



ANNUAL STATEMENT
FOR THE YEAR ENDED DECEMBER 31, 2023
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

..... Donald P Robison, President.....

..... John J Jencson, Vice-President.....

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

OTHER

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

DIRECTORS OR TRUSTEES

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

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

..... 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..... x..... x.....

Donald P Robison.....

President.....

Lynn M. Kosin.....

Secretary/Treasurer.....

Subscribed and sworn to before me

this..... day of.....

....., 2024.....

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	336,566	9.9	336,566		336,566	9.9
	1.06 Industrial and miscellaneous	2,902,099	85.7	2,902,099		2,902,099	85.7
	1.07 Hybrid securities						
	1.08 Parent, subsidiaries and affiliates						
	1.09 SVO identified funds						
	1.10 Unaffiliated bank loans						
	1.11 Unaffiliated certificates of deposit						
	1.12 Total long-term bonds	3,238,665	95.6	3,238,665		3,238,665	95.6
2.	Preferred stocks (Schedule D, Part 2, Section 1):						
	2.01 Industrial and miscellaneous (Unaffiliated)	42,701	1.3	42,701		42,701	1.3
	2.02 Parent, subsidiaries and affiliates						
	2.03 Total preferred stocks	42,701	1.3	42,701		42,701	1.3
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 Exchange traded funds						
	3.09 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)	106,411	3.1	106,411		106,411	3.1
	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	106,411	3.1	106,411		106,411	3.1
7.	Contract loans	—	—	—		—	—
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	3,387,777	100.0	3,387,777		3,387,777	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 noninterest fees		
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		3,339,943
2.	Cost of bonds and stocks acquired, Part 3, Column 7		49,236
3.	Accrual of discount		1,972
4.	Unrealized valuation increase / (decrease):		
4.1	Part 1, Column 12	(15,116)	
4.2	Part 2, Section 1, Column 15	2,062	
4.3	Part 2, Section 2, Column 13		
4.4	Part 4, Column 11		(13,054)
5.	Total gain (loss) on disposals, Part 4, Column 19		
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		83,355
7.	Deduct amortization of premium		13,051
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		
	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		(325)
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		3,281,366
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		3,281,366

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	336,566	322,882	343,522	335,000
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)				
8. United States	2,799,521	2,525,081	2,864,278	2,655,000
9. Canada	102,578	89,455	105,825	100,000
10. Other Countries				
11. Totals	2,902,099	2,614,536	2,970,103	2,755,000
Parent, Subsidiaries and Affiliates				
12. Totals				
13. Total Bonds	3,238,665	2,937,418	3,313,625	3,090,000
PREFERRED STOCKS				
Industrial and Miscellaneous (unaffiliated)				
14. United States	42,701	39,259	53,388	XXX
15. Canada	–	–	–	XXX
16. Other Countries				XXX
17. Totals	42,701	39,259	53,388	XXX
Parent, Subsidiaries and Affiliates				
18. Totals				XXX
19. Total Preferred Stocks	42,701	39,259	53,388	XXX
COMMON STOCKS				
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds				
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	42,701	39,259	53,388	XXX
27. Total Bonds and Stocks	3,281,366	2,976,677	3,367,013	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 12.7	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.....	49,970	50,000	110,315	50,015	—	XXX	260,300	8.0	211,097	6.4	260,300	
5.2.	NAIC 2.....				76,266	—	XXX	76,266	2.4	183,730	5.6	76,266	
5.3.	NAIC 3.....						XXX						
5.4.	NAIC 4.....						XXX						
5.5.	NAIC 5.....						XXX						
5.6.	NAIC 6.....						XXX						
5.7.	Totals.....	49,970	50,000	110,315	126,281	—	XXX	336,566	10.4	394,827	12.0	336,566	

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 12.7	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.....	—	—	50,676	405,003	131,552	XXX	587,231	18.1	477,005	14.5	587,231	
6.2.	NAIC 2.....	30,000	187,876	216,485	893,317	616,677	XXX	1,944,355	60.0	2,041,392	61.9	1,944,355	
6.3.	NAIC 3.....	4,000	208,544	—	25,369	73,630	XXX	311,543	9.6	337,163	10.2	311,543	
6.4.	NAIC 4.....		—	—	25,351	—	XXX	25,351	0.8	48,917	1.5	25,351	
6.5.	NAIC 5.....		33,619	—	—	—	XXX	33,619	1.0			33,619	
6.6.	NAIC 6.....		—	—	—	—	XXX	—	—			—	
6.7.	Totals.....	34,000	430,039	267,161	1,349,040	821,859	XXX	2,902,099	89.6	2,904,477	88.0	2,902,099	
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						
11.	Unaffiliated Certificates of Deposit												
11.1.	NAIC 1.....						XXX						
11.2.	NAIC 2.....						XXX						
11.3.	NAIC 3.....						XXX						
11.4.	NAIC 4.....						XXX						
11.5.	NAIC 5.....						XXX						
11.6.	NAIC 6.....						XXX						
11.7.	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

		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 12.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
12.	Total Bonds Current Year												
12.1.	NAIC 1.....	(d) 49,970	50,000	160,991	455,018	131,552		847,531	26.2	XXX	XXX	847,531	
12.2.	NAIC 2.....	(d) 30,000	187,876	216,485	969,583	616,677		2,020,621	62.4	XXX	XXX	2,020,621	
12.3.	NAIC 3.....	(d) 4,000	208,544	—	25,369	73,630		311,543	9.6	XXX	XXX	311,543	
12.4.	NAIC 4.....	(d) —	—	—	25,351	—		25,351	0.8	XXX	XXX	25,351	
12.5.	NAIC 5.....	(d) —	33,619	—	—	—	(c)	33,619	1.0	XXX	XXX	33,619	
12.6.	NAIC 6.....	(d) —	—	—	—	—	(c)	—	—	XXX	XXX	—	
12.7.	Totals.....	83,970	480,039	377,476	1,475,321	821,859	(b)	3,238,665	100.0	XXX	XXX	3,238,665	
12.8.	Line 12.7 as a % of Col. 7.....	2.6	14.8	11.7	45.6	25.4		100.0	XXX	XXX	XXX	100.0	
13.	Total Bonds Prior Year												
13.1.	NAIC 1.....		50,595	171,234	366,726	99,547		XXX	XXX	688,102	20.9	688,102	
13.2.	NAIC 2.....	30,000	65,000	132,918	1,115,709	881,495		XXX	XXX	2,225,122	67.4	2,225,122	
13.3.	NAIC 3.....		187,840	50,146	25,501	73,676		XXX	XXX	337,163	10.2	337,163	
13.4.	NAIC 4.....			48,917				XXX	XXX	48,917	1.5	48,917	
13.5.	NAIC 5.....							XXX	XXX	(c)			
13.6.	NAIC 6.....							XXX	XXX	(c)			
13.7.	Totals.....	30,000	303,435	403,215	1,507,936	1,054,718		XXX	XXX	(b) 3,299,304	100.0	3,299,304	
13.8.	Line 13.7 as a % of Col. 9.....	0.9	9.2	12.2	45.7	32.0		XXX	XXX	100.0	XXX	100.0	
14.	Total Publicly Traded Bonds												
14.1.	NAIC 1.....	49,970	50,000	160,991	455,018	131,552		847,531	26.2	688,102	20.9	847,531	XXX
14.2.	NAIC 2.....	30,000	187,876	216,485	969,583	616,677		2,020,621	62.4	2,225,122	67.4	2,020,621	XXX
14.3.	NAIC 3.....	4,000	208,544	—	25,369	73,630		311,543	9.6	337,163	10.2	311,543	XXX
14.4.	NAIC 4.....		—	—	25,351	—		25,351	0.8	48,917	1.5	25,351	XXX
14.5.	NAIC 5.....		33,619	—	—	—		33,619	1.0			33,619	XXX
14.6.	NAIC 6.....		—	—	—	—		—	—			—	XXX
14.7.	Totals.....	83,970	480,039	377,476	1,475,321	821,859		3,238,665	100.0	3,299,304	100.0	3,238,665	XXX
14.8.	Line 14.7 as a % of Col. 7.....	2.6	14.8	11.7	45.6	25.4		100.0	XXX	XXX	XXX	100.0	XXX
14.9.	Line 14.7 as a % of Line 12.7, Col. 7, Section 12.....	2.6	14.8	11.7	45.6	25.4		100.0	XXX	XXX	XXX	100.0	XXX
15.	Total Privately Placed Bonds												
15.1.	NAIC 1.....											XXX	
15.2.	NAIC 2.....											XXX	
15.3.	NAIC 3.....											XXX	
15.4.	NAIC 4.....											XXX	
15.5.	NAIC 5.....											XXX	
15.6.	NAIC 6.....											XXX	
15.7.	Totals.....											XXX	
15.8.	Line 15.7 as a % of Col. 7.....								XXX	XXX	XXX	XXX	
15.9.	Line 15.7 as a % of Line 12.7, Col. 7, Section 12.....								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 12.09	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	49,970	50,000	110,315	126,281	–	XXX	336,566	10.4	394,827	12.0	336,566	
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	49,970	50,000	110,315	126,281	–	XXX	336,566	10.4	394,827	12.0	336,566	
6.	Industrial and Miscellaneous												
6.01.	Issuer Obligations	34,000	430,039	267,161	1,349,040	821,859	XXX	2,902,099	89.6	2,904,477	88.0	2,902,099	
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	34,000	430,039	267,161	1,349,040	821,859	XXX	2,902,099	89.6	2,904,477	88.0	2,902,099	
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 12.09	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						XXX						
10.01.	Unaffiliated Bank Loans - Issued						XXX						
10.02.	Unaffiliated Bank Loans - Acquired						XXX						
10.03.	Totals						XXX						
11.	Unaffiliated Certificates of Deposit												
11.01.	Totals						XXX						
12.	Total Bonds Current Year												
12.01.	Issuer Obligations	83,970	480,039	377,476	1,475,321	821,859	XXX	3,238,665	100.0	XXX	XXX	3,238,665	
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.	Unaffiliated Certificates of Deposit						XXX			XXX	XXX		
12.09.	Totals	83,970	480,039	377,476	1,475,321	821,859		3,238,665	100.0	XXX	XXX	3,238,665	
12.10.	Lines 12.09 as a % Col. 7	2.6	14.8	11.7	45.6	25.4		100.0	XXX	XXX	XXX	100.0	
13.	Total Bonds Prior Year												
13.01.	Issuer Obligations	30,000	303,435	403,215	1,507,936	1,054,718	XXX	XXX	XXX	3,299,304	100.0	3,299,304	
13.02.	Residential Mortgage-Backed Securities						XXX	XXX	XXX				
13.03.	Commercial Mortgage-Backed Securities						XXX	XXX	XXX				
13.04.	Other Loan-Backed and Structured Securities						XXX	XXX	XXX				
13.05.	SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
13.06.	Affiliated Bank Loans						XXX	XXX	XXX				
13.07.	Unaffiliated Bank Loans						XXX	XXX	XXX				
13.08.	Unaffiliated Certificates of Deposit						XXX	XXX	XXX				
13.09.	Totals	30,000	303,435	403,215	1,507,936	1,054,718		XXX	XXX	3,299,304	100.0	3,299,304	
13.10.	Line 13.09 as a % of Col. 9	0.9	9.2	12.2	45.7	32.0		XXX	XXX	100.0	XXX	100.0	
14.	Total Publicly Traded Bonds												
14.01.	Issuer Obligations	83,970	480,039	377,476	1,475,321	821,859	XXX	3,238,665	100.0	3,299,304	100.0	3,238,665	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.	Unaffiliated Certificates of Deposit						XXX						XXX
14.09.	Totals	83,970	480,039	377,476	1,475,321	821,859		3,238,665	100.0	3,299,304	100.0	3,238,665	XXX
14.10.	Line 14.09 as a % of Col. 7	2.6	14.8	11.7	45.6	25.4		100.0	XXX	XXX	XXX	100.0	XXX
14.11.	Line 14.09 as a % of Line 12.09, Col. 7, Section 12	2.6	14.8	11.7	45.6	25.4		100.0	XXX	XXX	XXX	100.0	XXX
15.	Total Privately Placed Bonds												
15.01.	Issuer Obligations						XXX					XXX	
15.02.	Residential Mortgage-Backed Securities						XXX					XXX	
15.03.	Commercial Mortgage-Backed Securities						XXX					XXX	
15.04.	Other Loan-Backed and Structured Securities						XXX					XXX	
15.05.	SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
15.06.	Affiliated Bank Loans						XXX					XXX	
15.07.	Unaffiliated Bank Loans						XXX					XXX	
15.08.	Unaffiliated Certificates of Deposit						XXX					XXX	
15.09.	Totals											XXX	
15.10.	Line 15.09 as a % of Col. 7								XXX	XXX	XXX	XXX	
15.11.	Line 15.09 as a % of Line 12.09, Col. 7, Section 12								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

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																					
303891-YR-0	Fairfax Cnty Va Water Auth Rev			1	1.A FE	47,777	95.842	47,921	50,000	50,000		318			3.185	3.610	AO	398	1,592	12/12/2014	04/01/2028
306801-J6-9	Falmouth Ma Rfdg Txbl Ser B			1	1.A FE	40,449	96.896	38,758	40,000	40,000		(40)			3.750	3.651	JJ	692	1,500	12/12/2014	07/15/2030
358782-CQ-1	Frisco Tx Econ Dev Corp Sales Tax			1	1.C FE	20,148	97.090	19,418	20,000	20,015		(15)			4.700	4.162	FA	317	840	08/22/2014	02/15/2034
373541-Z8-7	Georgia Mun Elec Auth Pwr Rev				1.F FE	55,385	100.000	50,000	50,000	49,970		(625)			4.480	3.035	JJ	1,120	2,240	02/10/2015	01/01/2024
416465-AM-4	Hartford CT Stad Auth Lse Rev Txbl				2.C FE	50,876	90.477	22,619	50,000	50,471		(45)			5.375	5.244	FA	1,120	2,777	03/09/2015	02/01/2042
416465-AM-4	Hartford CT Stad Auth Lse Rev Txbl				2.C FE	25,549	90.477	45,239	25,000	25,795		(40)			5.375	5.253	FA	560	1,389	02/23/2015	02/01/2042
434682-AA-8	Hoke Cnty NC Limited Oblig Rev				1.E FE	31,454	100.598	30,179	30,000	30,666		(84)			4.914	4.800	JD	123	1,474	06/18/2014	06/01/2032
452151-LF-8	Illinois St Txbl				1.G FE	39,205	98.944	39,578	40,000	39,649		37			5.100	5.259	JD	170	2,040	08/03/2012	06/01/2033
452152-FA-4	Illinois St for Issues				1.G FE	32,679	105.336	29,170	30,000	30,000		(96)			6.725	5.430	AO	466	1,940	12/04/2012	04/01/2035
0819999999 – 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						343,522	XXX	322,882	335,000	336,566		(590)			XXX	XXX	XXX	4,966	15,792	XXX	XXX
0909999999 – Subtotals – U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						343,522	XXX	322,882	335,000	336,566		(590)			XXX	XXX	XXX	4,966	15,792	XXX	XXX
Industrial and Miscellaneous (Unaffiliated), Issuer Obligations																					
017175-AD-2	Allenghany Corp Del			2	1.C FE	24,130	96.746	24,187	25,000	24,370		30			4.900	5.137	MS	361	1,225	11/21/2016	09/15/2044
013817-AW-1	Alcoa inc			2	3.A FE	4,177	99.502	3,980	4,000	4,000		(31)			5.125	5.007	AO	51	1,553	02/27/2019	10/01/2024
012725-AD-9	Albemarle Corp Sr			2	2.B FE	58,110	93.092	46,546	50,000	56,814		(324)			5.450	5.326	JD	227	2,725	09/17/2020	12/01/2044
02209S-AS-2	Altria Group Inc				2.B FE	30,775	99.838	29,951	30,000	30,000		–			4.000	3.998	JJ	500	1,200	05/01/2018	01/31/2024
02005N-BF-6	Ally Financial INC			2	3.A FE	58,997	99.376	59,626	60,000	59,351		354			5.750	6.396	MS	393	3,450	12/30/2022	11/20/2025
03523T-BW-7	Anheuser Busch Inbev worl			2	1.G FE	32,389	112.032	28,008	25,000	31,984		(81)			5.800	5.168	JJ	636	1,450	07/19/2019	01/23/2059
037411-BC-8	Apache Corp Sr			2	3.A FE	9,274	71.500	7,150	10,000	9,347		16			4.250	4.762	JJ	196	425	09/25/2019	01/15/2044
037411-BA-2	Apache Corp Sr			2	3.A FE	25,445	78.703	19,676	25,000	25,369		(19)			4.750	4.660	AO	251	1,188	01/24/2020	04/15/2043
04621X-AD-0	Assurant Inc				2.B FE	56,849	108.214	54,107	50,000	53,032		(318)			6.750	5.643	FA	1,275	3,375	08/15/2012	02/15/2034
00206R-DH-2	AT & T Inc				2.B FE	25,505	96.140	24,035	25,000	25,372		(21)			5.150	4.960	MS	379	1,288	04/12/2017	03/15/2042
05526D-BU-8	BAT CAPITAL CORP COMPANY			2	2.A FE	51,632	70.378	35,189	50,000	51,498		(60)			3.984	3.798	MS	531	1,992	09/23/2021	09/25/2050
097023-AU-9	Boeing Co Global Bond			2	2.C FE	60,767	107.822	53,911	50,000	57,691		(769)			6.125	4.447	FA	1,157	3,063	08/13/2020	02/15/2033
11271R-AB-5	Brookfield Finance Unc		C	2	1.G FE	49,983	69.628	34,814	50,000	50,000		–			3.450	3.453	AO	364	1,725	11/02/2020	04/15/2050
14149Y-AW-8	Cardinal Health Inv SR				2.B FE	40,273	89.266	35,706	40,000	40,247		(6)			4.600	4.553	MS	542	1,840	10/17/2019	06/15/2043
14149Y-BB-3	CARDINAL HEALTH INC			2	2.B FE	58,693	87.205	43,603	50,000	57,899		(397)			4.500	3.402	MN	288	2,250	12/15/2021	11/15/2044
124857-AJ-2	CBS Corp			2	2.C FE	54,455	80.227	40,114	50,000	53,679		(194)			4.850	4.445	JJ	1,212	2,425	06/18/2020	07/02/2042
172967-KG-5	Citigroup Inc				2.A FE	34,524	97.584	34,154	35,000	35,066		66			3.700	3.702	JJ	608	1,295	05/01/2018	01/12/2026
24702R-AF-8	DELL INC			2	2.B FE	58,845	107.019	48,159	45,000	57,038		(903)			6.500	3.927	AO	617	2,925	12/22/2021	04/15/2038
247361-ZN-1	Delta Airlines Inc			2	3.A FE	50,254	96.752	48,376	50,000	50,110		(36)			4.375	4.295	AO	437	2,188	12/03/2020	04/19/2028
260543-CK-7	Dow Chemical Co.			2	2.B FE	23,280	95.663	23,916	25,000	24,090		90			4.250	4.810	AO	266	1,063	11/09/2015	10/01/2034
257559-AJ-3	Domtar Corp				4.B FE	28,451	50.146	12,537	25,000	25,351		(150)			6.250	5.936	MS	521	1,563	08/13/2020	09/01/2042
29250R-AT-3	Enbridge Energy Partners			2	2.A FE	37,475	98.450	34,458	35,000	36,420		(96)			5.500	5.024	MS	567	1,925	03/05/2013	09/15/2040
29267H-AA-7	Endurance Specialty Hldg		C	2	1.G FE	55,842	109.281	54,641	50,000	52,578		(272)			7.000	6.035	JJ	1,614	3,500	07/10/2012	07/15/2034
29273R-BE-8	Energy Transfer Partners			2	2.B FE	53,912	95.182	47,591	50,000	52,868		(261)			4.900	4.168	MS	721	2,450	12/03/2020	03/15/2035
29379V-AW-3	Enterprise Prods Oper LLC			2	1.F FE	52,631	95.860	47,930	50,000	51,812		(103)			4.850	4.500	FA	916	2,425	10/14/2016	08/15/2042
30161M-AG-8	Exelon Generation Co LLC				2.B FE	54,281	106.914	48,111	45,000	52,425		(464)			6.250	4.610	AO	703	2,813	12/03/2020	10/01/2039
30219G-AP-3	Express Scripts Holding			2	1.G FE	25,255	86.909	21,727	25,000	25,198		(9)			4.800	4.510	JJ	553	1,200	04/12/2017	07/15/2046
31428X-AX-4	Fedex Corp				2.B FE	21,245	101.232	20,246	20,000	20,651		(66)			4.900	4.399	JJ	452	980	12/10/2015	01/15/2034
31428X-BN-5	Fedex Corp			2	2.B FE	29,250	87.004	24,361	28,000	29,200		(10)			4.400	4.230	JJ	568	1,232	10/17/2019	01/15/2047
345370-CR-9	Ford Motor Co.			2	3.A FE	22,913	97.453	24,363	25,000	24,272		272			4.346	5.667	JD	69	1,087	12/19/2018	12/08/2026
35137L-AJ-4	Fox Corp			2	2.B FE	51,569	97.227	38,891	40,000	49,529		(680)			5.476	3.258	JJ	949	2,190	06/15/2021	01/25/2039
36962G-XZ-2	General Electric Capital Corp				2.A FE	26,978	113.745	34,123	30,000	28,642		143			6.750	7.853	MS	596	2,025	02/13/2009	03/15/2032
38141G-CU-6	Goldman Sachs Group Inc.			2	2.A FE	52,798	109.841	54,920	50,000	51,197		(133)			6.125	5.662	FA	1,157	3,063	07/10/2012	02/15/2033
418056-AU-1	Hasbro Inc SR			2	2.B FE	53,982	89.431	44,716	50,000	53,318		(166)			5.100	4.768	MN	326	2,550	02/12/2020	05/15/2044
418056-AS-6	Hasbro Inc SR				2.B FE	60,855	103.588	51,794	50,000	59,047		(452)			6.350	5.265	MS	935	3,175	08/13/2020	03/15/2040

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
42217K-BB-1	Health Care REIT Inc.			2	2.A FE	56,257	92.608	46,304	50,000	55,169	(272)				5.125	4.581	MS	754	2,563	10/08/2020	03/15/2043
458140-AN-0	Intel Corp				1.F FE	51,622	96.636	48,318	50,000	50,676	(86)				4.000	3.760	JD	89	2,000	04/11/2013	12/15/2032
494550-AT-3	Kinder Morgan Ener Part			2	2.B FE	55,704	101.814	50,907	50,000	52,700	(250)				5.800	4.957	MS	854	2,900	07/10/2012	03/15/2035
50077L-AB-2	Kraft Heinz Foods CO			2	2.B FE	19,725	87.278	17,456	20,000	19,745	4				4.375	4.466	JD	73	875	09/06/2019	06/01/2046
500255-AU-8	Kohl's Corporation			2	3.B FE	50,477	97.588	48,794	50,000	50,157	(80)				4.250	4.059	JJ	968	2,125	06/18/2020	07/17/2025
521865-AZ-8	Lear Corp			2	2.B FE	57,257	92.225	46,113	50,000	56,257	(250)				5.250	4.749	MN	335	2,625	10/26/2020	05/15/2049
534187-BG-3	LINCOLN NATIONAL CORP			2	2.A FE	61,807	79.187	39,594	50,000	60,445	(454)				4.350	2.800	MS	725	2,175	02/12/2021	03/01/2048
540424-AP-3	Loews Corp				1.F FE	58,309	108.489	54,245	50,000	54,130	(380)				6.000	4.766	FA	1,250	3,000	04/11/2013	02/01/2035
565849-AE-6	Marathon Oil Corp			2	2.C FE	51,505	105.651	52,826	50,000	50,905	(75)				6.600	6.340	AO	825	3,300	09/23/2016	10/01/2037
636180-BP-5	National Fuel Gas Co			2	2.C FE	52,446	97.560	48,780	50,000	51,358	(272)				4.750	4.138	MS	792	2,375	06/22/2020	09/01/2028
651639-AP-1	Newmount Mining Corp			2	2.A FE	47,731	97.077	48,539	50,000	48,427	87				4.875	5.200	MS	718	2,438	12/15/2016	03/15/2042
674599-DK-8	Occidental Petroleum Cor			2	3.A FE	39,096	77.750	29,545	38,000	38,914	(43)				4.500	4.310	JJ	789	1,710	10/17/2019	07/15/2044
682680-AU-7	Oneok Unc.			2	2.B FE	54,184	98.737	49,368	50,000	52,324	(465)				4.550	3.311	JJ	1,049	2,275	11/02/2020	07/15/2028
742718-DF-3	Procter & Gamble Co			2	1.D FE	36,529	111.938	44,775	40,000	38,682	169				5.550	6.295	MS	715	2,220	11/06/2008	03/05/2037
74432Q-AK-1	Prudential Financial Inc.				1.F FE	54,462	103.565	51,782	50,000	52,158	(192)				5.900	5.238	MS	869	2,950	07/10/2012	03/17/2036
745867-AP-6	PULTE HOMES INC			2	2.B FE	53,397	109.257	54,628	50,000	52,907	(346)				6.375	5.533	MN	407	3,188	07/14/2022	05/15/2033
747525-AJ-2	Qualcomm Inc			2	1.F FE	49,657	102.283	51,141	50,000	49,810	17				4.650	4.704	MN	264	2,325	07/09/2015	05/20/2035
761713-AZ-9	REYNOLDS AMERICAN INC				2.A FE	50,987	98.947	39,579	40,000	49,839	(492)				6.150	4.226	MS	724	2,460	08/12/2021	09/15/2043
81721M-MA-1	Senior Housing Properties			2	5.C FE	51,518	76.821	38,410	50,000	33,619	(15,116)	(182)			4.750	4.316	FA	897	2,375	09/26/2019	02/15/2028
86765B-AP-4	SUNOCO LOGISTICS PARTNER			2	2.B FE	60,457	92.011	46,005	50,000	59,434	(453)				5.300	3.897	AO	663	2,650	09/23/2021	04/01/2044
88732J-BD-9	Time Warner Cable			2	2.C FE	29,547	78.473	23,542	30,000	29,712	15				4.500	4.595	MS	398	1,350	04/11/2013	09/15/2042
889184-AD-9	Toledo Hospital			2	1.C FE	41,319	99.328	34,765	35,000	38,304	(660)				5.750	5.723	MN	257	2,013	06/26/2019	11/15/2038
88947E-AS-9	TOLL BROS FINANCE CORP			2	2.C FE	49,236	99.419	49,709	50,000	49,128	(108)				4.875	5.334	MS	717	1,219	06/20/2023	03/15/2027
902494-AZ-6	TYSON FOODS INC COMPANY			2	2.A FE	51,414	96.941	48,470	50,000	51,224	(134)				4.875	4.569	FA	921	2,438	07/12/2022	08/15/2034
91529Y-AP-1	UNUM GROUP			2	2.B FE	53,773	78.865	39,432	50,000	53,465	(132)				4.500	4.050	JD	100	2,250	08/12/2021	12/15/2049
90131H-AB-1	21ST Century Fox America Inc				1.G FE	28,724	87.469	21,867	25,000	27,791	(149)				5.400	4.360	AO	338	1,350	04/18/2017	10/01/2043
920253-AF-8	Valmount Inds Inc.			2	2.A FE	33,649	89.939	31,479	35,000	34,766	244				5.000	4.780	AO	438	1,750	02/17/2017	10/01/2044
925524-AV-2	Viacom Inc.			2	2.C FE	27,632	94.766	23,691	25,000	26,048	(132)				5.500	4.701	MN	176	1,375	08/15/2012	05/15/2033
927847-AA-1	Virginia Mason Med Cntr				2.A FE	55,710	85.666	42,833	50,000	54,798	(228)				5.136	4.660	FA	970	2,568	09/17/2020	08/15/2044
931427-AR-9	Wallgreens Boots Alliance			2	2.C FE	55,207	78.208	39,104	50,000	54,407	(200)				4.650	4.249	JD	194	2,325	10/09/2020	06/01/2046
931142-CB-7	Wal-Mart Stores				1.C FE	39,406	109.252	43,701	40,000	39,738	22				5.250	5.355	MS	700	2,100	01/28/2009	09/01/2035
958102-AM-7	Western Digital Corp			2	3.C FE	24,214	98.101	24,525	25,000	24,654	88				4.750	5.222	FA	449	1,188	03/21/2019	02/15/2026
98978V-AH-6	Zoetis Inc.			2	2.B FE	31,351	95.639	28,692	30,000	30,943	(51)				4.700	4.406	FA	587	1,410	11/02/2016	02/01/2043
1019999999 - Industrial and Miscellaneous (Unaffiliated), Issuer Obligations						2,970,103	XXX	2,614,536	2,755,000	2,902,099	(15,116)	(10,490)			XXX	XXX	XXX	40,943	142,688	XXX	XXX
1109999999 - Subtotals - Industrial and Miscellaneous (Unaffiliated)						2,970,103	XXX	2,614,536	2,755,000	2,902,099	(15,116)	(10,490)			XXX	XXX	XXX	40,943	142,688	XXX	XXX
2419999999 - Subtotals - Issuer Obligations						3,313,625	XXX	2,937,418	3,090,000	3,238,665	(15,116)	(11,080)			XXX	XXX	XXX	45,909	158,480	XXX	XXX
2509999999 - Subtotals - Total Bonds						3,313,625	XXX	2,937,418	3,090,000	3,238,665	(15,116)	(11,080)			XXX	XXX	XXX	45,909	158,480	XXX	XXX

1.	Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
	1A	1A \$90,000	1B \$	1C \$122,427	1D \$38,682	1E \$30,666	1F \$308,556	1G \$257,200
	1B	2A \$557,491	2B \$1,039,305	2C \$449,194				
	1C	3A \$211,363	3B \$50,157	3C \$24,654				
	1D	4A \$	4B \$25,351	4C \$				
	1E	5A \$	5B \$	5C \$33,619				
	1F	6 \$						

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																				
95002Y-20-2	WELL FARGO PFD 4.375% PERP			1,500,000	24.99	25.490	27,563	18.375	27,563	38,249		1,641		2,062			2,062		2.B FE	12/12/2021
4019999999 – Industrial and Miscellaneous (Unaffiliated), Perpetual Preferred							27,563	XXX	27,563	38,249		1,641		2,062			2,062		XXX	XXX
Industrial and Miscellaneous (Unaffiliated), Redeemable Preferred																				
464288-68-7	ISHARES ETF			375,000	40.37	39.680	15,138	31.190	11,696	15,139		775							2.B FE	03/10/2015
4029999999 – Industrial and Miscellaneous (Unaffiliated), Redeemable Preferred							15,138	XXX	11,696	15,139		775							XXX	XXX
4109999999 – Subtotals – Industrial and Miscellaneous (Unaffiliated)							42,701	XXX	39,259	53,388		2,416		2,062			2,062		XXX	XXX
4509999999 – Total Preferred Stocks							42,701	XXX	39,259	53,388		2,416		2,062			2,062		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 \$42,701	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
5999999999 – Total Preferred and Common Stocks					42,701	XXX	39,259	53,388		2,416		2,062		2,062		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)								
88947E-AS-9	TOLL BROS FINANCE CORP		06/20/2023	WELL FARGO ADVISORS	XXX	49,236	50,000	657
1109999999 – Bonds: Industrial and Miscellaneous (Unaffiliated)						49,236	50,000	657
2509999997 – Subtotals - Bonds - Part 3						49,236	50,000	657
2509999999 – Subtotals - Bonds						49,236	50,000	657
6009999999 – Totals						49,236	XXX	657

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																				
777543-ST-7	ROSEMONT IL TXBL CORP SER B		12/01/2023	REDEEMED MATURITY	XXX	30,000	30,000	30,000	30,000						30,000				1,613	12/01/2023
63165T-CY-9	NASSAU CNTY NY TXBL GEN EXEMPT		06/09/2023	CALL	XXX	20,000	20,000	22,702	20,000						20,000				923	04/01/2037
452152-FA-4	ILLINOIS ST TXBL SER 2010 BLD AMER		04/04/2023	CALL PARTIAL	XXX	2,308	2,308	2,213	2,504						2,504				(196)	04/01/2035
416465-AM-4	HARTFORD CT STAD AUTH		02/01/2023	CALL PARTIAL	XXX	5,000	5,000	5,109	5,167						5,167				(167)	02/01/2042
0909999999 – Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						57,308	57,308	60,024	57,671						57,671				2,173	XXX
Bonds: Industrial and Miscellaneous (Unaffiliated)																				
013817-AW-1	ALCOA INC		12/28/2023	CALL PARTIAL	XXX	14,000	14,000	14,000	14,000						14,000				725	10/01/2024
013817-AW-1	ALCOA INC		09/28/2023	CALL PARTIAL	XXX	6,000	6,000	6,000	6,000						6,000				311	10/01/2024
013817-AW-1	ALCOA INC		03/29/2023	CALL PARTIAL	XXX	6,047	6,000	6,047	6,009						6,009				349	10/01/2024
1109999999 – Bonds: Industrial and Miscellaneous (Unaffiliated)						26,047	26,000	26,047	26,009						26,009				1,385	XXX
2509999997 – Subtotals - Bonds - Part 4						83,355	83,308	86,071	83,680						83,680				3,558	XXX
2509999999 – Subtotals - Bonds						83,355	83,308	86,071	83,680						83,680				3,558	XXX
6009999999 – Totals						83,355	XXX	86,071	83,680						83,680				3,558	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.					8,761	XXX
WELLS FARGO -CASH SWEEP – CLEVELAND , OH.		0.010	281		53,644	XXX
GBU ACCOUNT – PITTSBURGH , PA.		3.000	1,424		44,006	XXX
0199998 – Deposits in depositories that do not exceed allowable limits in any one depository (See Instructions)-open depositories						XXX
0199999 – Totals – Open Depositories			1,705		106,411	XXX
0399999 – Total Cash on Deposit			1,705		106,411	XXX
0599999 – Total Cash			1,705		106,411	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January	93,036	4. April	118,097	7. July	72,682	10. October	80,111
2. February	97,372	5. May	105,173	8. August	62,038	11. November	78,845
3. March	109,718	6. June	67,120	9. September	75,866	12. December	109,688

(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