



ANNUAL STATEMENT

For the Year Ended December 31, 2015
of the Condition and Affairs of the

AFFILIATED FM INSURANCE COMPANY

NAIC Group Code.....0065, 0065 (Current Period) (Prior Period)	NAIC Company Code..... 10014	Employer's ID Number..... 05-0254496
Organized under the Laws of Rhode Island	State of Domicile or Port of Entry Rhode Island	Country of Domicile US
Incorporated/Organized..... May 6, 1949	Commenced Business..... June 1, 1950	
Statutory Home Office	270 Central Avenue..... Johnston RI US 02919-4949 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	
Main Administrative Office	270 Central Avenue..... Johnston RI US..... 02919-4949 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	401-275-3000 <i>(Area Code) (Telephone Number)</i>
Mail Address	P.O. Box 7500..... Johnston RI US 02919-0750 <i>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)</i>	
Primary Location of Books and Records	270 Central Avenue..... Johnston RI US 02919-4949 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	401-275-3000 <i>(Area Code) (Telephone Number)</i>
Internet Web Site Address	www.fmglobal.com	
Statutory Statement Contact	Jeffrey Black <i>(Name)</i> jeffrey.black@fmglobal.com <i>(E-Mail Address)</i>	401-415-1559 <i>(Area Code) (Telephone Number) (Extension)</i> 401-946-8306 <i>(Fax Number)</i>

OFFICERS

Name	Title	Name	Title
1. Thomas Alan Lawson	President & Chief Executive Officer	2. Jonathan Irving Mishara	Senior Vice President & Secretary
3. Joy Kirsten Cave	Vice President & Treasurer		

OTHER

Bret Nils Ahnell	Executive Vice President	Jeffrey Alfred Burchill	Senior Vice President
Jonathan William Hall	Chief Operating Officer	Christopher Johnson	Executive Vice President
Paul Edward LaFleche	Senior Vice President	Jeanne Ruth Lieb	Senior Vice President
Jonathan Irving Mishara	Senior Vice President	Enzo Rebula	Senior Vice President
Michael Robert Turner	Executive Vice President		

DIRECTORS OR TRUSTEES

Frank Thomas Connor	Colin Richard Day	Daniel Lee Knotts #	Thomas Alan Lawson
John Anderson Luke Jr	Jonathan Douglas Mariner	Gracia Catherine Martore	Christine Mary McCarthy
Stuart Blain Parker	David Pulman	Edward Joseph Rapp	Shivan Sivaswamy Subramaniam
James Conrad Thyen			

State of Rhode Island
County of Providence

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

_____ (Signature) Thomas Alan Lawson	_____ (Signature) Jonathan Irving Mishara	_____ (Signature) Theresa Ann Molloy
_____ 1. (Printed Name) President & Chief Executive Officer	_____ 2. (Printed Name) Senior Vice President & Secretary	_____ 3. (Printed Name) Vice President & Controller
_____ (Title)	_____ (Title)	_____ (Title)

Subscribed and sworn to before me
This 24th day of February 2016

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

John A. Soares III Notary Public
Expires July 5, 2017

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities.....	193,774,853	8.1	193,774,853		193,774,853	8.1
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies.....		0.0			0	0.0
1.22 Issued by U.S. government sponsored agencies.....		0.0			0	0.0
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....	99,231,427	4.1	99,231,427		99,231,427	4.1
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations.....	7,079,687	0.3	7,079,687		7,079,687	0.3
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....	12,883,986	0.5	12,883,986		12,883,986	0.5
1.43 Revenue and assessment obligations.....	132,124,859	5.5	132,124,859		132,124,859	5.5
1.44 Industrial development and similar obligations.....		0.0			0	0.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA.....	38,835	0.0	38,835		38,835	0.0
1.512 Issued or guaranteed by FNMA and FHLMC.....	147,412,406	6.2	147,412,406		147,412,406	6.2
1.513 All other.....	262,272,425	11.0	262,272,425		262,272,425	11.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA.....		0.0			0	0.0
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521.....		0.0			0	0.0
1.523 All other.....		0.0			0	0.0
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....	320,561,043	13.4	320,561,043		320,561,043	13.4
2.2 Unaffiliated non-U.S. securities (including Canada).....	130,952,299	5.5	130,952,299		130,952,299	5.5
2.3 Affiliated securities.....		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds.....		0.0			0	0.0
3.2 Preferred stocks:						
3.21 Affiliated.....		0.0			0	0.0
3.22 Unaffiliated.....		0.0			0	0.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated.....		0.0			0	0.0
3.32 Unaffiliated.....	908,613,910	38.0	908,613,910		908,613,910	38.0
3.4 Other equity securities:						
3.41 Affiliated.....		0.0			0	0.0
3.42 Unaffiliated.....		0.0			0	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated.....		0.0			0	0.0
3.52 Unaffiliated.....		0.0			0	0.0
4. Mortgage loans:						
4.1 Construction and land development.....		0.0			0	0.0
4.2 Agricultural.....		0.0			0	0.0
4.3 Single family residential properties.....		0.0			0	0.0
4.4 Multifamily residential properties.....		0.0			0	0.0
4.5 Commercial loans.....		0.0			0	0.0
4.6 Mezzanine real estate loans.....		0.0			0	0.0
5. Real estate investments:						
5.1 Property occupied by company.....		0.0			0	0.0
5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt).....		0.0			0	0.0
5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt).....		0.0			0	0.0
6. Contract loans.....		0.0			0	0.0
7. Derivatives.....		0.0			0	0.0
8. Receivables for securities.....	100,217	0.0	100,217		100,217	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral).....	45,813,343	1.9	45,813,343	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments.....	130,447,542	5.5	130,447,542	45,813,343	176,260,884	7.4
11. Other invested assets.....		0.0			0	0.0
12. Total invested assets.....	2,391,306,831	100.0	2,391,306,831	45,813,343	2,391,306,831	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).....		0
3.	Current year change in encumbrances:		
3.1	Totals, Part 1, Column 13.....		
3.2	Totals, Part 3, Column 11.....		0
4.	Total gain (loss) on disposals, Part 3, Column 18.....		
5.	Deduct amounts received on disposals, Part 3, Column 15.....	NONE	
6.	Total foreign exchange change in book/adjusted carrying value:		
6.1	Totals, Part 1, Column 15.....		
6.2	Totals, Part 3, Column 13.....		0
7.	Deduct current year's other-than-temporary impairment recognized:		
7.1	Totals, Part 1, Column 12.....		
7.2	Totals, Part 3, Column 10.....		0
8.	Deduct current year's depreciation:		
8.1	Totals, Part 1, Column 11.....		
8.2	Totals, Part 3, Column 9.....		0
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....		0
10.	Deduct total nonadmitted amounts.....		
11.	Statement value at end of current period (Line 9 minus Line 10).....		0

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).....		0
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 12.....		
3.2	Totals, Part 3, Column 11.....		0
4.	Accrual of discount.....		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 9.....		
5.2	Totals, Part 3, Column 8.....	NONE	0
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 commitment 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.....		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 11.....		
10.2	Totals, Part 3, Column 10.....		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		0
12.	Total valuation allowance.....		
13.	Subtotal (Line 11 plus Line 12).....		0
14.	Deduct total nonadmitted amounts.....		
15.	Statement value at end of current period (Line 13 minus Line 14).....		0

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).....		0
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16.....		
3.2	Totals, Part 3, Column 12.....		0
4.	Accrual of discount.....		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13.....	NONE	
5.2	Totals, Part 3, Column 9.....		0
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.....		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15.....		
10.2	Totals, Part 3, Column 11.....		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		0
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		0

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		2,134,525,830
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		761,734,572
3.	Accrual of discount.....		1,735,780
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	(74,132)	
4.2	Part 2, Section 1, Column 15.....		
4.3	Part 2, Section 2, Column 13.....	19,521,294	
4.4	Part 4, Column 11.....	(40,571,901)	(21,124,739)
5.	Total gain (loss) on disposals, Part 4, Column 19.....		78,276,172
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		716,353,633
7.	Deduct amortization of premium.....		7,708,145
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.....		0
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.....	15,913,899	
9.4	Part 4, Column 13.....	226,208	16,140,107
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....		2,214,945,730
11.	Deduct total nonadmitted amounts.....		
12.	Statement value at end of current period (Line 10 minus Line 11).....		2,214,945,730

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.....	193,813,688	197,649,549	193,239,752	194,918,987
	2. Canada.....	99,231,427	99,779,821	99,355,130	97,355,000
	3. Other Countries.....				
	4. Totals.....	293,045,115	297,429,370	292,594,882	292,273,987
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	7,079,687	7,270,085	7,365,619	6,295,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	12,883,986	13,311,177	13,633,269	11,800,000
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.....	279,537,265	290,382,490	285,739,714	263,849,592
Industrial and Miscellaneous and Hybrid Securities (Unaffiliated)	8. United States.....	582,833,468	590,498,868	586,199,845	578,199,864
	9. Canada.....	127,450,073	128,046,096	128,129,380	125,037,100
	10. Other Countries.....	3,502,226	3,512,925	3,501,750	3,500,000
	11. Totals.....	713,785,767	722,057,889	717,830,975	706,736,964
Parent, Subsidiaries and Affiliates	12. Totals.....				
	13. Total Bonds.....	1,306,331,820	1,330,451,011	1,317,164,459	1,280,955,543
PREFERRED STOCKS					
Industrial and Miscellaneous (Unaffiliated)	14. United States.....				
	15. Canada.....				
	16. Other Countries.....				
	17. Totals.....	0	0	0	0
Parent, Subsidiaries and Affiliates	18. Totals.....				
	19. Total Preferred Stocks.....	0	0	0	0
COMMON STOCKS					
Industrial and Miscellaneous (Unaffiliated)	20. United States.....	879,833,765	879,833,765	609,297,104	
	21. Canada.....	23,223,845	23,223,845	17,328,308	
	22. Other Countries.....	5,556,300	5,556,300	4,851,464	
	23. Totals.....	908,613,910	908,613,910	631,476,876	
Parent, Subsidiaries and Affiliates	24. Totals.....				
	25. Total Common Stocks.....	908,613,910	908,613,910	631,476,876	
	26. Total Stocks.....	908,613,910	908,613,910	631,476,876	
	27. Total Bonds and Stocks...	2,214,945,730	2,239,064,921	1,948,641,335	

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 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. U.S. Governments											
1.1 NAIC 1.....		68,063,080	125,711,773	38,835		193,813,688	14.4	193,250,573	14.4	193,813,688	
1.2 NAIC 2.....						0	0.0		0.0		
1.3 NAIC 3.....						0	0.0		0.0		
1.4 NAIC 4.....						0	0.0		0.0		
1.5 NAIC 5.....						0	0.0		0.0		
1.6 NAIC 6.....						0	0.0		0.0		
1.7 Totals.....	0	68,063,080	125,711,773	38,835	0	193,813,688	14.4	193,250,573	14.4	193,813,688	0
2. All Other Governments											
2.1 NAIC 1.....	5,498,910	26,235,688	23,723,436	3,582,052	42,190,362	101,230,448	7.5	140,244,402	10.5	101,230,448	
2.2 NAIC 2.....						0	0.0		0.0		
2.3 NAIC 3.....						0	0.0		0.0		
2.4 NAIC 4.....						0	0.0		0.0		
2.5 NAIC 5.....						0	0.0		0.0		
2.6 NAIC 6.....						0	0.0		0.0		
2.7 Totals.....	5,498,910	26,235,688	23,723,436	3,582,052	42,190,362	101,230,448	7.5	140,244,402	10.5	101,230,448	0
3. U.S. States, Territories and Possessions, etc., Guaranteed											
3.1 NAIC 1.....	1,948,558	4,561,046	1,040,769	1,477,873		9,028,246	0.7	7,126,086	0.5	9,028,246	
3.2 NAIC 2.....						0	0.0		0.0		
3.3 NAIC 3.....						0	0.0		0.0		
3.4 NAIC 4.....						0	0.0		0.0		
3.5 NAIC 5.....						0	0.0		0.0		
3.6 NAIC 6.....						0	0.0		0.0		
3.7 Totals.....	1,948,558	4,561,046	1,040,769	1,477,873	0	9,028,246	0.7	7,126,086	0.5	9,028,246	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 NAIC 1.....	1,534,998	4,169,656	6,081,434	1,097,898		12,883,986	1.0	14,651,622	1.1	12,883,986	
4.2 NAIC 2.....						0	0.0		0.0		
4.3 NAIC 3.....						0	0.0		0.0		
4.4 NAIC 4.....						0	0.0		0.0		
4.5 NAIC 5.....						0	0.0		0.0		
4.6 NAIC 6.....						0	0.0		0.0		
4.7 Totals.....	1,534,998	4,169,656	6,081,434	1,097,898	0	12,883,986	1.0	14,651,622	1.1	12,883,986	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 NAIC 1.....	6,403,799	51,432,638	68,266,508	31,424,130	111,083,673	268,610,748	19.9	290,132,564	21.6	268,610,748	
5.2 NAIC 2.....	3,365,000	2,511,168	5,050,349			10,926,517	0.8	9,582,871	0.7	10,926,517	
5.3 NAIC 3.....						0	0.0		0.0		
5.4 NAIC 4.....						0	0.0		0.0		
5.5 NAIC 5.....						0	0.0		0.0		
5.6 NAIC 6.....						0	0.0		0.0		
5.7 Totals.....	9,768,799	53,943,806	73,316,857	31,424,130	111,083,673	279,537,265	20.7	299,715,435	22.3	279,537,265	0

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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 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)											
6.1 NAIC 1.....	53,026,280	252,769,963	202,898,543	9,836,150	69,299,633	587,830,569	43.6	545,566,381	40.7	557,091,765	30,738,805
6.2 NAIC 2.....	4,499,265	81,338,018	74,008,680	3,237,300	1,005,465	164,088,728	12.2	137,988,229	10.3	158,555,998	5,532,729
6.3 NAIC 3.....		675,473	500,000			1,175,473	0.1	2,519,174	0.2	500,000	675,473
6.4 NAIC 4.....						0	0.0		0.0		
6.5 NAIC 5.....						0	0.0		0.0		
6.6 NAIC 6.....						0	0.0		0.0		
6.7 Totals.....	57,525,545	334,783,454	277,407,223	13,073,450	70,305,098	753,094,770	55.8	686,073,784	51.2	716,147,763	36,947,007
7. Hybrid Securities											
7.1 NAIC 1.....						0	0.0		0.0		
7.2 NAIC 2.....						0	0.0		0.0		
7.3 NAIC 3.....						0	0.0		0.0		
7.4 NAIC 4.....						0	0.0		0.0		
7.5 NAIC 5.....						0	0.0		0.0		
7.6 NAIC 6.....						0	0.0		0.0		
7.7 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates											
8.1 NAIC 1.....						0	0.0		0.0		
8.2 NAIC 2.....						0	0.0		0.0		
8.3 NAIC 3.....						0	0.0		0.0		
8.4 NAIC 4.....						0	0.0		0.0		
8.5 NAIC 5.....						0	0.0		0.0		
8.6 NAIC 6.....						0	0.0		0.0		
8.7 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0

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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 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. Total Bonds Current Year											
9.1 NAIC 1.....	(d).....68,412,545	.....407,232,071	.....427,722,463	.....47,456,938	.....222,573,668	.....1,173,397,685	.....86.9	.....XXX	.....XXX	.....1,142,658,881	.....30,738,805
9.2 NAIC 2.....	(d).....7,864,265	.....83,849,186	.....79,059,029	.....3,237,300	.....1,005,465	.....175,015,245	.....13.0	.....XXX	.....XXX	.....169,482,515	.....5,532,729
9.3 NAIC 3.....	(d).....0	.....675,473	.....500,000	.....0	.....0	.....1,175,473	.....0.1	.....XXX	.....XXX	.....500,000	.....675,473
9.4 NAIC 4.....	(d).....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....XXX	.....XXX	.....0	.....0
9.5 NAIC 5.....	(d).....0	.....0	.....0	.....0	.....0	(c).....0	.....0.0	.....XXX	.....XXX	.....0	.....0
9.6 NAIC 6.....	(d).....0	.....0	.....0	.....0	.....0	(c).....0	.....0.0	.....XXX	.....XXX	.....0	.....0
9.7 Totals.....	.....76,276,810	.....491,756,730	.....507,281,492	.....50,694,238	.....223,579,133	(b).....1,349,588,403	.....100.0	.....XXX	.....XXX	.....1,312,641,396	.....36,947,007
9.8 Line 9.7 as a % of Col. 6.....	.....5.7	.....36.4	.....37.6	.....3.8	.....16.6	.....100.0	.....XXX	.....XXX	.....XXX	.....97.3	.....2.7
10. Total Bonds Prior Year											
10.1 NAIC 1.....	.....62,455,662	.....402,266,411	.....413,789,924	.....54,126,731	.....258,332,900	.....XXX	.....XXX	.....1,190,971,628	.....88.8	.....1,157,601,174	.....33,370,455
10.2 NAIC 2.....	.....10,128,905	.....62,763,321	.....71,090,586	.....2,143,921	.....1,444,367	.....XXX	.....XXX	.....147,571,100	.....11.0	.....141,774,775	.....5,796,325
10.3 NAIC 3.....	.....999,707	.....1,019,467	.....500,000	.....0	.....0	.....XXX	.....XXX	.....2,519,174	.....0.2	.....2,519,173	.....0
10.4 NAIC 4.....	.....0	.....0	.....0	.....0	.....0	.....XXX	.....XXX	.....0	.....0.0	.....0	.....0
10.5 NAIC 5.....	.....0	.....0	.....0	.....0	.....0	.....XXX	.....XXX	(c).....0	.....0.0	.....0	.....0
10.6 NAIC 6.....	.....0	.....0	.....0	.....0	.....0	.....XXX	.....XXX	(c).....0	.....0.0	.....0	.....0
10.7 Totals.....	.....73,584,274	.....466,049,199	.....485,380,510	.....56,270,652	.....259,777,267	.....XXX	.....XXX	(b).....1,341,061,902	.....100.0	.....1,301,895,122	.....39,166,780
10.8 Line 10.7 as a % of Col. 8.....	.....5.5	.....34.8	.....36.2	.....4.2	.....19.4	.....XXX	.....XXX	.....100.0	.....XXX	.....97.1	.....2.9
11. Total Publicly Traded Bonds											
11.1 NAIC 1.....	.....62,630,987	.....393,422,740	.....416,574,555	.....47,456,938	.....222,573,663	.....1,142,658,882	.....84.7	.....1,157,601,174	.....86.3	.....1,142,658,882	.....XXX
11.2 NAIC 2.....	.....7,864,265	.....81,353,186	.....76,022,300	.....3,237,300	.....1,005,465	.....169,482,515	.....12.6	.....141,774,775	.....10.6	.....169,482,515	.....XXX
11.3 NAIC 3.....	.....0	.....675,473	.....500,000	.....0	.....0	.....500,000	.....0.0	.....2,519,173	.....0.2	.....500,000	.....XXX
11.4 NAIC 4.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....0	.....XXX
11.5 NAIC 5.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....0	.....XXX
11.6 NAIC 6.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....0	.....XXX
11.7 Totals.....	.....70,495,251	.....474,775,925	.....493,096,855	.....50,694,238	.....223,579,128	.....1,312,641,397	.....97.3	.....1,301,895,122	.....97.1	.....1,312,641,397	.....XXX
11.8 Line 11.7 as a % of Col. 6.....	.....5.4	.....36.2	.....37.6	.....3.9	.....17.0	.....100.0	.....XXX	.....XXX	.....XXX	.....100.0	.....XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9.....	.....5.2	.....35.2	.....36.5	.....3.8	.....16.6	.....97.3	.....XXX	.....XXX	.....XXX	.....97.3	.....XXX
12. Total Privately Placed Bonds											
12.1 NAIC 1.....	.....5,781,558	.....13,809,331	.....11,147,916	.....0	.....0	.....30,738,805	.....2.3	.....33,370,455	.....2.5	.....XXX	.....30,738,805
12.2 NAIC 2.....	.....0	.....2,496,000	.....3,036,729	.....0	.....0	.....5,532,729	.....0.4	.....5,796,325	.....0.4	.....XXX	.....5,532,729
12.3 NAIC 3.....	.....0	.....675,473	.....0	.....0	.....0	.....675,473	.....0.1	.....0	.....0.0	.....XXX	.....675,473
12.4 NAIC 4.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
12.5 NAIC 5.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
12.6 NAIC 6.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
12.7 Totals.....	.....5,781,558	.....16,980,804	.....14,184,645	.....0	.....0	.....36,947,007	.....2.7	.....39,166,780	.....2.9	.....XXX	.....36,947,007
12.8 Line 12.7 as a % of Col. 6.....	.....15.6	.....46.0	.....38.4	.....0.0	.....0.0	.....100.0	.....XXX	.....XXX	.....XXX	.....XXX	.....100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9.....	.....0.4	.....1.3	.....1.1	.....0.0	.....0.0	.....2.7	.....XXX	.....XXX	.....XXX	.....XXX	.....2.7

S107

(a) Includes \$.....36,947,007 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
 (b) Includes \$.....0 current year, \$.....0 prior year of bonds with Z designations and \$.....0 current year, \$.....0 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. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.
 (c) Includes \$.....0 current year, \$.....0 prior year of bonds with 5* designations and \$.....0 current year, \$.....0 prior year of bonds with 6* designations. "5*" 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 non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....43,256,583; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

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

	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
Distribution by Type											
1. U.S. Governments											
1.1 Issuer Obligations.....		68,063,080	125,711,773			193,774,853	14.4	193,197,929	14.4	193,774,852	
1.2 Residential Mortgage-Backed Securities.....				38,835		38,835	0.0	52,644	0.0	38,835	
1.3 Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
1.4 Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
1.5 Totals.....	0	68,063,080	125,711,773	38,835	0	193,813,688	14.4	193,250,573	14.4	193,813,687	0
2. All Other Governments											
2.1 Issuer Obligations.....	5,498,910	26,235,688	23,723,436	3,582,052	42,190,362	101,230,448	7.5	140,244,402	10.5	101,230,448	
2.2 Residential Mortgage-Backed Securities.....						0	0.0		0.0		
2.3 Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
2.4 Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
2.5 Totals.....	5,498,910	26,235,688	23,723,436	3,582,052	42,190,362	101,230,448	7.5	140,244,402	10.5	101,230,448	0
3. U.S. States, Territories and Possessions, Guaranteed											
3.1 Issuer Obligations.....	1,948,558	4,561,046	1,040,769	1,477,873		9,028,246	0.7	7,126,086	0.5	9,028,246	
3.2 Residential Mortgage-Backed Securities.....						0	0.0		0.0		
3.3 Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
3.4 Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
3.5 Totals.....	1,948,558	4,561,046	1,040,769	1,477,873	0	9,028,246	0.7	7,126,086	0.5	9,028,246	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations.....	1,534,998	4,169,656	6,081,434	1,097,898		12,883,986	1.0	14,651,622	1.1	12,883,986	
4.2 Residential Mortgage-Backed Securities.....						0	0.0		0.0		
4.3 Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
4.4 Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
4.5 Totals.....	1,534,998	4,169,656	6,081,434	1,097,898	0	12,883,986	1.0	14,651,622	1.1	12,883,986	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 Issuer Obligations.....	9,768,799	51,639,034	71,942,040	23,729,122	74,992,554	232,071,549	17.2	125,753,778	9.4	232,071,550	
5.2 Residential Mortgage-Backed Securities.....		2,304,772	1,374,818	7,695,008	36,091,118	47,465,716	3.5	173,961,658	13.0	47,465,715	
5.3 Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
5.4 Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
5.5 Totals.....	9,768,799	53,943,806	73,316,858	31,424,130	111,083,672	279,537,265	20.7	299,715,436	22.3	279,537,265	0
6. Industrial and Miscellaneous (unaffiliated)											
6.1 Issuer Obligations.....	56,113,158	222,390,073	197,472,434	5,253,916	9,592,766	490,822,347	36.4	447,225,348	33.3	459,375,187	31,447,160
6.2 Residential Mortgage-Backed Securities.....				800,311		800,311	0.1		0.0	800,311	
6.3 Commercial Mortgage-Backed Securities.....			34,995,840		60,712,332	95,708,172	7.1	81,713,278	6.1	95,708,172	
6.4 Other Loan-Backed and Structured Securities.....	1,412,387	112,393,380	44,938,949	7,019,224		165,763,940	12.3	157,135,157	11.7	160,264,093	5,499,847
6.5 Totals.....	57,525,545	334,783,453	277,407,223	13,073,451	70,305,098	753,094,770	55.8	686,073,783	51.2	716,147,763	36,947,007
7. Hybrid Securities											
7.1 Issuer Obligations.....						0	0.0		0.0		
7.2 Residential Mortgage-Backed Securities.....						0	0.0		0.0		
7.3 Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
7.4 Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
7.5 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates											
8.1 Issuer Obligations.....						0	0.0		0.0		
8.2 Residential Mortgage-Backed Securities.....						0	0.0		0.0		
8.3 Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
8.4 Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
8.5 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0

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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 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations.....	74,864,423	377,058,577	425,971,886	35,140,861	126,775,682	1,039,811,429	77.0	XXX	XXX	1,008,364,269	31,447,160
9.2 Residential Mortgage-Backed Securities.....	0	2,304,772	1,374,818	8,534,154	36,091,118	48,304,862	3.6	XXX	XXX	48,304,861	0
9.3 Commercial Mortgage-Backed Securities.....	0	0	34,995,840	0	60,712,332	95,708,172	7.1	XXX	XXX	95,708,172	0
9.4 Other Loan-Backed and Structured Securities.....	1,412,387	112,393,380	44,938,949	7,019,224	0	165,763,940	12.3	XXX	XXX	160,264,093	5,499,847
9.5 Totals.....	76,276,810	491,756,729	507,281,493	50,694,239	223,579,132	1,349,588,403	100.0	XXX	XXX	1,312,641,395	36,947,007
9.6 Line 9.5 as a % of Col. 6.....	5.7	36.4	37.6	3.8	16.6	100.0	XXX	XXX	XXX	97.3	2.7
10. Total Bonds Prior Year											
10.1 Issuer Obligations.....	73,584,273	386,166,520	402,778,805	25,404,357	40,265,210	XXX	XXX	928,199,165	69.2	894,532,198	33,666,966
10.2 Residential Mortgage-Backed Securities.....		1,746,581	9,216,803	20,102,248	142,948,670	XXX	XXX	174,014,302	13.0	174,014,301	
10.3 Commercial Mortgage-Backed Securities.....			5,149,891		76,563,387	XXX	XXX	81,713,278	6.1	81,713,278	
10.4 Other Loan-Backed and Structured Securities.....		78,136,097	68,235,013	10,764,047		XXX	XXX	157,135,157	11.7	151,635,343	5,499,814
10.5 Totals.....	73,584,273	466,049,198	485,380,512	56,270,652	259,777,267	XXX	XXX	1,341,061,902	100.0	1,301,895,120	39,166,780
10.6 Line 10.5 as a % of Col. 8.....	5.5	34.8	36.2	4.2	19.4	XXX	XXX	100.0	XXX	97.1	2.9
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations.....	69,082,865	365,577,621	411,787,244	35,140,861	126,775,678	1,008,364,268	74.7	894,532,198	66.7	1,008,364,268	XXX
11.2 Residential Mortgage-Backed Securities.....		2,304,772	1,374,818	8,534,154	36,091,118	48,304,862	3.6	174,014,301	13.0	48,304,862	XXX
11.3 Commercial Mortgage-Backed Securities.....			34,995,840		60,712,332	95,708,172	7.1	81,713,278	6.1	95,708,172	XXX
11.4 Other Loan-Backed and Structured Securities.....	1,412,387	106,893,534	44,938,949	7,019,224		160,264,094	11.9	151,635,343	11.3	160,264,094	XXX
11.5 Totals.....	70,495,251	474,775,927	493,096,851	50,694,239	223,579,128	1,312,641,396	97.3	1,301,895,120	97.1	1,312,641,396	XXX
11.6 Line 11.5 as a % of Col. 6.....	5.4	36.2	37.6	3.9	17.0	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9.....	5.2	35.2	36.5	3.8	16.6	97.3	XXX	XXX	XXX	97.3	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations.....	5,781,558	11,480,957	14,184,646			31,447,160	2.3	33,666,966	2.5	XXX	31,447,160
12.2 Residential Mortgage-Backed Securities.....						0	0.0	0	0.0	XXX	0
12.3 Commercial Mortgage-Backed Securities.....						0	0.0	0	0.0	XXX	0
12.4 Other Loan-Backed and Structured Securities.....		5,499,847				5,499,847	0.4	5,499,814	0.4	XXX	5,499,847
12.5 Totals.....	5,781,558	16,980,804	14,184,646	0	0	36,947,007	2.7	39,166,780	2.9	XXX	36,947,007
12.6 Line 12.5 as a % of Col. 6.....	15.6	46.0	38.4	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9.....	0.4	1.3	1.1	0.0	0.0	2.7	XXX	XXX	XXX	XXX	2.7

6015

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

S110

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year.....	51,378,310	51,378,310			
2. Cost of short-term investments acquired.....	4,822,649	4,822,649			
3. Accrual of discount.....	216,033	216,033			
4. Unrealized valuation increase (decrease).....	0				
5. Total gain (loss) on disposals.....	190	190			
6. Deduct consideration received on disposals.....	17,094,164	17,094,164			
7. Deduct amortization of premium.....	14,014	14,014			
8. Total foreign exchange change in book/adjusted carrying value.....	0				
9. Deduct current year's other-than-temporary impairment recognized.....	0				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	39,309,005	39,309,005	0	0	0
11. Deduct total nonadmitted amounts.....	0				
12. Statement value at end of current period (Line 10 minus Line 11).....	39,309,005	39,309,005	0	0	0

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment.....

**Sch. DB - Pt. A - Verification
NONE**

**Sch. DB - Pt. B - Verification
NONE**

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

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

**Sch. DB - Verification
NONE**

SCHEDULE E - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1 Total	2 Bonds	3 Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	23,430,520	23,430,520	
2. Cost of cash equivalents acquired.....	3,518,632,982	3,518,632,982	
3. Accrual of discount.....	7,383	7,383	
4. Unrealized valuation increase (decrease).....	0		
5. Total gain (loss) on disposals.....	(7,262)	(7,262)	
6. Deduct consideration received on disposals.....	3,538,116,044	3,538,116,044	
7. Deduct amortization of premium.....	0		
8. Total foreign exchange change in book/adjusted carrying value.....	0		
9. Deduct current year's other-than-temporary impairment recognized.....	0		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	3,947,578	3,947,578	0
11. Deduct total nonadmitted amounts.....	0		
12. Statement value at end of current period (Line 10 minus Line 11).....	3,947,578	3,947,578	0

(a) Indicate the category of such investments, for example, joint ventures, transportation equipment:.

Sch. A - Pt. 1
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

Sch. BA - Pt. 1
NONE

Sch. BA - Pt. 2
NONE

Sch. BA - Pt. 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	For eign	Bond CHAR	NAIC Designation	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. Government - Issuer Obligations																					
912828	D5 6 U S TREASURY	LS			1	47,989,639	101.079	48,265,223	47,750,000	47,974,770					2.375	2.310	FA	428,355	1,134,063	01/30/2015	08/15/2024
912828	F9 6 U S TREASURY	SD			1	5,911,467	100.313	5,898,404	5,880,000	5,906,860		(4,282)			2.000	1.910	AO	55,977	81,550	12/01/2014	10/31/2021
912828	J2 7 US TREASURY	LS			1	9,883,594	97.774	9,777,400	10,000,000	9,885,521		1,927			2.000	2.130	FA	75,543		10/30/2015	02/15/2025
912828	KD 1 U S TREASURY	LS			1	4,087,300	104.243	4,586,692	4,400,000	4,281,079		35,327			2.750	3.670	FA	45,704	121,000	12/31/2009	02/15/2019
912828	KQ 2 U S TREASURY	LS			1	10,088,077	105.547	11,082,435	10,500,000	10,341,770		43,370			3.125	3.600	MN	42,368	328,125	08/12/2009	05/15/2019
912828	LJ 7 U S TREASURY	LS			1	20,343,460	107.399	21,479,800	20,000,000	20,141,431		(36,267)			3.625	3.410	FA	273,845	725,000	02/26/2010	08/15/2019
912828	LY 4 U S TREASURY				1	6,803,672	106.829	7,478,030	7,000,000	6,913,697		20,356			3.375	3.720	MN	30,505	236,250	02/11/2010	11/15/2019
912828	MP 2 U S TREASURY				1	2,571,055	107.914	2,805,764	2,600,000	2,586,669		2,937			3.625	3.760	FA	35,600	94,250	03/24/2010	02/15/2020
912828	NT 3 U S TREASURY	LS			1	1,634,590	103.922	1,558,830	1,500,000	1,579,679		(16,558)			2.625	1.430	FA	14,873	39,375	08/15/2012	08/15/2020
912828	PC 8 U S TREASURY	LS			1	5,184,180	103.946	5,197,300	5,000,000	5,134,921		(26,071)			2.625	2.040	MN	16,947	131,250	01/31/2014	11/15/2020
912828	RC 6 U S TREASURY	LS			1	1,311,670	101.211	1,265,138	1,250,000	1,289,512		(6,679)			2.125	1.530	FA	10,033	26,563	08/14/2012	08/15/2021
912828	SF 8 U S TREASURY	LS			1	12,848,086	100.235	13,030,550	13,000,000	12,861,022		20,494			2.000	2.180	FA	98,207	260,000	04/30/2014	02/15/2022
912828	SV 3 U S TREASURY	LS			1	1,769,277	98.391	1,721,843	1,750,000	1,762,928		(1,910)			1.750	1.620	MN	3,954	30,625	08/07/2012	05/15/2022
912828	SX 9 U S TREASURY	LS			1	6,022,500	98.922	5,935,320	6,000,000	6,011,227		(3,212)			1.125	1.060	MN	5,902	67,500	06/06/2012	05/31/2019
912828	TC 4 U S TREASURY	LS			1	1,503,164	98.383	1,475,745	1,500,000	1,501,619		(453)			1.000	0.960	JD	10,582	15,000	07/17/2012	06/30/2019
912828	TH 3 U S TREASURY				1	2,625,605	97.774	2,688,785	2,750,000	2,674,264		20,355			0.875	1.670	JJ	7,070	24,063	07/18/2013	07/31/2019
912828	TJ 9 U S TREASURY	LS			1	939,219	97.438	974,380	1,000,000	954,327		6,298			1.625	2.370	FA	6,138	16,250	07/19/2013	08/15/2022
912828	UF 5 U S TREASURY	LS			1	2,969,883	98.141	2,944,230	3,000,000	2,974,541		4,658			1.125	1.340	JD	17,059	16,875	03/31/2015	12/31/2019
912828	UN 8 U S TREASURY	LS			1	3,817,031	99.454	3,978,160	4,000,000	3,852,312		18,669			2.000	2.570	FA	30,217	80,000	01/31/2014	02/15/2023
912828	UV 0 U S TREASURY				1	3,913,261	97.789	3,911,560	4,000,000	3,922,183		8,902			1.125	1.600	MS	11,434	22,500	06/30/2015	03/31/2020
912828	VB 3 U S TREASURY	LS			1	28,020,117	97.454	28,261,660	29,000,000	28,255,388		92,304			1.750	2.120	MN	65,529	507,500	05/28/2013	05/15/2023
912828	WJ 5 U S TREASURY				1	12,964,063	102.211	13,287,430	13,000,000	12,969,133		3,207			2.500	2.530	MN	41,964	325,000	08/28/2014	05/15/2024
0199999	U.S. Government - Issuer Obligations					193,200,930	XXX	197,604,679	194,880,000	193,774,853	0	162,634	0	0	XXX	XXX	XXX	1,327,806	4,282,739	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																					
36207K	WC 0 GOVT NATL MTGE ASSN				1	38,822	115.091	44,870	38,987	38,835		52			7.500	7.530	MON	244	2,924	09/17/1999	09/15/2029
0299999	U.S. Government - Residential Mortgage-Backed Securities					38,822	XXX	44,870	38,987	38,835	0	52	0	0	XXX	XXX	XXX	244	2,924	XXX	XXX
0599999	Total - U.S. Government					193,239,752	XXX	197,649,549	194,918,987	193,813,688	0	162,686	0	0	XXX	XXX	XXX	1,328,050	4,285,663	XXX	XXX
All Other Governments - Issuer Obligations																					
007863	AF 0 AEROPORTS DE MONTREAL	C			1FE	375,024	126.653	410,356	324,000	372,497		(1,275)		5.670	4.570	AO	3,865	18,371	12/11/2013	10/16/2037	
01306Z	CU 3 ALBERTA PROV	C			1FE	1,995,760	104.977	2,099,540	2,000,000	1,996,998		327			2.850	2.870	JJ	25,712	57,000	01/18/2012	01/19/2024
11070Z	CC 6 BRITISH COLUMBIA PROV	C			1FE	1,571,683	130.853	1,753,430	1,340,000	1,515,546		(10,545)			5.620	4.250	FA	28,036	75,308	12/18/2012	08/17/2028
135087	A6 1 CANADA GOVT	C			1FE	480,291	102.296	487,952	477,000	480,234		(58)			1.500	1.400	JD	606	3,578	11/05/2015	06/01/2023
135087	A8 7 CANADA GOVT	C			1FE	1,441,931	101.654	1,443,487	1,420,000	1,437,545		(4,386)			1.250	0.670	MS	5,949	8,875	07/09/2015	03/01/2018
135087	D2 7 CANADA GOVT	C			1FE	11,206,478	101.215	11,205,513	11,071,000	11,175,940		(30,510)			1.250	0.640	FA	58,009	80,888	07/30/2015	08/01/2017
135087	D3 5 CANADA GOVT	C			1FE	2,582,888	113.424	2,594,007	2,287,000	2,580,641		(2,248)			2.750	2.190	JD	5,327	31,446	09/03/2015	12/01/2048
135087	D5 0 CANADA GOVT	C			1FE	2,415,091	107.480	2,449,469	2,279,000	2,412,828		(2,262)			2.250	1.570	JD	4,451	25,639	11/03/2015	06/01/2025
135087	D9 2 CANADA GOVT	C			1FE	574,259	103.524	574,558	555,000	571,498		(2,761)			1.500	0.770	MS	2,783	4,163	04/13/2015	03/01/2020
135087	E3 4 CANADA GOVT	C			1FE	703,353	99.711	703,960	706,000	703,442		89			0.250	0.520	MN	296		12/10/2015	05/01/2017
135087	E5 9 CANADA GOVT	C			1FE	361,226	100.090	364,328	364,000	361,379		153			0.750	0.900	MS	915		09/17/2015	09/01/2020
135087	E7 5 CANADA GOVT	A			1FE	10,933,682	99.587	10,954,570	11,000,000	10,938,880		5,199			0.250	0.550	MN	4,609	3,961	11/17/2015	11/01/2017
135087	WL 4 CANADA GOVT	C			1FE	1,156,892	99.950	810,595	811,000	1,145,280		(11,611)			5.750	2.180	JD	3,886	23,316	06/10/2015	06/01/2029
135087	XG 4 CANADA GOVT	C			1FE	932,450	154.659	907,848	587,000	921,226		(11,224)			5.750	1.890	JD	2,867	33,753	04/17/2015	06/01/2033

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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	Bond CHAR	NAIC Designation	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	
135087	XW	9	CANADA GOVT	C		1FE	642,884	149.198	623,648	418,000	637,176		(5,708)			5.000	1.980	JD	1,804	20,900	04/16/2015	06/01/2037	
135087	ZJ	6	CANADA GOVT	C		1FE	469,183	112.603	497,705	442,000	461,508		(3,336)			3.250	2.370	JD	1,217	23,777	08/28/2013	06/01/2021	
135087	ZS	6	CANADA GOVT	C		1FE	3,561,435	129.700	3,705,529	2,857,000	3,556,423		(4,296)			3.500	2.350	JD	8,470	52,622	12/15/2015	12/01/2045	
135087	ZU	1	CANADA GOVT	C		1FE	211,284	110.620	211,284	191,000	209,423		(1,874)			2.750	1.180	JD	445	5,253	04/22/2015	06/01/2022	
135087	ZV	9	CANADA GOVT	C		1FE	47,615	101.193	47,561	47,000	47,528		(87)			1.500	0.530	MS	157		10/20/2015	03/01/2017	
563469	FJ	9	MANITOBA PROV CDA	A		1FE	999,300	103.471	1,034,717	1,000,000	999,987		88			4.900	4.910	JD	3,558	49,000	11/29/2006	12/06/2016	
614852	PH	8	MONTREAL QUE	C		1FE	3,720,143	101.577	3,755,302	3,697,000	3,719,868		(275)			3.000	2.920	MS	37,071		10/22/2015	09/01/2025	
642866	FY	8	NEW BRUNSWICK PROV CDA	A		1FE	996,300	104.455	1,044,552	1,000,000	999,476		436			5.200	5.240	FA	18,793	52,000	02/13/2007	02/21/2017	
651333	FT	8	PROVINCE OF NEWFOUNDLAND	C		1FE	4,560,380	96.421	4,423,795	4,588,000	4,560,425		45			3.300	3.330	AO	31,525	75,702	07/21/2015	10/17/2046	
683234	YB	8	ONTARIO PROV CDA	LS	A	1FE	2,484,275	100.199	2,504,975	2,500,000	2,499,902		1,926			4.750	4.830	JJ	53,438	118,750	01/10/2006	01/19/2016	
68323A	CX	0	ONTARIO PROV	C		1FE	8,274,673	102.156	8,295,067	8,120,000	8,268,259		(6,414)			2.600	2.380	JD	17,642	105,560	07/09/2015	06/02/2025	
68323A	CY	8	ONTARIO PROV	C		1FE	18,007,762	93.942	18,113,896	19,282,000	18,015,637		7,876			2.900	3.230	JD	46,726	279,589	09/09/2015	12/02/2046	
74814Z	ER	0	PROVINCE OF QUEBEC	C		1FE	12,469,970	104.806	12,563,095	11,987,000	12,467,564		(3,715)			3.500	3.280	JD	35,535	336,840	07/30/2015	12/01/2045	
74814Z	EV	1	PROV OF QUEBEC	C		1FE	6,178,905	103.232	6,199,082	6,005,000	6,174,317		(4,588)			2.750	2.420	MS	55,348		09/10/2015	09/01/2025	
0699999	All Other Governments - Issuer Obligations						99,355,130	XXX	99,779,821	97,355,000	99,231,427	0	(91,034)	0	0	XXX	XXX	XXX	459,040	1,486,291	XXX	XXX	
1099999	Total - All Other Governments						99,355,130	XXX	99,779,821	97,355,000	99,231,427	0	(91,034)	0	0	XXX	XXX	XXX	459,040	1,486,291	XXX	XXX	
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																							
13062N	A7	2	CALIFORNIA ST			1FE	221,072	105.891	211,782	200,000	203,347		(2,955)			6.000	4.400	FA	5,000	12,000	03/05/2009	02/01/2017	
13063A	4L	5	CALIFORNIA ST			1FE	511,575	114.595	572,975	500,000	505,952		(962)			5.500	5.230	AO	6,875	27,500	03/25/2009	04/01/2021	
13063A	E8	3	CALIFORNIA ST			1FE	267,443	105.112	262,780	250,000	252,896		(2,381)			5.000	3.970	MS	4,337	12,500	02/25/2009	03/01/2017	
37358M	CW	9	GEORGIA ST RD & TWY AUTH REV			1FE	618,045	112.326	561,630	500,000	551,792		(15,812)			5.000	1.630	MS	8,163	25,000	09/07/2011	03/01/2019	
574193	KJ	6	MARYLAND ST			1FE	1,215,940	118.008	1,180,080	1,000,000	1,166,937		(34,960)			5.250	1.470	FA	21,875	51,917	07/28/2014	08/01/2020	
57582N	7S	8	MASSACHUSETTS ST			1FE	310,686	102.717	277,336	270,000	296,696		(2,009)			5.000	3.850	FA	5,625	13,500	01/23/2008	08/01/2026	
880443	BS	4	TENNESSEE ST ENERGY			1FE	1,184,200	119.698	1,196,980	1,000,000	1,181,177		(3,023)			5.250	3.220	MS	23,479		10/08/2015	09/01/2026	
882723	MU	0	TEXAS ST			1FE	2,479,148	117.076	2,429,327	2,075,000	2,386,073		(62,368)			5.000	1.700	AO	25,938	103,750	06/20/2014	10/01/2020	
93974C	QC	7	WASHINGTON ST			1FE	557,510	115.439	577,195	500,000	534,817		(4,198)			5.000	3.860	FA	10,417	25,000	01/15/2010	02/01/2023	
1199999	U.S. States, Territories & Possessions - Issuer Obligations						7,365,619	XXX	7,270,085	6,295,000	7,079,687	0	(128,668)	0	0	XXX	XXX	XXX	111,709	271,167	XXX	XXX	
1799999	Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						7,365,619	XXX	7,270,085	6,295,000	7,079,687	0	(128,668)	0	0	XXX	XXX	XXX	111,709	271,167	XXX	XXX	
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																							
017343	DH	4	ALLEGHENY CNTY PA PORT AUTH			1FE	1,091,850	104.788	1,047,880	1,000,000	1,019,285		(15,967)			5.000	3.300	MS	16,667	50,000	02/16/2011	03/01/2017	
03588E	H5	5	ANNE ARUNDEL CNTY MD			1FE	1,104,820	105.104	1,051,040	1,000,000	1,015,613		(12,884)			5.000	3.620	MS	16,667	50,000	03/11/2008	03/01/2017	
166393	3N	6	CHESTERFIELD CNTY VA			1FE	1,513,614	108.317	1,435,200	1,325,000	1,432,984		(53,285)			5.000	0.880	JJ	33,125	67,354	06/19/2014	01/01/2018	
343136	3Q	8	FLORIDA STATE TURNPIKE AUTH			1FE	1,159,220	120.528	1,205,280	1,000,000	1,133,847		(13,509)			5.000	3.180	JJ	25,000	50,000	01/15/2014	07/01/2024	
537292	GT	5	LITTLE MIAMI OHIO LOC SCH			1FE	1,135,620	104.351	1,043,510	1,000,000	1,097,898		(5,585)			5.250	4.250	JD	4,375	52,500	03/19/2008	12/01/2028	
586158	MN	4	MEMPHIS TENN ELEC SYS REV			1FE	1,709,250	104.095	1,561,425	1,500,000	1,534,998		(37,330)			5.000	2.410	JD	6,250	75,000	02/08/2011	12/01/2016	
592112	JS	6	METROPOLITAN GOVT NASHVILLE			1FE	1,182,800	121.497	1,214,970	1,000,000	1,142,033		(19,803)			5.000	2.610	JJ	25,000	50,000	11/25/2013	07/01/2022	
613340	2H	0	MONTGOMERY CNTY MD			1FE	417,939	120.239	420,837	350,000	401,917		(8,235)			5.000	2.270	MN	2,917	17,500	01/08/2014	11/01/2021	
64966J	D6	0	NEW YORK N Y			1FE	1,159,200	118.049	1,180,490	1,000,000	1,117,046		(20,554)			5.000	2.600	AO	12,500	50,000	11/26/2013	04/01/2021	
64966J	N4	4	NEW YORK NY			1FE	1,229,910	120.944	1,209,440	1,000,000	1,150,821		(22,826)			5.000	2.320	FA	20,833	50,000	05/25/2012	08/01/2022	
64966L	KP	5	NEW YORK N Y			1FE	1,157,640	122.783	1,227,830	1,000,000	1,135,770		(12,514)			5.000	3.270	MS	16,667	50,000	03/13/2014	03/01/2025	
968661	GY	8	WILL CNTY ILL FST PRES D			1FE	771,406	114.124	713,275	625,000	701,774		(18,577)			5.000	1.770	JD	1,389	31,250	02/15/2012	12/15/2019	
1899999	U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						13,633,269	XXX	13,311,177	11,800,000	12,883,986	0	(241,069)	0	0	XXX	XXX	XXX	181,390	593,604	XXX	XXX	
2499999	Total - U.S. Political Subdivisions of States, Territories & Possessions						13,633,269	XXX	13,311,177	11,800,000	12,883,986	0	(241,069)	0	0	XXX	XXX	XXX	181,390	593,604	XXX	XXX	

E10.1

SCHEDULE D - PART 1

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

1	2					6	7		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
							8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description					NAIC Designation	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 & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																						
010609	AN	5	ALABAMA ST PUB SCH & COLL.....	1FE	1,162,230	111,415	1,114,150	1,000,000	1,109,759	(35,677)	5.000	1.260	JJ	25,000	48,750	07/02/2014	01/01/2019					
040507	KJ	3	ARIZONA HEALTH FACS AUTH.....	1FE	367,367	108,540	379,890	350,000	354,356	(2,034)	5.250	4.590	JJ	9,188	18,375	08/21/2008	01/01/2018					
04109F	BA	5	ARKANSAS ST DEV FIN AUTH HOSP REVENUE.....	2FE	1,147,080	117,176	1,171,760	1,000,000	1,134,971	(12,109)	5.000	3.270	FA	20,833	27,222	12/17/2014	02/01/2025					
041826	M8	8	ARLINGTON TEX INDPT SCH D.....	1FE	2,285,400	108,681	2,173,620	2,000,000	2,171,997	(79,908)	5.000	0.890	FA	37,778	104,444	06/27/2014	02/15/2018					
047870	KB	5	ATLANTA GA WTR & WASTE WT.....	1FE	348,380	118,278	413,973	350,000	348,993	116	6.000	6.050	MN	3,500	21,000	06/17/2009	11/01/2022					
052414	LN	7	AUSTIN TEX ELEC UTIL SYS.....	1FE	383,768	115,722	405,027	350,000	370,799	(2,582)	5.000	4.000	MN	2,236	17,500	06/11/2010	11/15/2022					
106293	AE	3	BREA CALIF REDEV AGY SUCC.....	1FE	1,387,392	109,945	1,319,340	1,200,000	1,306,029	(39,961)	5.000	1.490	FA	25,000	60,000	11/15/2013	08/01/2018					
115065	WG	5	BROWARD CNTY FLA SCH BRD.....	1FE	2,283,640	115,270	2,305,400	2,000,000	2,196,355	(40,542)	5.000	2.670	JJ	50,000	100,000	10/18/2013	07/01/2020					
13033L	AK	3	CALIFORNIA HEALTH FACS FI.....	1FE	257,373	102,237	255,593	250,000	250,597	(1,155)	5.000	4.510	JJ	6,250	12,500	05/14/2009	07/01/2016					
13066Y	QH	5	CALIFORNIA ST DEPT WTR RE.....	1FE	2,232,720	105,816	2,116,320	2,000,000	2,053,453	(38,771)	5.000	2.940	MN	16,667	100,000	02/07/2011	05/01/2017					
13067J	MY	4	CA ST ECON RECOVERY.....	1FE	397,159	110,100	429,390	390,000	395,392	(1,767)	5.000	4.400	JJ	9,750	9,750	02/10/2015	07/01/2018					
13067J	MZ	1	CA ST ECON RECOVERY.....	1FE	112,019	110,100	121,110	110,000	111,521	(498)	5.000	4.400	JJ	2,750	2,750	02/10/2015	07/01/2018					
130685	H8	6	CALIFORNIA ST PUB WKS BRD.....	1FE	530,200	120,124	600,620	500,000	520,323	(2,521)	5.250	4.540	AO	6,563	26,250	10/14/2011	10/01/2022					
130685	U4	0	CALIFORNIA ST PUB WKS BRD.....	1FE	221,122	104,073	208,146	200,000	204,044	(4,300)	5.000	2.740	JD	833	10,000	11/02/2011	12/01/2016					
13068L	GE	9	CALIFORNIA ST PUB WKS BRD.....	1FE	284,950	120,086	300,215	250,000	278,690	(2,525)	5.000	3.550	JD	1,042	12,500	06/06/2013	06/01/2025					
13068L	LC	7	CALIFORNIA ST PUB WKS BRD.....	1FE	1,153,160	107,658	1,076,580	1,000,000	1,071,896	(38,655)	5.000	1.030	MN	8,333	50,000	11/15/2013	11/01/2017					
13068L	NK	7	CALIFORNIA ST PUB WKS BRD.....	1FE	579,785	123,202	616,010	500,000	569,804	(5,976)	5.000	3.310	AO	6,250	25,000	04/11/2014	10/01/2025					
130795	E2	9	CALIFORNIA STATEWIDE CMNT.....	1FE	4,066,101	112,280	4,378,920	3,900,000	3,972,476	(20,333)	5.000	4.380	AO	48,750	195,000	12/16/2010	04/01/2019					
167593	ML	3	CHICAGO ILL O HARE INTL A.....	1FE	2,160,200	116,942	2,338,840	2,000,000	2,127,180	(15,489)	5.000	3.950	JJ	50,000	100,000	10/23/2013	01/01/2023					
167615	TX	1	CHICAGO ILL PARK DISTRICT.....	1FE	1,642,214	111,942	1,567,188	1,400,000	1,620,058	(18,451)	5.000	3.150	JJ	35,000	72,722	10/10/2014	01/01/2026					
167727	WJ	1	CHICAGO ILL WST.....	1FE	756,277	114,633	773,773	675,000	754,763	(1,514)	5.000	3.460	AO	7,031	10,150	10/15/2015	01/01/2025					
176553	HB	4	CITIZENS PROPERTY INSURANCE CORP FL.....	1FE	3,439,230	120,959	3,628,770	3,000,000	3,417,408	(21,822)	5.000	3.270	JD	12,500	74,583	05/21/2015	06/01/2025					
185328	HT	1	CLEARWATER FLA WTR & SWR.....	1FE	221,294	107,726	215,452	200,000	205,363	(2,659)	5.000	3.540	JD	833	10,000	05/15/2009	12/01/2017					
186406	GS	7	CLEVELAND OH ST UNIV.....	1FE	1,205,830	118,956	1,189,560	1,000,000	1,140,825	(19,919)	5.000	2.600	JD	4,167	50,000	08/08/2012	06/01/2022					
196632	PA	5	COLORADO SPRINGS COLO UTILITY.....	1FE	1,192,270	119,549	1,195,490	1,000,000	1,143,960	(22,602)	5.000	2.360	MN	6,389	50,000	10/28/2013	11/15/2021					
20774U	5L	5	CONNECTICUT ST HEALTH & E.....	1FE	528,310	116,527	582,635	500,000	514,799	(2,924)	5.000	4.270	JJ	12,500	25,000	12/16/2010	07/01/2020					
207758	RQ	8	CONNECTICUT ST SPL TAX OB.....	1FE	2,762,867	113,812	2,651,820	2,330,000	2,611,696	(72,225)	5.000	1.660	AO	29,125	116,500	10/31/2013	10/01/2019					
240523	XY	1	DE KALB CNTY GA WTR & SEW.....	1FE	1,462,364	116,148	1,457,657	1,255,000	1,403,564	(29,234)	5.000	2.350	AO	15,688	62,750	12/04/2013	10/01/2020					
29270C	C8	6	ENERGY NORTHWEST WASH ELEC.....	1FE	709,812	102,293	700,707	685,000	706,336	(2,343)	5.000	4.500	JJ	17,125	34,250	05/28/2014	07/01/2023					
29270C	P7	4	ENERGY NW WA ELEC REVENUE.....	1FE	2,806,051	123,985	2,845,456	2,295,000	2,797,877	(8,173)	5.000	2.600	JJ	22,313	99,000	09/30/2015	07/01/2026					
341507	E7	2	FLORIDA ST BRD ED LOTTERY.....	1FE	566,955	112,986	564,930	500,000	529,570	(7,862)	5.000	3.200	JJ	12,500	25,000	12/02/2010	07/01/2019					
343136	2U	0	FLORIDA ST TPK AUTH TPK R.....	1FE	1,153,850	119,645	1,196,450	1,000,000	1,126,802	(11,120)	5.000	3.420	JJ	25,000	50,000	06/28/2013	07/01/2025					
349515	PM	2	FORT WORTH TEX WTR & SWR.....	1FE	2,414,300	117,836	2,356,720	2,000,000	2,237,123	(42,856)	5.000	2.510	FA	37,778	100,000	09/07/2011	02/15/2021					
373295	KP	8	GEORGIA MUN GAS AUTH GAS.....	1FE	1,759,568	105,441	1,687,056	1,600,000	1,686,464	(48,822)	4.000	0.880	AO	16,000	64,000	06/25/2014	10/01/2017					
419794	YC	0	HAWAII ST ARPTS SYS REV.....	1FE	522,605	109,254	546,270	500,000	507,715	(2,862)	5.000	4.340	JJ	12,500	25,000	03/25/2010	07/01/2018					
45188R	EL	9	ILLINOIS DEV FIN AUTH REV.....	1FE	224,240	110,172	220,344	200,000	207,645	(2,363)	5.150	3.790	JJ	5,150	10,300	01/04/2008	01/01/2019					
45203H	A2	8	ILLINOIS FIN AUTH REV.....	1FE	2,423,240	123,179	2,463,580	2,000,000	2,371,781	(37,309)	5.000	2.600	AO	25,000	113,611	08/06/2014	10/01/2024					
452227	DJ	7	ILLINOIS ST SALES TAX REV.....	1FE	274,855	102,108	255,270	250,000	252,063	(4,429)	5.000	3.160	JD	556	12,500	06/16/2010	06/15/2016					
455059	AC	9	INDIANA ST FIN AUTH ENVIR.....	2FE	3,625,720	100,000	3,365,000	3,365,000	3,365,000	(123,381)	4.900	1.200	JJ	82,443	164,885	11/12/2013	01/01/2016					
45506D	TE	5	INDIANA ST FIN AUTH REV.....	1FE	1,462,482	122,810	1,510,563	1,230,000	1,450,995	(11,487)	5.000	2.920	FA	25,625	11,958	05/08/2015	02/01/2026					
46603A	EB	3	IVY TECH CMNTY COLLEGE IN.....	1FE	1,143,800	106,250	1,062,500	1,000,000	1,060,320	(39,744)	5.000	0.940	JJ	25,000	50,000	10/30/2013	07/01/2017					
46613P	2E	5	JEA FLA WTR & SWR SYS REV.....	1FE	1,778,812	123,694	1,830,671	1,480,000	1,740,868	(26,074)	5.000	2.720	AO	18,500	74,000	06/26/2014	10/01/2024					

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SCHEDULE D - PART 1

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

1	2			6			7		10		11				12				13				14		15		16		17		18		19		20		21		22	
				3	4	5	8	9	12	13	14	15	16	17	18	19	20	21	22	23	24	25	26	27	28	29	30	31	32	33	34	35	36	37	38	39	40	41	42	
CUSIP Identification	Description			Code	For	Bond	NAIC	Actual	Fair	Par	Book/Adjusted	Unrealized	Current Year's	Current Year's	Total Foreign	Rate of	Effective	When	Admitted	Amount	Amount	Acquired	Stated																	
				Code	ing	CHAR	Designation	Cost	Value	Value	Carrying Value	Valuation	Amortization /	Other-Than-Temporary Impairment	Exchange Change in B./A.C.V.		Rate of	Paid	Amount Due & Accrued	Rec. During Year		Contractual Maturity Date																		
485429	CV	4	KANSAS ST DEV FIN AUTH RE				1FE	1,208,540	1,153,341	1,000,000	1,119,179		(21,338)			5.000	2.520	MS	16,667	50,000		08/16/2011	03/01/2021																	
49474F	JX	9	KING CNTY WASH				1FE	1,254,220	1,251,600	1,000,000	1,235,062		(19,158)			5.000	2.230	JJ	25,000	18,472		01/13/2015	07/01/2025																	
544435	2E	9	LOS ANGELES CALIF DEPT AR				1FE	1,527,108	1,187,729	1,380,000	1,504,592		(10,856)			5.000	3.840	MN	8,817	69,000		11/06/2013	05/15/2025																	
544495	WZ	3	LOS ANGELES CALIF DEPT WT				1FE	1,186,300	1,167,660	1,000,000	1,122,989		(25,782)			5.000	2.120	JJ	25,000	50,000		06/28/2013	07/01/2020																	
544552	UV	2	LOS ANGELES CA				1FE	158,273	114,853	150,000	154,786		(608)			5.250	4.680	FA	3,281	7,875		06/26/2009	08/01/2022																	
546398	B5	6	LOUISIANA PUB FACS AUTH R				1FE	205,000	108,364	205,000	205,000					5.000	5.000	JJ	5,125	10,250		07/31/2009	07/01/2018																	
54714C	AJ	6	LOVE FIELD TX ARP MODERNIZATON				1FE	1,146,200	1,197,774	1,000,000	1,142,152		(4,048)			5.000	3.410	MN	8,333	10,139		07/24/2015	11/01/2026																	
57563R	JJ	9	MASSACHUSETTS EDL FING AU				1FE	2,656,962	1,113,248	2,475,000	2,617,496		(18,769)			5.125	4.100	JJ	63,422	126,844		10/30/2013	07/01/2022																	
592041	QP	5	MET GOVT NASHVILLE & DAVIDSON CNTY TENN				1FE	287,723	110,850	250,000	263,330		(4,587)			5.000	2.960	AO	3,125	12,500		04/15/2010	10/01/2018																	
592112	GE	0	METROPOLITAN GOVT NASHVIL				1FE	1,786,050	1,116,432	1,500,000	1,717,065		(46,095)			5.000	1.650	JJ	37,500	75,000		06/25/2014	07/01/2020																	
59259N	X5	7	METROPOLITAN TRANSN AUTH				1FE	1,139,360	121,607	1,000,000	1,114,158		(10,805)			5.000	3.490	MN	6,389	50,000		08/07/2013	11/15/2024																	
59259Y	EV	7	METROPOLITAN TRANSN AUTH				1FE	562,410	103,934	500,000	509,794		(10,958)			5.000	2.710	MN	3,194	25,000		12/02/2010	11/15/2016																	
59259Y	M9	7	METROPOLITAN TRANSN AUTH				1FE	1,126,160	103,934	1,000,000	1,036,961		(42,092)			5.000	0.740	MN	6,389	50,000		10/31/2013	11/15/2016																	
59333P	ZK	7	MIAMI-DADE CNTY FLA AVIAT				1FE	549,455	110,261	500,000	518,977		(6,462)			5.000	3.530	AO	6,250	25,000		12/01/2010	10/01/2018																	
59334D	EL	4	MIAMI-DADE CNTY FLA WTR & SEWER				1FE	358,245	114,706	330,000	340,961		(2,642)			5.250	4.280	AO	4,331	17,325		07/11/2008	10/01/2019																	
59335K	AG	2	MIAMI-DADE CNTY FLA SEAPO				2FE	1,339,558	118,692	1,245,000	1,321,290		(8,222)			5.000	4.070	AO	15,563	62,250		09/11/2013	10/01/2023																	
59447P	SJ	6	MICHIGAN FIN AUTH RE				1FE	1,257,496	118,002	1,070,000	1,241,408		(15,532)			5.000	3.030	JD	4,458	50,974		12/11/2014	06/01/2025																	
59447P	LY	5	MICHIGAN ST FIN AUTH REVENUE				1FE	559,655	108,347	500,000	530,562		(8,355)			5.000	3.100	JD	2,083	25,000		05/10/2012	06/01/2019																	
59447P	NH	0	MICHIGAN FIN AUTH REV				1FE	1,171,270	108,067	1,000,000	1,121,728		(18,397)			5.000	2.780	JJ	25,000	50,000		03/22/2013	01/01/2022																	
59447T	FN	8	MICHIGAN ST FIN AUTH REVENUE				2FE	1,504,438	115,908	1,300,000	1,502,874		(1,564)			5.000	1.990	JJ	2,889			12/03/2015	07/01/2021																	
59465H	KD	7	MICHIGAN ST HOSP FIN AUTH				1FE	205,118	104,957	200,000	200,704		(730)			6.000	5.600	JD	1,000	12,000		10/29/2008	12/01/2016																	
59465H	KE	5	MICHIGAN ST HOSP FIN AUTH				1FE	2,967,200	109,561	2,500,000	2,724,159		(114,857)			6.000	1.250	JD	12,500	150,000		11/08/2013	12/01/2017																	
606092	HU	1	MISSOURI JT MUN ELEC				1FE	1,196,750	121,499	1,000,000	1,184,647		(12,103)			5.000	2.750	JD	4,167	31,528		03/13/2015	06/01/2025																	
60636M	DL	8	MISSOURI ST REGL CONVENTION				1FE	867,338	118,220	750,000	835,266		(13,820)			5.000	2.800	FA	14,167	37,500		08/12/2013	08/15/2021																	
60636S	EF	7	MISSOURI ST DEV FIN				1FE	681,502	118,164	585,000	674,440		(7,062)			5.000	2.710	JD	2,438	19,581		05/01/2015	06/01/2023																	
626207	VM	3	MUNICIPAL ELEC AUTH GA				1FE	1,446,864	112,025	1,220,000	1,318,868		(31,515)			5.250	2.410	JJ	32,025	64,050		01/31/2012	01/01/2019																	
64577B	KT	0	NEW JERSEY ECONOMIC DEV AUTH				1FE	763,783	110,117	735,000	763,031		(751)			5.000	4.530	JD	1,633	10,719		08/26/2015	06/15/2026																	
64579F	5C	3	NEW JERSEY HEALTH CARE FA				1FE	1,378,538	119,668	1,250,000	1,357,516		(10,530)			5.000	3.800	JJ	31,250	62,500		11/20/2013	07/01/2024																	
645918	T9	4	NEW JERSEY ECONOMIC DEV AUTH				1FE	826,320	108,345	800,000	825,620		(700)			5.000	4.600	MS	13,333	20,000		08/18/2015	03/01/2026																	
646135	K4	4	NEW JERSEY ST TRANSN TR F				1FE	1,158,740	104,142	1,000,000	1,026,901		(27,450)			5.500	2.630	JD	2,444	55,000		12/06/2010	12/15/2016																	
647207	AP	4	NEW MEXICO MUN ENERGY ACQ				1FE	1,000,000	99,180	1,000,000	1,000,000					5.000	5.000	MON	4,028	9,366		07/24/2014	11/01/2039																	
649674	JD	1	NEW YORK N Y CITY HEALTH				1FE	114,151	108,433	100,000	104,414		(1,991)			5.000	2.840	FA	1,889	5,000		10/20/2010	02/15/2018																	
64971Q	SU	3	NEW YORK N Y CITY TRANSIT				1FE	567,440	120,203	500,000	558,430		(3,653)			5.000	3.800	MN	4,167	25,000		06/13/2013	05/01/2028																	
64990E	Y6	8	NY DORMITORY AU				1FE	1,201,630	123,215	1,000,000	1,195,051		(6,579)			5.000	2.370	MS	14,722			09/02/2015	03/15/2024																	
650010	AD	3	NEW YORK ST TWY AUTH GEN				1FE	1,711,560	112,350	1,500,000	1,634,275		(38,396)			5.000	2.200	JJ	37,500	75,000		12/12/2013	05/01/2019																	
658196	N9	7	NORTH CAROLINA EASTN MUN				1FE	257,500	100,000	250,000	250,000		(1,160)			5.000	4.520	JJ	6,250	12,500		07/18/2008	01/01/2016																	
665245	XM	3	NORTHERN ILL UNIV REVS				1FE	537,928	109,789	515,000	525,065		(2,825)			5.000	4.340	AO	6,438	25,750		12/15/2010	04/01/2019																	
665444	JD	8	NORTHERN MUN PWR AGY MINN				1FE	1,058,040	113,915	1,000,000	1,028,426		(6,395)			5.000	4.220	JJ	25,000	50,000		12/16/2010	01/01/2020																	
67756D	CD	6	OHIO ST HIGHER EDL FAC CO				1FE	2,337,540	121,535	2,000,000	2,275,448		(30,359)			5.000	3.030	JD	8,333	100,000		11/01/2013	12/01/2023																	
679111	US	1	OKLAHOMA TRANSN AUTH OK F				1FE	1,177,080	108,150	1,000,000	1,059,320		(28,803)			5.000	1.960	JJ	25,000	50,000		10/05/2011	01/01/2018																	
68607V	D7	7	OREGON ST DEPT ADMINISTRA				1FE	1,236,390	115,574	1,000,000	1,147,119		(33,353)			5.000	1.420	AO	12,500	50,000		04/04/2013	04/01/2020																	
686543	TL	3	ORLANDO & ORANGE CNTY FL EXPRESSWAY AUTH				1FE	721,086	109,721	600,000	655,205		(21,605)			5.000	1.250	JJ	15,000	30,000		11/16/2012	07/01/2018																	

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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	For	Bond	NAIC	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
717823	L8	9	PHILADELPHIA PA GAS WKS R.....	..	..	..	1FE	2,351,100	102.500	2,178,125	2,125,000	2,168,555		(86,300)			5.375	1.250	JJ	57,109	114,219	11/08/2013	07/01/2016
721876	QH	6	PIMA CNTY ARIZ SWR REV.....	..	..	..	1FE	827,813	116.051	870,383	750,000	788,489		(7,714)			5.000	3.750	JJ	18,750	37,500	06/03/2010	07/01/2020
725304	SA	8	PITTSBURGH PA WTR & SWR.....	..	..	..	1FE	2,841,475	118.505	2,962,625	2,500,000	2,758,567		(41,275)			5.000	3.000	MS	41,667	125,000	12/12/2013	09/01/2021
725304	SB	6	PITTSBURGH PA WTR & SWR.....	..	..	..	1FE	3,839,614	119.206	4,058,964	3,405,000	3,748,562		(45,374)			5.000	3.300	MS	56,750	170,250	12/12/2013	09/01/2022
735240	H4	8	PORT OF PORTLAND OR ARPT REVENUE.....	..	..	..	1FE	1,234,970	124.666	1,246,660	1,000,000	1,219,571		(15,399)			5.000	2.400	JJ	25,000	12,639	03/06/2015	07/01/2025
735389	WC	8	PORT OF EATTLE WA REVENUE.....	..	..	..	1FE	1,148,100	119.849	1,198,490	1,000,000	1,141,978		(6,122)			5.000	3.040	AO	12,500		07/22/2015	04/01/2024
736754	MK	5	PORTLAND ORE WTR SYS REV.....	..	..	..	1FE	1,524,732	122.570	1,470,840	1,200,000	1,448,212		(29,208)			5.000	2.090	AO	15,000	60,000	04/24/2013	10/01/2023
744434	DH	1	PUBLIC PWR GENERATION AGY NE REVENUE.....	..	..	..	1FE	1,949,482	119.770	2,006,148	1,675,000	1,937,501		(11,981)			5.000	3.000	JJ	41,875		07/07/2015	01/01/2025
75076P	AF	2	RAILSPLITTER TOB SETTLEME.....	..	..	..	2FE	508,850	105.343	526,715	500,000	502,165		(1,446)			5.000	4.680	JD	2,083	25,000	12/01/2010	06/01/2017
75076P	AG	0	RAILSPLITTER TOB SETTLEME.....	..	..	..	2FE	2,024,720	108.341	2,166,820	2,000,000	2,009,003		(3,435)			5.000	4.800	JD	8,333	100,000	12/16/2010	06/01/2018
783186	QK	8	RUTGERS ST UNIV N J.....	..	..	..	1FE	1,174,760	122.100	1,221,000	1,000,000	1,134,924		(16,263)			5.000	2.940	MN	8,333	50,000	06/14/2013	05/01/2023
794665	FX	2	SALES TAX ASSET RECE.....	..	..	..	1FE	1,477,175	114.430	1,430,375	1,250,000	1,423,413		(44,435)			5.000	1.240	AO	13,194	62,500	09/24/2014	10/15/2019
796253	3M	2	SAN ANTONIO TEX ELEC.....	..	..	..	1FE	1,180,100	115.057	1,150,570	1,000,000	1,141,490		(33,436)			5.000	1.420	FA	20,833	36,944	09/24/2014	02/01/2020
796253	U4	2	SAN ANTONIO TEX ELEC & GA.....	..	..	..	1FE	582,535	104.767	523,835	500,000	515,337		(13,854)			5.000	2.120	FA	10,417	25,000	12/06/2010	02/01/2017
796253	Z9	6	SAN ANTONIO TEX ELEC & GA.....	..	..	..	1FE	901,163	119.130	893,475	750,000	872,081		(11,566)			5.000	2.940	FA	15,625	37,500	06/03/2013	02/01/2025
837123	FP	8	SOUTH CAROLINA ST PORTS A.....	..	..	..	1FE	921,137	109.124	900,273	825,000	859,399		(13,002)			5.000	3.250	JJ	20,625	41,250	11/30/2010	07/01/2018
88880P	CA	0	TOBACCO SETTLEMENT FING C.....	..	..	..	2FE	1,116,920	119.520	1,195,200	1,000,000	1,091,214		(10,636)			5.000	3.580	MN	6,389	50,000	07/03/2013	05/15/2023
88880T	NP	7	TOBACCO SETTLEMENT FING C.....	..	..	..	1FE	1,082,500	101.989	1,019,890	1,000,000	1,058,316		(11,990)			5.000	3.560	JD	4,167	50,000	12/05/2013	06/01/2020
89602N	2C	7	TRIBOROUGH NY BRIDGE & TUNNEL AUTH.....	..	..	..	1FE	850,000	98.749	839,367	850,000	850,000					5.000	5.000	MON	6,760	3,401	01/21/2015	01/01/2033
89602N	WL	4	TRIBOROUGH BRDG & TUNL AU.....	..	..	..	1FE	1,191,010	111.809	1,118,090	1,000,000	1,082,952		(26,499)			5.000	2.130	JJ	25,000	50,000	10/05/2011	01/01/2019
91412G	VU	6	UNIVERSITY CALIF REV.....	..	..	..	1FE	912,480	125.332	939,990	750,000	902,834		(9,646)			5.000	2.730	MN	4,792	23,958	03/13/2015	05/15/2026
914720	RL	3	UNIVERSITY N C SYS POOL R.....	..	..	..	1FE	1,089,510	110.290	1,102,900	1,000,000	1,027,096		(9,157)			5.000	3.950	AO	12,500	50,000	03/14/2008	10/01/2018
938429	J3	2	WASHINGTON CNTY ORE SCH D.....	..	..	..	1FE	1,269,893	124.897	1,292,684	1,035,000	1,239,764		(21,597)			5.000	2.400	JD	2,300	51,750	07/23/2014	06/15/2024
93978H	FG	5	WASHINGTON ST HLTH CARE FACS AUTH.....	..	..	..	1FE	876,158	113.517	851,378	750,000	840,987		(23,334)			5.000	1.650	AO	9,375	37,500	06/23/2014	10/01/2019
944514	LL	0	WAYNE CNTY MICH ARPT AUTH.....	..	..	..	1FE	2,059,360	110.267	2,205,340	2,000,000	2,024,282		(7,620)			5.000	4.550	JD	8,333	100,000	12/17/2010	12/01/2018
944514	LV	8	WAYNE CNTY MICH ARPT AUTH.....	..	..	..	1FE	524,640	103.441	517,205	500,000	504,181		(4,392)			5.000	4.060	JD	2,083	25,000	12/09/2010	12/01/2016
958697	JJ	4	WESTERN MINN MUN PWR AGY.....	..	..	..	1FE	1,816,063	121.251	1,830,890	1,510,000	1,768,087		(33,559)			5.000	2.330	JJ	37,750	70,676	07/01/2014	01/01/2023
259999	U.S. Special Revenue & Assessment Obligations - Issuer Obligations.....							137,110,173	XXX	137,736,657	120,600,000	132,124,859		0			XXX	XXX	XXX	1,815,589	5,229,310	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																							
3128H6	MY	7	FHLMC PC.....	..	..	..	1	312,162	103.255	316,733	306,746	307,920		(1,380)			4.500	4.020	MON	1,150	13,804	06/30/2003	08/01/2018
3128K7	U5	5	FHLMC PC.....	..	..	..	1	1,561,974	109.680	1,792,434	1,634,238	1,564,104		10,089			5.000	6.250	MON	6,809	81,712	11/04/2005	09/01/2035
3128KG	FP	8	FHLMC.....	..	..	..	1	318,135	106.460	329,548	309,550	318,135		(5,853)			7.000	6.000	MON	1,806	21,668	11/30/2006	11/01/2036
31292L	DN	2	FHLMC PC.....	..	..	..	1FE	14,444,807	109.813	14,544,319	13,244,522	14,308,098		(353,760)			5.000	2.980	MON	55,185	662,226	01/31/2014	07/01/2041
312945	TE	8	FEDERAL NATL MG.....	..	..	..	1	3,824,717	105.979	3,833,580	3,617,288	3,696,720		(13,743)			4.000	3.510	MON	12,058	144,692	04/10/2012	02/01/2041
31307G	MD	8	FHLMC PC.....	..	..	..	1FE	1,960,704	104.618	1,943,884	1,858,075	1,910,914		(7,692)			3.500	2.670	MON	5,419	65,033	05/30/2014	03/01/2029
31307G	TL	3	FHLMC PC.....	..	..	..	1FE	2,753,264	104.584	2,728,764	2,609,149	2,683,549		(10,853)			3.500	2.670	MON	7,610	91,320	05/30/2014	03/01/2029
3132GG	AX	3	FEDERAL NATL MG.....	..	..	..	1	1,519,388	105.983	1,524,097	1,438,049	1,468,922		(5,320)			4.000	3.530	MON	4,794	57,522	04/10/2012	08/01/2041
3132HM	TF	8	FEDERAL NATL MG.....	..	..	..	1	3,878,695	103.066	3,725,219	3,614,393	3,878,695		(55,062)			3.500	2.210	MON	10,542	126,504	09/28/2012	09/01/2042
3132J9	D3	9	FHLMC PC.....	..	..	..	1FE	6,203,992	103.065	6,177,957	5,994,195	6,203,992		(17,701)			3.500	2.580	MON	17,483	209,797	05/29/2013	04/01/2043
3132M5	G2	2	FHLMC PC.....	..	..	..	1FE	6,649,264	108.163	6,705,893	6,199,780	6,573,855		(52,935)			4.500	3.150	MON	23,249	278,990	02/27/2014	02/01/2044
3132M6	YN	4	FHLMC PC.....	..	..	..	1FE	6,971,130	105.902	6,965,714	6,577,507	6,912,491		(64,830)			4.000	2.910	MON	21,925	263,100	06/30/2014	05/01/2044
3132MA	BV	2	FHLMC PC.....	..	..	..	1	4,495,994	105.799	4,484,177	4,238,380	4,332,904		(209,910)			4.000	3.500	MON	14,128	169,535	10/31/2014	10/15/2044
3137B7	YY	9	FHLMC.....	..	..	..	1FE	3,059,781	104.410	3,132,300	3,000,000	3,048,499		(6,410)			3.490	3.020	MON	10,470	104,700	03/12/2014	01/25/2024

E10.4

SCHEDULE D - PART 1

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

1	2			6			7		8		10	11	12-15				16-20				21-22		
				3	4	5	8	9	8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	F or g n	BOND CHAR	NAIC Designation	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
3137BB	BD	1	FHLMC				1FE	3,604,829	103.593	3,625,771	3,500,000	3,588,224		(10,971)			3.389	2.710	MON	11,862	118,615	06/12/2014	03/25/2024
3137BE	VH	4	FHLMC				1FE	6,508,195	102.286	6,444,025	6,300,000	6,499,291		(8,904)			3.241	2.460	MON	20,418	51,046	07/30/2015	09/25/2024
3138E8	K6	8	FEDERAL NATL MG				1	6,086,779	103.483	6,130,209	5,923,873	5,997,665		(9,048)			3.500	3.280	MON	34,150	207,336	03/30/2012	04/01/2042
3138LR	7M	8	FNMA PASS-THRU LNG 30 Y				1	9,449,877	108.321	9,509,682	8,779,099	9,346,246		(129,803)			4.500	3.010	MON	65,464	395,059	02/11/2014	06/01/2042
3138MK	4R	4	FEDERAL NATL MG				1	4,477,252	100.263	4,279,734	4,268,496	4,376,284		(3,820)			3.000	2.610	MON	21,319	128,055	10/31/2012	11/01/2042
3138XC	F3	1	FNMA PASS-THRU LNG 30 Y				1	6,976,302	105.888	7,108,289	6,713,026	6,896,677		(32,972)			4.000	3.310	MON	43,870	268,521	03/31/2014	09/01/2043
3138Y5	5D	4	FNMA PASSTHRU AX4443				1	8,257,237	103.167	8,265,618	8,011,874	8,223,662		(67,998)			3.000	2.310	MON	39,945	240,356	09/30/2014	10/25/2029
3128LB	AZ	1	FHLMC PC				1	284,100	113.885	303,713	266,682	280,634		(10,181)			6.500	4.670	MON	1,445	17,334	05/29/2009	05/01/2038
3128M4	CP	6	FHLMC PC				1	602,422	111.106	683,973	615,599	604,070		4,295			5.500	6.030	MON	2,822	33,858	05/24/2007	12/01/2036
3128MM	CK	7	FHLMC PC				1	1,282,734	105.908	1,354,816	1,279,236	1,279,666		(649)			5.000	4.870	MON	5,330	63,962	08/24/2005	09/01/2020
3128P7	BH	5	FHLMC PC				1	811,579	112.318	899,883	801,188	810,883		(2,285)			6.000	5.510	MON	4,006	48,071	12/12/2005	12/01/2025
3128P7	CB	7	FHLMC PC				1	1,112,988	113.885	1,233,798	1,083,365	1,110,779		(7,964)			6.500	5.580	MON	5,868	70,419	02/28/2006	02/01/2026
3128PE	4N	5	FEDERAL NATL MG				1	568,130	108.177	603,462	557,845	563,935		(1,894)			6.500	5.840	MON	3,022	36,260	10/17/2006	10/01/2021
312942	CB	9	FHLMC PC				1	4,353,344	105.968	4,462,237	4,210,898	4,324,989		(32,244)			4.000	3.330	MON	14,036	168,436	08/31/2010	09/01/2040
31294K	M4	4	FHLMC PC				1	229,649	103.191	228,379	221,315	223,073		(2,191)			5.500	4.440	MON	1,014	12,172	01/22/2003	01/01/2018
31296S	M3	7	FHLMC				1	231,325	111.185	252,506	227,102	230,772		(742)			5.500	4.910	MON	1,041	12,491	01/30/2004	01/01/2034
31297C	HD	5	FHLMC				1	658,573	110.017	726,214	660,091	658,673		546			5.000	5.000	MON	2,750	33,005	12/15/2004	07/01/2034
31297S	R6	4	FHLMC PC				1	140,025	109.111	157,406	144,262	140,361		37			5.000	5.820	MON	601	7,213	10/14/2005	08/01/2030
31298N	UG	8	FHLMC GOLD PC #				1	4,706	100.336	4,577	4,562	4,689		(31)			7.500	6.550	MON	29	342	08/21/2001	05/01/2031
31387C	XK	2	FEDERAL NATL MG				1	32,183	102.688	32,620	31,766	32,032		(4)			7.000	6.540	MON	370	2,224	06/22/2001	04/01/2031
31389K	WT	4	FNMA PASS-THRU INT 15 Y				1	47,460	101.995	45,715	44,820	45,065		(714)			7.000	5.330	MON	502	3,137	09/03/2002	02/01/2017
31390G	A5	6	FNMA PASS-THRU INT 15 Y				1	3,311	100.253	3,130	3,122	3,147		(39)			7.000	5.240	MON	35	219	09/20/2002	05/01/2017
31402R	DD	8	FNMA PASS-THRU LNG 30 Y				1	1,074,754	112.569	1,224,871	1,088,100	1,074,754		3,568			5.500	5.820	MON	9,895	59,845	01/17/2007	05/01/2035
31403S	W5	1	FNMA PASS-THRU LNG 30 Y				1	1,048,612	114.100	1,159,156	1,015,912	1,043,452		(8,433)			6.000	4.980	MON	10,143	60,955	12/09/2003	11/01/2033
31404N	GC	4	FEDERAL NATL MG				1	438,403	104.248	471,866	452,635	445,902		4,441			4.000	4.840	MON	2,958	18,105	08/24/2005	05/01/2019
31405S	EF	7	FEDERAL NATL MG				1	703,549	110.174	806,642	732,148	703,549		10,134			5.000	6.240	MON	6,079	36,607	09/29/2006	08/01/2035
31406B	MW	7	FNMA PASS-THRU LNG 30 Y				1	195,603	111.340	214,303	192,476	195,465		315			5.500	4.930	MON	1,762	10,586	01/11/2005	01/01/2035
31406V	DP	8	FNMA PASS-THRU LNG 30 Y				1	655,325	114.284	719,267	629,364	649,666		(12,597)			6.500	5.270	MON	6,804	40,909	05/31/2005	05/01/2035
31406W	2M	5	FNMA PASS-THRU LNG 30 Y				1	287,756	112.897	316,512	280,353	286,713		(3,599)			6.000	5.140	MON	2,800	16,821	06/30/2005	06/01/2035
31409X	PU	7	FEDERAL NATL MG				1	418,916	111.928	482,765	431,316	418,916		1,234			5.500	6.400	MON	3,950	23,722	07/31/2006	02/01/2036
31410D	5Y	2	FEDERAL NATL MG				1	637,808	114.284	719,141	629,254	637,543		(4,145)			6.500	5.900	MON	6,811	40,902	08/10/2006	08/01/2036
31410P	A8	6	FEDERAL NATL MG				1	131,119	103.589	132,151	127,571	131,119		(4,554)			7.000	5.920	MON	743	8,930	10/10/2006	08/01/2036
31410U	YW	6	FHLMC				1	237,819	112.846	265,550	235,319	237,819		(727)			6.000	5.450	MON	2,351	14,119	11/30/2006	09/01/2036
31411C	KH	3	FEDERAL NATL MG				1	111,186	107.901	115,985	107,491	111,186		(62)			7.500	6.310	MON	1,343	8,062	12/08/2006	11/01/2036
31411K	R4	7	FNMA PASS-THRU LNG 30 Y				1	1,031,394	113.954	1,172,210	1,028,662	1,031,311		(35)			6.000	5.780	MON	10,276	61,720	01/31/2007	01/01/2037
31411N	5C	7	FNMA PASS-THRU LNG 30 Y				1	611,354	112.846	684,651	606,708	611,137		(917)			6.000	5.630	MON	5,822	36,403	02/08/2007	02/01/2037
31411W	AU	1	FNMA PASS-THRU LNG 30 Y				1	446,160	112.894	499,747	442,667	446,006		(892)			6.000	5.630	MON	4,382	26,560	03/30/2007	04/01/2037
31412A	U9	3	FNMA PASS-THRU LNG 30 Y				1	342,946	114.284	384,132	336,119	342,946		(4,980)			6.500	5.660	MON	3,628	21,848	10/09/2007	07/01/2037
31412R	D5	3	FNMA				1	7,543,411	109.481	8,225,252	7,512,890	7,543,411		(7,236)			4.500	4.260	MON	55,785	338,080	03/31/2010	03/01/2040
31419A	DS	3	FNMA PASS-THRU LNG 30 Y				1	1,579,586	113.022	1,638,584	1,449,785	1,561,698		(23,915)			6.000	3.600	MON	14,315	86,987	11/30/2010	09/01/2039
31419J	SH	2	FNMA PASS-THRU				1	8,829,416	106.761	9,550,293	8,945,427	8,848,619		9,496			4.000	4.170	MON	59,058	357,817	12/14/2010	11/01/2040
31419K	GD	1	FNMA PASS-THRU LNG 30 Y				1	5,929,287	107.071	6,493,697	6,064,798	5,955,309		11,468			4.000	4.320	MON	40,131	242,592	12/16/2010	11/01/2040
31419L	QD	8	FNMA PASS-THRU LNG 30 Y				1	2,698,130	105.967	2,808,682	2,650,504	2,686,270		(16,692)			4.000	3.660	MON	16,939	106,020	11/30/2010	12/01/2040

E10.5

SCHEDULE D - PART 1

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

1	2					6	7		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
							8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description					NAIC Designation	Actual Cost	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
2699999	U.S. Special Revenue - Residential Mortgage-Backed Securities.....						148,629,541	152,645,833	143,249,592	147,412,406	0	(1,161,064)	0	0	XXX	XXX	XXX	738,502	5,826,324	XXX	XXX
3199999	Total - U.S. Special Revenue & Special Assessment Obligations.....						285,739,714	290,382,490	263,849,592	279,537,265	0	(3,276,073)	0	0	XXX	XXX	XXX	2,554,091	11,055,634	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
00206R	AZ	5	AT&T INC.....			2FE	498,525	515,025	500,000	499,100		141		3.875	3.910	FA	7,319	19,375	08/15/2011	08/15/2021	
009158	AV	8	AIR PRODS & CHEMS INC.....			1FE	1,993,440	1,985,940	2,000,000	1,994,243		569		3.350	3.380	JJ	28,103	67,000	07/28/2014	07/31/2024	
010392	ER	5	ALABAMA PWR CO.....			1FE	997,690	1,001,430	1,000,000	999,989		289		5.200	5.230	JJ	23,978	52,000	01/11/2006	01/15/2016	
023135	AN	6	AMAZON COM INC.....			1FE	1,042,300	1,039,320	1,000,000	1,038,891		(3,409)		3.800	3.290	JD	2,744	38,000	01/21/2015	12/05/2024	
02580E	CC	5	AMERICAN EXPRESS BK FSB M.....			1FE	2,992,650	3,214,740	3,000,000	2,998,425		856		6.000	6.030	MS	54,000	180,000	09/10/2007	09/13/2017	
0258M0	DR	7	AMERICAN EXPRESS CR.....	LS		1FE	499,330	499,360	500,000	499,611		221		1.550	1.590	MS	2,131	7,728	09/18/2014	09/22/2017	
03040W	AL	9	AMERICAN WTR CAP COR.....			1FE	1,043,520	1,015,800	1,000,000	1,040,036		(3,484)		3.400	2.890	MS	11,333	35,606	01/21/2015	03/01/2025	
035229	DB	6	ANHEUSER BUSCH COS INC.....			1FE	2,197,040	2,096,460	2,000,000	2,038,424		(31,615)		5.600	3.890	MS	37,333	112,000	07/12/2010	03/01/2017	
03524B	AE	6	ANHEUSER-BUSCH INBEV S.A.....	LS		1FE	999,750	1,022,810	1,000,000	999,794		21		3.700	3.700	FA	15,417	37,000	01/22/2014	02/01/2024	
037833	AK	6	APPLE INC.....			1FE	951,660	979,140	1,000,000	962,853		4,469		2.400	2.960	MN	3,867	24,000	06/05/2013	05/03/2023	
037833	AR	1	APPLE INC.....			1FE	1,046,570	1,022,700	1,000,000	1,041,555		(5,015)		2.850	2.020	MN	4,354	28,500	04/21/2015	05/06/2021	
037833	AS	9	APPLE INC.....			1FE	1,998,320	2,077,240	2,000,000	1,998,560		147		3.450	3.460	MN	10,542	69,000	04/29/2014	05/06/2024	
037833	BZ	4	APPLE INC.....	LS		1FE	2,341,822	2,385,203	2,350,000	2,342,266		444		3.200	3.240	MN	10,027	37,600	05/06/2015	05/13/2025	
06051G	DG	9	BANK AMER FDG CORP.....			2FE	4,676,355	5,210,325	4,500,000	4,578,214		(20,302)		7.625	6.990	JD	28,594	343,125	06/14/2010	06/01/2019	
06051G	EU	9	BANK OF AMERICA CORP.....			2FE	994,440	986,090	1,000,000	995,904		509		3.300	3.360	JJ	15,583	33,000	01/08/2013	01/11/2023	
06051G	FB	0	BANK OF AMERICA CORP.....			2FE	999,270	1,036,790	1,000,000	999,389		63		4.125	4.130	JJ	18,219	41,250	01/15/2014	01/22/2024	
06051G	FD	6	BANK AMER CORP.....			2FE	1,499,580	1,502,985	1,500,000	1,499,721		81		2.650	2.650	AO	9,938	39,750	03/27/2014	04/01/2019	
06406H	DA	4	BANK NEW YORK MTN BK.....			1FE	1,496,790	1,482,780	1,500,000	1,497,028		238		3.000	3.020	FA	15,875	22,500	02/19/2015	02/24/2025	
06739F	HV	6	BARCLAYS BK PLC.....			1FE	1,649,456	1,688,709	1,650,000	1,649,456				3.750	3.750	MN	7,906	61,875	05/12/2014	05/15/2024	
07330N	AJ	4	BB&T BRH BKG & TR CO GLOB.....			1FE	999,160	1,012,730	1,000,000	999,374		109		2.850	2.860	AO	7,125	28,500	02/27/2014	04/01/2021	
073902	RU	4	BEAR STEARNS COS INC.....			1FE	2,048,705	2,207,580	2,000,000	2,013,281		(5,774)		7.250	6.890	FA	60,417	145,000	06/18/2008	02/01/2018	
10112R	AT	1	BOSTON PPTY LTD PARTNERS.....			2FE	1,346,855	1,398,371	1,350,000	1,348,616		449		3.700	3.730	MN	6,383	49,950	11/03/2011	11/15/2018	
12189L	AR	2	BURLINGTON NORTHN SANTA F.....	LS		1FE	249,183	257,588	250,000	249,314		70		3.750	3.780	AO	2,344	9,375	03/04/2014	04/01/2024	
124857	AE	3	CBS CORP NEW.....			2FE	413,063	428,130	411,000	412,237		(212)		4.300	4.230	FA	6,676	17,673	09/27/2011	02/15/2021	
124857	AM	5	CBS CORP NEW.....			2FE	1,646,040	1,614,723	1,650,000	1,646,494		337		3.700	3.720	FA	23,063	60,372	08/11/2014	08/15/2024	
125896	BM	1	CMS ENERGY CORP.....			2FE	999,260	1,026,090	1,000,000	999,396		74		3.875	0.200	MS	71,472	38,750	02/24/2014	03/01/2024	
12626P	AJ	2	CRH AMER INC.....			2FE	999,630	1,140,460	1,000,000	999,865		46		8.125	8.130	JJ	37,465	81,250	07/16/2008	07/15/2018	
12626P	AM	5	CRH AMERICA INC.....			2FE	991,720	999,970	1,000,000	992,001		281		3.875	3.970	MN	4,521	19,375	08/27/2015	05/18/2025	
126408	GV	9	CSX CORP.....			2FE	994,990	1,058,180	1,000,000	997,032		477		4.250	4.310	JD	3,542	42,500	05/20/2011	06/01/2021	
126408	GZ	0	CSX CORP.....	LS		2FE	995,790	1,024,960	1,000,000	996,502		378		3.700	3.750	MN	6,167	37,000	03/06/2014	11/01/2023	
126650	BW	9	CVS CAREMARK CORPORATION.....	LS		2FE	493,420	529,320	500,000	496,125		629		4.125	4.280	MN	2,635	20,625	05/09/2011	05/15/2021	
126650	CC	2	CVS CAREMARK CORPORATION.....			2FE	995,600	1,044,680	1,000,000	996,373		381		4.000	4.050	JD	2,889	40,000	12/02/2013	12/05/2023	
126650	CF	5	CVS CAREMARK CORPORATION.....	LS		2FE	990,780	994,060	1,000,000	991,877		796		3.375	3.480	FA	13,031	33,750	08/07/2014	08/12/2024	
149123	BV	2	CATERPILLAR INC.....			1FE	995,330	1,060,770	1,000,000	997,251		448		3.900	3.950	MN	3,683	39,000	05/24/2011	05/27/2021	
149123	CC	3	CATERPILLAR INC DEL.....	LS		1FE	999,830	1,013,140	1,000,000	999,859		14		3.400	3.400	MN	4,344	34,000	05/05/2014	05/15/2024	
14912L	4S	7	CATERPILLAR FINL SVCS MTN.....	LS		1FE	499,160	502,510	500,000	499,955		176		2.650	2.680	AO	3,313	13,250	03/23/2011	04/01/2016	
14912L	5X	5	CATERPILLAR FINL SVCS MTN.....			1FE	499,590	522,430	500,000	499,663		36		3.750	3.750	MN	1,927	18,750	11/19/2013	11/24/2023	
14912L	6E	6	CATERPILLAR FINL SVCS MTN.....	LS		1FE	498,990	499,085	500,000	499,172		134		2.750	2.780	FA	5,003	13,750	08/13/2014	08/20/2021	
15189W	AC	4	CENTERPOINT ENERGY RES CO.....			2FE	498,290	536,750	500,000	499,608		197		6.125	6.170	MN	5,104	30,625	10/18/2007	11/01/2017	

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SCHEDULE D - PART 1

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

1	2			6			7		10		11		12-15				16-20				21-22	
				3	4	5	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description			Code	Bond CHAR	NAIC Designation	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
15189W	AG	5	CENTERPOINT ENERGY RES CO			2FE	3,087,608	104.892	2,860,405	2,727,000	2,918,598		(35,626)			4.500	2.910	JJ	56,585	122,715	01/20/2011	01/15/2021
166764	AT	7	CHEVRON CORPORATION			1FE	1,000,000	97.556	975,560	1,000,000	1,000,000					2.411	2.410	MS	7,903	12,055	02/24/2015	03/03/2022
172967	EM	9	CITIGROUP INC			2FE	477,284	107.666	430,664	400,000	430,406		(15,643)			6.125	2.000	MN	2,722	24,500	12/05/2012	11/21/2017
172967	HM	6	CITIGROUP INC			2FE	1,248,075	100.232	1,252,900	1,250,000	1,248,714		.372			2.550	2.580	AO	7,349	31,875	04/01/2014	04/08/2019
172967	JP	7	CITIGROUP INC	LS		2FE	499,070	98.770	493,850	500,000	499,124		.54			3.300	3.320	AO	2,933	8,250	04/22/2015	04/27/2025
176553	GP	4	CITIZENS PROPERTY INS CORP FL			1FE	1,706,652	114.292	1,737,238	1,520,000	1,630,020		(22,846)			5.000	3.220	JD	6,333	76,000	07/24/2012	06/01/2020
189054	AU	3	CLOROX COMPANY			2FE	2,497,675	99.884	2,497,100	2,500,000	2,497,874		.199			3.500	3.510	JD	3,989	88,958	12/04/2014	12/15/2024
19122T	AE	9	COCA COLA ENTERPRISES INC			2FE	982,460	100.808	1,008,080	1,000,000	989,388		1,679			3.250	3.450	FA	11,917	32,500	08/16/2011	08/19/2021
198280	AC	3	COLUMBIA PIPELINE GROUP			2FE	998,200	97.445	974,450	1,000,000	998,397		.197			3.300	3.330	JD	2,750	17,325	05/19/2015	06/01/2020
20030N	BJ	9	COMCAST CORP NEW	LS		1FE	497,130	103.911	519,555	500,000	497,586		.249			3.600	3.660	MS	6,000	18,000	02/19/2014	03/01/2024
20030N	BL	4	COMCAST CORP NEW			1FE	2,994,920	101.227	3,036,810	3,000,000	2,995,167		.218			3.375	3.390	FA	38,250	67,781	08/11/2015	02/15/2025
202795	JC	5	COMMONWEALTH EDISON CO			1FE	1,147,447	99.897	1,148,816	1,150,000	1,148,418		.498			2.150	2.190	JJ	11,401	24,725	01/06/2014	01/15/2019
205887	BR	2	CONAGRA FOODS INC	LS		2FE	1,028,160	96.039	1,042,984	1,086,000	1,038,727		5,705			3.200	3.910	JJ	15,059	34,752	02/11/2014	01/25/2023
210518	CQ	7	CONSUMERS ENERGY CO			1FE	796,980	110.032	825,240	750,000	766,808		(5,694)			5.650	4.750	MS	12,477	42,375	01/19/2010	09/15/2018
210518	CR	5	CONSUMERS ENERGY CO			1FE	1,650,320	112.140	1,682,100	1,500,000	1,562,011		(17,783)			6.125	4.670	MS	27,052	91,875	07/27/2010	03/15/2019
216871	AE	3	COOPER U S INC			2FE	497,615	103.880	519,400	500,000	498,707		.232			3.875	3.930	JD	8,601	19,375	12/02/2010	12/15/2020
22160K	AH	8	COSTCO WHSL CORP NEW			1FE	997,040	98.335	983,350	1,000,000	997,383		.343			2.250	2.290	FA	8,500	11,125	02/05/2015	02/01/2022
23311R	AD	8	DCP MIDSTREAM LLC			3FE	749,190	90.063	675,473	750,000	675,473		(74,132)			5.350	5.360	MS	11,815	40,125	03/08/2010	03/15/2020
233851	AH	7	DAIMLER FINANCE NORTH AME			1FE	1,987,000	100.955	2,019,100	2,000,000	1,998,059		2,691			2.625	2.760	MS	15,458	52,500	09/07/2011	09/15/2016
233851	BE	3	DAIMLER FINANCE NORTH AME			1FE	1,646,882	98.289	1,621,769	1,650,000	1,647,628		.418			2.875	2.900	MS	14,627	47,438	03/03/2014	03/10/2021
233851	BH	6	DAIMLER FINANCE NORTH AME	LS		1FE	997,360	99.178	991,780	1,000,000	998,074		.501			2.250	2.300	MS	7,375	24,500	07/24/2014	09/03/2019
235851	AL	6	DANAHER CORP DEL			1FE	998,400	100.653	1,006,530	1,000,000	999,839		.331			2.300	2.330	JD	511	34,500	06/20/2011	06/23/2016
244199	BE	4	DEERE & CO			1FE	1,994,920	98.974	1,979,480	2,000,000	1,996,581		.482			2.600	2.620	JD	3,322	52,000	06/05/2012	06/08/2022
24422E	RH	4	DEERE JOHN CAP CORP MTNS	LS		1FE	995,490	101.830	1,018,300	1,000,000	997,221		.430			3.150	3.200	AO	6,650	31,500	10/05/2011	10/15/2021
24422E	SS	9	DEERE JOHN CAP CORP	LS		1FE	2,148,796	100.229	2,154,924	2,150,000	2,149,094		.231			2.300	2.310	MS	14,423	49,587	09/10/2014	09/16/2019
25179M	AH	6	DEVON ENERGY CORPORATION	LS		2FE	1,479,600	103.381	1,292,263	1,250,000	1,395,744		(45,785)			6.300	2.300	JJ	36,313	78,750	02/20/2014	01/15/2019
25179M	AP	8	DEVON ENERGY CORP NE	LS		2FE	497,475	86.349	431,745	500,000	497,778		.303			3.250	3.320	MN	2,076	16,250	01/21/2015	05/15/2022
25468P	CN	4	DISNEY WALT CO MTNS BE			1FE	987,170	101.646	1,016,460	1,000,000	992,320		1,240			2.750	2.890	FA	10,313	27,500	08/17/2011	08/16/2021
25470D	AE	9	DISCOVERY COMMUNICATIONS			2FE	2,535,795	102.784	2,569,600	2,500,000	2,521,543		(3,500)			4.375	4.190	JD	4,861	109,375	08/16/2011	06/15/2021
260003	AJ	7	DOVER CORP	LS		1FE	999,420	107.063	1,070,630	1,000,000	999,679		.54			4.300	4.300	MS	14,333	43,000	02/16/2011	03/01/2021
26441C	AN	5	DUKE ENERGY CORP NEW			2FE	999,410	101.423	1,014,230	1,000,000	999,507		.50			3.750	3.750	AO	7,917	37,500	04/01/2014	04/15/2024
26441Y	AQ	0	DUKE RLTY LTD PARTNERSHIP			2FE	464,322	108.151	503,984	466,000	465,563		.194			6.500	6.540	JJ	13,967	30,290	09/06/2007	01/15/2018
26875P	AK	7	EOG RESOURCES INC			1FE	492,235	94.802	474,010	500,000	493,042		.807			2.625	2.830	MS	3,865	13,125	01/22/2015	03/15/2023
26875P	AL	5	EOG RES INC			1FE	998,440	97.876	978,760	1,000,000	998,880		.247			2.450	2.470	AO	6,125	24,500	03/18/2014	04/01/2020
26884A	BC	6	ERP OPER LTD PARTNERSHIP			1FE	1,448,550	100.624	1,459,048	1,450,000	1,448,979		.277			2.375	2.390	JJ	17,219	35,585	06/16/2014	07/01/2019
26884A	BD	4	ERP OPERATING LP	LS		1FE	994,500	99.042	990,420	1,000,000	994,782		.282			3.375	3.440	JD	2,813	18,469	05/11/2015	06/01/2025
278865	AK	6	ECOLAB INC			2FE	998,020	101.586	1,015,860	1,000,000	999,606		.409			3.000	3.040	JD	1,917	30,000	12/05/2011	12/08/2016
29250R	AU	0	ENBRIDGE ENERGY PARTNERS			2FE	498,990	95.418	477,090	500,000	499,373		.95			4.200	4.220	MS	6,183	21,000	09/06/2011	09/15/2021
29358Q	AA	7	ENSCO PLC	LS		2FE	1,566,090	79.791	1,539,865	1,500,000	1,539,252		(6,631)			4.700	4.130	MS	20,758	70,500	08/30/2011	03/15/2021
29379V	AA	1	ENTERPRISE PRODS OPER LLC			2FE	3,188,670	105.236	3,157,080	3,000,000	3,077,127		(44,227)			6.300	4.580	MS	55,650	189,000	06/04/2013	09/15/2017
29379V	BB	8	ENTERPRISE PRODS OPER LLC			2FE	998,110	93.391	933,910	1,000,000	998,415		.163			3.900	3.920	FA	14,733	39,000	02/05/2014	02/15/2024
29379V	BE	2	ENTERPRISE PRODS OPE			2FE	996,810	91.650	916,500	1,000,000	997,089		.249			3.750	3.780	FA	14,167	31,354	10/02/2014	02/15/2025
29379V	BH	5	ENTERPRISE PRODS OPE	LS		2FE	996,350	89.950	899,500	1,000,000	996,492		.142			3.700	3.740	FA	13,978	10,072	05/04/2015	02/15/2026

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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	For	Bond	NAIC	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
30161M	AE	3				2FE	498,780	106.435	532,175	500,000	499,730		142			6.200	6.230	AO	7,750	31,000	09/25/2007	10/01/2017
31428X	AR	7				2FE	1,853,160	116.699	1,750,485	1,500,000	1,652,340		(45,895)			8.000	4.390	JJ	55,333	120,000	03/30/2011	01/15/2019
316773	CQ	1				2FE	499,295	100.430	502,150	500,000	499,545		137			2.300	2.330	MS	3,833	11,500	02/25/2014	03/01/2019
31677Q	BC	2				1FE	1,989,700	98.638	1,972,760	2,000,000	1,991,497		1,353			2.875	2.950	AO	14,375	61,653	09/02/2014	10/01/2021
345397	WW	9				2FE	1,800,000	97.586	1,756,548	1,800,000	1,800,000					3.664	3.660	MS	20,702	65,952	09/03/2014	09/08/2024
345397	XA	6				2FE	2,000,000	97.873	1,957,460	2,000,000	2,000,000					3.219	3.210	JJ	30,759	32,190	01/06/2015	01/09/2022
34540U	AA	7				2FE	1,543,893	99.960	1,549,380	1,550,000	1,547,422		1,217			2.375	2.450	JJ	16,872	36,813	01/08/2013	01/16/2018
36164N	FF	7				1FE	711,816	99.483	822,724	827,000	715,422		3,606			2.342	5.540	MN	3,497		10/26/2015	11/15/2020
369604	BC	6				1FE	991,950	107.069	1,070,690	1,000,000	998,099		912			5.250	5.350	JD	3,646	52,500	11/29/2007	12/06/2017
369604	BG	7				1FE	2,971,830	103.848	3,115,440	3,000,000	2,976,231		2,463			3.375	3.480	MS	31,154	101,250	03/06/2014	03/11/2024
36962G	4J	0				1FE	286,018	113.234	324,982	287,000	286,540		100			5.500	5.540	JJ	7,586	19,484	01/05/2010	01/08/2020
370334	BM	5				2FE	995,890	100.595	1,005,950	1,000,000	997,416		388			3.150	3.190	JD	1,400	31,500	11/17/2011	12/15/2021
37045V	AD	2				2FE	1,023,750	101.439	1,014,390	1,000,000	1,014,485		(4,981)			3.500	2.940	AO	8,653	35,000	02/06/2014	10/02/2018
38141E	C2	3				1FE	998,680	102.310	1,023,100	1,000,000	998,845		112			3.850	3.860	JJ	18,501	38,500	06/30/2014	07/08/2024
38141G	GS	7				1FE	4,145,065	113.928	3,987,480	3,500,000	3,952,860		(66,256)			5.750	3.370	JJ	87,767	201,250	01/08/2013	01/24/2022
38141G	VM	3				1FE	996,980	102.843	1,028,430	1,000,000	997,446		259			4.000	4.030	MS	13,111	40,000	02/26/2014	03/03/2024
38144L	AB	6				1FE	3,059,865	107.360	3,220,800	3,000,000	3,012,811		(7,148)			6.250	5.970	MS	62,500	187,500	02/08/2008	09/01/2017
38145X	AA	1				1FE	4,029,270	100.708	4,028,320	4,000,000	4,020,683		(6,417)			2.625	2.440	JJ	44,042	105,000	08/05/2014	01/31/2019
38148L	AE	6				1FE	1,245,975	100.571	1,257,138	1,250,000	1,246,179		204			3.750	3.780	MN	5,078	23,438	05/19/2015	05/22/2025
423457	AB	6				2FE	994,250	100.398	1,003,980	1,000,000	994,412		162			4.650	4.720	MS	13,692	22,733	03/12/2015	03/15/2025
44328M	AK	0				1FE	2,012,500	109.943	2,198,860	2,000,000	2,007,033		(1,209)			4.750	4.670	JJ	42,750	95,000	01/14/2011	01/19/2021
44328M	AL	8				1FE	2,835,120	100.902	2,774,805	2,750,000	2,759,859		(24,632)			3.100	2.160	MN	8,762	85,250	12/04/2012	05/24/2016
446438	RG	0				1FE	998,420	99.144	991,440	1,000,000	998,974		301			2.200	2.230	AO	5,500	22,000	02/26/2014	04/01/2019
446438	RM	7				1FE	2,646,661	98.267	2,604,076	2,650,000	2,647,166		505			2.400	2.420	AO	15,900	37,983	02/19/2015	04/01/2020
452308	AP	4				1FE	497,760	103.224	516,120	500,000	498,639		213			3.375	3.420	MS	4,969	16,875	08/24/2011	09/15/2021
452308	AT	6				1FE	2,192,256	102.967	2,265,274	2,200,000	2,193,499		675			3.500	3.540	MS	25,667	77,000	02/18/2014	03/01/2024
459056	JT	5				1FE	1,288,930	105.817	1,058,170	1,000,000	1,027,111		(32,928)			8.625	5.060	AO	18,208	86,250	03/01/2006	10/15/2016
459200	GJ	4				1FE	1,037,830	107.299	1,072,990	1,000,000	1,008,169		(4,479)			5.700	5.190	MS	16,942	57,000	02/21/2008	09/14/2017
465685	AF	2				2FE	496,675	107.144	535,720	500,000	498,465		330			5.500	5.580	JJ	12,681	27,500	12/08/2009	01/15/2020
46625H	HL	7				1FE	1,993,860	111.958	2,239,160	2,000,000	1,997,589		636			6.300	6.340	AO	23,800	126,000	06/16/2009	04/23/2019
46625H	HZ	6				1FE	998,890	108.324	1,083,240	1,000,000	999,343		106			4.625	4.630	MN	6,552	46,250	05/05/2011	05/10/2021
46625H	JT	8				1FE	3,480,470	103.081	3,607,835	3,500,000	3,483,669		1,685			3.875	3.940	FA	56,510	135,625	01/21/2014	02/01/2024
485260	BL	6				1FE	1,176,080	114.420	1,144,200	1,000,000	1,079,893		(21,065)			6.700	4.190	JD	2,978	67,000	01/13/2011	06/15/2019
487836	BB	3				2FE	498,680	101.411	507,055	500,000	499,910		211			4.450	4.490	MN	1,916	22,250	05/18/2009	05/30/2016
494368	BB	8				1FE	1,495,455	107.656	1,614,840	1,500,000	1,499,086		534			6.125	6.160	FA	38,281	91,875	07/25/2007	08/01/2017
500472	AB	1				2FE	2,297,960	107.113	2,142,260	2,000,000	2,104,511		(45,240)			5.750	3.260	MS	35,139	115,000	06/17/2011	03/11/2018
500472	AF	2				2FE	1,996,610	102.929	2,058,580	2,000,000	1,997,759		314			3.750	3.770	MS	22,083	75,000	03/05/2012	03/15/2022
50076Q	AY	2				2FE	499,085	100.569	502,845	500,000	499,728		185			2.250	2.280	JD	813	11,250	05/30/2012	06/05/2017
501044	CH	2				2FE	997,490	112.900	1,129,000	1,000,000	998,943		224			6.150	6.180	JJ	28,358	61,500	01/09/2008	01/15/2020
501044	CZ	2				2FE	999,680	99.018	990,180	1,000,000	999,731		43			2.950	2.950	MN	4,917	29,746	10/21/2014	11/01/2021
534187	BB	4				2FE	1,003,690	108.003	1,080,030	1,000,000	1,002,241		(350)			4.850	4.800	JD	25,193	48,500	06/22/2011	06/24/2021
539830	AT	6				2FE	990,930	106.862	1,068,620	1,000,000	996,014		926			4.250	4.360	MN	5,431	42,500	11/13/2009	11/15/2019
548661	CQ	8				1FE	998,180	108.830	1,088,300	1,000,000	999,117		182			4.625	4.640	AO	9,764	46,250	04/12/2010	04/15/2020

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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	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
548661	CV	7	LOWES COS INC.....	.....	.....	.....	1FE	999,270	106.534	1,065,340	1,000,000	999,533	.....	70	.....	.....	3.800	3.800	MN	4,856	38,000	11/16/2011	11/15/2021
55616X	AF	4	MACYS RETAIL HLDGS INC.....	.....	.....	.....	2FE	495,945	98.674	493,370	500,000	497,366	.....	379	.....	.....	3.875	3.970	JJ	8,934	19,375	01/10/2012	01/15/2022
55616X	AL	1	MACYS RETAIL HLDGS INC.....	LS	.....	.....	2FE	1,498,485	92.297	1,384,455	1,500,000	1,498,702	.....	130	.....	.....	3.625	3.630	JD	4,531	54,375	05/20/2014	06/01/2024
574599	BH	8	MASCO CORP.....	.....	.....	.....	3FE	500,000	108.136	540,680	500,000	500,000	.....	.....	.....	.....	5.950	5.950	MS	8,760	29,750	03/05/2012	03/15/2022
58013M	EB	6	MCDONALD'S CORP.....	LS	.....	.....	2FE	498,990	107.064	535,320	500,000	499,612	.....	200	.....	.....	5.800	5.840	AO	6,122	29,000	10/01/2012	10/15/2017
58013M	EE	0	MCDONALD'S CORP MED TERM N.....	.....	.....	.....	2FE	1,999,840	107.484	2,149,680	2,000,000	1,999,959	.....	17	.....	.....	5.350	5.350	MS	35,667	107,000	02/26/2008	03/01/2018
589331	AN	7	MERCK & CO INC.....	.....	.....	.....	1FE	993,690	110.146	1,101,460	1,000,000	997,432	.....	655	.....	.....	5.000	5.080	JD	25,139	50,000	06/22/2009	06/30/2019
58933Y	AR	6	MERCK & CO INC NEW.....	LS	.....	.....	1FE	998,350	97.823	978,230	1,000,000	998,479	.....	129	.....	.....	2.750	2.760	FA	10,771	13,750	02/05/2015	02/10/2025
59156R	BH	0	METLIFE INC.....	.....	.....	.....	1FE	1,999,840	103.290	2,065,800	2,000,000	1,999,864	.....	14	.....	.....	3.600	3.600	AO	16,200	72,000	04/07/2014	04/10/2024
59217G	AX	7	MET LIFE GLOB FUNDING INC.....	.....	.....	.....	1FE	1,998,980	99.404	1,988,080	2,000,000	1,999,252	.....	94	.....	.....	3.000	3.000	JJ	28,500	60,000	01/03/2013	01/10/2023
59562V	AT	4	MIDAMERICAN ENERGY HLDGS.....	LS	.....	.....	2FE	2,994,570	108.136	3,244,080	3,000,000	2,998,504	.....	606	.....	.....	5.750	5.770	AO	43,125	172,500	03/25/2008	04/01/2018
609207	AA	3	MONDELEX INTL INC NPV A.....	.....	.....	.....	2FE	2,986,230	100.217	3,006,510	3,000,000	2,991,379	.....	2,666	.....	.....	2.250	2.340	FA	28,125	67,500	01/09/2014	02/01/2019
609207	AB	1	MONDELEX INTL INC NPV A.....	.....	.....	.....	2FE	3,346,382	103.083	3,453,281	3,350,000	3,347,029	.....	306	.....	.....	4.000	4.010	FA	55,833	134,000	01/09/2014	02/01/2024
61166W	AU	5	MONSANTO CO NEW.....	.....	.....	.....	1FE	1,998,800	96.251	1,925,020	2,000,000	1,998,975	.....	104	.....	.....	3.375	3.380	JJ	31,125	70,125	06/26/2014	07/15/2024
617446	6Q	7	MORGAN STANLEY.....	.....	.....	.....	1FE	835,000	109.357	1,093,570	1,000,000	947,023	.....	20,315	.....	.....	6.625	9.290	AO	16,563	66,250	10/29/2008	04/01/2018
61746B	DJ	2	MORGAN STANLEY.....	LS	.....	.....	1FE	1,010,040	102.554	1,025,540	1,000,000	1,007,557	.....	(911)	.....	.....	3.750	3.620	FA	13,125	37,500	02/27/2013	02/25/2023
61746B	DM	5	MORGAN STANLEY.....	.....	.....	.....	1FE	1,494,480	100.426	1,506,390	1,500,000	1,496,534	.....	1,074	.....	.....	2.500	2.570	JJ	16,354	37,500	01/24/2014	01/24/2019
61746B	DQ	6	MORGAN STANLEY.....	.....	.....	.....	1FE	2,626,786	102.286	2,710,579	2,650,000	2,630,069	.....	1,983	.....	.....	3.875	3.980	AO	17,685	102,688	04/23/2014	04/29/2024
61747Y	CG	8	MORGAN STANLEY.....	.....	.....	.....	1FE	997,690	114.768	1,147,680	1,000,000	999,032	.....	245	.....	.....	7.300	7.330	MN	9,827	73,000	05/08/2009	05/13/2019
61761J	VL	0	MORGAN STANLEY.....	.....	.....	.....	1FE	2,445,737	101.085	2,476,583	2,450,000	2,446,166	.....	362	.....	.....	3.700	3.720	AO	17,123	90,650	10/20/2014	10/23/2024
637432	KT	1	NATIONAL RURAL UTILS COOP.....	.....	.....	.....	1FE	997,770	107.109	1,071,090	1,000,000	999,437	.....	249	.....	.....	5.450	5.470	FA	22,708	54,500	01/15/2008	02/01/2018
637432	NG	6	NATIONAL RURAL UTIL COOP.....	LS	.....	.....	1FE	997,620	99.622	996,220	1,000,000	997,653	.....	33	.....	.....	3.250	3.270	MN	5,417	.....	10/20/2015	11/01/2025
63946B	AD	2	NBC UNIVERSAL INC.....	.....	.....	.....	1FE	1,996,900	111.534	2,230,680	2,000,000	1,998,463	.....	309	.....	.....	5.150	5.170	AO	17,453	103,000	04/27/2010	04/30/2020
65364U	AK	2	NIAGARA MOHAWK PWR CORP.....	LS	.....	.....	1FE	999,990	100.828	1,008,280	1,000,000	999,990	.....	.....	.....	.....	3.500	3.500	AO	8,770	35,665	09/23/2014	10/01/2024
654740	AH	2	NISSAN MTR ACCEP CORP.....	.....	.....	.....	1FE	999,530	99.649	996,490	1,000,000	999,695	.....	91	.....	.....	2.350	2.360	MS	7,638	23,500	02/25/2014	03/04/2019
655844	BJ	6	NORFOLK SOUTHERN CORP.....	.....	.....	.....	2FE	989,370	99.012	990,120	1,000,000	993,011	.....	998	.....	.....	3.000	3.120	AO	7,500	30,000	03/12/2012	04/01/2022
664397	AK	2	NORTHEAST UTILITIES.....	.....	.....	.....	2FE	1,930,280	96.162	1,923,240	2,000,000	1,938,136	.....	7,386	.....	.....	2.800	3.270	MN	9,333	56,000	12/03/2014	05/01/2023
665501	AH	5	NORTHERN NAT GAS CO DEL.....	.....	.....	.....	1FE	1,999,540	108.379	2,167,580	2,000,000	1,999,858	.....	51	.....	.....	5.750	5.750	JJ	53,028	115,000	07/10/2008	07/15/2018
665501	AJ	1	NORTHERN NAT GAS CO DEL.....	.....	.....	.....	1FE	1,999,560	107.004	2,140,080	2,000,000	1,999,813	.....	30	.....	.....	4.250	4.250	JD	7,083	85,000	04/15/2011	06/01/2021
665859	AM	6	NORTHERN TR CORP.....	LS	.....	.....	1FE	999,860	103.591	1,035,910	1,000,000	999,915	.....	13	.....	.....	3.375	3.370	FA	12,000	33,750	08/17/2011	08/23/2021
665859	AN	4	NORTHERN TRUST CORP.....	.....	.....	.....	1FE	498,585	98.079	490,395	500,000	499,031	.....	134	.....	.....	2.375	2.400	FA	4,915	11,875	07/30/2012	08/02/2022
674599	CB	9	OCCIDENTAL PETE CORP DEL.....	.....	.....	.....	1FE	495,230	100.216	501,080	500,000	498,984	.....	887	.....	.....	1.750	1.930	AO	3,306	8,750	08/15/2011	02/15/2017
68233J	AZ	7	ONCOR ELEC DELIVERY.....	.....	.....	.....	2FE	2,044,342	94.278	1,932,699	2,050,000	2,044,728	.....	386	.....	.....	2.950	2.980	AO	15,119	31,581	03/19/2015	04/01/2025
693304	AL	1	PECO ENERGY CO.....	.....	.....	.....	1FE	499,160	107.996	539,980	500,000	499,778	.....	94	.....	.....	5.350	5.370	MS	8,917	26,750	02/25/2008	03/01/2018
693476	BL	6	PNC FUNDING CORP.....	LS	.....	.....	1FE	497,280	107.962	539,810	500,000	498,597	.....	269	.....	.....	4.375	4.440	FA	8,507	21,875	08/04/2010	08/11/2020
69353R	CH	9	PNC BK N A PITTSBURGH PA.....	LS	.....	.....	1FE	1,996,040	100.390	2,007,800	2,000,000	1,997,513	.....	773	.....	.....	2.200	2.240	JJ	18,700	44,000	01/23/2014	01/28/2019
69353R	DD	7	PNC BK N A PITTSBURGH PA.....	.....	.....	.....	1FE	1,495,320	100.543	1,508,145	1,500,000	1,496,691	.....	897	.....	.....	2.250	2.310	JJ	16,781	34,875	06/17/2014	07/02/2019
69353R	DZ	8	PNC BANK NA.....	.....	.....	.....	1FE	1,998,540	100.306	2,006,120	2,000,000	1,998,878	.....	279	.....	.....	2.400	2.410	AO	9,733	52,000	09/15/2014	10/18/2019
69362B	AW	2	PSEG POWER.....	.....	.....	.....	2FE	995,720	108.556	1,085,560	1,000,000	997,892	.....	429	.....	.....	5.125	5.180	AO	10,819	51,250	03/29/2010	04/15/2020
695114	CM	8	PACIFICORP.....	.....	.....	.....	1FE	2,545,257	106.124	2,706,162	2,550,000	2,547,269	.....	442	.....	.....	3.850	3.870	JD	4,363	98,175	05/09/2011	06/15/2021
70109H	AL	9	PARKER-HANNIFIN CORP.....	.....	.....	.....	1FE	997,800	101.090	1,010,900	1,000,000	998,010	.....	190	.....	.....	3.300	3.320	MN	3,667	33,000	11/18/2014	11/21/2024
713448	BN	7	PEPSICO INC.....	.....	.....	.....	1FE	1,993,300	108.706	2,174,120	2,000,000	1,996,930	.....	678	.....	.....	4.500	4.540	JJ	41,500	90,000	01/11/2010	01/15/2020

E10.9

SCHEDULE D - PART 1

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

E10.10

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	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
713448	CT	3	PEPSICO INC.....			1FE	1,344,384	97.219	1,312,457	1,350,000	1,344,714		330			2.750	2.790	AO	6,291	18,863	04/27/2015	04/30/2025
713448	DC	9	PEPSICO INC.....			1FE	998,920	99.300	993,000	1,000,000	998,964		44			2.150	2.170	AO	4,599		10/08/2015	10/14/2020
717081	DB	6	PFIZER INC.....			1FE	2,051,766	112.703	2,223,630	1,973,000	2,003,350		(8,512)			6.200	5.650	MS	36,018	122,326	06/22/2009	03/15/2019
72650R	BF	8	PLAINS ALL AMERN PIP.....			2FE	748,815	81.053	607,898	750,000	748,985		119			3.600	3.610	MN	4,500	30,900	09/02/2014	11/01/2024
74005P	AY	0	PRAXAIR INC.....			1FE	995,500	106.590	1,065,900	1,000,000	997,445		432			4.050	4.100	MS	11,925	40,500	03/01/2011	03/15/2021
74005P	BN	3	PRAXAIR INC.....			1FE	1,992,340	96.958	1,939,160	2,000,000	1,992,953		613			2.650	2.690	FA	21,494	26,500	01/29/2015	02/05/2025
740189	AL	9	PRECISION CASTPARTS CORP.....			1FE	1,500,240	99.600	1,494,000	1,500,000	1,500,240					2.250	2.240	JD	1,500	17,344	09/16/2015	06/15/2020
74456Q	AX	4	PUBLIC SVC ELEC GAS CO MT.....			1FE	997,480	105.078	1,050,780	1,000,000	998,732		248			3.500	3.530	FA	13,222	35,000	08/03/2010	08/15/2020
755111	AU	5	RAYTHEON CO.....			1FE	1,624,815	112.931	1,744,784	1,545,000	1,570,977		(7,847)			6.400	5.770	JD	4,395	98,880	07/30/2007	12/15/2018
755111	BR	1	RAYTHEON CO.....	LS		1FE	997,550	108.279	1,082,790	1,000,000	998,956		226			4.400	4.420	FA	16,622	44,000	11/12/2009	02/15/2020
760759	AH	3	REPUBLIC SERVICES INC.....	LS		2FE	499,925	108.864	544,320	500,000	499,965		7			5.000	5.000	MS	8,333	25,000	03/01/2010	03/01/2020
760759	AD	4	REPUBLIC SVCS INC.....	LS		2FE	499,845	103.716	518,580	500,000	499,944		22			3.800	3.800	MN	2,428	19,000	05/02/2011	05/15/2018
760761	AL	8	REPUBLIC SVCS INC.....			2FE	499,970	110.417	552,085	500,000	499,978		3			5.250	5.250	MN	3,354	26,250	11/18/2009	11/15/2021
78572M	AF	2	SABMILLER PLC.....			1FE	1,999,280	110.375	2,207,500	2,000,000	1,999,768		82			6.500	6.500	JJ	59,944	130,000	07/10/2008	07/15/2018
806854	AB	1	SCHLUMBERGER INVT SA.....			1FE	498,395	100.593	502,965	500,000	499,020		154			3.300	3.330	MS	4,904	16,500	09/07/2011	09/14/2021
806854	AH	8	SCHLUMBERGER INVT SA.....			1FE	2,021,590	102.042	2,040,840	2,000,000	2,021,347		(551)			3.650	3.490	JD	6,083	54,750	08/27/2015	12/01/2023
822582	AM	4	SHELL INTERNATIONAL FIN.....	LS		1FE	995,280	107.552	1,075,520	1,000,000	997,757		472			4.375	4.430	MS	11,667	43,750	03/18/2010	03/25/2020
826200	AC	1	SIEMENS FINANCIER.....			1FE	1,170,350	103.658	1,036,580	1,000,000	1,023,640		(29,075)			5.750	2.710	AO	11,819	57,500	08/24/2010	10/17/2016
82620K	AE	3	SIEMENS FINANCIER.....	LS		1FE	1,994,920	99.878	1,997,560	2,000,000	1,995,178		258			3.250	3.280	MN	6,139	32,500	05/18/2015	05/27/2025
828807	CF	2	SIMON PPTY GROUP LP.....	LS		1FE	249,013	108.460	271,150	250,000	249,462		91			4.375	4.420	MS	3,646	10,938	08/09/2010	03/01/2021
828807	CS	4	SIMON PPTY GROUP LP.....	LS		1FE	1,646,766	101.704	1,678,116	1,650,000	1,647,154		288			3.375	3.390	AO	13,922	58,936	09/03/2014	10/01/2024
842434	CM	2	SOUTHERN CALIF GAS C.....			1FE	996,340	100.777	1,007,770	1,000,000	996,757		320			3.150	3.190	MS	9,275	31,850	09/08/2014	09/15/2024
845743	BK	8	SOUTHWESTERN PUBLIC SERV.....			2FE	1,997,600	103.151	2,063,020	2,000,000	1,999,771		292			5.600	5.610	AO	28,000	112,000	10/03/2006	10/01/2016
84756N	AC	3	SPECTRA ENERGY PARTNERS L.....			2FE	499,145	99.127	495,635	500,000	499,517		167			2.950	2.980	MS	3,933	14,750	09/16/2013	09/25/2018
84756N	AD	1	SPECTRA ENERGY PARTNERS L.....			2FE	2,636,040	97.375	2,434,375	2,500,000	2,615,111		(11,596)			4.750	4.080	MS	34,965	118,750	03/24/2014	03/15/2024
857477	AG	8	STATE STR CORP.....	LS		1FE	1,494,825	108.128	1,621,920	1,500,000	1,497,038		498			4.375	4.410	MS	20,781	65,625	03/02/2011	03/07/2021
867914	BD	4	SUNTRUST BKS INC.....			2FE	999,610	100.427	1,004,270	1,000,000	999,977		78			3.600	3.600	AO	7,600	36,000	03/21/2011	04/15/2016
867914	BE	2	SUNTRUST BKS INC.....			2FE	1,498,140	101.703	1,525,545	1,500,000	1,499,585		380			3.500	3.520	JJ	23,479	52,500	10/27/2011	01/20/2017
871829	AZ	0	SYSO CORP.....	LS		1FE	1,000,000	101.560	1,015,600	1,000,000	1,000,000					3.750	3.750	AO	9,375		09/23/2015	10/01/2025
882384	AA	8	TEXAS EASTN TRANSMISSION.....			2FE	995,980	105.340	1,053,400	1,000,000	999,138		467			6.000	6.050	MS	17,667	60,000	09/06/2007	09/15/2017
884903	BK	0	THOMSON REUTERS CORP.....	LS		2FE	1,045,548	103.321	1,084,871	1,050,000	1,047,223		422			3.950	4.000	MS	10,484	41,475	09/28/2011	09/30/2021
88579Y	AR	2	3M CO.....	LS		1FE	996,150	102.138	1,021,380	1,000,000	996,283		133			3.000	3.040	FA	12,000		08/04/2015	08/07/2025
887317	AF	2	TIME WARNER INC.....			2FE	1,495,050	108.449	1,626,735	1,500,000	1,497,622		498			4.875	4.910	MS	21,531	73,125	03/03/2010	03/15/2020
887317	AK	1	TIME WARNER INC.....	LS		2FE	989,430	107.854	1,078,540	1,000,000	993,823		1,011			4.750	4.880	MS	12,139	47,500	03/30/2011	03/29/2021
88732J	AH	1	TIME WARNER CABLE INC.....			2FE	971,820	104.607	1,046,070	1,000,000	994,750		3,668			5.850	6.260	MN	9,750	58,500	06/05/2008	05/01/2017
88732J	AS	7	TIME WARNER CABLE INC.....			2FE	993,480	114.957	1,149,570	1,000,000	997,290		700			8.250	8.340	AO	20,625	82,500	03/23/2009	04/01/2019
89236T	CF	0	TOYOTA MOTOR CREDIT CORP.....	LS		1FE	999,250	100.059	1,000,590	1,000,000	999,365		115			2.150	2.160	MS	6,510	10,750	03/09/2015	03/12/2020
90131H	AE	5	21ST CENTY FOX AMER.....	LS		2FE	1,241,488	100.396	1,254,950	1,250,000	1,241,820		332			3.700	3.780	MS	13,618	23,125	08/11/2015	09/15/2024
90131H	AQ	8	21ST CENTURY FOX AMRICA.....			2FE	2,236,050	107.640	2,421,900	2,250,000	2,241,741		1,018			4.500	4.580	FA	38,250	101,250	02/09/2011	02/15/2021
904764	AM	9	UNILEVER CAP CORP.....	LS		1FE	1,993,220	109.275	2,185,500	2,000,000	1,996,179		656			4.250	4.290	FA	33,292	85,000	02/07/2011	02/10/2021
907818	DA	3	UNION PAC CORP.....	LS		1FE	747,458	110.238	826,785	750,000	749,224		267			5.700	5.740	FA	16,150	42,750	01/31/2008	08/15/2018
907818	DG	0	UNION PAC CORP.....	LS		1FE	995,250	107.332	1,073,320	1,000,000	997,450		443			4.000	4.050	FA	16,667	40,000	07/28/2010	02/01/2021
907818	DM	7	UNION PACIFIC CORP.....	LS		1FE	999,430	100.701	1,007,010	1,000,000	999,591		52			2.950	2.950	JJ	13,603	29,500	06/06/2012	01/15/2023

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	
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CUSIP Identification		Description	Code	Foreign	Bond CHAR	NAIC Designation	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
907818	ED	6				1FE	1,019,560	102.153	1,021,530	1,000,000	1,019,280		(280)			3.250	3.010	FA	12,278		10/26/2015	08/15/2025
91159H	HA	1				1FE	1,494,285	108.065	1,620,975	1,500,000	1,496,625		547			4.125	4.170	MN	6,359	61,875	05/19/2011	05/24/2021
913017	BR	9				1FE	995,010	109.561	1,095,610	1,000,000	997,655		485			4.500	4.560	AO	9,500	45,000	02/23/2010	04/15/2020
913017	BV	0				1FE	1,000,920	102.134	1,021,340	1,000,000	1,000,754		(105)			3.100	3.080	JD	2,583	31,000	02/10/2014	06/01/2022
92343V	AL	8				2FE	997,560	107.385	1,073,850	1,000,000	999,368		274			5.500	5.530	FA	20,778	55,000	02/07/2008	02/15/2018
92343V	BY	9				2FE	998,380	103.111	1,031,110	1,000,000	998,621		138			4.150	4.170	MS	12,219	41,500	03/10/2014	03/15/2024
925524	BG	4				2FE	1,229,000	103.324	1,291,550	1,250,000	1,237,973		2,012			4.500	4.710	MS	18,750	56,250	02/14/2011	03/01/2021
92553P	AG	7				2FE	1,734,933	101.801	1,781,518	1,750,000	1,746,590		2,621			3.500	3.660	AO	15,313	61,250	03/24/2011	04/01/2017
92553P	AJ	1				2FE	491,805	98.638	493,190	500,000	494,733		767			3.875	4.070	JD	861	19,375	12/07/2011	12/15/2021
92553P	AX	0				2FE	495,960	93.784	468,920	500,000	496,583		344			3.875	3.970	AO	4,844	19,375	03/04/2014	04/01/2024
927804	FC	3				1FE	996,120	107.255	1,072,550	1,000,000	999,170		450			5.950	6.000	MS	17,519	59,500	09/06/2007	09/15/2017
927804	FS	8				1FE	1,974,260	99.635	1,992,700	2,000,000	1,974,967		707			3.100	3.250	MN	7,922	31,344	09/15/2015	05/15/2025
92857W	AE	0				2FE	1,889,633	106.000	1,855,000	1,750,000	1,800,688		(18,798)			4.625	3.420	JJ	37,321	80,938	12/02/2010	07/15/2018
92976W	BH	8				1FE	995,720	107.932	1,079,320	1,000,000	998,897		485			5.750	5.800	FA	23,958	57,500	01/28/2008	02/01/2018
929903	DT	6				1FE	1,493,655	105.876	1,588,140	1,500,000	1,498,843		741			5.750	5.800	JD	3,833	86,250	06/05/2007	06/15/2017
931142	CJ	6				1FE	970,580	105.577	1,055,770	1,000,000	995,208		3,568			5.375	5.770	AO	12,840	53,750	07/30/2007	04/05/2017
931142	CG	0				1FE	1,046,050	109.477	1,094,770	1,000,000	1,011,803		(5,134)			5.800	5.200	FA	21,911	58,000	01/23/2008	02/15/2018
931142	DP	5				1FE	996,120	103.330	1,033,300	1,000,000	996,690		340			3.300	3.340	AO	6,325	33,000	04/15/2014	04/22/2024
94106L	AZ	2				2FE	1,994,960	101.095	2,021,900	2,000,000	1,995,683		436			3.500	3.530	MN	8,944	70,000	05/05/2014	05/15/2024
94974B	EV	8				1FE	997,930	108.809	1,088,090	1,000,000	998,799		198			4.600	4.620	AO	11,500	46,000	03/22/2011	04/01/2021
94974B	GA	2				1FE	1,645,545	99.660	1,644,390	1,650,000	1,646,049		386			3.300	3.330	MS	16,940	54,450	09/02/2014	09/09/2024
94974B	GH	7				1FE	2,491,650	97.071	2,426,775	2,500,000	2,492,279		629			3.000	3.030	FA	27,500	37,500	02/11/2015	02/19/2025
94989W	AS	6				1FE	4,119,968	101.410	4,056,416	4,000,000	4,119,564		(404)			3.695	3.460	MON	6,569	12,317	10/29/2015	11/15/2048
95709T	AL	4				1FE	999,990	100.286	1,002,866	1,000,000	999,993		3			3.250	3.250	JD	4,333		11/05/2015	12/01/2025
96950F	AD	6				2FE	2,000,690	92.555	1,851,100	2,000,000	2,000,408		(85)			5.250	5.240	MS	30,917	105,000	02/04/2010	03/15/2020
96950F	AM	6				2FE	997,910	79.665	796,650	1,000,000	998,228		177			4.300	4.320	MS	13,975	43,000	02/27/2014	03/04/2024
984121	CJ	0				2FE	1,843,877	93.133	1,722,961	1,850,000	1,844,735		524			3.800	3.840	MN	8,983	70,300	05/06/2014	05/15/2024
00206R	BX	9				2FE	1,300,000	106.129	1,379,677	1,300,000	1,300,000					3.825	3.820	MN	5,054	49,725	11/14/2013	11/25/2020
00900Q	AB	9				2FE	2,044,666	103.728	1,913,782	1,845,000	1,915,419		(63,785)			6.950	3.280	JJ	55,403	128,228	12/04/2013	01/26/2017
01626P	AB	2				2FE	132,553	104.067	131,124	126,000	131,729		(825)			3.319	2.070	MN	701	2,091	05/29/2015	11/01/2019
01626P	AD	8				2FE	791,622	108.057	799,622	740,000	783,452		(8,170)			4.214	2.850	FA	11,363	31,184	01/14/2015	08/21/2020
02137P	AE	6				2FE	1,074,112	96.696	1,038,515	1,074,000	1,074,100		(12)			2.244	2.240	MS	7,680	12,116	03/03/2015	03/07/2022
02580Z	AM	8				1FE	3,086,970	101.708	3,051,240	3,000,000	3,062,512		(24,458)			2.310	1.360	MS	17,847	69,300	02/05/2015	03/29/2018
05565Q	CK	2				1FE	470,000	105.620	496,414	470,000	470,000					3.497	3.490	MN	2,393	16,436	11/05/2013	11/09/2020
06367V	6B	6				1FE	1,855,276	98.787	1,833,487	1,856,000	1,855,276					2.120	2.120	MS	11,535	19,674	03/11/2015	03/16/2022
06367X	KF	7				1FE	1,380,738	100.629	1,389,686	1,381,000	1,380,749		12			2.100	2.100	AO	6,847		10/01/2015	10/06/2020
064149	7L	5				1FE	1,299,506	101.509	1,319,617	1,300,000	1,299,621		115			2.270	2.270	JJ	13,906	14,755	01/08/2015	01/13/2020
064149	8J	9				1FE	5,919,244	99.530	5,921,040	5,949,000	5,922,146		2,902			1.330	1.520	MN	13,223	47,270	10/13/2015	05/01/2018
064151	BL	6				1FE	1,971,448	100.599	1,983,812	1,972,000	1,971,505		58			2.130	2.130	JD	1,951	21,002	06/10/2015	06/15/2020
07329V	AJ	9				1FE	3,824,037	101.929	3,852,916	3,780,000	3,798,934		(12,355)			2.650	2.300	JD	50,906	100,170	12/04/2013	06/29/2017
07329V	AQ	3				1FE	987,615	99.708	985,115	988,000	987,650		35			2.100	2.100	JD	1,644	10,374	05/29/2015	06/03/2021
07813Z	BM	5				2FE	1,024,270	104.453	1,044,530	1,000,000	1,009,819		(5,537)			4.370	3.580	MS	13,206	43,700	06/28/2012	09/13/2017

E10.11

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	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
07813Z	BN	3	BELL CANADA	C		2FE	2,345,954	106.806	2,317,690	2,170,000	2,295,687		(37,209)		4.880	2.290	AO	19,385	67,588	05/01/2015	04/26/2018	
07813Z	BS	2	BELL CANADA	C		2FE	1,066,705	100.722	1,078,733	1,071,000	1,066,843		138		3.000	3.060	AO	7,901		09/28/2015	10/03/2022	
11282Z	AA	6	BROOKFIELD REN ENG PART	C		2FE	988,960	98.477	973,938	989,000	988,960				3.752	3.750	JD	3,042	27,551	03/03/2015	06/02/2025	
12646Z	AB	6	CT REAL ESTATE INV TRUST	C		2FE	728,880	99.434	728,880	728,000	728,000				3.527	3.520	JD	1,614	14,450	06/01/2015	06/09/2025	
12657Z	AN	3	CU INC MEDIUM TERM NT CDS	C		1FE	515,120	121.665	486,660	400,000	505,530		(3,068)		5.556	3.770	AO	3,785	22,224	09/25/2012	10/30/2037	
131253	AL	0	CALLOWAY REIT	C		2FE	350,846	106.129	350,226	330,000	348,491		(2,355)		4.050	2.730	JJ	5,717	6,683	05/12/2015	07/27/2020	
131253	AM	8	CALLOWAY REIT	C		2FE	302,626	103.629	293,270	283,000	300,728		(1,898)		3.985	3.030	MN	991	11,278	01/30/2015	05/30/2023	
131253	AT	3	CALLOWAY REIT	C		2FE	680,844	99.017	671,335	678,000	680,643		(201)		3.556	3.500	FA	9,776	12,055	03/17/2015	02/06/2025	
13321L	AG	3	CAMECO CORP	C		2FE	944,935	110.439	900,078	815,000	891,503		(19,442)		5.670	2.950	MS	15,361	46,211	03/05/2013	09/02/2019	
13595Z	4F	0	CANADIAN IMPERIAL BANK	C		1FE	2,156,748	100.427	2,167,215	2,158,000	2,156,842		94		1.700	1.710	AO	8,420		10/09/2015	10/09/2018	
13595Z	HZ	2	CIBC	C		1FE	3,047,640	101.796	3,053,880	3,000,000	3,031,315		(16,325)		2.350	1.750	AO	14,486	70,500	01/13/2015	10/18/2017	
13595Z	Z6	6	CIBC	C		1FE	2,744,913	99.723	2,742,383	2,750,000	2,745,198		285		1.850	1.890	JJ	23,835		07/09/2015	07/14/2020	
136375	BP	6	CANADIAN NATL RY CO	A		1FE	498,415	107.634	538,170	500,000	499,651		172		5.850	5.890	MN	3,738	29,250	09/19/2007	11/15/2017	
136375	BV	3	CANADIAN NATL RY CO	A		1FE	993,390	100.758	1,007,580	1,000,000	995,877		625		2.850	2.920	JD	1,267	28,500	11/07/2011	12/15/2021	
136375	CG	5	CANADIAN NATL RY CO	C		1FE	799,345	102.620	823,012	802,000	799,358		13		3.950	3.960	MS	8,790		09/14/2015	09/22/2045	
13644Z	AW	7	CANADIAN PACIFIC RR CO	C		2FE	913,769	109.675	877,400	800,000	889,287		(24,482)		6.250	1.520	JD	2,235	50,000	04/23/2015	06/01/2018	
14046Z	AG	7	CAPITAL POWER	C		2FE	149,825	102.116	153,174	150,000	149,908		19		4.850	4.870	FA	4,627	7,275	02/15/2012	02/21/2019	
14161Z	CE	6	CARDS II TR	C		1FE	1,175,000	100.791	1,184,294	1,175,000	1,175,000				2.155	2.150	AO	4,912		10/22/2015	10/15/2020	
14911Z	AR	2	CATTERPILLAR FIN SERV LTD	C		1FE	302,942	99.668	301,994	303,000	302,950		8		1.750	1.750	JD	420	2,680	05/26/2015	06/03/2019	
17039A	AA	4	CHOICE PROPERTIES REIT	C		2FE	727,622	104.147	729,029	700,000	727,029		(593)		3.554	1.970	JJ	12,169		12/08/2015	07/05/2018	
17039A	AE	6	CHOICE PROPERTIES REIT	A		2FE	706,007	99.614	703,275	706,000	706,000		(7)		2.297	2.290	MS	4,820	9,752	02/02/2015	09/14/2020	
20825T	AA	5	CONOCOPHILLIPS CDA FDG CO	I		1FE	1,969,380	103.292	2,065,840	2,000,000	1,996,723		3,955		5.625	5.840	AO	23,750	112,500	07/30/2007	10/15/2016	
23384N	AM	9	DAIMLER CDA FIN INC	C		1FE	252,700	101.111	252,778	250,000	252,634		(66)		2.270	1.780	MS	1,508		12/08/2015	03/26/2018	
23384N	AN	7	DAIMLER CDA FIN INC	C		1FE	1,993,974	98.850	1,981,943	2,005,000	1,995,293		1,319		1.420	1.600	AO	7,098	14,236	08/11/2015	10/02/2018	
25675T	AA	5	DOLLARAMA INC	C		2FE	1,262,348	102.576	1,261,685	1,230,000	1,255,702		(6,645)		3.095	2.320	MN	5,961	38,069	03/31/2015	11/05/2018	
29250Z	AT	5	ENBRIDGE PIPELINES INC	C		2FE	721,908	100.012	723,087	723,000	721,932		24		3.450	3.460	MS	6,441		09/24/2015	09/29/2025	
29254Z	AJ	3	ENBRIDGE INC FUND HLDS	C		2FE	999,820	101.594	1,015,940	1,000,000	999,927		36		2.920	2.920	JD	1,436	29,160	12/11/2012	12/14/2017	
29290Z	AQ	3	ENBRIDGE GAS DISTRIBUTION	C		2FE	542,815	102.137	554,604	543,000	542,820		5		3.310	3.310	MS	5,530		09/08/2015	09/11/2025	
316701	AA	9	FIFTH AVENUE LP	C		1FE	385,499	107.641	414,955	385,499	385,499				4.710	4.710	FA	7,352	18,157	07/20/2011	08/05/2021	
31943B	BF	6	FIRST CAP REALTY INC	C		2FE	801,290	112.756	789,292	700,000	784,259		(17,031)		5.600	2.630	AO	6,748	39,200	01/20/2015	04/30/2020	
34527A	BN	9	FORD CREDIT CANADA	C		2FE	2,000,000	100.228	2,004,560	2,000,000	2,000,000				2.923	2.920	MS	17,185		09/09/2015	09/16/2020	
34959Z	AB	8	FORTISBC ENERGY	C		1FE	441,000	89.775	395,908	441,000	441,000				3.375	3.370	AO	3,262	7,442	04/08/2015	04/13/2045	
35085Z	BG	0	407 INTERNATIONAL INC	C		1FE	1,288,207	99.604	1,284,892	1,290,000	1,288,272		21		3.980	3.980	MS	15,798	51,342	09/06/2012	09/11/2052	
36158Z	BH	8	GE CAPITAL CANADA	C		1FE	1,266,929	106.690	1,235,470	1,158,000	1,235,425		(31,503)		5.530	1.360	FA	23,840	32,019	05/14/2015	08/17/2017	
36158Z	BN	5	GE CAP CAN FUNDING	C		1FE	516,032	114.074	501,926	440,000	501,263		(14,769)		5.680	1.770	MS	7,737	24,992	01/23/2015	09/10/2019	
36158Z	BV	7	GE CAP CDA FDG CO MTN CDS	C		1FE	777,462	113.308	849,810	750,000	768,849		(2,750)		4.600	4.110	JJ	14,906	34,500	09/24/2012	01/26/2022	
36158Z	BX	3	GENERAL ELEC CAP CANADA	C		1FE	411,261	106.305	409,274	385,000	409,268		(1,993)		3.550	1.650	JD	784	6,834	09/11/2015	06/11/2019	
36158Z	CA	2	GENERAL ELECTRIC CAP CANADA	C		1FE	336,671	102.119	331,887	325,000	333,676		(2,995)		2.420	1.290	MN	688	7,865	02/19/2015	05/31/2018	
37185Z	AG	6	GENESIS DIRECT INC	C		1FE	1,064,000	99.334	1,056,914	1,064,000	1,064,000				1.699	1.690	AO	3,853	8,667	04/16/2015	04/15/2020	
37185Z	AK	7	GENESIS TR II	C		1FE	800,000	100.378	803,024	800,000	800,000				1.675	1.670	MS	3,902		09/10/2015	09/17/2018	
37638Z	BG	8	GLACIER CREDIT CARD TR	C		1FE	900,000	100.697	906,273	900,000	900,000				2.237	2.230	MS	5,697	4,799	06/18/2015	09/20/2020	
40427H	SZ	7	HSBC BANK CDA	C		1FE	1,139,377	100.522	1,144,946	1,139,000	1,139,366		(11)		2.078	2.060	MN	2,341		11/25/2015	11/26/2018	
43562Z	AE	2	HOLLIS RECEIV TERM TRST	C		1FE	672,000	99.562	669,057	672,000	672,000				1.788	1.780	FA	4,179	6,041	02/18/2015	02/26/2020	

E10.12

SCHEDULE D - PART 1

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

1	2			6			7		10		11		12-15				16-20				21-22	
				3	4	5	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description			Code	Bond CHAR	NAIC Designation	Actual Cost	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	
448055	AM	5	HUSKY ENERGY INC.....	C		2FE	255,209	243,456	256,000	255,239		30			3.550	3.590	MS	2,764	4,544	03/09/2015	03/12/2025	
44810Z	AD	2	HYDRO ONE INC.....	C		1FE	274,500	265,580	200,000	266,616		(2,527)			6.350	3.780	JJ	5,315	12,700	09/25/2012	01/31/2034	
44882C	AE	4	HYDRO OTTAWA HLDG.....	C		1FE	425,000	409,492	425,000	425,000					3.639	3.630	FA	6,441	7,733	01/28/2015	02/02/2045	
449586	AA	4	IGM FINANCIAL INC.....	C		1FE	489,799	472,048	405,000	458,269		(15,250)			7.350	3.080	AO	6,913	29,768	11/20/2013	04/08/2019	
45834Z	AB	5	INTER PIPELINE LTD.....	C		2FE	1,591,845	1,566,825	1,500,000	1,577,686		(14,159)			3.839	1.770	JJ	24,454	28,793	07/07/2015	07/30/2018	
45834Z	AD	1	INTER PIPELINE LTD.....	C		2FE	634,866	626,502	600,000	630,626		(4,240)			3.448	2.260	JJ	9,352	10,344	04/29/2015	07/20/2020	
53947Z	BT	3	LOBLAW COS LTD.....	C		2FE	811,867	790,237	700,000	795,115		(16,752)			5.220	2.020	JD	1,452	36,540	02/27/2015	06/18/2020	
539481	AJ	0	LOBLAW COS LTD.....	A		2FE	663,980	645,196	575,000	655,869		(8,111)			4.860	2.810	MS	8,461	27,945	02/12/2015	09/12/2023	
56348Z	AV	7	MANITOBA TELECOM SVC MTN.....	C		2FE	274,967	293,546	275,000	274,986		5			4.590	4.590	AO	3,173	12,623	09/27/2011	10/01/2018	
564835	AJ	5	MANUFACTURERES LIFE INSURNACE.....	C		1FE	1,199,952	1,189,284	1,200,000	1,199,956		4			2.100	2.100	MS	8,446	18,330	03/05/2015	03/01/2025	
564835	AL	0	MANUFACTURERES LIFE INSURNACE.....	C		1FE	1,750,000	1,771,543	1,750,000	1,750,000					3.181	3.180	MN	6,117		11/17/2015	11/22/2027	
633067	BJ	8	NATIONAL BANK CDA.....	C		1FE	846,195	840,061	846,000	846,157		(38)			1.742	1.730	MS	4,845	7,369	02/26/2015	03/03/2020	
633067	XJ	7	NATIONAL BNAK OF CANADA.....	C		1FE	1,451,240	1,440,572	1,400,000	1,445,571		(5,669)			2.794	1.510	FA	15,413		08/27/2015	08/09/2018	
663307	AC	0	NORTH WEST REDWATER PRT.....	C		1FE	855,710	839,933	856,000	855,743		33			2.100	2.100	FA	6,399	8,988	02/18/2015	02/23/2022	
663307	AD	8	NORTH WEST REDWATER PRT.....	C		1FE	398,548	364,732	400,000	398,574		26			3.700	3.720	FA	5,268	7,400	02/18/2015	02/23/2043	
667869	AA	9	NORTHWESTCONNECT GROUP.....	C		2FE	1,006,168	1,244,123	999,601	1,005,465		(98)			5.950	5.900	AO	10,238	59,476	08/07/2008	04/30/2041	
70632Z	AF	8	PEMBINA PIPELINE.....	C		2FE	2,240,798	2,219,285	2,241,000	2,240,808		10			4.240	4.240	JD	4,544	47,379	06/11/2015	06/15/2027	
766910	AT	0	RIOCAN REAL ESTAT.....	C		2FE	1,252,265	1,230,594	1,170,000	1,238,536		(13,729)			3.850	2.100	JD	23,078	22,523	05/05/2015	06/28/2019	
766910	AV	5	RIOCAN REIT.....	C		2FE	794,578	793,003	780,000	794,298		(280)			2.870	2.000	MS	7,257		12/11/2015	03/05/2018	
780086	BV	7	ROYAL BANK OF CANADA.....	C		1FE	1,465,864	1,454,696	1,430,000	1,455,338		(10,527)			2.364	1.310	MS	9,473	16,903	04/07/2015	09/21/2017	
780086	DU	3	ROYAL BANK CANADA.....	A		1FE	730,400	730,795	718,000	730,100		(300)			2.260	1.470	MS	4,913		12/08/2015	03/12/2018	
780086	GH	1	ROYAL BK CDA MONTREAL QUE.....	C		1FE	1,173,804	1,161,440	1,124,000	1,167,094		(6,711)			2.770	1.430	JD	1,786	15,567	07/08/2015	12/11/2018	
780086	KY	9	ROYAL BANK CDA.....	C		1FE	4,431,106	4,439,468	4,442,000	4,431,654		548			1.920	1.970	JJ	38,935		10/20/2015	07/17/2020	
78008S	VD	5	ROYAL BANK OF CANADA.....	A		1FE	998,750	995,500	1,000,000	999,508		258			1.500	1.520	JJ	6,945	15,000	01/07/2013	01/16/2018	
78010U	BY	2	ROYAL BK OF CDA BD CDS.....	LS..A		1FE	998,770	1,002,430	1,000,000	999,712		413			1.450	1.490	MS	4,511	14,500	09/04/2013	09/09/2016	
78010U	SN	8	ROYAL BK OF CDA BD CDS.....	LS..I		1FE	1,449,449	1,454,234	1,450,000	1,449,642		107			2.150	2.150	MS	9,179	31,175	03/04/2014	03/15/2019	
80310Z	AA	7	SAPUTO INC.....	C		2FE	1,138,238	1,152,281	1,125,000	1,138,053		(184)			2.654	2.340	MN	2,999	13,270	12/08/2015	11/26/2019	
82028K	AM	3	SHAW COMMUNICATIONS INC.....	C		2FE	2,271,039	2,218,861	2,125,000	2,223,815		(47,224)			5.700	1.660	MS	40,264	61,060	06/03/2015	03/02/2017	
82028K	AR	2	SHAW COMMUNICATIONS.....	C		2FE	957,576	928,767	831,000	938,554		(19,021)			5.500	2.680	JD	3,193	45,705	01/16/2015	12/07/2020	
853585	AA	5	STANDARD LIFE CO CANADA.....	C		1FE	850,000	878,985	850,000	850,000					3.938	3.930	MS	9,380	33,473	09/14/2012	09/21/2022	
86682Z	AD	8	SUN LIFE FINL INC MED TER.....	C		1FE	280,948	312,483	280,000	280,586		(89)			4.570	4.520	FA	4,555	12,796	08/17/2011	08/23/2021	
86682Z	AG	1	SUN LIFE FINANCIAL INC.....	C		2FE	1,499,025	1,497,975	1,500,000	1,499,048		23			2.600	2.600	MS	10,500		09/22/2015	09/25/2025	
86721Z	AC	3	SUNCOR ENERGY INC.....	C		1FE	2,183,700	2,178,060	2,000,000	2,179,073		(4,627)			5.800	1.940	MN	12,712		12/04/2015	05/22/2018	
86721Z	AL	3	SUNCOR ENERGY INC.....	C		1FE	501,305	514,946	503,000	501,565		224			3.100	3.150	MN	1,602	15,593	11/20/2014	11/26/2021	
87971M	AM	5	TELUS CORP.....	C		2FE	2,080,737	2,008,854	1,800,000	2,042,147		(38,590)			5.050	1.950	JJ	40,016	45,450	03/24/2015	07/23/2020	
87971M	AZ	6	TELUS CORP.....	C		2FE	703,732	700,473	704,000	703,732					1.500	1.510	MS	2,785	5,280	03/24/2015	03/27/2018	
891145	2R	4	TORONTO DOMINION BK ONT.....	C		1FE	1,755,407	1,760,813	1,726,000	1,753,496		(1,911)			2.621	2.330	JD	1,236	29,866	07/16/2015	12/22/2021	
891145	4A	9	TD BANK.....	C		1FE	3,644,160	3,654,788	3,675,000	3,644,373		213			1.693	1.890	AO	15,512	5,714	12/16/2015	04/02/2020	
891145	A9	5	TD BANK.....	C		1FE	677,609	672,329	660,000	672,077		(5,532)			2.433	1.280	FA	6,115	8,029	03/30/2015	08/15/2017	
891145	T7	9	TORONTO DOMINION BK ONT.....	C		1FE	1,021,446	1,011,988	972,000	1,018,436		(3,010)			3.226	2.600	JJ	13,719	15,678	05/08/2015	07/24/2024	
89119Z	AH	6	TORONTO HYDRO CORP.....	C		1FE	610,004	565,523	611,000	610,004					3.550	3.560	JJ	9,330	7,963	03/09/2015	07/28/2045	
892329	AM	5	TOYOTA CREDIT CANADA INC.....	C		1FE	1,038,710	1,028,500	1,000,000	1,031,660		(7,051)			2.750	1.470	JJ	12,480	13,750	05/28/2015	07/18/2018	
892329	AR	4	TOYOTA CREDIT CANADA INC.....	C		1FE	849,193	847,705	850,000	849,327		135			1.800	1.820	FA	5,613	7,692	02/11/2015	02/19/2020	

E10.13

SCHEDULE D - PART 1

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

1	2			6			7		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	Bond CHAR	NAIC Designation	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
918423	AM	6	VW CREDIT CANADA INC	C		1FE	999,820	97.244	972,440	1,000,000	999,848		28			1.600	1.600	AO	3,891	4,471	06/18/2015	04/04/2018
949746	RQ	6	WELLS FARGO & CO NEW	C		1FE	1,264,577	103.060	1,299,587	1,261,000	1,264,394		(183)			3.874	3.830	MN	5,502	24,426	05/13/2015	05/21/2025
94975Z	BL	9	WELLS FARGO FINL CDA CORP	C		1FE	1,224,600	101.714	1,220,568	1,200,000	1,208,776		(7,765)			2.774	2.100	FA	13,116	33,288	12/04/2013	02/09/2017
94975Z	BM	7	WELLS FARGO FIN CANADA	C		1FE	1,200,244	104.016	1,196,184	1,150,000	1,197,292		(2,952)			2.944	1.740	JJ	14,720		10/08/2015	07/25/2019
95751Z	AR	4	WESTCOAST ENERGY INC	C		2FE	909,627	100.997	919,073	910,000	909,627					3.770	3.770	JD	2,256		12/02/2015	12/08/2025
G0753U	AX	3	HEATHROW FUNDING LTD	C		1FE	1,238,927	106.844	1,231,911	1,153,000	1,232,196		(6,731)			4.000	1.960	JJ	22,809		09/08/2015	07/03/2019
U60901	AC	6	MOLSON COORS INTL LP	C		2FE	918,789	99.736	916,574	919,000	918,808		20			2.250	2.250	MS	5,965		09/11/2015	09/18/2018
06739F	HT	1	BARCLAYS BK PLC	R		1FE	999,950	100.737	1,007,370	1,000,000	999,950					2.500	2.500	FA	9,097	25,000	02/12/2014	02/20/2019
111021	AK	7	BRITISH TELECOMMUNICATION	R		2FE	999,020	99.894	998,940	1,000,000	999,375		191			2.350	2.370	FA	8,943	23,500	02/11/2014	02/14/2019
22546Q	AP	2	CREDIT SUISSE NEW YO	F		1FE	1,502,780	100.441	1,506,615	1,500,000	1,502,905		52			3.625	3.590	MS	16,917	36,250	08/04/2015	09/09/2024
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						454,285,651	XXX	460,419,966	447,729,100	451,513,342	(74,132)	(1,015,700)	0	0	XXX	XXX	XXX	4,749,823	14,548,046	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																						
76110W	MB	9	RESIDENTIAL ASSET SEC 200			1FM	721,263	101.893	1,402,637	1,376,579	800,311		16,721			6.480	17.020	MON	14,879	104,092	01/31/2003	09/25/2031
3399999	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						721,263	XXX	1,402,637	1,376,579	800,311	0	16,721	0	0	XXX	XXX	XXX	14,879	104,092	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																						
07388L	AE	0	BEAR STEARNS CMBS 2006-PW			1FE	7,808,013	100.894	7,811,601	7,742,384	7,793,943		(12,671)			5.540	5.450	MON	35,744	447,272	01/12/2007	09/11/2041
07388P	AE	1	BEAR STEARNS CMBS 2006-PW			1FM	11,292,542	101.155	11,099,607	10,972,871	11,251,727		(26,226)			5.201	4.900	MON	47,558	571,745	08/02/2012	12/11/2038
12592G	BD	4	COMM MORTGAGE TRUST			1FM	2,757,193	103.046	2,728,212	2,647,567	2,756,731		(461)			3.796	2.800	MON	5,863	8,375	11/24/2015	08/10/2024
12592P	BE	2	COMM MORTGAGE TRUST			1FM	1,008,438	99.715	997,150	1,000,000	1,008,388		(49)			3.378	3.160	MON	1,971	2,815	11/23/2015	10/10/2024
12593F	BD	5	COMM MORTGAGE TRUST			1FM	5,149,761	101.653	5,082,650	5,000,000	5,147,914		(1,848)			3.708	3.480	MON	10,815	92,700	06/12/2015	07/10/2048
14041N	EV	9	CAPITAL ONE MULTI-ASSET EXECUTION TRUST			1FE	4,499,797	99.340	4,470,300	4,500,000	4,499,813		16			2.080	2.080	MON	4,160	53,560	05/12/2015	03/15/2023
161571	FQ	2	CHASES ISSUANCE TR			1FE	7,343,752	97.067	7,231,492	7,450,000	7,347,658		3,906			2.160	2.480	MON	6,705	84,546	11/24/2015	09/16/2024
17321J	AD	6	CITIGROUP COMMERCIAL MORTGAGE TRUST			1FM	7,771,375	107.957	7,589,377	7,030,000	7,760,471		(10,904)			4.371	3.560	MON	17,925	154,078	08/27/2015	09/10/2046
17322A	AD	4	CITIGROUP COMMERCIAL MORTGAGE TRUST			1FM	6,812,835	104.755	6,809,075	6,500,000	6,770,168		(32,820)			4.023	2.940	MON	15,254	261,495	09/26/2014	01/10/2024
46625Y	CV	3	JP MORGAN COM MTG 2004-LN			1FM	166,352	100.195	171,720	171,386	167,115		4,712			5.115	5.340	MON	7,731	8,766	06/13/2008	07/15/2041
46643T	BJ	0	JPMBB COMMERCIAL MORTGAGE SECURITIES			1FM	5,047,070	100.312	5,015,600	5,000,000	5,047,058		(13)			3.494	3.240	MON	7,765		12/22/2015	12/15/2024
59023B	AE	4	MERRILL LYNCH 2006-C1 A4			1FM	1,320,497	100.198	1,188,020	1,185,673	1,301,199		(81,142)			5.870	4.850	MON	4,002	68,221	10/22/2010	05/12/2039
92890K	BA	2	WFRBS COML MTG TR			1FM	3,075,352	102.348	3,070,440	3,000,000	3,073,765		(1,307)			3.752	3.580	MON	5,003	112,560	09/26/2014	09/15/2057
92938V	AQ	8	WF-RBS COMMERCIAL MORTGAGE TRUST			1FM	7,821,631	105.395	7,904,625	7,500,000	7,810,685		(7,677)			4.101	3.770	MON	13,670	307,575	09/11/2014	03/15/2047
92939F	AU	3	WF-RBS COMMERCIAL MORTGAGE TRUST			1FM	4,130,012	101.993	4,079,720	4,000,000	4,126,522		(2,628)			3.678	3.420	MON	6,539	122,600	08/04/2015	08/15/2047
94989A	AU	9	WELLS FARGO COMMERCIAL MORTGAGE TRUST			1FM	7,580,645	99.581	7,368,994	7,400,000	7,566,024		(14,616)			3.405	2.860	MON	11,199	177,060	11/24/2015	12/15/2024
94989C	AX	9	WELLS FARGO COMMERCIAL MORTGAGE TRUST			1FM	7,133,849	97.687	6,838,090	7,000,000	7,131,020		(2,829)			3.166	3.010	MON	9,850	121,363	09/29/2015	02/15/2048
94989K	AV	5	WELLS FARGO COMMERCIAL MORTGAGE TRUST			1FM	5,149,810	100.867	5,043,350	5,000,000	5,147,971		(1,839)			3.637	3.400	MON	8,082	90,925	06/19/2015	06/15/2048
3499999	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						95,868,924	XXX	94,500,023	93,099,881	95,708,172	0	(188,396)	0	0	XXX	XXX	XXX	212,836	2,685,656	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																						
00104U	AC	2	AEP TEXAS CTR FDG 2012-3			1FE	7,016,307	99.956	6,996,920	7,000,000	7,019,224		1,994			2.844	2.790	JD	16,595	170,694	11/19/2015	03/01/2026
00110A	AE	4	AEP TEXAS CTR FDG			1FE	2,174,332	110.685	2,126,259	1,921,000	2,173,446		(866)			5.306	0.200	JJ	50,967		09/30/2015	07/01/2020
02005E	AD	2	ALLY AUTO RECEIVABLES TRUST			1FE	1,412,356	100.043	1,412,995	1,412,388	1,412,387		(850)			1.060	1.060	MON	665	14,971	05/22/2012	01/15/2016
02582J	GS	3	AMERICAN EXPRESS			1FE	1,999,960	99.920	1,998,400	2,000,000	2,000,000					1.290	0.980	MON	1,197	25,200	06/24/2014	01/15/2020
05522R	CU	0	BANK OF AMERICA CREDIT CARD TRUST			1FE	5,999,280	99.430	5,965,800	6,000,000	5,999,374		93			1.360	1.360	MON	3,627	51,227	04/22/2015	09/15/2020
09658U	AD	1	BMW VEHICLE OWNER TRUST			1FE	4,599,506	99.589	4,581,094	4,600,000	4,599,600		75			1.500	1.500	MON	6,900	69,000	10/08/2014	02/25/2021
12632X	AD	0	CHN EQUIPMENT TRUST			1FE	9,996,555	98.980	9,898,000	10,000,000	9,997,545		845			1.650	1.660	MON	6,875	165,000	10/16/2014	10/16/2018
14041N	DX	6	CAPITAL ONE CC TR 2007-7A			1FE	5,674,609	107.337	5,366,850	5,000,000	5,320,078		(67,749)			5.750	2.920	MON	12,778	287,500	02/24/2011	07/15/2020

E10.14

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	For	Bond	NAIC	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
15200D AD 9	CENTERPOINT ENERGY TRANS						1FE	2,695,059	102.773	2,875,606	2,798,017	2,760,870		8,596			5.170	5.860	FA	60,274	144,657	08/17/2007	08/01/2019
15200W AC 9	CENTERPOINT ENGY TRANS 20						1FE	4,999,965	101.466	5,073,300	5,000,000	5,000,000					3.028	3.020	AO	31,964	151,410	01/11/2012	10/15/2025
161571 BT 0	CHASE ISSUANCE TRUST CC 2007						1FE	6,795,391	104.591	6,275,460	6,000,000	6,311,727		(92,457)			5.230	2.130	MON	13,947	313,800	11/30/2010	04/15/2019
161571 FK 5	CHASE ISSUANCE TRUST						1FE	6,939,721	98.600	6,902,000	7,000,000	6,954,387		11,921			1.580	1.930	MON	4,916	110,600	09/26/2014	08/15/2019
17305E EE 1	CITIBANK CREDIT CARD ISSUANCE TRUST						1FE	10,862,500	107.379	10,737,900	10,000,000	10,396,268		(84,466)			5.350	3.570	FA	214,000	535,000	03/25/2010	02/07/2020
17305E FM 2	CITIBANK CREDIT CARD ISSUANCE TRUST						1FE	7,050,930	102.312	7,161,840	7,000,000	7,051,565		326			2.880	2.580	JJ	89,600	144,000	12/22/2015	01/21/2021
254683 AC 9	DISCOVER CARD EXE TR 2007						1FE	2,958,906	107.082	3,212,460	3,000,000	2,983,497		3,576			5.650	5.910	MON	7,533	169,500	04/15/2008	03/15/2020
254683 AY 1	DISCOVER CARD MASTER TRUST I						1FE	4,681,275	98.552	4,622,089	4,690,000	4,682,183		889			1.670	1.720	MON	9,355	56,390	03/30/2015	01/18/2022
254683 BK 0	DISCOVER CARD EXE TR 2014						1FE	3,998,238	100.397	4,015,880	4,000,000	3,998,570		231			2.120	2.130	MON	3,769	84,800	07/29/2014	12/15/2021
31679D AD 8	FIFTH THIRD AUTO TR 2013						1FE	7,999,566	99.451	7,956,080	8,000,000	7,999,759		71			0.830	0.830	MON	2,951	66,400	03/19/2013	04/15/2019
43813N AD 8	HONDA AUTO RECEIVABLES OWNER						1FE	6,449,336	99.047	6,388,532	6,450,000	6,449,401		65			1.470	1.470	MON	2,107	55,572	05/13/2015	08/23/2021
43814G AD 2	HONDA AUTO RECV 2014-2						1FE	5,999,444	99.353	5,961,180	6,000,000	5,999,590		91			1.180	1.180	MON	2,557	70,800	05/13/2014	05/18/2020
44890R AD 3	HYUNDAI AUTO RECV TR 2014						1FE	2,999,348	99.732	2,991,960	3,000,000	2,999,570		115			1.320	1.320	MON	1,760	39,600	01/28/2014	08/15/2019
44890W AD 2	HYUNDAI AUT RECEIVABLES TRUST						1FE	2,999,992	99.154	2,974,620	3,000,000	2,999,994		2			1.370	1.370	MON	1,827	36,990	01/14/2015	07/15/2020
47787T AD 8	JOHN DEERE TRUST 2013						1FE	9,998,805	99.388	9,938,800	10,000,000	9,999,317		187			0.770	0.770	MON	3,422	77,000	04/03/2013	07/15/2019
50116P AD 2	KUBOTA CR OWNER TR 2014-1						1FE	5,499,773	100.243	5,513,365	5,500,000	5,499,847		33			1.670	1.670	MON	4,082	91,850	06/23/2014	07/15/2020
587729 AD 6	MERC-BENZ AUTO RECV TR 20						1FE	5,508,937	99.281	5,460,455	5,500,000	5,507,657		(1,313)			1.310	1.250	MON	3,002	68,775	01/29/2015	11/16/2020
58772P AE 8	MERCEDES-BENZ AUTO RECEIVABLES TRUST						1FE	4,999,027	99.270	4,963,500	5,000,000	4,999,131		104			1.750	1.750	MON	3,403	34,757	07/15/2015	06/17/2019
65477W AD 8	NISSAN MOTOR ACCEPTANCE						1FE	5,499,172	99.587	5,477,285	5,500,000	5,499,301		129			1.660	1.660	MON	4,058	92,568	12/03/2014	03/15/2021
65478A AE 3	NISSAN MOTOR ACCEPTANCE						1FE	7,658,272	98.737	7,563,263	7,660,000	7,658,329		57			1.670	1.670	MON	5,685	21,676	10/07/2015	02/15/2022
89231M AD 7	TOYOTA AUTO RECEIVABLES 2						1FE	4,999,367	99.590	4,979,500	5,000,000	4,999,577		118			1.180	1.180	MON	2,294	59,000	03/11/2014	06/17/2019
92867P AD 5	VOLKSWAGEN AUTO LOAN ENHANCED TRUST						1FE	6,489,208	97.598	6,343,870	6,500,000	6,491,748		1,892			1.160	1.210	MON	2,304	75,400	08/28/2014	03/20/2020
3599999	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities							166,955,137	XXX	165,735,263	164,531,405	165,763,942	0	(216,311)	0	0	XXX	XXX	XXX	574,414	3,284,137	XXX	XXX
3899999	Total - Industrial & Miscellaneous (Unaffiliated)							717,830,975	XXX	722,057,889	706,736,965	713,785,767	(74,132)	(1,403,686)	0	0	XXX	XXX	XXX	5,551,952	20,621,931	XXX	XXX
Totals																							
7799999	Total - Issuer Obligations							904,950,772	XXX	916,122,385	878,659,100	896,608,154	(74,132)	(3,428,846)	0	0	XXX	XXX	XXX	8,645,357	26,411,157	XXX	XXX
7899999	Total - Residential Mortgage-Backed Securities							149,389,626	XXX	154,093,340	144,665,158	148,251,552	0	(1,144,291)	0	0	XXX	XXX	XXX	753,625	5,933,340	XXX	XXX
7999999	Total - Commercial Mortgage-Backed Securities							95,868,924	XXX	94,500,023	93,099,881	95,708,172	0	(188,396)	0	0	XXX	XXX	XXX	212,836	2,685,656	XXX	XXX
8099999	Total - Other Loan-Backed and Structured Securities							166,955,137	XXX	165,735,263	164,531,405	165,763,942	0	(216,311)	0	0	XXX	XXX	XXX	574,414	3,284,137	XXX	XXX
8399999	Grand Total - Bonds							1,317,164,459	XXX	1,330,451,011	1,280,955,544	1,306,331,820	(74,132)	(4,977,844)	0	0	XXX	XXX	XXX	10,186,232	38,314,290	XXX	XXX

E10.15

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/Adjusting 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	Date Acquired

NONE

SCHEDULE D - PART 2 - SECTION 2
Showing all COMMON STOCKS Owned December 31 of Current Year

1	2		Codes		5	6	Fair Value		9	10	Dividends		Change in Book/Adjusted Carrying Value			17	18	
			3	4			7	8			11	12	13	14	15			16
CUSIP Identification	Description		Code	F or ei gn	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.	NAIC Market Indicator (a)	Date Acquired
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																		
00846U	10	1			175,000,000	7,316,750	41.810	7,316,750	4,022,062		70,000		152,250		152,250		L	08/20/2012
01626P	40	3			12,431,000	757,172	60.910	757,172	680,540		1,960		76,633		76,633		U	11/24/2015
02079K	10	7			20,456,000	15,523,649	758.880	15,523,649	5,784,885				4,771,491		4,771,491		L	04/02/2014
02079K	30	5			20,400,000	15,871,404	778.010	15,871,404	5,784,885				5,045,940		5,045,940		L	01/20/2012
023135	10	6			71,000,000	47,988,190	675.890	47,988,190	12,665,645				25,953,340		25,953,340		L	04/29/2013
025816	10	9			135,000,000	9,389,250	69.550	9,389,250	10,538,359		80,400		(1,149,109)		(1,149,109)		L	12/03/2015
031162	10	0			10,000,000	1,623,300	162.330	1,623,300	1,597,562		31,600		30,400		30,400		L	11/07/2014
032654	10	5			40,000,000	2,212,800	55.320	2,212,800	2,003,404		64,000		(8,000)		(8,000)		L	09/08/2014
037833	10	0			112,000,000	11,789,120	105.260	11,789,120	4,052,567		227,360		(573,440)		(573,440)		L	11/16/2010
038222	10	5			550,000,000	10,268,500	18.670	10,268,500	10,268,500	5,000	205,000			2,333,340	(2,333,340)		L	05/12/2015
057224	10	7			80,000,000	3,692,000	46.150	3,692,000	3,828,623	13,600	40,800		(793,600)		(793,600)		L	10/27/2014
084670	70	2			200,000,000	26,408,000	132.040	26,408,000	16,496,346				(3,622,000)		(3,622,000)		L	04/05/2013
09253U	10	8			255,500,000	7,470,820	29.240	7,470,820	3,890,465		740,961		(1,097,617)		(1,097,617)		L	04/18/2013
101137	10	7			370,500,000	6,832,020	18.440	6,832,020	5,740,090				1,091,930		1,091,930		L	05/01/2015
111320	10	7			390,000,000	22,549,800	57.820	22,549,800	14,012,434		193,200		4,770,585		4,770,585		L	07/31/2015
125509	10	9			40,000,000	5,853,200	146.330	5,853,200	2,076,652		1,600		1,736,800		1,736,800		L	07/06/2011
126650	10	0			40,000,000	3,910,800	97.770	3,910,800	3,775,048				135,752		135,752		L	11/23/2015
151020	10	4			80,000,000	9,580,800	119.760	9,580,800	4,023,306				632,000		632,000		L	07/24/2014
163851	10	8			8,000,000	42,880	5.360	42,880	50,000		4,640		(7,120)	49,839	(56,959)		L	07/02/2015
17275R	10	2			210,000,000	5,702,550	27.155	5,702,550	4,684,142		94,600		(5,513)		(5,513)		L	11/13/2015
172967	42	4			560,000,000	28,980,000	51.750	28,980,000	19,730,923		86,300		(1,247,800)		(1,247,800)		L	10/15/2015
191216	10	0			210,000,000	9,021,600	42.960	9,021,600	6,242,850		277,200		155,400		155,400		L	08/30/2012
192446	10	2			150,000,000	9,003,000	60.020	9,003,000	8,706,997				279,253		279,253		L	12/23/2015
20030N	10	1			200,000,000	11,286,000	56.430	11,286,000	7,116,714		195,000		(316,000)		(316,000)		L	05/20/2013
22822V	10	1			150,000,000	12,967,500	86.450	12,967,500	6,773,319	132,750	492,000		1,162,500		1,162,500		L	10/09/2012
25179M	10	3			200,000,000	6,400,000	32.000	6,400,000	5,662,040				737,960		737,960		L	12/17/2015
254687	10	6			370,000,000	38,879,600	105.080	38,879,600	16,644,849	262,700	669,700		4,029,300		4,029,300		L	05/08/2013
25470F	30	2			95,000,000	2,395,900	25.220	2,395,900	2,810,100				21,351	828,851	(807,500)		L	05/07/2013
263534	10	9			40,000,000	2,664,000	66.600	2,664,000	1,895,389		68,800		(193,761)		(193,761)		L	08/30/2012
278865	10	0			22,500,000	2,573,550	114.380	2,573,550	2,533,658	7,875	22,275		39,893		39,893		L	02/24/2015
30219G	10	8			140,000,000	12,237,400	87.410	12,237,400	7,242,255				383,600		383,600		L	04/30/2013
31428X	10	6			40,000,000	5,959,600	148.990	5,959,600	2,780,876	10,000	36,000		(986,800)		(986,800)		L	10/03/2011
35671D	85	7			90,000,000	609,300	6.770	609,300	736,200		51,570		323,311	1,816,411	(1,493,100)		L	06/24/2013
369604	10	3			350,000,000	10,902,500	31.150	10,902,500	8,148,345	80,500	276,000		2,077,850		2,077,850		L	02/20/2015
37045V	10	0			150,000,000	5,101,500	34.010	5,101,500	5,218,090	54,000	153,000		(116,590)		(116,590)		L	01/14/2015
375558	10	3			20,000,000	2,023,800	101.190	2,023,800	2,119,912	8,600	17,200		138,600		138,600		L	11/05/2014
38141G	10	4			50,000,000	9,011,500	180.230	9,011,500	4,659,538	32,500	125,000		(680,000)		(680,000)		L	11/18/2011
438516	10	6			230,000,000	23,821,100	103.570	23,821,100	12,544,974		493,925		839,500		839,500		L	07/18/2014
452308	10	9			90,000,000	8,341,200	92.680	8,341,200	4,157,199		180,450		(181,800)		(181,800)		L	06/14/2010
46120E	60	2			12,000,000	6,553,920	546.160	6,553,920	5,661,855				206,640		206,640		L	10/27/2014
46625H	10	0			195,000,000	12,875,850	66.030	12,875,850	8,632,795		327,600		672,750		672,750		L	04/30/2013
526057	10	4			300,000,000	14,673,000	48.910	14,673,000	10,404,660		44,000		1,136,210		1,136,210		L	06/04/2015
548661	10	7			160,000,000	12,166,400	76.040	12,166,400	11,067,098		53,200		1,099,302		1,099,302		L	08/03/2015

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SCHEDULE D - PART 2 - SECTION 2
Showing all COMMON STOCKS Owned December 31 of Current Year

1	2		Codes		5	6	Fair Value		9	10	Dividends		Change in Book/Adjusted Carrying Value			17	18	
			3	4			7	8			11	12	13	14	15			16
CUSIP Identification		Description	Code	F or ei gn	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.	NAIC Market Indicator (a)	Date Acquired
55616P	10	4	MACYS INC.....		250,000,000	8,745,000	34.980	8,745,000	9,641,652	90,000	336,250		(7,692,500)		(7,692,500)		L	01/03/2013.
58155Q	10	3	MCKESSON CORP.....		100,000,000	19,723,000	197.230	19,723,000	12,105,198	16,800	60,000		(716,048)		(716,048)		L	12/23/2015.
58501N	10	1	MEDIVATION INC.....		40,000,000	1,933,600	48.340	1,933,600	2,100,142				(58,600)		(58,600)		L	11/06/2014.
58933Y	10	5	MERCK & CO INC.....		490,000,000	25,881,800	52.820	25,881,800	17,689,322	225,400	882,000		(1,945,300)		(1,945,300)		L	04/28/2010.
595112	10	3	MICRON TECHNOLOGY INC.....		310,000,000	4,389,600	14.160	4,389,600	4,938,300				(793,140)	3,966,493	(4,759,633)		L	06/04/2015.
609207	10	5	MONDELEX INTL INC NPV A.....		210,000,000	9,416,400	44.840	9,416,400	5,355,248		130,200		1,788,150		1,788,150		L	07/15/2014.
61166W	10	1	MONSANTO CO NEW.....		155,000,000	15,270,600	98.520	15,270,600	11,305,584		311,550		(3,247,250)		(3,247,250)		L	06/27/2013.
637071	10	1	NATIONAL-OILWELL INC.....		60,000,000	2,009,400	33.490	2,009,400	2,240,400		110,400		(648,559)	1,273,841	(1,922,400)		L	04/26/2013.
655844	10	8	NORFOLK SOUTHERN CORP.....		32,400,000	2,740,716	84.590	2,740,716	2,372,045		76,464		(810,648)		(810,648)		L	04/05/2013.
68389X	10	5	ORACLE SYSTEMS.....		250,000,000	9,132,500	36.530	9,132,500	9,430,520				(298,020)		(298,020)		L	12/17/2015.
693475	10	5	PNC FINANCIAL SERVICES GROUP.....		65,000,000	6,195,150	95.310	6,195,150	3,683,410		130,650		265,200		265,200		L	10/16/2012.
717081	10	3	PFIZER INC.....		100,000,000	3,228,000	32.280	3,228,000	2,202,540		112,000		113,000		113,000		L	03/19/2012.
718172	10	9	PHILIP MORRIS INT'L.....		20,000,000	1,758,200	87.910	1,758,200	1,037,796	20,400	80,400		129,200		129,200		L	03/17/2010.
74005P	10	4	PRAXAIR INC.....		15,000,000	1,536,000	102.400	1,536,000	1,813,254		32,175		(277,254)		(277,254)		L	03/20/2015.
742718	10	9	PROCTER & GAMBLE CO.....		20,000,000	1,588,200	79.410	1,588,200	1,220,706		52,646		(233,600)		(233,600)		L	12/18/2009.
745867	10	1	PULTE HOMES INC.....		270,000,000	4,811,400	17.820	4,811,400	5,144,071	24,300	86,400		(982,800)		(982,800)		L	09/03/2014.
747525	10	3	QUALCOMM INC.....		155,000,000	7,747,675	49.985	7,747,675	6,199,883		288,300		(3,773,475)		(3,773,475)		L	04/13/2011.
761283	10	0	RESTORATION HARDWARE HLDG.....		31,200,000	2,478,840	79.450	2,478,840	2,715,553				(236,713)		(236,713)		L	04/30/2015.
76169B	10	2	REXNORD CORP NEW.....		232,300,000	4,209,276	18.120	4,209,276	4,745,889				(490,667)	1,557,370	(2,048,037)		L	01/15/2015.
79466L	30	2	SALESFORCE COM INC.....		25,000,000	1,960,000	78.400	1,960,000	1,368,310				477,250		477,250		L	12/09/2014.
806857	10	8	SCHLUMBERGER LTD.....		190,000,000	13,252,500	69.750	13,252,500	13,041,412	95,000	361,000		(2,648,236)	327,164	(2,975,400)		L	10/27/2014.
828806	10	9	SIMON PROPERTY GROUP.....		60,000,000	11,666,400	194.440	11,666,400	9,295,847		363,000		739,800		739,800		L	10/22/2014.
848574	10	9	SPIRIT AEROSYSTEMS HLDGS.....		68,400,000	3,424,788	50.070	3,424,788	1,415,052				480,852		480,852		L	01/11/2011.
855244	10	9	STARBUCKS CORP.....		90,000,000	5,402,700	60.030	5,402,700	2,079,190		61,200		1,710,450		1,710,450		L	10/19/2012.
882508	10	4	TEXAS INSTRS INC.....		65,000,000	3,562,650	54.810	3,562,650	3,140,614		91,000		87,425		87,425		L	07/24/2014.
883203	10	1	TEXTRON INC.....		71,100,000	2,986,911	42.010	2,986,911	1,223,638	1,422	5,688		(7,110)		(7,110)		L	06/21/2013.
883556	10	2	THERMO ELECTRON CORP.....		95,000,000	13,475,750	141.850	13,475,750	5,673,917	14,250	54,750		1,553,435		1,553,435		L	02/12/2015.
886547	10	8	TIFFANY & CO NEW.....		20,000,000	1,525,800	76.290	1,525,800	1,734,314	8,000	23,600		(208,514)		(208,514)		L	01/13/2015.
90130A	10	1	TWENTY-FIRST CENTURY.....		230,000,000	6,246,800	27.160	6,246,800	7,934,780		54,000		(2,012,850)		(2,012,850)		L	05/07/2015.
902973	30	4	US BANCORP DEL.....		620,000,000	26,455,400	42.670	26,455,400	16,702,309		620,000		(1,413,600)		(1,413,600)		L	03/26/2013.
907818	10	8	UNION PAC CORP.....		240,000,000	18,768,000	78.200	18,768,000	24,010,135	113,667	187,000		(5,242,135)		(5,242,135)		L	12/03/2015.
913017	10	9	UNITED TECHNOLOGIES CORP.....		55,000,000	5,283,850	96.070	5,283,850	6,191,651		115,200		(1,097,212)		(1,097,212)		L	06/04/2015.
91324P	10	2	UNITEDHEALTH GROUP INC.....		200,000,000	23,528,000	117.640	23,528,000	11,462,820		375,000		3,310,000		3,310,000		L	10/16/2012.
918204	10	8	V.F. CORP.....		180,000,000	11,205,000	62.250	11,205,000	7,365,267		233,000		(2,209,594)		(2,209,594)		L	05/01/2015.
91913Y	10	0	VALERO ENERGY CORP.....		265,000,000	18,738,150	70.710	18,738,150	9,721,599		450,500		5,620,650		5,620,650		L	06/20/2013.
92826C	83	9	VISA INC.....		40,000,000	3,102,000	77.550	3,102,000	1,646,841		20,000		480,000		480,000		L	04/05/2013.
949746	10	1	WELLS FARGO & CO NEW.....		40,000,000	2,174,400	54.360	2,174,400	980,148		59,000		(18,400)		(18,400)		L	10/20/2010.
95040Q	10	4	HEALTHCARE COMP.....		115,000,000	7,823,450	68.030	7,823,450	7,720,049		338,250		(918,525)		(918,525)		L	02/24/2015.
958102	10	5	WESTERN DIGITAL CORP.....		10,000,000	600,500	60.050	600,500	600,500		19,000		(49,435)	457,065	(506,500)		L	12/09/2014.
969904	10	1	WILLIAMS-SONOMA INC.....		55,000,000	3,212,550	58.410	3,212,550	4,469,372		57,750		(1,256,822)		(1,256,822)		L	03/18/2015.
98310W	10	8	WYNDHAM WORLDWIDE.....		220,000,000	15,983,000	72.650	15,983,000	13,272,507		277,200		(2,348,161)		(2,348,161)		L	10/15/2015.
98956P	10	2	ZIMMER HOLDINGS INC.....		160,200,000	16,434,918	102.590	16,434,918	12,762,821		105,776		(1,188,654)		(1,188,654)		L	10/06/2015.
G0177J	10	8	ACTAVIS PLC.....		28,000,000	8,750,000	312.500	8,750,000	8,318,320				431,680		431,680		U	05/12/2015.

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SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2		Codes		5	6	Fair Value		9	10	Dividends		13	Change in Book/Adjusted Carrying Value			17	18
			3	4			7	8			11	12		14	15	16		
CUSIP Identification	Description		Code	or ei gn	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.	NAIC Market Indicator (a)	Date Acquired
G48833	10	0	WEATHERFORD INTERNATIONAL		190,000.000	1,594,100	8.390	1,594,100	2,053,900				6,284	587,684	(581,400)		L	11/14/2014.
G5960L	10	3	MEDTRONIC INC		118,680.000	9,128,862	76.920	9,128,862	7,823,044		117,244		282,135		282,135		L	05/06/2015.
G97822	10	3	PERRIGO CO		30,000.000	4,341,000	144.700	4,341,000	4,936,089				(595,089)		(595,089)		L	04/01/2015.
H84989	10	4	TYCO ELECTRONICS LTD SWIT		155,000.000	10,014,550	64.610	10,014,550	4,810,925		198,400		210,800		210,800		L	11/05/2012.
Y2573F	10	2	FLEXTRONICS INTL LTD		320,000.000	3,587,200	11.210	3,587,200	3,468,128				(18,370)		(18,370)		U	07/08/2015.
008916	10	8	AGRIUM INC	C	4,816.000	595,595	123.670	595,595	525,474	4,214			18,093		56,015		L	10/22/2015.
063671	10	1	BANK MONTREAL QUE	A	8,511.000	664,539	78.080	664,539	609,336				5,666		55,203		L	12/02/2015.
064149	10	7	BANK NOVA SCOTIA HALIFAX	C	13,565.000	759,233	55.970	759,233	439,874	9,496			36,897		(140,262)		L	03/04/2008.
103309	10	0	BOYD GROUP INCOME FD	C	4,977.000	328,980	66.100	328,980	154,268				2,482		92,075		U	02/05/2014.
112585	10	4	BROOKFIELD ASSET MANAGE	C	20,064.000	875,794	43.650	875,794	764,622	2,408			8,298		51,426		L	10/22/2015.
124900	30	9	CCL INDUSTRIES INC	C	1,330.000	298,412	224.370	298,412	241,220				986		57,172		U	10/22/2015.
125491	10	0	CI FINANCIAL CORP	C	14,653.000	448,382	30.600	448,382	503,202	3,224			16,774		(26,098)		U	10/22/2015.
136375	10	2	CANADIAN NATL RY CO	C	17,450.000	1,349,758	77.350	1,349,758	603,022	5,284			18,181		(47,242)		L	12/17/2015.
136385	10	1	CANADIAN NAT RES LTD	C	31,142.000	941,423	30.230	941,423	941,423	7,163			23,775		(56,917)	99,061	L	12/02/2015.
13645T	10	0	CANADIAN PAC RY LTD	C	3,864.000	682,885	176.730	682,885	796,903	1,352			2,550		(109,544)		L	12/08/2015.
15135U	10	9	CENOVUS ENERGY INC	C	33,155.000	580,213	17.500	580,213	573,041	5,305			24,045		(88,482)	104,224	L	12/02/2015.
172454	10	0	CINEPLEX INC	C	14,901.000	708,543	47.550	708,543	617,765	1,937			22,376		40,531		U	12/16/2014.
194693	10	7	COLLIERS INTERNATIONAL GROUP	C	4,146.000	255,933	61.730	255,933	236,292				19,640		19,640		U	10/22/2015.
249906	10	8	DESCARTES SYS GROUP INC	C	21,811.000	607,218	27.840	607,218	300,315				9		230,978		U	05/28/2014.
25675T	10	7	DOLLARAMA INC	C	6,137.000	490,592	79.940	490,592	75,485				2,148		126,054		U	04/13/2010.
286181	20	1	ELEMENT FINANCIAL CORP	C	41,457.000	692,332	16.700	692,332	351,873	1,036			94,167		94,167		U	12/17/2015.
33767E	10	3	FIRSTSERVICE CORP	A	4,797.000	268,152	55.900	268,152	224,618	480			43,535		43,535		L	11/20/2015.
351858	10	5	FRANCO NEVADA CORP	A	13,936.000	882,149	63.300	882,149	840,297				11,949		56,569		L	10/22/2015.
375916	10	3	GILDAN ACTIVEWEAR INC	C	8,812.000	346,664	39.340	346,664	134,976				3,435		55,922		L	10/22/2015.
39945C	10	9	CGI GROUP INC	C	15,576.000	862,910	55.400	862,910	281,373				171,005		171,005		L	10/22/2015.
45823T	10	6	INTACT FINL CORP SUB RCPT	C	9,721.000	862,058	88.680	862,058	553,934	6,186			20,122		46,952		U	10/22/2015.
554282	10	3	MACDONALD DETTWILER & ASS	C	6,408.000	533,530	83.260	533,530	422,303	2,371			6,941		(72,449)		U	10/22/2015.
56501R	10	6	MANULIFE FINANCIAL CORP	C	38,632.000	801,228	20.740	801,228	735,917				25,229		(55,610)		L	10/22/2015.
68272K	10	3	ONEX	C	9,208.000	781,023	84.820	781,023	548,020				2,022		157,804		U	10/22/2015.
706327	10	3	PEMBINA PIPELINE	A	9,439.000	284,586	30.150	284,586	309,303				306		(24,717)		L	12/02/2015.
717046	10	6	PEYTO EXPL & DEV CORP NEW	C	18,035.000	448,530	24.870	448,530	433,879	1,984			23,009		(154,542)		U	10/22/2015.
739721	10	8	PRAIRIESKY ROYALTY	C	18,791.319	411,906	21.920	411,906	565,795	4,062			9,752		(153,889)		U	12/21/2015.
76131D	10	3	RESTAURANT BRANDS	C	6,710.000	347,243	51.750	347,243	333,182	872			2,199		14,060		L	10/27/2015.
775109	20	0	ROGERS COMMUNICATIONS	C	13,746.000	655,959	47.720	655,959	643,091	5,076			12,868		12,868		L	12/17/2015.
780087	10	2	ROYAL BK CDA MONTREAL QUE	C	9,994.000	741,055	74.150	741,055	326,830				31,170		(60,863)		L	03/04/2008.
81373C	10	2	SECURE ENERGY SERVICES INC	C	21,210.000	177,316	8.360	177,316	231,715	434			4,758		(178,920)		U	10/22/2015.
85472N	10	9	STANTEC INC	C	5,123.000	175,821	34.320	175,821	163,723				1,575		12,098		L	10/22/2015.
866796	10	5	SUN LIFE FINANCIAL SVCS CAN	C	14,666.000	632,838	43.150	632,838	555,331				5,720		16,921		L	10/22/2015.
867224	10	7	SUNCOR ENERGY INC	C	6,791.000	242,507	35.710	242,507	146,789	1,969			7,481		(8,222)		L	10/22/2015.
8676EP	10	8	SUNOPTA INC	C	238,300.000	1,629,972	6.840	1,629,972	1,179,614				(1,193,883)		(1,193,883)		L	03/05/2012.
891160	50	9	TORONTO DOMINION BK ONT	C	26,437.000	1,433,943	54.240	1,433,943	454,245				75,710		(32,695)		L	10/22/2015.
89156V	10	6	TOURMALINE OIL CORP	C	11,169.000	249,627	22.350	249,627	228,539				180,140		(180,140)		U	10/22/2015.
903914	10	9	ULTRA PETROLEUM CORP	C	70,000.000	175,000	2.500	175,000	280,700				376,600		1,122,800		L	02/16/2012.
G60754	10	1	MICHAEL KORS HOLDINGS LTD	R	30,000.000	1,201,800	40.060	1,201,800	1,290,600				(225,384)		825,816		L	11/11/2014.

E12.2

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	gn	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.	NAIC Market Indicator (a)	Date Acquired
Y0486S 10 4	AVAGO TECHNOLOGIES LTD			R	30,000.000	4,354,500	145.150	4,354,500	3,560,864				793,637		793,637		L	11/10/2015.
9099999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					879,035,960	XXX	879,035,960	600,810,936	1,287,643	12,644,638	0	20,741,794	15,349,959	5,391,835	0	XXX	XXX
Common Stocks - Mutual Funds																		
464286 10 3	ISHARES AUSTRALIA ETF				100,000.000	1,896,000	18.960	1,896,000	1,896,000	50,937	122,684		242,940	563,940	(321,000)		L	01/05/2011.
78464A 69 8	SPDR S&P REGIONAL BANKING ETF				40,000.000	1,676,800	41.920	1,676,800	919,600	9,377	28,753		48,800		48,800		L	02/09/2010.
922042 71 8	VANGUARD INTL EQUITY ETF				94,999.999	8,822,650	92.870	8,822,650	8,852,740	118,560	249,565		(231,800)		(231,800)		L	02/10/2012.
922042 77 5	VANGUARD INTL EQUITY INDE				200,000.000	8,682,000	43.410	8,682,000	9,932,440	56,300	173,200		(1,250,440)		(1,250,440)		L	04/28/2015.
922042 86 6	VANGUARD PACIFIC ETF				150,000.000	8,500,500	56.670	8,500,500	9,065,160	93,450	207,450		(30,000)		(30,000)		L	05/02/2013.
9299999	Total - Common Stocks - Mutual Funds					29,577,950	XXX	29,577,950	30,665,940	328,624	781,652	0	(1,220,500)	563,940	(1,784,440)	0	XXX	XXX
9799999	Total - Common Stock					908,613,910	XXX	908,613,910	631,476,876	1,616,267	13,426,290	0	19,521,294	15,913,899	3,607,395	0	XXX	XXX
9899999	Total Common and Preferred Stock					908,613,910	XXX	908,613,910	631,476,876	1,616,267	13,426,290	0	19,521,294	15,913,899	3,607,395	0	XXX	XXX

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues.....18, the total \$ value (included in Column 8) of all such issues \$.....20,388,754.

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 - U.S. Government									
912828	D5 6	U S TREASURY.....		01/30/2015.....	BARCLAYS.....		11,400,459	10,750,000	118,637
912828	J2 7	U S TREASURY.....		10/30/2015.....	GOLDMAN SACHS.....		9,883,594	10,000,000	42,935
912828	UF 5	U S TREASURY.....		03/31/2015.....	DEUTSCHE BANK.....		2,969,883	3,000,000	8,484
912828	UV 0	U S TREASURY.....		06/30/2015.....	CIT GROUP.....		3,913,281	4,000,000	11,311
0599999	Total - Bonds - U.S. Government.....						28,167,217	27,750,000	181,367
Bonds - All Other Government									
135087	A6 1	CANADA GOVT.....	C.....	11/05/2015.....	T D SECURITES.....		480,291	477,000	3,176
135087	A8 7	CANADA GOVT.....	C.....	07/09/2015.....	VARIOUS.....		2,146,890	2,110,000	8,355
135087	D2 7	CANADA GOVT.....	C.....	07/30/2015.....	SCOTIA.....		42,086,244	41,411,000	231,395
135087	D3 5	CANADA GOVT.....	C.....	09/03/2015.....	VARIOUS.....		4,145,328	3,656,000	20,622
135087	D5 0	CANADA GOVT.....	C.....	11/03/2015.....	VARIOUS.....		3,296,011	3,106,000	28,650
135087	D9 2	CANADA GOVT.....	C.....	04/13/2015.....	CASGRAIN CO.....		4,051,885	3,916,000	7,403
135087	E3 4	CANADA GOVT.....	C.....	12/10/2015.....	SCOTIA.....		703,353	706,000	213
135087	E5 9	CANADA GOVT.....	C.....	09/17/2015.....	NESBITT/BURNS.....		1,798,193	1,812,000	782
135087	E7 5	CANADA GOVT.....	A.....	11/17/2015.....	VARIOUS.....		10,933,682	11,000,000	4,153
135087	WL 4	CANADA GOVT.....	C.....	06/10/2015.....	SCOTIA.....		1,156,892	811,000	1,789
135087	XG 4	CANADA GOVT.....	C.....	04/17/2015.....	CASGRAIN CO.....		932,450	587,000	13,131
135087	XW 9	CANADA GOVT.....	C.....	04/16/2015.....	VALEUS MOB.....		796,684	518,000	10,005
135087	ZS 6	CANADA GOVT.....	C.....	12/15/2015.....	VARIOUS.....		2,935,517	2,333,000	29,825
135087	ZU 1	CANADA GOVT.....	C.....	04/22/2015.....	SCOTIA.....		539,768	487,000	5,327
135087	ZV 9	CANADA GOVT.....	C.....	10/20/2015.....	RBC DEXIA.....		47,615	47,000	100
614852	PH 8	MONTREAL QUE.....	C.....	10/22/2015.....	NBCS SECURITY.....		3,720,143	3,697,000	18,840
651333	FT 8	PROVINCE OF NEWFOUNDLAND.....	C.....	07/21/2015.....	SCOTIA.....		5,504,661	5,538,000	49,068
68323A	CX 0	ONTARIO PROV.....	C.....	07/09/2015.....	SCOTIA.....		10,313,353	10,120,000	30,277
68323A	CY 8	ONTARIO PROV.....	C.....	09/09/2015.....	VARIOUS.....		18,007,762	19,282,000	146,459
74814Z	ER 0	PROVINCE OF QUEBEC.....	C.....	07/30/2015.....	VARIOUS.....		8,233,310	7,548,000	69,503
74814Z	EV 1	PROV OF QUEBEC.....	C.....	09/10/2015.....	LAURENTI.....		9,836,858	9,560,000	10,084
1099999	Total - Bonds - All Other Government.....						131,666,890	128,722,000	689,157
Bonds - U.S. States, Territories and Possessions									
880443	BS 4	TENNESSEE ST ENERGY.....		10/08/2015.....	MESIROW.....		1,184,200	1,000,000	6,125
1799999	Total - Bonds - U.S. States, Territories & Possessions.....						1,184,200	1,000,000	6,125
Bonds - U.S. Special Revenue and Special Assessment									
13067J	MY 4	CA ST ECON RECOVERY.....		02/10/2015.....	EXCHANGE.....		397,159	390,000	
13067J	MZ 1	CA ST ECON RECOVERY.....		02/10/2015.....	EXCHANGE.....		112,019	110,000	
167727	WJ 1	CHICAGO ILL WST.....		10/15/2015.....	SOUTHWEST SEC.....		756,277	675,000	
176553	HB 4	CITIZENS PROPERTY INSURANCE CORP FL.....		05/21/2015.....	BANK AMERICA MERRILL.....		3,439,230	3,000,000	
29270C	P7 4	ENERGY NW WA ELEC REVNU.....		09/30/2015.....	BANK AMERICA MERRILL.....		2,806,051	2,295,000	
3137BE	VH 4	FHLMC.....		07/30/2015.....	WELLS FARGO.....		6,508,195	6,300,000	1,702
45506D	TE 5	INDIANA ST FIN AUTH REV.....		05/08/2015.....	GOLDMAN SACHS.....		1,462,482	1,230,000	
49474F	JX 9	KING CNTY WASH.....		01/13/2015.....	JP MORGAN.....		1,254,220	1,000,000	
54714C	AJ 6	LOVE FIELD TX ARPT MODERNIZATON.....		07/24/2015.....	STERNE-F.....		1,146,200	1,000,000	
59447T	FN 8	MICHIGAN ST FIN AUTH REVENUE.....		12/03/2015.....	CITIGROUP.....		1,504,438	1,300,000	
606092	HU 1	MISSOURI JT MUN ELEC.....		03/13/2015.....	JP MORGAN.....		1,196,750	1,000,000	
60636S	EF 7	MISSOURI ST DEV FIN.....		05/01/2015.....	JP MORGAN.....		681,502	585,000	2,925
64577B	KT 0	NEW JERSEY ECONOMIC DEV AUTH.....		08/26/2015.....	BANK AMERICA MERRILL.....		763,783	735,000	
645918	T9 4	NEW JERSEY ECONOMIC DEV AUTH.....		08/18/2015.....	BANK AMERICA MERRILL.....		826,320	800,000	18,889

E13

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
64990E Y6 8	NY DORMITORY AU		09/02/2015.....	JP MORGAN.....		1,201,630	1,000,000	
735240 H4 8	PORT OF PORTLAND OR ARPT REVENUE.....		03/06/2015.....	GOLDMAN SACHS.....		1,234,970	1,000,000	
735389 WC 8	PORT OF EATTLE WA REVENUE		07/22/2015.....	MORGAN STANLEY.....		1,148,100	1,000,000	
744434 DH 1	PUBLIC PWR GENERATION AGY NE REVENUE.....		07/07/2015.....	FTN FINANCIAL.....		1,949,482	1,675,000	2,094
89602N 2C 7	TRIBOROUGH NY BRIDGE & TUNNEL AUTH.....		01/21/2015.....	CIT GROUP.....		850,000	850,000	
91412G VU 6	UNIVERSITY CALIF REV.....		03/13/2015.....	BARCLAYS.....		912,480	750,000	
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....					30,151,288	26,695,000	25,610

Bonds - Industrial and Miscellaneous

00104U AC 2	AEP TEXAS CTR FDG 2012-3.....		11/19/2015.....	CITIGROUP.....		2,042,031	2,000,000	27,343
00110A AE 4	AEP TEXAS CTR FDG		09/30/2015.....	WELLS FARGO.....		2,174,332	1,921,000	26,616
023135 AN 6	AMAZON COM INC.....		01/21/2015.....	KEYBANC.....		1,042,300	1,000,000	5,383
03040W AL 9	AMERICAN WTR CAP CORP.....		01/21/2015.....	BANK AMERICA MERRILL.....		1,043,520	1,000,000	15,300
037833 AR 1	APPLE INC.....		04/21/2015.....	JP MORGAN.....		1,046,570	1,000,000	13,300
037833 BG 4	APPLE INC.....		05/06/2015.....	GOLDMAN SACHS.....		2,341,822	2,350,000	
05522R CU 0	BANK OF AMERICA CREDIT CARD TRUST.....		04/22/2015.....	BANK AMERICA MERRILL.....		5,999,280	6,000,000	
06406H DA 4	BANK NEW YORK MTN BK.....		02/19/2015.....	GOLDMAN SACHS.....		1,496,790	1,500,000	
12592G BD 4	COMM MORTGAGE TRUST		11/24/2015.....	DEUTSCHE BANK.....		2,757,193	2,647,567	8,096
12592P BE 2	COMM MORTGAGE TRUST		11/23/2015.....	DEUTSCHE BANK.....		1,008,438	1,000,000	2,440
12593F BD 5	COMM MORTGAGE TRUST		06/12/2015.....	DEUTSCHE BANK.....		5,149,761	5,000,000	8,755
12626P AM 5	CRH AMERICA INC		08/27/2015.....	JEFFERIES & CO.....		991,720	1,000,000	11,087
14041N EV 9	CAPITAL ONE MULTI-ASSET EXECUTIION TRUST.....		05/12/2015.....	RBC CAP.....		4,499,797	4,500,000	
161571 FQ 2	CHASES ISSUANCE TR.....		11/24/2015.....	VARIOUS.....		7,343,752	7,450,000	7,298
166764 AT 7	CHEVRON CORPORATION		02/24/2015.....	BANK AMERICA MERRILL.....		1,000,000	1,000,000	
172967 JP 7	CITIGROUP INC.....		04/22/2015.....	CITIGROUP.....		499,070	500,000	
17305E FM 2	CITIBANK CREDIT CARD ISSUANCE TRUST.....		12/22/2015.....	JP MORGAN.....		2,053,438	2,000,000	25,120
17321J AD 6	CITIGROUP COMMERCIAL MORTGAGE TRUST.....		08/27/2015.....	VARIOUS.....		7,771,375	7,030,000	6,622
198280 AC 3	COLUMBIA PIPELINE GROUP		05/19/2015.....	JP MORGAN.....		998,200	1,000,000	
20030N BL 4	COMCAST CORP NEW.....		08/11/2015.....	CITIGROUP.....		1,995,800	2,000,000	33,563
22160K AH 8	COSTCO WHSL CORP NEW.....		02/05/2015.....	JP MORGAN.....		997,040	1,000,000	
25179M AP 8	DEVON ENERGY CORP NE.....		01/21/2015.....	MORGAN STANLEY.....		497,475	500,000	3,205
254683 AY 1	DISCOVER CARD MASTER TRUST I		03/30/2015.....	MORGAN STANLEY.....		3,681,352	3,690,000	2,910
26875P AK 7	EOG RESOURCES INC		01/22/2015.....	BANK AMERICA MERRILL.....		492,235	500,000	4,813
26884A BD 4	ERP OPERATING LP		05/11/2015.....	CIT GROUP.....		994,500	1,000,000	
29379V BH 5	ENTERPRISE PRODS OPE.....		05/04/2015.....	WELLS FARGO.....		996,350	1,000,000	
345397 XA 6	FORD MOTOR CREDIT CO.....		01/06/2015.....	GOLDMAN SACHS.....		2,000,000	2,000,000	
36164N FF 7	GENERAL ELEC CAP CORP.....		10/26/2015.....	EXCHANGE.....		711,816	827,000	
38148L AE 6	GOLDMAN SACHS GROUP L P		05/19/2015.....	GOLDMAN SACHS.....		1,245,975	1,250,000	
423457 AB 6	HELMERICH & PAYNE		03/12/2015.....	GOLDMAN SACHS.....		994,250	1,000,000	
43813N AD 8	HONDA AUTO RECEIVABLES OWNER		05/13/2015.....	JP MORGAN.....		6,449,336	6,450,000	
446438 RM 7	HUNTINGTON NATIONAL BANK		02/19/2015.....	BANCAM ROBERTS.....		2,646,661	2,650,000	
44890W AD 2	HYUNDAI AUT RECEIVABLES TRUST		01/14/2015.....	BARCLAYS US FUN.....		2,999,992	3,000,000	
46643T BJ 0	JPMBB COMMERCIAL MORTGAGE SECURITIES.....		12/22/2015.....	JP MORGAN.....		5,047,070	5,000,000	13,104
587729 AD 6	MERC-BENZ AUTO RECV TR 20.....		01/29/2015.....	MORGAN STANLEY.....		3,009,375	3,000,000	1,965
58772P AE 8	MERCEDES-BENZ AUTO RECEIVABLES TRUST.....		07/15/2015.....	MITSUBISHI.....		4,999,027	5,000,000	
58933Y AR 6	MERCK & CO INC NEW.....		02/05/2015.....	DEUTSCHE BANK.....		998,350	1,000,000	
637432 NG 6	NATIONAL RURAL UTIL COOP		10/20/2015.....	JP MORGAN.....		997,620	1,000,000	

E13.1

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
65478A AE 3	NISSAN MOTOR ACCEPTANCE		10/07/2015	BANK AMERICA MERRILL		7,658,272	7,660,000	
68233J AZ 7	ONCOR ELEC DELIVERY		03/19/2015	BARCLAYS		2,044,342	2,050,000	
713448 CT 3	PEPSICO INC		04/27/2015	BANK AMERICA MERRILL		1,344,384	1,350,000	
713448 DC 9	PEPSICO INC		10/08/2015	BANK AMERICA MERRILL		998,920	1,000,000	
74005P BN 3	PRAXAIR INC		01/29/2015	WELLS FARGO		1,992,340	2,000,000	
740189 AL 9	PRECISION CASTPARTS CORP		09/16/2015	KEYBANC		1,500,240	1,500,000	9,469
806854 AH 8	SCHLUMBERGER INVT SA		08/27/2015	WELLS FARGO		1,024,990	1,000,000	9,125
82620K AE 3	SIEMENS FINANCIER		05/18/2015	DEUTSCHE BANK		1,994,920	2,000,000	
871829 AZ 0	SYSCO CORP		09/23/2015	JP MORGAN		1,000,000	1,000,000	
88579Y AR 2	3M CO		08/04/2015	GOLDMAN SACHS		996,150	1,000,000	
89236T CF 0	TOYOTA MOTOR CREDIT CORP		03/09/2015	CITIGROUP		999,250	1,000,000	
90131H AE 5	21ST CENTY FOX AMER		08/11/2015	BANK AMERICA MERRILL		1,241,488	1,250,000	19,142
907818 ED 6	UNION PACIFIC C		10/26/2015	BANC OF AMERICA		1,019,560	1,000,000	11,736
927804 FS 8	VIRGINIA ELEC & PWR CO		09/15/2015	WELLS FARGO		1,974,260	2,000,000	21,528
92939F AU 3	WF-RBS COMMERCIAL MORTGAGE TRUST		08/04/2015	WELLS FARGO		1,040,195	1,000,000	613
94974B GH 7	WELLS FARGO CO MTN B		02/11/2015	WELLS FARGO		2,491,650	2,500,000	
94989A AU 9	WELLS FARGO COMMERCIAL MORTGAGE TRUST		11/24/2015	CS FIRST		2,430,750	2,400,000	6,583
94989C AX 9	WELLS FARGO COMMERCIAL MORTGAGE TRUST		09/29/2015	WELLS FARGO		7,133,849	7,000,000	4,485
94989K AV 5	WELLS FARGO COMMERCIAL MORTGAGE TRUST		06/19/2015	WELLS FARGO		5,149,810	5,000,000	12,628
94989W AS 6	WELLS FARGO COMMERCIAL MORTGAGE TRUST		10/29/2015	WELLS FARGO		4,119,968	4,000,000	4,508
95709T AL 4	WESTAR ENERGY INC		11/05/2015	WELLS FARGO		999,990	1,000,000	
01626P AB 2	ALIMENTATION COUCHE	C	05/29/2015	VALEUS MOB		132,553	126,000	378
01626P AD 8	ALIMENTATION COUCHE	C	01/14/2015	SCOTIA		791,622	740,000	12,901
02137P AE 6	ALTALINK LP	C	03/03/2015	VARIOUS		1,074,112	1,074,000	
02580Z AM 8	AMERICAN EXPRESS CDA	C	02/05/2015	SCOTIA		3,086,970	3,000,000	25,442
06367V 6B 6	BANK MONTREAL	C	03/11/2015	CIBC		1,855,276	1,856,000	
06367X KF 7	BANK MONTREAL QUE	A	10/01/2015	RBC DEXIA		1,380,738	1,381,000	
064149 7L 5	BANK NOVA SCOTIA	C	01/08/2015	SCOTIA		1,299,506	1,300,000	
064149 8J 9	BANK NOVA SCOTIA	C	10/13/2015	VARIOUS		8,175,140	8,205,000	28,668
064151 BL 6	BANK NOVA SCOTIA HALIFAX	C	06/10/2015	SCOTIA		1,971,448	1,972,000	
07329V AQ 3	BCIMC REALTY CORP	C	05/29/2015	RBC DEXIA		1,122,562	1,123,000	
07813Z BN 3	BELL CANADA	C	05/01/2015	RBC DEXIA		1,705,334	1,570,000	2,099
07813Z BS 2	BELL CANADA	C	09/28/2015	CIBC		1,066,705	1,071,000	
11282Z AA 6	BROOKFIELD REN ENG PART	C	03/03/2015	CIBC WORLD MKTS		988,960	989,000	
12646Z AB 6	CT REAL ESTATE INV TRUST	C	06/01/2015	CIBC WORLD MKTS		728,000	728,000	
131253 AL 0	CALLOWAY REIT	C	05/12/2015	CIBC		350,846	330,000	3,955
131253 AM 8	CALLOWAY REIT	C	01/30/2015	FIDELITY CAP		302,626	283,000	2,039
131253 AT 3	CALLOWAY REIT	C	03/17/2015	VARIOUS		680,844	678,000	1,150
13595Z 4F 0	CANADIAN IMPERIAL BANK	C	10/09/2015	CIBC		2,156,748	2,158,000	
13595Z HZ 2	CIBC	C	01/13/2015	CIBC		3,047,640	3,000,000	17,384
13595Z Z6 6	CIBC	C	07/09/2015	CIBC		2,744,913	2,750,000	
136375 CG 5	CANADIAN NATL RY CO	C	09/14/2015	TD WATER		799,345	802,000	
13644Z AW 7	CANADIAN PACIFIC RR CO	C	04/23/2015	VARIOUS		913,769	800,000	20,274
14161Z CE 6	CARDS II TR	C	10/22/2015	CIBC		1,175,000	1,175,000	
14911Z AR 2	CATTERPILLAR FIN SERV LTD	C	05/26/2015	RBC DOMINION		302,942	303,000	
17039A AA 4	CHOICE PROPERTIES REIT	C	12/08/2015	NBCS SECURITY		727,622	700,000	10,837

E13.2

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
17039A AE 6	CHOICE PROPERTIES REIT	A	02/02/2015	RBC DEXIA		706,007	706,000	
23384N AM 9	DAIMLER CDA FIN INC	C	12/08/2015	RBC DEXIA		252,700	250,000	1,182
23384N AN 7	DAIMLER CDA FIN INC	C	08/11/2015	VARIOUS		1,993,974	2,005,000	8,367
25675T AA 5	DOLLARAMA INC	C	03/31/2015	VARIOUS		787,348	755,000	9,151
29250Z AT 5	ENBRIDGE PIPELINES INC	C	09/24/2015	CIBC		721,908	723,000	
29290Z AQ 3	ENBRIDGE GAS DISTRIBUTION	C	09/08/2015	SCOTIA		542,815	543,000	
31943B BF 6	FIRST CAP REALTY INC	C	01/20/2015	NESBITT/BURNS		801,290	700,000	9,129
34527A BN 9	FORD CREDIT CANADA	C	09/09/2015	SCOTIA		2,000,000	2,000,000	
34959Z AB 8	FORTISBC ENERGY	C	04/08/2015	SCOTIA		441,000	441,000	
36158Z BH 8	GE CAPITAL CANADA	C	05/14/2015	VARIOUS		1,266,929	1,158,000	12,682
36158Z BN 5	GE CAP CAN FUNDING	C	01/23/2015	FIDELITY CAP		516,032	440,000	9,586
36158Z BX 3	GENERAL ELEC CAP CANADA	C	09/11/2015	CIBC		411,261	385,000	3,632
36158Z CA 2	GENERAL ELECTRIC CAP CANADA	C	02/19/2015	SCOTIA		336,671	325,000	1,853
37185Z AG 6	GENESIS DIRECT INC	C	04/16/2015	T D SECURITES		1,064,000	1,064,000	
37185Z AK 7	GENESIS TR II	C	09/10/2015	TD WATER		800,000	800,000	
37638Z BG 8	GLACIER CREDIT CARD TR	C	06/18/2015	RBC DEXIA		900,000	900,000	
40427H SZ 7	HSBC BANK CDA	C	11/25/2015	HSBC		1,139,377	1,139,000	53
43562Z AE 2	HOLLIS RECEIV TERM TRST	C	02/18/2015	SCOTIA		672,000	672,000	
448055 AM 5	HUSKY ENERGY INC	C	03/09/2015	CIBC WORLD MKTS		1,401,655	1,406,000	
44882C AE 4	HYDRO OTTAWA HLDG	C	01/28/2015	SCOTIA		425,000	425,000	
45834Z AB 5	INTER PIPELINE LTD	C	07/07/2015	BMO CAPITAL		1,591,845	1,500,000	25,401
45834Z AD 1	INTER PIPELINE LTD	C	04/29/2015	T D SECURITIES		634,866	600,000	5,895
53947Z BT 3	LOBLAW COS LTD	C	02/27/2015	MERRILL LYNCH		811,867	700,000	7,608
539481 AJ 0	LOBLAW COS LTD	A	02/12/2015	VARIOUS		663,980	575,000	12,097
564835 AJ 5	MANUFACTURERES LIFE INSURNACE	C	03/05/2015	CIBC		1,199,952	1,200,000	
564835 AL 0	MANUFACTURERES LIFE INSURNACE	C	11/17/2015	SCOTIA		1,750,000	1,750,000	
633067 B2 8	NATIONAL BANK CDA	C	02/26/2015	VARIOUS		846,195	846,000	
633067 XJ 7	NATIONAL BNAK OF CANADA	C	08/27/2015	RBC DEXIA		1,451,240	1,400,000	2,465
663307 AC 0	NORTH WEST REDWATER PRT	C	02/18/2015	VARIOUS		855,710	856,000	
663307 AD 8	NORTH WEST REDWATER PRT	C	02/18/2015	SCOTIA		398,548	400,000	
70632Z AF 8	PEMBINA PIPELINE	C	06/11/2015	RBC DEXIA		2,240,798	2,241,000	
766910 AT 0	RIOCAN REAL ESTAT	C	05/05/2015	VARIOUS		1,252,265	1,170,000	12,749
766910 AV 5	RIOCAN REIT	C	12/11/2015	CIBC		794,578	780,000	6,256
780086 BU 7	ROYAL BANK OF CANADA	C	04/07/2015	NBCS SECURITY		1,465,864	1,430,000	1,852
780086 DV 3	ROYAL BANK CANADA	A	12/08/2015	NBCS SECURITY		730,400	718,000	4,001
780086 GH 1	ROYAL BK CDA MONTREAL QUE	C	07/08/2015	SCOTIA		1,173,804	1,124,000	2,730
780086 KY 9	ROYAL BANK CDA	C	10/20/2015	RBC DEXIA		4,431,106	4,442,000	6,775
80310Z AA 7	SAPUTO INC	C	12/08/2015	NBCS SECURITY		638,238	625,000	682
82028K AM 3	SHAW COMMUNICATIONS INC	C	06/03/2015	NBCS SEC		2,271,039	2,125,000	32,521
82028K AR 2	SHAW COMMUNICATIONS	C	01/16/2015	VARIOUS		1,152,355	1,000,000	6,781
86682Z AG 1	SUN LIFE FINANCIAL INC	C	09/22/2015	RBC DEXIA		1,499,025	1,500,000	
86721Z AC 3	SUNCOR ENERGY INC	C	12/04/2015	T D SECURITIES		2,183,700	2,000,000	5,403
87971M AM 5	TELUS CORP	C	03/24/2015	VARIOUS		2,080,737	1,800,000	15,690
87971M AZ 6	TELUS CORP	C	03/24/2015	SCOTIA		703,732	704,000	
891145 2R 4	TORONTO DOMINION BK ONT	C	07/16/2015	T D SECURITES		1,202,407	1,173,000	2,443
891145 4A 9	TD BANK	C	12/16/2015	VARIOUS		3,644,160	3,675,000	11,132

E13.3

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
891145 A9 5	TD BANK	C	03/30/2015	TD WATER		677,609	660,000	2,024
891145 T7 9	TORONTO DOMINION BK ONT	C	05/08/2015	T D SECURITES		1,021,446	972,000	9,536
89119Z AH 6	TORONTO HYDRO CORP	C	03/09/2015	CIBC WORLD MKTS		610,004	611,000	
892329 AM 5	TOYOTA CREDIT CANADA INC	C	05/28/2015	T D SECURITES		1,038,710	1,000,000	10,171
892329 AR 4	TOYOTA CREDIT CANADA INC	C	02/11/2015	SCOTIA		849,193	850,000	42
918423 AM 6	VW CREDIT CANADA INC	C	06/18/2015	T D SECURITES		999,820	1,000,000	
949746 RQ 6	WELLS FARGO & CO NEW	C	05/13/2015	VARIOUS		1,264,577	1,261,000	
94975Z BM 7	WELLS FARGO FIN CANADA	C	10/08/2015	T D SECURITES		1,200,244	1,150,000	6,957
95751Z AR 4	WESTCOAST ENERGY INC	C	12/02/2015	TD WATER		909,627	910,000	
G0753U AX 3	HEATHROW FUNDING LTD	C	09/08/2015	VARIOUS		1,238,927	1,153,000	8,845
U60901 AC 6	MOLSON COORS INTL LP	C	09/11/2015	SCOTIA		918,789	919,000	
22546Q AP 2	CREDIT SUISSE NEW YO	F	08/04/2015	JEFFERIES & CO		1,005,600	1,000,000	14,903
3899999	Total - Bonds - Industrial and Miscellaneous					247,333,086	243,246,567	712,458
8399997	Total - Bonds - Part 3					438,502,681	427,413,567	1,614,717
8399998	Total - Bonds - Summary Item from Part 5					103,311,919	97,448,000	533,013
8399999	Total - Bonds					541,814,600	524,861,567	2,147,730

Common Stocks - Industrial and Miscellaneous

01626P 40 3	ALIMENTATION COUCHE TARD		11/24/2015	VARIOUS	12,431,000	680,540	XXX	
025816 10 9	AMERICAN EXPRESS		12/03/2015	VARIOUS	135,000,000	10,538,359	XXX	
038222 10 5	APPLIED MATERIALS		05/12/2015	VARIOUS	550,000,000	12,601,840	XXX	
101137 10 7	BOSTON SCIENTIFIC CORP		05/01/2015	BONY	370,500,000	5,740,090	XXX	
111320 10 7	BROADCOM CORP		07/31/2015	VARIOUS	90,000,000	4,780,215	XXX	
126650 10 0	CVS CORP		11/23/2015	BONY	40,000,000	3,775,048	XXX	
163851 10 8	CHEMOURS CO		07/02/2015	SPINOFF	8,000,000	99,839	XXX	
17275R 10 2	CISCO SYSTEMS INC		11/13/2015	BONY	110,000,000	2,926,563	XXX	
172967 42 4	CITIGROUP INC		10/15/2015	BONY	30,000,000	1,549,500	XXX	
192446 10 2	COGNIZANT TECHNOLOGY SOLUTION		12/23/2015	VARIOUS	100,000,000	6,090,747	XXX	
25179M 10 3	DEVON ENERGY CORP NEW		12/17/2015	BONY	200,000,000	5,662,040	XXX	
278865 10 0	ECOLAB INC		02/24/2015	BONY	22,500,000	2,533,658	XXX	
369604 10 3	GENERAL ELEC CO		02/20/2015	CITIGROUP	100,000,000	2,507,150	XXX	
37045V 10 0	GENERAL MOTORS		01/14/2015	BONY	150,000,000	5,218,090	XXX	
526057 10 4	LENNAR CORP		06/04/2015	JP MORGAN	50,000,000	2,334,290	XXX	
548661 10 7	LOWES COS INC		08/03/2015	VARIOUS	160,000,000	11,067,098	XXX	
58155Q 10 3	MCKESSON CORP		12/23/2015	BONY	40,000,000	7,984,248	XXX	
595112 10 3	MICRON TECHNOLOGY INC		06/04/2015	BONY	260,000,000	7,398,733	XXX	
68389X 10 5	ORACLE SYSTEMS		12/17/2015	BONY	250,000,000	9,430,520	XXX	
74005P 10 4	PRAXAIR INC		03/20/2015	BONY	15,000,000	1,813,254	XXX	
761283 10 0	RESTORATION HARDWARE HLDG		04/30/2015	VARIOUS	40,000,000	3,494,190	XXX	
76169B 10 2	REXNORD CORP NEW		01/15/2015	BONY	100,000,000	2,525,130	XXX	
883556 10 2	THERMO ELECTRON CORP		02/12/2015	BONY	15,000,000	1,899,116	XXX	
886547 10 8	TIFFANY & CO NEW		01/13/2015	BONY	20,000,000	1,734,314	XXX	
90130A 10 1	TWENTY-FIRST CENTURY		05/07/2015	BONY	100,000,000	3,267,000	XXX	
907818 10 8	UNION PAC CORP		12/03/2015	VARIOUS	240,000,000	24,010,135	XXX	
913017 10 9	UNITED TECHNOLOGIES CORP		06/04/2015	BONY	20,000,000	2,356,062	XXX	
918204 10 8	V.F. CORP		05/01/2015	BONY	20,000,000	1,430,594	XXX	
95040Q 10 4	HEALTHCARE COMP		02/24/2015	MORGAN STANLEY	50,000,000	3,823,425	XXX	
969904 10 1	WILLIAMS-SONOMA INC		03/18/2015	BONY	55,000,000	4,469,372	XXX	

E13.4

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
98310W 10 8	WYNDHAM WORLDWIDE.....		10/15/2015.....	VARIOUS.....	110,000.000	8,897,561	XXX	
98956P 10 2	ZIMMER HOLDINGS INC.....		10/06/2015.....	BONY.....	60,000.000	6,258,888	XXX	
G0177J 10 8	ACTAVIS PLC.....		05/12/2015.....	BONY.....	28,000.000	8,318,320	XXX	
G5960L 10 3	MEDTRONIC INC.....		05/06/2015.....	VARIOUS.....	88,680.000	6,680,731	XXX	
G97822 10 3	PERRIGO CO.....		04/01/2015.....	BONY.....	30,000.000	4,936,089	XXX	
Y2573F 10 2	FLEXTRONICS INTL LTD.....		07/08/2015.....	BONY.....	200,000.000	2,263,970	XXX	
008916 10 8	AGRIUM INC.....	C.....	10/22/2015.....	VARIOUS.....	1,716.000	198,580	XXX	
063671 10 1	BANK MONTREAL QUE.....	A.....	12/02/2015.....	VARIOUS.....	8,511.000	609,336	XXX	
112585 10 4	BROOKFIELD ASSET MANAGE.....	C.....	10/22/2015.....	VARIOUS.....	7,914.000	370,251	XXX	
124900 30 9	CCL INDUSTRIES INC.....	C.....	10/22/2015.....	VARIOUS.....	1,330.000	241,240	XXX	
125491 10 0	CI FINANCIAL CORP.....	C.....	10/22/2015.....	VARIOUS.....	1,353.000	45,023	XXX	
136375 10 2	CANADIAN NATL RY CO.....	C.....	12/17/2015.....	VARIOUS.....	2,350.000	191,415	XXX	
136385 10 1	CANADIAN NAT RES LTD.....	C.....	12/02/2015.....	VARIOUS.....	6,742.000	220,953	XXX	
13645T 10 0	CANADIAN PAC RY LTD.....	C.....	12/08/2015.....	VARIOUS.....	2,664.000	523,929	XXX	
15135U 10 9	CENOVUS ENERGY INC.....	C.....	12/02/2015.....	VARIOUS.....	6,655.000	137,713	XXX	
194693 10 7	COLLIERS INTERNATIONAL GROUP.....	C.....	10/22/2015.....	VARIOUS.....	4,146.000	236,292	XXX	
286181 20 1	ELEMENT FINANCIAL CORP.....	C.....	12/17/2015.....	VARIOUS.....	4,057.000	69,329	XXX	
33767E 10 3	FIRSTSERVICE CORP.....	A.....	11/20/2015.....	VARIOUS.....	4,797.000	224,618	XXX	
351858 10 5	FRANCO NEVADA CORP.....	A.....	10/22/2015.....	VARIOUS.....	8,036.000	488,041	XXX	
375916 10 3	GILDAN ACTIVEWEAR INC.....	C.....	10/22/2015.....	TD WATER.....	212.000	8,232	XXX	
39945C 10 9	CGI GROUP INC.....	C.....	10/22/2015.....	TD WATER.....	376.000	18,698	XXX	
554282 10 3	MACDONALD DETTWILER & ASSOCIATES.....	C.....	10/22/2015.....	TD WATER.....	155.000	12,256	XXX	
56501R 10 6	MANULIFE FINANCIAL CORP.....	C.....	10/22/2015.....	TD WATER.....	932.000	20,652	XXX	
68272K 10 3	ONEX.....	C.....	10/22/2015.....	TD WATER.....	222.000	17,023	XXX	
706327 10 3	PEMBINA PIPELINE.....	A.....	12/02/2015.....	VARIOUS.....	9,439.000	309,303	XXX	
717046 10 6	PEYTO EXPL & DEV CORP NEW.....	C.....	10/22/2015.....	VARIOUS.....	3,335.000	111,064	XXX	
739721 10 8	PRAIRIESKY ROYALTY.....	C.....	12/21/2015.....	VARIOUS.....	18,795.942	565,952	XXX	
76131D 10 3	RESTAURANT BRANDS.....	C.....	10/27/2015.....	VARIOUS.....	6,710.000	333,182	XXX	
775109 20 0	ROGERS COMMUNICATIONS.....	C.....	12/17/2015.....	VARIOUS.....	13,746.000	643,091	XXX	
81373C 10 2	SECURE ENERGY SERVICES INC.....	C.....	10/22/2015.....	VARIOUS.....	2,710.000	42,291	XXX	
85472N 10 9	STANTEC INC.....	C.....	10/22/2015.....	VARIOUS.....	8,023.000	256,337	XXX	
866796 10 5	SUN LIFE FINANCIAL SVCS CAN.....	C.....	10/22/2015.....	TD WATER.....	354.000	15,958	XXX	
867224 10 7	SUNCOR ENERGY INC.....	C.....	10/22/2015.....	TD WATER.....	164.000	6,192	XXX	
891160 50 9	TORONTO DOMINION BK ONT.....	C.....	10/22/2015.....	TD WATER.....	637.000	34,479	XXX	
89156V 10 6	TOURMALINE OIL CORP.....	C.....	10/22/2015.....	TD WATER.....	269.000	7,937	XXX	
Y0486S 10 4	AVAGO TECHNOLOGIES LTD.....	R.....	11/10/2015.....	VARIOUS.....	30,000.000	3,560,864	XXX	
9099999	Total - Common Stocks - Industrial and Miscellaneous.....					200,616,950	XXX	0
Common Stocks - Mutual Funds								
922042 77 5	VANGUARD INTL EQUITY INDE.....		04/28/2015.....	BONY.....	200,000.000	9,932,440	XXX	
9299999	Total - Common Stocks - Mutual Funds.....					9,932,440	XXX	0
9799997	Total - Common Stocks - Part 3.....					210,549,390	XXX	0
9799998	Total - Common Stocks - Summary Item from Part 5.....					9,370,582	XXX	
9799999	Total - Common Stocks.....					219,919,972	XXX	0
9899999	Total - Preferred and Common Stocks.....					219,919,972	XXX	0
9999999	Total - Bonds, Preferred and Common Stocks.....					761,734,572	XXX	2,147,730

E13.5

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	F or e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																				
36207K	WC 0		12/01/2015	MORTGAGE PAYDOWN		13,867	13,867	13,808	13,861		5		5		13,867			0	288	09/15/2029
912828	D5 6		09/23/2015	VARIOUS		3,056,680	3,000,000	3,181,523		(10,510)		(10,510)		3,171,014		(114,334)	(114,334)	75,574	08/15/2024	
912828	KD 1		10/30/2015	BANK AMERICA MERRILL		9,988,359	9,500,000	9,027,861	9,269,994		44,047		44,047	9,314,041		674,319	674,319	317,334	02/15/2019	
912828	KQ 2		01/30/2015	BARCLAYS		10,836,719	10,000,000	9,695,533	9,852,543		2,774		2,774	9,855,317		981,402	981,402	68,198	05/15/2019	
912828	MP 2		09/16/2015	BANK AMERICA MERRILL		1,524,578	1,400,000	1,384,414	1,391,240		1,120		1,120	1,392,360		132,218	132,218	55,301	02/15/2020	
912828	WJ 5		09/15/2015	VARIOUS		4,115,313	4,000,000	4,059,375	4,057,626		(3,927)		(3,927)	4,053,699		61,614	61,614	83,696	05/15/2024	
0599999	Total - Bonds - U.S. Government					29,535,516	27,913,867	27,362,514	24,585,264	0	33,509	0	33,509	0	27,800,298	0	1,735,219	1,735,219	600,391	XXX
Bonds - All Other Government																				
01306Z	CV 1		03/30/2015	RBC DEXIA		1,682,284	1,590,000	1,575,038	1,576,635		182		182	1,576,817		105,467	105,467	24,697	09/20/2029	
110709	FM 9		03/30/2015	T D SECURITIES		1,796,556	1,500,000	1,734,511	1,686,708		(6,608)		(6,608)	1,680,100		116,456	116,456	21,304	06/15/2021	
110709	GC 0		07/21/2015	SCOTIA		3,508,878	3,415,000	3,201,383	3,203,354		2,302		2,302	3,205,656		303,222	303,222	65,418	06/18/2044	
135087	A7 9		01/23/2015	VARIOUS		24,995,987	24,844,000	24,906,212	24,893,817		(2,925)		(2,925)	24,890,892		105,096	105,096	150,953	02/01/2016	
135087	A8 7		09/08/2015	SCOTIA		702,979	690,000	704,959		(860)		(860)	704,099		(1,120)	(1,120)	4,478	03/01/2018		
135087	B2 9		07/14/2015	BONY		232,155	231,000	230,989	231,011		(4)		(4)	231,007		1,148	1,148	114,436	08/01/2016	
135087	B4 5		01/23/2015	VALEUS MOB		6,282,586	5,713,000	5,994,786	5,991,582		(2,009)		(2,009)	5,989,572		293,014	293,014	22,695	06/01/2024	
135087	C8 5		03/05/2015	VARIOUS		1,128,071	1,080,000	1,099,368	1,089,729		(331)		(331)	1,089,398		38,673	38,673	9,737	09/01/2019	
135087	D2 7		12/16/2015	VARIOUS		52,936,630	52,221,000	52,762,954	19,172,712		(71,089)		(71,089)	52,691,660		244,969	244,969	465,032	08/01/2017	
135087	D3 5		12/03/2015	VARIOUS		1,503,454	1,369,000	1,562,440		(1,154)		(1,154)	1,561,285		(57,832)	(57,832)	18,296	12/01/2048		
135087	D5 0		12/02/2015	T D SECURITIES		879,473	827,000	880,920		(651)		(651)	880,269		(796)	(796)	9,661	06/01/2025		
135087	D9 2		07/09/2015	VARIOUS		3,472,039	3,361,000	3,477,627		(5,409)		(5,409)	3,472,218		(179)	(179)	17,978	03/01/2020		
135087	E5 9		09/22/2015	RBC DEXIA		1,444,380	1,448,000	1,436,966		18		18	1,436,984		7,396	7,396	714	09/01/2020		
135087	XW 9		07/21/2015	NBCS SECURITY		148,050	100,000	153,800		(500)		(500)	153,300		(5,250)	(5,250)	3,226	06/01/2037		
135087	ZJ 6		10/01/2015	VARIOUS		12,015,833	10,626,000	11,568,722	11,521,256		(53,516)		(53,516)	11,467,740		548,092	548,092	264,165	06/01/2021	
135087	ZS 6		09/14/2015	VARIOUS		12,536,893	9,695,000	11,929,789	11,920,590		(29,775)		(29,775)	11,890,815		646,078	646,078	221,538	12/01/2045	
135087	ZU 1		06/01/2015	CIBC		324,653	296,000	328,471		(493)		(493)	327,979		(3,326)	(3,326)	4,137	06/01/2022		
31680P	AA 4		05/20/2015	LAURENTI		946,082	710,000	834,144	809,261		(1,352)		(1,352)	807,909		138,173	138,173	19,969	06/02/2033	
563469	CX 1		06/10/2015	SCOTIA		1,207,464	630,000	1,243,935	1,192,327		(12,001)		(12,001)	1,180,326		27,138	27,138	51,561	03/05/2031	
614852	NQ 0		04/17/2015	VARIOUS		1,736,064	1,514,000	1,506,309	1,506,620		73		73	1,506,693		229,371	229,371	24,064	12/01/2034	
62620D	AA 9		04/10/2015	NBCS SEC		1,728,585	1,500,000	1,580,355	1,548,346		(2,315)		(2,315)	1,546,031		182,554	182,554	24,688	06/01/2020	
642866	FZ 5		04/13/2015	MERRILL LYNCH		1,554,828	1,235,000	1,183,678	1,190,524		322		322	1,190,847		363,981	363,981	31,329	03/26/2037	
642869	AB 7		04/14/2015	RBC DEXIA		2,320,918	2,000,000	2,205,574	2,153,877		(7,714)		(7,714)	2,146,163		174,755	174,755	33,534	06/02/2020	
651333	FT 8		09/23/2015	SCOTIA		916,541	950,000	944,281		0		0	944,281		(27,740)	(27,740)	13,657	10/17/2046		
683086	AA 0		03/13/2015	RBC DEXIA		790,000	642,000	652,112	651,370		(51)		(51)	651,319		138,681	138,681	8,846	06/01/2037	
683234	B8 0		04/13/2015	CASGRAIN CO		4,986,608	4,400,000	4,964,508	4,789,610		(24,282)		(24,282)	4,765,328		221,280	221,280	71,605	06/02/2019	
683234	SL 3		04/10/2015	RBC DEXIA		1,447,560	1,000,000	1,123,780	1,102,111		(947)		(947)	1,101,163		346,397	346,397	35,340	03/08/2033	
68323A	AW 4		04/01/2015	SCOTIA		3,437,656	3,125,000	3,181,383	3,169,553		(1,344)		(1,344)	3,168,208		269,448	269,448	33,981	06/02/2022	
68323A	CC 6		09/09/2015	VARIOUS		9,565,496	9,175,000	8,625,215	8,630,866		5,867		5,867	8,636,732		928,764	928,764	216,172	06/02/2045	
68323A	CG 7		07/09/2015	SCOTIA		2,982,414	2,712,000	2,831,491	2,828,480		(5,641)		(5,641)	2,822,838		159,575	159,575	58,382	06/02/2024	
68323A	CX 0		10/20/2015	VALEUS MOB		2,020,900	2,000,000	2,038,680		(936)		(936)	2,037,744		(16,844)	(16,844)	20,373	06/02/2025		
74814Z	EG 4		04/14/2015	CIBC		1,325,663	1,132,000	1,282,896	1,247,316		(5,218)		(5,218)	1,242,098		83,564	83,564	19,120	12/01/2020	
74814Z	ES 8		09/10/2015	LAURENTI		3,899,509	3,486,000	3,686,654	3,681,584		(12,704)		(12,704)	3,668,880		230,629	230,629	135,739	09/01/2024	
74814Z	EV 1		10/22/2015	VALEUS MOB		3,645,439	3,555,000	3,657,953		(1,207)		(1,207)	3,656,746		(11,307)	(11,307)	16,606	09/01/2025		

E14

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	F or e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
803854 JA 7	SASKATCHEWAN PROV CDA.....	C	03/02/2015	FIDELITY CAP.....		1,826,166	1,245,000	1,465,320	1,421,566		(1,035)		(1,035)		1,420,531		405,635	405,635	36,105	09/05/2033.
803854 JT 6	SASKATCHEWAN PROV CDA.....	C	04/13/2015	RBC DEXIA.....		1,946,875	1,750,000	1,747,200	1,747,502		14		14		1,747,516		199,359	199,359	41,487	02/03/2042.
1099999	Total - Bonds - All Other Government.....					173,875,669	161,767,000	168,295,403	118,958,307	0	(243,293)	0	(243,293)	0	167,491,144	0	6,384,521	6,384,521	2,311,023	XXX
Bonds - U.S. States, Territories and Possessions																				
13067J LA 7	CALIFORNIA ST ECONOMIC.....		02/10/2015	EXCHANGE.....		509,179	500,000	521,370	509,607		(278)		(278)		509,329		(150)	(150)	12,500	07/01/2018.
57582N T8 8	MASSACHUSETTS ST.....		03/02/2015	ISSUE CALLED at 100.000.....		300,000	300,000	338,430	325,885		(368)		(368)		325,517		(25,517)	(25,517)	7,500	03/01/2025.
604129 FH 4	MINNESOTA STATE.....		08/26/2015	USBCORP.....		271,271	260,000	291,078	266,438		(2,670)		(2,670)		263,768		7,503	7,503	14,083	08/01/2016.
1799999	Total - Bonds - U.S. States, Territories & Possessions.....					1,080,450	1,060,000	1,150,878	1,101,930	0	(3,316)	0	(3,316)	0	1,098,614	0	(18,164)	(18,164)	34,083	XXX
Bonds - U.S. Political Subdivisions of States																				
18085P LZ 5	CLARK CNTY NEV ARPT REV.....		03/18/2015	GOLDMAN SACHS.....		1,013,620	1,000,000	1,073,430	1,008,947		(3,877)		(3,877)		1,005,070		8,550	8,550	35,833	07/01/2015.
717883 LD 2	PHILADELPHIA PA SCH DIST.....		10/01/2015	A.G. EDWARDS & SONS.....		519,265	500,000	556,645	517,622		(7,976)		(7,976)		509,646		9,619	9,619	27,431	09/01/2016.
2499999	Total - Bonds - U.S. Political Subdivisions of States.....					1,532,885	1,500,000	1,630,075	1,526,569	0	(11,853)	0	(11,853)	0	1,514,716	0	18,169	18,169	63,264	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
01728A Z9 0	ALLEGHENY CNTY PA HOS DEV AUTH.....		03/18/2015	RAYMOND JAMES.....		510,385	500,000	544,645	512,672		(3,472)		(3,472)		509,200		1,185	1,185	8,556	10/15/2015.
040654 MY 8	ARIZONA ST TRANSN BRD HWY.....		07/01/2015	MATURITY.....		300,000	300,000	346,569	304,772		(4,772)		(4,772)		300,000		0	0	15,000	07/01/2015.
04780M ME 6	ATLANTA GA ARPT REV.....		05/26/2015	WACHOVIA.....		2,054,400	2,000,000	2,171,580	2,036,342		(14,824)		(14,824)		2,021,517		32,883	32,883	91,111	01/01/2016.
097428 BR 6	BOISE CITY IDAHO ARPT REV.....		07/23/2015	STEPHENS INC.....		1,004,070	1,000,000	1,066,780	1,010,521		(9,068)		(9,068)		1,001,453		2,617	2,617	45,417	09/01/2015.
176553 ER 2	CITIZENS PPTY INS CORP FLA.....		03/17/2015	GOLDMAN SACHS.....		504,710	500,000	531,180	502,743		(1,646)		(1,646)		501,097		3,613	3,613	7,361	06/01/2015.
176553 FW 0	CITIZENS PPTY INS CORP FLA.....		05/22/2015	BANK AMERICA MERRILL.....		1,101,330	1,000,000	1,047,330	1,025,163		(2,819)		(2,819)		1,022,344		78,986	78,986	24,583	06/01/2018.
181006 GF 8	CLARK CNTY NEV PASSENGER FAC CHARGE REV.....		05/11/2015	MESIROW.....		301,521	300,000	339,690	304,439		(3,280)		(3,280)		301,159		362	362	13,042	07/01/2015.
29270C C3 7	ENERGY NORTHWEST WASH ELEC.....		01/22/2015	JEFFERYS & CO.....		315,500	315,000	326,410	325,889		(77)		(77)		325,812		9,688	9,688	9,013	07/01/2023.
29270C XP 5	ENERGY NORTHWEST WASH ELE.....		09/30/2015	USBCORP.....		1,142,530	1,000,000	1,172,670	1,137,727		(22,538)		(22,538)		1,115,189		27,341	27,341	63,056	07/01/2019.
3128H6 MY 7	FHLMC PC.....		12/01/2015	MORTGAGE PAYDOWN.....		202,150	202,150	205,720	202,573		(423)		(423)		202,150		0	0	5,115	08/01/2018.
3128K7 U5 5	FHLMC PC.....		12/01/2015	MORTGAGE PAYDOWN.....		344,827	344,827	329,579	344,087		740		740		344,827		0	0	8,451	09/01/2035.
3128KG FP 8	FHLMC.....		12/01/2015	MORTGAGE PAYDOWN.....		259,772	259,772	266,977	261,124		(1,352)		(1,352)		259,772		0	0	14,265	11/01/2036.
3128LB AZ 1	FHLMC PC.....		12/01/2015	MORTGAGE PAYDOWN.....		190,562	190,562	203,008	190,855		(294)		(294)		190,562		0	0	2,282	05/01/2038.
3128M4 CP 6	FHLMC PC.....		12/01/2015	MORTGAGE PAYDOWN.....		291,964	291,964	285,714	290,955		1,010		1,010		291,964		0	0	8,211	12/01/2036.
3128NM CK 7	FHLMC PC.....		12/01/2015	MORTGAGE PAYDOWN.....		614,305	614,305	615,985	614,442		(137)		(137)		614,305		0	0	15,860	09/01/2020.
3128P7 BH 5	FHLMC PC.....		12/01/2015	MORTGAGE PAYDOWN.....		203,184	203,184	205,819	203,462		(279)		(279)		203,184		0	0	6,345	12/01/2025.
3128P7 CB 7	FHLMC PC.....		12/01/2015	MORTGAGE PAYDOWN.....		280,996	280,996	288,679	281,762		(766)		(766)		280,996		0	0	10,192	02/01/2026.
3128PE 4N 5	FEDERAL NATL MG.....		12/01/2015	MORTGAGE PAYDOWN.....		101,970	101,970	103,850	102,115		(145)		(145)		101,970		0	0	3,165	10/01/2021.
31292L DN 2	FHLMC PC.....		12/01/2015	MORTGAGE PAYDOWN.....		4,818,839	4,818,839	5,255,546	4,880,003		(61,164)		(61,164)		4,818,839		0	0	133,045	07/01/2041.
312942 CB 9	FHLMC PC.....		12/01/2015	MORTGAGE PAYDOWN.....		715,173	715,173	739,366	717,107		(1,934)		(1,934)		715,173		0	0	11,041	09/01/2040.
312945 TE 8	FEDERAL NATL MG.....		12/01/2015	MORTGAGE PAYDOWN.....		838,626	838,626	886,716	840,381		(1,755)		(1,755)		838,626		0	0	18,163	02/01/2041.
31294K M4 4	FHLMC PC.....		12/01/2015	MORTGAGE PAYDOWN.....		186,951	186,951	187,991	187,757		(806)		(806)		186,951		0	0	5,435	01/01/2018.
31296S M3 7	FHLMC.....		12/01/2015	MORTGAGE PAYDOWN.....		52,813	52,813	53,795	52,890		(77)		(77)		52,813		0	0	1,197	01/01/2034.
31297C HD 5	FHLMC.....		12/01/2015	MORTGAGE PAYDOWN.....		287,988	287,988	287,326	287,925		63		63		287,988		0	0	4,259	07/01/2034.
31297S R6 4	FHLMC PC.....		12/01/2015	MORTGAGE PAYDOWN.....		6,283	6,283	6,099	6,281		2		2		6,283		0	0	172	08/01/2030.
31298N UG 8	FHLMC PC.....		12/01/2015	MORTGAGE PAYDOWN.....		1,327	1,327	1,369	1,331		(4)		(4)		1,327		0	0	55	05/01/2031.
31307G MD 8	FHLMC PC.....		12/01/2015	MORTGAGE PAYDOWN.....		120,884	120,884	127,561	121,191		(307)		(307)		120,884		0	0	2,305	03/01/2029.
31307G TL 3	FHLMC PC.....		12/01/2015	MORTGAGE PAYDOWN.....		157,156	157,156	165,837	157,560		(403)		(403)		157,156		0	0	3,013	03/01/2029.
3132GG AX 3	FEDERAL NATL MG.....		12/01/2015	MORTGAGE PAYDOWN.....		327,764	327,764	346,304	328,320		(556)		(556)		327,764		0	0	6,489	08/01/2041.
3132HM TF 8	FEDERAL NATL MG.....		12/01/2015	MORTGAGE PAYDOWN.....		865,012	865,012	928,266	873,204		(8,192)		(8,192)		865,012		0	0	16,164	09/01/2042.

E14.1

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
3132J9 D3 9	FHLMC PC		12/01/2015	MORTGAGE PAYDOWN		519,067	519,067	537,234	519,533		(466)		(466)		519,067			0	7,606	04/01/2043
3132M5 G2 2	FHLMC PC		12/01/2015	MORTGAGE PAYDOWN		1,287,418	1,287,418	1,380,755	1,294,768		(7,350)		(7,350)		1,287,418			0	35,041	02/01/2044
3132M6 YN 4	FHLMC PC		12/01/2015	MORTGAGE PAYDOWN		1,508,362	1,508,362	1,598,628	1,518,165		(9,804)		(9,804)		1,508,362			0	27,033	05/01/2044
3132MA BV 2	FHLMC PC		12/01/2015	MORTGAGE PAYDOWN		1,620,211	1,620,211	1,718,690	1,670,786		(50,574)		(50,574)		1,620,211			0	36,129	10/15/2044
31387C XK 2	FEDERAL NATL MG		11/01/2015	MORTGAGE PAYDOWN		1,618	1,618	1,640	1,618				0		1,618			0	58	04/01/2031
31389K WT 4	FNMA PASS-THRU		11/01/2015	MORTGAGE PAYDOWN		79,074	79,074	83,732	79,618		(544)		(544)		79,074			0	3,082	02/01/2017
3138E8 K6 8	FEDERAL NATL MG		11/01/2015	MORTGAGE PAYDOWN		668,342	668,342	686,722	669,858		(1,516)		(1,516)		668,342			0	11,429	04/01/2042
3138LR 7M 8	FNMA PASS-THRU		11/01/2015	MORTGAGE PAYDOWN		1,893,038	1,893,038	2,037,678	1,909,884		(16,845)		(16,845)		1,893,038			0	56,969	06/01/2042
3138MK 4R 4	FEDERAL NATL MG		11/01/2015	MORTGAGE PAYDOWN		289,572	289,574	303,736	290,377		(805)		(805)		289,572			0	5,695	11/01/2042
3138XC F3 1	FNMA PASS-THRU		11/01/2015	MORTGAGE PAYDOWN		1,461,149	1,461,149	1,518,454	1,467,834		(6,685)		(6,685)		1,461,149			0	29,980	09/01/2043
3138Y5 5D 4	FNMA PASSTHRU		11/01/2015	MORTGAGE PAYDOWN		1,557,806	1,557,806	1,605,514	1,564,553		(6,746)		(6,746)		1,557,806			0	26,181	10/25/2029
31390G A5 6	FNMA PASS-THRU		11/01/2015	MORTGAGE PAYDOWN		1,912	1,912	2,028	1,923		(11)		(11)		1,912			0	73	05/01/2017
31402R DD 8	FNMA PASS-THRU		11/01/2015	MORTGAGE PAYDOWN		329,192	329,192	325,154	328,722		470		470		329,192			0	9,970	05/01/2035
31403S W5 1	FNMA PASS-THRU		11/01/2015	MORTGAGE PAYDOWN		414,601	414,601	427,946	415,848		(1,246)		(1,246)		414,601			0	12,733	11/01/2033
31404N GC 4	FEDERAL NATL MG		11/01/2015	MORTGAGE PAYDOWN		250,786	250,786	242,901	249,721		1,065		1,065		250,786			0	5,425	05/01/2019
31405S EF 7	FEDERAL NATL MG		11/01/2015	MORTGAGE PAYDOWN		302,098	302,098	290,297	300,431		1,666		1,666		302,098			0	8,810	08/01/2035
31406B MW 7	FNMA PASS-THRU		11/01/2015	MORTGAGE PAYDOWN		5,512	5,512	5,601	5,509		3		3		5,512			0	166	01/01/2035
31406V DP 8	FNMA PASS-THRU		11/01/2015	MORTGAGE PAYDOWN		409,223	409,223	426,103	412,027		(2,805)		(2,805)		409,223			0	9,926	05/01/2035
31406W 2M 5	FNMA PASS-THRU		11/01/2015	MORTGAGE PAYDOWN		180,192	180,192	184,950	180,212		(20)		(20)		180,192			0	5,409	06/01/2035
31409X PU 7	FEDERAL NATL MG		11/01/2015	MORTGAGE PAYDOWN		44,399	44,399	43,123	44,356		43		43		44,399			0	1,382	02/01/2036
31410D 5Y 2	FEDERAL NATL MG		11/01/2015	MORTGAGE PAYDOWN		324,633	324,633	329,046	325,166		(533)		(533)		324,633			0	9,947	08/01/2036
31410P A8 6	FEDERAL NATL MG		11/01/2015	MORTGAGE PAYDOWN		215,361	215,361	221,350	216,694		(1,333)		(1,333)		215,361			0	7,155	08/01/2036
31410U YW 6	FHLMC		11/01/2015	MORTGAGE PAYDOWN		69,721	69,721	70,462	69,735		(14)		(14)		69,721			0	494	09/01/2036
31411C KH 3	FEDERAL NATL MG		11/01/2015	MORTGAGE PAYDOWN		1,814	1,814	1,876	1,814				0		1,814			0	75	11/01/2036
31411K R4 7	FNMA PASS-THRU		11/01/2015	MORTGAGE PAYDOWN		129,353	129,353	129,697	129,348		5		5		129,353			0	5,472	01/01/2037
31411N 5C 7	FNMA PASS-THRU		11/01/2015	MORTGAGE PAYDOWN		177,374	177,374	178,732	177,395		(21)		(21)		177,374			0	8,783	02/01/2037
31411W AU 1	FNMA PASS-THRU		11/01/2015	MORTGAGE PAYDOWN		172,766	172,766	174,129	172,890		(124)		(124)		172,766			0	5,559	04/01/2037
31412A U9 3	FNMA PASS-THRU		11/01/2015	MORTGAGE PAYDOWN		309,999	309,999	316,295	311,315		(1,316)		(1,316)		309,999			0	13,995	07/01/2037
31412E 5Y 8	FNMA PASS-THRU		09/25/2015	MORTGAGE PAYDOWN		90,025	90,025	93,471	93,471		(3,446)		(3,446)		90,025			0	5,587	08/01/2037
31412R D5 3	FNMA		11/01/2015	MORTGAGE PAYDOWN		1,985,410	1,985,410	1,993,476	1,986,240		(829)		(829)		1,985,410			0	51,394	03/01/2040
31419A DS 3	FNMA PASS-THRU		11/01/2015	MORTGAGE PAYDOWN		442,758	442,758	482,399	445,999		(3,241)		(3,241)		442,758			0	14,497	09/01/2039
31419J SH 2	FNMA PASS-THRU		11/01/2015	MORTGAGE PAYDOWN		1,318,182	1,318,182	1,301,087	1,316,835		1,347		1,347		1,318,182			0	27,462	11/01/2040
31419K GD 1	FNMA PASS-THRU		11/01/2015	MORTGAGE PAYDOWN		964,582	964,582	943,029	963,036		1,546		1,546		964,582			0	24,525	11/01/2040
31419L QD 8	FNMA PASS-THRU		11/01/2015	MORTGAGE PAYDOWN		1,810,636	1,810,636	1,843,171	1,815,379		(4,742)		(4,742)		1,810,636			0	26,899	12/01/2040
34074G DE 1	FLORIDA HURRICANE CATASTROPHE		01/21/2015	JP MORGAN		533,145	500,000	530,975	508,305		(377)		(377)		507,928		25,217	25,217	14,236	07/01/2016
432325 GR 3	HILLSBOROUGH CNTY FLA		06/01/2015	ISSUE CALLED at 100.000		350,000	350,000	350,833	350,442		(38)		(38)		350,404		(404)	(404)	8,750	06/01/2019
45528S QS 8	INDIANAPOLIS IND LOC		01/01/2015	MATURITY		150,000	150,000	154,590	150,000				0		150,000			0	3,750	01/01/2015
594698 DQ 2	MICHIGAN ST STRATEGIC		09/03/2015	CS FIRST		703,241	700,000	743,050	705,106		(4,454)		(4,454)		700,652		2,589	2,589	31,500	10/15/2015
641489 AD 1	NEVADA ST UNEMPLOYMENT CO		07/24/2015	USBCORP		1,039,390	1,000,000	1,113,250	1,062,704		(25,519)		(25,519)		1,037,186		2,205	2,205	33,056	06/01/2016
650035 VM 7	NEW YORK ST URBAN DEV CORP		05/11/2015	BANK OF		519,345	500,000	577,085	518,311		(5,569)		(5,569)		512,742		6,603	6,603	16,597	03/15/2016
717823 L8 9	PHILADELPHIA PA GAS WKS		10/16/2015	USBCORP		1,035,620	1,000,000	1,106,400	1,061,108		(32,464)		(32,464)		1,028,644		6,976	6,976	69,875	07/01/2016
914378 GF 5	UNIVERSITY KY GEN RCPTS		10/09/2015	GOLDMAN SACHS		1,361,347	1,300,000	1,435,785	1,409,335		(48,839)		(48,839)		1,360,497		850	850	70,525	10/01/2016
927781 YE 8	VIRGINIA COLLEGE BLDG AUTH		05/11/2015	WACHOVIA		518,775	500,000	567,315	516,339		(5,133)		(5,133)		511,206		7,569	7,569	17,569	03/01/2016

E14.2

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	F or e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
956724 AL 2	WEST VA WTR DEV AUTH		08/19/2015	RAYMOND JAMES		1,706,505	1,430,000	1,720,004	1,715,086		(15,091)		(15,091)		1,699,996		6,509	6,509	60,576	07/01/2025
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments					46,876,546	46,049,734	48,842,754	47,053,389	0	(391,630)	0	(391,630)	0	46,661,758	0	214,789	214,789	1,373,738	XXX
Bonds - Industrial and Miscellaneous																				
00110A AC 8	AEP TEXAS CTR UTILITY		07/01/2015	VARIOUS		2,591,052	2,591,052	2,516,458	2,567,511		22,790		22,790		2,590,301		751	751	68,452	07/01/2017
02005E AD 2	ALLY AUTO RECEIVABLES TRUST		12/15/2015	MORTGAGE PAYDOWN		3,587,612	3,587,612	3,587,532	3,586,729		884		884		3,587,612			0	31,206	01/15/2016
037735 CQ 8	APPALACHIAN PWR CO		05/24/2015	VARIOUS		1,600,000	1,600,000	1,645,360	1,604,403		(4,403)		(4,403)		1,600,000			0	27,200	05/24/2015
05573W AD 7	BMW VEH OWN TR		03/25/2015	VARIOUS		3,673,424	3,673,424	3,672,968	3,673,197		126		126		3,673,324		101	101	9,296	02/26/2018
07383F 7W 2	BEAR STEARNS CMBS		06/11/2015	VARIOUS		3,794,267	3,794,267	3,661,734	3,688,245		101,940		101,940		3,790,185		4,081	4,081	51,096	06/11/2041
07387B AH 6	BEAR STEARNS CMBS		11/23/2015	VARIOUS		7,468,377	7,468,377	7,237,033	7,270,736		183,456		183,456		7,454,192		14,186	14,186	169,000	09/11/2042
07388L AE 0	BEAR STEARNS CMBS		12/11/2015	VARIOUS		1,749,845	1,749,845	1,764,677	1,750,985		(1,140)		(1,140)		1,749,845			0	71,024	09/11/2041
07388P AE 1	BEAR STEARNS CMBS		12/11/2015	MORTGAGE PAYDOWN		577,129	577,129	593,943	577,202		(73)		(73)		577,129			0	21,875	12/11/2038
126650 BH 2	CVS CAREMARK		08/18/2015	ROBERT BAIRD		647,905	603,000	577,023	595,090		1,980		1,980		597,070		50,836	50,836	25,041	06/01/2017
15200D AD 9	CENTERPOINT ENERGY TRANS		08/03/2015	ISSUE CALLED at 100.000		1,519,886	1,519,886	1,463,959	1,495,038		1,440		1,440		1,496,478		23,409	23,409	56,814	08/01/2019
172967 GL 9	CITIGROUP INC		06/04/2015	CORPORATE REORG		2,210,333	2,250,000	2,209,568	2,215,218		1,572		1,572		2,216,790		(6,457)	(6,457)	124,875	03/01/2023
189054 AR 0	CLOROX CO DEL		11/01/2015	MATURITY		500,000	500,000	499,150	499,870		130		130		500,000			0	17,750	11/01/2015
191216 AM 2	COCA COLA CO		03/30/2015	ISSUE CALLED at 112.795		3,383,850	3,000,000	2,972,310	2,986,730		720		720		2,987,450		396,401	396,401	79,219	03/15/2019
20030N AU 5	COMCAST CORP NEW		08/11/2015	CITIGROUP		2,212,980	2,000,000	1,995,180	1,998,241		354		354		1,998,595		214,385	214,385	94,150	11/15/2017
225470 F7 3	CREDIT SUISSE		11/18/2015	VARIOUS		10,000,000	10,000,000	11,379,297	11,282,894		(1,007,390)		(1,007,390)		10,275,505		(275,504)	(275,504)	421,769	02/15/2039
264399 EM 4	DUKE ENERGY CORP		10/01/2015	MATURITY		1,000,000	1,000,000	1,023,880	1,002,156		(2,156)		(2,156)		1,000,000			0	53,000	10/01/2015
26441Y AQ 0	DUKE RLTY LTD PARTNERSHIP		03/25/2015	TENDER EX		37,683	34,000	33,878	33,954		3		3		33,957		3,726	3,726	2,604	01/15/2018
26441Y AU 1	DUKE REALTY LP		03/25/2015	TENDER EX		1,185,160	1,000,000	999,830	999,891		4		4		999,895		185,265	185,265	67,125	03/15/2020
278865 AH 3	ECOLAB INC		02/15/2015	MATURITY		3,000,000	3,000,000	3,142,750	3,003,697		(3,697)		(3,697)		3,000,000			0	73,125	02/15/2015
29379V AX 1	ENTERPRISE PRODUCTS OOPER		08/13/2015	MATURITY		500,000	500,000	499,705	499,938		62		62		500,000			0	6,250	08/13/2015
29476L AC 1	EQUITY RESIDENTIAL		09/23/2015	WELLS FARGO		2,038,180	2,000,000	2,198,460	2,053,099		(32,447)		(32,447)		2,020,652		17,528	17,528	104,690	03/15/2016
36962G 3H 5	GENERAL ELEC CAP CORP MTN		10/26/2015	VARIOUS		2,430,787	2,500,000	2,249,625	2,402,808		27,495		27,495		2,430,302		485	485	156,666	09/15/2017
36962G 3U 6	GENERAL ELEC CAP CORP		10/26/2015	EXCHANGE		2,249,665	2,250,000	2,248,763	2,249,564		100		100		2,249,664		2	2	124,805	05/01/2018
36962G 4J 0	GENERAL ELEC CAP CORP MTN		10/26/2015	EXCHANGE		711,816	713,000	710,562	711,610		202		202		711,812		3	3	47,603	01/08/2020
38141E A7 4	GOLDMAN SACHS GRP INC MTN		08/01/2015	MATURITY		500,000	500,000	499,410	499,926		74		74		500,000			0	18,500	08/01/2015
402740 AA 2	GULFSTREAM NAT GAS SYS LL		11/01/2015	MATURITY		2,050,000	2,050,000	2,050,462	2,050,045		(45)		(45)		2,050,000			0	113,980	11/01/2015
428236 AM 5	HEWLETT PACKARD CO		10/06/2015	TENDER EX		2,071,140	2,000,000	1,929,060	1,980,391		6,710		6,710		1,987,101		84,039	84,039	181,500	03/01/2017
428236 BW 2	HEWLETT PACKARD CO		10/13/2015	TENDER EX		1,002,390	1,000,000	1,001,480	1,000,753		(215)		(215)		1,000,538		1,852	1,852	58,239	09/15/2017
437076 AP 7	HOME DEPOT INC		01/29/2015	WELLS FARGO		526,005	500,000	558,040	512,968		(969)		(969)		512,000		14,005	14,005	11,400	03/01/2016
44923Y AD 9	HYUNDAI AUTO RECV TR		02/17/2015	VARIOUS		1,499,393	1,499,393	1,499,252	1,499,344		15		15		1,499,359		33	33	5,260	03/15/2017
459056 8Y 6	INTERNATIONAL BK FOR RECO		02/26/2015	RBC CAPITAL		3,146,580	3,000,000	2,995,560	2,999,447		99		99		2,999,546		147,034	147,034	63,333	04/01/2016
46625Y CV 3	JP MORGAN COM MTG		12/15/2015	MORTGAGE PAYDOWN		333,516	333,516	329,719	329,591		3,925		3,925		333,516			0	6,912	07/15/2041
46625Y NC 3	JP MORGAN COM MTG		04/15/2015	VARIOUS		5,750,000	5,750,000	5,412,383	5,461,585		201,973		201,973		5,663,558		86,442	86,442	63,848	07/15/2042
46625Y NE 9	JP MORGAN COM MTG		06/15/2015	VARIOUS		5,000,000	5,000,000	4,599,414	4,650,676		205,799		205,799		4,856,475		143,525	143,525	107,860	07/15/2042
46625Y SG 9	JP MORGAN COM MTG		07/15/2015	VARIOUS		4,677,345	4,677,345	4,295,339	4,341,464		296,811		296,811		4,638,274		39,071	39,071	93,226	08/15/2042
487836 BC 1	KELLOGG CO		04/28/2015	USBCORP		1,084,100	1,000,000	996,520	998,121		117		117		998,237		85,863	85,863	19,136	11/15/2019
539830 AX 7	LOCKHEED MARTIN CORP		08/13/2015	CITIGROUP		1,011,100	1,000,000	999,240	999,733		97		97		999,831		11,269	11,269	19,656	09/15/2016
574599 BC 9	MASCO CORP		06/15/2015	MATURITY		1,000,000	1,000,000	994,810	999,707		293		293		1,000,000			0	24,000	06/15/2015
58013M EM 2	MCDONALDS CORP		04/21/2015	BB&T		1,015,060	1,000,000	985,880	989,901		411		411		990,312		24,748	24,748	20,344	01/15/2022

E14.3

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	F or e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
59023B AE 4	MERRILL LYNCH 2006-C1 A4		12/14/2015	MORTGAGE PAYDOWN		814,327	814,327	906,925	819,151		(4,823)		(4,823)		814,327			0	46,560	05/12/2039
59217G AD 1	MET LIFE GLOBAL FUNDING INC		02/23/2015	JP MORGAN		3,579,450	3,500,000	3,495,030	3,498,914		160		160		3,499,074		80,376	80,376	68,359	01/11/2016
617451 CL 1	MORGAN STANLEY CAP		09/14/2015	VARIOUS		1,773,705	1,773,705	1,780,956	1,779,158		(5,042)		(5,042)		1,774,116		(411)	(411)	50,732	11/14/2042
65475Q AD 3	NISSAN AUTO RECV		10/15/2015	VARIOUS		7,000,000	7,000,000	6,999,098	6,999,545		385		385		6,999,930		70	70	49,437	01/16/2018
65476H AD 2	NISSAN AUTO RECV		07/15/2015	VARIOUS		1,226,708	1,226,708	1,226,434	1,226,588		109		109		1,226,697		11	11	7,466	09/15/2017
693476 BH 5	PNC FUNDING CORP		02/08/2015	MATURITY		1,000,000	1,000,000	999,000	999,978		22		22		1,000,000		0	0	18,125	02/08/2015
69361Y AH 6	PSE & G TRANS UTILITY BONDS		12/15/2015	VARIOUS		3,490,593	3,490,593	3,770,486	3,581,553		(73,568)		(73,568)		3,507,986		(17,393)	(17,393)	154,733	12/15/2017
742651 DB 5	PRIVATE EXPT FDG CORP		02/25/2015	JP MORGAN		103,186	100,000	98,538	99,825		30		30		99,855		3,331	3,331	1,389	11/15/2015
76110W MB 9	RESIDENTIAL ASSET SEC		11/25/2015	VARIOUS		5,308	5,308	2,781	5,258		50		50		5,308		0	0	377	09/25/2031
85744N AA 9	STATE STR BK & TR CO		02/24/2015	BARCLAYS		2,080,720	2,000,000	1,995,660	1,999,462		79		79		1,999,541		81,179	81,179	65,367	01/15/2016
871829 AT 4	SYSCO CORP		07/14/2015	ISSUE CALLED at 101.000		1,161,500	1,150,000	1,147,482	1,147,562		176		176		1,147,738		13,762	13,762	27,025	10/02/2021
893045 AC 8	TRANS-ALLEGHENY INTST LIN		01/15/2015	MATURITY		1,500,000	1,500,000	1,494,390	1,499,952		48		48		1,500,000		0	0	30,000	01/15/2015
90131H AN 5	21ST CENTURY FOX AMRICA		08/11/2015	BANC OF AMERICA		1,148,450	1,000,000	1,212,170	1,115,948		(13,933)		(13,933)		1,102,015		46,435	46,435	65,742	03/01/2019
90664Z AV 2	UNION GAS LTD		03/09/2015	T D SECURITES		924,538	840,000	837,782	837,976		40		40		838,016		86,522	86,522	21,239	07/10/2023
91159H GU 8	US BANCORP		03/04/2015	MATURITY		1,000,000	1,000,000	998,260	999,935		65		65		1,000,000		0	0	15,750	03/04/2015
94707V AA 8	WEATHERFORD INTERNATIONAL		10/29/2015	STIEFL-F		870,000	1,000,000	1,002,900	1,001,909		(247)		(247)		1,001,661		(131,661)	(131,661)	58,083	09/15/2020
949746 QU 8	WELLS FARGO & CO NEW		02/26/2015	WELLS FARGO		2,074,400	2,000,000	2,013,482	2,004,179		(458)		(458)		2,003,721		70,679	70,679	34,309	06/15/2016
94975Z BU 9	WELLS FARGO FINL CDA CORP		07/15/2015	CIBC		1,171,386	1,115,000	1,114,509	1,114,568		36		36		1,114,604		56,778	56,778	32,921	01/29/2021
980888 AC 5	WOOLWORTHS LTD		09/22/2015	MATURITY		130,000	130,000	129,848	129,977		23		23		130,000		0	0	3,315	09/22/2015
02135Z AL 0	ALTALINK L P	C	03/11/2015	VARIOUS		904,335	810,000	810,000	810,000		0		0		810,000		94,335	94,335	10,179	11/06/2023
02137Z AE 4	ALTAGAS INCOME TRUST	C	07/07/2015	BMO CAPITAL		1,597,260	1,500,000	1,499,820	1,499,933		15		15		1,499,948		97,312	97,312	64,865	03/27/2017
02580Z AL 0	AMERICAN EXPRESS CANADA	C	06/03/2015	NBCS SECURITY		2,312,907	2,260,000	2,343,306	2,307,700		(14,300)		(14,300)		2,293,400		19,507	19,507	41,795	06/03/2016
05590H AG 2	BMW CDA INC	C	01/20/2015	NESBITT/BURNS		972,933	955,000	968,676	968,431		(269)		(269)		968,162		4,771	4,771	3,564	11/27/2017
064149 8J 9	BANK NOVA SCOTIA	C	06/10/2015	VARIOUS		2,246,577	2,256,000	2,255,896			(19)		(19)		2,255,877		(9,300)	(9,300)	7,193	05/01/2018
064149 ZN 0	BANK NOVA SCOTIA HALIFAX	C	01/14/2015	SCOTIA		932,613	890,000	959,234	941,811		(360)		(360)		941,452		(8,838)	(8,838)	29,349	01/22/2021
07329V AK 6	BCIMC REALTY CORP	C	07/16/2015	CIBC		905,411	840,000	828,458	829,610		677		677		830,286		75,125	75,125	31,261	06/29/2022
07329V AQ 3	BCIMC REALTY CORP	C	07/16/2015	CIBC		135,622	135,000	134,947			1		1		134,948		674	674	373	06/03/2021
07813Z BC 7	BELL CANADA	C	01/27/2015	FIDELITY CAP		961,228	919,000	859,522	864,803		445		445		865,248		95,980	95,980	10,965	03/22/2023
110574 AD 2	BRITISH COLUMBIA FERRY SV	C	04/08/2015	T D SECURITES		589,596	470,000	495,827	495,193		(184)		(184)		495,009		94,587	94,587	13,351	03/20/2037
12657Z AA 1	CU INC MEDIUM TERM NT CDS	C	02/03/2015	NBC CLEAR		2,101,455	1,700,000	2,117,010	2,017,277		(6,325)		(6,325)		2,010,952		90,503	90,503	56,058	08/13/2019
13591Z 8P 8	CANADIAN IMPERIAL BK COMM	C	01/13/2015	VARIOUS		3,377,488	3,315,000	3,414,980	3,378,709		(2,489)		(2,489)		3,376,220		1,267	1,267	57,013	01/14/2016
136765 AL 8	CANADIAN WESTN BK	C	03/05/2015	VARIOUS		1,021,231	1,000,000	1,004,750	1,002,218		(80)		(80)		1,002,138		19,094	19,094	16,984	01/18/2017
14006Z AD 9	CAPITAL DESJARDINS INC MT	C	03/12/2015	CIBC		1,070,706	931,000	1,028,206	1,011,556		(2,822)		(2,822)		1,008,734		61,972	61,972	17,332	05/05/2020
17039A AB 2	CHOICE PROPERTIES REIT	C	11/05/2015	T D SECURITES		1,191,928	1,091,000	1,116,966	1,114,811		(2,009)		(2,009)		1,112,802		79,126	79,126	72,250	07/05/2023
23384N AK 3	DAIMLER CDA FIN INC	C	08/11/2015	T D SECURITES		1,118,691	1,105,000	1,108,403	1,107,289		(655)		(655)		1,106,634		12,057	12,057	24,883	02/17/2017
29250Z AM 0	ENBRIDGE PIPELINES INC MT	C	01/28/2015	RBC DEXIA		1,059,448	835,000	941,546	939,116		(196)		(196)		938,920		120,528	120,528	14,510	04/06/2040
316701 AA 9	FIFTH AVENUE LP	C	08/05/2015	VARIOUS		10,575	10,575	10,575	10,575		0		0		10,575		0	0	375	08/05/2021
31943B AX 8	FIRST CAP RLTY INC	C	12/29/2014	ISSUE CALLED at 100.000		955,000	955,000	1,012,214	971,000		318		318		971,318		(16,318)	(16,318)	21,277	06/01/2015
31943B BR 0	FIRST CAP REALTY INC	C	01/20/2015	NESBITT/BURNS		1,396,444	1,325,000	1,311,472	1,313,785		73		73		1,313,858		82,586	82,586	7,026	12/05/2022
31943B BV 1	FIRST CAP RLTY INC	C	03/09/2015	VARIOUS		1,118,998	1,000,000	1,004,580	1,004,443		(65)		(65)		1,004,377		114,620	114,620	24,934	08/30/2024
37252B AC 6	GENWORTH MI CDA INC	C	03/09/2015	RBC DEXIA		499,997	486,000	486,000	486,000		0		0		486,000		13,997	13,997	9,150	04/01/2024
39138C AG 1	GREAT WEST OFECP OMC	C	08/27/2015	RBC DEXIA		927,822	820,000	913,619	891,373		(7,888)		(7,888)		883,485		44,337	44,337	40,115	08/13/2020
39191Z AV 1	GREAT TORONTO AIRPORTS	C	10/08/2015	CIBC		1,379,730	1,168,000	1,411,878	1,349,035		(26,132)		(26,132)		1,322,903		56,827	56,827	59,892	11/20/2019

E14.4

SCHEDULE D - PART 4

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

E14.5

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	F or e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
403925 AE 0	H&R REAL ESTATE INVT TR	C	02/02/2015	RBC DEXIA		2,383,018	2,200,000	2,390,399	2,356,709		(3,055)		(3,055)		2,353,655		29,363	29,363	65,633	02/03/2017
448055 AM 5	HUSKY ENERGY INC	C	03/18/2015	VARIOUS		1,158,862	1,150,000	1,146,447					0		1,146,447		12,416	12,416	744	03/12/2025
45834Z AA 7	INTER PIPELINE LTD	C	02/04/2015	T D SECURITES		570,720	500,000	500,000	500,000				0		500,000		70,720	70,720	12,690	02/02/2021
633067 WR 0	NATIONAL BK CDA MONTREAL	C	01/09/2015	NBCS SEC		748,651	745,000	751,271	748,960		(135)		(135)		748,825		(174)	(174)	7,762	01/11/2016
63306Z DL 2	NATIONAL BK CDA MED TERM	C	04/21/2015	NBCS SECURITY		767,775	750,000	766,008	755,685		(1,324)		(1,324)		754,362		13,413	13,413	13,241	04/26/2016
667869 AA 9	NORTHWESTCONNECT GROUP	C	11/02/2015	VARIOUS		16,453	16,453	16,561	16,551		(1)		(1)		16,550		(97)	(97)	738	04/30/2041
68214W AH 1	OMERS REALTY CORP	C	02/11/2015	NATIONAL FINANCIAL SERVICES CO		907,422	841,000	810,413	813,098		362		362		813,459		93,963	93,963	5,726	06/05/2023
683244 AT 4	ONTARIO SCH BRDS FING COR	C	03/10/2015	VARIOUS		495,992	414,550	414,550	414,550				0		414,550		81,442	81,442	15,826	06/25/2032
766910 AR 4	RIOCAN REAL ESTATE INVT T	C	01/14/2015	NBCS SECURITY		1,609,278	1,567,000	1,634,412	1,598,210		(1,185)		(1,185)		1,597,025		12,253	12,253	34,574	01/21/2016
775109 AP 6	ROGERS COMMUNICATIONS INC	C	10/13/2015	T D SECURITES		489,448	400,000	423,191	422,253		(359)		(359)		421,893		67,555	67,555	25,219	11/04/2039
780085 5B 8	ROYAL BANK CDA	C	12/08/2015	VARIOUS		3,572,930	3,500,000	3,564,925	3,562,999		(14,274)		(14,274)		3,548,725		24,206	24,206	48,056	12/08/2016
780086 JX 3	ROYAL BANK CDA	C	02/25/2015	VARIOUS		1,457,895	1,410,000	1,409,732	1,409,742		26		26		1,409,769		48,127	48,127	7,535	12/09/2019
82028K AR 2	SHAW COMMUNICATIONS	C	03/24/2015	T D SECURITIES		198,719	169,000	194,779			(721)		(721)		194,058		4,660	4,660	2,801	12/07/2020
866796 AB 1	SUN LIFE FINL INC	C	05/28/2015	VARIOUS		1,032,373	1,000,000	1,065,375	1,062,902		(740)		(740)		1,062,162		(29,789)	(29,789)	24,886	06/01/2036
87971M AM 5	TELUS CORP	C	01/16/2015	FIDELITY CAP		1,017,551	894,000	898,805	897,097		(26)		(26)		897,071		120,480	120,480	22,512	07/23/2020
87971M AQ 6	TELUS CORP	C	01/16/2015	FIDELITY CAP		628,719	609,000	573,319	576,475		185		185		576,661		52,059	52,059	7,155	03/15/2023
87971M AR 4	TELUS CORP	C	01/23/2015	VALEUS MOB		517,345	500,000	461,690			223		223		466,251		51,094	51,094	5,461	04/01/2024
891145 2R 4	TORONTO DOMINION BK ONT	C	03/11/2015	FIDELITY CAP		594,034	571,000	571,000	571,000				0		571,000		23,034	23,034	3,444	12/22/2021
89116Z AC 0	TORONTO DOM CTR WEST LTD	C	12/10/2015	SCOTIA		1,037,878	1,009,000	945,423	945,634		32		32		945,666		92,212	92,212	24,242	12/14/2105
89119Z AE 3	TORONTO HYDRO CORP	C	03/03/2015	CIBC		803,380	755,000	710,244	714,269		762		762		715,032		88,349	88,349	8,848	04/10/2023
94975Z BM 7	WELLS FARGO FIN CANADA	C	01/13/2015	NBCS SECURITY		2,283,738	2,202,000	2,214,632	2,211,209		(77)		(77)		2,211,132		72,606	72,606	31,081	07/25/2019
94975Z BN 5	WELLS FARGO CANADA COROP	C	04/22/2015	SCOTIA		819,824	759,000	759,000	759,000				0		759,000		60,824	60,824	19,657	01/24/2023
3899999	Total - Bonds - Industrial and Miscellaneous					172,290,851	167,606,065	169,510,006	165,040,935	0	(172,372)	0	(172,372)	0	168,600,633	0	3,690,222	3,690,222	4,485,283	XXX
8399997	Total - Bonds - Part 4					425,191,917	405,896,666	416,791,630	358,266,394	0	(788,955)	0	(788,955)	0	413,167,163	0	12,024,756	12,024,756	8,867,782	XXX
8399998	Total - Bonds - Summary Item from Part 5					102,353,061	97,448,000	103,311,919			(205,566)		(205,566)		103,106,350		(753,292)	(753,292)	995,769	XXX
8399999	Total - Bonds					527,544,978	503,344,666	520,103,549	358,266,394	0	(994,521)	0	(994,521)	0	516,273,513	0	11,271,464	11,271,464	9,863,551	XXX
Common Stocks - Industrial and Miscellaneous																				
021441 10 0	ALTERA CORP		03/18/2015	BONY		50,000,000	1,804,797	XXX	1,693,330	1,847,000	(153,670)		(153,670)		1,693,330		111,467	111,467	9,000	XXX
023135 10 6	AMAZON COM INC		12/09/2015	VARIOUS		64,000,000	42,056,229	XXX	11,628,589	19,862,400	(8,233,811)		(8,233,811)		11,628,589		30,427,640	30,427,640	XXX	XXX
032654 10 5	ANALOG DEVICES		06/10/2015	BONY		65,000,000	4,211,794	XXX	3,456,298	3,608,800	(152,502)		(152,502)		3,456,298		755,496	755,496	36,000	XXX
037833 10 0	APPLE COMPUTER		07/20/2015	VARIOUS		70,000,000	9,197,650	XXX	3,196,309	7,726,600	(4,530,291)		(4,530,291)		3,196,309		6,001,341	6,001,341	51,100	XXX
057224 10 7	BAKER HUGHES, INC.		05/05/2015	BONY		60,000,000	4,174,961	XXX	4,151,562	3,364,200	787,362		787,362		4,151,562		23,399	23,399	10,200	XXX
09253U 10 8	BLACKSTONE GROUP L P		10/01/2015	RETURN OF CAPITAL			75,128	XXX	75,128	75,128	0		0		75,128				0	XXX
127387 10 8	CADENCE DESIGN SYSTEMS INC		04/28/2015	BONY		130,199,920	2,454,555	XXX	1,319,193	2,469,892	(1,150,700)		(1,150,700)		1,319,193		1,135,362	1,135,362	XXX	XXX
149123 10 1	CATERPILLAR INC DEL		12/23/2015	VARIOUS		110,000,000	8,055,888	XXX	9,507,044	10,068,300	(561,256)		(561,256)		9,507,044		(1,451,156)	(1,451,156)	269,500	XXX
166764 10 0	CHEVRONTXACO CORP		04/28/2015	BONY		65,000,000	7,165,930	XXX	5,268,773	7,291,700	(2,022,928)		(2,022,928)		5,268,773		1,897,157	1,897,157	69,550	XXX
22822V 10 1	CROWN CASTLE INTL CORP		12/07/2015	BONY		38,900,000	3,339,251	XXX	2,745,410	3,061,430	(316,020)		(316,020)		2,745,410		593,841	593,841	127,592	XXX
263534 10 9	DU PONT (E.I.) DE NEMOURS		07/02/2015	RETURN OF CAPITAL			99,839	XXX	99,839	99,839	0		0		99,839				0	XXX
291011 10 4	EMERSON ELEC CO		07/01/2015	BNY BROKERAGE		40,000,000	2,213,127	XXX	2,587,556	2,469,200	118,356		118,356		2,587,556		(374,429)	(374,429)	37,600	XXX
31428X 10 6	FEDEX CORP		01/02/2015	PRIOR YEAR INCOME				XXX			0		0						5,000	XXX
343412 10 2	FLUOR CORP		12/16/2015	VARIOUS		20,000,000	934,117	XXX	1,198,208	1,212,600	(14,392)	226,208	(240,600)		972,000		(37,883)	(37,883)	12,600	XXX
345370 86 0	FORD MTR CO		01/14/2015	BONY		350,000,000	5,287,648	XXX	3,766,000	5,425,000	(1,659,000)		(1,659,000)		3,766,000		1,521,648	1,521,648	XXX	XXX
437076 10 2	HOME DEPOT INC		12/02/2015	BONY		30,000,000	4,029,619	XXX	2,379,159	3,149,100	(769,941)		(769,941)		2,379,159		1,650,460	1,650,460	53,100	XXX

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	F or e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
46120E 60 2	INTUITIVE SURGICAL INC.....		04/13/2015	BONY.....	4,000,000	2,176,028	XXX	1,932,252	2,115,760	(183,508)			(183,508)		1,932,252		243,776	243,776		XXX
478160 10 4	JOHNSON & JOHNSON.....		01/09/2015	BONY.....	72,800,000	7,697,789	XXX	4,939,658	7,612,696	(2,673,038)			(2,673,038)		4,939,658		2,758,131	2,758,131		XXX
49338L 10 3	KEYSIGHT TECHNOLOGIES INC.....		12/16/2015	BONY.....	87,500,000	2,855,273	XXX	1,602,515	2,954,875	(1,352,360)			(1,352,360)		1,602,515		1,252,758	1,252,758		XXX
500754 10 6	KRAFT HEINZ CO/THE.....		05/11/2015	BONY.....	46,600,000	4,010,956	XXX	2,919,956	1,425,413	(1,494,543)			(1,494,543)		1,425,413		2,585,543	2,585,543	51,260	XXX
55616P 10 4	MACYS INC.....		07/15/2015	DEUTSCHE BANK.....	40,000,000	2,767,157	XXX	1,664,432	2,630,000	(965,568)			(965,568)		1,664,432		1,102,725	1,102,725	39,400	XXX
58501N 10 1	MEDIVATION INC.....		07/31/2015	COWEN & CO.....	20,000,000	2,139,171	XXX	2,100,142	1,992,200	107,942			107,942		2,100,142		39,029	39,029		XXX
655844 10 8	NORFOLK SOUTHERN CORP.....		11/24/2015	VARIOUS.....	25,000,000	2,359,672	XXX	1,847,549	2,740,250	(892,701)			(892,701)		1,847,549		512,123	512,123	59,000	XXX
693475 10 5	PNC FINANCIAL SERVICES GROUP.....		12/16/2015	BONY.....	50,000,000	4,756,652	XXX	3,204,593	4,561,500	(1,356,908)			(1,356,908)		3,204,593		1,551,460	1,551,460	100,500	XXX
693718 10 8	PACCAR INC.....		12/23/2015	BONY INC.....	40,000,000	1,939,392	XXX	1,376,400	2,720,400	(1,344,000)			(1,344,000)		1,376,400		562,992	562,992	76,800	XXX
713448 10 8	PEPSICO INC MTN.....		02/11/2015	BONY.....	15,000,000	1,499,050	XXX	919,097	1,418,400	(499,304)			(499,304)		919,097		579,953	579,953	9,825	XXX
747525 10 3	QUALCOMM INC.....		02/10/2015	BONY.....	50,000,000	3,471,883	XXX	2,923,843	3,716,500	(792,658)			(792,658)		2,923,843		548,041	548,041		XXX
761283 10 0	RESTORATION HARDWARE HLDG.....		06/11/2015	VARIOUS.....	8,800,000	850,037	XXX	778,637		0			0		778,637		71,400	71,400		XXX
790849 10 3	ST JUDE MED INC.....		02/03/2015	BONY.....	25,000,000	1,687,723	XXX	1,600,408	1,625,750	(25,343)			(25,343)		1,600,408		87,315	87,315	6,750	XXX
82966C 10 3	SIRONA DENTAL SYSTEMS INC.....		12/16/2015	BONY.....	43,100,000	4,615,975	XXX	1,757,837	3,765,647	(2,007,810)			(2,007,810)		1,757,837		2,858,138	2,858,138		XXX
854502 10 1	STANLEY BLACK & DECKER IN.....		12/04/2015	BONY.....	20,000,000	2,188,496	XXX	1,780,442	1,921,600	(141,158)			(141,158)		1,780,442		408,054	408,054	31,800	XXX
88732J 20 7	TIME WARNER CABLE INC.....		05/26/2015	BONY.....	25,000,000	4,585,141	XXX	1,225,450	3,801,500	(2,576,050)			(2,576,050)		1,225,450		3,359,691	3,359,691	37,500	XXX
918204 10 8	V.F. CORP.....		03/31/2015	BONY.....	33,000,000	2,486,323	XXX	1,279,838	2,471,700	(1,191,862)			(1,191,862)		1,279,838		1,206,485	1,206,485	10,560	XXX
91913Y 10 0	VALERO ENERGY CORP.....		07/01/2015	VARIOUS.....	80,000,000	5,133,457	XXX	3,501,986	3,960,000	(458,014)			(458,014)		3,501,986		1,631,472	1,631,472	48,000	XXX
98310W 10 8	WYNDHAM WORLDWIDE.....		02/10/2015	VARIOUS.....	83,100,000	7,240,378	XXX	5,092,833	7,113,061	(2,020,228)			(2,020,228)		5,092,833		2,147,537	2,147,537		XXX
H8817H 10 0	TRANSOCEAN INC NEW.....		05/06/2015	BONY.....	100,000,000	1,951,942	XXX	2,101,000	1,833,000	268,000			268,000		2,101,000		(149,054)	(149,054)	75,000	XXX
001940 10 5	ATS AUTOMATION TOOLING SYSTEM.....		12/09/2015	VARIOUS.....	28,700,000	362,209	XXX	412,662	444,850	(32,188)			(32,188)		412,662		(50,453)	(50,453)		XXX
05277B 20 9	AUTOCANADA INC.....		03/24/2015	VARIOUS.....	6,500,000	235,615	XXX	191,765	289,250	(97,485)			(97,485)		191,765		43,851	43,851	1,625	XXX
05651W 20 9	BADGER DAYLIGHTING LTD.....		08/20/2015	VARIOUS.....	11,200,000	267,598	XXX	345,459	296,240	49,219			49,219		345,459		(77,861)	(77,861)	2,472	XXX
064149 10 7	BANK NOVA SCOTIA HALIFAX.....		12/11/2015	VARIOUS.....	9,435,000	591,953	XXX	314,237	625,635	(311,397)			(311,397)		314,237		277,715	277,715	15,912	XXX
09202D 20 7	BLACK DIAMOND GROUP LTD.....		01/23/2015	VARIOUS.....	11,700,000	120,804	XXX	357,161	149,058	208,103			208,103		357,161		(236,357)	(236,357)	936	XXX
103309 10 0	BOYD GROUP INCOME FD.....		12/15/2015	VARIOUS.....	3,623,000	221,100	XXX	142,840	172,455	(29,615)			(29,615)		142,840		78,261	78,261	1,238	XXX
136385 10 1	CANADIAN NAT RES LTD.....		06/16/2015	VARIOUS.....	800,000	27,889	XXX	34,078	28,736	5,342			5,342		34,078		(6,189)	(6,189)	548	XXX
15135U 10 9	CENOVUS ENERGY INC.....		04/13/2015	VARIOUS.....	4,400,000	95,592	XXX	127,514	105,468	22,046			22,046		127,514		(31,922)	(31,922)	1,597	XXX
172454 10 0	CINEPLEX INC.....		10/26/2015	CIBC.....	99,000	4,954	XXX	4,383	4,438	(56)			(56)		4,383		572	572	136	XXX
22576C 10 1	CRESCENY POINT ENERGY TRUST.....		02/02/2015	VARIOUS.....	13,400,000	378,644	XXX	481,275	360,594	120,681			120,681		481,275		(102,631)	(102,631)	4,968	XXX
249906 10 8	DESCARTES SYS GROUP INC.....		11/16/2015	VARIOUS.....	6,089,000	131,347	XXX	101,142	105,035	(3,893)			(3,893)		101,142		30,205	30,205	1	XXX
25675T 10 7	DOLLARAMA INC.....		12/01/2015	VARIOUS.....	10,063,000	731,256	XXX	276,315	597,742	(321,427)			(321,427)		276,315		454,940	454,940	1,898	XXX
286181 20 1	ELEMENT FINANCIAL CORP.....		07/22/2015	VARIOUS.....	4,600,000	90,699	XXX	62,885	65,044	(2,159)			(2,159)		62,885		27,814	27,814		XXX
335934 10 5	FIRST QUANTUM MINERALS LTD.....		05/08/2015	VARIOUS.....	11,100,000	203,457	XXX	251,793	183,261	68,532			68,532		251,793		(48,337)	(48,337)	541	XXX
380956 40 9	GOLDCORP INC NEW.....		04/30/2015	VARIOUS.....	15,300,000	348,367	XXX	444,089	328,491	115,598			115,598		444,089		(95,722)	(95,722)	3,622	XXX
45823T 10 6	INTACT FINL CORP.....		12/08/2015	VARIOUS.....	2,979,000	271,100	XXX	235,280	249,789	(14,509)			(14,509)		235,280		35,820	35,820	5,159	XXX
552704 10 8	MEG ENERGY CORP.....		12/29/2014	CS FIRST.....	10,400,000	207,785	XXX	274,877	203,320	71,557			71,557		274,877		(67,092)	(67,092)		XXX
559222 40 1	MAGNA INTL INC.....		09/18/2015	VARIOUS.....	5,500,000	389,055	XXX	91,211	377,670	(286,459)			(286,459)		91,211		297,844	297,844	3,236	XXX
56501R 10 6	MANULIFE FINANCIAL CORP.....		08/20/2015	VARIOUS.....	5,600,000	125,334	XXX	122,629	124,208	(1,579)			(1,579)		122,629		2,706	2,706	2,296	XXX
68272K 10 3	ONEX.....		09/03/2015	NBCS SECURITY.....	714,000	58,519	XXX	46,309	48,166	(1,857)			(1,857)		46,309		12,210	12,210	116	XXX
73755L 10 7	POTASH CORP SASK INC.....		11/04/2015	VARIOUS.....	9,600,000	281,356	XXX	207,947	394,272	(186,325)			(186,325)		207,947		73,409	73,409	15,180	XXX
739721 10 8	PRAIRIESKY ROYALTY.....		12/24/2015	VARIOUS.....	4,623	132	XXX	157		0			0		157		(25)	(25)	2	XXX

E14.6

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	F or e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
780087 10 2	ROYAL BK CDA MONTREAL QUE.....	C	10/29/2015	VARIOUS.....	4,806,000	345,615	XXX	310,226	385,633	(75,408)			(75,408)		310,226		35,389	35,389	11,006	XXX
820439 10 7	SHAWCOR LTD	C	05/19/2015	VARIOUS.....	6,300,000	233,456	XXX	173,113	267,120	(94,007)			(94,007)		173,113		60,343	60,343	945	XXX
846785 10 3	SPARTAN ENERGY CORP.....	C	08/12/2015	VARIOUS.....	68,700,000	171,532	XXX	263,266	191,673	71,593			71,593		263,266		(91,734)	(91,734)		XXX
85472N 10 9	STANTEC INC	C	08/04/2015	RAYMOND JAMES.....	2,900,000	105,428	XXX	92,614					0		92,614		12,814	12,814	609	XXX
866796 10 5	SUN LIFE FINANCIAL SVCS CAN.....	C	09/04/2015	VARIOUS.....	9,388,000	380,932	XXX	384,411	393,545	(9,134)			(9,134)		384,411		(3,479)	(3,479)	2,238	XXX
867224 10 7	SUNCOR ENERGY INC	C	10/13/2015	VARIOUS.....	1,873,000	66,456	XXX	65,909	69,114	(3,204)			(3,204)		65,909		547	547	1,732	XXX
87971M 99 6	TELUS CORP	C	12/17/2015	VARIOUS.....	19,300,000	768,076	XXX	522,198	808,477	(286,279)			(286,279)		522,198		245,878	245,878	31,320	XXX
89156V 10 6	TOURMALINE OIL CORP.....	C	04/30/2015	VARIOUS.....	4,700,000	189,292	XXX	172,829	181,890	(9,061)			(9,061)		172,829		16,462	16,462		XXX
89353D 10 7	TRANSCANADA CORP.....	C	10/09/2015	VARIOUS.....	12,400,000	580,746	XXX	546,734	708,040	(161,306)			(161,306)		546,734		34,012	34,012	20,377	XXX
91911K 10 2	VALEANT PHARMACEUTICALS INTERNATIONAL.....	C	10/21/2015	VARIOUS.....	2,600,000	349,167	XXX	139,504	432,458	(292,954)			(292,954)		139,504		209,663	209,663		XXX
G1151C 10 1	ACCENTURE LTD BERMUDA.....	R	03/16/2015	BONY.....	50,000,000	4,415,136	XXX	3,680,034	4,465,500	(785,466)			(785,466)		3,680,034		735,102	735,102		XXX
G2554F 11 3	COVIDIEN LTD	R	01/27/2015	EXCHANGE.....	30,000,000	3,220,180	XXX	2,776,215	3,068,400	(292,185)			(292,185)		2,776,215		443,965	443,965	10,800	XXX
G60754 10 1	MICHAEL KORS HOLDINGS LTD.....	R	08/10/2015	BONY.....	35,000,000	1,549,593	XXX	2,879,785	2,628,500	251,285			251,285		2,879,785		(1,330,191)	(1,330,191)		XXX
9099999	Total - Common Stocks - Industrial and Miscellaneous.....					179,032,802	XXX	112,659,569	152,360,056	(40,571,901)	0	226,208	(40,798,109)	0	112,433,361	0	66,599,441	66,599,441	1,368,147	XXX
9799997	Total - Common Stocks - Part 4.....					179,032,802	XXX	112,659,569	152,360,056	(40,571,901)	0	226,208	(40,798,109)	0	112,433,361	0	66,599,441	66,599,441	1,368,147	XXX
9799998	Total - Common Stocks - Summary Item from Part 5.....					9,775,853	XXX	9,370,582			0		0		9,370,582		405,267	405,267	81,127	XXX
9799999	Total - Common Stocks.....					188,808,655	XXX	122,030,151	152,360,056	(40,571,901)	0	226,208	(40,798,109)	0	121,803,943	0	67,004,708	67,004,708	1,449,274	XXX
9899999	Total - Preferred and Common Stocks.....					188,808,655	XXX	122,030,151	152,360,056	(40,571,901)	0	226,208	(40,798,109)	0	121,803,943	0	67,004,708	67,004,708	1,449,274	XXX
9999999	Total - Bonds, Preferred and Common Stocks.....					716,353,633	XXX	642,133,700	510,626,450	(40,571,901)	(994,521)	226,208	(41,792,630)	0	638,077,456	0	78,276,172	78,276,172	11,312,825	XXX

E14.7

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21	
											12	13	14	15	16						
CUSIP Identification	Description	F or e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
Bonds - All Other Government																					
110709	GC 0 BRITISH COLUMBIA PROV CDA.....	C	03/02/2015	FIDELITY CAP.....	07/21/2015	SCOTIA.....	690,000	760,208	708,968	759,611								(50,643)	(50,643)	13,218	4,658
135087	B2 9 CANADA GOVT.....	C	05/01/2015	VARIOUS.....	07/14/2015	VARIOUS.....	37,140,000	37,376,884	37,323,262	37,313,190								10,072	10,072	165,634	134,430
135087	C8 5 CANADA GOVT.....	C	01/13/2015	NBCS SECURITY.....	02/27/2015	VARIOUS.....	2,240,000	2,300,480	2,346,658	2,298,972								47,686	47,686	19,509	14,713
135087	D2 7 CANADA GOVT.....	C	02/11/2015	T D SECURITIES.....	03/30/2015	VARIOUS.....	1,747,000	1,783,076	1,778,462	1,781,344								(2,882)	(2,882)	3,314	718
135087	D5 0 CANADA GOVT.....	C	06/11/2015	VARIOUS.....	09/24/2015	VARIOUS.....	5,795,000	6,206,919	6,256,473	6,198,598								57,874	57,874	49,228	19,394
135087	D6 8 CANADA GOVT.....	C	09/11/2015	VARIOUS.....	10/26/2015	VALEUS MOB.....	4,537,000	4,565,355	4,559,821	4,561,849								(2,028)	(2,028)	22,499	16,047
135087	D9 2 CANADA GOVT.....	C	04/10/2015	NBCS SECURITY.....	06/10/2015	VARIOUS.....	1,650,000	1,708,080	1,682,663	1,706,193								(23,531)	(23,531)	7,050	3,051
135087	YL 2 CANADA GOVT.....	C	06/02/2015	RBC DEXIA.....	06/02/2015	VALEUS MOB.....	180,000	199,501	199,602	199,483								119	119	42	21
135087	ZJ 6 CANADA GOVT.....	C	05/20/2015	LAURENTI.....	07/09/2015	SCOTIA.....	5,700,000	6,358,521	6,444,420	6,344,368								100,052	100,052	21,824	88,818
135087	ZS 6 CANADA GOVT.....	C	06/01/2015	VARIOUS.....	07/30/2015	VARIOUS.....	5,598,000	7,298,944	7,218,549	7,287,034								(68,485)	(68,485)	106,220	27,408
135087	ZU 1 CANADA GOVT.....	C	04/21/2015	VARIOUS.....	06/01/2015	VARIOUS.....	1,447,000	1,609,023	1,601,028	1,607,618								(6,590)	(6,590)	15,096	12,493
68323A	CC 6 PROVINCE OF ONTARIO.....	C	04/15/2015	VARIOUS.....	09/09/2015	CS FIRST.....	7,033,000	7,893,190	7,236,605	7,885,630								(649,024)	(649,024)	190,455	87,726
68323A	CG 7 ONTARIO PROV.....	C	04/01/2015	VARIOUS.....	07/09/2015	SCOTIA.....	2,922,000	3,291,889	3,213,353	3,281,683								(10,206)	(10,206)	62,903	34,237
74814Z	ES 8 QUEBEC PROV.....	C	05/20/2015	VARIOUS.....	09/10/2015	LAURENTI.....	6,454,000	7,280,954	7,219,573	7,251,195								(29,759)	(29,759)	130,296	43,182
1099999	Total - Bonds - All Other Government.....							83,133,000	88,633,024	87,789,437	88,476,768	0	(156,254)	0	(156,254)	0	0	(687,333)	(687,333)	807,288	486,896
Bonds - Industrial and Miscellaneous																					
94975Z	BU 9 WELLS FARGO FINL CDA CORP.....		01/13/2015	CIBC.....	07/15/2015	CIBC.....	1,000,000	1,034,600	1,050,570	1,031,869								(2,731)	(2,731)	18,701	14,242
064149	S2 4 BANK OF NOV SCOTIA.....	C	09/28/2015	SCOTIA.....	10/13/2015	CIBC.....	3,400,000	3,450,150	3,451,000	3,449,493								1,507	1,507	4,386	1,880
13595Z	DS 2 CIBC.....	C	02/17/2015	CIBC.....	10/09/2015	CIBC.....	199,000	204,116	202,146	202,236								(1,880)	(1,880)	(90)	1,488
23384N	AK 3 DAIMLER CDA FIN INC.....	C	01/22/2015	RBC DEXIA.....	08/11/2015	T D SECURITES.....	500,000	509,250	506,195	506,809								(2,441)	(2,441)	(614)	5,091
34527A	BB 5 FORD CR CDA LTD.....	C	02/27/2015	MERRILL LYNCH.....	09/09/2015	SCOTIA.....	600,000	637,602	625,032	627,325								(10,277)	(10,277)	17,590	1,923
34527A	BD 1 FORD CR CDA LTD.....	C	04/14/2015	VARIOUS.....	09/09/2015	SCOTIA.....	1,200,000	1,273,444	1,249,980	1,264,007								(9,437)	(9,437)	(14,027)	11,029
40427H	RV 7 HSBC BANK CDA.....	C	04/01/2015	HSBC.....	11/25/2015	HSBC.....	1,264,000	1,331,953	1,306,002	1,314,648								(17,304)	(17,304)	29,159	246
40427H	SM 6 HSBC BK CDA.....	C	04/21/2015	NBCS SECURITY.....	10/09/2015	SCOTIA.....	425,000	435,719	432,999	432,879								(2,839)	(2,839)	119	3,412
40427H	SW 4 HSBC BANK CDA.....	C	04/01/2015	HSBC.....	07/08/2015	SCOTIA.....	1,124,000	1,123,955	1,120,718	1,123,955								0	(3,237)	(3,237)	5,425
45834Z	AM 1 INTER PIPELINE LTD.....	C	03/18/2015	NESBITT/BURNS.....	06/11/2015	T D SECURITES.....	563,000	563,000	543,250	563,000								0	(19,750)	(19,750)	4,160
633067	C2 7 NATIONAL BANK CDA.....	C	03/13/2015	NBCS SECURITY.....	10/22/2015	RBC DEXIA.....	972,000	972,000	951,588	972,000								0	(20,412)	(20,412)	12,417
70632Z	AE 1 PEMBINA PIPELINE.....	C	01/28/2015	NBCS SECURITY.....	03/18/2015	VARIOUS.....	600,000	599,748	607,047	599,750								2	2	7,297	2,531
780086	KD 5 ROYAL BANK CDA.....	C	03/12/2015	VARIOUS.....	10/20/2015	RBC DEXIA.....	1,465,000	1,462,896	1,428,295	1,463,071								175	175	(34,776)	200
82028K	AR 2 SHAW COMMUNICATIONS.....	C	01/27/2015	FIDELITY CAP.....	03/24/2015	VARIOUS.....	403,000	472,638	473,928	470,936								(1,703)	(1,703)	2,992	3,279
892329	AL 7 TOYOTA CREDIT CANADA INC.....	C	01/14/2015	FIDELITY CAP.....	02/11/2015	NATIONAL FINANCIAL SERVICES CO.....	600,000	607,824	614,874	607,604								(220)	(220)	7,270	3,327
3899999	Total - Bonds - Industrial and Miscellaneous.....							14,315,000	14,678,895	14,563,624	14,629,582	0	(49,312)	0	(49,312)	0	0	(65,959)	(65,959)	188,481	46,117
8399998	Total - Bonds.....							97,448,000	103,311,919	102,353,061	103,106,350	0	(205,566)	0	(205,566)	0	0	(753,292)	(753,292)	995,769	533,013
Common Stocks - Industrial and Miscellaneous																					
032654	10 5 ANALOG DEVICES.....		07/16/2015	VARIOUS.....	11/24/2015	BONY.....	45,000,000	2,803,580	2,783,197	2,803,580								0	(20,382)	(20,382)	18,000
291011	10 4 EMERSON ELEC CO.....		02/10/2015	VARIOUS.....	07/01/2015	JP MORGAN.....	25,000,000	1,442,183	1,383,205	1,442,183								0	(58,978)	(58,978)	23,500
654106	10 3 NIKE INC.....		02/11/2015	BONY.....	06/11/2015	VARIOUS.....	30,000,000	2,739,207	3,057,969	2,739,207								0	318,762	318,762	11,200
69343T	10 7 PJT PARTNERS INC.....		10/01/2015	SPINOFF.....	12/14/2015	BONY.....	6,387,000	75,128	149,056	75,128								0	73,928	73,928	
882508	10 4 TEXAS INSTRS INC.....		07/08/2015	BONY.....	12/18/2015	BONY.....	30,000,000	1,489,554	1,672,193	1,489,554								0	182,639	182,639	21,600
001940	10 5 ATS AUTOMATION TOOLING SYSTEM.....	C	10/22/2015	TD WATER.....	12/08/2015	GRIFFITH.....	536,000	7,196	6,301	7,196								0	(895)	(895)	
064149	10 7 BANK NOVA SCOTIA HALIFAX.....	C	10/22/2015	TD WATER.....	10/29/2015	RBC DEXIA.....	419,000	25,841	26,279	25,841								0	438	438	

E15

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	F or ei g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
103309 10 0	BOYD GROUP INCOME	C	10/22/2015	TD WATER.....	12/14/2015	LAURENTI.....	160,000	10,503	10,962	10,503	0	0	0	0	0	0	459	459	13	0
172454 10 0	CINEPLEX INC.....	C	10/22/2015	TD WATER.....	10/26/2015	CIBC.....	371,000	18,123	18,567	18,123	0	0	0	0	0	0	444	444	0	0
249906 10 8	DESCARTES SYS GROUP INC.....	C	10/22/2015	TD WATER.....	11/16/2015	VARIOUS.....	580,000	12,900	14,794	12,900	0	0	0	0	0	0	1,894	1,894	0	0
25675T 10 7	DOLLARAMA INC.....	C	10/22/2015	TD WATER.....	12/01/2015	CS FIRST.....	197,000	18,012	17,680	18,012	0	0	0	0	0	0	(333)	(333)	0	0
39945C 10 9	CGI GROUP INC.....	C	01/28/2015	NESBITT/BURNS.....	08/06/2015	BMO CAPITAL.....	1,300,000	63,005	65,000	63,005	0	0	0	0	0	0	1,995	1,995	0	0
45823T 10 6	INTACT FINL CORP.....	C	10/22/2015	TD WATER.....	12/08/2015	NBC CLEAR.....	281,000	26,800	25,020	26,800	0	0	0	0	0	0	(1,781)	(1,781)	0	0
73755L 10 7	POTASH CORP SASK INC.....	C	06/08/2015	VARIOUS.....	10/08/2015	VARIOUS.....	3,100,000	122,937	102,731	122,937	0	0	0	0	0	0	(20,207)	(20,207)	2,352	0
780087 10 2	ROYAL BK CDA MONTREAL QUE.....	C	10/22/2015	VARIOUS.....	10/29/2015	VARIOUS.....	1,759,000	138,710	126,481	138,710	0	0	0	0	0	0	(12,230)	(12,230)	2,310	0
87971M 10 3	TELUS CORP.....	C	10/22/2015	TD WATER.....	12/04/2015	T D SECURITES.....	326,000	14,329	14,325	14,329	0	0	0	0	0	0	(5)	(5)	0	0
87971M 99 6	TELUS CORP	C	02/27/2015	VARIOUS.....	09/15/2015	VARIOUS.....	2,500,000	110,010	103,856	110,010	0	0	0	0	0	0	(6,154)	(6,154)	2,152	0
91911K 10 2	VALEANT PHARMACEUTICALS INTERNATIONAL.....	C	08/25/2015	VARIOUS.....	10/21/2015	VARIOUS.....	970,000	252,564	198,237	252,564	0	0	0	0	0	0	(54,327)	(54,327)	0	0
9099999	Total - Common Stocks - Industrial and Miscellaneous.....							9,370,582	9,775,853	9,370,582	0	0	0	0	0	0	405,267	405,267	81,127	0
9799998	Total - Common Stocks.....							9,370,582	9,775,853	9,370,582	0	0	0	0	0	0	405,267	405,267	81,127	0
9899999	Total - Preferred and Common Stocks.....							9,370,582	9,775,853	9,370,582	0	0	0	0	0	0	405,267	405,267	81,127	0
9999999	Total - Bonds, Preferred and Common Stocks.....							112,682,501	112,128,914	112,476,932	0	(205,566)	0	(205,566)	0	0	(348,025)	(348,025)	1,076,896	533,013

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	Stock of Such Company Owned by Insurer on Statement Date	
								9	10
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code or Alien Insurer Identification Number	Naic Valuation Method (See Purposes and Procedures Manual of the NAIC Investment Analysis Office)	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Number of Shares	% of Outstanding

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: \$.....0.
2. Total amount of intangible assets nonadmitted \$.....0.

NONE

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 7, Section 1	Number of Shares	% of Outstanding

NONE

SCHEDULE DA - PART 1

Showing all SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identification	Description	Code	For or ei g n	Date Acquired	Name of Vendor	Maturity Date	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.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Nonadmitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																				
	GENERAL ELEC CAP CORP.....			10/26/2015	EXCHANGE.....	04/16/2016	4,896,431		215,980			5,242,000	4,680,452	9,124		0.964	26.707	AO		
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....						4,896,431	0	215,980	0	0	5,242,000	4,680,452	9,124	0	XXX	XXX	XXX	0	0
3899999	Total - Industrial & Miscellaneous (Unaffiliated).....						4,896,431	0	215,980	0	0	5,242,000	4,680,452	9,124	0	XXX	XXX	XXX	0	0
Total Bonds																				
7799999	Subtotals - Issuer Obligations.....						4,896,431	0	215,980	0	0	5,242,000	4,680,452	9,124	0	XXX	XXX	XXX	0	0
8399999	Subtotals - Bonds.....						4,896,431	0	215,980	0	0	5,242,000	4,680,452	9,124	0	XXX	XXX	XXX	0	0
Class One Money Market Mutual Funds																				
09248U	61 9 BLACKROCK LIQUIDITY TEMPFUND INST'L.....			11/30/2015	BLACKROCK.....	XXX	6,117,089						6,117,089							5,943
26188J	20 6 DREYFUS CASH MGT INST'L.....			11/30/2015	DREYFUS.....	XXX	1,031,313						1,031,313							407
38141W	23 2 GOLDMAN SACHS FINANCIAL SQUARE INST'L.....			12/23/2015	VARIOUS.....	XXX	27,264,172						27,264,172							30,039
8999999	Total - Class One Money Market Mutual Funds.....						34,412,574	0	0	0	0	XXX	34,412,574	0	0	XXX	XXX	XXX	36,389	0
9199999	Total - Short-Term Investments.....						39,309,005	0	215,980	0	0	XXX	39,093,026	9,124	0	XXX	XXX	XXX	36,389	0

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

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

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

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

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

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

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
Cash Equivalents (Schedule E Part 2 Type)						
000000 00 0	UNITED OVERSEAS BANK LTD, NY	C		1,000,000	1,000,000	02/03/2016
000000 00 0	SHINKIN CENTRAL BANK	C		1,500,000	1,500,000	01/13/2016
16706B UA 4	THE CHIBA BANK LTD NEW YORK BRANCH	C		1,000,000	1,000,000	01/27/2016
03664A C4 8	Antalis SA	C		839,258	839,258	03/04/2016
000000 00 0	DEN NORSKE BANK OSLO	C		1,300,000	1,300,000	12/24/2015
000000 00 0	RABOBANK NETHERLANDS	C		1,300,000	1,300,000	12/24/2015
000000 00 0	HSBC SECURITIES, INC.	C		3,000,000	3,000,000	12/24/2015
000000 00 0	NATIXIS NEW YORK BRANCH	C		5,000,000	5,000,000	12/24/2015
000000 00 0	PERSHING LLC	C		3,000,000	3,000,000	12/24/2015
000000 00 0	SOCIETE GENERALE NY BRANCH	C		5,000,000	5,000,000	12/24/2015
000000 00 0	DEUTSCHE BANK SECURITIES INC.	C		2,874,107	2,874,107	12/24/2015
000000 00 0	BANK OF NEW YORK G.C.	C		1,000,000	1,000,000	12/24/2015
000000 00 0	GOLDMAN SACHS & CO.	C		5,000,000	5,000,000	12/24/2015
000000 00 0	AUSTRALIA NEW ZEALAND LONDON	C		1,300,000	1,300,000	12/24/2015
000000 00 0	BARCLAYS BANK PLC	C		1,300,000	1,300,000	12/24/2015
000000 00 0	BANK OF MONTREAL, LONDON	C		1,300,000	1,300,000	12/28/2015
000000 00 0	LANDESBANK BADEN WUERTTEMBERG, STUT.	C		1,300,000	1,300,000	12/24/2015
000000 00 0	SKANDANAVISKA ENSKILDA BANKEN	C		1,300,000	1,300,000	12/24/2015
140212 07 7	NATIXIS FINANCIAL PRODUCTS LLC	C		1,000,000	1,000,000	01/25/2016
83051H 4D 5	SKANDI NEW YORK	C		500,000	500,000	01/20/2016
63307U HK 0	NATIONAL BANK OF CANADA NY	C		1,500,000	1,500,000	02/18/2016
22536E N3 6	CIC NY	C		1,000,000	1,000,000	02/01/2016
40428A P2 7	HSBC USA NY	C		1,000,000	1,000,000	03/16/2016
9612C4 RP 8	WESTPAC BKG CORP	C		999,978	999,978	03/03/2016
89113E L8 7	TORONTO DOMINION NY	C		1,500,000	1,500,000	05/06/2016
9199999	Total - Cash Equivalents (Schedule E Part 2 Type)			45,813,343	45,813,343	XXX
9999999	Totals			45,813,343	45,813,343	XXX

General Interrogatories:

- The activity for the year: Fair Value \$.....25,974,070 Book/Adjusted Carrying Value \$.....25,974,070
- Average balance for the year: Fair Value \$....42,420,072 Book/Adjusted Carrying Value \$....42,420,072
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1: \$.....45,813,343 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

Annual Statement for the year 2015 of the **AFFILIATED FM INSURANCE COMPANY**
SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS
 Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation / Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
---------------------------	------------------	-----------	--	-----------------	-----------------------------------	--------------------

General Interrogatories:

1. The activity for the year: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0
2. Average balance for the year: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0

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						
BANK OF AMERICA (CDR CLAIMS).....	HARTFORD, CT.....				(10,586,279)	XXX
JP MORGAN CHASE.....	NEW YORK, NY.....	0.230	32,574		54,716,039	XXX
NORTHERN TRUST.....	CHICAGO, IL.....				11,809,781	XXX
ROYAL BANK (RES ACCT).....	TORONTO, ON, CAN.....	0.700	45,747	3,810	14,197,096	XXX
ROYAL BANK (USD).....	TORONTO, ON, CAN.....				6,263,287	XXX
ROYAL BANK (LOSS PAY).....	TORONTO, ON, CAN.....				10,820,352	XXX
0199998. Deposits in.....2 depositories that do not exceed allowable limits in any one depository (see Instructions) - Open Depositories.....	XXX	XXX			(29,317)	XXX
0199999. Total - Open Depositories.....	XXX	XXX	78,321	3,810	87,190,959	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	78,321	3,810	87,190,959	XXX
0599999. Total Cash.....	XXX	XXX	78,321	3,810	87,190,959	XXX

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

1. January.....	4,022,472	4. April.....	5,740,050	7. July.....	(5,867,974)	10. October.....	44,939,550
2. February.....	6,519,466	5. May.....	2,224,471	8. August.....	16,336,597	11. November.....	50,714,686
3. March.....	9,067,407	6. June.....	(10,170,424)	9. September.....	47,943,447	12. December.....	87,190,959

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
All Other Government Bonds - Issuer Obligations							
CANADA GOVT.....		12/23/2015	0.430	01/28/2016	1,199,613		509
CANADA GOVT.....		12/16/2015	0.461	02/11/2016	299,845		61
CANADA GOVT.....		12/15/2015	0.463	03/10/2016	499,562		108
0699999. All Other Government Bonds - Issuer Obligations.....					1,999,020	.0	678
1099999. Total - All Other Government Bonds					1,999,020	.0	678
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations							
CANADA T-BILL DISC NOTE.....		12/03/2015	0.483	02/25/2016	1,948,558		785
1199999. U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations.....					1,948,558	.0	785
1799999. Total - U.S. States, Territories and Possessions (Direct and Guaranteed).....					1,948,558	.0	785
Total Bonds							
7799999. Subtotals - Issuer Obligations.....					3,947,578	.0	1,463
8399999. Subtotals - Bonds.....					3,947,578	.0	1,463
8699999. Total - Cash Equivalents.....					3,947,578	.0	1,463

AFFILIATED FM INSURANCE COMPANY

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits for the		All Other Special Deposits	
			Benefit of All Policyholders		5 Book/Adjusting Carrying Value	6 Fair Value
			3 Book/Adjusting Carrying Value	4 Fair Value		
1. Alabama.....AL						
2. Alaska.....AK						
3. Arizona.....AZ						
4. Arkansas.....AR						
5. California.....CA						
6. Colorado.....CO						
7. Connecticut.....CT						
8. Delaware.....DE						
9. District of Columbia.....DC						
10. Florida.....FL						
11. Georgia.....GA	B.	Property and Causalty.....			25,114	25,078
12. Hawaii.....HI						
13. Idaho.....ID						
14. Illinois.....IL						
15. Indiana.....IN						
16. Iowa.....IA						
17. Kansas.....KS						
18. Kentucky.....KY						
19. Louisiana.....LA						
20. Maine.....ME						
21. Maryland.....MD					50,228	50,157
22. Massachusetts.....MA	B.	Property and Causalty.....				
23. Michigan.....MI						
24. Minnesota.....MN						
25. Mississippi.....MS						
26. Missouri.....MO						
27. Montana.....MT						
28. Nebraska.....NE						
29. Nevada.....NV						
30. New Hampshire.....NH						
31. New Jersey.....NJ					813,700	812,535
32. New Mexico.....NM	B.	Property and Causalty.....				
33. New York.....NY						
34. North Carolina.....NC	B.	Property and Causalty.....			301,370	300,939
35. North Dakota.....ND						
36. Ohio.....OH						
37. Oklahoma.....OK						
38. Oregon.....OR	B.	Property and Causalty, Workers Compensation.....			668,038	667,081
39. Pennsylvania.....PA						
40. Rhode Island.....RI	B.	Property and Causalty.....	3,194,526	3,189,953		
41. South Carolina.....SC						
42. South Dakota.....SD						
43. Tennessee.....TN						
44. Texas.....TX						
45. Utah.....UT						
46. Vermont.....VT						
47. Virginia.....VA						
48. Washington.....WA						
49. West Virginia.....WV						
50. Wisconsin.....WI						
51. Wyoming.....WY						
52. American Samoa.....AS						
53. Guam.....GU						
54. Puerto Rico.....PR						
55. US Virgin Islands.....VI						
56. Northern Mariana Islands.....MP						
57. Canada.....CAN						
58. Aggregate Alien and Other.....OT	XXX	XXX	0	0	0	0
59. Total.....	XXX	XXX	3,194,526	3,189,953	1,858,450	1,855,790

DETAILS OF WRITE-INS

5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for line 58 from overflow page.....	XXX	XXX	0	0	0	0
5899. Total (Lines 5801 thru 5803+5898) (Line 58 above).....	XXX	XXX	0	0	0	0

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