



QUARTERLY STATEMENT

As of September 30, 2016
of the Condition and Affairs of the

North American Swiss Alliance

NAIC Group Code.....0000, 0000
(Current Period) (Prior Period)

NAIC Company Code..... 56375

Employer's ID Number..... 34-0719168

Organized under the Laws of OH
Incorporated/Organized..... September 6, 1889

State of Domicile or Port of Entry OH
Commenced Business..... September 6, 1889

Country of Domicile US

Statutory Home Office
26777 Lorain Road, Suite 321..... North Olmsted OH US 44070
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office
26777 Lorain Road, Suite 321..... North Olmsted OH US 44070
(Street and Number) (City or Town, State, Country and Zip Code)

440-777-7114
(Area Code) (Telephone Number)

Mail Address
26777 Lorain Road, Suite 321..... North Olmsted OH US 44070
(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records
26777 Lorain Road, Suite 321..... North Olmsted OH US 44070
(Street and Number) (City or Town, State, Country and Zip Code)

440-777-7114
(Area Code) (Telephone Number)

Internet Web Site Address
n/a

Statutory Statement Contact
Lynn Kosin
(Name)
naswiss@sbcglobal.net
(E-Mail Address)

440-777-7114
(Area Code) (Telephone Number) (Extension)

(Fax Number)

OFFICERS

Name	Title	Name	Title
1. Alois Wendelin Amstutz	President	2. Lynn M. Kosin	Secretary
3. Lynn M. Kosin	Treasurer	4.	

OTHER

Donald Phillips Robison	Vice-President
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DIRECTORS OR TRUSTEES

Alois Wendelin Amstutz	Richard Alan Rowland	William George Preslock	Donald Phillips Robison
Richard Herman Hardt	Marilyn Almo Kozma	Carl Hans Kunzler	Darlene Kilchemann
Jan Markowski			

State of..... Ohio
County of..... Cuyahoga

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.

(Signature)

Alois Wendelin Amstutz

1. (Printed Name)

President

(Title)

(Signature)

Lynn M. Kosin

2. (Printed Name)

Secretary

(Title)

(Signature)

Lynn M. Kosin

3. (Printed Name)

Treasurer

(Title)

Subscribed and sworn to before me
This _____ day of _____

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

Yes [X] No []

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	3,129,956	.....	.....3,129,956	3,399,859
2. Stocks:				
2.1 Preferred stocks.....	218,889	.....	.....218,889	168,889
2.2 Common stocks.....	.....	.....	.....0	.....
3. Mortgage loans on real estate:				
3.1 First liens.....	.....	.....	.....0	.....
3.2 Other than first liens.....	.....	.....	.....0	.....
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	.....	.....	.....0	.....
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	.....	.....	.....0	.....
4.3 Properties held for sale (less \$.....0 encumbrances).....	.....	.....	.....0	.....
5. Cash (\$.....85,664), cash equivalents (\$.....0) and short-term investments (\$.....0).....	85,664	.....	.....85,664	43,291
6. Contract loans (including \$.....0 premium notes).....	4,698	.....	.....4,698	5,552
7. Derivatives.....	.....	.....	.....0	.....
8. Other invested assets.....	.....	.....	.....0	.....
9. Receivables for securities.....	.....	.....	.....0	.....
10. Securities lending reinvested collateral assets.....	.....	.....	.....0	.....
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	3,439,207	0	3,439,207	3,617,591
13. Title plants less \$.....0 charged off (for Title insurers only).....	.....	.....	.....0	.....
14. Investment income due and accrued.....	45,014	.....	.....45,014	49,143
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	.....	.....	.....0	.....
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	.....	.....	.....0	.....
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....	.....	.....	.....0	.....
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	.....	.....	.....0	.....
16.2 Funds held by or deposited with reinsured companies.....	.....	.....	.....0	.....
16.3 Other amounts receivable under reinsurance contracts.....	.....	.....	.....0	.....
17. Amounts receivable relating to uninsured plans.....	.....	.....	.....0	.....
18.1 Current federal and foreign income tax recoverable and interest thereon.....	.....	.....	.....0	.....
18.2 Net deferred tax asset.....	.....	.....	.....0	.....
19. Guaranty funds receivable or on deposit.....	.....	.....	.....0	.....
20. Electronic data processing equipment and software.....	.....	.....	.....0	.....
21. Furniture and equipment, including health care delivery assets (\$.....0).....	.....	.....	.....0	.....
22. Net adjustment in assets and liabilities due to foreign exchange rates.....	.....	.....	.....0	.....
23. Receivables from parent, subsidiaries and affiliates.....	.....	.....	.....0	.....
24. Health care (\$.....0) and other amounts receivable.....	.....	.....	.....0	.....
25. Aggregate write-ins for other than invested assets.....	0	0	0	0
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	3,484,221	0	3,484,221	3,666,734
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	.....	.....	.....0	.....
28. Total (Lines 26 and 27).....	3,484,221	0	3,484,221	3,666,734

DETAILS OF WRITE-INS

1101. ....	.....	.....	.....0	.....
1102. ....	.....	.....	.....0	.....
1103. ....	.....	.....	.....0	.....
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	0	0	0	0
2501. ....	.....	.....	.....0	.....
2502. ....	.....	.....	.....0	.....
2503. ....	.....	.....	.....0	.....
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	0	0	0	0

North American Swiss Alliance
LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts (including \$.....0 Modco Reserve).....	2,555,000	2,570,000
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....		
3. Liability for deposit-type contracts (including \$.....0 Modco Reserve).....		
4. Contract claims:		
4.1 Life.....	5,000	5,000
4.2 Accident and health.....		
5. Refunds due and unpaid.....		
6. Provisions for refunds payable in following calendar year - estimated amounts:		
6.1 Apportioned for payment.....	10,000	10,000
6.2 Not yet apportioned.....		
7. Premiums and annuity considerations for life and accident and health contracts received in advance less \$.....0 discount; including \$.....0 accident and health premiums.....		
8. Certificate and contract liabilities not included elsewhere:		
8.1 Surrender values on canceled contracts.....		
8.2 Other amounts payable on reinsurance including \$.....0 assumed and \$.....0 ceded.....		
8.3 Interest maintenance reserve (IMR).....	136,879	149,503
9. Commissions to fieldworkers due or accrued - life and annuity contracts \$.....0, accident and health \$.....0 and deposit-type contract funds \$.....0.....		
10. Commissions and expense allowances payable on reinsurance assumed.....		
11. General expenses due or accrued.....		1,324
12. Transfers to Separate Accounts due or accrued (net) (including \$.....0 accrued for expense allowances recognized in reserves).....		
13. Taxes, licenses and fees due or accrued.....	114	114
14. Unearned investment income.....		
15. Amounts withheld or retained by Society as agent or trustee.....	1,177	209,599
16. Amounts held for fieldworkers' account, including \$.....0 fieldworkers' credit balances.....		
17. Remittances and items not allocated.....		
18. Net adjustment in assets and liabilities due to foreign exchange rates.....		
19. Liability for benefits for employees and fieldworkers if not included above.....		
20. Borrowed money \$.....0 and interest thereon \$.....0.....		
21. Miscellaneous liabilities:		
21.1 Asset valuation reserve.....	15,289	15,763
21.2 Reinsurance in unauthorized and certified (\$.....0) companies.....		
21.3 Funds held under reinsurance treaties with unauthorized and certified (\$.....0) reinsurers.....		
21.4 Payable to subsidiaries and affiliates.....		
21.5 Drafts outstanding.....	500	500
21.6 Funds held under coinsurance.....		
21.7 Derivatives.....		
21.8 Payable for securities.....		
21.9 Payable for securities lending.....		
22. Aggregate write-ins for liabilities.....	0	0
23. Total liabilities excluding Separate Accounts business (Lines 1 to 22).....	2,723,960	2,961,803
24. From Separate Accounts Statement.....		
25. Total liabilities (Lines 23 to 24).....	2,723,960	2,961,803
26. Aggregate write-ins for other than liabilities and surplus funds.....	0	0
27. Surplus notes.....		
28. Aggregate write-ins for surplus funds.....	33,673	33,673
29. Unassigned funds.....	726,588	671,258
30. Total (Lines 26 through 29) (including \$.....0 in Separate Accounts Statement).....	760,261	704,931
31. Totals (Lines 25 + 30) (Page 2, Line 28, Col. 3).....	3,484,221	3,666,734

DETAILS OF WRITE-INS		
2201.		
2202.		
2203.		
2298. Summary of remaining write-ins for Line 22 from overflow page.....	0	0
2299. Totals (Lines 2201 thru 2203 plus 2298) (Line 22 above).....	0	0
2601.		
2602.		
2603.		
2698. Summary of remaining write-ins for Line 26 from overflow page.....	0	0
2699. Totals (Lines 2601 thru 2603 plus 2698) (Line 26 above).....	0	0
2801. Relief and Benevolent Funds.....	33,673	33,673
2802.		
2803.		
2898. Summary of remaining write-ins for Line 28 from overflow page.....	0	0
2899. Totals (Lines 2801 thru 2803 plus 2898) (Line 28 above).....	33,673	33,673

North American Swiss Alliance
SUMMARY OF OPERATIONS

		1	2	3
		Current Year To Date	Prior Year To Date	Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts.....	11,859	21,035	26,285
2.	Considerations for supplementary contracts with life contingencies.....			
3.	Net investment income.....	139,076	137,803	165,666
4.	Amortization of Interest Maintenance Reserve (IMR).....	22,819	26,288	35,672
5.	Separate Accounts net gain from operations excluding unrealized gains and losses.....			
6.	Commissions and expense allowances on reinsurance ceded.....			
7.	Reserve adjustments on reinsurance ceded.....			
8.	Miscellaneous income:			
8.1	Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....			
8.2	Charges and fees for deposit-type contracts.....			
8.3	Aggregate write-ins for miscellaneous income.....	0	0	0
9.	Totals (Lines 1 to 8.3).....	173,754	185,126	227,623
10.	Death benefits.....	28,245	37,714	45,447
11.	Matured endowments (excluding guaranteed annual pure endowments).....	10,378	777	777
12.	Annuity benefits.....			
13.	Disability benefits and benefits under accident and health contracts including premiums waived \$.....0.....			
14.	Surrender benefits and withdrawals for life contracts.....	9,247	6,781	8,141
15.	Interest and adjustments on contract or deposit-type contract funds.....	4,918	4,890	6,565
16.	Payments on supplementary contracts with life contingencies.....			
17.	Increase in aggregate reserve for life and accident and health contracts.....	(15,000)	(23,000)	(17,000)
18.	Totals (Lines 10 to 17).....	37,788	27,162	43,930
19.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....			
20.	Commissions and expense allowances on reinsurance assumed.....			
21.	General insurance expenses and fraternal expenses.....	72,093	81,855	102,261
22.	Insurance taxes, licenses and fees.....	3,349	3,291	4,128
23.	Increase in loading on deferred and uncollected premiums.....			
24.	Net transfers to or (from) Separate Accounts net of reinsurance.....			
25.	Aggregate write-ins for deductions.....	0	0	0
26.	Totals (Lines 18 to 25).....	113,230	112,308	150,319
27.	Net gain from operations before refunds to members (Line 9 minus Line 26).....	60,524	72,818	77,304
28.	Refunds to members.....	5,668	5,673	7,929
29.	Net gain from operations after refunds to members and before realized capital gains (losses) (Line 27 minus Line 28).....	54,856	67,145	69,375
30.	Net realized capital gains (losses) less capital gains tax of .....0 (excluding \$.....0 transferred to the IMR).....			
31.	Net income (Lines 29 + 30).....	54,856	67,145	69,375
SURPLUS ACCOUNT				
32.	Surplus, December 31, prior year.....	704,931	637,239	637,239
33.	Net income from operations (Line 31).....	54,856	67,145	69,375
34.	Change in net unrealized capital gains (losses) less capital gains tax of \$.....0.....			
35.	Change in net unrealized foreign exchange capital gain (loss).....			
36.	Change in nonadmitted assets.....			
37.	Change in liability for reinsurance in unauthorized and certified companies.....			
38.	Change in reserve on account of change in valuation basis (increase) or decrease.....			
39.	Change in asset valuation reserve.....	474	(1,394)	(1,684)
40.	Surplus (contributed to) withdrawn from Separate Accounts during period.....			
41.	Other changes in surplus in Separate Accounts Statement.....			
42.	Change in surplus notes.....			
43.	Cumulative effect of changes in accounting principles.....			
44.	Change in surplus as a result of reinsurance.....			
45.	Aggregate write-ins for gains and losses in surplus.....	0	0	1
46.	Net change in surplus for the year (Lines 33 through 45).....	55,330	65,750	67,692
47.	Surplus as of statement date (Lines 32 + 46).....	760,261	702,990	704,931

DETAILS OF WRITE-INS			
08.301.	Miscellaneous Income.....		
08.302.	.....		
08.303.	.....		
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page.....	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above).....	0	0
2501.	.....		
2502.	.....		
2503.	.....		
2598.	Summary of remaining write-ins for Line 25 from overflow page.....	0	0
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	0	0
4501.	Balance Adjustment.....		1
4502.	Change in Asset Adequacy Reserve.....		
4503.	.....		
4598.	Summary of remaining write-ins for Line 45 from overflow page.....	0	0
4599.	Totals (Lines 4501 thru 4503 plus 4598) (Line 45 above).....	0	1

North American Swiss Alliance
CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	11,859	21,035	26,285
2. Net investment income.....	143,205	136,686	184,622
3. Miscellaneous income.....			
4. Total (Lines 1 through 3).....	155,064	157,721	210,907
5. Benefit and loss related payments.....	52,788	50,162	60,930
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			
7. Commissions, expenses paid and aggregate write-ins for deductions.....	76,766	87,532	107,581
8. Dividends paid to policyholders.....	5,668	5,673	7,929
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses).....			
10. Total (Lines 5 through 9).....	135,222	143,367	176,440
11. Net cash from operations (Line 4 minus Line 10).....	19,842	14,354	34,467
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	331,604	310,632	345,632
12.2 Stocks.....	20,000		
12.3 Mortgage loans.....			
12.4 Real estate.....			
12.5 Other invested assets.....			
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....			
12.7 Miscellaneous proceeds.....			
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	351,604	310,632	345,632
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	51,505	284,267	373,797
13.2 Stocks.....	70,000	15,139	15,139
13.3 Mortgage loans.....			
13.4 Real estate.....			
13.5 Other invested assets.....			
13.6 Miscellaneous applications.....			
13.7 Total investments acquired (Lines 13.1 to 13.6).....	121,505	299,406	388,935
14. Net increase or (decrease) in contract loans and premium notes.....	(854)		195
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	230,953	11,227	(43,498)
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).....	(208,421)	5,141	6,685
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(208,421)	5,141	6,685
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	42,374	30,722	(2,346)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	43,291	45,637	45,637
19.2 End of period (Line 18 plus Line 19.1).....	85,664	76,359	43,291
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001			

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Life Insurance.....	6,191	15,363	26,285
2. Individual annuities.....	.....	.....	.....
3. Accident and Health.....	.....	.....	.....
4. Aggregate of all other lines of business.....	0	0	0
5. Subtotal (Lines 1 through 4).....	6,191	15,363	26,285
6. Fraternal.....	.....	.....	.....
7. Expenses.....	.....	.....	.....
8. Subtotal (Lines 5 through 7).....	6,191	15,363	26,285
9. Deposit-type contracts.....	.....	.....	.....
10. Total.....	6,191	15,363	26,285

DETAILS OF WRITE-INS

0401. ....	.....	.....	.....
0402. ....	.....	.....	.....
0403. ....	.....	.....	.....
0498. Summary of remaining write-ins for Line 4 from overflow page.....	0	0	0
0499. Total (Lines 0401 thru 0403 plus 0498) (Line 4 above).....	0	0	0

NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

	State of Domicile	Current Period	Prior Year
NET INCOME			
(1) North American Swiss Alliance state basis (Page 4, Line 31, Columns 1 & 3)	OH	\$ 54,856	\$ 69,375
(2) State Prescribed Practices that increase/decrease NAIC SAP			
(3) State Permitted Practices that increase/decrease NAIC SAP			
(4) NAIC SAP (1 – 2 – 3 = 4)	OH	\$ 54,856	\$ 69,375
SURPLUS			
(5) North American Swiss Alliance state basis (Page 3, line 30, Columns 1 & 2)	OH	\$ 760,261	\$ 704,931
(6) State Prescribed Practices that increase/decrease NAIC SAP			
(7) State Permitted Practices that increase/decrease NAIC SAP			
(8) NAIC SAP (5 – 6 – 7 = 8)	OH	\$ 760,261	\$ 704,931

C. - D. No signigicant change.

Note 2 – Accounting Changes and Corrections of Errors

No significant change.

Note 3 – Business Combinations and Goodwill

No significant change.

Note 4 – Discontinued Operations

No significant change.

Note 5 – Investments

No significant change.

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 – Investment Income

No significant change.

Note 8 – Derivative Instruments

No significant change.

Note 9 – Income Taxes

No significant change.

Note 10 – Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

No significant change.

Note 11 – Debt

No significant change.

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

These benefits are not offered.

Note 13 – Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations

No significant change.

Note 14 – Liabilities, Contingencies and Assessments

No significant change.

Note 15 – Leases

No significant change.

Note 16 – Information about Financial Instruments with Off-Balance Sheet Risk and Financial Instruments with Concentrations of Credit Risk

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 17 – Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

No significant change.

Note 18 – Gain or Loss to the Reporting Entity from Uninsured Plans and the Portion of Partially Insured Plans

No significant change.

Note 19 – Direct Premium Written/Produced by Managing General Agents/Third Party Administrators

No significant change.

Note 20 – Fair Value Measurements

No Assets at Fair Value.

NOTE 21 –OTHER ITEMS

No significant change.

Note 22 – Events Subsequent

No significant change.

Note 23 – Reinsurance

No significant change.

Note 24 – Retrospectively Rated Contracts and Contracts Subject to Redetermination

No significant change.

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

No significant change.

Note 26 – Intercompany Pooling Arrangements

No significant change.

Note 27 – Structured Settlements

No significant change.

Note 28 – Health care receivables

No significant change.

Note 29 – Participating policies

No significant change.

Note 30 – Premium Deficiency Reserves

No significant change.

Note 31 – Reserves for Life Contracts and Deposit-Type Contracts

No significant changes

Note 32 – Analysis of Annuity Actuarial Reserves and Deposit Liabilities by Withdrawal Characteristics

No significant change.

Note 33 – Premium and Annuity Considerations Deferred and Uncollected

No significant change.

Note 34 – Separate Accounts

No significant change.

Note 35 – Loss/Claim Adjustment Expenses

No significant change.

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?

Yes []

No [X]

1.2

If yes, has the report been filed with the domiciliary state?

Yes []

No [X]

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?

Yes []

No [X]

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?
If yes, complete Schedule Y, Parts 1 and 1A.

Yes []

No [X]

3.2

Have there been any substantial changes in the organizational chart since the prior quarter end?

Yes []

No [X]

3.3

If the response to 3.2 is yes, provide a brief description of those changes.

4.1

Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?

Yes []

No [X]

4.2

If yes, provide 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?
If yes, attach an explanation.

Yes []

No []

N/A [X]

6.1

State as of what date the latest financial examination of the reporting entity was made or is being made.

12/31/2014

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.

12/31/2014

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).

03/21/2016

6.4

By what department or departments?
Ohio Department of Insurance

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 [X]

No []

N/A []

6.6

Have all of the recommendations within the latest financial examination report been complied with?

Yes [X]

No []

N/A []

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?

Yes []

No [X]

7.2

If yes, give full information:

8.1

Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board?

Yes []

No [X]

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?

Yes []

No [X]

8.4

If the 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 affiliate's 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 [X]

No []

(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?

Yes []

No [X]

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?

Yes []

No [X]

9.31

If the response to 9.3 is Yes, provide the nature of any waiver(s).

Q08

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?

Yes ☐ No ☒

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount:

\$0

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.)

Yes ☐ 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:

\$0

13. Amount of real estate and mortgages held in short-term investments:

\$0

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates?

Yes ☐ No ☒

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$0	\$0
14.22 Preferred Stock	0	0
14.23 Common Stock	0	0
14.24 Short-Term Investments	0	0
14.25 Mortgage Loans on Real Estate	0	0
14.26 All Other	0	0
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$0	\$0
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$0	\$0

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB?

Yes ☐ No ☒

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?

Yes ☐ No ☒

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 current statement date:

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2:

\$0

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2:

\$0

16.3 Total payable for securities lending reported on the liability page:

\$0

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 ☐ No ☒

17.1 For all agreements that comply with the requirements of the NAIC *Financial Condition Examiners Handbook*, complete the following:

1 Name of Custodian(s)	2 Custodian Address

17.2 For all agreements that do not comply with the requirements of the NAIC *Financial Condition Examiners Handbook*, provide the name, location and a complete explanation:

1 Name(s)	2 Location(s)	3 Complete Explanation(s)

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter?

Yes ☐ No ☒

17.4 If yes, give full and complete information relating thereto:

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

17.5 Identify all investment advisors, broker/dealers or individuals acting on behalf of broker/dealers that have access to the investment accounts, handle securities and have authority to make investments on behalf of the reporting entity:

1 Central Registration Depository	2 Name(s)	3 Address
Oppenheimer & Co. Inc.	John P. Kelly	2790 Mosside Blvd. Suite 210 Monroeville, PA 15146

18.1 Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* been followed?

Yes ☒ No ☐

18.2 If no, list exceptions:

North American Swiss Alliance

GENERAL INTERROGATORIES (continued)

PART 2 - FRATERNAL

1. Report the statement value of mortgage loans at the end of this reporting period for the following categories:

1.1 Long-term mortgages in good standing:

Reponses

1.11 Farm mortgages.....

1.12 Residential mortgages.....

1.13 Commercial mortgages.....

1.14 Total mortgages in good standing.....

\$.....

0

1.2 Long-term mortgages in good standing with restructured terms:

1.21 Total mortgages in good standing with restructured terms.....

.....

1.3 Long-term mortgage loans upon which interest is overdue more than three months:

1.31 Farm mortgages.....

1.32 Residential mortgages.....

1.33 Commercial mortgages.....

1.34 Total mortgages with interest overdue more than three months.....

\$.....

0

1.4 Long-term mortgage loans in process of foreclosure:

1.41 Farm mortgages.....

1.42 Residential mortgages.....

1.43 Commercial mortgages.....

1.44 Total mortgages in process of foreclosure.....

\$.....

0

1.5 Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2).....

\$.....

0

1.6 Long-term mortgages foreclosed, properties transferred to real estate in current quarter:

1.61 Farm mortgages.....

1.62 Residential mortgages.....

1.63 Commercial mortgages.....

1.64 Total mortgages foreclosed and transferred to real estate.....

\$.....

0

2.1 In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurance for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done?

Yes [] No [X]

2.2 If no, explain.....

3. Operating Percentages:

3.1 A&H loss percent.....

3.2 A&H cost containment percent.....

3.3 A&H expense percent excluding cost containment expenses.....

.....

.....

.....

4.1 Do you act as a custodian for health savings accounts?.....

Yes [] No [X]

4.2 If yes, please provide the amount of custodial funds held as of the reporting date.....

\$.....

4.3 Do you act as an administrator for health savings accounts?.....

Yes [] No [X]

4.4 If yes, please provide the balance of the funds administered as of the reporting date.....

\$.....

5.1 Does the reporting entiy have outstanding assessments in the form of liens against policy benefits that have increased surplus?.....

Yes [] No [X]

5.2 If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amounts

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1	2	3	4	5	6	7	8	9
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Reinsurer	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsuer Rating

NONE

North American Swiss Alliance
SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

State, Etc.	1	Direct Business Only					
		Life Contracts		4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 through 5	7 Deposit-Type Contracts
		2 Life Insurance Premiums	3 Annuity Considerations				
1. Alabama.....	AL	.N				.0	
2. Alaska.....	AK	.N				.0	
3. Arizona.....	AZ	.N				.0	
4. Arkansas.....	AR	.N				.0	
5. California.....	CA	.L				.0	
6. Colorado.....	CO	.N				.0	
7. Connecticut.....	CT	.N				.0	
8. Delaware.....	DE	.N				.0	
9. District of Columbia.....	DC	.N				.0	
10. Florida.....	FL	.N				.0	
11. Georgia.....	GA	.N				.0	
12. Hawaii.....	HI	.N				.0	
13. Idaho.....	ID	.N				.0	
14. Illinois.....	IL	.N				.0	
15. Indiana.....	IN	.N				.0	
16. Iowa.....	IA	.N				.0	
17. Kansas.....	KS	.N				.0	
18. Kentucky.....	KY	.N				.0	
19. Louisiana.....	LA	.N				.0	
20. Maine.....	ME	.N				.0	
21. Maryland.....	MD	.N				.0	
22. Massachusetts.....	MA	.N				.0	
23. Michigan.....	MI	.N				.0	
24. Minnesota.....	MN	.N				.0	
25. Mississippi.....	MS	.N				.0	
26. Missouri.....	MO	.N				.0	
27. Montana.....	MT	.N				.0	
28. Nebraska.....	NE	.N				.0	
29. Nevada.....	NV	.N				.0	
30. New Hampshire.....	NH	.N				.0	
31. New Jersey.....	NJ	.N				.0	
32. New Mexico.....	NM	.N				.0	
33. New York.....	NY	.N				.0	
34. North Carolina.....	NC	.N				.0	
35. North Dakota.....	ND	.N				.0	
36. Ohio.....	OH	.L	6,191			6,191	
37. Oklahoma.....	OK	.N				.0	
38. Oregon.....	OR	.N				.0	
39. Pennsylvania.....	PA	.N				.0	
40. Rhode Island.....	RI	.N				.0	
41. South Carolina.....	SC	.N				.0	
42. South Dakota.....	SD	.N				.0	
43. Tennessee.....	TN	.N				.0	
44. Texas.....	TX	.N				.0	
45. Utah.....	UT	.N				.0	
46. Vermont.....	VT	.N				.0	
47. Virginia.....	VA	.N				.0	
48. Washington.....	WA	.N				.0	
49. West Virginia.....	WV	.N				.0	
50. Wisconsin.....	WI	.N				.0	
51. Wyoming.....	WY	.N				.0	
52. American Samoa.....	AS	.N				.0	
53. Guam.....	GU	.N				.0	
54. Puerto Rico.....	PR	.N				.0	
55. US Virgin Islands.....	VI	.N				.0	
56. Northern Mariana Islands.....	MP	.N				.0	
57. Canada.....	CAN	.N				.0	
58. Aggregate Other Alien.....	OT	.XXX	.0	.0	.0	.0	.0
59. Subtotals.....	(a)...	.2	6,191	.0	.0	6,191	.0
90. Reporting entity contributions for employee benefit plans.....	.XXX					.0	
91. Dividends or refunds applied to purchase paid-up additions and annuities.....	.XXX	5,668				5,668	
92. Dividends or refunds applied to shorten endowment or premium paying period.....	.XXX					.0	
93. Premium or annuity considerations waived under disability or other contract provisions.....	.XXX					.0	
94. Aggregate other amounts not allocable by state.....	.XXX	.0	.0	.0	.0	.0	.0
95. Totals (Direct Business).....	.XXX	11,859	.0	.0	.0	11,859	.0
96. Plus reinsurance assumed.....	.XXX					.0	
97. Totals (All Business).....	.XXX	11,859	.0	.0	.0	11,859	.0
98. Less reinsurance ceded.....	.XXX					.0	
99. Totals (All Business) less reinsurance ceded.....	.XXX	11,859	.0	.0	.0	11,859	.0
DETAILS OF WRITE-INS							
58001.	.XXX					.0	
58002.	.XXX					.0	
58003.	.XXX					.0	
58998. Summary of remaining write-ins for Line 58 from overflow page.....	.XXX	.0	.0	.0	.0	.0	.0
58999. Totals (Lines 58001 thru 58003 plus 58998) (Line 58 above).....	.XXX	.0	.0	.0	.0	.0	.0
9401.	.XXX					.0	
9402.	.XXX					.0	
9403.	.XXX					.0	
9498. Summary of remaining write-ins for Line 94 from overflow page.....	.XXX	.0	.0	.0	.0	.0	.0
9499. Totals (Lines 9401 thru 9403 plus 9498) (Line 94 above).....	.XXX	.0	.0	.0	.0	.0	.0

(L) - Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) - Registered - Non-domiciled RRGs; (Q) - Qualified - Qualified or Accredited Reinsurer;
(E) - Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) - None of the above - Not allowed to write business in the state.
(a) Insert the number of L responses except for Canada and Other Alien.

Sch. Y - Pt. 1
NONE

Sch. Y - Pt. 1A
NONE

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

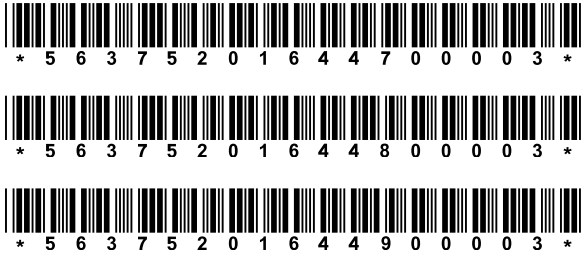
The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing 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 the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3. Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
4. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
5. Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO
6. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
7. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	NO

Explanations:

- 1. The data for this supplement is not required to be filed.
- 2. The data for this supplement is not required to be filed.
- 3. The data for this supplement is not required to be filed.
- 4. The data for this supplement is not required to be filed.
- 5. The data for this supplement is not required to be filed.
- 6. The data for this supplement is not required to be filed.
- 7. The data for this supplement is not required to be filed.

Bar Code:



NONE

North American Swiss Alliance
SCHEDULE A - VERIFICATION
Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	0	
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		
2.2 Additional investment made after acquisition.....		
3. Current year change in encumbrances.....		
4. Total gain (loss) on disposals.....		
5. Deduct amounts received on disposals.....		
6. Total foreign exchange change in book/adjusted carrying value.....		
7. Deduct current year's other-than-temporary impairment recognized.....		
8. Deduct current year's depreciation.....		
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	0	0
10. Deduct total nonadmitted amounts.....		
11. Statement value at end of current period (Line 9 minus Line 10).....	0	0

SCHEDULE B - VERIFICATION
Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	0	
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 commitment fees.....		
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....		
10. Deduct current year's other-than-temporary impairment recognized.....		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	0	0
12. Total valuation allowance.....		
13. Subtotal (Line 11 plus Line 12).....	0	0
14. Deduct total nonadmitted amounts.....		
15. Statement value at end of current period (Line 13 minus Line 14).....	0	0

SCHEDULE BA - VERIFICATION
Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	0	
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 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).....	0	0
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	0	0

SCHEDULE D - VERIFICATION
Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	3,568,747	3,545,751
2. Cost of bonds and stocks acquired.....	121,505	388,935
3. Accrual of discount.....		1,825
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....	10,196	632
6. Deduct consideration for bonds and stocks disposed of.....	351,604	345,632
7. Deduct amortization of premium.....		22,764
8. Total foreign exchange change in book/adjusted carrying value.....		
9. Deduct current year's other-than-temporary impairment recognized.....		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	3,348,844	3,568,747
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	3,348,844	3,568,747

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).....	2,665,370		190,239		2,665,370	2,665,370	2,475,131	2,665,370
2. NAIC 2 (a).....	734,489	51,505	131,169		734,489	734,489	654,825	734,489
3. NAIC 3 (a).....							0	
4. NAIC 4 (a).....							0	
5. NAIC 5 (a).....							0	
6. NAIC 6 (a).....							0	
7. Total Bonds.....	3,399,859	51,505	321,408	0	3,399,859	3,399,859	3,129,956	3,399,859
PREFERRED STOCK								
8. NAIC 1.....							0	
9. NAIC 2.....	168,889	60,000	10,000		168,889	168,889	218,889	168,889
10. NAIC 3.....							0	
11. NAIC 4.....							0	
12. NAIC 5.....							0	
13. NAIC 6.....							0	
14. Total Preferred Stock.....	168,889	60,000	10,000	0	168,889	168,889	218,889	168,889
15. Total Bonds and Preferred Stock.....	3,568,748	111,505	331,408	0	3,568,748	3,568,748	3,348,845	3,568,748

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation:
NAIC 1 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

Sch. DA - Pt. 1
NONE

Sch. DA - Verification
NONE

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

Sch. DB - Pt. C - Sn. 1
NONE

Sch. DB - Pt. C - Sn. 2
NONE

Sch. DB - Verification
NONE

Sch. E - Verification
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

Sch. BA - Pt. 2
NONE

Sch. BA - Pt. 3
NONE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
Bonds - Industrial and Miscellaneous									
565849 AE 6	MARATHON OIL CORP.....		09/23/2016....	Oppenheimer.....		51,505	50,000	1,577	2FE.....
3899999. Total Bonds - Industrial and Miscellaneous.....						51,505	50,000	1,577	XXX
8399997. Total Bonds - Part 3.....						51,505	50,000	1,577	XXX
8399999. Total Bonds.....						51,505	50,000	1,577	XXX
Preferred Stocks - Industrial and Miscellaneous									
G68603 15 1	PARTNERRE LTD. 5.875% Pfd.....		04/28/2016....	EXCHANGE.....	400,000	10,000			P2LFE.....
74460W 73 5	PUBLIC STORAGE 4.95%.....		07/20/2016....	EXCHANGE.....	2,000,000	50,000			P2LFE.....
8499999. Total Preferred Stocks - Industrial and Miscellaneous.....						60,000	XXX	0	XXX
8999997. Total Preferred Stocks - Part 3.....						60,000	XXX	0	XXX
8999999. Total Preferred Stocks.....						60,000	XXX	0	XXX
9899999. Total Preferred and Common Stocks.....						60,000	XXX	0	XXX
9999999. Total Bonds, Preferred and Common Stocks.....						111,505	XXX	1,577	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues:.....0.

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			F o r e i g n	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 Design- ation or Market Indicator (a)
Bonds - U.S. Special Revenue and Special Assessment																							
033896	KP	5	Anderson IN Sch Bldg Corp Rfdg.....	09/23/2016.	Oppenheimer.....		26,067	25,000	25,678	25,590					0		25,590		477	477	1,095	07/05/2026....	1FE.....
864855	4M	0	Sugarland TX Txbl Ctf Oblig Ser.....	09/23/2016.	Oppenheimer.....		52,135	50,000	51,512	51,323					0		51,323		812	812	1,448	11/15/2020....	1FE.....
3199999. Total Bonds - U.S. Special Revenue and Special Assessment.....							78,202	75,000	77,190	76,913	0	0	0	0	0	0	76,913	0	1,289	1,289	2,543	XXX	XXX
Bonds - Industrial and Miscellaneous																							
124857	AG	8	CBS Corp.....	09/23/2016.	Oppenheimer.....		20,600	20,000	19,819	19,891					0		19,891		709	709	715	03/01/2022....	2FE.....
124857	AG	8	CBS Corp.....	09/23/2016.	Oppenheimer.....		15,445	15,000	14,873	14,921					0		14,921		524	524	539	03/01/2022....	2FE.....
126650	BH	2	CVS Caremark Corp.....	07/27/2016.	Oppenheimer.....		15,626	15,000	17,366	15,394					0		15,394		232	232	565	06/01/2017....	1FE.....
500255	AN	4	Kohl's Corporation.....	07/01/2016.	Oppenheimer.....		51,245	50,000	51,006	50,853					0		50,853		392	392	2,883	01/15/2033....	2FE.....
565849	AL	0	Marathon Oil Corp.....	09/23/2016.	Oppenheimer.....		45,870	50,000	45,005	45,504					0		45,504		366	366	1,561	06/01/2025....	2FE.....
665859	AL	8	Northern Trust.....	09/23/2016.	Oppenheimer.....		52,495	50,000	47,377	48,832					0		48,832		3,663	3,663	1,529	11/04/2020....	1FE.....
744448	CD	1	Public Service Colorado.....	09/23/2016.	Oppenheimer.....		26,060	25,000	24,898	24,960					0		24,960		1,100	1,100	684	11/15/2020....	1FE.....
744448	CD	1	Public Service Colorado.....	09/23/2016.	Oppenheimer.....		26,060	25,000	23,090	24,140					0		24,140		1,920	1,920	684	11/15/2020....	1FE.....
3899999. Total Bonds - Industrial and Miscellaneous.....							253,401	250,000	243,433	244,495	0	0	0	0	0	0	244,495	0	8,906	8,906	9,161	XXX	XXX
8399997. Total Bonds - Part 4.....							331,604	325,000	320,623	321,408	0	0	0	0	0	0	321,408	0	10,196	10,196	11,704	XXX	XXX
8399999. Total Bonds.....							331,604	325,000	320,623	321,408	0	0	0	0	0	0	321,408	0	10,196	10,196	11,704	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous																							
G68603	12	8	Partnerre Ltd. 5.875% Pfd.....	04/28/2016.	Exchange.....	400,000	10,000		10,000	10,000	10,000				0		10,000			0		XXX	P2LFE....
8499999. Total Preferred Stocks - Industrial and Miscellaneous.....							10,000	XXX	10,000	10,000	0	0	0	0	0	0	10,000	0	0	0	0	XXX	XXX
8999997. Total Preferred Stocks - Part 4.....							10,000	XXX	10,000	10,000	0	0	0	0	0	0	10,000	0	0	0	0	XXX	XXX
8999999. Total Preferred Stocks.....							10,000	XXX	10,000	10,000	0	0	0	0	0	0	10,000	0	0	0	0	XXX	XXX
9899999. Total Preferred and Common Stocks.....							10,000	XXX	10,000	10,000	0	0	0	0	0	0	10,000	0	0	0	0	XXX	XXX
9999999. Total Bonds, Preferred and Common Stocks.....							341,604	XXX	330,623	331,408	0	0	0	0	0	0	331,408	0	10,196	10,196	11,704	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues:.....0.

QE05

Sch. DB - Pt. A - Sn. 1
NONE

Sch. DB - Pt. B - Sn. 1
NONE

Sch. DB - Pt. D - Sn. 1
NONE

Sch. DB - Pt. D - Sn. 2
NONE

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
Key Bank Checking..... Cleveland, OH.....	.....	.....	.....	.....	.....3,730	962	10,041	XXX
GBU Account..... Pittsburgh, PA.....	.....	.....3.000	254	.....	.....34,015	34,015	34,269	XXX
Oppenheimer Money Market..... Pittsburgh, PA.....	.....	.....0.001	0	.....	.....35,476	40,585	41,354	XXX
0199999. Total Open Depositories.....	XXX	XXX	254	0	73,221	75,562	85,664	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	254	0	73,221	75,562	85,664	XXX
0599999. Total Cash.....	XXX	XXX	254	0	73,221	75,562	85,664	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8
Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year

NONE