

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2023

OF THE CONDITION AND AFFAIRS OF THE

WAYNE MUTUAL INSURANCE COMPANY

NAIC Group Code46784678NAIC Company Code16799Employer's ID Number34-0606100

(Current)(Prior)

Organized under the Laws ofOHState of Domicile or Port of EntryOH

Country of DomicileUS

Incorporated/Organized01/10/1910Commenced Business03/01/1910

Statutory Home Office3873 CLEVELAND ROADWOOSTER, OH, US 44691

Main Administrative Office3873 CLEVELAND ROADWOOSTER, OH, US 44691330-345-8100

(Telephone Number)

Mail Address3873 CLEVELAND ROADWOOSTER, OH, US 44691

Primary Location of Books and Records3873 CLEVELAND ROADWOOSTER, OH, US 44691330-345-8100

(Telephone Number)

Internet Website AddressWWW.WAYNEINSGROUP.COM

Statutory Statement ContactTIMOTHY JOHN SUPPES330-345-8100-358

(Telephone Number)

TIM_SUPPES@WAYNEINSGROUP.COM330-345-1321

(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 ofOHIO

County ofWAYNESS

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

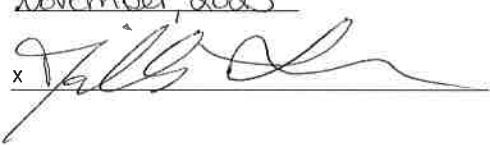
SECRETARY

Subscribed and sworn to before me

this10day of

November, 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		
		1	2	3
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)
				December 31 Prior Year Net Admitted Assets
1.	Bonds.....	67,734,634		67,734,634
2.	Stocks:			
2.1	Preferred stocks.....	—		—
2.2	Common stocks.....	24,603,933	500	24,603,433
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).....	667,918		667,918
4.2	Properties held for the production of income (less \$ encumbrances).....			
4.3	Properties held for sale (less \$ encumbrances).....			
5.	Cash (\$ 4,608,095), cash equivalents (\$ 8,740,274) and short-term investments (\$).....	13,348,368		13,348,368
6.	Contract loans (including \$ premium notes).....			
7.	Derivatives.....			
8.	Other invested assets.....	1,561,044		1,561,044
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).....	107,915,897	500	107,915,397
13.	Title plants less \$ charged off (for Title insurers only).....			
14.	Investment income due and accrued.....	633,435		633,435
15.	Premiums and considerations:			
15.1	Uncollected premiums and agents' balances in the course of collection.....	275,884		275,884
15.2	Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums).....	21,690,380		21,690,380
15.3	Accrued retrospective premiums (\$) and contracts subject to redetermination (\$).....			
16.	Reinsurance:			
16.1	Amounts recoverable from reinsurers.....	3,389,224		3,389,224
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.....	504,201		504,201
18.2	Net deferred tax asset.....	1,840,345		1,840,345
19.	Guaranty funds receivable or on deposit.....			
20.	Electronic data processing equipment and software.....			
21.	Furniture and equipment, including health care delivery assets (\$).....	194,608	194,608	—
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
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25).....	136,643,974	195,108	136,448,866
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			
28.	Total (Lines 26 and 27).....	136,643,974	195,108	136,448,866
Details of Write-Ins				
1101.	.....		
1102.	.....		
1103.	.....		
1198.	Summary of remaining write-ins for Line 11 from overflow page.....			
1199.	Totals (Lines 1101 through 1103 plus 1198) (Line 11 above).....			
2501.	Misc. Receivable.....	200,000		200,000
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

LIABILITIES, SURPLUS AND OTHER FUNDS

	1	2
	Current Statement Date	December 31, Prior Year
1. Losses (current accident year \$ 10,188,607)	14,054,400	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	1,527,626	1,484,058
5. Other expenses (excluding taxes, licenses and fees)	343,475	665,911
6. Taxes, licenses and fees (excluding federal and foreign income taxes)	874,581	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)	47,688,200	39,635,467
10. Advance premium	1,198,177	759,684
11. Dividends declared and unpaid:		
11.1 Stockholders		
11.2 Policyholders		
12. Ceded reinsurance premiums payable (net of ceding commissions)	976,559	742,339
13. Funds held by company under reinsurance treaties		
14. Amounts withheld or retained by company for account of others	(97,734)	(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	279,468	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)	68,309,752	58,234,239
27. Protected cell liabilities		
28. Total liabilities (Lines 26 and 27)	68,309,752	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)	68,139,114	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)	68,139,114	69,009,959
38. Totals (Page 2, Line 28, Col. 3)	136,448,866	127,244,198
Details of Write-Ins		
2501.		
2502.		
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page		
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)		
2901.		
2902.		
2903.		
2998. Summary of remaining write-ins for Line 29 from overflow page		
2999. Totals (Lines 2901 through 2903 plus 2998) (Line 29 above)		
3201.		
3202.		
3203.		
3298. Summary of remaining write-ins for Line 32 from overflow page		
3299. Totals (Lines 3201 through 3203 plus 3298) (Line 32 above)		

STATEMENT OF INCOME

	1	2	3
	Current Year to Date	Prior Year to Date	Prior Year Ended December 31
Underwriting Income			
1. Premiums earned:			
1.1. Direct (written \$ 59,504,080)	52,809,894	45,606,945	61,959,452
1.2. Assumed (written \$ 13,375,629)	13,375,629	11,467,228	15,603,502
1.3. Ceded (written \$ 7,794,034)	7,794,034	4,951,144	6,476,591
1.4. Net (written \$ 65,085,675)	58,391,489	52,123,029	71,086,363
Deductions:			
2. Losses incurred (current accident year \$41,486,327):			
2.1. Direct	42,280,520	32,410,782	42,261,071
2.2. Assumed	7,297,727	6,457,516	7,373,219
2.3. Ceded	10,491,563	6,000,494	6,467,594
2.4. Net	39,086,684	32,867,804	43,166,696
3. Loss adjustment expenses incurred	3,791,136	3,184,669	4,411,674
4. Other underwriting expenses incurred	19,622,224	16,506,775	22,454,558
5. Aggregate write-ins for underwriting deductions			
6. Total underwriting deductions (Lines 2 through 5)	62,500,044	52,559,248	70,032,928
7. Net income of protected cells			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	(4,108,555)	(436,219)	1,053,435
Investment Income			
9. Net investment income earned	1,820,125	1,282,299	1,908,820
10. Net realized capital gains (losses) less capital gains tax of \$ (86,621)	(325,861)	(204,352)	(11,846)
11. Net investment gain (loss) (Lines 9 + 10)	1,494,264	1,077,947	1,896,974
Other Income			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$ amount charged off \$)			
13. Finance and service charges not included in premiums	518,997	423,421	569,149
14. Aggregate write-ins for miscellaneous income	130,713	89,803	120,971
15. Total other income (Lines 12 through 14)	649,710	513,224	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)	(1,964,581)	1,154,952	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)	(1,964,581)	1,154,952	3,640,529
19. Federal and foreign income taxes incurred	(96,121)	477,461	817,312
20. Net income (Line 18 minus Line 19) (to Line 22)	(1,868,460)	677,491	2,823,217
Capital and Surplus Account			
21. Surplus as regards policyholders, December 31 prior year	69,009,959	68,778,509	68,778,509
22. Net income (from Line 20)	(1,868,460)	677,491	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 \$ 170,353	640,851	(4,092,574)	(2,856,119)
25. Change in net unrealized foreign exchange capital gain (loss)			
26. Change in net deferred income tax	408,676	136,352	203,218
27. Change in nonadmitted assets	(51,912)	41,125	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)	(870,845)	(3,237,606)	231,450
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	68,139,114	65,540,903	69,009,959
Details of Write-Ins			
0501.			
0502.			
0503.			
0598. Summary of remaining write-ins for Line 5 from overflow page			
0599. Totals (Lines 0501 through 0503 plus 0598) (Line 5 above)			
1401. N.A.M.I.C.O. & OTHER INCOME	130,713	89,803	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)	130,713	89,803	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	2	3
	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance.....	63,264,953	54,046,797	73,855,614
2. Net investment income.....	1,793,153	1,330,089	1,965,963
3. Miscellaneous income.....	649,710	513,224	690,120
4. Total (Lines 1 to 3).....	65,707,816	55,890,110	76,511,697
5. Benefit and loss related payments.....	40,300,147	34,276,584	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.....	23,815,011	20,919,658	27,390,433
8. Dividends paid to policyholders.....			
9. Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses).....	(3,648)	1,044,547	1,044,547
10. Total (Lines 5 through 9).....	64,111,510	56,240,789	70,324,844
11. Net cash from operations (Line 4 minus Line 10).....	1,596,306	(350,679)	6,186,853
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	3,084,822	10,151,872	12,532,046
12.2 Stocks.....	4,798,496	8,038,574	9,129,134
12.3 Mortgage loans.....			
12.4 Real estate.....		—	
12.5 Other invested assets.....	22,988	794	
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....			
12.7 Miscellaneous proceeds.....	—	—	—
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	7,906,306	18,191,240	21,661,181
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	5,064,929	4,749,856	6,838,438
13.2 Stocks.....	5,345,139	14,648,284	16,348,268
13.3 Mortgage loans.....			
13.4 Real estate.....		84,171	83,092
13.5 Other invested assets.....	538,047	604,743	978,370
13.6 Miscellaneous applications.....	—	—	—
13.7 Total investments acquired (Lines 13.1 to 13.6).....	10,948,115	20,087,054	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).....	(3,041,810)	(1,895,814)	(2,586,987)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....			
16.2 Capital and paid in surplus, less treasury stock.....			
16.3 Borrowed funds.....			
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....			
16.5 Dividends to stockholders.....			
16.6 Other cash provided (applied).....	26,974	28,227	(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).....	26,974	28,227	(180,665)
Reconciliation of Cash, Cash Equivalents and Short-Term Investments			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17).....	(1,418,529)	(2,218,267)	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).....	13,348,368	9,129,429	14,766,897
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001.			

Notes to the Financial Statements

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

	SSAP #	F/S Page	F/S Line #	09/30/2023	12/31/2022
Net Income					
(1) State basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	\$ (1,868,460)	\$ 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	\$ (1,868,460)	\$ 2,823,217
Surplus					
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	\$ 68,139,114	\$ 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	\$ 68,139,114	\$ 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..... \$ 49,498
2. 12 months or longer..... 138,000

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

1. Less than 12 months..... \$ 2,396,587
2. 12 months or longer..... 2,612,405

(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

		Eligible for Redemption				
	(1)	(2)	(3)	(4)	(5)	(6)
Membership Stock	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	Less Than 6 Months	6 Months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
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	\$ 4,608,095	\$	\$	\$	\$ 4,608,095
	Cash Equivalent Other MM Mutual Fund	8,740,273				8,740,273
	Common Stock Indust & Misc	13,808,409	218,012			14,026,421
	Common Stock Mutual Funds	5,624,070				5,624,070
	Common Stock Parent Subsid				872,865	872,865
	Common Stock Closed-End	434,083				434,083
	Common Stock Exchange Traded Funds	3,645,993				3,645,993
	Partnership Common Stock Unaffiliated				1,561,044	1,561,044
	Total assets at fair value/NAV	\$ 36,860,923	\$ 218,012	\$	\$ 2,433,909	\$ 39,512,844
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	\$ 4,608,095	\$	4,608,095	\$ 4,608,095	\$	\$	\$	\$
Cash Equivalent	8,740,273		8,740,273	8,740,273				
Common Stock	24,603,433		24,603,433	23,512,556	218,012		872,865	
Bonds	62,018,123		67,734,634	62,018,123				

D. Not Practicable to Estimate Fair Value

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

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

21. Other Items - No Significant Changes

22. Events Subsequent

Subsequent events have been considered through November 6, 2023 for these statutory financial statements which are to be issued on November 10, 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 \$1,391,493 from December 31, 2022 to September 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 \$400,000- 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>September 30, 2023</u>	<u>December 31, 2022</u>
Total net loss and loss adjustment expenses at beginning of year	\$ 13,746,567	\$ 12,244,835
Amount incurred in current year		
On current year losses	41,486,327	48,876,301
On prior years losses	<u>1,391,493</u>	<u>(1,297,931)</u>
Total incurred	<u>42,877,820</u>	<u>47,578,370</u>
Amount paid in current year		
On current year losses	(31,297,220)	(38,704,715)
On prior years losses	<u>(9,807,767)</u>	<u>(7,371,923)</u>
Total paid	<u>(41,104,987)</u>	<u>(46,076,638)</u>
Total net loss and loss adjustment expenses at end of year	<u>\$ 15,519,400</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:
a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
b. Issuer or obligor is current on all contracted interest and principal payments.
c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
Has the reporting entity self-designated 5GI securities?NO.....
20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
a. The security was purchased prior to January 1, 2018.
b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.
Has the reporting entity self-designated PLGI securities?NO.....
21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
a. The shares were purchased prior to January 1, 2019.
b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
d. The fund only or predominantly holds bonds in its portfolio.
e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.
Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria?NO.....

GENERAL INTERROGATORIES
PART 2 – PROPERTY & CASUALTY INTERROGATORIES

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change?.....NO.....
If yes, attach an explanation.
.....
2. Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured?.....NO.....
If yes, attach an explanation.
.....
- 3.1 Have any of the reporting entity's primary reinsurance contracts been canceled?.....NO.....
- 3.2 If yes, give full and complete information thereto
.....
- 4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see Annual Statement Instructions pertaining to disclosure of discounting for definition of "tabular reserves,") discounted at a rate of interest greater than zero?.....NO.....
- 4.2 If yes, complete the following schedule:
- | | | | Total Discount | | | | Discount Taken During Period | | | |
|------------------|------------------|------------|----------------|------------|------|-------|------------------------------|------------|------|-------|
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 |
| Line of Business | Maximum Interest | Disc. Rate | Unpaid Losses | Unpaid LAE | IBNR | Total | Unpaid Losses | Unpaid LAE | IBNR | Total |
| Total..... | | | | | | | | | | |
5. Operating Percentages:
- 5.1 A&H loss percent.....%
- 5.2 A&H cost containment percent.....%
- 5.3 A&H expense percent excluding cost containment expenses.....%
- 6.1 Do you act as a custodian for health savings accounts?.....NO.....
- 6.2 If yes, please provide the amount of custodial funds held as of the reporting date.....\$.....
- 6.3 Do you act as an administrator for health savings accounts?.....NO.....
- 6.4 If yes, please provide the balance of the funds administered as of the reporting date.....\$.....
7. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?.....NO.....
- 7.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?.....NO.....

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

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

NONE

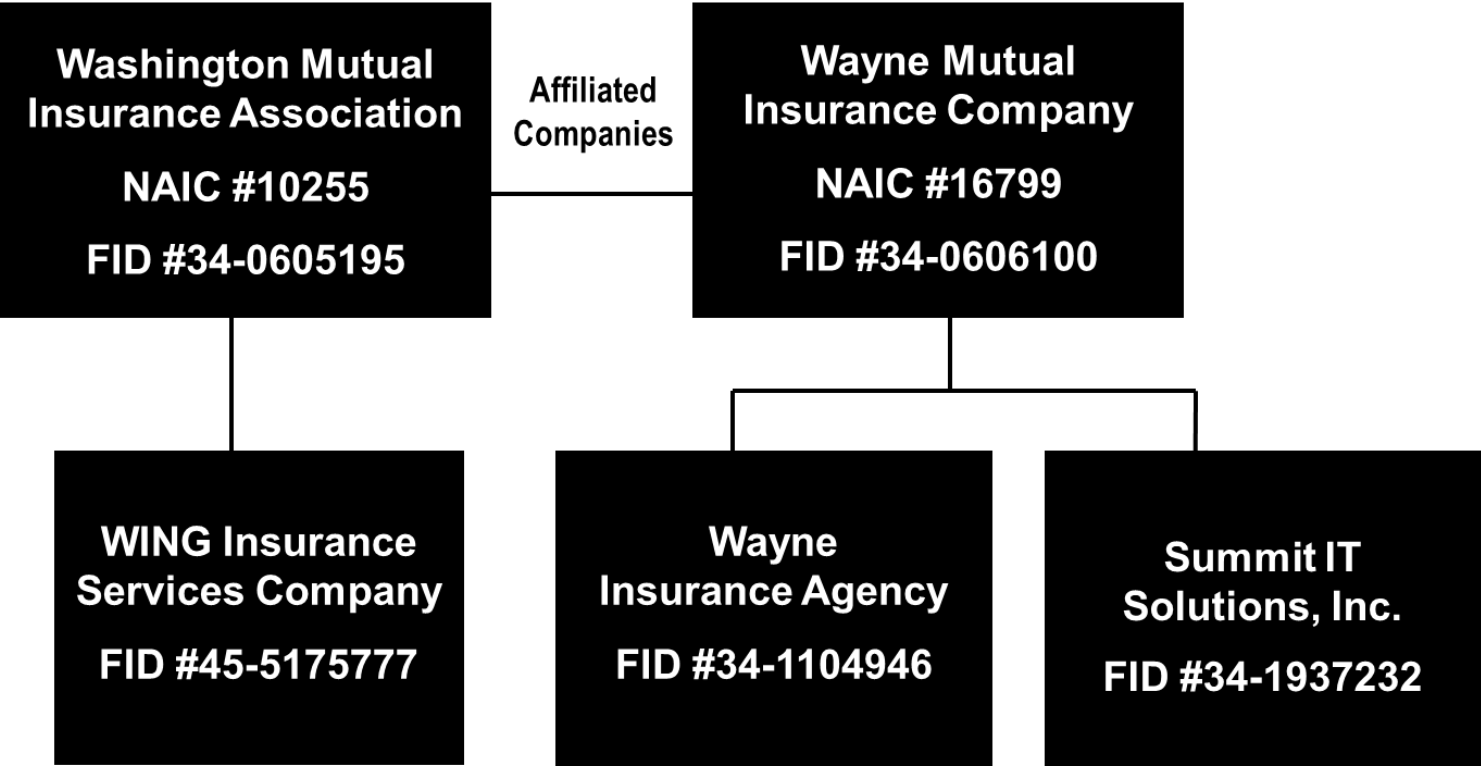
SCHEDULE T – EXHIBIT OF PREMIUMS WRITTEN
Current Year to Date - Allocated by States and Territories

			1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
			Active Status (a)	2	3	4	5	6	7
				Current Year To Date	Prior Year To Date	Current Year To Date	Prior Year To Date	Current Year To Date	Prior Year To Date
States, Etc.									
1.	Alabama.....	AL	N						
2.	Alaska.....	AK	N						
3.	Arizona.....	AZ	N						
4.	Arkansas.....	AR	N						
5.	California.....	CA	N						
6.	Colorado.....	CO	N						
7.	Connecticut.....	CT	N						
8.	Delaware.....	DE	N						
9.	District of Columbia.....	DC	N						
10.	Florida.....	FL	N						
11.	Georgia.....	GA	N						
12.	Hawaii.....	HI	N						
13.	Idaho.....	ID	N						
14.	Illinois.....	IL	N						
15.	Indiana.....	IN	N						
16.	Iowa.....	IA	N						
17.	Kansas.....	KS	N						
18.	Kentucky.....	KY	N						
19.	Louisiana.....	LA	N						
20.	Maine.....	ME	N						
21.	Maryland.....	MD	N						
22.	Massachusetts.....	MA	N						
23.	Michigan.....	MI	N						
24.	Minnesota.....	MN	N						
25.	Mississippi.....	MS	N						
26.	Missouri.....	MO	N						
27.	Montana.....	MT	N						
28.	Nebraska.....	NE	N						
29.	Nevada.....	NV	N						
30.	New Hampshire.....	NH	N						
31.	New Jersey.....	NJ	N						
32.	New Mexico.....	NM	N						
33.	New York.....	NY	N						
34.	North Carolina.....	NC	N						
35.	North Dakota.....	ND	N						
36.	Ohio.....	OH	L	59,504,080	49,078,141	40,059,423	30,791,231	9,944,729	7,917,800
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	59,504,080	49,078,141	40,059,423	30,791,231	9,944,729	7,917,800
Details of Write-Ins									
58001.			XXX						
58002.			XXX						
58003.			XXX						
58998.	Summary of remaining write-ins for Line 58 from overflow page.....		XXX						
58999.	Totals (Lines 58001 through 58003 plus 58998) (Line 58 above).....		XXX						

(a) Active Status Counts
1. L – Licensed or Chartered - Licensed insurance carrier or domiciled RRG..... 1 4. Q – Qualified - Qualified or accredited reinsurer..... –
Domestic Surplus Lines Insurer (DSLII) – 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 DSLII)..... – 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)



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

PART 1 – LOSS EXPERIENCE

		Current Year to Date			4
		1	2	3	Prior Year to Date
Line of Business		Direct Premiums Earned	Direct Losses Incurred	Direct Loss Percentage	Direct Loss Percentage
1.	Fire	195,138	91,051	46.660	72.850
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	6,356,666	6,221,129	97.868	82.106
4.	Homeowners multiple peril	15,450,014	18,170,685	117.610	88.214
5.1	Commercial multiple peril (non-liability portion)	4,187,165	2,811,511	67.146	73.290
5.2	Commercial multiple peril (liability portion)	2,062,203	590,458	28.632	14.680
6.	Mortgage guaranty				
8.	Ocean marine				
9.	Inland marine	94,952	9,910	10.437	2.725
10.	Financial guaranty				
11.1.	Medical professional liability - occurrence				
11.2.	Medical professional liability - claims made				
12.	Earthquake				
13.1.	Comprehensive (hospital and medical) individual				
13.2.	Comprehensive (hospital and medical) group				
14.	Credit accident and health				
15.1.	Vision only				
15.2.	Dental only				
15.3.	Disability income				
15.4.	Medicare supplement				
15.5.	Medicaid Title XIX				
15.6.	Medicare Title XVIII				
15.7.	Long-term care				
15.8.	Federal employees health benefits plan				
15.9.	Other health				
16.	Workers' compensation				
17.1.	Other liability occurrence	2,689,952	196,898	7.320	12.322
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	7,659,572	5,057,774	66.032	66.143
19.3.	Commercial auto no-fault (personal injury protection)				
19.4.	Other commercial auto liability	1,686,091	1,271,483	75.410	25.937
21.1.	Private passenger auto physical damage	11,804,324	7,173,009	60.766	71.789
21.2.	Commercial auto physical damage	623,817	686,612	110.066	121.514
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	52,809,894	42,280,520	80.062	71.065
Details of Write-Ins					
3401.	.....			
3402.	.....			
3403.	.....			
3498.	Summary of remaining write-ins for Line 34 from overflow page				
3499.	Totals (Lines 3401 through 3403 plus 3498) (Line 34 above)				

PART 2 – DIRECT PREMIUMS WRITTEN

Line of Business		1	2	3
		Current Quarter	Current Year to Date	Prior Year Year to Date
1.	Fire	(689)	(5,223)	337,541
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	2,460,693	7,125,434	5,994,166
4.	Homeowners multiple peril	6,698,375	17,176,099	14,579,271
5.1	Commercial multiple peril (non-liability portion)	1,534,299	4,640,861	3,915,022
5.2	Commercial multiple peril (liability portion)	724,526	2,370,720	2,051,007
6.	Mortgage guaranty			
8.	Ocean marine			
9.	Inland marine	37,026	101,864	90,376
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	932,406	2,861,661	2,544,258
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	3,208,353	8,792,462	7,042,221
19.3	Commercial auto no-fault (personal injury protection)			
19.4	Other commercial auto liability	604,367	1,951,389	1,496,709
21.1	Private passenger auto physical damage	5,059,517	13,759,101	10,473,847
21.2	Commercial auto physical damage	216,985	729,712	553,723
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	21,475,858	59,504,080	49,078,141
Details of Write-Ins				
3401.	.....		
3402.	.....		
3403.	.....		
3498.	Summary of remaining write-ins for Line 34 from overflow page			
3499.	Totals (Lines 3401 through 3403 plus 3498) (Line 34 above)			

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

	1	2	3	4	5	6	7	8	9	10	11	12	13
				2023 Loss and LAE Payments on Claims Reported as of Prior Year End	2023 Loss and LAE Payments on Claims Unreported as of Prior Year End	Total 2023 Loss and LAE Payments (Cols. 4+5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings) / Deficiency (Cols.4+7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings) / Deficiency (Cols. 5+8+9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings) / Deficiency (Cols. 11+12)
Years in Which Losses Occurred	Prior Year End Known Case Loss and LAE Reserves	Prior Year End IBNR Loss and LAE Reserves	Total Prior Year End Loss and LAE Reserves (Cols. 1+2)										
1. 2020 + Prior.....	1,208	509	1,717	1,267	9	1,276	491	13	352	856	550	(135)	415
2. 2021.....	1,101	758	1,859	711	54	765	520	33	340	893	130	(331)	(201)
3. Subtotals 2021 + prior.....	2,309	1,267	3,576	1,978	63	2,041	1,011	46	692	1,749	680	(466)	214
4. 2022.....	5,635	4,536	10,171	6,185	1,582	7,767	1,802	244	1,535	3,581	2,352	(1,175)	1,177
5. Subtotals 2022 + prior.....	7,944	5,803	13,747	8,163	1,645	9,808	2,813	290	2,227	5,330	3,032	(1,641)	1,391
6. 2023.....	XXX	XXX	XXX	XXX	31,297	31,297	XXX	6,213	3,976	10,189	XXX	XXX	XXX
7. Totals.....	7,944	5,803	13,747	8,163	32,942	41,105	2,813	6,503	6,203	15,519	3,032	(1,641)	1,391
8. Prior Year-End Surplus As Regards Policyholders.....	69,010										Col. 11, Line 7 As % of Col. 1, Line 7 38.167 %	Col. 12, Line 7 As % of Col. 2, Line 7 (28.278)%	Col. 13, Line 7 As % of Col. 3, Line 7 10.119 % Col. 13, Line 7 / Line 8 2.016 %

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

August Filing

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

EXPLANATION:

1.
2.
3.
4.
5.

BARCODES:

1.

16799202349000003
2.

16799202345500003
3.

16799202336500003
4.

16799202350500003
5.

OVERFLOW PAGE FOR WRITE-INS

SCHEDULE A – VERIFICATION

Real Estate

			1	2
			Year to Date	Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year		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		30,565	36,607
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		667,918	698,483
10.	Deduct total nonadmitted amounts			
11.	Statement value at end of current period (Line 9 minus Line 10)		667,918	698,483

SCHEDULE B – VERIFICATION

Mortgage Loans

			1	2
			Year to Date	Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		–	–
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			
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	2
			Year to Date	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		538,047	
3.	Capitalized deferred interest and other			
4.	Accrual of discount		–	
5.	Unrealized valuation increase (decrease)		55,285	12,330
6.	Total gain (loss) on disposals			
7.	Deduct amounts received on disposals		22,988	
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)		1,561,044	990,700
12.	Deduct total nonadmitted amounts			
13.	Statement value at end of current period (Line 11 minus Line 12)		1,561,044	990,700

SCHEDULE D - VERIFICATION

Bonds and Stocks

			1	2
			Year to Date	Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year		89,516,517	91,717,009
2.	Cost of bonds and stocks acquired		10,410,068	23,186,706
3.	Accrual of discount		62,145	69,818
4.	Unrealized valuation increase (decrease)		735,267	(3,627,671)
5.	Total gain (loss) on disposals		(391,830)	(14,995)
6.	Deduct consideration for bonds and stocks disposed of		7,883,318	21,661,181
7.	Deduct amortization of premium		110,284	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)		92,338,566	89,516,517
12.	Deduct total nonadmitted amounts		500	500
13.	Statement value at end of current period (Line 11 minus Line 12)		92,338,066	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

	1	2	3	4	5	6	7	8
NAIC Designation	Book / Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book / Adjusted Carrying Value End of First Quarter	Book / Adjusted Carrying Value End of Second Quarter	Book / Adjusted Carrying Value End of Third Quarter	Book / Adjusted Carrying Value December 31 Prior Year
Bonds								
1. NAIC 1 (a).....	59,391,120	3,061,080	496,524	(265,558)	58,264,093	59,391,120	61,690,118	59,821,015
2. NAIC 2 (a).....	5,971,298	124,143	300,000	249,075	6,423,472	5,971,298	6,044,516	6,031,933
3. NAIC 3 (a).....								
4. NAIC 4 (a).....								
5. NAIC 5 (a).....								
6. NAIC 6 (a).....	—				—	—	—	—
7. Total Bonds.....	65,362,418	3,185,223	796,524	(16,483)	64,687,565	65,362,418	67,734,634	65,852,947
Preferred Stock								
8. NAIC 1.....	—				—	—	—	—
9. NAIC 2.....	—				—	—	—	—
10. NAIC 3.....	—				—	—	—	—
11. NAIC 4.....	—				—	—	—	—
12. NAIC 5.....	—				—	—	—	—
13. NAIC 6.....	—				—	—	—	—
14. Total Preferred Stock.....	—				—	—	—	—
15. Total Bonds & Preferred Stock.....	65,362,418	3,185,223	796,524	(16,483)	64,687,565	65,362,418	67,734,634	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	2
		Year to Date	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.....	16,230,738	25,226,487
3.	Accrual of discount.....		
4.	Unrealized valuation increase (decrease).....		
5.	Total gain (loss) on disposals.....		
6.	Deduct consideration received on disposals.....	11,103,545	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).....	8,740,274	3,613,081
11.	Deduct total nonadmitted amounts.....		
12.	Statement value at end of current period (Line 10 minus Line 11).....	8,740,274	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

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets having the Characteristics of: Common Stocks, Unaffiliated												
000000-00-0	MUTUAL CAPITAL INVESTMENT FUND, LP		DE	MUTUAL CAPITAL INVESTMENT FUND, LP		05/30/2023						
000000-00-0	MIDOCEAN PARTNERS VI, LP		DE	MIDOCEAN PARTNERS VI, LP		03/16/2023			56,831			
000000-00-0	Accolade Capital Management, LLC		DE	Accolade Capital Management, LLC		03/01/2023						
000000-00-0	STRATEGIC VALUE CAPITAL SOLUTIONS FUND II, LP		CYM	STRATEGIC VALUE CAPITAL SOLUTIONS FUND I		04/24/2023			25,000			
000000-00-0	Star Mountain Strategic Credit Income Fund IV LP		DE	Star Mountain Strategic Credit Income Fu		03/29/2022			90,000			
000000-00-0	ICAPITAL-GLOBAL PE GROWTH 14 ACCESS FUND, LP		DE	ICAPITAL-GLOBAL PE GROWTH 14 ACCESS FUND		06/15/2023			11,250			
1999999 – Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets having the Characteristics of: Common Stocks, Unaffiliated									183,081			XXX
6099999 – Subtotals, Unaffiliated									183,081			XXX
6299999 – Totals									183,081			XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book / Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book / Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase / (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks, Unaffiliated																			
000000-00-0	GCM Grosvenor Customized Infrastructure Strategies		IL	GCM Grosvenor Customized Infrastructure	06/01/2022	09/14/2023								22,988	22,988				
1999999 – Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks, Unaffiliated														22,988	22,988				
6099999 – Subtotals, Unaffiliated														22,988	22,988				
6299999 – Totals														22,988	22,988				

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Bonds: U.S. Governments									
91282C-FV-8	UNITED STATES TREASURY		09/08/2023	Various	XXX	1,450,397	1,450,000	15,895	1.A
91282C-HK-0	UNITED STATES TREASURY		09/27/2023	HSBC SECURITIES INC.	XXX	389,016	400,000	3,913	1.A
91282C-HM-6	UNITED STATES TREASURY		09/27/2023	HSBC SECURITIES INC.	XXX	296,930	300,000	2,751	1.A
0109999999 – Bonds: U.S. Governments						2,136,342	2,150,000	22,559	XXX
Bonds: Industrial and Miscellaneous (Unaffiliated)									
02665W-EK-3	AMERICAN HONDA FINANCE CORP		07/05/2023	MIZUHO SECURITIES USA INC.	XXX	124,846	125,000		1.G FE
47787C-AB-9	JDOT 2023-C A2 - ABS		09/12/2023	RBC CAPITAL MARKETS	XXX	199,987	200,000		1.A FE
89231F-AD-2	TAOT 2023-C A3 - ABS		08/08/2023	BNP Paribas	XXX	299,932	300,000		1.A FE
92867U-AB-8	VWALT 2023-A A2A - ABS		09/12/2023	BARCLAYS CAPITAL INC.	XXX	299,973	300,000		1.A FE
94106L-BV-0	WASTE MANAGEMENT INC		07/27/2023	BARCLAYS CAPITAL INC.	XXX	124,143	125,000		1.G FE
1109999999 – Bonds: Industrial and Miscellaneous (Unaffiliated)						1,048,881	1,050,000		XXX
2509999997 – Subtotals - Bonds - Part 3						3,185,223	3,200,000	22,559	XXX
2509999998 – Summary Item from Part 5 for Bonds (N/A to Quarterly)									
2509999999 – Subtotals - Bonds						3,185,223	3,200,000	22,559	XXX
Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded									
00130H-10-5	THE AES CORPORATION		08/09/2023	MORGAN STANLEY CO	149.000	2,970	XXX		XXX
00206R-10-2	AT&T ORD		08/09/2023	MORGAN STANLEY CO	1,237.000	17,604	XXX		XXX
002824-10-0	ABBOTT LABORATORIES ORD		08/09/2023	MORGAN STANLEY CO	47.000	4,999	XXX		XXX
00724F-10-1	ADOBE ORD		08/30/2023	Various	16.000	8,603	XXX		XXX
00751Y-10-6	ADVANCE AUTO PARTS ORD		08/09/2023	MORGAN STANLEY CO	26.000	1,852	XXX		XXX
007903-10-7	ADVANCED MICRO DEVICES ORD		08/09/2023	MORGAN STANLEY CO	113.000	12,323	XXX		XXX
00846U-10-1	AGILENT TECHNOLOGIES ORD		08/09/2023	MORGAN STANLEY CO	24.000	3,093	XXX		XXX
012653-10-1	ALBEMARLE ORD		08/09/2023	MORGAN STANLEY CO	3.000	590	XXX		XXX
015271-10-9	ALEXANDRIA REAL ESTATE EQ REIT ORD		08/09/2023	MORGAN STANLEY CO	26.000	3,197	XXX		XXX
02079K-10-7	ALPHABET CL C ORD		08/30/2023	COWEN & CO.	50.000	6,783	XXX		XXX
023135-10-6	AMAZON COM ORD		08/30/2023	Various	229.000	31,214	XXX		XXX
025537-10-1	AMERICAN ELECTRIC POWER ORD		08/09/2023	MORGAN STANLEY CO	140.000	11,313	XXX		XXX
031162-10-0	AMGEN ORD		09/14/2023	Various	227.000	58,735	XXX		XXX
040413-10-6	ARISTA NETWORKS ORD		08/09/2023	MORGAN STANLEY CO	8.000	1,417	XXX		XXX
071813-10-9	BAXTER INTERNATIONAL ORD		08/09/2023	MORGAN STANLEY CO	52.000	2,238	XXX		XXX
097023-10-5	BOEING ORD		08/09/2023	MORGAN STANLEY CO	20.000	4,744	XXX		XXX
099724-10-6	BORGWARNER ORD		07/05/2023	MORGAN STANLEY CO	21.000	733	XXX		XXX
101121-10-1	BOSTON PROPERTIES REIT ORD		08/09/2023	MORGAN STANLEY CO	31.000	2,091	XXX		XXX
125896-10-0	CMS ENERGY ORD		08/09/2023	MORGAN STANLEY CO	91.000	5,278	XXX		XXX
126408-10-3	CSX ORD		08/09/2023	Various	1,235.000	41,373	XXX		XXX
133131-10-2	CAMDEN PROPERTY REIT ORD		08/09/2023	MORGAN STANLEY CO	31.000	3,358	XXX		XXX
134429-10-9	CAMPBELL SOUP ORD		08/09/2023	MORGAN STANLEY CO	8.000	353	XXX		XXX
148806-10-2	CATALENT ORD		08/09/2023	MORGAN STANLEY CO	14.000	644	XXX		XXX
15189T-10-7	CENTERPOINT ENERGY ORD		08/09/2023	MORGAN STANLEY CO	191.000	5,567	XXX		XXX
159864-10-7	CHRLS RIVER LABS ORD		08/09/2023	MORGAN STANLEY CO	4.000	858	XXX		XXX
16119P-10-8	CHARTER COMMUNICATIONS CL A ORD		08/09/2023	MORGAN STANLEY CO	7.000	2,946	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
166764-10-0	CHEVRON ORD		08/09/2023	Various	168.000	26,168	XXX		XXX
17275R-10-2	CISCO SYSTEMS ORD		08/09/2023	MORGAN STANLEY CO	155.000	8,202	XXX		XXX
20030N-10-1	COMCAST CL A ORD		08/17/2023	Various	231.000	10,763	XXX		XXX
205887-10-2	CONAGRA BRANDS ORD		08/09/2023	MORGAN STANLEY CO	41.000	1,288	XXX		XXX
21037T-10-9	CONSTELLATION ENERGY ORD		08/09/2023	MORGAN STANLEY CO	14.000	1,477	XXX		XXX
22822V-10-1	CROWN CASTLE ORD		08/09/2023	MORGAN STANLEY CO	91.000	9,533	XXX		XXX
233331-10-7	DTE ENERGY ORD		08/09/2023	MORGAN STANLEY CO	13.000	1,419	XXX		XXX
235851-10-2	DANAHER ORD		08/09/2023	MORGAN STANLEY CO	56.000	14,405	XXX		XXX
25746U-10-9	DOMINION ENERGY ORD		09/11/2023	COWEN & CO.	172.000	8,135	XXX		XXX
25754A-20-1	DOMINOS PIZZA ORD		08/09/2023	MORGAN STANLEY CO	2.000	799	XXX		XXX
29355A-10-7	ENPHASE ENERGY ORD		08/09/2023	MORGAN STANLEY CO	3.000	408	XXX		XXX
29364G-10-3	ENTERGY ORD		08/09/2023	Various	185.000	18,156	XXX		XXX
29414B-10-4	EPAM SYSTEMS ORD		08/09/2023	MORGAN STANLEY CO	6.000	1,439	XXX		XXX
29476L-10-7	EQUITY RESIDENTIAL REIT ORD		08/09/2023	MORGAN STANLEY CO	19.000	1,248	XXX		XXX
30161N-10-1	EXELON ORD		08/09/2023	MORGAN STANLEY CO	64.000	2,587	XXX		XXX
30225T-10-2	EXTRA SPACE STORAGE REIT ORD		08/09/2023	MORGAN STANLEY CO	18.000	2,338	XXX		XXX
337932-10-7	FIRSTENERGY ORD		08/09/2023	MORGAN STANLEY CO	109.000	3,952	XXX		XXX
370334-10-4	GENERAL MILLS ORD		08/09/2023	MORGAN STANLEY CO	12.000	864	XXX		XXX
375558-10-3	GILEAD SCIENCES ORD		09/11/2023	Various	130.000	10,137	XXX		XXX
42250P-10-3	HEALTHPEAK PROPERTIES ORD		08/09/2023	MORGAN STANLEY CO	176.000	3,730	XXX		XXX
44107P-10-4	HOST HOTELS & RESORTS REIT ORD		08/09/2023	MORGAN STANLEY CO	19.000	321	XXX		XXX
458140-10-0	INTEL ORD		08/09/2023	MORGAN STANLEY CO	237.000	8,179	XXX		XXX
460146-10-3	INTERNATIONAL PAPER ORD		08/09/2023	MORGAN STANLEY CO	29.000	1,038	XXX		XXX
460690-10-0	INTERPUBLIC GROUP OF COMPANIES ORD		08/17/2023	Citigroup Global Markets, Inc.	376.000	12,156	XXX		XXX
46266C-10-5	IQVIA HOLDINGS ORD		08/09/2023	MORGAN STANLEY CO	10.000	2,186	XXX		XXX
46284V-10-1	IRON MOUNTAIN ORD		08/09/2023	MORGAN STANLEY CO	29.000	1,763	XXX		XXX
46625H-10-0	JPMORGAN CHASE ORD		08/16/2023	Various	171.000	26,114	XXX		XXX
487836-10-8	KELLANOVA ORD		08/09/2023	MORGAN STANLEY CO	19.000	1,219	XXX		XXX
49271V-10-0	KEURIG DR PEPPER ORD		08/09/2023	MORGAN STANLEY CO	116.000	3,919	XXX		XXX
494368-10-3	KIMBERLY CLARK ORD		09/01/2023	COWEN & CO.	78.000	9,887	XXX		XXX
500458-40-1	KOMATSU ADR	C	08/30/2023	COWEN & CO.	417.000	11,763	XXX		XXX
500754-10-6	KRAFT HEINZ ORD		08/09/2023	MORGAN STANLEY CO	10.000	347	XXX		XXX
502431-10-9	L3HARRIS TECHNOLOGIES ORD		08/09/2023	MORGAN STANLEY CO	1.000	186	XXX		XXX
534187-10-9	LINCOLN NATIONAL ORD		08/09/2023	MORGAN STANLEY CO	95.000	2,576	XXX		XXX
629377-50-8	NRG ENERGY ORD		08/09/2023	MORGAN STANLEY CO	82.000	3,101	XXX		XXX
631103-10-8	NASDAQ ORD		08/09/2023	MORGAN STANLEY CO	36.000	1,813	XXX		XXX
654624-10-5	NIPPON TELEGRPH SPON ADR REP ORD	C	08/30/2023	COWEN & CO.	227.000	6,619	XXX		XXX
65473P-10-5	NISOURCE ORD		08/09/2023	MORGAN STANLEY CO	132.000	3,565	XXX		XXX
655844-10-8	NORFOLK SOUTHERN ORD		08/09/2023	MORGAN STANLEY CO	12.000	2,628	XXX		XXX
666807-10-2	NORTHROP GRUMMAN ORD		08/09/2023	MORGAN STANLEY CO	1.000	435	XXX		XXX
668771-10-8	GEN DIGITAL ORD		08/09/2023	MORGAN STANLEY CO	6.000	124	XXX		XXX
68622V-10-6	ORGANON ORD		08/09/2023	MORGAN STANLEY CO	7.000	165	XXX		XXX
69351T-10-6	PPL ORD		08/09/2023	MORGAN STANLEY CO	187.000	4,936	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
697435-10-5	PALO ALTO NETWORKS ORD		08/09/2023	MORGAN STANLEY CO	22.000	4,646	XXX		XXX
704326-10-7	PAYCHEX ORD		07/13/2023	COWEN & CO.	242.000	28,726	XXX		XXX
714046-10-9	REVVITY ORD		08/09/2023	MORGAN STANLEY CO	18.000	2,200	XXX		XXX
717081-10-3	PFIZER ORD		08/09/2023	MORGAN STANLEY CO	177.000	6,366	XXX		XXX
71880K-10-1	PHINIA ORD		07/05/2023	MORGAN STANLEY CO	4.200	110	XXX		XXX
742718-10-9	PROCTER & GAMBLE ORD		08/16/2023	J. P. MORGAN SECURITIES LLC	48.000	7,414	XXX		XXX
743315-10-3	PROGRESSIVE ORD		08/09/2023	MORGAN STANLEY CO	23.000	2,929	XXX		XXX
806857-10-8	SCHLUMBERGER ORD		07/26/2023	BARCLAYS CAPITAL LE	82.000	4,732	XXX		XXX
816851-10-9	SEMPRA ORD		08/17/2023	MORGAN STANLEY CO	284.000	40,689	XXX		XXX
828806-10-9	SIMON PROP GRP REIT ORD		09/15/2023	GOLDMAN, SACHS & CO.	352.000	41,125	XXX		XXX
833034-10-1	SNAP ON ORD		08/16/2023	J. P. MORGAN SECURITIES LLC	150.000	40,340	XXX		XXX
83405K-10-2	SOFTBANK ADR	C	08/30/2023	COWEN & CO.	1,497.000	16,688	XXX		XXX
872540-10-9	TJX ORD		09/26/2023	BARCLAYS CAPITAL LE	114.000	10,038	XXX		XXX
88160R-10-1	TESLA ORD		08/09/2023	MORGAN STANLEY CO	73.000	17,736	XXX		XXX
883556-10-2	THERMO FISHER SCIENTIFIC ORD		08/30/2023	Various	17.000	9,490	XXX		XXX
889094-10-8	TOKIO MARINE HOLDINGS ADR REP 1 ORD	C	08/30/2023	COWEN & CO.	282.000	6,245	XXX		XXX
892331-30-7	TOYOTA MOTOR ADR REP 10 ORD	C	07/18/2023	COWEN & CO.	89.000	14,508	XXX		XXX
902973-30-4	US BANCORP ORD		09/01/2023	COWEN & CO.	183.000	6,794	XXX		XXX
907818-10-8	UNION PACIFIC ORD		08/09/2023	MORGAN STANLEY CO	26.000	5,956	XXX		XXX
911312-10-6	UNITED PARCEL SERVICE CL B ORD		08/09/2023	MORGAN STANLEY CO	14.000	2,520	XXX		XXX
918204-10-8	VF ORD		08/09/2023	MORGAN STANLEY CO	100.000	1,942	XXX		XXX
92276F-10-0	VENTAS REIT ORD		08/09/2023	MORGAN STANLEY CO	13.000	580	XXX		XXX
92556H-20-6	PARAMOUNT GLOBAL CL B ORD		08/09/2023	MORGAN STANLEY CO	102.000	1,607	XXX		XXX
925652-10-9	VICI PPTYS ORD		08/09/2023	MORGAN STANLEY CO	25.000	786	XXX		XXX
92826C-83-9	VISA CL A ORD		08/24/2023	BARCLAYS CAPITAL LE	20.000	4,847	XXX		XXX
92939U-10-6	WEC ENERGY GROUP ORD		08/09/2023	MORGAN STANLEY CO	61.000	5,372	XXX		XXX
931427-10-8	WALGREEN BOOTS ALLIANCE ORD		08/09/2023	MORGAN STANLEY CO	54.000	1,594	XXX		XXX
934423-10-4	WARNER BROS. DISCOVERY SRS A ORD		08/09/2023	MORGAN STANLEY CO	120.000	1,712	XXX		XXX
941848-10-3	WATERS ORD		08/09/2023	MORGAN STANLEY CO	9.000	2,658	XXX		XXX
96145D-10-5	WESTROCK ORD		08/09/2023	MORGAN STANLEY CO	111.000	3,828	XXX		XXX
98389B-10-0	XCEL ENERGY ORD		09/11/2023	COWEN & CO.	191.000	10,971	XXX		XXX
G25839-10-4	COCA COLA EUROPACIFIC PARTNERS ORD	C	08/30/2023	COWEN & CO.	136.000	8,804	XXX		XXX
G54950-10-3	LINDE ORD	C	08/09/2023	MORGAN STANLEY CO	9.000	3,448	XXX		XXX
G5960L-10-3	MEDTRONIC ORD	C	09/01/2023	Various	114.000	9,357	XXX		XXX
5019999999 – Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded						793,722	XXX		XXX
Common Stocks: Mutual Funds Designations Not Assigned by the SVO									
52106N-45-9	LAZARD:GL LSTD INFR INST		09/22/2023	PNC CAPITAL MKTS	27.347	397	XXX		
552746-36-4	MFS EMERG MKT DEBT R6		09/30/2023	PNC CAPITAL MKTS	2,645.831	30,261	XXX		
74440Y-88-4	PGIM HIGH YIELD R6		09/30/2023	PNC CAPITAL MKTS	7,254.565	33,393	XXX		
77958B-40-2	T ROWE PRICE I:FR		09/30/2023	PNC CAPITAL MKTS	2,553.129	23,958	XXX		
5329999999 – Common Stocks: Mutual Funds Designations Not Assigned by the SVO						88,009	XXX		XXX
5989999997 – Subtotals - Common Stocks - Part 3						881,731	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
5989999998 – Summary Item from Part 5 for Common Stocks (N/A to Quarterly)									
5989999999 – Subtotals Common Stocks						881,731	XXX		XXX
5999999999 – Subtotals Preferred and Common Stocks						881,731	XXX		XXX
6009999999 – Totals						4,066,953	XXX	22,559	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
Bonds: U.S. Governments																					
36179N-M9-6	G2 MA1284 - RMBS		09/01/2023	Paydown	XXX	494	494	483	482		—		—		482		12	12	10	09/20/2043	1.A
0109999999 – Bonds: U.S. Governments						494	494	483	482		—		—		482		12	12	10	XXX	XXX
Bonds: U.S. Political Subdivisions of States, Territories and Possessions																					
663719-WK-4	NORTHAMPTON PA AREA SCH DIST		08/15/2023	Maturity @ 100.00	XXX	100,000	100,000	101,198	100,000						100,000				2,000	08/15/2023	1.F FE
0709999999 – Bonds: U.S. Political Subdivisions of States, Territories and Possessions						100,000	100,000	101,198	100,000						100,000				2,000	XXX	XXX
Bonds: U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																					
3138LL-F2-6	FN AN7384 - CMBS/RMBS		09/01/2023	Paydown	XXX	1,138	1,138	1,187	1,167		(4)		(4)		1,162		(25)	(25)	22	12/01/2027	1.A
31418E-J7-6	FN MA4785 - RMBS		09/01/2023	Paydown	XXX	3,315	3,315	3,310	3,310		—		—		3,310		5	5	111	10/01/2052	1.A
0909999999 – Bonds: U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						4,453	4,453	4,497	4,477		(4)		(4)		4,472		(20)	(20)	133	XXX	XXX
Bonds: Industrial and Miscellaneous (Unaffiliated)																					
06406F-AD-5	BANK OF NEW YORK MELLON CORP		08/16/2023	Maturity @ 100.00	XXX	100,000	100,000	94,847	99,333		667		667		100,000				2,200	08/16/2023	1.D FE
06406R-AJ-6	BANK OF NEW YORK MELLON CORP		08/11/2023	Maturity @ 100.00	XXX	100,000	100,000	99,990	100,000		—		—		100,000				3,450	08/11/2023	1.D FE
12598L-AC-0	CNH 2021-C A3 - ABS		09/15/2023	Paydown	XXX	23,606	23,606	23,604	23,605		1		1		23,605			1	139	12/15/2026	1.A FE
14044C-AC-6	COPAR 2021-1 A3 - ABS		09/15/2023	Paydown	XXX	24,431	24,431	24,431	24,431		—		—		24,431		—	—	130	09/15/2026	1.A FE
47788U-AC-6	JDOT 2021 A3 - ABS		09/15/2023	Paydown	XXX	26,601	26,601	26,595	26,599		1		1		26,599		1	1	64	09/15/2025	1.A FE
539439-AS-8	LLOYDS BANKING GROUP PLC	C	08/16/2023	Maturity @ 100.00	XXX	200,000	200,000	197,880	199,698		302		302		200,000				8,100	08/16/2023	2.A FE
68389X-BL-8	ORACLE CORP		09/15/2023	Maturity @ 100.00	XXX	100,000	100,000	95,888	99,411		589		589		100,000				2,400	09/15/2023	2.B FE
92868K-AC-7	VALET 2021-1 A3 - ABS		09/20/2023	Paydown	XXX	17,271	17,271	16,573	16,717		216		216		16,933		338	338	117	06/22/2026	1.A FE
1109999999 – Bonds: Industrial and Miscellaneous (Unaffiliated)						591,909	591,909	579,808	589,794		1,775		1,775		591,569		341	341	16,600	XXX	XXX
Bonds: Unaffiliated Certificates of Deposit																					
254673-SJ-6	Discover Bank		08/01/2023	Maturity @ 100.00	XXX	100,000	100,000	100,000	100,000						100,000				3,350	08/01/2023	1.G FE
2019999999 – Unaffiliated Certificates of Deposit						100,000	100,000	100,000	100,000						100,000				3,350	XXX	XXX
2509999997 – Subtotals - Bonds - Part 4						796,857	796,857	785,986	794,752		1,771		1,771		796,524		333	333	22,093	XXX	XXX
2509999998 – Summary Item from Part 5 for Bonds (N/A to Quarterly)																					
2509999999 – Subtotals - Bonds						796,857	796,857	785,986	794,752		1,771		1,771		796,524		333	333	22,093	XXX	XXX
Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded																					
00206R-10-2	AT&T ORD		07/18/2023	PNC CAPITAL MKTS	1,967.000	26,563	XXX	40,502	36,212	4,290			4,290		40,502		(13,940)	(13,940)	1,638	XXX	XXX
007903-10-7	ADVANCED MICRO DEVICES ORD		08/30/2023	PNC CAPITAL MKTS	65.000	6,818	XXX	6,027	4,210	1,817			1,817		6,027		790	790		XXX	XXX
018802-10-8	ALLIANT ENERGY ORD		08/09/2023	PNC CAPITAL MKTS	35.000	1,811	XXX	1,893	1,932	(39)			(39)		1,893		(82)	(82)	48	XXX	XXX
020002-10-1	ALLSTATE ORD		08/09/2023	PNC CAPITAL MKTS	36.000	3,985	XXX	4,264	814	(26)			(26)		4,264		(278)	(278)	37	XXX	XXX
02209S-10-3	ALTRIA GROUP ORD		08/09/2023	PNC CAPITAL MKTS	96.000	4,273	XXX	4,498	1,691	14			14		4,498		(225)	(225)	160	XXX	XXX
023608-10-2	AMEREN ORD		08/09/2023	PNC CAPITAL MKTS	26.000	2,118	XXX	2,266	2,312	(46)			(46)		2,266		(148)	(148)	33	XXX	XXX
025537-10-1	AMERICAN ELECTRIC POWER ORD		08/16/2023	PNC CAPITAL MKTS	445.000	35,299	XXX	44,484	41,968	2,243			2,243		44,484		(9,185)	(9,185)	1,103	XXX	XXX
025816-10-9	AMERICAN EXPRESS ORD		08/09/2023	PNC CAPITAL MKTS	3.000	493	XXX	434	443	(10)			(10)		434		59	59	5	XXX	XXX
03027X-10-0	AMERICAN TOWER REIT		08/09/2023	PNC CAPITAL MKTS	40.000	7,439	XXX	8,303	4,025	(10)			(10)		8,303		(864)	(864)	122	XXX	XXX
030420-10-3	AMERICAN WATER WORKS ORD		08/09/2023	PNC CAPITAL MKTS	66.000	9,391	XXX	9,632	6,097	(317)			(317)		9,632		(241)	(241)	120	XXX	XXX
038222-10-5	APPLIED MATERIAL ORD		08/09/2023	PNC CAPITAL MKTS	45.000	6,568	XXX	1,762	4,382	(2,620)			(2,620)		1,762		4,806	4,806	26	XXX	XXX
053611-10-9	AVERY DENNISON ORD		08/09/2023	PNC CAPITAL MKTS	9.000	1,660	XXX	1,570	181	(2)			(2)		1,570		90	90	8	XXX	XXX
05534B-76-0	BCE ORD		07/28/2023	PNC CAPITAL MKTS	89.000	3,859	XXX	3,882	3,919	(37)			(37)		3,882		(24)	(24)	143	XXX	XXX
05565A-20-2	BNP PARIBAS ADR	C	07/01/2023	Adjustment			XXX												494	XXX	XXX
058498-10-6	BALL ORD		08/09/2023	PNC CAPITAL MKTS	22.000	1,225	XXX	1,165							1,165		59	59	4	XXX	XXX
060505-10-4	BANK OF AMERICA ORD		08/09/2023	PNC CAPITAL MKTS	144.000	4,461	XXX	4,512	4,372	(211)			(211)		4,512		(51)	(51)	61	XXX	XXX
090572-20-7	BIO RAD LABORATORIES CL A ORD		08/09/2023	PNC CAPITAL MKTS	6.000	2,393	XXX	2,446	2,523	(77)			(77)		2,446		(53)	(53)		XXX	XXX
09260D-10-7	BLACKSTONE ORD		08/16/2023	PNC CAPITAL MKTS	80.000	7,791	XXX	9,235	5,786	3,449			3,449		9,235		(1,444)	(1,444)	29	XXX	XXX
099724-10-6	BORGWARNER ORD		07/05/2023	Unknown	21.000	842	XXX	842	845	(3)			(3)		842				7	XXX	XXX
110122-10-8	BRISTOL MYERS SQUIBB ORD		08/09/2023	PNC CAPITAL MKTS	119.000	7,211	XXX	7,251	8,562	(1,311)			(1,311)		7,251		(40)	(40)	203	XXX	XXX
111190-10-4	BRITVIC ADR	C	07/31/2023	PNC CAPITAL MKTS	281.000	6,284	XXX	6,660	5,385	1,232			1,232		6,660		(377)	(377)	190	XXX	XXX
126650-10-0	CVS HEALTH ORD		09/26/2023	PNC CAPITAL MKTS	675.000	47,675	XXX	64,584	49,950	4,611			4,611		64,584		(16,909)	(16,909)	1,057	XXX	XXX
15135B-10-1	CENTENE ORD		08/09/2023	PNC CAPITAL MKTS	8.000	529	XXX	471	1,581	(1,110)			(1,110)		471		58	58		XXX	XXX
169656-10-5	CHIPTOLE MEXICAN GRILL ORD		08/09/2023	PNC CAPITAL MKTS	1.000	1,861	XXX	2,062							2,062		(201)	(201)		XXX	XXX
172062-10-1	CINCINNATI FINANCIAL ORD		08/09/2023	PNC CAPITAL MKTS	7.000	761	XXX	744							744		17	17	5	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares 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	Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
17275R-10-2	CISCO SYSTEMS ORD	C	07/13/2023	PNC CAPITAL MKTS	589.000	30,410	XXX	25,245	28,060	(2,815)			(2,815)		25,245	5,165	5,165		683	XXX	XXX
191216-10-0	COCA-COLA ORD		08/09/2023	PNC CAPITAL MKTS	25.000	1,537	XXX	1,514	1,758	(244)			(244)		1,514	23	23		23	XXX	XXX
194162-10-3	COLGATE PALMOLIVE ORD		08/09/2023	PNC CAPITAL MKTS	74.000	5,683	XXX	5,740	5,830	(91)			(91)		5,740	(57)	(57)		106	XXX	XXX
22052L-10-4	CORTEVA ORD		08/09/2023	PNC CAPITAL MKTS	15.000	802	XXX	918							918	(115)	(115)		2	XXX	XXX
25157Y-20-2	DEUTSCHE POST ADR		08/30/2023	PNC CAPITAL MKTS	93.000	4,359	XXX	3,831	3,488	344			344		3,831	528	528		135	XXX	XXX
253868-10-3	DIGITAL REALTY REIT ORD		08/09/2023	PNC CAPITAL MKTS	16.000	1,898	XXX	1,606	1,604	2			2		1,606	292	292		39	XXX	XXX
254687-10-6	WALT DISNEY ORD		08/09/2023	PNC CAPITAL MKTS	53.000	4,633	XXX	4,727	4,605	123			123		4,727	(95)	(95)			XXX	XXX
	DISCOVER FINANCIAL SERVICES ORD		08/09/2023	PNC CAPITAL MKTS	27.000	2,837	XXX	2,598	2,641	(43)			(43)		2,598	239	239		35	XXX	XXX
256677-10-5	DOLLAR GENERAL ORD		08/09/2023	PNC CAPITAL MKTS	17.000	2,838	XXX	3,448	4,186	(738)			(738)		3,448	(609)	(609)		29	XXX	XXX
256746-10-8	DOLLAR TREE ORD		08/09/2023	PNC CAPITAL MKTS	1.000	148	XXX	142	141	1			1		142	6	6			XXX	XXX
25746U-10-9	DOMINION ENERGY ORD		08/09/2023	PNC CAPITAL MKTS	67.000	3,330	XXX	3,823							3,823	(493)	(493)		45	XXX	XXX
260557-10-3	DOW ORD		08/09/2023	PNC CAPITAL MKTS	38.000	2,115	XXX	2,068							2,068	47	47		27	XXX	XXX
26441C-20-4	DUKE ENERGY ORD		08/09/2023	PNC CAPITAL MKTS	75.000	6,923	XXX	7,106	7,724	(618)			(618)		7,106	(183)	(183)		151	XXX	XXX
277432-10-0	EASTMAN CHEMICAL ORD		08/09/2023	PNC CAPITAL MKTS	10.000	845	XXX	833	244	(1)			(1)		833	12	12		10	XXX	XXX
278642-10-3	EBAY ORD		08/09/2023	PNC CAPITAL MKTS	131.000	5,716	XXX	6,041	1,451	119			119		6,041	(325)	(325)		42	XXX	XXX
285512-10-9	ELECTRONIC ARTS ORD		08/09/2023	PNC CAPITAL MKTS	38.000	4,650	XXX	4,698	3,543	10			10		4,698	(48)	(48)		13	XXX	XXX
297178-10-5	ESSEX PROPERTY REIT ORD		09/14/2023	PNC CAPITAL MKTS	131.000	29,419	XXX	34,670	27,762	6,909			6,909		34,670	(5,251)	(5,251)		893	XXX	XXX
29786A-10-6	ETSY ORD		08/09/2023	PNC CAPITAL MKTS	41.000	3,314	XXX	3,260	4,911	(1,651)			(1,651)		3,260	54	54			XXX	XXX
30034W-10-6	EVERGY ORD		08/09/2023	PNC CAPITAL MKTS	6.000	350	XXX	368	412	(44)			(44)		368	(18)	(18)		7	XXX	XXX
30040W-10-8	EVERSOURCE ENERGY ORD		08/09/2023	PNC CAPITAL MKTS	44.000	2,970	XXX	3,406							3,406	(436)	(436)		30	XXX	XXX
	FIDELITY NATIONAL INFORMATN SVCS ORD	C	08/09/2023	PNC CAPITAL MKTS	44.000	2,526	XXX	3,058	2,985	73			73		3,058	(532)	(532)		46	XXX	XXX
337738-10-8	FISERV ORD		08/09/2023	PNC CAPITAL MKTS	8.000	1,006	XXX	974							974	32	32			XXX	XXX
345370-86-0	FORD MOTOR ORD		08/09/2023	PNC CAPITAL MKTS	122.000	1,549	XXX	1,478	919	47			47		1,478	71	71		93	XXX	XXX
34959E-10-9	FORTINET ORD		08/09/2023	PNC CAPITAL MKTS	14.000	829	XXX	877							877	(48)	(48)			XXX	XXX
35137L-10-5	FOX CL A ORD		08/17/2023	PNC CAPITAL MKTS	1,132.000	37,561	XXX	39,181	34,379	4,802			4,802		39,181	(1,620)	(1,620)		283	XXX	XXX
37045V-10-0	GENERAL MOTORS ORD		08/09/2023	PNC CAPITAL MKTS	22.000	802	XXX	791	740	51			51		791	11	11		4	XXX	XXX
37940X-10-2	GLOBAL PAYMENTS ORD		08/09/2023	PNC CAPITAL MKTS	61.000	6,723	XXX	6,138							6,138	585	585		15	XXX	XXX
38141G-10-4	GOLDMAN SACHS GROUP ORD		08/09/2023	PNC CAPITAL MKTS	1.000	344	XXX	345	343	2			2		345	(2)	(2)		5	XXX	XXX
40412C-10-1	HCA HEALTHCARE ORD		07/27/2023	PNC CAPITAL MKTS	43.000	11,847	XXX	7,574	10,318	(2,744)			(2,744)		7,574	4,273	4,273		52	XXX	XXX
437076-10-2	HOME DEPOT ORD		08/09/2023	PNC CAPITAL MKTS	9.000	2,953	XXX	2,875	2,843	32			32		2,875	78	78		38	XXX	XXX
452327-10-9	ILLUMINA ORD		08/09/2023	PNC CAPITAL MKTS	10.000	1,854	XXX	1,988		(37)			(37)		1,988	(134)	(134)			XXX	XXX
	INTERNATIONAL FLAVORS & FRAGRANS ORD	C	08/09/2023	PNC CAPITAL MKTS	64.000	4,068	XXX	6,312	1,992	(45)			(45)		6,312	(2,244)	(2,244)		83	XXX	XXX
461202-10-3	INTUIT ORD		08/30/2023	PNC CAPITAL MKTS	28.000	15,030	XXX	11,068	10,898	170			170		11,068	3,962	3,962		66	XXX	XXX
478160-10-4	JOHNSON & JOHNSON ORD		08/16/2023	PNC CAPITAL MKTS	98.000	16,988	XXX	4,879	17,312	(12,432)			(12,432)		4,879	12,109	12,109		227	XXX	XXX
493267-10-8	KEYCORP ORD		07/13/2023	PNC CAPITAL MKTS	1,486.000	15,007	XXX	14,752							14,752	254	254			XXX	XXX
494368-10-3	KIMBERLY CLARK ORD		08/09/2023	PNC CAPITAL MKTS	18.000	2,312	XXX	2,424	2,444	(19)			(19)		2,424	(113)	(113)		42	XXX	XXX
518439-10-4	ESTEE LAUDER CL A ORD		08/09/2023	PNC CAPITAL MKTS	29.000	4,818	XXX	6,884	7,206	(322)			(322)		6,884	(2,066)	(2,066)		38	XXX	XXX
532457-10-8	ELI LILLY ORD		09/14/2023	PNC CAPITAL MKTS	70.000	36,762	XXX	14,090	24,157	(10,067)			(10,067)		14,090	22,672	22,672		200	XXX	XXX
548661-10-7	LOWE'S COMPANIES ORD		08/09/2023	PNC CAPITAL MKTS	1.000	220	XXX	207							207	13	13		1	XXX	XXX
57060D-10-8	MARKETAXESS HOLDINGS ORD		08/09/2023	PNC CAPITAL MKTS	11.000	2,643	XXX	2,999	3,068	(69)			(69)		2,999	(356)	(356)		24	XXX	XXX
57636Q-10-4	MASTERCARD CL A ORD		08/09/2023	PNC CAPITAL MKTS	6.000	2,360	XXX	2,281							2,281	79	79		3	XXX	XXX
57667L-10-7	MATCH GROUP ORD	C	08/09/2023	PNC CAPITAL MKTS	65.000	2,897	XXX	2,376							2,376	521	521			XXX	XXX
579780-20-6	MCCORMICK ORD		08/09/2023	PNC CAPITAL MKTS	15.000	1,296	XXX	1,320							1,320	(24)	(24)		6	XXX	XXX
592688-10-5	METTLER TOLEDO ORD		08/09/2023	PNC CAPITAL MKTS	2.000	2,504	XXX	2,807	2,933	(125)			(125)		2,807	(303)	(303)			XXX	XXX
594918-10-4	MICROSOFT ORD		08/30/2023	PNC CAPITAL MKTS	29.000	9,524	XXX	7,010	6,955	55			55		7,010	2,514	2,514		59	XXX	XXX
60770K-10-7	MODERNA ORD		08/09/2023	PNC CAPITAL MKTS	26.000	2,635	XXX	3,583	359	32			32		3,583	(948)	(948)			XXX	XXX
617446-44-8	MORGAN STANLEY ORD		08/09/2023	PNC CAPITAL MKTS	8.000	702	XXX	718							718	(16)	(16)		7	XXX	XXX
	NN GROUP NV UNSPONSORED																				
629334-10-3	NETHERLA ADR		08/29/2023	PNC CAPITAL MKTS	575.000	11,803	XXX	13,300	7,781	1,915			1,915		13,300	(1,498)	(1,498)		446	XXX	XXX
631103-10-8	NASDAQ ORD		08/17/2023	PNC CAPITAL MKTS	162.000	8,277	XXX	7,754	9,939	(2,184)			(2,184)		7,754	523	523		68	XXX	XXX
65339F-10-1	NEXTERA ENERGY ORD		08/09/2023	PNC CAPITAL MKTS	164.000	11,308	XXX	12,838	3,344	10			10		12,838	(1,531)	(1,531)		95	XXX	XXX
654106-10-3	NIKE CL B ORD		08/09/2023	PNC CAPITAL MKTS	23.000	2,507	XXX	2,910							2,910	(403)	(403)		8	XXX	XXX
67066G-10-4	NVIDIA ORD	C	08/09/2023	PNC CAPITAL MKTS	55.000	23,250	XXX	2,165	9,742	(7,577)			(7,577)		2,165	21,085	21,085		4	XXX	XXX
693506-10-7	PPG INDUSTRIES ORD		08/09/2023	PNC CAPITAL MKTS	8.000	1,132	XXX	1,120							1,120	12	12		10	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares 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
70432V-10-2	PAYCOM SOFTWARE ORD		08/09/2023	PNC CAPITAL MKTS	11.000	3,166	XXX	2,974	3,413	(440)			(440)		2,974		193	193	4	XXX	XXX
70450Y-10-3	PAYPAL HOLDINGS ORD		08/09/2023	PNC CAPITAL MKTS	118.000	7,359	XXX	9,457	6,552	933			933		9,457		(2,098)	(2,098)		XXX	XXX
713448-10-8	PEPSICO ORD		08/09/2023	PNC CAPITAL MKTS	31.000	5,724	XXX	5,901							5,901		(177)	(177)	39	XXX	XXX
718172-10-9	PHILIP MORRIS INTERNATIONAL ORD		08/09/2023	PNC CAPITAL MKTS	84.000	8,178	XXX	8,381	506	(7)			(7)		8,381		(203)	(203)	119	XXX	XXX
71880K-10-1	PHINIA ORD		07/11/2023	PNC CAPITAL MKTS	0.200	5	XXX	5							5		—	—		XXX	XXX
742718-10-9	PROCTER & GAMBLE ORD		08/09/2023	PNC CAPITAL MKTS	42.000	6,628	XXX	6,303	6,373	(70)			(70)		6,303		325	325	117	XXX	XXX
74340W-10-3	PROLOGIS REIT		08/09/2023	PNC CAPITAL MKTS	25.000	3,073	XXX	3,112							3,112		(39)	(39)	22	XXX	XXX
75513E-10-1	RTX ORD		08/09/2023	PNC CAPITAL MKTS	20.000	1,736	XXX	1,940	2,089	(150)			(150)		1,940		(204)	(204)	23	XXX	XXX
756109-10-4	REALTY INCOME REIT ORD		08/09/2023	PNC CAPITAL MKTS	143.000	8,502	XXX	8,750	9,070	(320)			(320)		8,750		(249)	(249)	290	XXX	XXX
771195-10-4	ROCHE HOLDINGS ADR	C	08/30/2023	PNC CAPITAL MKTS	146.000	5,434	XXX	4,965	5,716	(751)			(751)		4,965		469	469	108	XXX	XXX
78410G-10-4	SBA COMMUNICATIONS CL A REIT ORD		08/09/2023	PNC CAPITAL MKTS	21.000	4,749	XXX	5,669	3,364	(36)			(36)		5,669		(920)	(920)	28	XXX	XXX
79466L-30-2	SALESFORCE ORD		08/09/2023	PNC CAPITAL MKTS	9.000	1,852	XXX	1,784							1,784		68	68		XXX	XXX
808513-10-5	CHARLES SCHWAB ORD		08/09/2023	PNC CAPITAL MKTS	29.000	1,889	XXX	2,236	2,415	(179)			(179)		2,236		(347)	(347)	15	XXX	XXX
81211K-10-0	SEALED AIR ORD		08/09/2023	PNC CAPITAL MKTS	26.000	1,013	XXX	1,293	1,301	(8)			(8)		1,293		(280)	(280)	10	XXX	XXX
816851-10-9	SEMPRA ORD		08/09/2023	PNC CAPITAL MKTS	7.000	1,019	XXX	1,084							1,084		(65)	(65)	8	XXX	XXX
81762P-10-2	SERVICENOW ORD		08/09/2023	PNC CAPITAL MKTS	2.000	1,093	XXX	916							916		178	178		XXX	XXX
83272W-10-6	SMURFIT KAPPA GROUP ADR	C	09/20/2023	PNC CAPITAL MKTS	220.000	7,691	XXX	8,495	8,170	325			325		8,495		(804)	(804)	182	XXX	XXX
842587-10-7	SOUTHERN ORD		08/09/2023	PNC CAPITAL MKTS	65.000	4,508	XXX	4,473	4,642	(169)			(169)		4,473		35	35	90	XXX	XXX
855244-10-9	STARBUCKS ORD		08/09/2023	PNC CAPITAL MKTS	45.000	4,511	XXX	5,130							5,130		(619)	(619)	24	XXX	XXX
86959C-10-3	SVENSKA HANDELSBANKEN UNSPONSORE ADR	C	08/30/2023	PNC CAPITAL MKTS	2,748.000	11,634	XXX	12,122	13,685	(1,563)			(1,563)		12,122		(488)	(488)	612	XXX	XXX
872590-10-4	T MOBILE US ORD		08/09/2023	PNC CAPITAL MKTS	28.000	3,866	XXX	4,034							4,034		(167)	(167)		XXX	XXX
87612E-10-6	TARGET ORD		08/09/2023	PNC CAPITAL MKTS	25.000	3,264	XXX	3,642	3,726	(84)			(84)		3,642		(378)	(378)	54	XXX	XXX
89151E-10-9	TotalEnergies SE	C	07/28/2023	PNC CAPITAL MKTS	178.000	10,666	XXX	7,866	13,924	(6,058)			(6,058)		7,866		2,800	2,800	301	XXX	XXX
892356-10-6	TRACTOR SUPPLY ORD		08/09/2023	PNC CAPITAL MKTS	1.000	224	XXX	211	225	(14)			(14)		211		13	13	2	XXX	XXX
902494-10-3	TYSON FOODS CL A ORD		08/09/2023	PNC CAPITAL MKTS	29.000	1,578	XXX	1,774	1,805	(31)			(31)		1,774		(196)	(196)	28	XXX	XXX
902653-10-4	UDR REIT ORD		08/09/2023	PNC CAPITAL MKTS	39.000	1,535	XXX	1,563	1,510	53			53		1,563		(28)	(28)	48	XXX	XXX
902973-30-4	US BANCORP ORD		07/26/2023	PNC CAPITAL MKTS	274.000	10,634	XXX	8,386							8,386		2,249	2,249	132	XXX	XXX
92334N-10-3	VEOLIA ENVIRONNEMENT SPONSORED ADR	C	08/30/2023	PNC CAPITAL MKTS	353.000	5,442	XXX	4,004	4,545	(540)			(540)		4,004		1,437	1,437	144	XXX	XXX
92343E-10-2	VERISIGN ORD		08/09/2023	PNC CAPITAL MKTS	2.000	409	XXX	398	411	(13)			(13)		398		11	11		XXX	XXX
92343V-10-4	VERIZON COMMUNICATIONS ORD		08/09/2023	PNC CAPITAL MKTS	413.000	14,013	XXX	19,108	8,510	2,957			2,957		19,108		(5,095)	(5,095)	551	XXX	XXX
931427-10-8	WALGREEN BOOTS ALLIANCE ORD		09/11/2023	PNC CAPITAL MKTS	1,849.000	41,807	XXX	73,148	55,741	4,660			4,660		73,148		(31,340)	(31,340)	2,491	XXX	XXX
98389B-10-0	XCEL ENERGY ORD		08/09/2023	PNC CAPITAL MKTS	143.000	8,576	XXX	9,073	10,026	(952)			(952)		9,073		(497)	(497)	218	XXX	XXX
G0250X-10-7	AMCOR ORD	C	08/09/2023	PNC CAPITAL MKTS	329.000	3,195	XXX	3,605							3,605		(410)	(410)	40	XXX	XXX
G29183-10-3	EATON ORD	C	07/26/2023	PNC CAPITAL MKTS	18.000	3,695	XXX	3,122							3,122		573	573	12	XXX	XXX
G66721-10-4	NORWEGIAN CRUISE LINE HOLDINGS ORD		08/09/2023	PNC CAPITAL MKTS	32.000	581	XXX	512	392	120			120		512		69	69		XXX	XXX
5019999999 – Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded						751,376	XXX	770,048	616,346	(17,672)			(17,672)		770,048		(18,672)	(18,672)	15,398	XXX	XXX
5989999997 – Subtotals - Common Stocks - Part 4						751,376	XXX	770,048	616,346	(17,672)			(17,672)		770,048		(18,672)	(18,672)	15,398	XXX	XXX
5989999998 – Summary Item from Part 5 for Common Stocks (N/A to Quarterly)																					
5989999999 – Subtotals Common Stocks						751,376	XXX	770,048	616,346	(17,672)			(17,672)		770,048		(18,672)	(18,672)	15,398	XXX	XXX
5999999999 – Subtotals Preferred and Common Stocks						751,376	XXX	770,048	616,346	(17,672)			(17,672)		770,048		(18,672)	(18,672)	15,398	XXX	XXX
6009999999 – Totals						1,548,233	XXX	1,556,034	1,411,098	(17,672)	1,771		(15,901)		1,566,572		(18,339)	(18,339)	37,492	XXX	XXX

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

NONE

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

NONE

(E-06) Schedule DB - Part A - Section 1 - Financial or Economic Impact of The Hedge 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	7	8	
					First Month	Second Month	Third Month	
PNC Bank –					2,492,309	4,552,599	4,563,158	XXX
FEDERAL HOME LOAN BANK –					41,574	41,737	44,737	XXX
0199998 – Deposits in depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories								XXX
0199999 – Total Open Depositories					2,533,883	4,594,336	4,607,895	XXX
0299998 – Deposits in depositories that do not exceed the allowable limit in any one depository (see Instructions) - Suspended Depositories								XXX
0299999 – Total Suspended Depositories								XXX
0399999 – Total Cash on Deposit					2,533,883	4,594,336	4,607,895	XXX
0499999 – Cash in Company's Office			XXX	XXX	200	200	200	XXX
0599999 – Total					2,534,083	4,594,536	4,608,095	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book / Adjusted Carrying Value	Amount of Interest Due and Accrued	Amount Received During Year
All Other Money Market Mutual Funds								
608919-71-8.....	FEDERATED HRMS GV O PRMR.....		09/29/2023.....	5.260.....	XXX.....	2,643,935.....	16,638.....	48,786.....
992292-18-5.....	FEDERATED HERMES GOVERNMENT ACI - INCOME.....		09/29/2023.....		XXX.....	6,096,338.....	17,593.....	64,205.....
8309999999 – All Other Money Market Mutual Funds.....						8,740,273.....	34,230.....	112,991.....
8609999999 – Total Cash Equivalents.....						8,740,273.....	34,230.....	112,991.....