

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2021

OF THE CONDITION AND AFFAIRS OF THE

NORTH AMERICAN SWISS ALLIANCE

NAIC Group Code..... NAIC Company Code..... 56375..... Employer's ID Number..... 34-0719168.....

(Current) (Prior)

Organized under the Laws of..... OH..... State of Domicile or Port of Entry..... OH.....

Country of Domicile..... US.....

Licensed as business type:..... Fraternal Benefit Societies.....

Incorporated/Organized..... 09/06/1889..... Commenced Business..... 09/06/1889.....

Statutory Home Office..... 26777 Lorain Road, Suite 321..... North Olmsted, OH, US 44070-3225.....

Main Administrative Office..... 26777 Lorain Road, Suite 321.....

..... North Olmsted, OH, US 44070-3225..... 440-777-7114.....

..... (Telephone).....

Mail Address..... 26777 Lorain Road, Suite 321..... North Olmsted, OH, US 44070-3225.....

Primary Location of Books and

Records..... 26777 Lorain Road, Suite 321.....

..... North Olmsted, OH, US 44070-3225..... 440-777-7114.....

..... (Telephone).....

Internet Website Address..... n/a.....

Statutory Statement Contact..... Lynn M. Kosin..... 440-777-7114.....

..... (Telephone).....

..... naswiss@sbcglobal.net.....

..... (E-Mail)..... (Fax).....

OFFICERS

..... Jan A. Markowski, President.....

..... Donald P Robison, Vice-President.....

..... Lynn M. Kosin, Secretary/Treasurer.....

OTHER

..... Kevin M. Ruedy, Financial Advisor.....

DIRECTORS OR TRUSTEES

..... Lynn M. Kosin.....

..... Kevin M. Ruedy.....

..... Jan A Markowski.....

..... Donald P. Robison.....

..... John J. Jencson.....

..... David E. Stucki.....

..... Michael A Kosin.....

..... Thomas M. Vassallo.....

..... William B Perrine.....

State of

County of SS

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC Annual Statement Instructions and Accounting Practices and Procedures manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

X

Jan A. Markowski
President

X

Lynn M. Kosin
Secretary/Treasurer

X

Donald P. Robison
Vice-President

Subscribed and sworn to before me

this _____ day of _____

a. Is this an original filing? Yes

b. If no:

1. State the amendment number: _____

2. Date filed: _____

3. Number of pages attached: _____

X

SUMMARY INVESTMENT SCHEDULE

		Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
		1	2	3	4	5	6
Investment Categories		Amount	Percentage of Column 1 Line 13	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3+4) Amount	Percentage of Column 5 Line 13
1.	Long-term bonds (Schedule D, Part 1):						
	1.01 U.S. governments						
	1.02 All other governments						
	1.03 U.S. states, territories and possessions, etc. guaranteed						
	1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed						
	1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	486,203	14.0	486,203		486,203	14.0
	1.06 Industrial and miscellaneous	2,853,788	82.3	2,853,788		2,853,788	82.3
	1.07 Hybrid securities						
	1.08 Parent, subsidiaries and affiliates						
	1.09 SVO identified funds						
	1.10 Unaffiliated bank loans						
	1.11 Total long-term bonds	3,339,991	96.3	3,339,991		3,339,991	96.3
2.	Preferred stocks (Schedule D, Part 2, Section 1):						
	2.01 Industrial and miscellaneous (Unaffiliated)	53,388	1.5	53,388		53,388	1.5
	2.02 Parent, subsidiaries and affiliates						
	2.03 Total preferred stocks	53,388	1.5	53,388		53,388	1.5
3.	Common stocks (Schedule D, Part 2, Section 2):						
	3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)						
	3.02 Industrial and miscellaneous Other (Unaffiliated)						
	3.03 Parent, subsidiaries and affiliates Publicly traded						
	3.04 Parent, subsidiaries and affiliates Other						
	3.05 Mutual funds						
	3.06 Unit investment trusts						
	3.07 Closed-end funds						
	3.08 Total common stocks						
4.	Mortgage loans (Schedule B):						
	4.01 Farm mortgages						
	4.02 Residential mortgages						
	4.03 Commercial mortgages						
	4.04 Mezzanine real estate loans						
	4.05 Total valuation allowance						
	4.06 Total mortgage loans						
5.	Real estate (Schedule A):						
	5.01 Properties occupied by company						
	5.02 Properties held for production of income						
	5.03 Properties held for sale						
	5.04 Total real estate						
6.	Cash, cash equivalents and short-term investments:						
	6.01 Cash (Schedule E, Part 1)	72,005	2.1	72,005		72,005	2.1
	6.02 Cash equivalents (Schedule E, Part 2)						
	6.03 Short-term investments (Schedule DA)						
	6.04 Total cash, cash equivalents and short-term investments	72,005	2.1	72,005		72,005	2.1
7.	Contract loans	1,417	0.0	1,417		1,417	0.0
8.	Derivatives (Schedule DB)						
9.	Other invested assets (Schedule BA)						
10.	Receivables for securities						
11.	Securities lending (Schedule DL, Part 1)				XXX	XXX	XXX
12.	Other invested assets (Page 2, Line 11)						
13.	Total invested assets	3,466,801	100.0	3,466,801		3,466,801	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 6)		
2.2	Additional investment made after acquisition (Part 2, Column 9)		
3.	Current year change in encumbrances:		
3.1	Totals, Part 1, Column 13		
3.2	Totals, Part 3, Column 11		
4.	Total gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	Total foreign exchange change in book / adjusted carrying value:		
6.1	Totals, Part 1, Column 15		
6.2	Totals, Part 3, Column 13		
7.	Deduct current year's other-than-temporary impairment recognized:		
7.1	Totals, Part 1, Column 12		
7.2	Totals, Part 3, Column 10		
8.	Deduct current year's depreciation:		
8.1	Totals, Part 1, Column 11		
8.2	Totals, Part 3, Column 9		
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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 (Part 2, Column 7)		
2.2	Additional investment made after acquisition (Part 2, Column 8)		
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 12		
3.2	Totals, Part 3, Column 11		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 9		
5.2	Totals, Part 3, Column 8		
6.	Total gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, Column 15		
8.	Deduct amortization of premium and mortgage interest points and commissions fee		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
9.1	Totals, Part 1, Column 13		
9.2	Totals, Part 3, Column 13		
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 11		
10.2	Totals, Part 3, Column 10		
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 of mortgages owned at end of current period (Line 13 minus Line 14)		

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8)		
2.2	Additional investment made after acquisition (Part 2, Column 9)		
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16		
3.2	Totals, Part 3, Column 12		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13		
5.2	Totals, Part 3, Column 9		
6.	Total gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 16		
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book / adjusted carrying value:		
9.1	Totals, Part 1, Column 17		
9.2	Totals, Part 3, Column 14		
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15		
10.2	Totals, Part 3, Column 11		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		3,336,244
2.	Cost of bonds and stocks acquired, Part 3, Column 7		486,011
3.	Accrual of discount		1,690
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12	10,296	
4.2	Part 2, Section 1, Column 15	-	
4.3	Part 2, Section 2, Column 13		
4.4	Part 4, Column 11		10,296
5.	Total gain (loss) on disposals, Part 4, Column 19		735
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		448,411
7.	Deduct amortization of premium		16,003
8.	Total foreign exchange change in book / adjusted carrying value:		
8.1	Part 1, Column 15		
8.2	Part 2, Section 1, Column 19		
8.3	Part 2, Section 2, Column 16		
8.4	Part 4, Column 15		
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14		
9.2	Part 2, Section 1, Column 17	-	
9.3	Part 2, Section 2, Column 14		
9.4	Part 4, Column 13		-
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		22,817
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		3,393,379
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		3,393,379

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description	1 Book / Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS				
Governments (including all obligations guaranteed by governments)				
1. United States	–			
2. Canada	–	–	–	–
3. Other Countries	–	–	–	–
4. Totals	–	–	–	–
U.S. States, Territories and Possessions (direct and guaranteed)				
5. Totals				
U.S. Political Subdivisions of States, Territories and Possessions (direct and guaranteed)				
6. Totals				
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions				
7. Totals	486,203	510,853	499,529	480,000
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)				
8. United States	2,707,530	3,013,152	2,730,929	2,521,000
9. Canada	–			
10. Other Countries	146,258	178,929	160,673	150,000
11. Totals	2,853,788	3,192,081	2,891,602	2,671,000
Parent, Subsidiaries and Affiliates				
12. Totals				
13. Total Bonds	3,339,991	3,702,934	3,391,131	3,151,000
PREFERRED STOCKS				
Industrial and Miscellaneous (unaffiliated)				
14. United States	53,388	52,826	53,388	XXX
15. Canada				XXX
16. Other Countries				XXX
17. Totals	53,388	52,826	53,388	XXX
Parent, Subsidiaries and Affiliates				
18. Totals				XXX
19. Total Preferred Stocks	53,388	52,826	53,388	XXX
COMMON STOCKS				
Industrial and Miscellaneous (unaffiliated)				
20. United States	–			XXX
21. Canada				XXX
22. Other Countries				XXX
23. Totals	–			XXX
Parent, Subsidiaries and Affiliates				
24. Totals				XXX
25. Total Common Stocks	–			XXX
26. Total Stocks	53,388	52,826	53,388	XXX
27. Total Bonds and Stocks	3,393,379	3,755,760	3,444,519	XXX

SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation		1	2	3	4	5	6	7	8	9	10	11	12
		1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 11.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
1.	U.S. Governments												
1.1.	NAIC 1.....						XXX						
1.2.	NAIC 2.....						XXX						
1.3.	NAIC 3.....						XXX						
1.4.	NAIC 4.....						XXX						
1.5.	NAIC 5.....						XXX						
1.6.	NAIC 6.....						XXX						
1.7.	Totals.....						XXX						
2.	All Other Governments												
2.1.	NAIC 1.....						XXX						
2.2.	NAIC 2.....						XXX						
2.3.	NAIC 3.....						XXX						
2.4.	NAIC 4.....						XXX						
2.5.	NAIC 5.....						XXX						
2.6.	NAIC 6.....						XXX						
2.7.	Totals.....						XXX						
3.	U.S. States, Territories and Possessions, etc., Guaranteed												
3.1.	NAIC 1.....						XXX						
3.2.	NAIC 2.....						XXX						
3.3.	NAIC 3.....						XXX						
3.4.	NAIC 4.....						XXX						
3.5.	NAIC 5.....						XXX						
3.6.	NAIC 6.....						XXX						
3.7.	Totals.....						XXX						
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1.	NAIC 1.....						XXX						
4.2.	NAIC 2.....						XXX						
4.3.	NAIC 3.....						XXX						
4.4.	NAIC 4.....						XXX						
4.5.	NAIC 5.....						XXX						
4.6.	NAIC 6.....						XXX						
4.7.	Totals.....						XXX						
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1.	NAIC 1.....	—	51,220	129,799	115,879	—	XXX	296,898	8.9	426,674	13.5	296,898	
5.2.	NAIC 2.....	—	30,310	—	72,392	—	XXX	102,702	3.1	103,207	3.3	102,702	
5.3.	NAIC 3.....	—	—	—	—	86,603	XXX	86,603	2.6	84,592	2.7	86,603	
5.4.	NAIC 4.....	—	—	—	—	—	XXX	—	—	—	—	—	
5.5.	NAIC 5.....	—	—	—	—	—	XXX	—	—	—	—	—	
5.6.	NAIC 6.....	—	—	—	—	—	XXX	—	—	—	—	—	
5.7.	Totals.....	—	81,530	129,799	188,271	86,603	XXX	486,203	14.6	614,473	19.4	486,203	

SCHEDULE D - PART 1A - SECTION 1 (CONTINUED)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

		1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation		1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 11.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
6.	Industrial and Miscellaneous (unaffiliated)												
6.1.	NAIC 1.....	—	—	—	378,840	136,569	XXX	515,409	15.4	455,447	14.4	515,409	
6.2.	NAIC 2.....	49,908	115,126	105,156	733,892	1,063,277	XXX	2,067,359	61.9	1,826,230	57.8	2,067,359	
6.3.	NAIC 3.....	—	78,280	49,099	—	93,459	XXX	220,838	6.6	264,954	8.4	220,838	
6.4.	NAIC 4.....	—	—	50,182	—	—	XXX	50,182	1.5	—	—	50,182	
6.5.	NAIC 5.....	—	—	—	—	—	XXX	—	—	—	—	—	
6.6.	NAIC 6.....	—	—	—	—	—	XXX	—	—	—	—	—	
6.7.	Totals.....	49,908	193,406	204,437	1,112,732	1,293,305	XXX	2,853,788	85.4	2,546,631	80.6	2,853,788	
7.	Hybrid Securities												
7.1.	NAIC 1.....						XXX						
7.2.	NAIC 2.....						XXX						
7.3.	NAIC 3.....						XXX						
7.4.	NAIC 4.....						XXX						
7.5.	NAIC 5.....						XXX						
7.6.	NAIC 6.....						XXX						
7.7.	Totals.....						XXX						
8.	Parent, Subsidiaries and Affiliates												
8.1.	NAIC 1.....						XXX						
8.2.	NAIC 2.....						XXX						
8.3.	NAIC 3.....						XXX						
8.4.	NAIC 4.....						XXX						
8.5.	NAIC 5.....						XXX						
8.6.	NAIC 6.....						XXX						
8.7.	Totals.....						XXX						
9.	SVO Identified Funds												
9.1.	NAIC 1.....	XXX	XXX	XXX	XXX	XXX							
9.2.	NAIC 2.....	XXX	XXX	XXX	XXX	XXX							
9.3.	NAIC 3.....	XXX	XXX	XXX	XXX	XXX							
9.4.	NAIC 4.....	XXX	XXX	XXX	XXX	XXX							
9.5.	NAIC 5.....	XXX	XXX	XXX	XXX	XXX							
9.6.	NAIC 6.....	XXX	XXX	XXX	XXX	XXX							
9.7.	Totals.....	XXX	XXX	XXX	XXX	XXX							
10.	Unaffiliated Bank Loans												
10.1.	NAIC 1.....						XXX						
10.2.	NAIC 2.....						XXX						
10.3.	NAIC 3.....						XXX						
10.4.	NAIC 4.....						XXX						
10.5.	NAIC 5.....						XXX						
10.6.	NAIC 6.....						XXX						
10.7.	Totals.....						XXX						

SCHEDULE D - PART 1A - SECTION 1 (CONTINUED)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation		1	2	3	4	5	6	7	8	9	10	11	12
		1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 11.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
11.	Total Bonds Current Year												
11.1.	NAIC 1.....	(d) —	51,220	129,799	494,719	136,569		812,307	24.3	XXX	XXX	812,307	
11.2.	NAIC 2.....	(d) 49,908	145,436	105,156	806,284	1,063,277		2,170,061	65.0	XXX	XXX	2,170,061	
11.3.	NAIC 3.....	(d) —	78,280	49,099	—	180,062		307,441	9.2	XXX	XXX	307,441	
11.4.	NAIC 4.....	(d) —	—	50,182	—	—		50,182	1.5	XXX	XXX	50,182	
11.5.	NAIC 5.....	(d) —	—	—	—	—	(c) —	—	—	XXX	XXX	—	
11.6.	NAIC 6.....	(d) —	—	—	—	—	(c) —	—	—	XXX	XXX	—	
11.7.	Totals.....	49,908	274,936	334,236	1,301,003	1,379,908	(b) 3,339,991	100.0	XXX	XXX	XXX	3,339,991	
11.8.	Line 11.7 as a % of Col. 7.....	1.5	8.2	10.0	39.0	41.3	100.0	XXX	XXX	XXX	XXX	100.0	
12.	Total Bonds Prior Year												
12.1.	NAIC 1.....		51,845	129,927	625,124	75,225		XXX	XXX	882,121	27.9	882,121	
12.2.	NAIC 2.....	25,000	161,455	190,704	699,711	852,567		XXX	XXX	1,929,437	61.0	1,929,437	
12.3.	NAIC 3.....		30,108	147,345		172,093		XXX	XXX	349,546	11.1	349,546	
12.4.	NAIC 4.....							XXX	XXX				
12.5.	NAIC 5.....							XXX	XXX	(c)			
12.6.	NAIC 6.....							XXX	XXX	(c)			
12.7.	Totals.....	25,000	243,408	467,976	1,324,835	1,099,885	XXX	XXX	(b) 3,161,104	100.0	XXX	3,161,104	
12.8.	Line 12.7 as a % of Col. 9.....	0.8	7.7	14.8	41.9	34.8	XXX	XXX	100.0	XXX	XXX	100.0	
13.	Total Publicly Traded Bonds												
13.1.	NAIC 1.....	—	51,220	129,799	494,719	136,569		812,307	24.3	882,121	27.9	812,307	XXX
13.2.	NAIC 2.....	49,908	145,436	105,156	806,284	1,063,277		2,170,061	65.0	1,929,437	61.0	2,170,061	XXX
13.3.	NAIC 3.....	—	78,280	49,099	—	180,062		307,441	9.2	349,546	11.1	307,441	XXX
13.4.	NAIC 4.....	—	—	50,182	—	—		50,182	1.5			50,182	XXX
13.5.	NAIC 5.....	—	—	—	—	—		—	—			—	XXX
13.6.	NAIC 6.....	—	—	—	—	—		—	—			—	XXX
13.7.	Totals.....	49,908	274,936	334,236	1,301,003	1,379,908		3,339,991	100.0	3,161,104	100.0	3,339,991	XXX
13.8.	Line 13.7 as a % of Col. 7.....	1.5	8.2	10.0	39.0	41.3		100.0	XXX	XXX	XXX	100.0	XXX
13.9.	Line 13.7 as a % of Line 11.7, Col. 7, Section 11.....	1.5	8.2	10.0	39.0	41.3		100.0	XXX	XXX	XXX	100.0	XXX
14.	Total Privately Placed Bonds												
14.1.	NAIC 1.....											XXX	
14.2.	NAIC 2.....											XXX	
14.3.	NAIC 3.....											XXX	
14.4.	NAIC 4.....											XXX	
14.5.	NAIC 5.....											XXX	
14.6.	NAIC 6.....											XXX	
14.7.	Totals.....											XXX	
14.8.	Line 14.7 as a % of Col. 7.....								XXX	XXX	XXX	XXX	
14.9.	Line 14.7 as a % of Line 11.7, Col. 7, Section 11.....								XXX	XXX	XXX	XXX	

(a) Includes \$ freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes \$ current year of bonds with Z designations and \$ prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.
(c) Includes \$ current year of bonds with 5GI designations, \$ prior year of bonds with 5GI designations and \$ current year, \$ prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
(d) 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 \$.

SCHEDULE D – PART 1A – SECTION 2

Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type		1	2	3	4	5	6	7	8	9	10	11	12
		1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 11.08	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed
1.	U.S. Governments												
1.01.	Issuer Obligations						XXX						
1.02.	Residential Mortgage-Backed Securities						XXX						
1.03.	Commercial Mortgage-Backed Securities						XXX						
1.04.	Other Loan-Backed and Structured Securities						XXX						
1.05.	Totals						XXX						
2.	All Other Governments												
2.01.	Issuer Obligations						XXX						
2.02.	Residential Mortgage-Backed Securities						XXX						
2.03.	Commercial Mortgage-Backed Securities						XXX						
2.04.	Other Loan-Backed and Structured Securities						XXX						
2.05.	Totals						XXX						
3.	U.S. States, Territories and Possessions, Guaranteed												
3.01.	Issuer Obligations						XXX						
3.02.	Residential Mortgage-Backed Securities						XXX						
3.03.	Commercial Mortgage-Backed Securities						XXX						
3.04.	Other Loan-Backed and Structured Securities						XXX						
3.05.	Totals						XXX						
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01.	Issuer Obligations						XXX						
4.02.	Residential Mortgage-Backed Securities						XXX						
4.03.	Commercial Mortgage-Backed Securities						XXX						
4.04.	Other Loan-Backed and Structured Securities						XXX						
4.05.	Totals						XXX						
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01.	Issuer Obligations	–	81,530	129,799	188,271	86,603	XXX	486,203	14.6	614,473	19.4	486,203	
5.02.	Residential Mortgage-Backed Securities						XXX						
5.03.	Commercial Mortgage-Backed Securities						XXX						
5.04.	Other Loan-Backed and Structured Securities						XXX						
5.05.	Totals	–	81,530	129,799	188,271	86,603	XXX	486,203	14.6	614,473	19.4	486,203	
6.	Industrial and Miscellaneous												
6.01.	Issuer Obligations	49,908	193,406	204,437	1,112,732	1,293,305	XXX	2,853,788	85.4	2,546,631	80.6	2,853,788	
6.02.	Residential Mortgage-Backed Securities						XXX						
6.03.	Commercial Mortgage-Backed Securities						XXX						
6.04.	Other Loan-Backed and Structured Securities						XXX						
6.05.	Totals	49,908	193,406	204,437	1,112,732	1,293,305	XXX	2,853,788	85.4	2,546,631	80.6	2,853,788	
7.	Hybrid Securities												
7.01.	Issuer Obligations						XXX						
7.02.	Residential Mortgage-Backed Securities						XXX						
7.03.	Commercial Mortgage-Backed Securities						XXX						
7.04.	Other Loan-Backed and Structured Securities						XXX						
7.05.	Totals						XXX						
8.	Parent, Subsidiaries and Affiliates												
8.01.	Issuer Obligations						XXX						
8.02.	Residential Mortgage-Backed Securities						XXX						
8.03.	Commercial Mortgage-Backed Securities						XXX						
8.04.	Other Loan-Backed and Structured Securities						XXX						
8.05.	Affiliated Bank Loans-Issued						XXX						
8.06.	Affiliated Bank Loans-Acquired						XXX						
8.07.	Totals						XXX						

SCHEDULE D – PART 1A – SECTION 2 (CONTINUED)

Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type		1	2	3	4	5	6	7	8	9	10	11	12
		1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 11.08	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed
9.	SVO Identified Funds												
9.01.	Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
10.	Unaffiliated Bank Loans												
10.01.	Unaffiliated Bank Loans - Issued						XXX						
10.02.	Unaffiliated Bank Loans - Acquired						XXX						
10.03.	Totals						XXX						
11.	Total Bonds Current Year												
11.01.	Issuer Obligations	49,908	274,936	334,236	1,301,003	1,379,908	XXX	3,339,991	100.0	XXX	XXX	3,339,991	
11.02.	Residential Mortgage-Backed Securities						XXX			XXX	XXX		
11.03.	Commercial Mortgage-Backed Securities						XXX			XXX	XXX		
11.04.	Other Loan-Backed and Structured Securities						XXX			XXX	XXX		
11.05.	SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
11.06.	Affiliated Bank Loans						XXX			XXX	XXX		
11.07.	Unaffiliated Bank Loans						XXX			XXX	XXX		
11.08.	Totals	49,908	274,936	334,236	1,301,003	1,379,908		3,339,991	100.0	XXX	XXX	3,339,991	
11.09.	Lines 11.08 as a % Col. 7	1.5	8.2	10.0	39.0	41.3		100.0	XXX	XXX	XXX	100.0	
12.	Total Bonds Prior Year												
12.01.	Issuer Obligations	25,000	243,408	467,976	1,324,835	1,099,885	XXX	XXX	XXX	3,161,104	100.0	3,161,104	
12.02.	Residential Mortgage-Backed Securities						XXX	XXX	XXX				
12.03.	Commercial Mortgage-Backed Securities						XXX	XXX	XXX				
12.04.	Other Loan-Backed and Structured Securities						XXX	XXX	XXX				
12.05.	SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
12.06.	Affiliated Bank Loans						XXX	XXX	XXX				
12.07.	Unaffiliated Bank Loans						XXX	XXX	XXX				
12.08.	Totals	25,000	243,408	467,976	1,324,835	1,099,885		XXX	XXX	3,161,104	100.0	3,161,104	
12.09.	Line 12.08 as a % of Col. 9	0.8	7.7	14.8	41.9	34.8		XXX	XXX	100	XXX	100.0	
13.	Total Publicly Traded Bonds												
13.01.	Issuer Obligations	49,908	274,936	334,236	1,301,003	1,379,908	XXX	3,339,991	100.0	3,161,104	100.0	3,339,991	XXX
13.02.	Residential Mortgage-Backed Securities						XXX						XXX
13.03.	Commercial Mortgage-Backed Securities						XXX						XXX
13.04.	Other Loan-Backed and Structured Securities						XXX						XXX
13.05.	SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
13.06.	Affiliated Bank Loans						XXX						XXX
13.07.	Unaffiliated Bank Loans						XXX						XXX
13.08.	Totals	49,908	274,936	334,236	1,301,003	1,379,908		3,339,991	100.0	3,161,104	100.0	3,339,991	XXX
13.09.	Line 13.08 as a % of Col. 7	1.5	8.2	10.0	39.0	41.3		100.0	XXX	XXX	XXX	100.0	XXX
13.10.	Line 13.08 as a % of Line 11.08, Col. 7, Section 11	1.5	8.2	10.0	39.0	41.3		100.0	XXX	XXX	XXX	100.0	XXX
14.	Total Privately Placed Bonds												
14.01.	Issuer Obligations						XXX					XXX	
14.02.	Residential Mortgage-Backed Securities						XXX					XXX	
14.03.	Commercial Mortgage-Backed Securities						XXX					XXX	
14.04.	Other Loan-Backed and Structured Securities						XXX					XXX	
14.05.	SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
14.06.	Affiliated Bank Loans						XXX					XXX	
14.07.	Unaffiliated Bank Loans						XXX					XXX	
14.08.	Totals											XXX	
14.09.	Line 14.08 as a % of Col. 7								XXX	XXX	XXX	XXX	
14.10.	Line 14.08 as a % of Line 11.08, Col. 7, Section 11								XXX	XXX	XXX	XXX	

(SI-10) Schedule DA - Short-Term Investments

NONE

(SI-11) Schedule DB - Part A - Verification Between Years - Options, Caps, Floors, Collars, Swaps and Forwards

NONE

(SI-11) Schedule DB - Part B - Verification Between Years - Futures Contracts

NONE

(SI-12) Schedule DB - Part C - Section 1

NONE

(SI-13) Schedule DB - Part C - Section 2

NONE

(SI-14) Schedule DB - Verification Between Years

NONE

(SI-15) Schedule E - Part 2 - Verification Between Years

NONE

(E-01) Schedule A - Part 1

NONE

(E-02) Schedule A - Part 2

NONE

(E-03) Schedule A - Part 3

NONE

(E-04) Schedule B - Part 1

NONE

(E-05) Schedule B - Part 2

NONE

(E-06) Schedule B - Part 3

NONE

(E-07) Schedule BA - Part 1

NONE

(E-08) Schedule BA - Part 2

NONE

(E-09) Schedule BA - Part 3

NONE

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Issuer Obligations																					
132380-AP-1	Cambridge Mn Indpt Sch				1.C FE	15,373	100.333	15,050	15,000	15,000		(50)			4.750	4.488	FA-1	297	713	07/11/2014	02/01/2029
303891-YR-0	Fairfax Cnty Va Water Auth Rev			1	1.A FE	47,777	102.546	51,273	50,000	49,363		319			3.185	3.610	AO-1	398	1,593	12/12/2014	04/01/2028
306801-J6-9	Falmouth Ma Rfdg Txbl Ser B			1	1.A FE	40,449	103.132	41,253	40,000	40,088		(48)			3.750	3.651	JJ15	692	1,500	12/12/2014	07/15/2030
358782-CQ-1	Frisco Tx Econ Dev Corp Sales			1	1.C FE	20,148	105.163	21,033	20,000	20,045		(15)			4.700	4.162	FA15	317	840	08/22/2014	02/15/2034
373541-Z8-7	Georgia Mun Elec Auth Pwr Rev				1.F FE	55,385	106.352	53,176	50,000	51,220		(625)			4.480	3.035	JJ01	1,120	2,240	02/10/2015	01/01/2024
416465-AM-4	Hartford CT Stad Auth Lse Rev				2.C FE	50,876	100.492	50,246	50,000	50,561	3,009	(45)			5.375	5.244	FA01	1,792	4,703	03/09/2015	02/01/2042
416465-AM-4	Hartford CT Stad Auth Lse Rev				2.C FE	35,658	100.417	35,148	35,000	36,042	3,787	(40)			5.375	5.253	FA01	—	—	02/23/2015	02/01/2042
434682-AA-8	Hoke Cnty NC Limited Oblig Rev				1.E FE	31,454	124.210	37,263	30,000	30,834		(84)			4.914	4.800	JD01	123	1,474	06/18/2014	06/01/2032
452151-LF-8	Illinois St Txbl				2.B FE	39,205	115.588	46,235	40,000	39,575		37			5.100	5.259	JD01	170	2,040	08/03/2012	06/01/2033
452152-FA-4	Illinois St for Issues				2.B FE	34,992	122.986	36,896	30,000	32,817		(217)			6.725	5.430	AO01	504	2,018	12/04/2012	04/01/2035
63165T-CY-9	Nassau Cnty NY Txble Gen			1	1.E FE	22,702	100.272	20,054	20,000	20,000		—			6.700	5.663	AO01	335	—	04/16/2013	04/01/2037
64763F-QQ-5	New Orleans LA Rfdg Txbl				1.C FE	26,943	103.005	25,751	25,000	25,348		(349)			4.961	4.329	MS01	413	1,240	12/11/2012	09/01/2030
777543-ST-7	Rosemont IL Taxable Corp				2.B FE	33,560	103.288	30,986	30,000	30,310		(325)			5.375	4.027	JD01	134	1,613	12/11/2012	12/01/2023
981306-HT-3	Worcester MA Txbl Dcu Spl Impt				1.D FE	45,007	103.309	46,489	45,000	45,000					4.000	4.000	JD01	80	1,800	12/17/2014	12/15/2034
2599999 – U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Issuer Obligations						499,529	XXX	510,853	480,000	486,203	6,796	(1,442)			XXX	XXX	XXX	6,375	21,774	XXX	XXX
3199999 – Subtotals – U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						499,529	XXX	510,853	480,000	486,203	6,796	(1,442)			XXX	XXX	XXX	6,375	21,774	XXX	XXX
Industrial and Miscellaneous (Unaffiliated), Issuer Obligations																					
017175-AC-4	Alleghany Corp				2.A FE	26,990	101.892	25,473	25,000	25,000		(190)			4.950	3.973	JD27	14	1,238	07/24/2012	06/27/2022
017175-AD-2	Allenghany Corp Del			2	2.A FE	24,130	125.751	31,438	25,000	24,310		30			4.900	5.137	MS15	361	1,225	11/21/2016	09/15/2044
013817-AW-1	Alcoa inc			2	3.A FE	30,176	107.750	32,325	30,000	30,074		(34)			5.125	5.007	AO01	384	1,538	02/27/2019	10/01/2024
012725-AD-9	Albermarle Corp Sr			2	2.B FE	58,110	130.088	65,044	50,000	57,462		(324)			5.450	5.326	JD01	227	2,725	09/17/2020	12/01/2044
02209S-AS-2	Altria Group Inc				2.B FE	30,775	105.589	31,677	30,000	29,875		(270)			4.000	3.998	JJ15	500	1,200	05/01/2018	01/31/2024
03523T-BW-7	Anheuser Busch Inbev worl			2	2.A FE	32,389	144.584	36,146	25,000	32,146		(81)			5.800	5.168	JJ23	636	1,450	07/19/2019	01/23/2059
037411-BC-8	Apache Corp Sr			2	3.A FE	9,274	101.250	10,125	10,000	9,315		16			4.250	4.762	JJ15	196	425	09/25/2019	01/15/2044
037411-BA-2	Apache Corp Sr			2	3.A FE	25,445	109.853	27,463	25,000	25,407		(19)			4.750	4.660	AO15	251	1,188	01/24/2020	04/15/2043
04621X-AD-0	Assurant Inc.				2.B FE	56,848	129.629	64,814	50,000	53,668		(318)			6.750	5.643	FA15	1,275	3,375	08/15/2012	02/15/2034
00206R-DH-2	AT & T Inc				2.B FE	25,505	125.206	31,302	25,000	25,414		(21)			5.150	4.960	MS15	379	1,288	04/12/2017	03/15/2042
05526D-BU-8	BAT CAPITAL CORP COMPANY			2	2.A FE	51,632	96.124	48,062	50,000	51,618		(14)			3.984	3.798	MS15	531	996	09/23/2021	09/25/1950
084423-AS-1	Berkley (WR) Corporation				2.A FE	26,708	100.791	25,198	25,000	24,908		(180)			4.625	3.774	MS15	340	1,156	07/24/2012	03/15/2022
097023-AU-9	Boeing Co Global Bond			2	2.C FE	60,766	126.388	63,194	50,000	59,229		(769)			6.125	4.447	FA15	1,157	3,063	08/13/2020	02/15/2033
11271R-AB-5	Brookfield Finance Unc		C	2	1.G FE	49,983	104.118	52,059	50,000	50,000		—			3.450	3.453	AO15	364	1,725	11/02/2020	04/15/2050
14149Y-AW-8	Cardinal Health Inv SR				2.B FE	40,273	115.096	46,038	40,000	40,259		(6)			4.600	4.553	MS15	542	1,840	10/17/2019	06/15/2043
14149Y-BB-3	Cardinal Health Inc.			2	2.B FE	58,693	113.265	56,633	50,000	58,693		—			4.500	3.402	MN15	288	—	12/15/2021	11/15/2044
124857-AJ-2	CBS Corp			2	2.B FE	54,455	119.060	59,530	50,000	54,067		(194)			4.850	4.445	JJ01	1,212	2,425	06/18/2020	07/02/2042
172967-KG-5	Citigroup Inc.				2.A FE	34,524	108.127	37,844	35,000	34,934		123			3.700	3.702	JJ15	608	1,295	05/01/2018	01/12/2026
24702R-AF-8	Dell Inc.			2	2.B FE	58,844	128.989	58,045	45,000	58,844		—			6.500	3.927	AO15	617	—	12/22/2021	04/15/2038
247361-ZN-1	Delta Airlines Inc			2	4.A FE	50,254	106.539	53,269	50,000	50,182		(36)			4.375	4.295	AO15	437	2,188	12/03/2020	04/19/2028
260543-CK-7	Dow Chemical Co.			2	2.B FE	23,280	115.424	28,856	25,000	23,910		90			4.250	4.810	AO01	266	1,063	11/09/2015	10/01/2034
257559-AJ-3	Domtar Corp				3.B FE	28,451	101.922	25,481	25,000	25,651	(2,500)	(150)			6.250	5.936	MS01	521	1,563	08/13/2020	09/01/2042
29250R-AT-3	Enbridge Energy Partners			2	2.A FE	37,476	128.382	44,934	35,000	36,612		(96)			5.500	5.024	MS15	567	1,925	03/05/2013	09/15/2040
29267H-AA-7	Endurance Specialty Hldg		C	2	1.G FE	55,842	135.780	67,890	50,000	53,122		(272)			7.000	6.035	JJ15	1,614	3,500	07/10/2012	07/15/2034
29273R-BE-8	Energy Transfer Partners			2	2.C FE	53,912	112.899	56,449	50,000	53,390		(261)			4.900	4.168	MS15	721	2,450	12/03/2020	03/15/2035
29379V-AW-3	Enterprise Prods Oper LLC			2	2.A FE	52,631	119.416	59,708	50,000	52,017		(103)			4.850	4.500	FA15	916	2,425	10/14/2016	08/15/2042
30161M-AG-8	Excelon Generation Co LLC				2.C FE	54,281	124.884	56,198	45,000	53,353		(464)			6.250	4.610	AO01	703	2,813	12/03/2020	10/01/2039
30219G-AP-3	Express Scripts Holdiing			2	1.G FE	25,255	120.524	30,131	25,000	25,216		(9)			4.800	4.510	JJ15	553	1,200	04/12/2017	07/15/2046
31428X-AX-4	Fedex Corp				2.B FE	21,245	120.580	24,116	20,000	20,783		(66)			4.900	4.399	JJ15	452	980	12/10/2015	01/15/2034
31428X-BN-5	Fedex Corp			2	2.B FE	29,250	117.767	32,975	28,000	29,220		(10)			4.400	4.230	JJ15	568	1,232	10/17/2019	01/15/2047
345370-CR-9	Ford Motor Co.			2	3.A FE	22,913	109.075	27,269	25,000	23,728		272			4.346	5.667	JD15	69	1,087	12/19/2018	12/08/2026

E10.1

E10.1

E10.1

E10.1

E10.1

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book / Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value per Share	Rate per Share	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Acquired
Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																				
464288-68-7	ISHARES EFT			375.000	40.37	37.599	15,139	38.510	14,786	15,139	-	658	-	-	-	-	-	-	2.B FE	03/10/2015
95002Y-20-2	Wells Fargo 4.375% Pfd			1,500.000	24.99	25.495	38,249	25.360	38,040	38,249		1,231							2.A FE	02/12/2021
84999999 – Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							53,388	XXX	52,826	53,388	-	1,889	-	-	-	-	-	-	XXX	XXX
89999999 – Total Preferred Stocks							53,388	XXX	52,826	53,388	-	1,889	-	-	-	-	-	-	XXX	XXX

1. Line Number Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1A \$	1B \$	1C \$	1D \$	1E \$	1F \$	1G \$
1B	2A \$38,249	2B \$15,139	2C \$				
1C	3A \$	3B \$	3C \$				
1D	4A \$	4B \$	4C \$				
1E	5A \$	5B \$	5C \$				
1F	6 \$						

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book / Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase / (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
9899999 – Total Preferred and Common Stocks					53,388	XXX	52,826	53,388	–	1,889	–	–	–	–	–	XXX	XXX

1. Line Number Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1A \$	1B \$	1C \$	1D \$	1E \$	1F \$	1G \$
1B	2A \$	2B \$	2C \$				
1C	3A \$	3B \$	3C \$				
1D	4A \$	4B \$	4C \$				
1E	5A \$	5B \$	5C \$				
1F	6 \$						

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds: Industrial and Miscellaneous (Unaffiliated)								
534187-BG-3	LINCOLN NATIONAL CORP SR		02/12/2021	WELLS FARGO ADVISORS	XXX	61,807	50,000	1,003
35137L-AJ-4	FOX CORP		06/15/2021	WELLS FARGO ADVISORS	XXX	51,569	40,000	864
14149Y-BB-3	CARDINAL HEALTH INC		12/17/2021	WELLS FARGO ADVISORS	XXX	58,693	50,000	200
24702R-AF-8	DELL INC		12/27/2021	WELLS FARGO ADVISORS	XXX	58,844	45,000	585
761713-AZ-9	REYNOLDS AMERICAN INC		08/12/2021	WELLS FARGO ADVISORS	XXX	50,987	40,000	1,005
86765B-AP-4	SUNOCO LOGISTICS PARTNERS		09/23/2021	WELLS FARGO ADVISORS	XXX	60,457	50,000	1,266
91529Y-AP-1	UNUM GROUP		08/12/2021	WELLS FARGO ADVISORS	XXX	53,773	50,000	356
05526D-BU-8	BAT CAPITAL CORP		09/23/2021	WELLS FARGO ADVISORS	XXX	51,632	50,000	985
3899999 – Bonds: Industrial and Miscellaneous (Unaffiliated)						447,762	375,000	6,264
8399997 – Subtotals - Bonds - Part 3						447,762	375,000	6,264
8399999 – Subtotals - Bonds						447,762	375,000	6,264
Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred								
95002Y-20-2	WELLS FARGO & CO PFD 4.375%		02/12/2021	WELLS FARGO ADVISORS	1,500.000	38,249		
8499999 – Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						38,249	XXX	
8999997 – Subtotals - Preferred Stocks - Part 3						38,249	XXX	
8999999 – Subtotals - Preferred Stocks						38,249	XXX	
9899999 – Subtotals - Preferred and Common Stocks						38,249	XXX	
9999999 – Totals						486,011	XXX	6,264

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										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
Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
63165T-CY-9	NASSAU CNTY NY TAXABL GEN		03/19/2021	PARTIAL CALL	XXX	30,000	30,000	30,054	30,000						30,000		—	—	2,278	04/01/2037
416465-AM-4	HARTFORD CT STAD AUTH REV		02/01/2021	PARTIAL CALL	XXX	5,000	5,000	5,094	4,700						4,700		300	300	—	02/01/2042
987720-DK-2	YOUNGSTOWN ST UNV OH		07/15/2021	CALLED	XXX	20,000	20,000	22,837	20,000						20,000				768	12/15/2033
658907-DD-9	NORTH DAKOTA ST BRD HGHR ED		09/03/2021	CALLED	XXX	50,000	50,000	57,613	52,718		(2,718)		(2,718)		50,000				3,593	08/01/2040
147647-BF-7	CASPER WYO CMNTY REV		09/20/2021	CALLED	XXX	25,000	25,000	28,380	26,206		(1,206)		(1,206)		25,000				1,589	04/15/2040
3199999 – Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						130,000	130,000	143,978	133,624		(3,924)		(3,924)		129,700		300	300	8,228	XXX
Bonds: Industrial and Miscellaneous (Unaffiliated)																				
92343V-CM-4	VERIZON COMMUNICATIONS		11/10/2021	TENDER OFFER	XXX	28,513	20,000	20,694	20,634		(20)		(20)		20,614				9,121	08/21/2054
92343V-CZ-5	VERIZON COMMUNICATIONS		11/10/2021	TENDER OFFER	XXX	54,022	40,000	39,489	39,531		14		14		39,545				16,631	03/15/2055
428236-BV-4	HEWLETT-PACKARD CO		07/07/2021	CALLED	XXX	25,441	25,000	26,263	25,000						25,000				1,113	12/09/2021
74348Y-2W-0	PROSPECT CAPITAL CORP		08/31/2021	CALLED	XXX	50,000	50,000	50,264	50,000						50,000				2,397	01/15/2027
3899999 – Bonds: Industrial and Miscellaneous (Unaffiliated)						157,976	135,000	136,710	135,165		(6)		(6)		135,159				29,262	XXX
8399997 – Subtotals - Bonds - Part 4						287,976	265,000	280,688	268,789		(3,930)		(3,930)		264,859		300	300	37,490	XXX
8399999 – Subtotals - Bonds						287,976	265,000	280,688	268,789		(3,930)		(3,930)		264,859		300	300	37,490	XXX
Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																				
902973-79-1	US BANCORP DEL 5.15% PFD		01/15/2021	CALLED	1,000,000	25,000	25,000.00	25,000	25,000						25,000				322	XXX
949746-65-5	WELLS FARGO & CO 5.25 % PFD		02/12/2021	CALLED	1,500,000	37,935	37,500.00	37,500	37,500						37,500		435	435	200	XXX
G68603-15-1	PARTNERRE LTD 5.875% PRFD		06/05/2021	CALLED	400,000	10,000	10,000.00	10,000	10,000						10,000		—	—	248	XXX
74460W-73-5	PUBLIC STORAGE 4.95% PFD		07/20/2021	CALLED	2,000,000	50,000	50,000.00	50,000	50,000						50,000				1,375	XXX
G7498P-11-9	RENAISSANCERE 5.375% PFD		08/11/2021	CALLED	500,000	12,500	12,500.00	12,500	12,500						12,500				466	XXX
74460W-71-9	PUBLIC STORAGE 4.90% PFD		12/30/2021	CALLED	1,000,000	25,000	25,000.00	25,000	25,000						25,000				1,225	XXX
8499999 – Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						160,435	XXX	160,000	160,000						160,000		435	435	3,836	XXX
8999997 – Subtotals - Preferred Stocks - Part 4						160,435	XXX	160,000	160,000						160,000		435	435	3,836	XXX
8999999 – Subtotals - Preferred Stocks						160,435	XXX	160,000	160,000						160,000		435	435	3,836	XXX
9899999 – Subtotals - Preferred and Common Stocks						160,435	XXX	160,000	160,000						160,000		435	435	3,836	XXX
9999999 – Totals						448,411	XXX	440,688	428,789		(3,930)		(3,930)		424,859		735	735	41,326	XXX

(E-15) Schedule D - Part 5

NONE

(E-16) Schedule D - Part 6 - Section 1

NONE

(E-16) Schedule D - Part 6 - Section 2

NONE

(E-17) Schedule DA - Part 1

NONE

(E-18) Schedule DB - Part A - Section 1

NONE

(E-18) Schedule DB - Part A - Section 1 - Description of Hedged Risk(s)

NONE

(E-18) Schedule DB - Part A - Section 1 - Financial or Economic Impact of the Hedge

NONE

(E-19) Schedule DB - Part A - Section 2

NONE

(E-19) Schedule DB - Part A - Section 2 - Description of Hedged Risk(s)

NONE

(E-19) Schedule DB - Part A - Section 2 - Financial or Economic Impact of the Hedge

NONE

(E-20) Schedule DB - Part B - Section 1

NONE

(E-20) Schedule DB - Part B - Section 1 - Broker Name

NONE

(E-20) Schedule DB - Part B - Section 1 - Description of Hedged Risk(s)

NONE

(E-20) Schedule DB - Part B - Section 1 - Financial or Economic Impact of the Hedge

NONE

(E-21) Schedule DB - Part B - Section 2

NONE

(E-21) Schedule DB - Part B - Section 2 - Description of Hedged Risk(s)

NONE

(E-21) Schedule DB - Part B - Section 2 - Financial or Economic Impact of the Hedge

NONE

(E-22) Schedule DB - Part D - Section 1

NONE

(E-23) Schedule DB - Part D - Section 2 - By Reporting Entity

NONE

(E-23) Schedule DB - Part D - Section 2 - To Reporting Entity

NONE

(E-24) Schedule DB - Part E

NONE

(E-25) Schedule DL - Part 1

NONE

(E-25) Schedule DL - Part 1 - General Interrogatories

NONE

(E-26) Schedule DL - Part 2

NONE

(E-26) Schedule DL - Part 2 - General Interrogatories

NONE

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7	
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*	
Open Depositories							
KEY BANK -CHECKING CLEVELAND , OH.			–	–	2,234	XXX	
WELLS FARGO -CASH SWEEP CLEVELAND , OH.		0.010	6		28,552	XXX	
GBU ACCOUNT PITTSBURGH , PA.		3.000	1,434		41,219	XXX	
0199998 – Deposits in 72,005 depositories that do not exceed allowable limits in any one depository (See Instructions)-open depositories						XXX	
0199999 – Totals – Open Depositories			1,440	–	72,005	XXX	
0299998 – Deposits in depositories that do not exceed allowable limits in any one depository – Suspended Depositories					–	XXX	
0299999 – Totals – Suspended Depositories					–	XXX	
0399999 – Total Cash on Deposit			1,440	–	72,005	XXX	
0499999 – Cash in Company's Office			XXX	XXX	–	XXX	
0599999 – Total Cash			1,440	–	72,005	XXX	
TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR							
1. January	95,713	4. April	94,570	7. July	164,551	10. October	102,076
2. February	47,796	5. May	121,224	8. August	131,596	11. November	173,767
3. March	100,016	6. June	68,498	9. September	90,228	12. December	72,005

(E-28) Schedule E - Part 2

NONE

(E-29) Schedule E - Part 3

NONE

(E-29) Write-Ins for Line 58 - Alien and Other

NONE