXX	
H42097-10-7	UBS GROUP N ORD	C	05/02/2023	PNC CAPITAL MKTS	33,000	653	XXX	501	616	(116)				(116)		501		153	153	15	XXX	XXX	
L8681T-10-2	SPOTIFY TECHNOLOGY ORD	C	04/26/2023	PNC CAPITAL MKTS	22,000	2,950	XXX	2,703	1,737	966				966		2,703		247	247		XXX	XXX	
N07059-21-0	ASML HOLDING ADR REP ORD	C	05/17/2023	PNC CAPITAL MKTS	39,000	25,064	XXX	22,123	21,310	813				813		22,123		2,941	2,941	85	XXX	XXX	
N3167Y-10-3	FERRARI ORD	C	06/22/2023	PNC CAPITAL MKTS	56,000	16,346	XXX	11,646	11,996	(350)				(350)		11,646		4,700	4,700	74	XXX	XXX	
5019999999 - Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded					2,206,218	XXX	2,475,224	2,119,298	233,236					233,236		2,475,224		(269,006)	(269,006)	25,403	XXX	XXX	
Common Stocks: Exchange Traded Funds																							
316092-85-7	FIDELITY MSCI REAL EST		04/25/2023	PNC CAPITAL MKTS	24,463,000	596,848	XXX	664,722	606,927	57,795				57,795		664,722		(67,873)	(67,873)	8,024	XXX	XXX	
464287-16-8	ISHARES:SEL DIV ETF		05/30/2023	Adjustment	4,159,000	454,955	XXX	490,233								490,233		(35,278)	(35,278)		XXX	XXX	
464287-61-4	ISHARES:RUSS 1000 GR ETF		04/26/2023	PNC CAPITAL MKTS	680,000	173,226	XXX	165,440								165,440		7,786	7,786		XXX	XXX	
464288-87-7	ISHARES:MSCI EAFE VAL		05/30/2023	Adjustment	1,461,000	70,460	XXX	73,273								73,273		(2,813)	(2,813)		XXX	XXX	
5819999999 - Common Stocks: Exchange Traded Funds					1,295,489	XXX	1,393,667	606,927	57,795					57,795		1,393,667		(98,178)	(98,178)	8,024	XXX	XXX	
5989999997 - Subtotals - Common Stocks - Part 4					3,501,707	XXX	3,868,891	2,726,225	291,030					291,030		3,868,891		(367,184)	(367,184)	33,427	XXX	XXX	
5989999998 - Summary Item from Part 5 for Common Stocks (N/A to Quarterly)																							
5989999999 - Subtotals Common Stocks					3,501,707	XXX	3,868,891	2,726,225	291,030					291,030		3,868,891		(367,184)	(367,184)	33,427	XXX	XXX	
5999999999 - Subtotals Preferred and Common Stocks					3,501,707	XXX	3,868,891	2,726,225	291,030					291,030		3,868,891		(367,184)	(367,184)	33,427	XXX	XXX	
6009999999 - Totals																							

(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 at the End of the Reporting Period

**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 Economic Impact of The Hedge at the End of the Reporting Period

**NONE**

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

**NONE**

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

**NONE**

(E-09) Schedule DB - Part D - Section 2 - Collateral Pledged 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 First Month	7 Second Month	8 Third Month	
PNC Bank - .....	.....	.....	.....	.....	7,026,304	47,041	1,272,424	XXX
FEDERAL HOME LOAN BANK - .....	.....	.....	.....	38,716	38,741	41,424	41,424	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 .....	.....	.....	.....	.....	7,065,020	85,782	1,313,848	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 .....	.....	.....	.....	.....	7,065,020	85,782	1,313,848	XXX
0499999 - Cash in Company's Office .....	XXX	XXX	.....	.....	200	200	200	XXX
0599999 - Total .....	.....	.....	.....	.....	7,065,220	85,982	1,314,048	XXX

**SCHEDULE E - PART 2 - CASH EQUIVALENTS**

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book / Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
<b>All Other Money Market Mutual Funds</b>								
608919-71-8.....	FEDERATED HRMS GV O PRMR.....		06/30/2023.....	4.990.....	XXX.....	4,711,332.....	12,796.....	60,799.....
992292-18-5.....	FEDERATED HERMES GOVERNMENT ACI - INCOME.....		06/30/2023.....		XXX.....	4,038,125.....		9,687.....
8309999999 - All Other Money Market Mutual Funds.....						8,749,457.....	12,796.....	70,486.....
8609999999 - Total Cash Equivalents.....						8,749,457.....	12,796.....	70,486.....