



# ANNUAL STATEMENT

For the Year Ended December 31, 2017

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 RI	State of Domicile or Port of Entry RI	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. Theresa Ann Molloy	Vice President & Controller	4. William Alfred Mekrut #	Vice President & Treasurer

### OTHER

Bret Nils Ahnell	Executive Vice President	Kevin Scott Ingram	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	Gracia Catherine Martore	Christine Mary McCarthy	Stuart Blain Parker
Edward Joseph Rapp	Shivan Sivaswamy Subramaniam	Israel Ruiz	Michel Giannuzzi
Glenn Rodney Landau #			

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 22nd day of February 2018  
John A. Soares III Notary Public  
Expires July 5, 2021

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 \_\_\_\_\_

**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.....	185,862,412	6.3	185,862,412		185,862,412	6.3
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).....	159,998,978	5.4	159,998,978		159,998,978	5.4
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations.....	10,275,603	0.3	10,275,603		10,275,603	0.3
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....	12,277,513	0.4	12,277,513		12,277,513	0.4
1.43 Revenue and assessment obligations.....	200,394,835	6.8	200,394,835		200,394,835	6.8
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.....	26,942	0.0	26,942		26,942	0.0
1.512 Issued or guaranteed by FNMA and FHLMC.....	138,446,955	4.7	138,446,955		138,446,955	4.7
1.513 All other.....	247,123,606	8.3	247,123,606		247,123,606	8.3
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).....	322,520,339	10.9	322,520,339		322,520,339	10.9
2.2 Unaffiliated non-U.S. securities (including Canada).....	91,238,850	3.1	91,238,850		91,238,850	3.1
2.3 Affiliated securities.....		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds.....	83,851,050	2.8	83,851,050		83,851,050	2.8
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.....	1,273,444,391	43.0	1,273,444,391		1,273,444,391	43.0
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.....		0.0			0	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral).....	42,880,694	1.4	42,880,694	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments.....	194,672,989	6.6	194,672,989	42,880,694	237,553,683	8.0
11. Other invested assets.....		0.0			0	0.0
12. Total invested assets.....	2,963,015,157	100.0	2,963,015,157	42,880,694	2,963,015,157	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.....	<b>NONE</b>	
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.....	<b>NONE</b>	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 of mortgages owned 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.....	<b>NONE</b>	
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.....		2,454,030,210
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		840,142,934
3.	Accrual of discount.....		892,187
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	(156,929)	
4.2	Part 2, Section 1, Column 15.....		
4.3	Part 2, Section 2, Column 13.....	199,316,872	
4.4	Part 4, Column 11.....	(32,053,676)	167,106,267
5.	Total gain (loss) on disposals, Part 4, Column 19.....		59,900,774
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		779,970,339
7.	Deduct amortization of premium.....		6,345,424
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.....	10,295,135	
9.4	Part 4, Column 13.....		10,295,135
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....		2,725,461,474
11.	Deduct total nonadmitted amounts.....		
12.	Statement value at end of current period (Line 10 minus Line 11).....		2,725,461,474

**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
<b>BONDS</b> Governments (Including all obligations guaranteed by governments)	1. United States.....	185,889,353	184,159,013	185,673,754	188,357,046
	2. Canada.....	159,998,979	158,479,213	160,468,279	155,413,000
	3. Other Countries.....				
	4. Totals.....	345,888,332	342,638,226	346,142,033	343,770,046
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	10,275,603	10,554,174	10,844,938	9,075,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	12,277,513	12,528,935	13,017,026	10,965,000
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.....	338,841,790	344,907,415	347,311,745	313,444,789
Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (Unaffiliated)	8. United States.....	569,643,947	576,667,113	571,808,761	565,852,716
	9. Canada.....	83,490,002	82,735,208	83,820,487	81,738,999
	10. Other Countries.....	7,748,846	7,734,255	7,748,348	7,750,000
	11. Totals.....	660,882,795	667,136,576	663,377,596	655,341,715
Parent, Subsidiaries and Affiliates	12. Totals.....				
	13. Total Bonds.....	1,368,166,033	1,377,765,326	1,380,693,338	1,332,596,550
<b>PREFERRED STOCKS</b> 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
<b>COMMON STOCKS</b> Industrial and Miscellaneous (Unaffiliated)	20. United States.....	1,316,074,741	1,316,074,741	806,677,226	
	21. Canada.....	5,307,200	5,307,200	4,436,657	
	22. Other Countries.....	35,913,500	35,913,500	9,957,607	
	23. Totals.....	1,357,295,441	1,357,295,441	821,071,490	
Parent, Subsidiaries and Affiliates	24. Totals.....				
	25. Total Common Stocks.....	1,357,295,441	1,357,295,441	821,071,490	
	26. Total Stocks.....	1,357,295,441	1,357,295,441	821,071,490	
	27. Total Bonds and Stocks.....	2,725,461,474	2,735,060,767	2,201,764,828	

**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 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
<b>1. U.S. Governments</b>												
1.1 NAIC 1.....		36,987,054	148,875,358	26,942		XXX	185,889,354	13.6	242,507,453	17.4	185,889,354	
1.2 NAIC 2.....						XXX	0	0.0		0.0		
1.3 NAIC 3.....						XXX	0	0.0		0.0		
1.4 NAIC 4.....						XXX	0	0.0		0.0		
1.5 NAIC 5.....						XXX	0	0.0		0.0		
1.6 NAIC 6.....						XXX	0	0.0		0.0		
1.7 Totals.....	0	36,987,054	148,875,358	26,942	0	XXX	185,889,354	13.6	242,507,453	17.4	185,889,354	0
<b>2. All Other Governments</b>												
2.1 NAIC 1.....	26,747,790	84,800,363	48,450,825			XXX	159,998,978	11.7	110,365,761	7.9	114,568,789	45,430,189
2.2 NAIC 2.....						XXX	0	0.0		0.0		
2.3 NAIC 3.....						XXX	0	0.0		0.0		
2.4 NAIC 4.....						XXX	0	0.0		0.0		
2.5 NAIC 5.....						XXX	0	0.0		0.0		
2.6 NAIC 6.....						XXX	0	0.0		0.0		
2.7 Totals.....	26,747,790	84,800,363	48,450,825	0	0	XXX	159,998,978	11.7	110,365,761	7.9	114,568,789	45,430,189
<b>3. U.S. States, Territories and Possessions, etc., Guaranteed</b>												
3.1 NAIC 1.....		3,872,975	5,235,915	1,166,713		XXX	10,275,603	0.8	6,191,954	0.4	10,275,603	
3.2 NAIC 2.....						XXX	0	0.0		0.0		
3.3 NAIC 3.....						XXX	0	0.0		0.0		
3.4 NAIC 4.....						XXX	0	0.0		0.0		
3.5 NAIC 5.....						XXX	0	0.0		0.0		
3.6 NAIC 6.....						XXX	0	0.0		0.0		
3.7 Totals.....	0	3,872,975	5,235,915	1,166,713	0	XXX	10,275,603	0.8	6,191,954	0.4	10,275,603	0
<b>4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>												
4.1 NAIC 1.....		7,449,757	4,827,756			XXX	12,277,513	0.9	14,924,176	1.1	12,277,513	
4.2 NAIC 2.....						XXX	0	0.0		0.0		
4.3 NAIC 3.....						XXX	0	0.0		0.0		
4.4 NAIC 4.....						XXX	0	0.0		0.0		
4.5 NAIC 5.....						XXX	0	0.0		0.0		
4.6 NAIC 6.....						XXX	0	0.0		0.0		
4.7 Totals.....	0	7,449,757	4,827,756	0	0	XXX	12,277,513	0.9	14,924,176	1.1	12,277,513	0
<b>5. U.S. Special Revenue &amp; Special Assessment Obligations, etc., Non-Guaranteed</b>												
5.1 NAIC 1.....	3,935,018	78,156,445	102,410,833	32,852,551	108,817,318	XXX	326,172,165	23.8	328,135,638	23.5	326,172,165	
5.2 NAIC 2.....		2,853,102	9,065,148			XXX	11,918,250	0.9	7,721,866	0.6	11,918,250	
5.3 NAIC 3.....						XXX	0	0.0		0.0		
5.4 NAIC 4.....						XXX	0	0.0		0.0		
5.5 NAIC 5.....						XXX	0	0.0		0.0		
5.6 NAIC 6.....				751,375		XXX	751,375	0.1		0.0	751,375	
5.7 Totals.....	3,935,018	81,009,547	111,475,981	33,603,926	108,817,318	XXX	338,841,790	24.8	335,857,504	24.1	338,841,790	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 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
<b>6. Industrial and Miscellaneous (unaffiliated)</b>												
6.1 NAIC 1.....	12,525,614	239,471,871	192,258,777	720,982	84,947,922	.XXX	529,925,166	38.7	541,077,545	38.8	508,396,371	21,528,795
6.2 NAIC 2.....	6,393,967	65,906,812	57,232,412	595,154	79,502	.XXX	130,207,847	9.5	142,735,798	10.2	120,980,650	9,227,197
6.3 NAIC 3.....		749,782				.XXX	749,782	0.1	749,691	0.1		749,782
6.4 NAIC 4.....						.XXX	0	0.0		0.0		
6.5 NAIC 5.....						.XXX	0	0.0		0.0		
6.6 NAIC 6.....						.XXX	0	0.0		0.0		
6.7 Totals.....	18,919,581	306,128,465	249,491,189	1,316,136	85,027,424	.XXX	660,882,795	48.3	684,563,034	49.1	629,377,021	31,505,774
<b>7. Hybrid Securities</b>												
7.1 NAIC 1.....						.XXX	0	0.0		0.0		
7.2 NAIC 2.....						.XXX	0	0.0		0.0		
7.3 NAIC 3.....						.XXX	0	0.0		0.0		
7.4 NAIC 4.....						.XXX	0	0.0		0.0		
7.5 NAIC 5.....						.XXX	0	0.0		0.0		
7.6 NAIC 6.....						.XXX	0	0.0		0.0		
7.7 Totals.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
<b>8. Parent, Subsidiaries and Affiliates</b>												
8.1 NAIC 1.....						.XXX	0	0.0		0.0		
8.2 NAIC 2.....						.XXX	0	0.0		0.0		
8.3 NAIC 3.....						.XXX	0	0.0		0.0		
8.4 NAIC 4.....						.XXX	0	0.0		0.0		
8.5 NAIC 5.....						.XXX	0	0.0		0.0		
8.6 NAIC 6.....						.XXX	0	0.0		0.0		
8.7 Totals.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
<b>9. SVO Identified Funds</b>												
9.1 NAIC 1.....	.XXX	.XXX	.XXX	.XXX	.XXX		0	0.0		0.0		
9.2 NAIC 2.....	.XXX	.XXX	.XXX	.XXX	.XXX		0	0.0		0.0		
9.3 NAIC 3.....	.XXX	.XXX	.XXX	.XXX	.XXX		0	0.0		0.0		
9.4 NAIC 4.....	.XXX	.XXX	.XXX	.XXX	.XXX		0	0.0		0.0		
9.5 NAIC 5.....	.XXX	.XXX	.XXX	.XXX	.XXX		0	0.0		0.0		
9.6 NAIC 6.....	.XXX	.XXX	.XXX	.XXX	.XXX		0	0.0		0.0		
9.7 Totals.....	.XXX	.XXX	.XXX	.XXX	.XXX	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 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
<b>10. Total Bonds Current Year</b>												
10.1 NAIC 1.....	(d).....43,208,422	.....450,738,465	.....502,059,464	.....34,767,188	.....193,765,240	.....0	.....1,224,538,779	.....89.5	.....XXX	.....XXX	.....1,157,579,795	.....66,958,984
10.2 NAIC 2.....	(d).....6,393,967	.....68,759,914	.....66,297,560	.....595,154	.....79,502	.....0	.....142,126,097	.....10.4	.....XXX	.....XXX	.....132,898,900	.....9,227,197
10.3 NAIC 3.....	(d).....0	.....749,782	.....0	.....0	.....0	.....0	.....749,782	.....0.1	.....XXX	.....XXX	.....0	.....749,782
10.4 NAIC 4.....	(d).....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....XXX	.....XXX	.....0	.....0
10.5 NAIC 5.....	(d).....0	.....0	.....0	.....0	.....0	.....(c)	.....0	.....0.0	.....XXX	.....XXX	.....0	.....0
10.6 NAIC 6.....	(d).....0	.....0	.....0	.....751,375	.....0	.....(c)	.....751,375	.....0.1	.....XXX	.....XXX	.....751,375	.....0
10.7 Totals.....	.....49,602,389	.....520,248,161	.....568,357,024	.....36,113,717	.....193,844,742	.....(b).....0	.....1,368,166,033	.....100.0	.....XXX	.....XXX	.....1,291,230,070	.....76,935,963
10.8 Line 10.7 as a % of Col. 7.....	.....3.6	.....38.0	.....41.5	.....2.6	.....14.2	.....0.0	.....100.0	.....XXX	.....XXX	.....XXX	.....94.4	.....5.6
<b>11. Total Bonds Prior Year</b>												
11.1 NAIC 1.....	.....21,335,096	.....468,773,444	.....512,919,399	.....24,803,354	.....215,371,235	.....XXX	.....XXX	.....XXX	.....1,243,202,528	.....89.2	.....1,216,789,232	.....26,413,296
11.2 NAIC 2.....	.....10,035,094	.....74,039,410	.....58,537,356	.....6,432,990	.....1,412,814	.....XXX	.....XXX	.....XXX	.....150,457,664	.....10.8	.....143,046,755	.....7,410,909
11.3 NAIC 3.....	.....0	.....749,691	.....0	.....0	.....0	.....XXX	.....XXX	.....XXX	.....749,691	.....0.1	.....0	.....749,691
11.4 NAIC 4.....	.....0	.....0	.....0	.....0	.....0	.....XXX	.....XXX	.....XXX	.....0	.....0.0	.....0	.....0
11.5 NAIC 5.....	.....0	.....0	.....0	.....0	.....0	.....XXX	.....XXX	.....XXX	.....(c).....0	.....0.0	.....0	.....0
11.6 NAIC 6.....	.....0	.....0	.....0	.....0	.....0	.....XXX	.....XXX	.....XXX	.....(c).....0	.....0.0	.....0	.....0
11.7 Totals.....	.....31,370,190	.....543,562,545	.....571,456,755	.....31,236,344	.....216,784,049	.....0	.....XXX	.....XXX	.....(b).....1,394,409,883	.....100.0	.....1,359,835,987	.....34,573,896
11.8 Line 11.7 as a % of Col. 9.....	.....2.2	.....39.0	.....41.0	.....2.2	.....15.5	.....0.0	.....XXX	.....XXX	.....100.0	.....XXX	.....97.5	.....2.5
<b>12. Total Publicly Traded Bonds</b>												
12.1 NAIC 1.....	.....41,208,454	.....407,141,619	.....480,697,297	.....34,767,187	.....193,765,238	.....0	.....1,157,579,795	.....84.6	.....1,216,789,232	.....87.3	.....1,157,579,795	.....XXX
12.2 NAIC 2.....	.....6,393,967	.....63,026,060	.....62,804,217	.....595,154	.....79,502	.....0	.....132,898,900	.....9.7	.....143,046,755	.....10.3	.....132,898,900	.....XXX
12.3 NAIC 3.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....0	.....XXX
12.4 NAIC 4.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....0	.....XXX
12.5 NAIC 5.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....0	.....XXX
12.6 NAIC 6.....	.....0	.....0	.....0	.....751,375	.....0	.....0	.....751,375	.....0.1	.....0	.....0.0	.....751,375	.....XXX
12.7 Totals.....	.....47,602,421	.....470,167,679	.....543,501,514	.....36,113,716	.....193,844,740	.....0	.....1,291,230,070	.....94.4	.....1,359,835,987	.....97.5	.....1,291,230,070	.....XXX
12.8 Line 12.7 as a % of Col. 7.....	.....3.7	.....36.4	.....42.1	.....2.8	.....15.0	.....0.0	.....100.0	.....XXX	.....XXX	.....XXX	.....100.0	.....XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10.....	.....3.5	.....34.4	.....39.7	.....2.6	.....14.2	.....0.0	.....94.4	.....XXX	.....XXX	.....XXX	.....94.4	.....XXX
<b>13. Total Privately Placed Bonds</b>												
13.1 NAIC 1.....	.....1,999,968	.....43,596,845	.....21,362,171	.....0	.....0	.....0	.....66,958,984	.....4.9	.....26,413,296	.....1.9	.....XXX	.....66,958,984
13.2 NAIC 2.....	.....0	.....5,733,853	.....3,493,344	.....0	.....0	.....0	.....9,227,197	.....0.7	.....7,410,909	.....0.5	.....XXX	.....9,227,197
13.3 NAIC 3.....	.....0	.....749,782	.....0	.....0	.....0	.....0	.....749,782	.....0.1	.....749,691	.....0.1	.....XXX	.....749,782
13.4 NAIC 4.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
13.5 NAIC 5.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
13.6 NAIC 6.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
13.7 Totals.....	.....1,999,968	.....50,080,480	.....24,855,515	.....0	.....0	.....0	.....76,935,963	.....5.6	.....34,573,896	.....2.5	.....XXX	.....76,935,963
13.8 Line 13.7 as a % of Col. 7.....	.....2.6	.....65.1	.....32.3	.....0.0	.....0.0	.....0.0	.....100.0	.....XXX	.....XXX	.....XXX	.....XXX	.....100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10.....	.....0.1	.....3.7	.....1.8	.....0.0	.....0.0	.....0.0	.....5.6	.....XXX	.....XXX	.....XXX	.....XXX	.....5.6

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- (a) Includes \$.....76,935,963 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 short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.



**SCHEDULE D - PART 1A - SECTION 2**

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

Distribution by Type	1 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 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.6	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
<b>1. U.S. Governments</b>												
1.1 Issuer Obligations.....		36,987,054	148,875,358			.XXX	185,862,412	13.6	242,478,795	17.4	185,862,412	
1.2 Residential Mortgage-Backed Securities.....				26,942		.XXX	26,942	0.0	28,658	0.0	26,942	
1.3 Commercial Mortgage-Backed Securities.....						.XXX	0	0.0	0	0.0	0	
1.4 Other Loan-Backed and Structured Securities.....						.XXX	0	0.0	0	0.0	0	
1.5 Totals.....	0	36,987,054	148,875,358	26,942	0	.XXX	185,889,354	13.6	242,507,453	17.4	185,889,354	0
<b>2. All Other Governments</b>												
2.1 Issuer Obligations.....	26,747,790	84,800,363	48,450,825			.XXX	159,998,978	11.7	110,365,761	7.9	114,568,789	45,430,189
2.2 Residential Mortgage-Backed Securities.....						.XXX	0	0.0	0	0.0	0	
2.3 Commercial Mortgage-Backed Securities.....						.XXX	0	0.0	0	0.0	0	
2.4 Other Loan-Backed and Structured Securities.....						.XXX	0	0.0	0	0.0	0	
2.5 Totals.....	26,747,790	84,800,363	48,450,825	0	0	.XXX	159,998,978	11.7	110,365,761	7.9	114,568,789	45,430,189
<b>3. U.S. States, Territories and Possessions, Guaranteed</b>												
3.1 Issuer Obligations.....		3,872,975	5,235,915	1,166,713		.XXX	10,275,603	0.8	6,191,954	0.4	10,275,603	
3.2 Residential Mortgage-Backed Securities.....						.XXX	0	0.0	0	0.0	0	
3.3 Commercial Mortgage-Backed Securities.....						.XXX	0	0.0	0	0.0	0	
3.4 Other Loan-Backed and Structured Securities.....						.XXX	0	0.0	0	0.0	0	
3.5 Totals.....	0	3,872,975	5,235,915	1,166,713	0	.XXX	10,275,603	0.8	6,191,954	0.4	10,275,603	0
<b>4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>												
4.1 Issuer Obligations.....		7,449,757	4,827,756			.XXX	12,277,513	0.9	14,924,176	1.1	12,277,513	
4.2 Residential Mortgage-Backed Securities.....						.XXX	0	0.0	0	0.0	0	
4.3 Commercial Mortgage-Backed Securities.....						.XXX	0	0.0	0	0.0	0	
4.4 Other Loan-Backed and Structured Securities.....						.XXX	0	0.0	0	0.0	0	
4.5 Totals.....	0	7,449,757	4,827,756	0	0	.XXX	12,277,513	0.9	14,924,176	1.1	12,277,513	0
<b>5. U.S. Special Revenue &amp; Special Assessment Obligations, etc., Non-Guaranteed</b>												
5.1 Issuer Obligations.....	3,890,082	80,042,589	97,185,102	18,277,059	1,000,000	.XXX	200,394,832	14.6	192,543,830	13.8	200,394,832	
5.2 Residential Mortgage-Backed Securities.....	44,936	966,958	14,290,879	15,326,867	107,817,318	.XXX	138,446,958	10.1	143,313,674	10.3	138,446,958	
5.3 Commercial Mortgage-Backed Securities.....						.XXX	0	0.0	0	0.0	0	
5.4 Other Loan-Backed and Structured Securities.....						.XXX	0	0.0	0	0.0	0	
5.5 Totals.....	3,935,018	81,009,547	111,475,981	33,603,926	108,817,318	.XXX	338,841,790	24.8	335,857,504	24.1	338,841,790	0
<b>6. Industrial and Miscellaneous (unaffiliated)</b>												
6.1 Issuer Obligations.....	18,919,581	205,649,508	188,268,584	595,154	326,357	.XXX	413,759,184	30.2	434,295,616	31.1	385,752,771	28,006,413
6.2 Residential Mortgage-Backed Securities.....				720,982		.XXX	720,982	0.1	758,560	0.1	720,982	
6.3 Commercial Mortgage-Backed Securities.....					84,701,067	.XXX	84,701,067	6.2	78,436,654	5.6	84,701,067	
6.4 Other Loan-Backed and Structured Securities.....		100,478,957	61,222,605			.XXX	161,701,562	11.8	171,072,203	12.3	158,202,201	3,499,361
6.5 Totals.....	18,919,581	306,128,465	249,491,189	1,316,136	85,027,424	.XXX	660,882,795	48.3	684,563,033	49.1	629,377,021	31,505,774
<b>7. Hybrid Securities</b>												
7.1 Issuer Obligations.....						.XXX	0	0.0	0	0.0	0	
7.2 Residential Mortgage-Backed Securities.....						.XXX	0	0.0	0	0.0	0	
7.3 Commercial Mortgage-Backed Securities.....						.XXX	0	0.0	0	0.0	0	
7.4 Other Loan-Backed and Structured Securities.....						.XXX	0	0.0	0	0.0	0	
7.5 Totals.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
<b>8. Parent, Subsidiaries and Affiliates</b>												
8.1 Issuer Obligations.....						.XXX	0	0.0	0	0.0	0	
8.2 Residential Mortgage-Backed Securities.....						.XXX	0	0.0	0	0.0	0	
8.3 Commercial Mortgage-Backed Securities.....						.XXX	0	0.0	0	0.0	0	
8.4 Other Loan-Backed and Structured Securities.....						.XXX	0	0.0	0	0.0	0	
8.5 Totals.....	0	0	0	0	0	.XXX	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 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.6	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
<b>9. SVO Identified Funds</b>												
9.1 Exchange Traded Funds Identified by the SVO.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.2 Bond Mutual Funds Identified by the SVO.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.3 Totals.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
<b>10. Total Bonds Current Year</b>												
10.1 Issuer Obligations.....	49,557,453	418,802,246	492,843,540	20,038,926	1,326,357	XXX	982,568,522	71.8	XXX	XXX	909,131,920	73,436,602
10.2 Residential Mortgage-Backed Securities.....	44,936	966,958	14,290,879	16,074,791	107,817,318	XXX	139,194,882	10.2	XXX	XXX	139,194,882	0
10.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	84,701,067	XXX	84,701,067	6.2	XXX	XXX	84,701,067	0
10.4 Other Loan-Backed and Structured Securities.....	0	100,478,957	61,222,605	0	0	XXX	161,701,562	11.8	XXX	XXX	158,202,201	3,499,361
10.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10.6 Totals.....	49,602,389	520,248,161	568,357,024	36,113,717	193,844,742	0	1,368,166,033	100.0	XXX	XXX	1,291,230,070	76,935,963
10.7 Line 10.6 as a % of Col. 7.....	3.6	38.0	41.5	2.6	14.2	0.0	100.0	XXX	XXX	XXX	94.4	5.6
<b>11. Total Bonds Prior Year</b>												
11.1 Issuer Obligations.....	31,364,760	422,780,060	481,596,740	12,928,416	52,130,158	XXX	XXX	XXX	1,000,800,134	71.8	975,225,349	25,574,785
11.2 Residential Mortgage-Backed Securities.....	5,431	1,803,756	14,688,822	18,307,928	109,294,955	XXX	XXX	XXX	144,100,892	10.3	144,100,892	0
11.3 Commercial Mortgage-Backed Securities.....			23,077,718		55,358,936	XXX	XXX	XXX	78,436,654	5.6	78,436,654	0
11.4 Other Loan-Backed and Structured Securities.....		118,978,729	52,093,474			XXX	XXX	XXX	171,072,203	12.3	162,073,092	8,999,111
11.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX		XXX	XXX	0	0.0	0	0
11.6 Totals.....	31,370,191	543,562,545	571,456,754	31,236,344	216,784,049	0	XXX	XXX	1,394,409,883	100.0	1,359,835,987	34,573,896
11.7 Line 11.6 as a % of Col. 9.....	2.2	39.0	41.0	2.2	15.5	0.0	XXX	XXX	100.0	XXX	97.5	2.5
<b>12. Total Publicly Traded Bonds</b>												
12.1 Issuer Obligations.....	47,557,486	372,221,125	467,988,030	20,038,925	1,326,357	XXX	909,131,923	66.4	975,225,349	69.9	909,131,923	XXX
12.2 Residential Mortgage-Backed Securities.....	44,936	966,958	14,290,879	16,074,791	107,817,313	XXX	139,194,877	10.2	144,100,892	10.3	139,194,877	XXX
12.3 Commercial Mortgage-Backed Securities.....					84,701,069	XXX	84,701,069	6.2	78,436,654	5.6	84,701,069	XXX
12.4 Other Loan-Backed and Structured Securities.....		96,979,596	61,222,605			XXX	158,202,201	11.6	162,073,092	11.6	158,202,201	XXX
12.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	XXX
12.6 Totals.....	47,602,422	470,167,679	543,501,514	36,113,716	193,844,739	0	1,291,230,070	94.4	1,359,835,987	97.5	1,291,230,070	XXX
12.7 Line 12.6 as a % of Col. 7.....	3.7	36.4	42.1	2.8	15.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10.....	3.5	34.4	39.7	2.6	14.2	0.0	94.4	XXX	XXX	XXX	94.4	XXX
<b>13. Total Privately Placed Bonds</b>												
13.1 Issuer Obligations.....	1,999,968	46,581,119	24,855,515			XXX	73,436,602	5.4	25,574,785	1.8	XXX	73,436,602
13.2 Residential Mortgage-Backed Securities.....						XXX	0	0.0	0	0.0	XXX	0
13.3 Commercial Mortgage-Backed Securities.....						XXX	0	0.0	0	0.0	XXX	0
13.4 Other Loan-Backed and Structured Securities.....		3,499,361				XXX	3,499,361	0.3	8,999,111	0.6	XXX	3,499,361
13.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	XXX	0
13.6 Totals.....	1,999,968	50,080,480	24,855,515	0	0	0	76,935,963	5.6	34,573,896	2.5	XXX	76,935,963
13.7 Line 13.6 as a % of Col. 7.....	2.6	65.1	32.3	0.0	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10.....	0.1	3.7	1.8	0.0	0.0	0.0	5.6	XXX	XXX	XXX	XXX	5.6

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**Sch. DA - Verification  
NONE**

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

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

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

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

**Sch. DB - Verification  
NONE**

**SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS**

Cash Equivalents

	1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	135,620,683	949,539	134,671,144	
2. Cost of cash equivalents acquired.....	202,247,489	80,223,574	122,023,915	
3. Accrual of discount.....	69,691	69,691		
4. Unrealized valuation increase (decrease).....	(32,661)		(32,661)	
5. Total gain (loss) on disposals.....	(19,922)	(42,087)	22,165	
6. Deduct consideration received on disposals.....	172,401,407	81,200,717	91,200,690	
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).....	165,483,873	0	165,483,873	0
11. Deduct total nonadmitted amounts.....	0			
12. Statement value at end of current period (Line 10 minus Line 11).....	165,483,873	0	165,483,873	0

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(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	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	
<b>U.S. Government - Issuer Obligations</b>																								
912828	2A	7	U S TREASURY	LS			1	9,404,453	93.015	9,301,500	10,000,000	9,462,020		53,078			1.500	2.180	FA	56,658	127,500	02/14/2017	08/15/2026	
912828	D5	6	U S TREASURY				1	32,494,648	100.312	32,852,180	32,750,000	32,572,301		24,362			2.375	2.460	FA	293,793	777,813	10/31/2014	08/15/2024	
912828	F9	6	U S TREASURY	SD			1	5,911,467	99.579	5,855,245	5,880,000	5,897,980		(4,482)			2.000	1.910	AO	19,927	154,500	12/01/2014	10/31/2021	
912828	G5	3	U S TREASURY	LS			1	2,008,203	99.195	1,983,900	2,000,000	2,007,166		(1,037)			1.875	1.770	MN	3,315	37,500	11/18/2016	11/30/2021	
912828	J2	7	U S TREASURY	LS			1	19,642,070	97.747	19,060,665	19,500,000	19,629,360		(17,266)			2.000	1.890	FA	147,310	390,000	11/09/2016	02/15/2025	
912828	K7	4	U S TREASURY				1	3,840,000	97.484	3,899,360	4,000,000	3,854,082		14,082			2.000	2.520	FA	30,217	40,000	03/08/2017	08/15/2025	
912828	LY	4	U S TREASURY	LS			1	1,457,930	102.755	1,541,325	1,500,000	1,490,738		4,699			3.375	3.720	MN	6,573	50,625	02/11/2010	11/15/2019	
912828	MP	2	U S TREASURY	LS			1	2,571,055	103.584	2,693,184	2,600,000	2,592,883		3,165			3.625	3.760	FA	35,600	94,250	03/24/2010	02/15/2020	
912828	NT	3	U S TREASURY				1	1,634,590	101.753	1,526,295	1,500,000	1,545,845		(17,038)			2.625	1.430	FA	14,873	39,375	08/15/2012	08/15/2020	
912828	P4	6	U S TREASURY	LS			1	11,031,436	94.428	11,095,290	11,750,000	11,094,492		63,056			1.625	2.380	FA	72,120	166,563	06/22/2017	02/15/2026	
912828	P8	7	U S TREASURY				1	1,461,738	97.252	1,458,780	1,500,000	1,471,279		8,781			1.125	1.750	FA	5,778	16,875	11/29/2016	02/28/2021	
912828	PC	8	U S TREASURY				1	5,184,180	101.807	5,090,350	5,000,000	5,081,106		(27,171)			2.625	2.040	MN	17,041	131,250	01/31/2014	11/15/2020	
912828	R3	6	U S TREASURY				1	21,240,117	94.178	19,777,380	21,000,000	21,207,612		(23,114)			1.625	1.490	MN	44,306	341,250	08/01/2016	05/15/2026	
912828	RC	6	U S TREASURY	LS			1	1,311,670	100.153	1,251,913	1,250,000	1,275,844		(6,887)			2.125	1.530	FA	10,033	26,563	08/14/2012	08/15/2021	
912828	SV	3	U S TREASURY	LS			1	1,769,277	98.391	1,721,843	1,750,000	1,759,011		(1,974)			1.750	1.620	MN	3,976	30,625	08/07/2012	05/15/2022	
912828	T2	6	U S TREASURY	LS			1	985,547	95.242	952,420	1,000,000	987,974		1,985			1.375	1.590	MS	3,532	13,750	10/11/2016	09/30/2023	
912828	T3	4	U S TREASURY				1	6,917,930	96.485	6,753,950	7,000,000	6,936,776		16,335			1.125	1.370	MS	20,120	78,750	11/15/2016	09/30/2021	
912828	T9	1	U S TREASURY	LS			1	2,923,008	96.538	2,896,140	3,000,000	2,934,785		10,449			1.625	2.020	AO	8,349	48,750	11/16/2016	10/31/2023	
912828	TJ	9	U S TREASURY	LS			1	939,219	97.666	976,660	1,000,000	967,378		6,602			1.625	2.370	FA	6,138	16,250	07/19/2013	08/15/2022	
912828	U2	4	U S TREASURY	LS			1	24,792,656	96.764	25,158,640	26,000,000	24,903,709		108,299			2.000	2.530	MN	67,514	520,000	01/18/2017	11/15/2026	
912828	UV	0	U S TREASURY	LS			1	3,913,281	98.296	3,931,840	4,000,000	3,958,212		18,146			1.125	1.600	MS	11,497	45,000	06/30/2015	03/31/2020	
912828	V9	8	U S TREASURY				1	4,409,824	98.675	4,440,375	4,500,000	4,416,706		6,882			2.250	2.470	FA	38,244	50,625	03/01/2017	02/15/2027	
912828	W4	8	U S TREASURY	LS			1	2,990,508	99.005	2,970,150	3,000,000	2,991,571		1,063			2.125	2.170	FA	21,661	31,875	02/28/2017	02/29/2024	
912828	WJ	5	U S TREASURY	LS			1	12,964,063	101.123	13,145,990	13,000,000	12,975,843		3,402			2.500	2.530	MN	42,196	325,000	08/28/2014	05/15/2024	
912828	X7	0	U S TREASURY				1	1,844,436	98.188	1,816,478	1,850,000	1,844,903		467			2.000	2.040	AO	6,337	18,500	05/22/2017	04/30/2024	
912828	XD	7	U S TREASURY	LS			1	2,003,516	98.861	1,977,220	2,000,000	2,002,836		(612)			1.875	1.840	MN	3,297	37,500	11/17/2016	05/31/2022	
0199999	U.S. Government - Issuer Obligations								185,646,822	XXX	184,129,073	188,330,000	185,862,412	0	245,272	0	0	XXX	XXX	XXX	990,405	3,610,689	XXX	XXX
<b>U.S. Government - Residential Mortgage-Backed Securities</b>																								
36207K	WC	0	GOVT NATL MTGE ASSN				4	26,932	110.698	29,940	27,046	26,942		7			7.500	7.530	MON	169	2,028	09/17/1999	09/15/2029	
0299999	U.S. Government - Residential Mortgage-Backed Securities								26,932	XXX	29,940	27,046	26,942	0	7	0	0	XXX	XXX	XXX	169	2,028	XXX	XXX
0599999	Total - U.S. Government								185,673,754	XXX	184,159,013	188,357,046	185,889,354	0	245,279	0	0	XXX	XXX	XXX	990,574	3,612,717	XXX	XXX
<b>All Other Governments - Issuer Obligations</b>																								
013051	DG	9	PROV OF ALBERTA				1FE	2,554,400	101.263	2,531,575	2,500,000	2,551,566		(2,834)			2.550	2.100	JD	2,977	31,875	08/15/2017	12/15/2022	
01306Z	CU	3	ALBERTA PROV				1FE	1,995,760	101.311	2,026,220	2,000,000	1,997,681		346			2.850	2.870	JJ	25,712	57,000	01/18/2012	01/19/2024	
110709	GF	3	PROVINCE OF BRITISH COLUMBIA				1FE	4,376,545	105.419	4,322,179	4,100,000	4,362,669		(13,876)			3.300	2.140	JD	5,204	67,650	08/29/2017	12/18/2023	
135087	A6	1	CANADA GOVT				1FE	1,081,988	97.958	1,047,171	1,069,000	1,080,469		(1,519)			1.500	1.290	JD	1,366	16,035	04/07/2017	06/01/2023	
135087	B3	7	CANADA GOVT				1FE	22,839,193	99.923	22,653,543	22,671,000	22,753,505		(84,973)			1.250	0.690	MS	95,506	144,038	04/25/2017	09/01/2018	
135087	B4	5	CANADA GOVERNMENT				1FE	2,591,950	103.310	2,582,750	2,500,000	2,588,779		(3,171)			2.500	1.900	JD	5,323	31,250	10/02/2017	06/01/2024	
135087	C8	5	CANADA GOVT				1FE	1,264,107	100.129	1,237,594	1,236,000	1,256,835		(7,271)			1.750	0.730	MS	7,230	10,815	05/26/2017	09/01/2019	
135087	D9	2	CANADA GOVT				1FE	791,459	99.539	774,413	778,000	787,422		(4,037)			1.500	0.930	MS	3,901	11,670	01/18/2017	03/01/2020	
135087	E5	9	CANADA GOVERNMENT				1FE	1,062,317	97.469	1,035,121	1,062,000	1,062,042		(166)			0.750	0.740	MS	2,684	6,203	05/25/2017	09/01/2020	
135087	E6	7	CANADA GOVERNMENT				1FE	5,851,200	95.932	5,755,920	6,000,000	5,851,786		586			1.500	1.810	JD	7,665		12/18/2017	06/01/2026	

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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	F	o	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	Contractual Maturity Date		
135087	F2	5	CANADA GOVT.....	1FE			1FE	4,962,646	96.857	4,852,536	5,010,000	4,973,299		10,435			0.750	0.980	MS.....	12,559	36,413	06/09/2017.	03/01/2021.		
135087	F5	8	CANADA GOVERNMENT.....	1FE			1FE	4,616,304	96.313	4,458,329	4,629,000	4,617,940		1,795			0.750	0.810	MS.....	11,700	29,561	06/12/2017.	09/01/2021.		
135087	F9	0	CANADA GOVT.....	1FE			1FE	3,990,038	99.208	3,968,320	4,000,000	3,994,285		4,247			0.500	0.670	MN.....	3,425	10,000	05/31/2017.	11/01/2018.		
135087	G3	2	CANADA GOVT.....	1FE			1FE	150,952	94.683	149,599	158,000	151,437		485			0.500	1.530	MS.....	264		09/06/2017.	03/01/2022.		
135087	G4	0	CANADA GOVT.....	1FE			1FE	2,650,494	98.878	2,634,110	2,664,000	2,656,336		5,843			0.500	0.760	FA.....	5,583	6,660	02/23/2017.	02/01/2019.		
135087	YR	9	CANADA GOVT.....	1FE			1FE	323,786	102.934	311,890	303,000	315,538		(8,248)			3.750	0.800	JD.....	968	11,363	01/19/2017.	06/01/2019.		
135087	ZJ	6	CANADA GOVT.....	1FE			1FE	807,663	104.820	775,668	740,000	795,887		(11,777)			3.250	0.990	JD.....	2,048	18,070	06/07/2017.	06/01/2021.		
135087	ZU	1	CANADA GOVERNMENT.....	1FE			1FE	1,731,193	103.862	1,654,522	1,593,000	1,715,685		(15,508)			2.750	0.960	JD.....	3,731	21,904	06/01/2017.	06/01/2022.		
13509P	CA	9	CANADA HOUSING TRUST.....	1FE			1FE	5,281,800	104.161	5,208,050	5,000,000	5,246,698		(35,102)			3.750	1.680	JD.....	102,507	93,750	08/18/2017.	06/15/2020.		
13509P	DB	6	CANADA HOUSING TRUST.....	1FE			1FE	5,181,850	102.306	5,115,300	5,000,000	5,167,544		(14,306)			2.650	1.810	MS.....	39,530	66,250	08/15/2017.	03/15/2022.		
13509P	DL	4	CANADA HOUSING TRUST.....	1FE			1FE	5,118,350	101.176	5,058,800	5,000,000	5,113,645		(4,705)			2.400	1.910	JD.....	5,589	60,000	08/04/2017.	12/15/2022.		
13509P	DV	2	CANADA HOUSING TRUST.....	1FE			1FE	6,316,126	100.781	6,248,422	6,200,000	6,309,693		(6,433)			2.350	2.010	MS.....	43,469	72,850	08/24/2017.	09/15/2023.		
13509P	DY	6	CANADA HOUSING TRUST.....	1FE			1FE	5,326,700	105.042	5,252,100	5,000,000	5,308,269		(18,431)			3.150	2.000	MS.....	46,989	78,750	08/18/2017.	09/15/2023.		
13509P	EF	6	CANADA HOUSING TRUST.....	1FE			1FE	3,258,162	103.832	3,218,792	3,100,000	3,250,552		(7,610)			2.900	2.090	JD.....	4,199	44,950	08/24/2017.	06/15/2024.		
13509P	EG	4	CANADA HOUSING TRUST.....	1FE			1FE	5,050,350	100.351	5,017,550	5,000,000	5,040,522		(9,828)			1.950	1.380	JD.....	4,554	48,750	08/22/2017.	06/15/2019.		
13509P	EP	4	CANADA HOUSING TRUST.....	1FE			1FE	5,058,000	100.423	5,021,150	5,000,000	5,049,290		(8,710)			2.000	1.480	JD.....	4,670	50,000	08/22/2017.	12/15/2019.		
13509P	FV	0	CANADA HOUSING TRUST.....	1FE			1FE	4,939,050	97.913	4,895,650	5,000,000	4,943,975		4,925			1.500	1.790	JD.....	3,503	37,500	08/18/2017.	12/15/2021.		
563469	TR	6	MANITOBA PROV CDA.....	1FE			1FE	3,884,252	106.322	3,827,592	3,600,000	3,860,884		(23,368)			3.850	1.910	JD.....	11,804	69,300	08/24/2017.	12/01/2021.		
563469	UM	5	MANITOBA PROV CDA.....	1FE			1FE	2,478,350	98.755	2,468,875	2,500,000	2,481,723		3,373			1.150	1.540	MN.....	3,256	14,375	08/22/2017.	11/21/2019.		
68323A	AD	6	PROVINCE OF ONTARIO.....	1FE			1FE	6,696,434	106.356	6,594,072	6,200,000	6,653,359		(43,075)			4.000	1.780	JD.....	20,440	124,000	08/30/2017.	06/02/2021.		
68323A	AW	4	ONTARIO PROV CDA.....	1FE			1FE	5,472,376	103.998	5,457,896	5,200,000	5,454,022		(18,354)			3.150	1.990	JD.....	13,687	81,900	08/28/2017.	06/02/2022.		
68323A	BN	3	ONTARIO (PROVINCE OF).....	1FE			1FE	4,262,565	102.711	4,211,151	4,100,000	4,253,631		(8,934)			2.850	2.110	MN.....	19,690	58,425	08/29/2017.	06/02/2023.		
68323A	DL	5	ONTARIO PROV CDA.....	1FE			1FE	4,964,950	98.464	4,923,200	5,000,000	4,967,230		2,280			1.950	2.080	JJ.....	41,861		08/15/2017.	01/27/2023.		
68323A	EA	8	ONTARIO PROV CDA.....	1FE			1FE	5,074,992	96.726	5,029,752	5,200,000	5,084,017		9,025			1.350	1.900	MS.....	22,301	35,100	08/30/2017.	03/08/2022.		
748148	NX	7	QUEBEC PROV.....	1FE			1FE	4,111,980	133.335	4,000,050	3,000,000	4,035,104		(76,876)			9.375	2.120	JJ.....	130,223		08/03/2017.	01/16/2023.		
74814Z	EG	4	PROVINCE OF QUEBEC.....	1FE			1FE	4,354,960	107.053	4,282,120	4,000,000	4,313,828		(41,132)			4.500	1.730	JD.....	15,534	90,000	08/04/2017.	12/01/2020.		
74814Z	EH	2	QUEBEC PROV.....	1FE			1FE	3,292,950	107.887	3,236,610	3,000,000	3,267,031		(25,919)			4.250	1.880	JD.....	11,003	63,750	08/03/2017.	12/01/2021.		
74814Z	EL	3	QUEBEC PROVINCE.....	1FE			1FE	2,248,869	105.811	2,222,031	2,100,000	2,239,838		(9,031)			3.500	2.060	JD.....	6,260	36,750	08/28/2017.	12/01/2022.		
74814Z	ES	8	QUEBEC PROV.....	1FE			1FE	2,263,296	108.170	2,271,570	2,100,000	2,258,033		(5,263)			3.750	2.520	MS.....	26,322		10/02/2017.	09/01/2024.		
803854	JW	9	PROVINCE OF SASKATCHEWAN.....	1FE			1FE	2,189,922	104.620	2,197,020	2,100,000	2,186,929		(2,993)			3.200	2.490	JD.....	5,354	33,600	10/02/2017.	06/03/2024.		
0699999	All Other Governments - Issuer Obligations.....							XXX	160,468,279	158,479,213	155,413,000	159,998,978	0	(470,110)	0	0	XXX	XXX	XXX	780,591	1,670,507	XXX	XXX		
1099999	Total - All Other Governments.....							XXX	160,468,279	158,479,213	155,413,000	159,998,978	0	(470,110)	0	0	XXX	XXX	XXX	780,591	1,670,507	XXX	XXX		
<b>U.S. States, Territories &amp; Possessions (Direct and Guaranteed) - Issuer Obligations</b>																									
13063C	4Q	0	CALIFORNIA ST.....	1FE			1FE	1,178,740	123.006	1,230,060	1,000,000	1,166,713		(12,027)			5.000	3.130	FA.....	20,833	37,222	01/26/2017.	08/01/2028.		
13063C	5Y	2	CALIFORNIA ST.....	1FE			1FE	1,771,890	123.982	1,859,730	1,500,000	1,753,763		(18,127)			5.000	2.950	FA.....	31,250	28,542	03/08/2017.	08/01/2027.		
37358M	CW	9	GEORGIA ST RD & TWY AUTH REV.....	1FE		1	1FE	618,045	104.047	520,235	500,000	519,387		(16,334)			5.000	1.630	MS.....	8,333	25,000	09/07/2011.	03/01/2019.		
574193	KJ	6	MARYLAND ST.....	1FE			1FE	1,215,940	109.207	1,092,070	1,000,000	1,095,464		(35,998)			5.250	1.470	FA.....	21,875	52,500	07/28/2014.	08/01/2020.		
880443	BS	4	TENNESSEE ST ENERGY.....	1FE			1FE	1,184,200	120.515	1,205,150	1,000,000	1,151,779		(14,956)			5.250	3.220	MS.....	17,500	52,500	10/08/2015.	09/01/2026.		
882723	5Y	1	TEXAS STATE.....	1FE			1FE	1,839,465	123.466	1,851,990	1,500,000	1,804,450		(35,015)			5.500	2.540	FA.....	34,375	52,250	01/06/2017.	08/01/2025.		
882723	MU	0	TEXAS ST.....	1FE			1FE	2,479,148	108.978	2,261,294	2,075,000	2,258,124		(64,517)			5.000	1.700	AO.....	25,938	103,750	06/20/2014.	10/01/2020.		
93974C	QC	7	WASHINGTON ST.....	1FE		1	1FE	557,510	106.729	533,645	500,000	525,923		(4,533)			5.000	3.860	FA.....	10,417	25,000	01/15/2010.	02/01/2023.		
1199999	U.S. States, Territories & Possessions - Issuer Obligations.....							XXX	10,844,938	10,554,174	9,075,000	10,275,603	0	(201,507)	0	0	XXX	XXX	XXX	170,521	376,764	XXX	XXX		
1799999	Total - U.S. States, Territories & Possessions (Direct and Guaranteed).....							XXX	10,844,938	10,554,174	9,075,000	10,275,603	0	(201,507)	0	0	XXX	XXX	XXX	170,521	376,764	XXX	XXX		

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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	F	o	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
<b>U.S. Political Subdivisions of States, Territories &amp; Possessions (Direct and Guaranteed) - Issuer Obligations</b>																							
343136	3Q	8	FLORIDA STATE TURNPIKE AUTH.....	1	FE		1FE	1,159,220	116.669	1,166,690	1,000,000	1,105,512		(14,391)			5.000	3.180	JJ	25,000	50,000	01/15/2014.	07/01/2024.
366119	X3	4	GARLAND TX.....		FE		1FE	1,473,056	109.814	1,427,582	1,300,000	1,430,681		(40,472)			5.000	1.680	FA	24,556	43,514	11/16/2016.	02/15/2021.
414005	UK	2	HARRIS CNTY TEX.....		FE		1FE	946,913	121.102	908,265	750,000	913,785		(19,397)			5.000	1.950	AO	9,375	37,500	04/07/2016.	10/01/2027.
592112	JS	6	METROPOLITAN GOVT NASHVILLE.....		FE		1FE	1,182,800	113.896	1,138,960	1,000,000	1,100,851		(20,858)			5.000	2.610	JJ	25,000	50,000	11/25/2013.	07/01/2022.
613340	2H	0	MONTGOMERY CNTY MD.....		FE		1FE	417,939	112.414	393,449	350,000	384,880		(8,615)			5.000	2.270	MN	2,917	17,500	01/08/2014.	11/01/2021.
63165T	RC	1	NASSAU CNTY NY.....		FE		1FE	1,784,880	111.150	1,667,250	1,500,000	1,691,856		(49,401)			5.000	1.480	AO	18,750	75,000	02/03/2016.	10/01/2021.
64966J	D6	0	NEW YORK N Y.....		FE		1FE	1,159,200	110.371	1,103,710	1,000,000	1,074,311		(21,643)			5.000	2.600	AO	12,500	50,000	11/26/2013.	04/01/2021.
64966J	N4	4	NEW YORK NY.....		FE		1FE	1,229,910	114.047	1,140,470	1,000,000	1,103,555		(23,906)			5.000	2.320	FA	20,833	50,000	05/25/2012.	08/01/2022.
64966L	KP	5	NEW YORK N Y.....		FE		1FE	1,157,640	117.687	1,176,870	1,000,000	1,109,491		(13,353)			5.000	3.270	MS	16,667	50,000	03/13/2014.	03/01/2025.
864813	Q3	7	SUFFOLK VA.....		FE		1FE	1,734,062	121.027	1,742,789	1,440,000	1,698,968		(33,367)			5.000	2.240	FA	30,000	72,800	12/07/2016.	02/01/2025.
968661	GY	8	WILL CNTY ILL.....		FE		1FE	771,406	106.064	662,900	625,000	663,623		(19,244)			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.....							13,017,026	XXX	12,528,935	10,965,000	12,277,513	0	(264,647)	0	0	XXX	XXX	XXX	186,987	527,564	XXX	XXX
2499999	Total - U.S. Political Subdivisions of States, Territories & Possessions.....							13,017,026	XXX	12,528,935	10,965,000	12,277,513	0	(264,647)	0	0	XXX	XXX	XXX	186,987	527,564	XXX	XXX
<b>U.S. Special Revenue &amp; Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations</b>																							
03588H	HE	9	ANNE ARUNDEL CNTY MD.....		FE		1FE	2,305,200	113.456	2,269,120	2,000,000	2,246,737		(55,131)			5.000	1.960	AO	25,000	100,000	12/06/2016.	04/01/2022.
040507	KJ	3	ARIZONA HEALTH FACS AUTH.....		FE		1FE	367,367	100.000	350,000	350,000	350,000		(2,227)			5.250	4.590	JJ	9,188	18,375	08/21/2008.	01/01/2018.
040649	LZ	6	ARIZONA ST TRANSPRTN BRD EXCISE TAX REV.....		FE		1FE	3,423,180	111.258	3,337,740	3,000,000	3,328,519		(90,221)			5.000	1.760	JJ	75,000	150,000	12/08/2016.	07/01/2021.
04109F	BA	5	ARKANSAS ST DEV FIN AUTH HOSP REVENUE.....		FE		1FE	1,147,080	116.987	1,169,870	1,000,000	1,108,567		(13,416)			5.000	3.270	FA	20,833	50,000	12/17/2014.	02/01/2025.
04109K	CV	7	ARKANSAS ST DEV FIN.....		FE		1FE	2,220,520	107.935	2,158,700	2,000,000	2,154,611		(62,133)			5.000	1.720	JD	8,333	100,000	12/06/2016.	06/01/2020.
047870	KB	5	ATLANTA GA WTR & WASTE WT.....		FE		1FE	348,380	107.986	377,951	350,000	349,246		131			6.000	6.050	MN	3,500	21,000	06/17/2009.	11/01/2022.
052414	LN	7	AUSTIN TEX ELEC UTIL SYS.....		FE		1FE	383,768	109.193	382,176	350,000	365,318		(2,795)			5.000	4.000	MN	2,236	17,500	06/11/2010.	11/15/2022.
114894	XH	6	BROWARD CLINTY FL ARPT SYS REVENUE.....		FE		1FE	1,224,120	121.595	1,215,950	1,000,000	1,222,117		(2,003)			5.000	2.610	AO	5,556		11/08/2017.	10/01/2028.
115065	WG	5	BROWARD CNTY FLA SCH BRD.....		FE		1FE	2,283,640	108.001	2,160,020	2,000,000	2,111,972		(42,751)			5.000	2.670	JJ	50,000	100,000	10/18/2013.	07/01/2020.
13067J	MZ	1	CA ST ECON RECOVERY.....		FE		1FE	112,019	101.823	112,005	110,000	110,318		(615)			5.000	4.400	JJ	2,750	5,500	02/10/2015.	07/01/2018.
130685	H8	6	CALIFORNIA ST PUB WKS BRD.....		FE		1FE	530,200	113.017	565,085	500,000	514,928		(2,758)			5.250	4.540	AO	6,563	26,250	10/14/2011.	10/01/2022.
13068L	GE	9	CALIFORNIA ST PUB WKS BRD.....		FE		1FE	284,950	116.483	291,208	250,000	273,366		(2,709)			5.000	3.550	JD	1,042	12,500	06/06/2013.	06/01/2025.
13068L	NK	7	CALIFORNIA ST PUB WKS BRD.....		FE		1FE	579,785	119.255	596,275	500,000	557,247		(6,382)			5.000	3.310	AO	6,250	25,000	04/11/2014.	10/01/2025.
130795	E2	9	CALIFORNIA STATEWIDE CMNT.....		FE		1FE	4,066,101	104.386	4,071,054	3,900,000	3,929,070		(22,173)			5.000	4.380	AO	48,750	195,000	12/16/2010.	04/01/2019.
155048	CT	6	CENTRAL PUGET SOUND.....		FE		1FE	1,152,980	112.414	1,124,140	1,000,000	1,121,519		(30,451)			5.000	1.710	MN	8,333	43,333	12/08/2016.	11/01/2021.
155048	CU	3	CENTRAL PUGET SOUND.....		FE		1FE	1,314,578	115.331	1,291,707	1,120,000	1,281,784		(31,741)			5.000	1.860	MN	9,333	48,533	12/08/2016.	11/01/2022.
161036	NK	0	CHARLOTTE NC ARPT REVENUE.....		FE		1FE	945,285	111.114	916,691	825,000	928,487		(16,798)			5.000	1.320	JJ	20,625	3,437	05/19/2017.	07/01/2021.
167560	SS	1	CHICAGO IL MET WTR RECLAMATION DIST.....		FE		1FE	1,225,410	116.221	1,162,210	1,000,000	1,182,490		(29,038)			5.000	1.740	JD	4,167	50,000	06/08/2016.	12/01/2023.
167593	ML	3	CHICAGO ILL O HARE INTL A.....		FE		1FE	2,160,200	113.835	2,276,700	2,000,000	2,094,323		(16,750)			5.000	3.950	JJ	50,000	100,000	10/23/2013.	01/01/2023.
176553	HB	4	CITIZENS PROPERTY INSURANCE CORP FL.....		FE		1FE	3,439,230	118.211	3,546,330	3,000,000	3,339,091		(39,794)			5.000	3.270	JD	12,500	150,000	05/21/2015.	06/01/2025.
181059	UL	8	CLARK CNTY NEV SCH D.....		FE		1FE	2,109,664	115.416	2,106,342	1,825,000	2,066,272		(40,921)			5.000	2.400	JD	4,156	91,250	12/06/2016.	06/15/2023.
186406	GS	7	CLEVELAND OH ST UNIV.....		FE		1FE	1,205,830	111.871	1,118,710	1,000,000	1,099,408		(20,977)			5.000	2.600	JD	4,167	50,000	08/08/2012.	06/01/2022.
187145	GT	8	CLIFTON TX HGR EDU FIN CORP REV.....		FE		1FE	1,231,090	121.779	1,217,790	1,000,000	1,223,192		(7,898)			5.000	2.150	FA	18,889		08/18/2017.	08/15/2026.
196632	PA	5	COLORADO SPRINGS COLO UTI.....		FE		1FE	1,192,270	112.257	1,122,570	1,000,000	1,097,134		(23,687)			5.000	2.360	MN	6,389	50,000	10/28/2013.	11/15/2021.
20774U	5L	5	CONNECTICUT ST HEALTH & E.....		FE		1FE	528,310	108.230	541,150	500,000	508,567		(3,181)			5.000	4.270	JJ	12,500	25,000	12/16/2010.	07/01/2020.
207758	RQ	8	CONNECTICUT ST SPL TAX OB.....		FE		1FE	2,762,867	105.274	2,452,884	2,330,000	2,463,613		(74,654)			5.000	1.660	AO	29,125	116,500	10/31/2013.	10/01/2019.
240523	XY	1	DE KALB CNTY GA WTR & SEW.....		FE		1FE	1,462,364	108.866	1,366,268	1,255,000	1,343,005		(30,633)			5.000	2.350	AO	15,688	62,750	12/04/2013.	10/01/2020.

E10.2



# 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 rei gn	Bond CHAR	NAIC Desig- nation	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
29270C	P7	4	ENERGY NW WA ELEC REVNU	1FE			1FE	2,806,051	120.938	2,775,527	2,295,000	2,712,310		(43,337)		5.000	2.600	JJ	57,375	114,750	09/30/2015	07/01/2026	
34073T	FY	8	FLORIDA SST HIGR EDUCLTNL FACS FINAN AUT	2FE			2FE	891,960	117.264	850,164	725,000	863,518		(17,484)		5.000	2.140	AO	9,063	36,250	04/13/2016	04/01/2025	
341507	E7	2	FLORIDA ST BRD ED LOTTERY	1FE			1FE	566,955	105.138	525,690	500,000	513,076		(8,378)		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			1FE	1,153,850	116.612	1,166,120	1,000,000	1,103,396		(11,902)		5.000	3.420	JJ	25,000	50,000	06/28/2013	07/01/2025	
349515	PM	2	FORT WORTH TEX WTR & SWR	1FE		1	1FE	2,414,300	110.102	2,202,040	2,000,000	2,148,125		(45,056)		5.000	2.510	FA	37,778	100,000	09/07/2011	02/15/2021	
38122N	YV	8	GOLDEN ST TOBACCO SECURITIZATION CORP CA	2FE			2FE	1,123,070	109.255	1,092,550	1,000,000	1,102,383		(20,687)		5.000	1.890	JD	4,167	31,667	03/31/2017	06/01/2021	
38122N	YZ	9	GOLDEN ST TOBACCO SECURITIZATION CORP CA	2FE			2FE	1,192,230	116.227	1,162,270	1,000,000	1,180,881		(11,349)		5.000	2.330	JD	4,167	25,000	06/22/2017	06/01/2025	
38122N	ZA	3	GOLDEN ST TOBACCO SECURITIZATION CORP CA	2FE			2FE	1,205,100	117.447	1,174,470	1,000,000	1,193,708		(11,392)		5.000	2.440	JD	4,167	25,000	06/07/2017	06/01/2026	
39081J	AT	5	GREAT LAKES MI AUTH WTR SPY SYS REV	2FE			2FE	1,192,100	115.810	1,158,100	1,000,000	1,164,714		(23,272)		5.000	2.260	JJ	25,000	33,889	10/14/2016	07/01/2024	
432342	DM	2	HILLBOROUGH CNTY FL SOL WST & RESOURCES	1FE			1FE	1,216,600	120.134	1,201,340	1,000,000	1,194,495		(19,907)		5.000	2.490	MS	16,667	38,889	11/02/2016	09/01/2026	
442403	JU	6	HOUSTON TEX INDPT SC	1FE			1FE	1,745,364	103.871	1,687,904	1,625,000	1,687,291		(54,620)		5.000	1.540	FA	30,694	81,250	12/05/2016	02/15/2019	
45188R	EL	9	ILLINOIS DEV FIN AUTH REV	1FE			1FE	224,240	103.277	206,554	200,000	202,645		(2,547)		5.150	3.790	JJ	5,150	10,300	01/04/2008	01/01/2019	
45203H	A2	8	ILLINOIS FIN AUTH REV	1FE			1FE	2,423,240	118.837	2,376,740	2,000,000	2,294,073		(39,358)		5.000	2.600	AO	25,000	100,000	08/06/2014	10/01/2024	
45204E	XW	3	ILLINOIS ST FIN AUTH REVENUE	1FE			1FE	3,655,110	122.006	3,660,180	3,000,000	3,639,942		(15,168)		5.000	2.740	JJ	45,417		08/30/2017	01/01/2029	
45506D	TE	5	INDIANA ST FIN AUTH REV	1FE			1FE	1,462,482	119.984	1,475,803	1,230,000	1,412,153		(19,703)		5.000	2.920	FA	25,625	61,500	05/08/2015	02/01/2026	
462466	FN	8	IOWA ST FIN AUTH REVENUE	1FE		1	1FE	1,263,010	119.813	1,198,130	1,000,000	1,223,808		(25,138)		5.000	2.000	FA	18,889	50,000	05/20/2016	08/15/2026	
46257T	DW	6	IOWA ST SPL OBLIG	1FE			1FE	2,636,155	104.767	2,551,076	2,435,000	2,550,831		(80,226)		5.000	1.590	JD	10,146	121,750	12/05/2016	06/01/2019	
46613P	2E	5	JEA FLA WTR & SWR SYS REV	1FE			1FE	1,778,812	119.208	1,764,278	1,480,000	1,686,556		(27,523)		5.000	2.720	AO	18,500	74,000	06/26/2014	10/01/2024	
485429	CV	4	KANSAS ST DEV FIN AUTH RE	1FE		1	1FE	1,208,540	107.125	1,071,250	1,000,000	1,074,862		(22,436)		5.000	2.520	MS	16,667	50,000	08/16/2011	03/01/2021	
49474F	JX	9	KING CNTY WASH	1FE		1	1FE	1,254,220	120.505	1,205,050	1,000,000	1,189,621		(22,973)		5.000	2.230	JJ	25,000	50,000	01/13/2015	07/01/2025	
494782	JX	4	KING CNTY WA SCH DIST #1	1FE			1FE	3,385,620	112.469	3,374,070	3,000,000	3,325,736		(59,884)		5.000	2.630	JD	12,500	133,750	12/09/2016	12/01/2022	
495098	YN	9	KING CNTY WA SCH DIST #405 BELLEVUE	1FE			1FE	1,179,350	112.273	1,122,730	1,000,000	1,140,409		(34,715)		5.000	1.310	JD	4,167	51,944	11/09/2016	12/01/2021	
544435	2E	9	LOS ANGELES CALIF DEPT AR	1FE			1FE	1,527,108	115.799	1,598,026	1,380,000	1,481,599		(11,715)		5.000	3.840	MN	8,817	69,000	11/06/2013	05/15/2025	
544552	UV	2	LOS ANGELES CA	1FE		1	1FE	158,273	105.808	158,712	150,000	153,483		(667)		5.250	4.680	FA	3,281	7,875	06/26/2009	08/01/2022	
544552	ZD	7	LOS ANGELES CA HARBOR DEPT	1FE			1FE	878,325	111.186	833,895	750,000	846,539		(26,153)		5.000	1.310	FA	15,625	30,000	09/15/2016	08/01/2021	
546398	6B	9	LOUISIANA ST PUBLIC FACS AUTHREVEUE	1FE			1FE	1,538,725	121.636	1,532,614	1,260,000	1,511,306		(24,747)		5.000	2.500	JD	2,800	67,025	11/04/2016	12/15/2026	
546398	B5	6	LOUISIANA PUB FACS AUTH R	1FE		1	1FE	205,000	101.668	208,419	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 ARPT MODERNIZATON CORP	1FE			1FE	1,146,200	118.216	1,182,160	1,000,000	1,119,677		(11,428)		5.000	3.410	MN	8,333	50,000	07/24/2015	11/01/2026	
54714C	AX	5	LOVE FIELD TX ARPT MODERNIZATON CORP	1FE			1FE	1,128,110	113.344	1,133,440	1,000,000	1,108,262		(19,848)		5.000	2.600	MN	8,333	39,306	12/09/2016	11/01/2022	
54714C	AY	3	LOVE FIELD TX ARPT MODERNIZATON CORP	1FE			1FE	1,357,986	115.293	1,377,751	1,195,000	1,336,843		(21,143)		5.000	2.780	MN	9,958	46,970	12/09/2016	11/01/2023	
54811B	QH	7	LOWER COLORADO RIVER TS AUTH TRANSMISSION	1FE			1FE	1,289,839	117.652	1,223,581	1,040,000	1,244,329		(30,080)		5.000	1.730	MN	6,644	52,000	06/09/2016	05/15/2024	
56036Y	DB	8	MAIN STREET NATURAL GAS INC GA GAS REV	1FE			1FE	1,107,000	108.388	1,083,880	1,000,000	1,076,643		(27,153)		5.250	2.310	MS	15,458	52,500	11/15/2016	09/15/2020	
56036Y	DK	8	MAIN STREET NATURAL GAS INC GA GAS REV	1FE			1FE	957,225	124.496	933,720	750,000	933,039		(14,443)		5.500	2.840	MS	12,146	41,250	04/19/2016	09/15/2028	
574193	GM	4	MARYLAND ST	1FE			1FE	1,620,990	104.595	1,568,925	1,500,000	1,573,271		(45,469)		4.500	1.370	FA	28,125	67,500	12/08/2016	08/01/2019	
57422J	AA	6	MARYLAND ST ECON DEV CORP PRIV ACT REV	2FE		1	2FE	1,166,360	111.183	1,111,830	1,000,000	1,121,176		(29,633)		5.000	1.780	MS	12,639	50,000	06/15/2016	03/31/2024	
57563R	JJ	9	MASSACHUSETTS EDL FING AU	1FE			1FE	2,656,962	108.627	2,688,518	2,475,000	2,577,589		(20,359)		5.125	4.100	JJ	63,422	126,844	10/30/2013	07/01/2022	
575896	RY	3	MASSACHUSETTS ST PORT AUTH	1FE			1FE	2,026,599	115.536	1,992,996	1,725,000	2,004,928		(21,671)		5.000	1.880	JJ	38,813		07/13/2017	07/01/2023	
592112	GE	0	METROPOLITAN GOVT NASHVIL	1FE			1FE	1,786,050	108.103	1,621,545	1,500,000	1,622,570		(47,635)		5.000	1.650	JJ	37,500	75,000	06/25/2014	07/01/2020	
59259N	X5	7	METROPOLITAN TRANSN AUTH	1FE			1FE	1,139,360	117.434	1,174,340	1,000,000	1,091,393		(11,579)		5.000	3.490	MN	6,389	50,000	08/07/2013	11/15/2024	
59259Y	TQ	2	MET TRANSPRTN AUTH NY REVENUE	1FE		1	1FE	1,147,750	111.938	1,119,380	1,000,000	1,115,980		(28,613)		5.000	1.880	MN	6,389	50,000	11/16/2016	11/15/2021	
592647	EE	7	MET WASHINGTON DC ARPTS AUTH ARPT SYS RE	1FE			1FE	1,226,480	122.273	1,222,730	1,000,000	1,218,001		(8,479)		5.000	2.650	AO	12,500	11,667	06/07/2017	10/01/2028	
59333P	ZK	7	MIAMI-DADE CNTY FLA AVIAT	1FE		1	1FE	549,455	102.624	513,120	500,000	505,353		(6,932)		5.000	3.530	AO	6,250	25,000	12/01/2010	10/01/2018	
59334D	EL	4	MIAMI-DADE CNTY FLA WTR &	1FE			1FE	358,245	106.091	350,100	330,000	335,330		(2,875)		5.250	4.280	AO	4,331	17,325	07/11/2008	10/01/2019	

E10.3

# 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	F o r e i g n	Bond CHAR	NAIC Design- ation	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
59335K	AG	2	MIAMI-DADE CNTY FLA SEAPO.....	..	..	2FE	1,339,558	113.813	1,416,972	1,245,000	1,303,819		(8,912)		5.000	4.070	AO	15,563	62,250	09/11/2013.	10/01/2023.	
59447P	5J	6	MICHIGAN FIN AUTH RE.....	..	1	1FE	1,257,496	117.618	1,258,513	1,070,000	1,208,948		(16,474)		5.000	3.030	JD	4,458	53,500	12/11/2014.	06/01/2025.	
59447P	NH	0	MICHIGAN FIN AUTH REV.....	..	..	1FE	1,171,270	100.000	1,000,000	1,000,000	1,083,373		(19,442)		5.000	2.780	JJ	25,000	50,000	03/22/2013.	01/01/2022.	
59447T	FN	8	MICHIGAN ST FIN AUTH REVENUE .....	..	..	1FE	1,504,438	108.946	1,416,298	1,300,000	1,431,645		(35,967)		5.000	1.990	JJ	32,500	65,000	12/03/2015.	07/01/2021.	
596566	YX	1	MIDDLETOWN CNTY NJ IMPT AUTH REVENUE.....	..	..	1FE	1,244,970	124.164	1,241,640	1,000,000	1,238,631		(6,339)		5.000	2.410	JJ	15,833		08/24/2017.	07/01/2028.	
606092	HU	1	MISSOURI JT MUN ELEC.....	..	..	1FE	1,196,750	119.049	1,190,490	1,000,000	1,149,312		(17,910)		5.000	2.750	JD	4,167	50,000	03/13/2015.	06/01/2025.	
60636S	EF	7	MISSOURI ST DEV FIN.....	..	..	1FE	681,502	114.593	670,369	585,000	652,050		(11,346)		5.000	2.710	JD	2,438	29,250	05/01/2015.	06/01/2023.	
60637A	KP	6	MISSOURI ST HLTH & EDUCTNL FAC REV.....	..	..	1FE	1,268,070	121.816	1,218,160	1,000,000	1,225,655		(26,336)		5.000	1.900	MN	6,389	50,000	05/06/2016.	11/15/2025.	
613340	5V	6	MONTGOMERY CNTY MD.....	..	..	1FE	1,178,510	118.359	1,183,590	1,000,000	1,153,314		(24,004)		5.000	2.220	JD	4,167	48,333	12/02/2016.	12/01/2023.	
626207	VM	3	MUNICIPAL ELEC AUTH GA.....	..	1	1FE	1,446,864	103.365	1,261,053	1,220,000	1,253,694		(32,950)		5.250	2.410	JJ	32,025	64,050	01/31/2012.	01/01/2019.	
645424	AH	5	NEW HOPE CULTURAL EDU FACT FIN CORP TX.....	..	..	1FE	1,332,991	121.441	1,335,851	1,100,000	1,332,810		(181)		5.000	2.510	FA	458		12/14/2017.	08/15/2027.	
64577B	KL	7	NEW JERSEY ECONOMIC DEV AUTH.....	..	..	2FE	576,450	114.060	627,330	550,000	574,947		(1,503)		5.250	4.650	JD	1,283	28,875	03/29/2017.	06/15/2027.	
64577B	KQ	6	NEW JERSEY ECONOMIC DEV AUTH.....	..	..	2FE	635,628	107.595	645,570	600,000	629,543		(6,085)		5.000	3.470	JD	1,333	30,000	03/21/2017.	06/15/2021.	
64577B	KT	0	NEW JERSEY ECONOMIC DEV AUTH.....	..	..	2FE	763,783	112.693	828,294	735,000	758,634		(2,248)		5.000	4.530	JD	1,633	36,750	08/26/2015.	06/15/2026.	
64579F	5C	3	NEW JERSEY HEALTH CARE FA.....	..	..	1FE	1,378,538	116.906	1,461,325	1,250,000	1,335,226		(11,355)		5.000	3.800	JJ	31,250	62,500	11/20/2013.	07/01/2024.	
645918	T9	4	NEW JERSEY ECONOMIC DEV AUTH.....	..	..	2FE	826,320	109.143	873,144	800,000	821,469		(2,122)		5.000	4.600	MS	13,333	40,000	08/18/2015.	03/01/2026.	
646140	BZ	5	NJ STATE TURNPIKKE AUTH TURNPIKE REVENUE.....	..	..	1FE	1,195,360	122.186	1,221,860	1,000,000	1,194,709		(651)		5.000	3.050	JJ	2,361		12/01/2017.	01/01/2030.	
647207	AP	4	NEW MEXICO MUN ENERGY ACQ.....	..	..	1FE	1,000,000	99.943	999,430	1,000,000	1,000,000				1.056	1.050	MON	851	14,268	07/24/2014.	11/01/2039.	
64966M	HS	1	NEW YORK N Y.....	..	..	1FE	2,218,460	108.393	2,167,860	2,000,000	2,157,598		(59,064)		5.000	1.860	FA	41,667	61,389	12/07/2016.	08/01/2020.	
649674	JD	1	NEW YORK N Y CITY HEALTH.....	..	1	1FE	114,151	100.409	100,409	100,000	100,260		(2,106)		5.000	2.840	FA	1,889	5,000	10/20/2010.	02/15/2018.	
64971Q	5U	3	NEW YORK N Y CITY TRANSIT.....	..	..	1FE	567,440	114.760	573,800	500,000	550,698		(3,939)		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	118.304	1,183,040	1,000,000	1,150,922		(22,325)		5.000	2.370	MS	14,722	50,000	09/02/2015.	03/15/2024.	
650010	AD	3	NEW YORK ST TWY AUTH GEN.....	..	..	1FE	1,711,560	104.312	1,564,680	1,500,000	1,554,915		(40,114)		5.000	2.200	JJ	37,500	75,000	12/12/2013.	05/01/2019.	
650035	G5	1	NEW YORK ST URBAN DEV CORP REVENUE.....	..	..	1FE	1,161,250	114.424	1,144,240	1,000,000	1,156,953		(4,297)		5.000	3.500	MS	14,722	25,000	07/10/2017.	03/15/2031.	
66285W	WU	6	N TX TOLLWEAY AUTH REVENUE.....	..	..	1FE	1,157,170	114.550	1,145,500	1,000,000	1,153,172		(3,998)		5.000	2.250	JJ	8,333		10/13/2017.	01/01/2024.	
665245	XM	3	NORTHERN ILL UNIV REVS.....	..	1	1FE	537,928	103.003	530,465	515,000	519,036		(3,079)		5.000	4.340	AO	6,438	25,750	12/15/2010.	04/01/2019.	
665444	JD	8	NORTHERN MUN PWR AGY MINN.....	..	1	1FE	1,058,040	106.343	1,063,430	1,000,000	1,014,806		(6,952)		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	116.827	2,336,540	2,000,000	2,211,920		(32,241)		5.000	3.030	JD	8,333	100,000	11/01/2013.	12/01/2023.	
68607V	D7	7	OREGON ST DEPT ADMINISTRA.....	..	..	1FE	1,236,390	107.418	1,074,180	1,000,000	1,078,981		(34,310)		5.000	1.420	AO	12,500	50,000	04/04/2013.	04/01/2020.	
686507	GA	6	ORLANDO FLA UTILS CO.....	..	..	1FE	2,702,178	118.907	2,734,861	2,300,000	2,651,973		(47,233)		5.000	2.520	AO	28,750	115,000	12/05/2016.	10/01/2024.	
686543	TL	3	ORLANDO & ORANGE CNTY FL EXPRESSWAY AUTH.....	..	..	1FE	610,086	101.738	610,428	600,000	611,179		(22,150)		5.000	1.250	JJ	15,000	30,000	11/16/2012.	07/01/2018.	
709224	A6	6	PENNSYLVANIA ST TPK COMMN OIL FRANCHISE.....	..	..	1FE	1,203,350	118.828	1,188,280	1,000,000	1,202,347		(1,003)		5.000	3.180	JD	4,306		11/07/2017.	12/01/2031.	
709224	PB	9	PENNSYLVANIA ST TURNPIKE COMM TURNPIKE.....	..	1	1FE	1,201,060	117.447	1,174,470	1,000,000	1,172,932		(18,081)		5.000	2.690	JD	4,167	50,000	05/25/2016.	06/01/2028.	
717817	UA	6	PHILADELPHIA PA ARPT REVENUE.....	..	..	1FE	1,187,500	119.427	1,194,270	1,000,000	1,187,024		(476)		5.000	2.910	JJ	1,528		12/15/2017.	07/01/2028.	
717883	TB	8	PHILADELPHIA PA SCH DIST.....	..	..	1FE	1,324,794	115.895	1,321,203	1,140,000	1,306,196		(16,543)		5.000	3.070	MS	19,000	45,125	10/20/2016.	09/01/2026.	
71883R	NU	3	PHOENIX AR CIVIC IMPT CORP WTR SYS.....	..	..	1FE	2,004,750	108.205	1,947,690	1,800,000	1,948,450		(56,300)		5.000	1.620	JJ	45,000	42,750	12/09/2016.	07/01/2020.	
71883R	PA	5	PHOENIX AZ CIVIC IMPT CORP WTR SYS REVENUE.....	..	..	1FE	1,825,905	123.505	1,852,575	1,500,000	1,795,683		(30,222)		5.000	2.420	JJ	37,500	35,625	01/04/2017.	07/01/2026.	
721876	QH	6	PIMA CNTY ARIZ SWR REVENUE.....	..	1	1FE	827,813	108.077	810,578	750,000	772,174		(8,309)		5.000	3.750	JJ	18,750	37,500	06/03/2010.	07/01/2020.	
721876	TF	7	PIMA CNTY ARIZ SWR R.....	..	..	1FE	1,607,044	122.629	1,667,754	1,360,000	1,582,685		(22,882)		5.000	2.820	JJ	34,000	66,867	12/02/2016.	07/01/2026.	
725304	SA	8	PITTSBURGH PA WTR & SWR A.....	..	..	1FE	2,841,475	110.649	2,766,225	2,500,000	2,672,235		(43,809)		5.000	3.000	MS	41,667	125,000	12/12/2013.	09/01/2021.	
725304	SB	6	PITTSBURGH PA WTR & SWR A.....	..	..	1FE	3,839,614	112.337	3,825,075	3,405,000	3,653,233		(48,445)		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	120.706	1,207,060	1,000,000	1,177,390		(21,342)		5.000	2.400	JJ	25,000	50,000	03/06/2015.	07/01/2025.	
735389	WC	8	PORT OF EATTL WA REVENUE.....	..	..	1FE	1,148,100	115.367	1,153,670	1,000,000	1,110,729		(15,860)		5.000	3.040	AO	12,500	50,000	07/22/2015.	04/01/2024.	

E10.4

# 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	F	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	Contractual Maturity Date
736754 MK 5	PORTLAND ORE WTR SYS REV.....		..	..	.....	1FE	1,524,732	116.324	1,395,888	1,200,000	1,387,937		(30,451)		5.000	2.090	AO.....	15,000	60,000	04/24/2013.	10/01/2023.	
736754 NW 8	PORTLAND ORE WTR SYS.....		..	..	.....	1FE	2,629,416	116.543	2,593,082	2,225,000	2,565,542		(61,170)		5.000	1.920	AO.....	27,813	88,382	12/07/2016.	04/01/2023.	
744434 DH 1	PUBLIC PWR GENERATION AGY NE REVENUE.....		..	..	.....	1FE	1,949,482	118.060	1,977,505	1,675,000	1,885,091		(26,596)		5.000	3.000	JJ.....	41,875	83,750	07/07/2015.	01/01/2025.	
74444Y AJ 3	PUBLIC FIN AUTH WI LEASE DEV REVENUE.....		..	..	.....	1FE	2,018,296	120.396	1,938,376	1,610,000	1,946,547		(37,248)		5.000	2.190	MS.....	26,833	80,500	01/08/2016.	03/01/2026.	
745190 ZP 6	PUERTO RICO HIGHWAY & TRANSPRTN REVENUE.....		..	..	.....	1FE	157,947	90.124	135,186	150,000	157,473		(351)		5.250	4.770	JJ.....	3,938	7,875	08/09/2016.	07/01/2032.	
74526Q PS 5	PUERTO RICO ELEC PWR AUTH PWR REVENUE.....		..	..	.....	6FE	911,430	88.397	751,375	850,000	751,375		(156,929)		5.250	4.650	JJ.....	22,313	44,625	08/09/2016.	07/01/2034.	
75076P AX 3	RAILSPLITTER IL TOBACCO SETTLEMENT AUTH.....		..	..	.....	1FE	859,943	114.990	862,425	750,000	859,793		(149)		5.000	2.800	JD.....	417		12/21/2017.	06/01/2025.	
765433 KD 8	RICHMOND VA PUBLIC UTILITY REVENUE.....		..	..	.....	1FE	1,207,860	122.493	1,224,930	1,000,000	1,185,790		(20,693)		5.000	2.440	JJ.....	23,056	30,278	11/16/2016.	01/15/2026.	
783186 QK 8	RUTGERS ST UNIV N J.....		..	..	.....	1FE	1,174,760	116.020	1,160,200	1,000,000	1,100,938		(17,241)		5.000	2.940	MN.....	8,333	50,000	06/14/2013.	05/01/2023.	
785138 AT 5	SA ENERGY ACQUISITION PUBLIC FAC.....		..	..	.....	1FE	927,691	120.514	909,881	755,000	906,741		(18,258)		5.000	2.110	FA.....	15,729	41,525	11/02/2016.	08/01/2025.	
794665 FX 2	SALES TAX ASSET RECE.....		..	..	.....	1FE	1,477,175	106.061	1,325,763	1,250,000	1,332,879		(45,547)		5.000	1.240	AO.....	13,194	62,500	09/24/2014.	10/15/2019.	
79575E AM 0	SALT VERDE AZ FINANCIAL CORP SENIOR GAS.....		..	..	.....	2FE	1,226,670	120.867	1,208,670	1,000,000	1,203,458		(19,961)		5.250	2.670	JD.....	4,375	52,500	10/28/2016.	12/01/2026.	
796253 3M 2	SAN ANTONIO TEX ELEC.....		..	..	.....	1FE	1,180,100	106.750	1,067,500	1,000,000	1,073,206		(34,383)		5.000	1.420	FA.....	20,833	50,000	09/24/2014.	02/01/2020.	
796253 Z9 6	SAN ANTONIO TEX ELEC & GA.....		..	..	.....	1FE	901,163	113.528	851,460	750,000	847,911		(12,262)		5.000	2.940	FA.....	15,625	37,500	06/03/2013.	02/01/2025.	
838810 DR 7	S MIAMI FL HLTH FACS AUTH.....		..	..	.....	1FE	1,765,740	118.155	1,772,325	1,500,000	1,765,560		(180)		5.000	3.030	FA.....	625		12/15/2017.	08/15/2028.	
875161 BY 6	TAMPA FL HOSP REVENUE.....		..	..	.....	1FE	1,213,959	119.026	1,202,163	1,010,000	1,192,040		(18,887)		5.000	2.620	JJ.....	25,250	33,386	10/19/2016.	07/01/2026.	
88213A KU 8	TEXAS ST A&M UNIV PERM UNIV FUND.....		..	..	.....	1FE	2,388,120	121.061	2,421,220	2,000,000	2,386,632		(1,488)		5.000	2.150	MN.....	3,056		11/30/2017.	05/15/2025.	
88283L JC 1	TEXAS TRANSN COMMN ST HWY.....		..	..	.....	1FE	3,187,890	118.493	3,199,311	2,700,000	3,122,072		(62,075)		5.000	2.300	AO.....	33,750	135,000	12/06/2016.	04/01/2024.	
88880M AS 0	TOBACCO SETTLEMENT AUTH WA REVENUE.....		..	..	.....	1FE	1,143,250	110.435	1,104,350	1,000,000	1,108,714		(30,643)		5.000	1.710	JD.....	4,167	50,000	11/09/2016.	06/01/2021.	
88880P CA 0	TOBACCO SETTLEMENT FING C.....		..	..	.....	1FE	1,116,920	115.082	1,150,820	1,000,000	1,068,776		(11,418)		5.000	3.580	MN.....	6,389	50,000	07/03/2013.	05/15/2023.	
89602N 2C 7	TRIBOROUGH NY BRIDGE & TUNNEL AUTH.....		..	..	.....	1FE	850,000	99.683	847,306	850,000	850,000		0.640		0.640	MON.....	453	8,724	01/21/2015.	01/01/2033.		
89602N 7F 5	TRIBOROUGH NY BRIDGE & TUNNEL AUTH.....		..	..	.....	1FE	1,229,240	125.410	1,254,100	1,000,000	1,211,503		(17,737)		5.000	2.560	MN.....	6,389	41,111	01/13/2017.	11/15/2027.	
898526 EV 6	TSASSC INC NY.....		..	..	.....	1FE	1,194,790	120.754	1,207,540	1,000,000	1,190,105		(4,685)		5.000	2.700	JD.....	4,167	25,000	09/22/2017.	06/01/2027.	
91412G VU 6	UNIVERSITY CALIF REV.....		..	..	.....	1FE	912,480	122.137	916,028	750,000	876,609		(13,291)		5.000	2.730	MN.....	4,792	37,500	03/13/2015.	05/15/2026.	
91514A DC 6	UNIV OF TEXAS TX UNIV REVENUES.....		..	..	.....	1FE	1,934,835	123.724	1,855,860	1,500,000	1,861,421		(38,139)		5.000	1.950	FA.....	28,333	75,000	01/07/2016.	08/15/2026.	
91514A ES 0	UNIV OF TEXAS TX UNIV REVENUES.....		..	..	.....	1FE	1,880,580	117.137	1,757,055	1,500,000	1,808,982		(52,815)		5.000	1.200	FA.....	28,333	73,542	07/08/2016.	08/15/2023.	
92818G KN 2	VIRGINIA ST RES AUTH.....		..	..	.....	1FE	2,581,372	112.217	2,536,104	2,260,000	2,514,255		(63,283)		5.000	1.940	MN.....	18,833	113,000	12/06/2016.	11/01/2021.	
938429 J3 2	WASHINGTON CNTY ORE SCH D.....		..	..	.....	1FE	1,269,893	119.068	1,232,354	1,035,000	1,194,992		(22,653)		5.000	2.400	JD.....	2,300	51,750	07/23/2014.	06/15/2024.	
93974D WT 1	WASHINGTON ST FOR IS.....		..	..	.....	1FE	3,423,426	111.628	3,348,840	3,000,000	3,330,580		(88,489)		5.000	1.800	FA.....	62,500	157,083	12/08/2016.	08/01/2021.	
93978H FG 5	WASHINGTON ST HLTH CARE FACS AUTH.....		..	..	.....	1FE	876,158	105.681	792,608	750,000	793,152		(24,114)		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	103.117	2,062,340	2,000,000	2,007,973		(8,338)		5.000	4.550	JD.....	8,333	100,000	12/17/2010.	12/01/2018.	
958697 JJ 4	WESTERN MINN MUN PWR AGY.....		..	..	.....	1FE	1,816,063	114.859	1,734,371	1,510,000	1,698,583		(35,156)		5.000	2.330	JJ.....	37,750	75,500	07/01/2014.	01/01/2023.	
97712D D4 5	WISCONSIN ST HLTH & EDUCTNL FAC AUT REV.....		..	..	.....	1FE	1,209,842	121.060	1,234,812	1,020,000	1,209,190		(653)		5.000	3.080	FA.....	2,408		11/30/2017.	08/15/2029.	
2599999	U.S. Special Revenue & Assessment Obligations - Issuer Obligations.....		..	..	.....		208,127,068	XXX	204,152,284	179,440,000	200,394,835		(156,929)		XXX	XXX	XXX	2,448,058	7,539,942	XXX	XXX	
<b>U.S. Special Revenue &amp; Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities</b>																						
3128H6 MY 7	FHLMC PC.....		..	..	.....	4	42,012	101.414	41,867	41,283	41,283		(137)		4.500	4.020	MON...	155	1,858	06/30/2003.	08/01/2018.	
3128K7 U5 5	FHLMC PC.....		..	..	.....	4	688,067	107.631	774,842	719,900	688,067		10,650		5.000	6.250	MON...	3,000	35,990	11/04/2005.	09/01/2035.	
3128KG FP 8	FHLMC.....		..	..	.....	4	133,150	109.872	142,348	129,557	133,150		(1,655)		7.000	6.000	MON...	756	9,069	11/30/2006.	11/01/2036.	
3128LB AZ 1	FHLMC PC.....		..	..	.....	4	261,735	110.766	272,140	245,688	260,966		601		6.500	4.670	MON...	1,331	15,970	05/29/2009.	05/01/2038.	
3128M4 CP 6	FHLMC PC.....		..	..	.....	4	311,314	110.278	350,824	318,124	311,416		1,313		5.500	6.030	MON...	1,458	17,497	05/24/2007.	12/01/2036.	
3128MM CK 7	FHLMC PC.....		..	..	.....	4	530,817	103.061	545,577	529,370	529,370		(3)		5.000	4.870	MON...	2,206	26,469	08/24/2005.	09/01/2020.	
3128P7 BH 5	FHLMC PC.....		..	..	.....	4	519,019	111.699	572,322	512,374	517,793		(1,646)		6.000	5.510	MON...	2,562	30,742	12/12/2005.	12/01/2025.	

E10.5

# 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	F	o	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
3128P7	CB	7	FHLMC PC	4	1			722,436	107.863	758,502	703,208	718,823	(5,117)			6.500	5.580	MON...	3,809	45,709	02/28/2006	02/01/2026	
3128PE	4N	5	FEDERAL NATL MG	4	1			326,697	103.817	333,029	320,782	323,203	(1,528)			6.500	5.840	MON...	1,738	20,851	10/17/2006	10/01/2021	
31292L	DN	2	FHLMC PC	4	1			8,444,765	108.962	8,437,041	7,743,051	8,414,184	(14,626)			5.000	2.980	MON...	32,263	387,153	01/31/2014	07/01/2041	
312942	CB	9	FHLMC PC	4	1			2,798,198	104.986	2,841,604	2,706,638	2,795,657	1,570			4.000	3.330	MON...	9,022	108,266	08/31/2010	09/01/2040	
312945	TE	8	FEDERAL NATL MG	4	1			2,634,199	104.990	2,615,664	2,491,337	2,549,553	3,738			4.000	3.510	MON...	8,304	99,653	04/10/2012	02/01/2041	
31294K	M4	4	FHLMC PC	4	1			3,790	99.893	3,649	3,653	3,653	(24)			5.500	4.440	MON...	17	201	01/22/2003	01/01/2018	
31296S	M3	7	FHLMC	4	1			126,822	110.845	138,011	124,507	126,802	(137)			5.500	4.910	MON...	571	6,848	01/30/2004	01/01/2034	
31297C	HD	5	FHLMC	4	1			383,143	107.458	412,670	384,026	383,193	329			5.000	5.000	MON...	1,600	19,201	12/15/2004	07/01/2034	
31297S	R6	4	FHLMC PC	4	1			126,737	107.458	140,311	130,572	126,855	(146)			5.000	5.820	MON...	544	6,529	10/14/2005	08/01/2030	
31298N	UG	8	FHLMC GOLD PC	4	1			1,629	100.231	1,582	1,579	1,624	(30)			7.500	6.550	MON...	10	118	08/21/2001	05/01/2031	
31307G	MD	8	FHLMC PC	4	1			1,477,707	103.535	1,449,868	1,400,359	1,441,064	(4,375)			3.500	2.670	MON...	4,084	49,013	05/30/2014	03/01/2029	
31307G	TL	3	FHLMC PC	4	1			2,083,283	103.528	2,043,891	1,974,237	2,031,597	(2,133)			3.500	2.670	MON...	5,758	69,098	05/30/2014	03/01/2029	
3132GG	AX	3	FEDERAL NATL MG	4	1			966,794	104.990	960,701	915,037	935,986	1,772			4.000	3.530	MON...	3,050	36,601	04/10/2012	08/01/2041	
3132HM	TF	8	FEDERAL NATL MG	4	1			2,192,850	102.972	2,104,156	2,043,425	2,192,850	(23,231)			3.500	2.210	MON...	5,960	71,520	09/28/2012	09/01/2042	
3132J9	D3	9	FHLMC PC	4	1			5,522,118	103.196	5,505,938	5,335,380	5,522,118	(8,515)			3.500	2.580	MON...	15,562	186,738	05/29/2013	04/01/2043	
3132M5	G2	2	FHLMC PC	4	1			5,227,014	106.414	5,186,302	4,873,673	5,190,377	30,811			4.500	3.150	MON...	18,276	219,315	02/27/2014	02/01/2044	
3132M6	YN	4	FHLMC PC	4	1			3,515,861	104.793	3,476,359	3,317,339	3,504,489	(543)			4.000	2.910	MON...	11,058	132,694	06/30/2014	05/01/2044	
3132MA	BV	2	FHLMC PC	4	1			3,284,408	104.628	3,239,524	3,096,216	3,256,868	102,898			4.000	2.990	MON...	10,321	123,849	10/31/2014	10/01/2044	
3132QT	QZ	2	FEDERAL NATL MG	4	1			13,584,684	104.578	13,504,997	12,913,773	13,520,818	(210,948)			4.000	3.060	MON...	43,046	516,551	11/23/2016	10/01/2045	
3132WG	FY	8	FEDERAL NATL MG	4	1			7,654,149	100.138	7,692,390	7,681,755	7,655,227	1,931			3.000	3.030	MON...	19,204	230,453	11/29/2016	09/01/2046	
3132VW	JR	4	FHLMC	4	1			16,277,987	104.582	16,116,171	15,409,972	16,266,966	(43,623)			4.000	3.530	MON...	51,367	256,833	06/26/2017	05/01/2047	
3137B7	YY	9	FHLMC	4	1			3,059,781	104.987	3,149,628	3,000,000	3,035,492	(6,535)			3.490	3.020	MON...	10,470	104,700	03/12/2014	01/25/2024	
3137BB	BD	1	FHLMC	4	1			3,604,829	104.628	3,661,980	3,500,000	3,566,020	(11,145)			3.389	2.710	MON...	11,862	118,615	06/12/2014	03/25/2024	
3137BE	VH	4	FHLMC	4	1			6,508,195	103.897	6,545,511	6,300,000	6,452,752	(23,347)			3.241	2.460	MON...	20,418	204,183	07/30/2015	09/25/2024	
31387C	XK	2	FEDERAL NATL MG	4	1			29,121	101.878	29,284	28,744	29,031	23			7.000	6.540	MON...	335	2,012	06/22/2001	04/01/2031	
3138E8	K6	8	FEDERAL NATL MG	4	1			4,768,816	103.338	4,792,642	4,637,800	4,697,387	7,293			3.500	3.280	MON...	26,679	162,323	03/30/2012	04/01/2042	
3138LR	7M	8	FNMA PASS-THRU	4	1			6,247,043	106.967	6,207,956	5,803,611	6,202,285	33,098			4.500	3.010	MON...	42,934	261,162	02/11/2014	06/01/2042	
3138MK	4R	4	FEDERAL NATL MG	4	1			3,896,793	100.540	3,735,177	3,715,101	3,805,677	5,887			3.000	2.610	MON...	18,553	111,453	10/31/2012	11/01/2042	
3138XC	F3	1	FNMA PASS-THRU	4	1			4,195,397	104.753	4,228,984	4,037,068	4,170,468	6,369			4.000	3.310	MON...	26,689	161,483	03/31/2014	09/01/2043	
3138Y5	5D	4	FNMA PASS-THRU	4	1			5,544,168	102.065	5,490,556	5,379,424	5,544,168	41,191			3.000	2.180	MON...	26,809	161,383	09/30/2014	10/01/2029	
31402R	DD	8	FNMA PASS-THRU	4	1			653,884	110.947	734,478	662,004	653,884	1,998			5.500	5.820	MON...	6,014	36,410	01/17/2007	05/01/2035	
31403S	W5	1	FNMA PASS-THRU	4	1			684,003	113.306	750,850	662,674	683,690	(1,313)			6.000	4.980	MON...	6,611	39,760	12/09/2003	11/01/2033	
31404N	GC	4	FEDERAL NATL MG	4	1			111,772	102.916	118,765	115,400	114,385	1,403			4.000	4.840	MON...	746	4,616	08/24/2005	05/01/2019	
31405S	EF	7	FEDERAL NATL MG	4	1			380,994	108.596	430,566	396,482	380,994	5,521			5.000	6.240	MON...	3,298	19,824	09/29/2006	08/01/2035	
31406V	DP	8	FNMA PASS-THRU	4	1			495,178	110.844	527,136	475,561	494,767	(2,384)			6.500	5.270	MON...	5,128	30,911	05/31/2005	05/01/2035	
31406W	2M	5	FNMA PASS-THRU	4	1			91,657	111.712	99,758	89,299	91,657	(2,269)			6.000	5.140	MON...	892	5,358	06/30/2005	06/01/2035	
31409X	PU	7	FEDERAL NATL MG	4	1			244,056	110.017	276,453	251,280	244,056	2,782			5.500	6.400	MON...	2,300	13,820	07/31/2006	02/01/2036	
31410D	5Y	2	FEDERAL NATL MG	4	1			233,470	110.844	255,319	230,339	233,470	(3,636)			6.500	5.900	MON...	2,493	14,972	08/10/2006	08/01/2036	
31410P	A8	6	FEDERAL NATL MG	4	1			125,596	104.438	127,621	122,197	125,596	(77)			7.000	5.920	MON...	711	8,554	10/10/2006	08/01/2036	
31410U	YW	6	FHLMC	4	1			225,973	111.712	249,786	223,597	225,973	(64)			6.000	5.450	MON...	2,233	13,416	11/30/2006	09/01/2036	
31411C	KH	3	FEDERAL NATL MG	4	1			64,827	102.513	64,247	62,672	64,796	(75)			7.500	6.310	MON...	783	4,700	12/08/2006	11/01/2036	
31411K	R4	7	FNMA PASS-THRU	4	1			613,267	112.861	690,309	611,642	613,267	(498)			6.000	5.780	MON...	6,108	36,699	01/31/2007	01/01/2037	
31411N	5C	7	FNMA PASS-THRU	4	1			237,889	112.266	265,041	236,081	237,889	(1,322)			6.000	5.630	MON...	2,358	14,165	02/08/2007	02/01/2037	

E10.6

# 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 rei g n	Bond CHAR	NAIC Desig- nation	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	Strat- ed Contractual Maturity Date
31411W	AU	1	FNMA	PASS-THRU	.....4	.....1	.....	.....	296,226	113.212	332,740	293,907	296,226	(436)			6.000	5.630	MON...	2,935	17,634	03/30/2007	04/01/2037		
31412A	U9	3	FNMA	PASS-THRU	.....4	.....1	.....	.....	164,447	110.844	178,653	161,174	163,635	(886)			6.500	5.960	MON...	1,744	10,475	10/09/2007	07/01/2037		
31412R	D5	3	FNMA		.....4	.....1	.....	.....	4,746,976	108.119	5,111,660	4,727,769	4,746,976	(3,694)			4.500	4.260	MON...	34,905	212,750	03/31/2010	03/01/2040		
31419A	DS	3	FNMA	PASS-THRU	.....4	.....1	.....	.....	931,984	112.853	965,345	855,399	919,037	(22,858)			6.000	4.030	MON...	8,515	51,324	11/30/2010	09/01/2039		
31419J	SH	2	FNMA	PASS-THRU	.....4	.....1	.....	.....	5,969,188	106.241	6,425,100	6,047,618	5,978,699	(3,301)			4.000	4.170	MON...	40,020	241,905	12/14/2010	11/01/2040		
31419K	GD	1	FNMA	PASS-THRU	.....4	.....1	.....	.....	4,578,820	106.563	4,990,847	4,683,467	4,593,866	(12,715)			4.000	4.320	MON...	30,943	187,339	12/16/2010	11/01/2040		
31419L	QD	8	FNMA	PASS-THRU	.....4	.....1	.....	.....	638,942	104.587	656,459	627,664	636,860	(2,729)			4.000	3.660	MON...	4,178	25,107	11/30/2010	12/01/2040		
2699999	U.S. Special Revenue - Residential Mortgage-Backed Securities								139,184,677	XXX	140,755,131	134,004,789	138,446,955	0	(156,523)	0	0	XXX	XXX	XXX	604,696	5,001,847	XXX	XXX	
3199999	Total - U.S. Special Revenue & Special Assessment Obligations								347,311,745	XXX	344,907,415	313,444,789	338,841,790	(156,929)	(3,465,473)	0	0	XXX	XXX	XXX	3,052,754	12,541,789	XXX	XXX	

**Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations**

00108W	AA	8	AEP	TEX INC	LS...	.....	.....	.....	549,043	98.609	542,350	550,000	549,094		51		2.400	2.430	AO...	3,630		09/19/2017	10/01/2022
00115A	AE	9	AEP	TRANSMISSION CO LLC	.....	.....	.....	.....	998,030	100.284	1,002,840	1,000,000	998,214	171			3.100	3.120	JD.....	2,583	31,861	11/16/2016	12/01/2026
00206R	AZ	5	AT&T	INC	.....	.....	.....	.....	498,525	103.679	518,395	500,000	499,398	152			3.875	3.910	FA.....	7,319	19,375	08/15/2011	08/15/2021
009158	AV	8	AIR	PRODS & CHEMS INC	.....	.....	.....	.....	1,993,440	103.036	2,060,720	2,000,000	1,995,440	609			3.350	3.380	JJ.....	28,103	67,000	07/28/2014	07/31/2024
023135	AN	6	AMAZON	COM INC	LS...	.....	.....	.....	1,581,350	105.748	1,586,220	1,500,000	1,567,744	(6,383)			3.800	3.060	JD.....	4,117	47,500	06/22/2017	02/05/2024
026874	DD	6	AMERICAN	INTL GROUP	.....	.....	.....	.....	518,960	103.241	516,205	500,000	518,256	(704)			3.750	3.200	JJ.....	8,906		08/25/2017	07/10/2025
03040W	AL	9	AMERICAN	WTR CAP COR	.....	.....	.....	.....	1,043,520	103.121	1,031,210	1,000,000	1,032,178	(3,986)			3.400	2.890	MS.....	11,333	34,000	01/21/2015	03/01/2025
035242	AP	1	ANHEUSER	BUSCH	.....	.....	.....	.....	1,023,650	103.347	1,033,470	1,000,000	1,021,176	(2,232)			3.650	3.340	FA.....	15,208	36,500	11/15/2016	02/01/2026
03524B	AE	6	ANHEUSER-BUSCH	INBEV S.A	LS...	.....	.....	.....	999,750	104.200	1,042,000	1,000,000	999,840	23			3.700	3.700	FA.....	15,417	37,000	01/22/2014	02/01/2024
03524B	AG	1	ANHEUSER	BUSCH INBEV	.....	.....	.....	.....	2,629,406	97.878	2,593,767	2,650,000	2,630,336	930			2.600	2.720	MN.....	8,804	34,450	09/06/2017	05/15/2024
037833	AK	6	APPLE	INC	.....	.....	.....	.....	951,660	99.029	990,290	1,000,000	972,195	4,740			2.400	2.960	MN.....	3,867	24,000	06/05/2013	05/03/2023
037833	AR	1	APPLE	INC	.....	.....	.....	.....	1,046,570	101.642	1,016,420	1,000,000	1,026,533	(7,587)			2.850	2.020	MN.....	4,354	28,500	04/21/2015	05/06/2021
037833	AS	9	APPLE	INC	LS...	.....	.....	.....	1,998,320	103.768	2,075,360	2,000,000	1,998,868	157			3.450	3.460	MN.....	10,542	69,000	04/29/2014	05/06/2024
037833	BF	6	APPLE	INC	LS...	.....	.....	.....	1,010,190	100.780	1,007,800	1,000,000	1,008,265	(1,765)			2.700	2.490	MN.....	3,600	27,000	11/22/2016	05/13/2022
037833	BG	4	APPLE	INC	.....	.....	.....	.....	2,341,822	102.094	2,399,209	2,350,000	2,343,728	743			3.200	3.240	MN.....	10,027	75,200	05/06/2015	05/13/2025
037833	CY	4	APPLE	INC	.....	.....	.....	.....	2,103,801	98.823	2,075,283	2,100,000	2,103,652	(149)			2.513	2.480	FA.....	19,360		09/05/2017	08/19/2024
06051G	DZ	9	BANK	AMER FDG CORP	.....	.....	.....	.....	4,676,355	107.588	4,841,460	4,500,000	4,534,172	(22,614)			7.625	6.990	JD.....	28,594	343,125	06/14/2010	06/01/2019
06051G	EU	9	BANK	OF AMERICA CORP	.....	.....	.....	.....	994,440	102.356	1,023,560	1,000,000	996,973	544			3.300	3.360	JJ.....	15,583	33,000	01/08/2013	01/11/2023
06051G	FB	0	BANK	OF AMERICA CORP	.....	.....	.....	.....	999,270	106.420	1,064,200	1,000,000	999,522	68			4.125	4.130	JJ.....	18,219	41,250	01/15/2014	01/22/2024
06051G	FD	6	BANK	AMER CORP	.....	.....	.....	.....	1,499,580	100.578	1,508,670	1,500,000	1,499,890	86			2.650	2.650	AO.....	9,938	39,750	03/27/2014	04/01/2019
06406H	CX	5	BANK	NEW YORK MTN BK	.....	.....	.....	.....	1,029,740	102.169	1,021,690	1,000,000	1,028,651	(1,089)			3.250	2.770	MS.....	9,931		09/18/2017	09/11/2024
06406H	DA	4	BANK	NEW YORK MTN BK	.....	.....	.....	.....	1,496,790	100.090	1,501,350	1,500,000	1,497,610	295			3.000	3.020	FA.....	15,875	45,000	02/19/2015	02/24/2025
07330N	AJ	4	BB&T	BRH BKG & TR CO GLOB	.....	.....	.....	.....	999,160	101.408	1,014,080	1,000,000	999,602	115			2.850	2.860	AO.....	7,125	28,500	02/27/2014	04/01/2021
073902	RU	4	BEAR	STEARNS COS INC	.....	.....	.....	.....	2,048,705	100.401	2,008,020	2,000,000	2,000,559	(6,565)			7.250	6.890	FA.....	60,417	145,000	06/18/2008	02/01/2018
100743	AK	9	BOSTON	GAS COMPANY	.....	.....	.....	.....	999,060	99.771	997,710	1,000,000	999,094	34			3.150	3.160	FA.....	13,125		07/31/2017	08/01/2027
10112R	AY	0	BOSTON	PPTYS LTD PAR	.....	.....	.....	.....	1,384,680	94.490	1,417,350	1,500,000	1,393,467	8,787			2.750	3.700	AO.....	10,313	46,292	02/16/2017	10/01/2026
12189L	AR	2	BURLINGTON	NORTHN SANTA F	LS...	.....	.....	.....	249,183	105.914	264,785	250,000	249,461	75			3.750	3.780	AO.....	2,344	9,375	03/04/2014	04/01/2024
124857	AE	3	CBS	CORP NEW	.....	.....	.....	.....	413,063	104.552	429,709	411,000	411,785	(231)			4.300	4.230	FA.....	6,676	17,673	09/27/2011	02/15/2021
124857	AM	5	CBS	CORP NEW	.....	.....	.....	.....	1,646,040	103.022	1,699,863	1,650,000	1,647,211	365			3.700	3.720	FA.....	23,063	61,050	08/11/2014	08/15/2024
124857	AS	2	CBS	CORP	.....	.....	.....	.....	497,130	97.612	488,060	500,000	497,361	231			2.500	2.610	FA.....	4,722		06/26/2017	02/15/2023
125896	BM	1	CMS	ENERGY CORP	.....	.....	.....	.....	999,260	104.730	1,047,300	1,000,000	999,544	74			3.875	0.200	MS.....	12,933	38,750	02/24/2014	03/01/2024
125896	BR	0	CMS	ENERGY CORP	.....	.....	.....	.....	1,245,638	96.673	1,208,413	1,250,000	1,246,036	359			2.950	2.990	FA.....	13,931	28,885	10/31/2016	02/15/2027
12626P	AM	5	CRH	AMERICA INC	.....	.....	.....	.....	991,720	104.523	1,045,230	1,000,000	993,468	748			3.875	3.970	MN.....	4,521	38,750	08/27/2015	05/18/2025

E10.7

# 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 rei g n	Bond CHAR	NAIC Desig- nation	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
126408	GV	9	CSX CORP.....	.....	..	.....1	2FE	994,990	105.126	1,051,260	1,000,000	998,049		519		4.250	4.310	JD.....	3,542	42,500	05/20/2011.	06/01/2021.	
126408	GZ	0	CSX CORP.....	.....	..	.....2	2FE	995,790	103.860	1,038,600	1,000,000	997,301		407		3.700	3.750	MN.....	6,167	37,000	03/06/2014.	11/01/2023.	
126650	BW	9	CVS CAREMARK CORPORATION.....	LS...	..	.....2	2FE	493,420	103.968	519,840	500,000	497,466		685		4.125	4.280	MN.....	2,635	20,625	05/09/2011.	05/15/2021.	
126650	CC	2	CVS CAREMARK CORPORATION.....	.....	..	.....2	2FE	995,600	104.087	1,040,870	1,000,000	997,182		413		4.000	4.050	JD.....	2,889	40,000	12/02/2013.	12/05/2023.	
126650	CF	5	CVS CAREMARK CORPORATION.....	.....	..	.....2	2FE	990,780	100.661	1,006,610	1,000,000	993,553		853		3.375	3.480	FA.....	13,031	33,750	08/07/2014.	08/12/2024.	
149123	BV	2	CATERPILLAR INC.....	.....	..	.....1	1FE	995,330	104.919	1,049,190	1,000,000	998,201		484		3.900	3.950	MN.....	3,683	39,000	05/24/2011.	05/27/2021.	
149123	CC	3	CATERPILLAR INC DEL.....	.....	..	.....1	1FE	999,830	103.961	1,039,610	1,000,000	999,889		15		3.400	3.400	MN.....	4,344	34,000	05/05/2014.	05/15/2024.	
14912L	5X	5	CATERPILLAR FINL SVCS MTN.....	.....	..	.....1	1FE	499,590	105.266	526,330	500,000	499,739		39		3.750	3.750	MN.....	1,927	18,750	11/19/2013.	11/24/2023.	
14912L	6E	6	CATERPILLAR FINL SVCS MTN.....	LS...	..	.....1	1FE	498,990	101.222	506,110	500,000	499,451		142		2.750	2.780	FA.....	5,003	13,750	08/13/2014.	08/20/2021.	
15189T	AR	8	CENTERPOINT ENERGY I.....	LS...	..	.....1	2FE	574,833	98.589	566,887	575,000	574,849		16		2.500	2.500	MS.....	5,630		08/07/2017.	09/01/2022.	
15189W	AG	5	CENTERPOINT ENERGY RES CO.....	.....	..	.....2	2FE	3,087,608	104.648	2,853,751	2,727,000	2,845,014		(37,186)		4.500	2.910	JJ.....	56,585	122,715	01/20/2011.	01/15/2021.	
15189X	AR	9	CENTERPOINT ENER RESOURCES.....	.....	..	.....1	1FE	1,366,008	99.604	1,369,555	1,375,000	1,366,747		739		3.000	3.070	FA.....	17,188	22,802	01/09/2017.	02/01/2027.	
161175	BJ	2	CHARTER COMM OOP LLC/CAP.....	.....	..	.....2	2FE	594,996	95.916	575,496	600,000	595,154		158		3.750	3.840	FA.....	4,125		06/27/2017.	02/15/2028.	
166764	AT	7	CHEVRON CORPORATION.....	.....	..	.....1	1FE	1,000,000	99.945	999,450	1,000,000	1,000,000				2.411	2.410	MS.....	7,903	24,110	02/24/2015.	03/03/2022.	
166764	BL	3	CHEVRON CORP NEW.....	.....	..	.....1	1FE	2,000,000	100.051	2,001,020	2,000,000	2,000,000				2.954	2.950	MN.....	7,385	59,080	05/09/2016.	05/16/2026.	
172967	HM	6	CITIGROUP INC.....	.....	..	.....2	2FE	1,248,075	100.376	1,254,700	1,250,000	1,249,488		392		2.550	2.580	AO.....	7,349	31,875	04/01/2014.	04/08/2019.	
172967	JB	8	CITIGROUP INC.....	.....	..	.....2	2FE	2,478,312	102.645	2,463,480	2,400,000	2,472,726		(5,586)		3.390	2.560	MN.....	9,889	40,680	09/06/2017.	11/18/2021.	
172967	JP	7	CITIGROUP INC.....	.....	..	.....2	2FE	499,070	101.071	505,355	500,000	499,290		84		3.300	3.320	AO.....	2,933	16,500	04/22/2015.	04/27/2025.	
172967	KY	6	CITIGROUP INC.....	.....	..	.....1	2FE	489,825	99.304	496,520	500,000	490,317		492		3.200	3.450	AO.....	3,111		06/23/2017.	10/21/2026.	
176553	GP	4	CITIZENS PROPERTY INS CORP FL.....	.....	..	.....1	1FE	1,706,652	107.368	1,631,994	1,520,000	1,582,097		(24,341)		5.000	3.220	JD.....	6,333	8,000	07/24/2012.	06/01/2020.	
189054	AU	3	CLOROX COMPANY.....	.....	..	.....2	2FE	2,497,675	103.261	2,581,525	2,500,000	2,498,293		213		3.500	3.510	JD.....	3,889	87,500	12/04/2014.	12/15/2024.	
19122T	AE	9	COCA COLA ENTERPRISES INC.....	.....	..	.....2	2FE	982,460	101.847	1,018,470	1,000,000	992,924		1,798		3.250	3.450	FA.....	11,917	32,500	08/16/2011.	08/19/2021.	
198280	AD	1	COLUMBIA PIPELINE GROUP.....	.....	..	.....1	2FE	998,200	101.478	1,014,780	1,000,000	999,093		355		3.300	3.330	JD.....	2,750	33,000	05/19/2015.	06/01/2020.	
20030N	BJ	9	COMCAST CORP NEW.....	.....	..	.....1	1FE	497,130	104.315	521,575	500,000	498,113		268		3.600	3.660	MS.....	6,000	18,000	02/19/2014.	03/01/2024.	
20030N	BL	4	COMCAST CORP NEW.....	.....	..	.....1	1FE	2,994,920	102.744	3,082,320	3,000,000	2,996,103		476		3.375	3.390	FA.....	38,250	101,250	08/11/2015.	02/15/2025.	
20030N	BR	1	COMCAST CORP NEW.....	.....	..	.....1	1FE	507,925	100.532	502,660	500,000	507,264		(662)		2.750	2.440	MS.....	4,583	6,875	06/22/2017.	03/01/2023.	
20030N	BX	8	COMCAST CORP.....	.....	..	.....1	1FE	998,090	100.723	1,007,230	1,000,000	998,321		231		3.000	3.030	FA.....	12,500	16,750	01/05/2017.	02/01/2024.	
202795	JC	5	COMMONWEALTH EDISON CO.....	.....	..	.....1	1FE	1,147,447	100.027	1,150,311	1,150,000	1,149,448		520		2.150	2.190	JJ.....	11,401	24,725	01/06/2014.	01/15/2019.	
205887	BR	2	CONAGRA FOODS INC.....	.....	..	.....2	2FE	805,676	101.131	860,625	851,000	823,434		4,831		3.200	3.910	JJ.....	11,801	27,232	02/11/2014.	01/25/2023.	
210518	CQ	7	CONSUMERS ENERGY CO.....	.....	..	.....1	1FE	796,980	102.390	767,925	750,000	754,585		(6,255)		5.650	4.750	MS.....	12,477	42,375	01/19/2010.	09/15/2018.	
210518	CR	5	CONSUMERS ENERGY CO.....	.....	..	.....1	1FE	1,650,320	104.563	1,568,445	1,500,000	1,524,242		(19,262)		6.125	4.670	MS.....	27,052	91,875	07/27/2010.	03/15/2019.	
216871	AE	3	COOPER U S INC.....	.....	..	.....1	2FE	497,615	103.505	517,525	500,000	499,199		251		3.875	3.930	JD.....	861	19,375	12/02/2010.	12/15/2020.	
22160K	AH	8	COSTCO WHSL CORP NEW.....	.....	..	.....1	1FE	997,040	99.486	994,860	1,000,000	998,198		412		2.250	2.290	FA.....	8,500	22,500	02/05/2015.	02/15/2022.	
23311R	AD	8	DCP MIDSTREAM LLC.....	.....	..	.....3	3FE	749,190	104.750	785,625	750,000	749,782		91		5.350	5.360	MS.....	11,815	40,125	03/08/2010.	03/15/2020.	
233851	BE	3	DAIMLER FINANCE NORTH AME.....	.....	..	.....1	1FE	1,646,882	100.850	1,664,025	1,650,000	1,648,500		442		2.875	2.900	MS.....	14,627	47,438	03/03/2014.	03/10/2021.	
233851	BH	6	DAIMLER FINANCE NORTH AME.....	LS...	..	.....1	1FE	997,360	99.721	997,210	1,000,000	999,103		520		2.250	2.300	MS.....	7,375	22,500	07/24/2014.	09/03/2019.	
244199	BE	4	DEERE & CO.....	.....	..	.....1	1FE	1,994,920	100.157	2,003,140	2,000,000	1,997,582		507		2.600	2.620	JD.....	3,322	52,000	06/05/2012.	06/08/2022.	
24422E	RH	4	DEERE JOHN CAP CORP MTNS.....	LS...	..	.....1	1FE	995,490	102.541	1,025,410	1,000,000	998,124		459		3.150	3.200	AO.....	6,650	31,500	10/05/2011.	10/15/2021.	
24422E	SS	9	DEERE JOHN CAP CORP.....	.....	..	.....1	1FE	2,148,796	100.078	2,151,677	2,150,000	2,149,573		242		2.300	2.310	MS.....	14,423	49,450	09/10/2014.	09/16/2019.	
25179M	AH	6	DEVON ENERGY CORPORATION.....	.....	..	.....2	2FE	1,479,600	103.734	1,296,675	1,250,000	1,300,964		(47,933)		6.300	2.300	JJ.....	36,313	78,750	02/20/2014.	01/15/2019.	
25179M	AP	8	DEVON ENERGY CORP NE.....	.....	..	.....1	2FE	497,475	101.805	509,025	500,000	498,426		329		3.250	3.320	MN.....	2,076	16,250	01/21/2015.	05/15/2022.	
25179M	AV	5	DEVON ENERGY CORP NE.....	.....	..	.....2	2FE	565,335	116.925	584,625	500,000	561,989		(3,346)		5.850	4.010	JD.....	1,300	14,625	06/22/2017.	12/15/2025.	

E10.8

## 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 ei g n	Bond CHAR	NAIC Desig- nation	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
25468P	CN	4	DISNEY WALT CO MTNS BE	.....	..	.....1	1FE	987,170	101.547	1,015,470	1,000,000	994,910		1,313		2.750	2.890	FA	10,313	27,500	08/17/2011	08/16/2021	
25470D	AE	9	DISCOVERY COMMUNICATIONS	LS	..	.....	2FE	2,535,795	104.692	2,617,300	2,500,000	2,514,144	(3,768)		4.375	4.190	JD	4,861	109,375	08/16/2011	06/15/2021		
25470D	AQ	2	DISCOVERY COMMUNICATIONS	.....	..	.....	2FE	499,370	99.071	495,355	500,000	499,399		29		2.950	2.970	MS	4,097		09/07/2017	03/20/2023	
260003	AJ	7	DOVER CORP	.....	..	.....	2FE	999,420	105.671	1,056,710	1,000,000	999,795		59		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	104.560	1,045,600	1,000,000	999,612		54		3.750	3.750	AO	7,917	37,500	04/01/2014	04/15/2024	
26442C	AS	3	DUKE ENERGY CORP	.....	..	.....	1FE	748,185	99.336	745,020	750,000	748,357		159		2.950	2.970	JD	1,844	22,985	11/14/2016	12/01/2026	
26875P	AK	7	EOG RESOURCES INC	.....	..	.....	2FE	492,235	98.957	494,785	500,000	494,834		909		2.625	2.830	MS	3,865	13,125	01/22/2015	03/15/2023	
26875P	AL	5	EOG RES INC	LS	..	.....	2FE	998,440	100.332	1,003,320	1,000,000	999,392		260		2.450	2.470	AO	6,125	24,500	03/18/2014	04/01/2020	
26875P	AP	6	EOG RES INC	LS	..	.....	2FE	530,460	106.581	532,905	500,000	528,877	(1,583)		4.150	3.320	JJ	9,568	10,375	06/22/2017	01/15/2026		
26884A	BD	4	ERP OPERATING LP	LS	..	.....	1FE	994,500	102.045	1,020,450	1,000,000	995,754		495		3.375	3.440	JD	2,813	33,750	05/11/2015	06/01/2025	
26884A	BF	9	ERP OPER LTD PARTNER	LS	..	.....	1FE	1,411,410	97.093	1,456,395	1,500,000	1,418,150		6,740		2.850	3.570	MN	7,125	45,006	02/16/2017	11/01/2026	
278062	AG	9	EATON CORP PLC	.....	..	.....	2FE	500,000	98.421	492,105	500,000	500,000				3.103	3.100	MS	4,568		09/06/2017	09/15/2027	
29250R	AU	0	ENBRIDGE ENERGY PARTNERS	.....	..	.....	2FE	498,990	104.022	520,110	500,000	499,576		104		4.200	4.220	MS	6,183	21,000	09/06/2011	09/15/2021	
29379V	BB	8	ENTERPRISE PRODS OPER LLC	.....	..	.....	2FE	998,110	104.316	1,043,160	1,000,000	998,760		176		3.900	3.920	FA	14,733	39,000	02/05/2014	02/15/2024	
29379V	BE	2	ENTERPRISE PRODS OPE	LS	..	.....	2FE	996,810	103.242	1,032,420	1,000,000	997,645		283		3.750	3.780	FA	14,167	37,500	10/02/2014	02/15/2025	
29379V	BH	5	ENTERPRISE PRODS OPE	.....	..	.....	2FE	996,350	102.542	1,025,420	1,000,000	997,085		302		3.700	3.740	FA	13,978	37,000	05/04/2015	02/15/2026	
30231G	AT	9	EXXON MOBIL CORP	LS	..	.....	1FE	510,340	101.624	508,120	500,000	509,813	(527)		3.043	2.770	MS	5,072	7,608	06/26/2017	03/01/2026		
31428X	AR	7	FEDEX CORP	.....	..	.....	2FE	1,853,160	105.857	1,587,855	1,500,000	1,554,344	(50,062)		8.000	4.390	JJ	55,333	120,000	03/30/2011	01/15/2019		
31428X	BM	7	FEDEX CORP	.....	..	.....	2FE	355,828	100.836	352,926	350,000	355,670	(158)		3.300	3.090	MS	3,401	7,989	09/12/2017	03/15/2027		
316773	CQ	1	FIFTH THIRD BANCORP	LS	..	.....	2FE	499,295	100.101	500,505	500,000	499,828		144		2.300	2.330	MS	3,833	11,500	02/25/2014	03/01/2019	
31677Q	BC	2	FIFTH THIRD BK CIN O	.....	..	.....1	1FE	1,989,700	101.023	2,020,460	2,000,000	1,994,294		1,419		2.875	2.950	AO	14,375	57,500	09/02/2014	10/01/2021	
31677Q	BG	3	FIFTH THIRD BANK	.....	..	.....1	1FE	499,625	99.083	495,415	500,000	499,737		73		2.250	2.260	JD	531	11,250	06/09/2016	06/14/2021	
345397	XA	6	FORD MOTOR CREDIT CO	.....	..	.....	2FE	2,000,000	100.698	2,013,960	2,000,000	2,000,000				3.219	3.210	JJ	30,759	64,380	01/06/2015	01/09/2022	
34540U	AA	7	FORD MOTOR CREDIT CO LLC	.....	..	.....	2FE	1,543,893	100.013	1,550,202	1,550,000	1,549,946		1,278		2.375	2.450	JJ	16,872	36,813	01/08/2013	01/16/2018	
36164Q	6M	5	GEN ELEC CAPITAL CORP	.....	..	.....	1FE	1,359,684	101.785	1,323,205	1,300,000	1,356,417	(3,267)		3.373	2.750	MN	5,603	21,925	06/26/2017	11/15/2025		
36164Q	MS	4	GEN ELEC CAPITL	.....	..	.....	1FE	711,816	99.572	823,460	827,000	757,026		21,894		2.342	5.570	MN	2,475	19,368	10/26/2015	11/15/2020	
369550	AY	4	GENERAL DYNAMICS CORP	LS	..	.....	1FE	1,736,000	97.857	1,712,498	1,750,000	1,736,507		507		2.375	2.490	MN	12,700		09/11/2017	11/15/2024	
369604	BG	7	GENERAL ELECTRIC CO	.....	..	.....	1FE	5,050,650	103.103	5,155,150	5,000,000	5,049,373	(7,254)		3.375	3.190	MS	52,210	168,750	11/21/2016	03/11/2024		
370334	BM	5	GENERAL MLS INC	.....	..	.....1	2FE	995,890	102.015	1,020,150	1,000,000	998,230		413		3.150	3.190	JD	1,400	31,500	11/17/2011	12/15/2021	
37045V	AD	2	GENERAL MTRS CO	.....	..	.....	2FE	1,023,750	101.058	1,010,580	1,000,000	1,004,074		(5,282)		3.500	2.940	AO	8,653	35,000	02/06/2014	10/02/2014	
38141E	C2	3	GOLDMAN SACHS GRP INC MTN	.....	..	.....	1FE	998,680	103.791	1,037,910	1,000,000	999,083		121		3.850	3.860	JJ	18,501	38,500	06/30/2014	07/08/2014	
38141G	GS	7	GOLDMAN SACHS GROUP INC	LS	..	.....	1FE	4,145,065	110.931	3,882,585	3,500,000	3,813,511	(70,839)		5.750	3.370	JJ	87,767	201,250	01/08/2013	01/24/2022		
38141G	VM	3	GOLDMAN SACHS GROUP INC	.....	..	.....	1FE	996,980	104.978	1,049,780	1,000,000	997,996		281		4.000	4.030	MS	13,111	40,000	02/26/2014	03/03/2024	
38141G	VU	5	GOLDMAN SACHS GROUP	.....	..	.....1	1FE	3,581,907	99.999	3,603,964	3,604,000	3,586,532		4,625		2.625	2.770	AO	17,344	94,605	01/30/2017	04/25/2021	
38148L	AE	6	GOLDMAN SACHS GROUP LP	.....	..	.....	1FE	1,245,975	103.097	1,288,713	1,250,000	1,246,884		359		3.750	3.780	MN	5,078	46,875	05/19/2015	05/22/2025	
38148Y	AC	2	GOLDMAN SACHS GROUP INC	.....	..	.....	1FE	4,239,843	99.756	4,239,630	4,250,000	4,239,944		102		2.876	2.920	AO	20,711		12/12/2017	10/31/2022	
404280	BB	4	HSBC HOLDINGS PLC	.....	..	.....	1FE	2,003,440	103.797	2,075,940	2,000,000	2,002,979	(295)		3.900	3.870	MN	7,800	78,000	05/24/2016	05/25/2026		
423457	AB	6	HELMERICH & PAYNE	.....	..	.....	2FE	994,250	105.398	1,053,980	1,000,000	995,431		521		4.650	4.720	MS	13,692	46,500	03/12/2015	03/15/2025	
437076	BM	3	HOME DEPOT	LS	..	.....	1FE	498,775	100.210	501,050	500,000	498,913		123		3.000	3.030	AO	3,750	15,000	11/21/2016	04/01/2026	
44328M	AK	0	HSBC BK PLC	.....	..	.....	1FE	2,012,500	106.362	2,127,240	2,000,000	2,004,442	(1,326)		4.750	4.670	JJ	42,750	95,000	01/14/2011	01/19/2021		
446438	RM	7	HUNTINGTON NATIONAL BANK	.....	..	.....	1FE	2,646,661	99.881	2,646,847	2,650,000	2,648,464		657		2.400	2.420	AO	15,900	63,600	02/19/2015	04/01/2020	
452308	AP	4	ILLINOIS TOOL WKS INC	.....	..	.....1	1FE	497,760	102.926	514,630	500,000	499,086		228		3.375	3.420	MS	4,969	16,875	08/24/2011	09/15/2021	
452308	AT	6	ILLINOIS TOOL WKS INC	.....	..	.....	1FE	2,192,256	104.737	2,304,214	2,200,000	2,194,924		725		3.500	3.540	MS	25,667	77,000	02/18/2014	03/01/2024	

E10.9

# 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
465685	AF	2	ITC HLDGS CORP.....	.....	..	.....	2FE	496,675	105.012	525,060	500,000	499,182		369		5.500	5.580	JJ	12,681	27,500	12/08/2009.	01/15/2020.	
46625H	HL	7	JPMORGAN CHASE & CO.....	.....	..	.....	1FE	1,993,860	105.291	2,105,820	2,000,000	1,998,986		720		6.300	6.340	AO	23,800	126,000	06/16/2009.	04/23/2019.	
46625H	HZ	6	JPMORGAN CHASE & CO.....	.....	..	.....	1FE	998,890	106.806	1,068,060	1,000,000	999,569		116		4.625	4.630	MN	6,552	46,250	05/05/2011.	05/10/2021.	
46625H	JT	8	JPMORGAN CHASE & CO.....	LS...	..	.....	1FE	3,480,470	105.158	3,680,530	3,500,000	3,487,243		1,822		3.875	3.940	FA	56,510	135,625	01/21/2014.	02/01/2024.	
46625H	RV	4	JPMORGAN CHASE & CO.....	.....	..	1	1FE	2,954,980	98.309	2,949,270	3,000,000	2,958,196		2,967		2.950	3.130	AO	22,125	73,750	06/22/2017.	10/01/2026.	
485260	BL	6	KANSAS GAS & ELEC CO.....	.....	..	.....	1FE	1,176,080	105.959	1,059,590	1,000,000	1,035,048		(22,888)		6.700	4.190	JD	2,978	67,000	01/13/2011.	06/15/2019.	
49327M	2T	0	KEYBANK NATIONAL ASS.....	.....	..	.....	1FE	499,885	98.083	490,415	500,000	499,891		6		2.300	2.300	MS	3,418		09/07/2017.	09/14/2022.	
500472	AF	2	KONINKLIJKE PHILIPS ELECT.....	.....	..	.....	2FE	1,996,610	104.208	2,084,160	2,000,000	1,998,425		339		3.750	3.770	MS	22,083	75,000	03/05/2012.	03/15/2022.	
50077L	AD	8	KRAFT HEINZ FOODS CO.....	LS...	.....	1	2FE	995,620	96.378	963,780	1,000,000	996,239		387		3.000	3.050	JD	2,500	30,000	05/10/2016.	06/01/2026.	
501044	CZ	2	KROGER CO.....	.....	..	1	2FE	999,680	101.046	1,010,460	1,000,000	999,818		44		2.950	2.950	MN	4,917	29,500	10/21/2014.	11/01/2021.	
501044	DE	8	KROGER CO.....	LS...	.....	.....	2FE	1,154,475	93.247	1,165,588	1,250,000	1,161,750		7,275		2.650	3.590	AO	6,993	34,229	02/16/2017.	10/15/2026.	
50117N	AD	6	KUBOTA CREDIT OWNER TRUST.....	.....	..	.....	1FE	5,498,238	99.352	5,464,360	5,500,000	5,498,346		108		4.000	4.010	MON	26,644	45,870	07/23/2017.	03/15/2024.	
534187	BB	4	LINCOLN NATL CORP IND.....	.....	..	.....	2FE	1,003,690	106.818	1,068,180	1,000,000	1,001,490		(384)		4.850	4.800	JD	25,193	48,500	06/22/2011.	06/24/2021.	
539830	AT	6	LOCKHEED MARTIN CORP.....	.....	..	.....	2FE	990,930	103.839	1,038,390	1,000,000	997,990		1,009		4.250	4.360	MN	5,431	42,500	11/13/2009.	11/15/2019.	
548661	CQ	8	LOWES COS INC.....	.....	..	.....	1FE	998,180	104.279	1,042,790	1,000,000	999,507		200		4.625	4.640	AO	9,764	46,250	04/12/2010.	04/15/2020.	
548661	CV	7	LOWES COS INC.....	.....	..	1	1FE	999,270	104.511	1,045,110	1,000,000	999,681		75		3.800	3.800	MN	4,856	38,000	11/16/2011.	11/15/2021.	
55616X	AF	4	MACYS RETAIL HLDGS INC.....	LS...	.....	.....	2FE	495,945	100.709	503,545	500,000	498,170		410		3.875	3.970	JJ	8,934	19,375	01/10/2012.	01/15/2022.	
574599	BH	8	MASCO CORP.....	.....	..	.....	2FE	380,000	110.804	421,055	380,000	380,000				5.950	5.950	MS	6,657	22,610	03/05/2012.	03/15/2022.	
57629W	CF	5	MASSMUTUAL GLOBAL FUNDING.....	.....	..	.....	1FE	349,573	98.856	345,998	350,000	349,611		38		1.950	1.990	MS	1,877		09/19/2017.	09/22/2020.	
58013M	EE	0	MCDONALDS CORP MED TERM N.....	.....	..	.....	2FE	499,960	100.598	502,990	500,000	499,999		5		5.350	5.350	MS	8,917	26,750	02/26/2008.	03/01/2018.	
58013M	EY	6	MCDONALDS CORP MED T.....	.....	..	.....	2FE	1,533,795	104.389	1,565,835	1,500,000	1,531,050		(2,745)		3.700	3.400	JJ	23,279	27,750	02/23/2017.	01/30/2026.	
589331	AN	7	MERCK & CO INC.....	LS...	.....	.....	1FE	993,690	104.302	1,043,020	1,000,000	998,845		724		5.000	5.080	JD	25,139	50,000	06/22/2009.	06/30/2019.	
58933Y	AR	6	MERCK & CO INC NEW.....	.....	..	1	1FE	998,350	99.667	996,670	1,000,000	998,782		153		2.750	2.760	FA	10,771	27,500	02/05/2015.	02/10/2025.	
59156R	BH	0	METLIFE INC.....	LS...	.....	.....	1FE	1,999,840	104.683	2,093,660	2,000,000	1,999,893		15		3.600	3.600	AO	16,200	72,000	04/07/2014.	04/10/2024.	
59156R	BM	9	METLIFE INC.....	.....	..	1	1FE	506,215	100.163	500,815	500,000	505,963		(252)		3.000	2.810	MS	5,000	7,500	08/25/2017.	03/01/2025.	
59217G	AX	7	MET LIFE GLOB FUNDING INC.....	.....	..	.....	1FE	1,998,980	100.878	2,017,560	2,000,000	1,999,450		100		3.000	3.000	JJ	28,500	60,000	01/03/2013.	01/10/2023.	
59217G	CK	3	MET LIFE GLOB FUNDING I.....	.....	..	.....	1FE	499,015	99.154	495,770	500,000	499,039		24		3.000	3.020	MS	4,250		09/12/2017.	09/19/2027.	
59562V	AT	4	BERKSHIRE HATHAWAY ENERGY.....	.....	..	.....	1FE	2,994,570	100.948	3,028,440	3,000,000	2,999,825		680		5.750	5.770	AO	43,125	172,500	03/25/2008.	04/01/2018.	
60920L	AC	8	MONDELEX INTL HLDINGS NE.....	.....	..	.....	2FE	2,418,625	97.364	2,434,100	2,500,000	2,435,670		15,784		2.000	2.710	AO	8,750	50,000	11/29/2016.	10/28/2021.	
61166W	AU	5	MONSANTO CO NEW.....	.....	..	.....	1FE	1,998,800	101.620	2,032,400	2,000,000	1,999,190		109		3.375	3.380	JJ	31,125	67,500	06/26/2014.	07/15/2024.	
617446	6Q	7	MORGAN STANLEY.....	.....	..	.....	1FE	835,000	101.101	1,011,010	1,000,000	993,630		24,361		6.625	9.290	AO	16,563	66,250	10/29/2008.	04/01/2018.	
617446	8D	4	MORGAN STANLEY.....	.....	..	.....	1FE	2,537,518	99.452	2,524,092	2,538,000	2,537,664		146		3.000	3.000	FA	30,665	38,070	01/31/2017.	02/07/2024.	
61744Y	AH	1	MORGAN STANLEY.....	.....	..	.....	1FE	997,910	99.681	996,810	1,000,000	998,153		243		2.750	2.790	MN	3,208	13,750	05/16/2017.	05/19/2022.	
61746B	DJ	2	MORGAN STANLEY.....	.....	..	.....	1FE	1,010,040	103.693	1,036,930	1,000,000	1,005,635		(978)		3.750	3.620	FA	13,125	37,500	02/27/2013.	02/25/2023.	
61746B	DM	5	MORGAN STANLEY.....	.....	..	.....	1FE	1,494,480	100.274	1,504,110	1,500,000	1,498,766		1,130		2.500	2.570	JJ	16,354	37,500	01/21/2014.	01/24/2019.	
61746B	DQ	6	MORGAN STANLEY.....	.....	..	.....	1FE	2,626,786	104.473	2,768,535	2,650,000	2,634,277		2,146		3.875	3.980	AO	17,685	102,688	04/23/2014.	04/29/2024.	
61746B	ED	4	MORGAN STANLEY.....	.....	..	.....	1FE	1,243,613	99.587	1,244,838	1,250,000	1,244,972		1,213		2.625	2.730	MN	4,010	32,813	11/14/2016.	11/17/2021.	
61747Y	CG	8	MORGAN STANLEY.....	.....	..	.....	1FE	997,690	106.636	1,066,360	1,000,000	999,579		283		7.300	7.330	MN	9,881	73,000	05/08/2009.	05/13/2019.	
61761J	VL	0	MORGAN STANLEY.....	.....	..	1	1FE	2,445,737	103.403	2,533,374	2,450,000	2,446,930		389		3.700	3.720	AO	17,123	90,650	10/20/2014.	10/23/2024.	
637432	NG	6	NATIONAL RURAL UTIL COOP.....	.....	..	.....	1FE	997,620	102.032	1,020,320	1,000,000	998,072		213		3.250	3.270	MN	5,417	32,500	10/20/2015.	11/01/2025.	
63946B	AD	2	NBC UNIVERSAL INC.....	.....	..	.....	1FE	1,996,900	106.570	2,131,400	2,000,000	1,999,131		343		5.150	5.170	AO	17,453	103,000	04/27/2010.	04/30/2020.	
65364U	AK	2	NIAGARA MOHAWK PWR CORP.....	.....	..	.....	1FE	999,990	103.575	1,035,750	1,000,000	999,990				3.508	3.500	AO	8,770	35,080	09/23/2014.	10/01/2024.	
654740	AH	2	NISSAN MTR ACCEP CORP.....	.....	..	.....	1FE	999,530	100.129	1,001,290	1,000,000	999,885		96		2.350	2.360	MS	7,638	23,500	02/25/2014.	03/04/2019.	

E10.10



# 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	F	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
655844	BJ	6	NORFOLK SOUTHERN CORP.....	..	..	2FE	989,370	101.339	1,013,390	1,000,000	995,102		1,062		3.000	3.120	AO	7,500	30,000	03/12/2012.	04/01/2022.	
655844	BT	4	NORFOLK SOUTHERN COR.....	LS	..	2FE	998,470	99.917	999,170	1,000,000	998,546		76		3.150	3.160	JD	2,625	15,838	05/22/2017.	06/01/2027.	
664397	AK	2	EVERSOURCE ENERGY.....	..	..	2FE	1,930,280	99.611	1,992,220	2,000,000	1,953,575		7,845		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	101.958	2,039,160	2,000,000	1,999,968		57		5.750	5.750	JJ	53,028	115,000	07/10/2008.	07/15/2018.	
665501	AJ	1	NORTHERN NAT GAS CO DEL.....	..	1	1FE	1,999,560	104.283	2,085,660	2,000,000	1,999,877		33		4.250	4.250	JD	7,083	85,000	04/15/2011.	06/01/2021.	
665859	AM	6	NORTHERN TR CORP.....	..	..	1FE	999,860	102.902	1,029,020	1,000,000	999,943		14		3.375	3.370	FA	12,000	33,750	08/17/2011.	08/23/2021.	
665859	AN	4	NORTHERN TRUST CORP.....	..	..	1FE	498,585	99.976	499,880	500,000	499,309		141		2.375	2.400	FA	4,915	11,875	07/30/2012.	08/02/2022.	
68233J	AZ	7	ONCOR ELEC DELIVERY.....	..	1	1FE	2,044,342	99.909	2,048,135	2,050,000	2,045,749		518		2.950	2.980	AO	15,119	60,475	03/19/2015.	04/01/2025.	
693304	AL	1	PECO ENERGY CO.....	..	..	1FE	499,160	100.579	502,895	500,000	499,982		105		5.350	5.370	MS	8,917	26,750	02/25/2008.	03/01/2018.	
693304	AU	1	PECO ENERGY CO.....	LS	..	1FE	1,999,440	97.240	1,944,800	2,000,000	1,999,577		109		1.700	1.700	MS	10,011	33,433	09/14/2016.	09/15/2021.	
693476	BL	6	PNC FUNDING CORP.....	..	..	1FE	497,280	105.108	525,540	500,000	499,171		293		4.375	4.440	FA	8,507	21,875	08/04/2010.	08/11/2020.	
69353R	DD	7	PNC BK N A PITTSBURGH PA.....	..	..	1FE	1,495,320	100.071	1,501,065	1,500,000	1,498,548		939		2.250	2.310	JJ	16,781	33,750	06/17/2014.	07/02/2019.	
69353R	DZ	8	PNC BANK NA.....	..	..	1FE	1,998,540	100.161	2,003,220	2,000,000	1,999,457		293		2.400	2.410	AO	9,733	48,000	09/15/2014.	10/18/2019.	
69353R	FC	7	PNC BK N A PITTSBURG.....	..	1	1FE	1,997,740	99.213	1,984,260	2,000,000	1,998,194		454		2.000	2.030	MN	4,667	20,000	05/16/2017.	05/19/2020.	
69362B	AW	2	PSEG POWER.....	..	..	2FE	995,720	105.755	1,057,550	1,000,000	998,818		475		5.125	5.180	AO	10,819	51,250	03/29/2010.	04/15/2020.	
695114	CM	8	PACIFICORP.....	..	1	1FE	2,545,257	104.514	2,665,107	2,550,000	2,548,205		477		3.850	3.870	JD	4,363	98,175	05/09/2011.	06/15/2021.	
70109H	AL	9	PARKER-HANNIFIN CORP.....	..	1	1FE	997,800	102.459	1,024,590	1,000,000	998,409		202		3.300	3.320	MN	3,667	33,000	11/18/2014.	11/21/2024.	
713448	BN	7	PEPSICO INC.....	..	..	1FE	1,993,300	104.594	2,091,880	2,000,000	1,998,381		742		4.500	4.540	JJ	41,500	90,000	01/11/2010.	01/15/2020.	
713448	CT	3	PEPSICO INC.....	..	..	1FE	1,848,989	100.320	1,855,920	1,850,000	1,850,184		362		2.750	2.740	AO	8,620	44,000	09/12/2017.	04/30/2025.	
713448	DC	9	PEPSICO INC.....	..	..	1FE	998,920	99.884	998,840	1,000,000	999,384		212		2.150	2.170	AO	4,599	21,500	10/08/2015.	10/14/2020.	
72650R	BF	8	PLAINS ALL AMERN PIP.....	LS	..	2FE	748,815	97.510	731,325	750,000	749,187		103		3.600	3.610	MN	4,500	27,000	09/02/2014.	11/01/2024.	
74005P	AY	0	PRAXAIR INC.....	..	..	1FE	995,500	105.099	1,050,990	1,000,000	998,364		469		4.050	4.100	MS	11,925	40,500	03/01/2011.	03/15/2021.	
74005P	BN	3	PRAXAIR INC.....	..	1	1FE	1,992,340	99.011	1,980,220	2,000,000	1,994,359		713		2.650	2.690	FA	21,494	53,000	01/29/2015.	02/05/2025.	
740189	AL	9	PRECISION CASTPARTS CORP.....	..	..	1FE	1,500,240	100.376	1,505,640	1,500,000	1,500,140		(55)		2.250	2.240	JD	1,500	33,750	09/16/2015.	06/15/2020.	
755111	BR	1	RAYTHEON CO.....	..	..	1FE	997,550	104.536	1,045,360	1,000,000	999,439		247		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	105.396	526,980	500,000	499,981		8		5.000	5.000	MS	8,333	25,000	03/01/2010.	03/01/2020.	
760759	AL	4	REPUBLIC SVCS INC.....	..	..	2FE	499,845	100.700	503,500	500,000	499,991		24		3.800	3.800	MN	2,428	19,000	05/02/2011.	05/15/2018.	
760759	AR	1	REPUBLIC SVCS INC.....	..	..	2FE	496,625	98.074	490,370	500,000	496,793		168		2.900	2.980	JJ	7,250	7,250	06/23/2017.	07/01/2026.	
760761	AD	8	REPUBLIC SVCS INC.....	..	..	2FE	499,970	109.258	546,290	500,000	499,985		3		5.250	5.250	MN	3,354	26,250	11/18/2009.	11/15/2021.	
806854	AB	1	SCHLUMBERGER INVT SA.....	..	..	1FE	498,395	102.489	512,445	500,000	499,343		164		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	105.340	2,106,800	2,000,000	2,016,457		(2,485)		3.650	3.490	JD	6,083	73,000	08/27/2015.	12/01/2023.	
822582	AM	4	SHELL INTERNATIONAL FIN.....	..	..	1FE	995,280	104.595	1,045,950	1,000,000	998,765		515		4.375	4.430	MS	11,667	43,750	03/18/2010.	03/25/2020.	
822582	AS	1	SHELL INTERNATIONAL FIN.....	..	..	1FE	2,642,852	99.336	2,677,105	2,695,000	2,652,315		8,553		2.375	2.740	FA	23,113	64,006	11/18/2016.	08/21/2022.	
82620K	AE	3	SIEMENS FINANCIER.....	..	..	1FE	1,994,920	101.737	2,034,740	2,000,000	1,996,084		460		3.250	3.280	MN	6,139	97,500	05/18/2015.	05/27/2025.	
828807	CF	2	SIMON PPTY GROUP LP.....	..	..	1FE	249,013	105.569	263,923	250,000	249,656		99		4.375	4.420	MS	3,646	10,938	08/09/2010.	03/01/2021.	
828807	CS	4	SIMON PPTY GROUP LP.....	..	1	1FE	1,646,766	102.129	1,685,129	1,650,000	1,647,733		294		3.375	3.390	AO	13,922	55,688	09/03/2014.	10/01/2024.	
828807	CY	1	SIMON PROPERTY GROUP LP.....	LS	..	1FE	249,343	99.615	249,038	250,000	249,404		57		3.250	3.280	MN	880	8,283	11/15/2016.	11/30/2026.	
828807	DB	0	SIMON PROPERTY GROUP LP.....	LS	..	1FE	758,565	99.809	748,568	750,000	758,012		(553)		2.625	2.370	JD	875	10,609	08/28/2017.	06/15/2022.	
842434	CM	2	SOUTHERN CALIF GAS C.....	..	1	1FE	996,340	101.815	1,018,150	1,000,000	997,425		339		3.150	3.190	MS	9,275	31,500	09/08/2014.	09/15/2024.	
84756N	AC	3	SPECTRA ENERGY PARTNERS L.....	..	..	2FE	499,145	100.616	503,080	500,000	499,867		177		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	108.838	2,720,950	2,500,000	2,590,464		(12,573)		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	106.123	1,591,845	1,500,000	1,498,102		544		4.375	4.410	MS	20,781	65,625	03/02/2011.	03/07/2021.	
871829	AZ	0	SYSO CORP.....	LS	..	2FE	1,515,499	104.126	1,567,096	1,505,000	1,514,384		(1,026)		3.750	3.650	AO	14,109	56,438	11/22/2016.	10/01/2025.	

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	For rei g n	Bond CHAR	NAIC Desig- nation	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	Strat- ed Contractual Maturity Date
871829	BF	3	SYSCO CORP	LS		2FE	507,425	99.836	499,180	500,000	507,242		(183)		3.250	3.070	JJ	8,531		09/06/2017	07/15/2027	
884903	BK	0	THOMSON REUTERS CORP		1	2FE	1,045,548	103.582	1,087,611	1,050,000	1,048,118		457		3.950	4.000	MS	10,484	41,475	09/28/2011	09/30/2021	
88579Y	AR	2	3M CO			1FE	996,150	101.308	1,013,080	1,000,000	996,971		349		3.000	3.040	FA	12,000	30,000	08/04/2015	08/07/2025	
887317	AF	2	TIME WARNER INC			2FE	1,495,050	105.274	1,579,110	1,500,000	1,498,693		549		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	106.510	1,065,100	1,000,000	995,997		1,113		4.750	4.880	MS	12,139	47,500	03/30/2011	03/29/2021	
88732J	AS	7	TIME WARNER CABLE INC			2FE	993,480	106.902	1,069,020	1,000,000	998,873		824		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	99.710	997,100	1,000,000	999,661		149		2.150	2.160	MS	6,510	21,500	03/09/2015	03/12/2020	
89236T	DP	7	TOYOTA MOTOR CREDIT			1FE	507,700	100.582	502,910	500,000	506,877		(823)		2.600	2.240	JJ	6,139	469	06/23/2017	01/11/2022	
90131H	AE	5	21ST CENTY FOX AMER			2FE	1,241,488	104.134	1,301,675	1,250,000	1,243,470		841		3.700	3.780	MS	13,618	46,250	08/11/2015	09/15/2024	
90131H	AQ	8	21ST CENTURY FOX AMERICA			2FE	2,236,050	105.759	2,379,578	2,250,000	2,244,741		1,534		4.500	4.580	FA	38,250	101,250	02/09/2011	02/15/2021	
904764	AM	9	UNILEVER CAP CORP			1FE	1,993,220	105.494	2,109,880	2,000,000	1,997,578		714		4.250	4.290	FA	33,292	85,000	02/07/2011	02/10/2021	
907818	DG	0	UNION PAC CORP	LS		1FE	995,250	104.713	1,047,130	1,000,000	998,392		480		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	101.746	1,017,460	1,000,000	999,699		55		2.950	2.950	JJ	13,603	29,500	06/06/2012	01/15/2023	
907818	ED	6	UNION PACIFIC C			1FE	1,019,560	102.749	1,027,490	1,000,000	1,015,725		(1,810)		3.250	3.010	FA	12,278	32,500	10/26/2015	08/15/2025	
907818	EH	7	UNION PAC CORP			1FE	982,510	98.925	989,250	1,000,000	983,939		1,429		2.750	2.970	MS	9,167	13,750	02/27/2017	03/01/2026	
91159H	HA	1	U S BANCORP MTNS BK ENT		1	1FE	1,494,285	105.456	1,581,840	1,500,000	1,497,789		594		4.125	4.170	MN	6,359	61,875	05/19/2011	05/24/2021	
91159H	HP	8	U S BANCORP MTNS BK	LS		1FE	3,144,582	100.619	3,169,499	3,150,000	3,145,543		961		2.625	2.660	JJ	36,061	41,344	01/19/2017	01/24/2022	
913017	BR	9	UNITED TECHNOLOGIES CORP			1FE	995,010	104.929	1,049,290	1,000,000	998,693		531		4.500	4.560	AO	9,500	45,000	02/23/2010	04/15/2020	
913017	BV	0	UNITED TECHNOLOGIES CORP			1FE	1,000,920	101.906	1,019,060	1,000,000	1,000,535		(111)		3.100	3.080	JD	2,583	31,000	02/10/2014	06/01/2022	
913017	CH	0	UNITED TECHNOLOGIES	LS		1FE	2,345,277	96.395	2,265,283	2,350,000	2,345,765		420		2.650	2.670	MN	10,379	62,275	10/27/2016	11/01/2026	
92343V	BY	9	VERIZON COMMUNICATIONS IN	LS		2FE	998,380	105.297	1,052,970	1,000,000	998,916		150		4.150	4.170	MS	12,219	41,500	03/10/2014	03/15/2024	
925524	BG	4	VIACOM INC			2FE	1,229,000	104.167	1,302,088	1,250,000	1,242,290		2,209		4.500	4.710	MS	18,750	56,250	02/14/2011	03/01/2021	
92553P	AJ	1	VIACOM INC NEW			2FE	491,805	102.082	510,410	500,000	496,362		831		3.875	4.070	JD	861	19,375	12/07/2011	12/15/2021	
92553P	AX	0	VIACOM INC NEW	LS		2FE	308,487	99.889	310,655	311,000	309,329		231		3.875	3.970	AO	3,013	12,051	03/04/2014	04/01/2024	
927804	FS	8	VIRGINIA ELEC & PWR CO			1FE	1,974,260	100.892	2,017,840	2,000,000	1,979,693		2,401		3.100	3.250	MN	7,922	62,000	09/15/2015	05/15/2025	
92857W	AE	0	VODAFONE GROUP PLC NEW			2FE	1,889,633	101.390	1,774,325	1,750,000	1,761,122		(20,119)		4.625	3.420	JJ	37,321	80,938	12/02/2010	07/15/2018	
92976W	BH	8	WACHOVIA CORP GLOBAL MTN			1FE	995,720	100.311	1,003,110	1,000,000	999,954		543		5.750	5.800	FA	23,958	57,500	01/28/2008	02/01/2018	
931142	DP	5	WAL-MART STORES INC			1FE	3,063,690	104.106	3,123,180	3,000,000	3,056,539		(7,572)		3.300	2.960	AO	18,975	99,000	02/15/2017	04/22/2024	
94106L	AZ	2	WASTE MGMT INC DEL			2FE	1,994,960	103.659	2,073,180	2,000,000	1,996,602		468		3.500	3.530	MN	8,944	70,000	05/05/2014	05/15/2024	
94974B	EV	8	WELLS FARGO CO MTN BE			1FE	2,616,730	106.308	2,657,700	2,500,000	2,599,552		(18,254)		4.600	3.270	AO	28,750	80,500	05/10/2017	04/01/2021	
94974B	GA	2	WELLS FARGO CO MTN B			1FE	1,645,545	101.619	1,676,714	1,650,000	1,646,861		413		3.300	3.330	MS	16,940	54,450	09/02/2014	09/09/2024	
94974B	GH	7	WELLS FARGO CO MTN B			1FE	2,491,650	99.236	2,480,900	2,500,000	2,493,793		768		3.000	3.030	FA	27,500	75,000	02/11/2015	02/19/2025	
95709T	AL	4	WESTAR ENERGY INC			1FE	999,990	101.016	1,010,160	1,000,000	1,000,000				3.250	3.250	JD	2,708	32,500	11/05/2015	12/01/2025	
96949L	AB	1	WILLIAMS PARTNERS LP			2FE	257,793	102.461	256,153	250,000	257,513		(279)		4.000	3.550	MS	2,944	5,000	08/28/2017	09/15/2025	
96950F	AD	6	WILLIAMS PARTNERS L P			2FE	2,000,690	105.681	2,113,620	2,000,000	2,000,225		(94)		5.250	5.240	MS	30,917	105,000	02/04/2010	03/15/2020	
96950F	AM	6	WILLIAMS PARTNERS L P			2FE	997,910	104.852	1,048,520	1,000,000	998,606		193		4.300	4.320	MS	13,975	43,000	02/27/2014	03/04/2024	
98389B	AT	7	XCEL ENERGY INC			2FE	1,349,636	99.838	1,347,813	1,350,000	1,349,686		50		2.600	2.600	MS	10,335	27,690	11/28/2016	03/15/2022	
00206R	DW	9	AT & T INC			2FE	927,944	97.435	904,197	928,000	927,949		4		2.850	2.850	MN	2,957	12,970	05/17/2017	05/25/2024	
00889Y	AA	9	AIMCO REALTY INVESTORS			1FE	526,000	97.041	510,436	526,000	526,000				2.260	2.260	JD	6,140		06/21/2017	06/26/2024	
01626P	AB	2	ALIMENTATION COUCHE			2FE	132,553	101.864	128,349	126,000	128,794		(1,482)		3.319	2.070	MN	705	4,182	05/29/2015	11/01/2019	
01626P	AD	8	ALIMENTATION COUCHE			2FE	791,622	104.480	773,152	740,000	765,361		(9,131)		4.214	2.850	FA	11,363	31,184	01/14/2015	08/21/2020	
05590H	AR	8	BMW CDA INC			1FE	499,845	98.569	492,845	500,000	499,891		38		1.780	1.780	AO	1,809	8,900	10/12/2016	10/19/2020	

E10.12

## 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		NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value			Par Value	Book/Adjusted Carrying Value	12	13	14	15	16	17	18	19	20
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	Rate Used to Obtain Fair Value	Fair Value					Par Value	Book/Adjusted Carrying Value											
06367X	KF	7				1FE	1,380,738	99.409	1,372,838	1,381,000	1,380,852		52	2.100	2.100	AO	6,847	29,001	10/01/2015	10/06/2020			
06367X	VK	4				1FE	8,088,127	98.486	7,908,426	8,030,000	8,070,200		(11,963)	1.880	1.720	MS	38,570	150,964	06/24/2016	03/31/2021			
06368A	AA	8				1FE	2,024,393	98.679	2,022,920	2,050,000	2,050,026		633	2.700	2.850	JD	3,497	37,800	10/02/2017	12/09/2026			
07813Z	BG	8				2FE	525,020	101.882	509,410	500,000	519,062		(4,967)	3.150	2.060	MS	4,090	15,750	10/17/2016	09/29/2021			
07813Z	BT	0				2FE	1,129,736	101.411	1,150,001	1,134,000	1,130,409		372	3.550	3.590	MS	13,456	40,257	02/24/2016	03/02/2026			
07813Z	BW	3				2FE	2,585,050	98.220	2,541,934	2,588,000	2,585,489		439	2.700	2.710	FA	24,313	34,938	02/22/2017	02/27/2024			
13596Z	NQ	4				1FE	3,498,845	98.233	3,438,155	3,500,000	3,498,921		76	2.040	2.040	MS	19,953	35,700	03/16/2017	03/21/2022			
136375	BV	3	A		1	1FE	993,390	101.179	1,011,790	1,000,000	997,183		662	2.850	2.920	JD	1,267	28,500	11/07/2011	12/15/2021			
13638Z	DB	8				2FE	1,999,540	98.962	1,979,240	2,000,000	1,999,627		87	2.050	2.050	JD	3,492	20,725	05/23/2017	06/01/2020			
17039A	AF	3			1	2FE	485,148	103.597	476,546	460,000	481,147		(2,386)	4.055	3.360	MN	1,958	18,653	04/14/2016	11/24/2025			
17039A	AG	1			1	2FE	599,000	100.594	602,558	599,000	599,000			3.196	3.190	MS	6,084	19,144	03/01/2016	03/07/2023			
23384N	AV	9				1FE	373,895	97.973	366,419	374,000	373,925		20	1.910	1.910	JJ	3,436	7,143	07/05/2016	07/08/2021			
29250N	AQ	8				2FE	1,248,950	99.486	1,243,575	1,250,000	1,249,040		90	2.900	2.910	JJ	16,715		06/27/2017	07/15/2022			
29250Z	AT	5				2FE	721,908	103.094	745,370	723,000	722,123		97	3.450	3.460	MS	6,477	24,926	09/24/2015	09/29/2025			
29251Z	BC	0				2FE	912,669	101.164	885,185	875,000	909,005		(3,664)	3.190	2.340	JD	2,070	13,994	06/06/2017	12/05/2022			
31430W	AB	0				1FE	2,500,000	99.155	2,478,875	2,500,000	2,500,000			2.394	2.390	FA	20,980		08/22/2017	08/25/2022			
316701	AA	9				1FE	53,088	103.343	54,863	53,088	53,088			4.710	4.710	FA	1,012	2,500	07/20/2011	08/05/2021			
34527A	BL	3				2FE	786,384	99.596	777,845	781,000	785,435		(948)	2.450	2.200	MN	2,962	9,567	06/15/2017	05/07/2020			
34527A	BQ	2				2FE	1,268,223	101.037	1,247,807	1,235,000	1,253,930		(12,728)	3.140	2.060	JD	1,918	38,779	12/13/2016	06/14/2019			
34527A	BT	6				2FE	1,059,000	98.939	1,047,764	1,059,000	1,059,000			2.710	2.710	FA	10,216	14,349	02/15/2017	02/23/2022			
37045Y	AC	8				2FE	1,957,580	98.058	1,961,160	2,000,000	1,960,288		2,708	2.600	3.080	JD	4,429	26,855	09/05/2017	06/01/2022			
37638Z	BG	8				1FE	900,000	99.594	896,346	900,000	900,000			2.237	2.230	MS	5,728	20,133	06/18/2015	09/20/2020			
38141G	VY	7				1FE	2,000,000	98.103	1,962,060	2,000,000	2,000,000			2.433	2.430	AO	8,957	24,330	04/19/2017	04/26/2023			
40427H	SZ	7				1FE	1,139,377	100.229	1,141,608	1,139,000	1,139,116		(126)	2.078	2.060	MN	2,354	23,668	11/25/2015	11/26/2018			
40427H	TB	9				1FE	2,057,328	98.090	2,030,463	2,070,000	2,058,193		865	2.170	2.300	JD	22,830		08/24/2017	06/29/2022			
404280	BE	8				1FE	1,500,000	101.006	1,515,090	1,500,000	1,500,000			3.196	3.190	JD	3,556	47,940	11/29/2016	12/05/2023			
448055	AM	5				2FE	275,587	101.194	279,295	276,000	275,714		38	3.550	3.560	MS	2,980	9,798	10/06/2016	03/12/2025			
448814	DZ	3				1FE	4,058,250	131.497	3,944,910	3,000,000	3,982,231		(76,019)	9.625	2.030	JJ	133,390		08/15/2017	07/15/2022			
53947Z	BT	3				2FE	811,867	106.720	747,040	700,000	753,500		(20,969)	5.220	2.020	JD	1,402	36,540	02/27/2015	06/18/2020			
539481	AJ	0				2FE	2,105,029	109.536	2,081,184	1,900,000	2,095,075		(9,954)	4.860	2.890	MS	27,959	46,170	09/05/2017	09/12/2023			
667869	AA	9				2FE	79,574	119.612	94,559	79,055	79,502		(9)	5.950	5.900	AO	814	4,704	08/07/2008	04/30/2041			
75585R	PY	5				1FE	246,855	99.910	246,634	246,856	246,855		(2)	2.870	2.860	MON	374	1,181	10/24/2017	11/12/2052			
775109	AR	2				2FE	2,261,448	106.099	2,228,079	2,100,000	2,244,080		(17,368)	4.700	2.100	MS	25,629	49,350	08/25/2017	09/29/2020			
775109	BA	8				2FE	1,506,022	105.862	1,482,068	1,400,000	1,501,156		(4,866)	4.000	2.720	MS	17,017	28,000	08/30/2017	03/13/2024			
780086	GH	1				1FE	1,173,804	100.833	1,133,363	1,124,000	1,137,996		(14,651)	2.770	1.430	JD	1,796	31,135	07/08/2015	12/11/2018			
780086	KY	9				1FE	4,431,106	99.138	4,403,710	4,442,000	4,436,092		2,240	1.920	1.970	JJ	38,935	85,286	10/20/2015	07/17/2020			
780086	MN	1				1FE	1,499,520	99.335	1,490,025	1,500,000	1,499,787		159	1.400	1.410	AO	3,865	21,000	04/20/2016	04/26/2019			
780086	MZ	4				1FE	2,000,000	97.075	1,941,500	2,000,000	2,000,000			1.583	1.580	MS	9,541	31,660	09/07/2016	09/13/2021			
780086	NK	6				1FE	3,067,300	98.170	3,043,270	3,100,000	3,068,762		1,462	2.333	2.510	JD	5,365	36,162	10/02/2017	12/05/2023			
780086	PX	6				1FE	699,937	98.952	692,664	700,000	699,942		5	2.360	2.360	JD	1,222		11/30/2017	12/05/2022			
78010U	SN	8				1FE	1,449,449	100.014	1,450,203	1,450,000	1,449,863		111	2.150	2.150	MS	9,179	31,175	03/04/2014	03/15/2019			
82028K	AR	2				2FE	957,576	108.376	900,605	831,000	896,611		(21,194)	5.500	2.680	JD	3,193	45,705	01/16/2015	12/07/2020			
86682Z	AD	8				1FE	280,948	107.204	300,171	280,000	280,395		(98)	4.570	4.520	FA	4,555	12,796	08/17/2011	08/23/2021			

E10.13

# 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	F	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	Contractual Maturity Date
86721Z AM 1	SUNCOR ENERGY INC.	1	1FE	648,382	98.277	638,801	650,000	648,628	153	3.000	3.030	MS	5,823	19,553	09/08/2016	09/14/2026							
87971M AR 4	TELUS CORP	2FE	2,568,842	101.918	2,547,950	2,500,000	2,565,616	(3,226)	3.350	2.880	AO	21,168	41,875	08/25/2017	04/01/2024								
891145 T7 9	TORONTO DOMINION BK ONT	1FE	3,222,041	103.153	3,197,743	3,100,000	3,216,956	(5,085)	3.226	2.590	JJ	43,753		10/02/2017	07/24/2024								
891160 K5 1	TD BANK	1FE	1,592,000	98.205	1,563,424	1,592,000	1,592,000		1.994	1.990	MS	8,697	15,872	03/20/2017	03/23/2022								
891160 LV 3	TD BANK	1FE	972,730	96.410	964,100	1,000,000	974,221	1,491	1.909	2.400	JJ	8,734		08/24/2017	07/18/2023								
949746 RU 7	WELLS FARGO & CO	1FE	509,000	99.064	504,236	509,000	509,000		2.222	2.220	MS	3,374	11,310	03/08/2016	03/15/2021								
949746 RX 1	WELLS FARGO & CO	1FE	1,292,000	97.218	1,256,057	1,292,000	1,292,000		2.975	2.970	MN	4,484	38,437	05/10/2016	05/19/2026								
949746 SG 7	WELLS FARGO & CO	1FE	867,000	97.611	846,287	867,000	867,000		2.508	2.500	AO	3,943	21,753	10/20/2016	10/27/2023								
U60901 AC 6	MOLSON COORS INTL LP	2FE	578,867	100.191	580,106	579,000	578,968	45	2.250	2.250	MS	3,779	13,028	09/11/2015	09/18/2018								
111021 AK 7	BRITISH TELECOMMUNICATION	2FE	999,020	100.126	1,001,260	1,000,000	999,771	200	2.350	2.370	FA	8,943	23,500	02/11/2014	02/14/2019								
22546Q AP 2	CREDIT SUISSE NEW YO	1FE	1,502,780	103.543	1,553,145	1,500,000	1,502,310	(302)	3.625	3.590	MS	16,917	54,375	08/04/2015	09/09/2024								
25156P AV 5	DEUTSCHE TELEKOM INT FIN	2FE	2,499,850	96.990	2,424,750	2,500,000	2,499,876	20	2.485	2.480	MS	17,602	62,125	09/13/2016	09/19/2023								
25156P AY 9	DEUTSCHE TELEKOM INT FIN	2FE	2,249,888	100.208	2,254,680	2,250,000	2,249,908	20	2.820	2.820	JJ	28,553	31,725	01/09/2017	01/19/2022								
822582 BT 8	SHELL INTERNATIONAL	1FE	496,810	100.084	500,420	500,000	496,981	171	2.875	2.950	MN	2,036	7,188	06/23/2017	05/10/2026								
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations		415,485,344	XXX	419,758,160	411,457,999	413,759,189	0	(452,563)	0	XXX	3,846,018	12,304,762	XXX	XXX								
<b>Industrial &amp; Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities</b>																							
76110W MB 9	RESIDENTIAL ASSET SEC 200	5FE	624,680	100.324	1,194,497	1,190,640	720,982	47,248	6.480	17.020	MON	6,429	82,954	01/31/2003	09/25/2031								
3399999	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities		624,680	XXX	1,194,497	1,190,640	720,982	0	47,248	0	XXX	6,429	82,954	XXX	XXX								
<b>Industrial &amp; Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities</b>																							
12592G BD 4	COMM MORTGAGE TRUST	1FM	5,923,013	105.052	5,932,882	5,647,567	5,915,119	5,001	3.796	3.410	MON	12,506	147,952	06/28/2017	08/10/2047								
12592P BE 2	COMM MORTGAGE TRUST	1FM	1,008,438	102.536	1,025,360	1,000,000	1,007,953	559	3.378	3.300	MON	1,971	33,780	11/23/2015	10/10/2047								
12593F BD 5	COMM MORTGAGE TRUST	1FM	5,149,761	104.614	5,230,700	5,000,000	5,140,669	(3,651)	3.708	3.480	MON	10,815	185,400	06/12/2015	07/10/2048								
17321J AD 6	CITIGROUP COMMERCIAL MORTGAGE TRUST	1FM	7,771,375	107.967	7,590,080	7,030,000	7,721,342	(19,719)	4.371	3.560	MON	17,925	307,281	08/27/2015	09/10/2046								
17322A AD 4	CITIGROUP COMMERCIAL MORTGAGE TRUST	1FM	6,812,835	106.217	6,904,105	6,500,000	6,786,917	49,819	4.023	3.650	MON	15,254	261,495	09/26/2014	03/10/2047								
46643T BJ 0	JPMBB COMMERCIAL MORTGAGE SECURITIES	1FM	5,047,070	103.175	5,158,750	5,000,000	5,044,414	2,864	3.494	3.410	MON	7,765	174,715	12/22/2015	01/15/2048								
61766E BE 4	MORGAN STANLEY BAML TRUST	1FM	2,059,893	101.889	2,037,780	2,000,000	2,057,403	(1,549)	3.325	3.090	MON	2,956	66,500	04/22/2016	05/15/2049								
92890K BA 2	WFRBS COML MTG TR	1FM	6,754,424	104.651	6,636,966	6,342,000	6,740,921	(7,715)	3.752	3.340	MON	10,576	237,952	06/29/2016	09/15/2057								
92938V AQ 8	WF-RBS COMMERCIAL MORTGAGE TRUST	1FM	8,892,061	106.513	9,053,605	8,500,000	8,864,155	(9,148)	4.101	3.740	MON	15,493	331,498	04/28/2017	03/15/2047								
92939F AU 3	WF-RBS COMMERCIAL MORTGAGE TRUST	1FM	8,408,762	104.277	8,342,160	8,000,000	8,386,593	(10,978)	3.678	3.280	MON	13,077	294,240	05/20/2016	08/15/2047								
94989A AU 9	WELLS FARGO COMMERCIAL MORTGAGE TRUST	1FM	7,580,645	102.575	7,590,550	7,400,000	7,567,342	19,965	3.405	3.210	MON	11,199	251,970	11/24/2015	12/15/2047								
94989C AX 9	WELLS FARGO COMMERCIAL MORTGAGE TRUST	1FM	7,133,849	101.082	7,075,740	7,000,000	7,123,801	(3,633)	3.166	3.010	MON	9,850	221,620	09/29/2015	02/15/2048								
94989K AV 5	WELLS FARGO COMMERCIAL MORTGAGE TRUST	1FM	5,149,810	104.109	5,205,450	5,000,000	5,140,326	(3,852)	3.637	3.400	MON	8,082	181,850	06/19/2015	06/15/2048								
94989T AZ 7	WELLS FARGO COMMERCIAL MORTGAGE TRUST	1FE	2,110,391	105.479	2,109,580	2,000,000	2,109,145	(1,246)	3.839	3.480	MON	9,811	44,788	04/28/2017	09/15/2058								
94989W AS 6	WELLS FARGO COMMERCIAL MORTGAGE TRUST	1FM	5,104,554	104.552	5,123,048	4,900,000	5,094,966	(5,269)	3.695	3.370	MON	8,047	181,055	07/20/2016	11/15/2048								
3499999	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities		84,906,881	XXX	85,016,756	81,319,567	84,701,066	0	11,448	0	XXX	155,327	2,922,096	XXX	XXX								
<b>Industrial &amp; Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities</b>																							
00104U AC 2	AEP TEXAS CTR FDG 2012-3	1FE	7,016,307	100.898	7,062,860	7,000,000	7,017,132	(1,665)	2.844	2.790	JD	16,595	199,143	11/19/2015	03/01/2026								
00110A AE 4	AEP TEXAS CTR FDG	1FE	2,174,332	104.329	2,004,160	1,921,000	2,087,646	(33,753)	5.306	1.010	JJ	50,967	101,934	09/30/2015	07/01/2021								
02582J HE 3	AMERICAN EXPRESS CREDIT ACCT	1FE	6,998,703	99.154	6,940,780	7,000,000	6,998,854	151	1.770	1.770	MON	5,507	79,158	04/18/2017	11/15/2022								
02587A AJ 3	AMERICAN EXPRESS CREDIT ACCT	1FE	3,999,056	99.552	3,982,080	4,000,000	3,999,191	135	1.930	1.930	MON	3,431	63,047	02/13/2017	09/15/2022								
05522R CU 0	BANK OF AMERICA CREDIT CARD TRUST	1FE	5,999,280	99.894	5,993,640	6,000,000	5,999,634	130	1.360	1.360	MON	3,627	81,600	04/22/2015	09/15/2020								
05522R CW 6	BANK OF AMERICA CREDIT CARD TRUST	1FE	4,998,562	99.567	4,978,350	5,000,000	4,998,750	188	1.950	1.960	MON	4,333	69,063	03/23/2017	08/15/2022								

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	F	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
09658U AD 1	BMW VEHICLE OWNER TRUST		..	..	..	1FE	3,573,542	99.883	3,569,744	3,573,925	3,573,733	..	112	..	..	1.500	1.500	MON...	5,361	53,609	10/08/2014	02/25/2021
12632X AD 0	CHN EQUIPMENT TRUST		..	..	..	1FE	9,996,555	99.849	9,984,900	10,000,000	9,998,053	..	(341)	..	..	1.650	1.650	MON...	7,333	165,000	10/16/2014	12/15/2021
14041N EV 9	CAPITAL ONE MULTI-ASSET EXECUTION TRUST		..	..	..	1FE	4,499,797	99.764	4,489,380	4,500,000	4,499,863	..	25	..	..	2.080	2.080	MON...	4,160	93,600	05/12/2015	03/15/2023
14041N FM 8	CAPITAL ONE MULTI-ASSET EXECUTION TRUST		..	..	..	1FE	5,997,305	100.158	6,009,480	6,000,000	5,997,583	..	278	..	..	2.430	2.440	MON...	6,480	104,490	03/20/2017	01/15/2025
15200W AC 9	CENTERPOINT ENGY TRANS 20		..	..	..	1FE	4,999,965	102.191	5,109,550	5,000,000	5,000,000	..	..	..	..	3.028	3.020	AO...	31,964	151,410	01/11/2012	10/15/2025
161571 FK 5	CHASE ISSUANCE TRUST		..	..	..	1FE	6,939,721	99.199	6,943,930	7,000,000	6,978,721	..	12,249	..	..	1.580	1.930	MON...	4,916	110,600	09/26/2014	08/15/2019
161571 FQ 2	CHASES ISSUANCE TR		..	..	..	1FE	7,343,752	98.813	7,361,569	7,450,000	7,370,154	..	11,305	..	..	2.160	2.480	MON...	6,705	160,920	11/24/2015	09/16/2024
17305E EE 1	CITIBANK CREDIT CARD ISSUANCE TRUST		..	..	..	1FE	10,862,500	100.363	10,036,300	10,000,000	10,225,468	..	(85,703)	..	..	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	101.842	7,128,940	7,000,000	7,040,125	..	(5,603)	..	..	2.880	2.660	JJ...	89,600	201,600	12/22/2015	01/21/2023
254683 AY 1	DISCOVER CARD MASTER TRUST I		..	..	..	1FE	4,681,275	99.452	4,664,299	4,690,000	4,684,701	..	1,263	..	..	1.670	1.720	MON...	2,828	78,323	03/30/2015	01/18/2022
254683 BK 0	DISCOVER CARD EXE TR 2014		..	..	..	1FE	3,998,238	100.071	4,002,840	4,000,000	3,999,036	..	234	..	..	2.120	2.130	MON...	3,769	84,800	07/29/2014	12/15/2021
254683 CB 9	DISCOVER CARD EXECUTION NOT		..	..	..	1FE	4,998,897	99.236	4,961,800	5,000,000	4,998,972	..	75	..	..	1.880	1.880	MON...	4,178	31,594	08/07/2017	02/15/2023
36254M AE 8	GM FINANCIAL SECURITIZED TERM AUTO		..	..	..	1FE	2,749,397	99.373	2,732,764	2,750,000	2,749,422	..	25	..	..	2.130	2.130	MON...	2,441	10,413	10/03/2017	03/16/2023
43811B AD 6	HONDA AUTO RECEIVABLES OWNER		..	..	..	1FE	2,999,750	98.988	2,969,640	3,000,000	2,999,770	..	20	..	..	1.875	1.870	MON...	2,500	26,180	06/20/2017	09/15/2023
43813F AD 5	HONDA AUTO RECEIVABLES OWNER		..	..	..	1FE	6,549,644	99.677	6,528,904	6,550,000	6,549,650	..	6	..	..	2.210	2.210	MON...	4,021	8,846	11/22/2017	03/21/2024
43813N AD 8	HONDA AUTO RECEIVABLES OWNER		..	..	..	1FE	6,449,336	99.775	6,435,488	6,450,000	6,449,608	..	104	..	..	1.470	1.470	MON...	2,107	94,815	05/13/2015	08/23/2021
44614D AD 9	HUNTINGTON AUTO TRUST		..	..	..	1FE	5,374,800	99.388	5,342,105	5,375,000	5,374,840	..	36	..	..	1.930	1.930	MON...	4,611	103,737	11/28/2016	04/15/2022
44890R AD 3	HYUNDAI AUTO REC TR 2014		..	..	..	1FE	453,486	99.994	453,557	453,584	453,554	..	(420)	..	..	1.320	1.320	MON...	266	5,987	01/28/2014	08/15/2019
44890W AD 2	HYUNDAI AUT RECEIVABLES TRUST		..	..	..	1FE	2,999,992	99.735	2,992,050	3,000,000	2,999,996	..	1	..	..	1.370	1.370	MON...	1,827	41,100	01/14/2015	07/15/2020
47788M AD 2	JOHN DEERE OWNER TRUST		..	..	..	1FE	6,999,913	99.332	6,953,240	7,000,000	6,999,935	..	13	..	..	1.640	1.640	MON...	5,102	114,800	02/23/2016	01/15/2023
50116W AD 7	KUBOTA CREDIT OWNER TRUST		..	..	..	1FE	3,499,185	98.652	3,452,820	3,500,000	3,499,361	..	129	..	..	1.710	1.710	MON...	2,660	59,850	07/26/2016	10/15/2022
58772P AE 8	MERCEDES-BENZ AUTO RECEIVABLES TRUST		..	..	..	1FE	4,999,027	99.655	4,982,750	5,000,000	4,999,388	..	13	..	..	1.750	1.750	MON...	3,889	87,500	07/15/2015	12/15/2021
65477W AD 8	NISSAN MOTOR ACCEPTANCE		..	..	..	1FE	5,499,172	99.802	5,489,110	5,500,000	5,499,563	..	131	..	..	1.660	1.660	MON...	4,058	91,300	12/03/2014	03/15/2021
65478A AE 3	NISSAN MOTOR ACCEPTANCE		..	..	..	1FE	7,658,272	99.349	7,610,133	7,660,000	7,658,855	..	267	..	..	1.670	1.670	MON...	5,685	127,909	10/07/2015	02/15/2022
3599999	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities		..	..	..	XXX	162,360,691	XXX	161,167,163	161,373,509	161,701,558	..	0	..	..	XXX	XXX	XXX	504,921	3,137,328	XXX	XXX
3899999	Total - Industrial & Miscellaneous (Unaffiliated)		..	..	..	XXX	663,377,596	XXX	667,136,576	655,341,715	660,882,795	..	0	..	..	XXX	XXX	XXX	4,512,695	18,447,140	XXX	XXX
<b>Totals</b>																						
7799999	Total - Issuer Obligations		..	..	..	XXX	993,589,477	XXX	989,601,839	954,680,999	982,568,530	..	(156,929)	..	..	XXX	XXX	XXX	8,422,580	26,030,228	XXX	XXX
7899999	Total - Residential Mortgage-Backed Securities		..	..	..	XXX	139,836,289	XXX	141,979,568	135,222,475	139,194,879	..	0	..	..	XXX	XXX	XXX	611,294	5,086,829	XXX	XXX
7999999	Total - Commercial Mortgage-Backed Securities		..	..	..	XXX	84,906,881	XXX	85,016,756	81,319,567	84,701,066	..	0	..	..	XXX	XXX	XXX	155,327	2,922,096	XXX	XXX
8099999	Total - Other Loan-Backed and Structured Securities		..	..	..	XXX	162,360,691	XXX	161,167,163	161,373,509	161,701,558	..	0	..	..	XXX	XXX	XXX	504,921	3,137,328	XXX	XXX
8399999	Grand Total - Bonds		..	..	..	XXX	1,380,693,338	XXX	1,377,765,326	1,332,596,550	1,368,166,033	..	(156,929)	..	..	XXX	XXX	XXX	9,694,122	37,176,481	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	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	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
<b>Common Stocks - Industrial and Miscellaneous (Unaffiliated)</b>																	
00206R	10 2	AT&T INC.....		140,000,000	5,443,200	38.880	5,443,200	5,589,487		274,400		(511,000)		(511,000)		L	10/05/2016.
00817Y	10 8	AETNA INC.....		100,000,000	18,039,000	180.390	18,039,000	18,027,365				11,635		11,635		L	12/21/2017.
015351	10 9	ALEXION PHARMACEUTICALS I.....		165,000,000	19,732,350	119.590	19,732,350	17,532,647				2,199,704		2,199,704		L	11/21/2017.
02079K	10 7	ALPHABET INC.....		23,456,000	24,544,358	1,046.400	24,544,358	7,950,866				6,440,548		6,440,548		L	01/08/2016.
02079K	30 5	ALPHABET INC.....		20,400,000	21,489,360	1,053.400	21,489,360	5,784,885				5,323,380		5,323,380		L	01/20/2012.
02209S	10 3	ALTRIA GROUP INC.....		90,000,000	6,426,900	71.410	6,426,900	6,349,353	59,400	169,200		77,547		77,547		L	02/01/2017.
023135	10 6	AMAZON COM INC.....		68,000,000	79,523,960	1,169.470	79,523,960	11,908,884				28,532,800		28,532,800		L	04/29/2013.
032511	10 7	ANADARKO PETROLEUM CORP.....		110,000,000	5,900,400	53.640	5,900,400	3,741,079	5,500	22,000		(1,769,900)		(1,769,900)		L	01/27/2016.
032654	10 5	ANALOG DEVICES.....		100,000,000	8,903,000	89.030	8,903,000	7,795,350		135,000		1,107,650		1,107,650		L	05/17/2017.
038222	10 5	APPLIED MATERIALS.....		350,000,000	17,892,000	51.120	17,892,000	6,534,500	5,000	140,000		6,597,500		6,597,500		L	05/12/2015.
053332	10 2	AUTOZONE INC.....		6,000,000	4,268,220	711.370	4,268,220	4,238,588				29,632		29,632		L	04/20/2017.
060505	10 4	BANKAMERICA CORP NEW.....		300,000,000	8,856,000	29.520	8,856,000	4,370,850	36,000	103,500		2,226,000		2,226,000		L	08/01/2016.
084670	70 2	BERKSHIRE HATHAWAY INC DE.....		200,000,000	39,644,000	198.220	39,644,000	16,496,346				7,048,000		7,048,000		L	04/05/2013.
09062X	10 3	BIOGEN IDEC INC.....		44,000,000	14,017,080	318.570	14,017,080	12,563,311				1,453,769		1,453,769		L	10/24/2017.
09253U	10 8	BLACKSTONE GROUP L P.....		406,900,000	13,028,938	32.020	13,028,938	8,863,585		657,769		1,433,337		1,433,337		L	11/15/2017.
101137	10 7	BOSTON SCIENTIFIC CORP.....		250,000,000	6,197,500	24.790	6,197,500	3,619,445				790,000		790,000		L	01/15/2015.
110122	10 8	BRISTOL MYERS SQUIBB CO.....		80,000,000	4,902,400	61.280	4,902,400	4,415,597		124,800		227,200		227,200		L	10/10/2016.
125509	10 9	CIGNA CORP.....		40,000,000	8,123,600	203.090	8,123,600	2,076,652		1,600		2,788,000		2,788,000		L	07/06/2011.
126650	10 0	CVS CORP.....		25,000,000	1,812,500	72.500	1,812,500	1,996,995		25,000		(184,495)		(184,495)		L	05/02/2017.
151020	10 4	CELGENE CORP.....		118,000,000	12,314,480	104.360	12,314,480	7,900,078				(1,344,020)		(1,344,020)		L	10/17/2016.
156782	10 4	CERNER CORP.....		20,000,000	1,347,800	67.390	1,347,800	1,172,854				400,400		400,400		L	06/30/2016.
17275R	10 2	CISCO SYSTEMS INC.....		210,000,000	8,043,000	38.300	8,043,000	4,684,142		237,300		1,696,800		1,696,800		L	11/13/2015.
172967	42 4	CITIGROUP INC.....		660,000,000	49,110,600	74.410	49,110,600	24,825,686		628,800		9,913,197		9,913,197		L	04/18/2017.
191216	10 0	COCA COLA CO.....		160,000,000	7,340,800	45.880	7,340,800	4,363,600		236,800		707,200		707,200		L	04/20/2010.
192446	10 2	COGNIZANT TECHNOLOGY SOLU.....		185,000,000	13,138,700	71.020	13,138,700	10,264,220		83,250		2,773,150		2,773,150		L	09/30/2016.
20030N	10 1	COMCAST CORP CL A.....		500,000,000	20,025,000	40.050	20,025,000	10,192,789		305,000		2,762,500		2,762,500		L	04/26/2016.
22160K	10 5	COSTCO WHSL CORP NEW.....		8,000,000	1,488,960	186.120	1,488,960	1,265,610		4,000		223,350		223,350		L	10/06/2017.
22822V	10 1	CROWN CASTLE INTL CORP.....		150,000,000	16,651,500	111.010	16,651,500	6,773,319	157,500	570,000		3,636,000		3,636,000		L	10/09/2012.
25179M	10 3	DEVON ENERGY CORP NEW.....		280,000,000	11,592,000	41.400	11,592,000	7,573,736	16,800	67,200		(1,195,600)		(1,195,600)		L	01/25/2016.
254687	10 6	DISNEY WALT CO.....		370,000,000	39,778,700	107.510	39,778,700	16,644,849		310,800		1,217,300		1,217,300		L	05/08/2013.
26078J	10 0	DOWDUPONT INC.....		230,760,000	16,434,727	71.220	16,434,727	10,059,585		87,689		6,375,142		6,375,142		L	09/01/2017.
278865	10 0	ECOLAB INC.....		20,000,000	2,683,600	134.180	2,683,600	2,005,002	8,200	21,427		339,200		339,200		L	02/23/2016.
28176E	10 8	EDWARDS LIFESCIENCES COP.....		90,000,000	10,143,900	112.710	10,143,900	9,076,179				1,067,721		1,067,721		L	05/17/2017.
29414D	10 0	ENVISION HEALTHCARE.....		224,800,000	7,769,088	34.560	7,769,088	6,937,204				633,562	2,961,015	(2,327,453)		L	11/16/2017.
30219G	10 8	EXPRESS SCRIPTS HOLDINGS CO.....		140,000,000	10,449,600	74.640	10,449,600	7,242,255				819,000		819,000		L	04/30/2013.
30303M	10 2	FACEBOOK INC.....		15,000,000	2,646,900	176.460	2,646,900	1,965,069				681,831		681,831		L	02/02/2017.
31428X	10 6	FEDEX CORP.....		60,000,000	14,972,400	249.540	14,972,400	6,550,932	35,000	92,000		3,754,344		3,754,344		L	05/11/2017.
369604	10 3	GENERAL ELEC CO.....		450,000,000	7,852,500	17.450	7,852,500	10,609,525	54,000	360,000		(5,668,680)		(5,668,680)		L	08/21/2017.
37045V	10 0	GENERAL MOTORS.....		150,000,000	6,148,500	40.990	6,148,500	5,218,090		228,000		922,500		922,500		L	01/14/2015.
375558	10 3	GILEAD SCIENCES.....		100,000,000	7,164,000	71.640	7,164,000	6,949,901	52,000	133,700		294,277		294,277		L	03/30/2017.
38141G	10 4	GOLDMAN SACHS GROUP INC.....		50,000,000	12,738,000	254.760	12,738,000	4,659,538	37,500	140,000		765,500		765,500		L	11/18/2011.
40412C	10 1	HCA HOLDINGS INC.....		80,000,000	7,027,200	87.840	7,027,200	6,673,136				354,064		354,064		L	12/05/2017.

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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	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
42809H 10 7	HESS CORPORATION				200,000,000	9,494,000	47.470	9,494,000	9,344,545	50,000	200,000		(2,964,000)		(2,964,000)		L	10/26/2016.
438516 10 6	HONEYWELL INTL INC.				200,000,000	30,672,000	153.360	30,672,000	9,607,921		548,000		7,502,000		7,502,000		L	07/18/2014.
452308 10 9	ILLINOIS TOOL WKS INC.				90,000,000	15,016,500	166.850	15,016,500	4,157,199	70,200	245,700		3,995,100		3,995,100		L	06/14/2010.
459200 10 1	INTERNATIONAL BUSINESS MACHS.				50,000,000	7,671,000	153.420	7,671,000	7,407,975				263,025		263,025		L	11/14/2017.
46625H 10 0	JP MORGAN CHASE & CO.				55,000,000	5,881,700	106.940	5,881,700	1,922,468		112,200		1,135,750		1,135,750		L	11/18/2011.
49456B 10 1	KINDER MORGAN INC.				200,000,000	3,614,000	18.070	3,614,000	3,293,400		62,500		(325,740)		(325,740)		L	10/19/2017.
526057 10 4	LENNAR CORP.				300,000,000	18,972,000	63.240	18,972,000	10,227,302		48,000		6,270,358		6,270,358		L	06/04/2015.
526057 30 2	LENNAR CORP.				6,000,000	310,080	51.680	310,080	177,358				132,722		132,722		L	11/10/2017.
548661 10 7	LOWES COS INC.				110,000,000	10,223,400	92.940	10,223,400	7,493,449		167,200		2,400,200		2,400,200		L	08/03/2015.
58155Q 10 3	MCKESSON CORP.				90,000,000	14,035,500	155.950	14,035,500	8,553,150	30,600	106,200		1,590,371	195,370	1,395,001		L	02/25/2016.
58933Y 10 5	MERCK & CO INC.				450,000,000	25,321,500	56.270	25,321,500	16,192,942	216,000	846,000		(1,170,000)		(1,170,000)		L	04/28/2010.
594918 10 4	MICROSOFT				50,000,000	4,277,000	85.540	4,277,000	4,167,695				109,305		109,305		L	11/16/2017.
609207 10 5	MONDELEX INTL INC NPV A				230,000,000	9,844,000	42.800	9,844,000	6,178,767	50,600	142,200		(105,180)		(105,180)		L	10/30/2017.
61166W 10 1	MONSANTO CO NEW				220,000,000	25,691,600	116.780	25,691,600	18,737,249		399,600		2,037,672		2,037,672		L	12/20/2017.
617446 44 8	MORGAN STANLEY DEAN WITTER&CO.				80,000,000	4,197,600	52.470	4,197,600	1,952,680		72,000		817,600		817,600		L	04/06/2016.
64110L 10 6	NETFLIX INC.				10,000,000	1,919,600	191.960	1,919,600	2,005,508				(85,908)		(85,908)		L	10/17/2017.
654106 10 3	NIKE INC -CL B				70,000,000	4,378,500	62.550	4,378,500	3,852,660	14,000	50,400		820,400		820,400		L	09/13/2016.
67066G 10 4	NVIDIA CORP.				70,000,000	13,545,000	193.500	13,545,000	11,306,882		20,300		2,238,118		2,238,118		L	08/11/2017.
674599 10 5	OCCIDENTAL PETE CORP DEL				30,000,000	2,209,800	73.660	2,209,800	2,191,470	23,100	91,500		72,900		72,900		L	09/14/2016.
68389X 10 5	ORACLE SYSTEMS				200,000,000	9,456,000	47.280	9,456,000	7,487,815		144,000		1,766,000		1,766,000		L	06/02/2016.
693475 10 5	PNC FINANCIAL SERVICES GROUP				65,000,000	9,378,850	144.290	9,378,850	3,683,410		169,000		1,776,450		1,776,450		L	10/16/2012.
713448 10 8	PEPSICO INC MTN				20,000,000	2,398,400	119.920	2,398,400	2,172,386	16,100	62,300		305,800		305,800		L	09/29/2016.
717081 10 3	PFIZER INC.				260,000,000	9,417,200	36.220	9,417,200	7,350,196		294,400		1,021,544		1,021,544		L	05/16/2017.
718172 10 9	PHILIP MORRIS INT'L				20,000,000	2,113,000	105.650	2,113,000	1,037,796	21,400	83,800		283,200		283,200		L	03/17/2010.
723787 10 7	PIONEER NATURAL RES.				137,000,000	23,680,450	172.850	23,680,450	22,538,159		7,080		1,142,291		1,142,291		L	11/20/2017.
742718 10 9	PROCTER & GAMBLE CO				20,000,000	1,837,600	91.880	1,837,600	1,220,706		54,766		156,000		156,000		L	12/18/2009.
745867 10 1	PULTE HOMES INC.				270,000,000	8,977,500	33.250	8,977,500	4,331,391	24,300	97,200		4,014,900		4,014,900		L	01/27/2016.
747525 10 3	QUALCOMM INC.				130,000,000	8,322,600	64.020	8,322,600	4,892,340		291,200		(153,400)		(153,400)		L	06/16/2010.
79466L 30 2	SALESFORCE COM INC.				25,000,000	2,555,750	102.230	2,555,750	1,368,310				844,250		844,250		L	12/09/2014.
806857 10 8	SCHLUMBERGER LTD.				160,000,000	10,782,400	67.390	10,782,400	10,757,901	80,000	300,000		(2,453,578)		(2,453,578)		L	04/21/2017.
828806 10 9	SIMON PROPERTY GROUP				50,000,000	8,587,000	171.740	8,587,000	7,571,901		357,500		(296,500)		(296,500)		L	06/20/2013.
848574 10 9	SPIRIT AEROSYSTEMS HLDGS.				68,400,000	5,967,900	87.250	5,967,900	1,415,052	6,840	27,360		1,976,760		1,976,760		L	01/11/2011.
855244 10 9	STARBUCKS CORP.				90,000,000	5,168,700	57.430	5,168,700	2,079,190		94,500		171,900		171,900		L	10/19/2012.
872540 10 9	TJX COMPANIES INC.				325,000,000	24,849,500	76.460	24,849,500	24,160,992		264,525		662,441		662,441		L	11/14/2017.
882508 10 4	TEXAS INSTRS INC.				65,000,000	6,788,600	104.440	6,788,600	3,140,614		137,800		2,045,550		2,045,550		L	07/24/2014.
883203 10 1	TEXTRON INC.				71,100,000	4,023,549	56.590	4,023,549	1,223,638	1,422	5,688		570,933		570,933		L	06/21/2013.
883556 10 2	THERMO ELECTRON CORP.				95,000,000	18,038,600	189.880	18,038,600	5,673,917	14,250	57,000		4,634,100		4,634,100		L	02/12/2015.
887317 30 3	TIME WARNER INC.				100,000,000	9,147,000	91.470	9,147,000	8,880,540				266,460		266,460		L	11/13/2017.
90130A 10 1	TWENTY-FIRST CENTURY				100,000,000	3,453,000	34.530	3,453,000	2,811,000		36,000		649,000		649,000		L	05/07/2015.
902973 30 4	US BANCORP DEL.				620,000,000	33,219,600	53.580	33,219,600	16,702,309	186,000	706,800		1,370,200		1,370,200		L	03/26/2013.
90384S 30 3	ULTA SALON COSMETCS & FRA.				22,500,000	5,032,350	223.660	5,032,350	4,656,779				375,572		375,572		L	10/24/2017.
907818 10 8	UNION PAC CORP.				210,000,000	28,161,000	134.100	28,161,000	20,721,540	148,817	484,000		6,395,630		6,395,630		L	03/21/2017.
913017 10 9	UNITED TECHNOLOGIES CORP.				68,000,000	8,674,760	127.570	8,674,760	7,156,464		184,960		1,208,565		1,208,565		L	01/25/2017.

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

1	2		3		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
			Code	gn			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
91324P 10 2	UNITEDHEALTH GROUP INC.....				220,000,000	48,501,200	220.460	48,501,200	13,723,350		632,500		13,292,400		13,292,400		L	01/26/2016.
918204 10 8	V.F. CORP.....				60,000,000	4,440,000	74.000	4,440,000	2,216,504		103,200		1,239,000		1,239,000		L	12/10/2012.
91913Y 10 0	VALERO ENERGY CORP.....				265,000,000	24,356,150	91.910	24,356,150	9,721,599		742,000		6,251,350		6,251,350		L	06/20/2013.
92343V 10 4	VERIZON COMMUNICATIONS.....				40,000,000	2,117,200	52.930	2,117,200	2,106,808		92,900		(18,000)		(18,000)		L	08/18/2016.
92532F 10 0	VERTEX PHARMACEUTICALS INC.....				27,100,000	4,061,206	149.860	4,061,206	2,085,671				2,064,749		2,064,749		L	08/29/2016.
92826C 83 9	VISA INC.....				160,000,000	18,243,200	114.020	18,243,200	11,307,059		110,400		5,451,032		5,451,032		L	02/07/2017.
949746 10 1	WELLS FARGO & CO NEW.....				140,000,000	8,493,800	60.670	8,493,800	6,366,714		139,600		902,834		902,834		L	07/12/2017.
95040Q 10 4	WELLTOWER INC.....				65,000,000	4,145,050	63.770	4,145,050	3,896,624		226,200		(205,400)		(205,400)		L	06/24/2013.
958102 10 5	WESTERN DIGITAL CORP.....				30,000,000	2,385,900	79.530	2,385,900	2,548,983	15,000	15,000		(163,083)		(163,083)		L	09/13/2017.
98310W 10 8	WYNDHAM WORLDWIDE.....				50,000,000	5,793,500	115.870	5,793,500	1,028,350		116,000		1,975,000		1,975,000		L	07/16/2010.
98956P 10 2	ZIMMER HOLDINGS INC.....				100,200,000	12,091,135	120.670	12,091,135	6,503,933	24,048	96,192		1,750,494		1,750,494		L	10/09/2012.
G0177J 10 8	ALLERGAN PLC.....				82,000,000	13,413,560	163.580	13,413,560	17,108,958		128,100		(3,695,398)		(3,695,398)		L	11/02/2017.
G48833 10 0	WEATHERFORD INTERNATIONAL.....				1,100,000,000	4,587,000	4.170	4,587,000	3,677,980				909,020	2,199,790	(1,290,770)		L	11/01/2017.
G5960L 10 3	MEDTRONIC INC.....				163,680,000	13,217,160	80.750	13,217,160	11,243,960	75,293	246,850		1,388,174		1,388,174		L	10/02/2017.
H84989 10 4	TE CONNECTIVITY LTD.....				35,000,000	3,326,400	95.040	3,326,400	843,532		59,521		901,600		901,600		L	07/20/2010.
N59465 10 9	MYLAN NV.....				100,000,000	4,231,000	42.310	4,231,000	3,867,870				363,130		363,130		L	05/11/2017.
N96617 11 8	WRIGHT MEDICAL GROUP NV.....				266,100,000	5,907,420	22.200	5,907,420	6,449,781				(372,116)		(372,116)		L	11/15/2017.
8676EP 10 8	SUNOPTA INC.....				684,800,000	5,307,200	7.750	5,307,200	4,436,657				185,892		185,892		L	08/30/2017.
G1151C 10 1	ACCENTURE LTD BERMUDA.....			C	50,000,000	7,654,500	153.090	7,654,500	6,028,750		66,500		1,625,750		1,625,750		L	06/22/2017.
Y09827 10 9	BROADCOM LTD.....			C	110,000,000	28,259,000	256.900	28,259,000	3,928,857	192,500	448,235		8,681,598		8,681,598		L	04/12/2017.
9099999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated).....					1,273,444,391	XXX	1,273,444,391	744,359,990	2,038,170	15,620,512	0	190,946,832	5,356,175	185,590,657	0	XXX	XXX
<b>Common Stocks - Mutual Funds</b>																		
464287 50 7	ISHARES CORE S&P MIDCAP ETF.....				30,000,000	5,693,400	189.780	5,693,400	5,736,093	14,775			(42,693)		(42,693)		L	12/04/2017.
464287 80 4	ISHARES CORE S&P SMALL-CAP ETF.....				80,000,000	6,144,800	76.810	6,144,800	6,252,792	21,220			(107,992)		(107,992)		L	12/04/2017.
78464A 73 0	SPDR S&P O&G EXP&PRD.....				200,000,000	7,436,000	37.180	7,436,000	7,179,280				256,720		256,720		L	12/21/2017.
78464A 74 8	SPDR OIL & GAS EQUIP & SERV.....				700,000,000	11,991,000	17.130	11,991,000	11,088,000	34,608	166,599		903,000	4,938,960	(4,035,960)		L	01/30/2017.
78464A 78 9	SPDR S&P INSURANCE ETF.....				750,000,000	23,025,000	30.700	23,025,000	21,643,995	131,114	185,630		1,381,005		1,381,005		L	03/21/2017.
922042 71 8	VANGUARD INTL EQUITY ETF.....				94,999,999	11,326,850	119.230	11,326,850	8,852,740	190,570	268,850		2,394,000		2,394,000		L	02/10/2012.
922042 77 5	VANGUARD INTL EQUITY INDE.....				200,000,000	10,944,000	54.720	10,944,000	9,932,440	92,580	273,400		2,108,000		2,108,000		L	04/28/2015.
922042 86 6	VANGUARD PACIFIC ETF.....				100,000,000	7,290,000	72.900	7,290,000	6,026,160	96,130	166,200		1,478,000		1,478,000		L	04/26/2013.
9299999	Total - Common Stocks - Mutual Funds.....					83,851,050	XXX	83,851,050	76,711,500	580,997	1,060,679	0	8,370,040	4,938,960	3,431,080	0	XXX	XXX
9799999	Total - Common Stock.....					1,357,295,441	XXX	1,357,295,441	821,071,490	2,619,167	16,681,191	0	199,316,872	10,295,135	189,021,737	0	XXX	XXX
9899999	Total Common and Preferred Stock.....					1,357,295,441	XXX	1,357,295,441	821,071,490	2,619,167	16,681,191	0	199,316,872	10,295,135	189,021,737	0	XXX	XXX

E12.2

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues.....0, the total \$ value (included in Column 8) of all such issues \$.....0.

### 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
<b>Bonds - U.S. Government</b>								
912828	2A 7 U S TREASURY.....		02/14/2017.....	BARCLAYS.....		2,744,063	3,000,000	
912828	K7 4 U S TREASURY.....		03/08/2017.....	MORGAN STANLEY.....		3,840,000	4,000,000	4,862
912828	P4 6 U S TREASURY.....		06/22/2017.....	VARIOUS.....		11,031,436	11,750,000	79,147
912828	U2 4 U S TREASURY.....		01/18/2017.....	CITIGROUP.....		5,803,594	6,000,000	21,547
912828	V9 8 U S TREASURY.....		03/01/2017.....	VARIOUS.....		4,409,824	4,500,000	2,890
912828	W4 8 U S TREASURY.....		02/28/2017.....	BARCLAYS.....		2,990,508	3,000,000	173
912828	X7 0 U S TREASURY.....		05/22/2017.....	BARCLAYS.....		1,844,436	1,850,000	2,313
0599999	Total - Bonds - U.S. Government.....					32,663,861	34,100,000	110,932
<b>Bonds - All Other Government</b>								
013051	DG 9 PROV OF ALBERTA.....		08/15/2017.....	DESJARDIN.....		2,554,400	2,500,000	11,178
110709	GF 3 PROVINCE OF BRITISH COLUMBIA.....		08/29/2017.....	RBC DEXIA.....		4,376,545	4,100,000	27,060
135087	A6 1 CANADA GOVT.....		04/07/2017.....	RBC DEXIA.....		1,099,243	1,086,000	5,476
135087	B3 7 CANADA GOVT.....		04/25/2017.....	VARIOUS.....		22,459,190	22,296,000	44,287
135087	B4 5 CANADA GOVT.....		10/02/2017.....	HSBC.....		2,591,950	2,500,000	21,233
135087	C8 5 CANADA GOVT.....		05/26/2017.....	NBCS SECURITY.....		1,264,107	1,236,000	5,393
135087	D9 2 CANADA GOVT.....		01/18/2017.....	WOOD GUNDY.....		864,705	850,000	5,030
135087	E5 9 CANADA GOVT.....		05/25/2017.....	RBC DEXIA.....		468,778	470,000	869
135087	E6 7 CANADA GOVT.....		12/18/2017.....	RBC DEXIA.....		5,851,200	6,000,000	4,438
135087	F2 5 CANADA GOVT.....		06/09/2017.....	VARIOUS.....		3,758,722	3,796,000	11,632
135087	F5 8 CANADA GOVT.....		06/12/2017.....	VARIOUS.....		1,783,788	1,800,000	4,392
135087	F9 0 CANADA GOVT.....		05/31/2017.....	VARIOUS.....		3,990,038	4,000,000	858
135087	G3 2 CANADA GOVT.....		09/06/2017.....	BMO CAPITAL.....		4,776,950	5,000,000	411
135087	G4 0 CANADA GOVT.....		02/23/2017.....	NATL FINANCIAL SERV.....		2,870,373	2,885,000	1,067
135087	YR 9 CANADA GOVT.....		01/19/2017.....	HSBC.....		323,786	303,000	1,650
135087	ZJ 6 CANADA GOVT.....		06/07/2017.....	VARIOUS.....		1,492,127	1,368,000	5,169
135087	ZU 1 CANADA GOVT.....		06/01/2017.....	SCOTIA.....		1,731,193	1,593,000	600
13509P	CA 9 CANADA HOUSING TRUST.....		08/18/2017.....	RBC DEXIA.....		5,281,800	5,000,000	82,705
13509P	DB 6 CANADA HOUSING TRUST.....		08/15/2017.....	BANC OF AMERICA.....		5,181,850	5,000,000	56,630
13509P	DL 4 CANADA HOUSING TRUST.....		08/04/2017.....	SCOTIA.....		5,118,350	5,000,000	18,411
13509P	DV 2 CANADA HOUSING TRUST.....		08/24/2017.....	RBC DEXIA.....		6,316,126	6,200,000	65,066
13509P	DY 6 CANADA HOUSING TRUST.....		08/18/2017.....	NATIONAL BANK.....		5,326,700	5,000,000	69,473
13509P	EF 6 CANADA HOUSING TRUST.....		08/24/2017.....	HSBC.....		3,258,162	3,100,000	17,487
13509P	EG 4 CANADA HOUSING TRUST.....		08/22/2017.....	NATIONAL BANK.....		5,050,350	5,000,000	18,966
13509P	EP 4 CANADA HOUSING TRUST.....		08/22/2017.....	SCOTIA.....		5,058,000	5,000,000	19,452
13509P	FV 0 CANADA HOUSING TRUST.....		08/18/2017.....	BANKAMERICA.....		4,939,050	5,000,000	14,178
563469	TR 6 MANITOBA PROV CDA.....		08/24/2017.....	VARIOUS.....		3,884,252	3,600,000	30,431
563469	UM 5 MANITOBA PROV CDA.....		08/22/2017.....	T D SECURITES.....		2,478,350	2,500,000	7,562
68323A	AD 6 PROVINCE OF ONTARIO.....		08/30/2017.....	DESJARDIN.....		6,696,434	6,200,000	61,151
68323A	AW 4 ONTARIO PROV CDA.....		08/28/2017.....	SCOTIA.....		5,472,376	5,200,000	40,389
68323A	BN 3 ONTARIO (PROVINCE OF).....		08/29/2017.....	DESJARDIN.....		4,262,565	4,100,000	28,812
68323A	DL 5 ONTARIO PROV CDA.....		08/15/2017.....	BANKAMERICA.....		4,964,950	5,000,000	5,877
68323A	EA 8 ONTARIO PROV CDA.....		08/30/2017.....	NATIONAL BANK.....		5,074,992	5,200,000	33,850
748148	NX 7 QUEBEC PROV.....		08/03/2017.....	SCOTIA.....		4,111,980	3,000,000	18,493
74814Z	EG 4 PROVINCE OF QUEBEC.....		08/04/2017.....	SCOTIA.....		4,354,960	4,000,000	34,521
74814Z	EH 2 QUEBEC PROV.....		08/03/2017.....	DESJARDIN.....		3,292,950	3,000,000	24,103
74814Z	EL 3 QUEBEC PROVINCE.....		08/28/2017.....	DESJARDIN.....		2,248,869	2,100,000	18,325

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### 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
74814Z ES 8	QUEBEC PROV.....		10/02/2017.....	BMO CAPITAL.....		2,263,296	2,100,000	7,120
803854 JW 9	PROVINCE OF SASKATCHEWAN.....		10/02/2017.....	SCOTIA.....		2,189,922	2,100,000	22,645
10999999	Total - Bonds - All Other Government.....					159,083,379	154,183,000	846,390
<b>Bonds - U.S. States, Territories and Possessions</b>								
13063C 4Q 0	CALIFORNIA ST.....		01/26/2017.....	GOLDMAN SACHS.....		1,178,740	1,000,000	12,222
13063C 5Y 2	CALIFORNIA ST.....		03/08/2017.....	CITIGROUP.....		1,771,890	1,500,000	
882723 5Y 1	TEXAS STATE.....		01/06/2017.....	CIT GROUP.....		1,839,465	1,500,000	6,417
17999999	Total - Bonds - U.S. States, Territories & Possessions.....					4,790,095	4,000,000	18,639
<b>Bonds - U.S. Special Revenue and Special Assessment</b>								
114894 XH 6	BROWARD CLNTY FL ARPT SYS REVENUE.....		11/08/2017.....	CITIGROUP.....		1,224,120	1,000,000	
161036 NK 0	CHARLOTTE NC ARPT REVENUE.....		05/19/2017.....	BANK AMERICA MERRILL.....		945,285	825,000	
187145 GT 8	CLIFTON TX HGR EDU FIN CORP REV.....		08/18/2017.....	BAIRD, ROBERT W.....		1,231,090	1,000,000	
3132WN JR 4	FHLMC.....		06/26/2017.....	RBC CAPITAL.....		16,900,593	15,999,378	21,333
38122N YV 8	GOLDEN ST TOBACCO SECURITIZATION CORP CA.....		03/31/2017.....	JEFFERIES & CO.....		1,123,070	1,000,000	
38122N YZ 9	GOLDEN ST TOBACCO SECURITIZATION CORP CA.....		06/22/2017.....	BARCLAYS.....		1,192,230	1,000,000	3,611
38122N ZA 3	GOLDEN ST TOBACCO SECURITIZATION CORP CA.....		06/07/2017.....	USB SECURITIES.....		1,205,100	1,000,000	1,528
45204E XW 3	ILLINOIS ST FIN AUTH REVENUE.....		08/30/2017.....	BANK AMERICA MERRILL.....		3,655,110	3,000,000	
575896 RY 3	MASSACHUSETTS ST PORT AUTH.....		07/13/2017.....	BARCLAYS.....		2,026,599	1,725,000	
592647 EE 7	MET WASHINGTON DC ARPTS AUTH ARPT SYS RE.....		06/07/2017.....	RBC CAP.....		1,226,480	1,000,000	
596566 YX 1	MIDDLETOWN CNTY NJ IMPT AUTH REVENUE.....		08/24/2017.....	CITIGROUP.....		1,244,970	1,000,000	
645424 AH 5	NEW HOPE CULTURAL EDU FACT FIN CORP TX.....		12/14/2017.....	GOLDMAN SACHS.....		1,332,991	1,100,000	
64577B KL 7	NEW JERSEY ECONOMIC DEV AUTH.....		03/29/2017.....	MESIROW.....		576,450	550,000	8,663
64577B KQ 6	NEW JERSEY ECONOMIC DEV AUTH.....		03/21/2017.....	JEFFERIES & CO.....		635,628	600,000	8,250
646140 BZ 5	NJ STATE TURNPIKKE AUTH TURNPIKE REVE.....		12/01/2017.....	LOOP CAPITAL.....		1,195,360	1,000,000	
650035 G5 1	NEW YORK ST URBAN DEV CORP REVENUE.....		07/10/2017.....	JEFFERIES & CO.....		1,161,250	1,000,000	16,389
66285W WU 6	N TX TOLLWEAY AUTH REVENUE.....		10/13/2017.....	BANK AMERICA MERRILL.....		1,157,170	1,000,000	
709224 A6 6	PENNSYLVANIA ST TPK COMMN OIL FRANCHISE.....		11/07/2017.....	SEATTLE NORTHWE.....		1,203,350	1,000,000	
717817 UA 6	PHILADELPHIA PA ARPT REVENUE.....		12/15/2017.....	BANK AMERICA MERRILL.....		1,187,500	1,000,000	
71883R PA 5	PHOENIX AZ CIVIC IMPT CORP WTR SYS REV.....		01/04/2017.....	MORGAN STANLEY.....		1,825,905	1,500,000	
75076P AX 3	RAILSPLITTER IL TOBACCO SETTLEMENT AUTH.....		12/21/2017.....	JEFFERIES & CO.....		859,943	750,000	
838810 DR 7	S MIAMI FL HLTH FACS AUTH.....		12/15/2017.....	BANK AMERICA MERRILL.....		1,765,740	1,500,000	
88213A KU 8	TEXAS ST A&M UNIV PERM UNIV FUND.....		11/30/2017.....	BARCLAYS.....		2,388,120	2,000,000	
89602N 7F 5	TRIBOROUGH NY BRIDGE & TUNNEL AUTH.....		01/13/2017.....	GOLDMAN SACHS.....		1,229,240	1,000,000	
898526 EV 6	TSASSC INC NY.....		09/22/2017.....	CITIGROUP.....		1,194,790	1,000,000	15,833
97712D D4 5	WISCONSIN ST HLTH & EDUCTNL FAC AUT REV.....		11/30/2017.....	JP MORGAN.....		1,209,842	1,020,000	
31999999	Total - Bonds - U.S. Special Revenue and Special Assessments.....					50,897,926	44,569,378	75,607
<b>Bonds - Industrial and Miscellaneous</b>								
00108W AA 8	AEP TEX INC.....		09/19/2017.....	JP MORGAN.....		549,043	550,000	
023135 AN 6	AMAZON COM INC.....		06/22/2017.....	MK TAXES SYS.....		539,050	500,000	1,161
02582J HE 3	AMERICAN EXPRESS CREDIT ACCT OTHER ABS.....		04/18/2017.....	BARCLAYS.....		6,998,703	7,000,000	
02587A AJ 3	AMERICAN EXPRESS CREDIT ACCT CMO.....		02/13/2017.....	RBC CAP.....		3,999,056	4,000,000	
026874 DD 6	AMERICAN INTL GROUP.....		08/25/2017.....	WELLS FARGO.....		518,960	500,000	2,604
03524B AG 1	ANHEUSER BUSCH INBEV.....		09/06/2017.....	VARIOUS.....		2,629,406	2,650,000	9,707
037833 CY 4	APPLE INC.....		09/05/2017.....	HSBC.....		2,103,801	2,100,000	2,892
05522R CW 6	BANK OF AMERICA CREDIT CARD TRUST.....		03/23/2017.....	BANK AMERICA MERRILL.....		4,998,562	5,000,000	
06406H CX 5	BANK NEW YORK MTN BK.....		09/18/2017.....	WELLS FARGO.....		1,029,740	1,000,000	813

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### 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
100743 AK 9	BOSTON GAS COMPANY.....		07/31/2017.....	GOLDMAN.....		999,060	1,000,000	
10112R AY 0	BOSTON PPTYS LTD PAR.....		02/16/2017.....	MORGAN STANLEY.....		1,384,680	1,500,000	21,198
124857 AS 2	CBS CORP.....		06/26/2017.....	WELLS FARGO.....		497,130	500,000	
12592G BD 4	COMM MORTGAGE TRUST.....		06/28/2017.....	DEUTSCHE BANK.....		3,165,820	3,000,000	633
14041N FM 8	CAPITAL ONE MULTI-ASSET EXECUTION TRUST.....		03/20/2017.....	WELLS FARGO.....		5,997,305	6,000,000	
15189T AR 8	CENTERPOINT ENERGY I.....		08/07/2017.....	GOLDMAN SACHS.....		574,833	575,000	
15189X AR 9	CENTERPOINT ENER RESOURCES.....		01/09/2017.....	MIZUHO.....		1,366,008	1,375,000	
161175 BJ 2	CHARTER COMM OOP LLC/CAP.....		06/27/2017.....	DEUTSCHE BANK.....		594,996	600,000	
172967 JB 8	CITIGROUP INC.....		09/06/2017.....	T D SECURITIES.....		2,478,312	2,400,000	24,965
172967 KY 6	CITIGROUP INC.....		06/23/2017.....	USBCORP.....		489,825	500,000	2,978
20030N BR 1	COMCAST CORP NEW.....		06/22/2017.....	MK TAXES SYS.....		507,925	500,000	4,431
20030N BX 8	COMCAST CORP.....		01/05/2017.....	WELLS FARGO.....		998,090	1,000,000	
25179M AV 5	DEVON ENERGY CORP NE.....		06/22/2017.....	JP MORGAN.....		565,335	500,000	975
254683 CB 9	DISCOVER CARD EXECUTION NOT.....		08/07/2017.....	BARCLAYS.....		4,998,897	5,000,000	
25470D AQ 2	DISCOVERY COMMUNICATIONS.....		09/07/2017.....	GOLDMAN SACHS.....		499,370	500,000	
26875P AP 6	EOG RES INC.....		06/22/2017.....	MORGAN STANLEY.....		530,460	500,000	9,338
26884A BF 9	ERP OPER LTD PARTNER.....		02/16/2017.....	USBCORP.....		1,411,410	1,500,000	15,438
278062 AG 9	EATON CORP PLC.....		09/06/2017.....	JP MORGAN.....		500,000	500,000	
30231G AT 9	EXXON MOBIL CORP.....		06/26/2017.....	BARCLAYS.....		510,340	500,000	4,987
31428X BM 7	FEDEX CORP.....		09/12/2017.....	JEFFERIES & CO.....		355,828	350,000	7,957
36164Q 6M 5	GEN ELEC CAPITAL CORP.....		06/26/2017.....	VARIOUS.....		1,359,684	1,300,000	4,910
36254M AE 8	GM FINANCIAL SECURITIZED TERM AUTO.....		10/03/2017.....	RBC CAP.....		2,749,397	2,750,000	
369550 AY 4	GENERAL DYNAMICS CORP.....		09/11/2017.....	JP MORGAN.....		1,736,000	1,750,000	
38141G VU 5	GOLDMAN SACHS GROUP.....		01/30/2017.....	BARCLAYS.....		3,581,907	3,604,000	25,491
38148Y AC 2	GOLDMAN SACHS GROUP INC.....		12/12/2017.....	NOMURA.....		4,239,843	4,250,000	14,939
43811B AD 6	HONDA AUTO RECEIVABLES OWNER.....		06/20/2017.....	CITIGROUP.....		2,999,750	3,000,000	
43813F AD 5	HONDA AUTO RECEIVABLES OWNER.....		11/22/2017.....	BARCLAYS.....		6,549,644	6,550,000	
46625H RV 4	JPMORGAN CHASE & CO.....		06/22/2017.....	NOMURA.....		974,190	1,000,000	7,047
49327M 2T 0	KEYBANK NATIONAL ASS.....		09/07/2017.....	KEYBANC.....		499,885	500,000	
501044 DE 8	KROGER CO.....		02/16/2017.....	BARCLAYS.....		1,154,475	1,250,000	12,790
50117N AD 6	KUBOTA CREDIT OWNER TRUST.....		07/23/2017.....	JP MORGAN.....		5,498,238	5,500,000	
57629W CF 5	MASSMUTUAL GLOBAL FUNDING.....		09/19/2017.....	JP MORGAN.....		349,573	350,000	
58013M EY 6	MCDONALDS CORP MED T.....		02/23/2017.....	MORGAN STANLEY.....		1,533,795	1,500,000	4,317
59156R BM 9	METLIFE INC.....		08/25/2017.....	WELLS FARGO.....		506,215	500,000	7,458
59217G CK 3	MET LIFE GLOB FUNDING I.....		09/12/2017.....	JP MORGAN.....		499,015	500,000	
617446 8D 4	MORGAN STANLEY.....		01/31/2017.....	RBC DEXIA.....		2,537,518	2,538,000	
61744Y AH 1	MORGAN STANLEY.....		05/16/2017.....	MORGAN STANLEY.....		997,910	1,000,000	
655844 BT 4	NORFOLK SOUTHERN COR.....		05/22/2017.....	WELLS FARGO.....		998,470	1,000,000	
69353R FC 7	PNC BK N A PITTSBURG.....		05/16/2017.....	JP MORGAN.....		1,997,740	2,000,000	
713448 CT 3	PEPSICO INC.....		09/12/2017.....	BARCLAYS.....		504,605	500,000	5,118
760759 AR 1	REPUBLIC SVCS INC.....		06/23/2017.....	DEUTSCHE BANK.....		496,625	500,000	7,129
828807 DB 0	SIMON PROPERTY GROUP LP.....		08/28/2017.....	WELLS FARGO.....		758,565	750,000	4,922
871829 BF 3	SYSCO CORP.....		09/06/2017.....	USBCORP.....		507,425	500,000	3,431
89236T DP 7	TOYOTA MOTOR CREDIT.....		06/23/2017.....	MK TAXES SYS.....		507,700	500,000	
907818 EH 7	UNION PAC CORP.....		02/27/2017.....	MORGAN STANLEY.....		982,510	1,000,000	76
91159H HP 8	U S BANCORP MTNS BK.....		01/19/2017.....	USBCORP.....		3,144,582	3,150,000	

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### 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
92938V AQ 8	WF-RBS COMMERCIAL MORTGAGE TRUST.....		04/28/2017.....	WELLS FARGO.....		1,070,430	1,000,000	228
931142 DP 5	WAL-MART STORES INC.....		02/15/2017.....	USBCORP.....		1,028,520	1,000,000	10,908
94974B EV 8	WELLS FARGO CO MTN BE.....		05/10/2017.....	WELLS FARGO.....		1,618,800	1,500,000	8,433
94989T AZ 7	WELLS FARGO COMMERCIAL MORTGAGE TRUST.....		04/28/2017.....	WELLS FARGO.....		2,110,391	2,000,000	427
96949L AB 1	WILLIAMS PARTNERS LP.....		08/28/2017.....	BARCLAYS.....		257,793	250,000	4,611
00206R DW 9	AT & T INC.....		05/17/2017.....	T D SECURITES.....		927,944	928,000	
00889Y AA 9	AIMCO REALTY INVESTORS.....		06/21/2017.....	RBC DEXIA.....		526,000	526,000	
06368A AA 8	BANK OF MONTREAL.....		10/02/2017.....	CIBC WORLD MKTS.....		1,274,520	1,300,000	11,251
07813Z BW 3	BELL CANADA.....		02/22/2017.....	RBC DEXIA.....		2,585,050	2,588,000	
13596Z NQ 4	CIBC.....		03/16/2017.....	WEEDEN & CO.....		3,498,845	3,500,000	
13638Z DB 8	CANADIAN NATL RESOURCES.....		05/23/2017.....	RBC DEXIA.....		1,999,540	2,000,000	
29250N AQ 8	ENBRIDGE INC.....		06/27/2017.....	CIT GROUP.....		1,248,950	1,250,000	
29251Z BC 0	ENBRIDGE INC.....		06/06/2017.....	T D SECURITES.....		912,669	875,000	229
31430W AB 0	FED CAISSES DESJARDINS.....		08/22/2017.....	DESJARDIN.....		2,500,000	2,500,000	
34527A BL 3	FORD CR CDA LTD.....		06/15/2017.....	VARIOUS.....		786,384	781,000	2,307
34527A BT 6	FORD CREDIT CANADA.....		02/15/2017.....	RBC DEXIA.....		1,059,000	1,059,000	
37045Y AC 8	GM FINANCIAL CAD.....		09/05/2017.....	T D SECURITES.....		1,957,580	2,000,000	14,816
38141G VY 7	GOLDMAN SACHS GROUP INC.....		04/19/2017.....	RBC DEXIA.....		2,000,000	2,000,000	
40427H TB 9	HSBC BANK CDA.....		08/24/2017.....	VARIOUS.....		2,057,328	2,070,000	4,352
448814 DZ 3	HYDRO-QUEBEC.....		08/15/2017.....	NATIONAL BANK.....		4,058,250	3,000,000	26,897
539481 AJ 0	LOBLAW COS LTD.....	A.....	09/05/2017.....	T D SECURITES.....		2,105,029	1,900,000	45,285
75585R PY 5	REAL ESTATE ASSET LIQUIDITY TRUST.....		10/24/2017.....	RBC DEXIA.....		249,999	250,000	598
775109 AR 2	ROGERS COMMUNICATIONS INC.....		08/25/2017.....	NATIONAL BANK.....		2,261,448	2,100,000	41,643
775109 BA 8	ROGERS COMMUNICATIONS.....		08/30/2017.....	NATIONAL BANK.....		1,506,022	1,400,000	27,003
780086 NK 6	ROYAL BANK CANADA.....		10/02/2017.....	VARIOUS.....		3,067,300	3,100,000	19,212
780086 PX 6	ROYAL BANK CDA.....		11/30/2017.....	RBC DEXIA.....		699,937	700,000	
87971M AR 4	TELUS CORP.....		08/25/2017.....	VARIOUS.....		2,568,842	2,500,000	34,513
891145 T7 9	TORONTO DOMINION BK ONT.....		10/02/2017.....	VARIOUS.....		3,222,041	3,100,000	13,045
891160 K5 1	TD BANK.....		03/20/2017.....	T D SECURITIES.....		2,750,000	2,750,000	
891160 LV 3	TD BANK.....		08/24/2017.....	T D SECURITIES.....		972,730	1,000,000	2,197
25156P AY 9	DEUTSCHE TELEKOM INT FIN.....	D.....	01/09/2017.....	MORGAN STANLEY.....		2,249,888	2,250,000	
822582 BT 8	SHELL INTERNATIONAL.....	D.....	06/23/2017.....	MK TAXES SYS.....		496,807	500,000	1,911
3899999	Total - Bonds - Industrial and Miscellaneous.....					155,085,243	153,019,000	477,571
8399997	Total - Bonds - Part 3.....					402,520,504	389,871,378	1,529,139
8399998	Total - Bonds - Summary Item from Part 5.....					83,470,412	83,347,000	248,460
8399999	Total - Bonds.....					485,990,916	473,218,378	1,777,599
<b>Common Stocks - Industrial and Miscellaneous</b>								
00817Y 10 8	AETNA INC.....		12/21/2017.....	COWEN.....	100,000.000	18,027,365	XXX	
015351 10 9	ALEXION PHARMACEUTICALS I.....		11/21/2017.....	VARIOUS.....	180,000.000	19,046,475	XXX	
02209S 10 3	ALTRIA GROUP INC.....		02/01/2017.....	VARIOUS.....	90,000.000	6,349,353	XXX	
032654 10 5	ANALOG DEVICES.....		05/17/2017.....	BONY.....	100,000.000	7,795,350	XXX	
053332 10 2	AUTOZONE INC.....		04/20/2017.....	VARIOUS.....	6,000.000	4,238,588	XXX	
09062X 10 3	BIOGEN IDEC INC.....		10/24/2017.....	VARIOUS.....	44,000.000	12,563,311	XXX	
09253U 10 8	BLACKSTONE GROUP L P.....		11/15/2017.....	VARIOUS.....	191,400.000	5,770,636	XXX	
126650 10 0	CVS CORP.....		05/02/2017.....	BONY.....	25,000.000	1,996,995	XXX	
172967 42 4	CITIGROUP INC.....		04/18/2017.....	BONY.....	30,000.000	1,756,503	XXX	

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
22160K 10 5	COSTCO WHSL CORP NEW		10/06/2017	COWEN	8,000,000	1,265,610	XXX	
26078J 10 0	DOWDUPONT INC		09/01/2017	EXCHANGE	230,760,000	10,059,585	XXX	
28176E 10 8	EDWARDS LIFESCIENCES COP		05/17/2017	VARIOUS	90,000,000	9,076,179	XXX	
29414D 10 0	ENVISION HEALTHCARE		11/16/2017	COWEN	158,000,000	5,868,769	XXX	
30303M 10 2	FACEBOOK INC		02/02/2017	BONY	15,000,000	1,965,069	XXX	
31428X 10 6	FEDEX CORP		05/11/2017	DEUTSCHE BANK	30,000,000	5,655,084	XXX	
369604 10 3	GENERAL ELEC CO		08/21/2017	COWEN	100,000,000	2,461,180	XXX	
375558 10 3	GILEAD SCIENCES		03/30/2017	JP MORGAN	70,000,000	4,721,423	XXX	
40412C 10 1	HCA HOLDINGS INC		12/05/2017	COWEN	80,000,000	6,673,136	XXX	
459200 10 1	INTERNATIONAL BUSINESS MACHS		11/14/2017	COWEN	50,000,000	7,407,975	XXX	
49456B 10 1	KINDER MORGAN INC		10/19/2017	COWEN	100,000,000	1,868,740	XXX	
526057 30 2	LENNAR CORP		11/10/2017	SPINOFF	6,000,000	177,358	XXX	
594918 10 4	MICROSOFT		11/16/2017	COWEN	50,000,000	4,167,695	XXX	
609207 10 5	MONDELEX INTL INC NPV A		10/30/2017	COWEN	50,000,000	1,969,780	XXX	
61166W 10 1	MONSANTO CO NEW		12/20/2017	VARIOUS	40,000,000	4,716,128	XXX	
64110L 10 6	NETFLIX INC		10/17/2017	COWEN	10,000,000	2,005,508	XXX	
67066G 10 4	NVIDIA CORP		08/11/2017	VARIOUS	70,000,000	11,306,882	XXX	
717081 10 3	PFIZER INC		05/16/2017	BONY	160,000,000	5,147,656	XXX	
723787 10 7	PIONEER NATURAL RES		11/20/2017	VARIOUS	137,000,000	22,538,159	XXX	
806857 10 8	SCHLUMBERGER LTD		04/21/2017	HOWARD W	20,000,000	1,482,978	XXX	
872540 10 9	TJX COMPANIES INC		11/14/2017	VARIOUS	185,000,000	13,668,860	XXX	
887317 30 3	TIME WARNER INC		11/13/2017	COWEN	100,000,000	8,880,540	XXX	
90384S 30 3	ULTA SALON COSMETCS & FRA		10/24/2017	COWEN	22,500,000	4,656,779	XXX	
907818 10 8	UNION PAC CORP		03/21/2017	BONY	20,000,000	2,066,170	XXX	
913017 10 9	UNITED TECHNOLOGIES CORP		01/25/2017	BONY	18,000,000	1,985,195	XXX	
92826C 83 9	VISA INC		02/07/2017	BONY	40,000,000	3,429,768	XXX	
949746 10 1	WELLS FARGO & CO NEW		07/12/2017	BONY	100,000,000	5,386,566	XXX	
958102 10 5	WESTERN DIGITAL CORP		09/13/2017	COWEN	30,000,000	2,548,983	XXX	
G0177J 10 8	ALLERGAN PLC		11/02/2017	VARIOUS	55,000,000	11,438,688	XXX	
G48833 10 0	WEATHERFORD INTERNATIONAL		11/01/2017	VARIOUS	1,100,000,000	5,877,770	XXX	
G5960L 10 3	MEDTRONIC INC		10/02/2017	COWEN	25,000,000	1,950,810	XXX	
N59465 10 9	MYLAN NV		05/11/2017	BONY	100,000,000	3,867,870	XXX	
N96617 11 8	WRIGHT MEDICAL GROUP NV		11/15/2017	COWEN	66,100,000	1,683,536	XXX	
739721 10 8	PRAIRIESKY ROYALTY		12/15/2016	T D SECURITIES	1,695,000	53,223	XXX	
8676EP 10 8	SUNOPTA INC		08/30/2017	COWEN	196,500,000	1,678,793	XXX	
G1151C 10 1	ACCENTURE LTD BERMUDA	C	06/22/2017	BONY	50,000,000	6,028,750	XXX	
Y09827 10 9	BROADCOM LTD	C	04/12/2017	BONY	8,000,000	1,679,563	XXX	
9099999	Total - Common Stocks - Industrial and Miscellaneous					264,961,334	XXX	0
<b>Common Stocks - Mutual Funds</b>								
464287 50 7	ISHARES CORE S&P MIDCAP ETF		12/04/2017	COWEN	30,000,000	5,736,093	XXX	
464287 80 4	ISHARES CORE S&P SMALL-CAP ETF		12/04/2017	COWEN	80,000,000	6,252,792	XXX	
78464A 73 0	SPDR S&P O&G EXP&PRD		12/21/2017	COWEN	200,000,000	7,179,280	XXX	
78464A 74 8	SPDR OIL & GAS EQUIP & SERV		01/30/2017	BONY	700,000,000	16,026,960	XXX	
78464A 78 9	SPDR S&P INSURANCE ETF		03/21/2017	BONY	250,000,000	21,643,991	XXX	
9299999	Total - Common Stocks - Mutual Funds					56,839,116	XXX	0
9799997	Total - Common Stocks - Part 3					321,800,450	XXX	0

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
9799998	Total - Common Stocks - Summary Item from Part 5					32,351,568	XXX	
9799999	Total - Common Stocks					354,152,018	XXX	.0
9899999	Total - Preferred and Common Stocks					354,152,018	XXX	.0
9999999	Total - Bonds, Preferred and Common Stocks					840,142,934	XXX	1,777,599

### 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	For 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
<b>Bonds - U.S. Government</b>																				
36207K WC 0	GOVT NATL MTGE ASSN.....		12/15/2017	MORTGAGE PAYDOWN.....		1,723	1,723	1,716	1,722		1		1		1,723			0	70	09/15/2029
912828 D5 6	U S TREASURY.....		06/28/2017	BANK AMERICA MERRILL.....		15,310,547	15,000,000	15,494,990	15,401,672		(24,400)		(24,400)		15,377,272		(66,725)	(66,725)	309,997	08/15/2024
912828 KQ 2	U S TREASURY.....		01/19/2017	MORGAN STANLEY.....		10,926,582	10,500,000	10,088,077	10,386,783		2,350		2,350		10,389,132		537,450	537,450	59,349	05/15/2019
912828 LY 4	U S TREASURY.....		08/28/2017	CITIGROUP.....		5,753,945	5,500,000	5,345,742	5,448,808		6,100		6,100		5,454,909		299,036	299,036	90,393	11/15/2019
912828 SF 8	U S TREASURY.....		06/26/2017	MORGAN STANLEY.....		13,165,039	13,000,000	12,848,086	12,882,109		10,488		10,488		12,892,597		272,442	272,442	224,807	02/15/2022
912828 SX 9	U S TREASURY.....		03/01/2017	BARCLAYS.....		5,972,930	6,000,000	6,022,500	6,007,978		(535)		(535)		6,007,443		(34,513)	(34,513)	16,968	05/31/2019
912828 TC 4	U S TREASURY.....		02/15/2017	CIT GROUP.....		1,485,938	1,500,000	1,503,164	1,501,161		(58)		(58)		1,501,103		(15,166)	(15,166)	9,448	06/30/2019
912828 TH 3	U S TREASURY.....		02/14/2017	MORGAN STANLEY.....		2,714,658	2,750,000	2,625,605	2,694,960		2,566		2,566		2,697,526		17,133	17,133	13,028	07/31/2019
912828 UF 5	UNITED STATES TREAS.....		01/25/2017	CIT GROUP.....		2,967,188	3,000,000	2,969,883	2,980,783		433		433		2,981,216		(14,028)	(14,028)	19,299	12/31/2019
912828 UN 8	U S TREASURY.....		09/05/2017	JP MORGAN.....		4,057,500	4,000,000	3,817,031	3,871,464		13,396		13,396		3,884,860		172,640	172,640	85,000	02/15/2023
912828 VB 3	U S TREASURY.....		09/12/2017	VARIOUS.....		28,678,555	29,000,000	28,020,117	28,349,802		51,444		51,444		28,401,246		277,309	277,309	338,111	05/15/2023
0599999	Total - Bonds - U.S. Government.....					91,034,605	90,251,723	88,736,911	89,527,242	0	61,785	0	61,785	0	89,589,027	0	1,445,578	1,445,578	1,166,470	XXX
<b>Bonds - All Other Government</b>																				
110702 CC 6	BRITISH COLUMBIA PROV MTN.....		08/22/2017	T D SECURITES.....		1,690,276	1,340,000	1,571,683	1,504,583		(7,344)		(7,344)		1,497,239		193,037	193,037	76,959	08/17/2028
135087 A6 1	CANADA GOVT.....		05/18/2017	VARIOUS.....		1,978,115	1,937,000	2,007,594	1,988,691		(3,997)		(3,997)		2,001,948		(23,833)	(23,833)	13,584	06/01/2023
135087 A8 7	CANADA GOVERNMENT.....		02/09/2017	NATL FINANCIAL SERV.....		5,243,754	5,209,000	5,269,440	5,248,764		(4,052)		(4,052)		5,244,712		(958)	(958)	29,424	03/01/2018
135087 D3 5	CANADA GOVT.....		08/15/2017	BMO CAPITAL.....		3,332,394	3,055,000	3,429,731	3,422,342		(5,014)		(5,014)		3,417,328		(84,934)	(84,934)	59,960	12/01/2048
135087 D5 0	CANADA GOVT.....		03/07/2017	VARIOUS.....		5,029,201	4,803,000	5,232,728	5,220,064		(6,716)		(6,716)		5,213,348		(184,147)	(184,147)	25,490	06/01/2025
135087 D9 2	CANADA GOVT.....		06/15/2017	VARIOUS.....		833,498	822,000	836,843	763,449		(2,131)		(2,131)		834,564		(1,066)	(1,066)	9,915	03/01/2020
135087 E2 6	CANADA GOVERNMENT.....		01/19/2017	VARIOUS.....		21,242,522	21,111,000	21,306,666	21,262,033		(8,668)		(8,668)		21,253,364		(10,843)	(10,843)	127,244	02/01/2018
135087 E5 9	CANADA GOVERNMENT.....		02/15/2017	RBC DEXIA.....		1,088,384	1,100,000	1,104,660	1,104,165		(164)		(164)		1,104,001		(15,617)	(15,617)	3,955	09/01/2020
135087 F2 5	CANADA GOVT.....		06/07/2017	VARIOUS.....		1,588,647	1,599,000	1,589,100	1,589,269		877		877		1,590,146		(1,499)	(1,499)	8,377	03/01/2021
135087 F3 3	CANADA GOVERNMENT.....		04/25/2017	T D SECURITES.....		1,090,346	1,095,000	1,088,364	1,090,732		1,033		1,033		1,091,765		(1,419)	(1,419)	1,335	05/01/2018
135087 G3 2	CANADA GOVT.....		12/06/2017	SCOTIA MCLEOD.....		4,609,632	4,842,000	4,625,998		11,790		11,790		4,637,789		(28,156)	(28,156)	6,500	03/01/2022	
135087 G4 0	CANADA GOVT.....		09/06/2017	T D SECURITIES.....		218,293	221,000	219,880		305		305		220,185		(1,892)	(1,892)	668	02/01/2019	
135087 WL 4	CANADA GOVT.....		08/03/2017	T D SECURITES.....		432,355	311,000	443,642	430,871		(5,128)		(5,128)		425,743		6,612	6,612	12,322	06/01/2029
135087 XG 4	CANADA GOVT.....		08/03/2017	VARIOUS.....		885,976	587,000	932,450	904,857		(8,144)		(8,144)		896,712		(10,737)	(10,737)	19,411	06/01/2033
135087 XW 9	CANADA GOVERNMENT.....		02/09/2017	MILLER TABAK.....		598,179	418,000	642,884	628,835		(1,008)		(1,008)		627,827		(29,648)	(29,648)	4,295	06/01/2037
135087 YL 2	CANADA GOVT.....		05/11/2017	MILLER TABAK.....		4,015,202	3,870,000	4,124,356	4,072,583		(53,473)		(53,473)		4,019,110		(3,908)	(3,908)	74,802	06/01/2018
135087 YZ 1	CANADA GOVERNMENT.....		02/22/2017	RBC DEXIA.....		2,625,785	2,430,000	2,704,942	2,673,779		(11,088)		(11,088)		2,662,691		(36,906)	(36,906)	20,505	06/01/2020
135087 ZJ 6	CANADA GOVT.....		03/20/2017	T D SECURITES.....		2,991,175	2,750,000	3,060,901	2,362,255		(13,971)		(13,971)		3,032,748		(41,573)	(41,573)	27,425	06/01/2021
135087 ZS 6	CANADA GOVT.....		05/17/2017	VARIOUS.....		2,679,193	2,144,000	2,650,078	2,634,364		(2,801)		(2,801)		2,631,563		47,630	47,630	24,961	12/01/2045
614852 PH 8	MONTREAL QUE.....		08/28/2017	BMO CAPITAL.....		3,785,395	3,697,000	3,720,143	3,717,781		(1,641)		(1,641)		3,716,140		69,255	69,255	110,606	09/01/2025
642866 FY 8	NEW BRUNSWICK PROV CDA.....	A	02/21/2017	MATURITY.....		1,000,000	1,000,000	996,300	999,935		65		65		1,000,000		0	0	26,000	02/21/2017
651333 FT 8	PROVINCE OF NEWFOUNDLAND.....		05/11/2017	VARIOUS.....		3,594,434	3,727,000	3,704,563	3,704,913		262		262		3,705,176		(110,741)	(110,741)	71,267	10/17/2046
68323A CX 0	ONTARIO PROV.....		08/22/2017	SCOTIA.....		5,543,429	5,488,000	5,591,770	5,577,698		(6,161)		(6,161)		5,571,537		(28,108)	(28,108)	104,182	06/02/2025
68323A CY 8	ONTARIO PROV.....		08/03/2017	VARIOUS.....		16,716,667	17,547,000	16,322,695	16,352,532		11,389		11,389		16,363,921		352,747	352,747	267,322	12/02/2046
74814Z ER 0	PROVINCE OF QUEBEC.....		08/03/2017	VARIOUS.....		15,531,511	14,530,000	15,040,438	15,029,028		(6,815)		(6,815)		15,022,213		509,298	509,298	350,412	12/01/2045
74814Z EV 1	PROV OF QUEBEC.....		08/03/2017	DESJARDIN.....		126,037	123,000	126,562	126,145		(197)		(197)		125,948		89	89	3,183	09/01/2025
1099999	Total - Bonds - All Other Government.....					108,470,400	105,756,000	108,344,411	102,409,668	0	(122,792)	0	(122,792)	0	107,907,718	0	562,683	562,683	1,480,104	XXX
<b>Bonds - U.S. States, Territories and Possessions</b>																				

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## 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			For 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
13063A 4L 5	CALIFORNIA ST.....			..	01/26/2017	MORGAN STANLEY.....		547,190	500,000	511,575	504,939		(87)		(87)		504,852		42,338	42,338	9,167	04/01/2021
1799999	Total - Bonds - U.S. States, Territories & Possessions.....							547,190	500,000	511,575	504,939	0	(87)	0	(87)	0	504,852	0	42,338	42,338	9,167	XXX
<b>Bonds - U.S. Political Subdivisions of States</b>																						
017343 DH 4	ALLEGHENY CNTY PA PORT AUTH.....			..	03/01/2017	MATURITY.....		1,000,000	1,000,000	1,091,850	1,002,787		(2,787)		(2,787)		1,000,000			0	25,000	03/01/2017
166393 3N 6	CHESTERFIELD CNTY VA.....			..	12/18/2017	VARIOUS.....		1,332,299	1,325,000	1,513,614	1,379,229		(46,755)		(46,755)		1,332,474		(176)	(176)	90,264	01/01/2018
2499999	Total - Bonds - U.S. Political Subdivisions of States.....							2,332,299	2,325,000	2,605,464	2,382,016	0	(49,542)	0	(49,542)	0	2,332,474	0	(176)	(176)	115,264	XXX
<b>Bonds - U.S. Special Revenue and Special Assessment</b>																						
010609 AN 5	ALABAMA ST PUB SCH & COLLEGE.....			..	12/21/2017	GOLDMAN SACHS.....		1,034,580	1,000,000	1,162,230	1,073,632		(36,075)		(36,075)		1,037,557		(2,977)	(2,977)	74,306	01/01/2019
041826 M8 8	ARLINGTON TEX INDPT SCH DISTRICT.....			..	07/14/2017	JP MORGAN.....		2,047,900	2,000,000	2,285,400	2,091,352		(44,207)		(44,207)		2,047,144		756	756	92,222	02/15/2018
106293 AE 3	BREA CALIF REDEV AGY.....			..	12/04/2017	MORGAN STANLEY.....		1,229,808	1,200,000	1,387,392	1,265,466		(38,300)		(38,300)		1,227,166		2,642	2,642	80,833	08/01/2018
13067J MY 4	CA ST ECON RECOVERY.....			..	12/18/2017	USB SECURITIES.....		397,554	390,000	397,159	393,306		(2,112)		(2,112)		391,193		6,361	6,361	28,654	07/01/2018
13068L LC 7	CALIFORNIA ST PUB WKS BRD.....			..	08/25/2017	MESIROW.....		1,007,170	1,000,000	1,153,160	1,032,842		(26,150)		(26,150)		1,006,692		478	478	41,528	11/01/2017
167736 E2 9	CHICAGO ILL WTR REV.....			..	06/19/2017	PERSHING DLJ.....		795,109	700,000	837,713	830,996		(5,537)		(5,537)		825,459		(30,350)	(30,350)	22,458	11/01/2028
185328 HT 1	CLEARWATER FLA WTR & SWR.....			..	01/27/2017	CANADIAN IMP BK.....		206,810	200,000	221,294	202,609		(235)		(235)		202,374		4,436	4,436	1,667	12/01/2017
3128H6 MY 7	FHLMC PC.....			..	12/01/2017	MORTGAGE PAYDOWN.....		98,189	98,189	99,922	98,335		(146)		(146)		98,189			0	2,206	08/01/2018
3128K7 U5 5	FHLMC PC.....			..	12/01/2017	MORTGAGE PAYDOWN.....		329,863	329,863	315,277	328,894		969		969		329,863			0	12,222	09/01/2035
3128KG FP 8	FHLMC.....			..	12/01/2017	MORTGAGE PAYDOWN.....		62,158	62,158	63,882	62,227		(69)		(69)		62,158			0	2,239	11/01/2036
3128LB AZ 1	FHLMC PC.....			..	12/01/2017	MORTGAGE PAYDOWN.....		11,186	11,186	11,916	11,168		18		18		11,186			0	378	05/01/2038
3128M4 CP 6	FHLMC PC.....			..	12/01/2017	MORTGAGE PAYDOWN.....		123,455	123,455	120,812	123,277		179		179		123,455			0	3,552	12/01/2036
3128MM CK 7	FHLMC PC.....			..	12/01/2017	MORTGAGE PAYDOWN.....		332,426	332,426	333,335	332,428		(2)		(2)		332,426			0	8,715	09/01/2020
3128P7 BH 5	FHLMC PC.....			..	12/01/2017	MORTGAGE PAYDOWN.....		129,529	129,529	131,209	129,709		(180)		(180)		129,529			0	4,143	12/01/2025
3128P7 CB 7	FHLMC PC.....			..	12/01/2017	MORTGAGE PAYDOWN.....		219,851	219,851	225,862	220,445		(594)		(594)		219,851			0	7,544	02/01/2026
3128PE 4N 5	FEDERAL NATL MG.....			..	12/01/2017	MORTGAGE PAYDOWN.....		133,110	133,110	135,564	133,392		(282)		(282)		133,110			0	5,275	10/01/2021
31292L DN 2	FHLMC PC.....			..	12/01/2017	MORTGAGE PAYDOWN.....		1,792,374	1,792,374	1,954,808	1,797,609		(5,235)		(5,235)		1,792,374			0	38,723	07/01/2041
312942 CB 9	FHLMC PC.....			..	12/01/2017	MORTGAGE PAYDOWN.....		606,336	606,336	626,847	606,132		203		203		606,336			0	11,033	09/01/2040
312945 TE 8	FEDERAL NATL MG.....			..	12/01/2017	MORTGAGE PAYDOWN.....		418,859	418,859	442,878	418,527		332		332		418,859			0	7,679	02/01/2041
31294K M4 4	FHLMC PC.....			..	12/01/2017	MORTGAGE PAYDOWN.....		84,766	84,766	87,958	85,063		(298)		(298)		84,766			0	2,248	01/01/2018
31296S M3 7	FHLMC.....			..	12/01/2017	MORTGAGE PAYDOWN.....		28,400	28,400	28,928	28,400				0		28,400			0	579	01/01/2034
31297C HD 5	FHLMC.....			..	12/01/2017	MORTGAGE PAYDOWN.....		164,945	164,945	164,566	164,932		13		13		164,945			0	2,308	07/01/2034
31297S R6 4	FHLMC PC.....			..	12/01/2017	MORTGAGE PAYDOWN.....		7,049	7,049	6,842	7,054		(5)		(5)		7,049			0	192	08/01/2030
31298N UG 8	FHLMC GOLD.....			..	12/01/2017	MORTGAGE PAYDOWN.....		1,548	1,548	1,596	1,559		(11)		(11)		1,548			0	64	05/01/2031
31307G MD 8	FHLMC PC.....			..	12/01/2017	MORTGAGE PAYDOWN.....		266,825	266,825	281,563	267,142		(317)		(317)		266,825			0	3,924	03/01/2029
31307G TL 3	FHLMC PC.....			..	12/01/2017	MORTGAGE PAYDOWN.....		301,705	301,705	318,370	301,299		406		406		301,705			0	6,797	03/01/2029
3132GG AX 3	FEDERAL NATL MG.....			..	12/01/2017	MORTGAGE PAYDOWN.....		130,817	130,817	138,216	130,647		170		170		130,817			0	2,697	08/01/2041
3132HM TF 8	FEDERAL NATL MG.....			..	12/01/2017	MORTGAGE PAYDOWN.....		837,368	837,368	898,601	838,369		(1,001)		(1,001)		837,368			0	11,535	09/01/2042
3132J9 DD 9	FHLMC PC.....			..	12/01/2017	MORTGAGE PAYDOWN.....		247,414	247,414	256,073	247,558		(144)		(144)		247,414			0	5,800	04/01/2043
3132M5 G2 2	FHLMC PC.....			..	12/01/2017	MORTGAGE PAYDOWN.....		653,764	653,764	701,162	646,593		7,171		7,171		653,764			0	23,124	02/01/2044
3132M6 YN 4	FHLMC PC.....			..	12/01/2017	MORTGAGE PAYDOWN.....		1,367,715	1,367,715	1,449,564	1,363,955		3,761		3,761		1,367,715			0	30,033	05/01/2044
3132MA BV 2	FHLMC PC GOLD.....			..	12/01/2017	MORTGAGE PAYDOWN.....		228,258	228,258	242,131	225,905		2,353		2,353		228,258			0	3,035	10/01/2044
3132QT QZ 2	FEDERAL NATL MG.....			..	12/01/2017	MORTGAGE PAYDOWN.....		3,269,774	3,269,774	3,439,649	3,291,931		(22,158)		(22,158)		3,269,774			0	67,745	10/01/2045
3132WG FY 8	FEDERAL NATL MG.....			..	12/01/2017	MORTGAGE PAYDOWN.....		253,749	253,749	252,838	253,719		30		30		253,749			0	4,794	09/01/2046
3132VNN JR 4	FHLMC.....			..	12/01/2017	MORTGAGE PAYDOWN.....		589,406	589,406	622,606		(599)		(599)		589,406			0	6,739	05/01/2047	

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	Forei 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	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
31387C XK 2	FEDERAL NATL MG		11/01/2017	MORTGAGE PAYDOWN		1,661	1,661	1,683	1,660				1		1,661			0	70	04/01/2031
31389K WT 4	FNMA PASS-THRU INT 15 Y		02/01/2017	VARIOUS		4,369	4,369	4,626	4,369		1		0		4,369			0	39	02/01/2017
3138E8 K6 8	FEDERAL NATL MG		11/01/2017	MORTGAGE PAYDOWN		862,665	862,665	887,035	861,910		755		755		862,665			0	17,475	04/01/2042
3138LR 7M 8	FNMA PASS-THRU LNG 30 Y		11/01/2017	MORTGAGE PAYDOWN		446,591	446,591	480,714	445,183		1,408		1,408		446,591			0	10,638	06/01/2042
3138MK 4R 4	FEDERAL NATL MG		11/01/2017	MORTGAGE PAYDOWN		400,297	400,297	419,874	400,199		98		98		400,297			0	5,840	11/01/2042
3138XC F3 1	FNMA PASS-THRU LNG 30 Y		11/01/2017	MORTGAGE PAYDOWN		922,916	922,916	959,112	922,296		621		621		922,916			0	21,030	09/01/2043
3138Y5 5D 4	FNMA PASS THRU		11/01/2017	MORTGAGE PAYDOWN		868,339	868,339	894,932	867,329		1,010		1,010		868,339			0	9,153	10/01/2029
31390G A5 6	FNMA PASS-THRU INT 15 Y		04/25/2017	MORTGAGE PAYDOWN		1,061	1,061	1,126	1,062				0		1,061			0	20	05/01/2017
31402R DD 8	FNMA PASS-THRU LNG 30 Y		11/01/2017	MORTGAGE PAYDOWN		182,542	182,542	180,303	182,301		241		241		182,542			0	5,136	05/01/2035
31403S W5 1	FNMA PASS-THRU LNG 30 Y		11/01/2017	MORTGAGE PAYDOWN		127,851	127,851	131,966	127,947		(97)		(97)		127,851			0	2,478	11/01/2033
31404N GC 4	FEDERAL NATL MG		11/01/2017	MORTGAGE PAYDOWN		143,062	143,062	138,564	142,355		706		706		143,062			0	2,869	05/01/2019
31405S EF 7	FEDERAL NATL MG		11/01/2017	MORTGAGE PAYDOWN		162,068	162,068	155,737	161,259		809		809		162,068			0	3,603	08/01/2035
31406B MW 7	FNMA PASS-THRU LNG 30 Y		06/26/2017	MORTGAGE PAYDOWN		186,624	186,624	189,657	189,473		(2,849)		(2,849)		186,624			0	5,938	01/01/2035
31406V DP 8	FNMA PASS-THRU LNG 30 Y		11/01/2017	MORTGAGE PAYDOWN		119,227	119,227	124,145	119,450		(222)		(222)		119,227			0	4,406	05/01/2035
31406W 2M 5	FNMA PASS-THRU LNG 30 Y		11/01/2017	MORTGAGE PAYDOWN		107,659	107,659	110,502	107,736		(76)		(76)		107,659			0	628	06/01/2035
31409X PU 7	FEDERAL NATL MG		11/01/2017	MORTGAGE PAYDOWN		112,066	112,066	108,844	111,626		440		440		112,066			0	3,772	02/01/2036
31410D 5Y 2	FEDERAL NATL MG		11/01/2017	MORTGAGE PAYDOWN		385,029	385,029	390,263	386,627		(1,598)		(1,598)		385,029			0	12,181	08/01/2036
31410P A8 6	FEDERAL NATL MG		11/01/2017	MORTGAGE PAYDOWN		2,791	2,791	2,868	2,791		(1)		(1)		2,791			0	107	08/01/2036
31410U YW 6	FHLMC		11/01/2017	MORTGAGE PAYDOWN		6,083	6,083	6,148	6,084		(1)		(1)		6,083			0	199	09/01/2036
31411C KH 3	FEDERAL NATL MG		11/01/2017	MORTGAGE PAYDOWN		1,304	1,304	1,349	1,304		(1)		(1)		1,304			0	54	11/01/2036
31411K R4 7	FNMA PASS-THRU LNG 30 Y		11/01/2017	MORTGAGE PAYDOWN		208,074	208,074	208,627	208,129		(55)		(55)		208,074			0	5,810	01/01/2037
31411N 5C 7	FNMA PASS-THRU LNG 30 Y		11/01/2017	MORTGAGE PAYDOWN		206,365	206,365	207,945	206,623		(258)		(258)		206,365			0	6,555	02/01/2037
31411W AU 1	FNMA PASS-THRU LNG 30 Y		11/01/2017	MORTGAGE PAYDOWN		59,237	59,237	59,705	59,269		(32)		(32)		59,237			0	2,039	04/01/2037
31412A U9 3	FNMA PASS-THRU LNG 30 Y		11/01/2017	VARIOUS		4,130	4,130	4,214	4,140		(10)		(10)		4,130			0	151	07/01/2037
31412R D5 3	FNMA		11/01/2017	MORTGAGE PAYDOWN		991,164	991,164	995,191	991,497		(333)		(333)		991,164			0	21,285	03/01/2040
31419A DS 3	FNMA PASS-THRU LNG 30 Y		11/01/2017	MORTGAGE PAYDOWN		237,319	237,319	258,567	240,096		(2,776)		(2,776)		237,319			0	7,874	09/01/2039
31419J SH 2	FNMA PASS-THRU		11/01/2017	MORTGAGE PAYDOWN		1,205,337	1,205,337	1,189,706	1,205,173		165		165		1,205,337			0	23,724	11/01/2040
31419K GD 1	FNMA PASS-THRU LNG 30 Y		11/01/2017	MORTGAGE PAYDOWN		446,433	446,433	436,458	447,578		(1,145)		(1,145)		446,433			0	11,878	11/01/2040
31419L QD 8	FNMA PASS-THRU LNG 30 Y		11/01/2017	MORTGAGE PAYDOWN		499,738	499,738	508,718	499,052		687		687		499,738			0	12,681	12/01/2040
373295 KP 8	GEORGIA MUN GAS AUTH GAS		08/21/2017	SIGNET BANK		601,812	600,000	659,838	613,954		(12,039)		(12,039)		601,915		(103)	(103)	21,533	10/01/2017
419794 YC 0	HAWAII ST ARPTS SYS REVENUE		12/18/2017	GOLDMAN SACHS		509,130	500,000	522,605	504,728		(3,022)		(3,022)		501,706		7,424	7,424	36,736	07/01/2018
544495 WZ 3	LOS ANGELES CALIF DEPT WATER		08/31/2017	MORGAN STANLEY		1,115,460	1,000,000	1,186,300	1,096,658		(18,257)		(18,257)		1,078,402		37,058	37,058	59,028	07/01/2020
592041 QP 5	MET GOVT NASHVILLE & DAVIDSON CNTY TN		03/23/2017	SCOTT & ASSOCIATES		264,775	250,000	287,723	258,605		(1,105)		(1,105)		257,500		7,275	7,275	6,007	10/01/2018
592250 AJ 3	MET PIER & EXPOSITION AUTH		06/05/2017	CITIGROUP		1,131,086	1,100,000	1,238,091	1,227,372		(9,507)		(9,507)		1,217,864		(86,778)	(86,778)	26,431	12/15/2026
59465H KE 5	MICHIGAN ST HOSP FIN AUTH		11/09/2017	ZERO STAGE CAPITAL		2,505,875	2,500,000	2,967,200	2,607,862		(101,962)		(101,962)		2,505,900		(25)	(25)	142,500	12/01/2017
658256 W2 4	NORTH CAROLINA ST		08/31/2017	JP MORGAN		1,644,716	1,595,000	1,685,899	1,682,652		(41,955)		(41,955)		1,640,698		4,019	4,019	60,920	06/01/2018
679111 US 1	OKLAHOMA TRANSN AUTH		08/31/2017	LOOP CAPITAL		1,013,470	1,000,000	1,177,080	1,029,949		(20,335)		(20,335)		1,009,614		3,856	3,856	59,028	01/01/2018
717883 TB 8	PHILADELPHIA PA SCH DIST		07/27/2017	MK TAXES SYS		157,717	140,000	162,694	162,442		(1,179)		(1,179)		161,263		(3,546)	(3,546)	4,958	09/01/2026
736754 NW 8	PORTLAND ORE WTR SYS		04/03/2017	WACHOVIA		1,183,930	1,000,000	1,181,760	1,180,545		(7,217)		(7,217)		1,173,328		10,603	10,603	15,417	04/01/2023
75076P AF 2	RAILSPLITTER TOB SETTLEMENT		06/01/2017	MATURITY		500,000	500,000	508,850	500,651		(651)		(651)		500,000			0	12,500	06/01/2017
75076P AG 0	RAILSPLITTER TOB SETTLEMENT		12/04/2017	GOLDMAN SACHS		2,034,800	2,000,000	2,024,720	2,005,401		(3,506)		(3,506)		2,001,895		32,905	32,905	101,389	06/01/2018
837123 FP 8	SOUTH CAROLINA ST PORTS		12/18/2017	FIRST-TE		840,180	825,000	921,137	845,971		(13,441)		(13,441)		832,531		7,649	7,649	60,615	07/01/2018

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	For 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
89602N WL 4	TRIBOROUGH BRDG & TUNL AUTH.....		12/18/2017	VARIOUS.....		1,044,240	1,000,000	1,191,010	1,055,885		(23,516)		(23,516)		1,032,369		11,871	11,871	67,569	01/01/2019.
914720 RL 3	UNIVERSITY N C SYS POOL.....		12/19/2017	PERSHING DLJ.....		1,027,130	1,000,000	1,089,510	1,017,574		(9,621)		(9,621)		1,007,953		19,177	19,177	61,111	10/01/2018.
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....					43,886,093	43,092,841	46,660,319	43,701,239	0	(437,878)	0	(437,878)	0	43,853,364	0	32,731	32,731	1,550,366	XXX
<b>Bonds - Industrial and Miscellaneous</b>																				
02580E CC 5	AMERICAN EXPRESS BK.....		09/13/2017	VARIOUS.....		3,000,000	3,000,000	2,992,650	2,999,333		667		667		3,000,000			0	180,000	09/13/2017.
02582J GS 3	AMERICAN EXPRESS.....		04/20/2017	BANC OF AMERICA.....		2,000,078	2,000,000	1,999,960	2,000,000				0		2,000,000		78	78	7,000	01/15/2020.
0258M0 DR 7	AMERICAN EXPRESS CR.....		09/22/2017	VARIOUS.....		500,000	500,000	499,330	499,835		165		165		500,000			0	7,750	09/22/2017.
035229 DB 6	ANHEUSER BUSCH COS INC.....		03/01/2017	MATURITY.....		2,000,000	2,000,000	2,197,040	2,005,565		(5,565)		(5,565)		2,000,000			0	56,000	03/01/2017.
035240 AA 8	ANHEUSER-BUSCH INVEV.....		11/08/2017	ISSUE CALLED at 103.162.....		2,063,240	2,000,000	2,140,000	2,136,351		(75,596)		(75,596)		2,060,755		2,485	2,485	171,528	07/15/2018.
09658U AD 1	BMW VEHICLE OWNER TRUST.....		11/27/2017	MORTGAGE PAYDOWN.....		1,026,075	1,026,075	1,025,965	1,026,056		19		19		1,026,075			0	14,431	02/25/2021.
10112R AT 1	BOSTON PPTY S LTD PARTNERS.....		02/16/2017	USBCORP.....		1,387,328	1,350,000	1,346,855	1,349,081		67		67		1,349,149		38,179	38,179	13,459	11/15/2018.
12626P AJ 2	CRH AMER INC.....		05/04/2017	ISSUE CALLED at 107.422.....		1,074,220	1,000,000	999,630	999,915		19		19		999,934		74,286	74,286	66,806	07/15/2018.
14041N DX 6	CAPITAL ONE CC TR 2007-7A.....		03/21/2017	BANK AMERICA MERRILL.....		5,105,078	5,000,000	5,674,609	5,251,767		(15,827)		(15,827)		5,235,941		(130,862)	(130,862)	79,063	07/15/2020.
15189W AC 4	CENTERPOINT ENERGY RES CO.....		11/01/2017	MATURITY.....		500,000	500,000	498,290	499,816		184		184		500,000			0	30,625	11/01/2017.
15200D AD 9	CENTERPOINT ENERGY TRANS.....		07/28/2017	ISSUE CALLED at 100.000.....		1,168,021	1,168,021	1,125,041	1,156,184		646		646		1,156,830		11,190	11,190	35,658	08/01/2019.
172967 EM 9	CITIGROUP INC.....		11/21/2017	MATURITY.....		400,000	400,000	477,284	414,448		(14,448)		(14,448)		400,000			0	24,500	11/21/2017.
254683 AC 9	DISCOVER CARD EXE TR 2007.....		08/07/2017	BARCLAYS US FUN.....		3,012,305	3,000,000	2,958,906	2,987,175		2,306		2,306		2,989,481		22,824	22,824	110,646	03/16/2020.
26441Y AQ 0	DUKE RLTY LTD PARTNERSHIP.....		06/03/2017	ISSUE CALLED at 103.173.....		480,788	466,000	464,322	465,770		94		94		465,864		14,925	14,925	26,756	01/15/2018.
26884A BC 6	ERP OPER LTD PARTNERSHIP.....		02/16/2017	USBCORP.....		1,462,804	1,450,000	1,448,550	1,449,262		41		41		1,449,303		13,501	13,501	22,097	07/01/2019.
29379V AA 1	ENTERPRISE PRODS OPER LLC.....		09/15/2017	MATURITY.....		3,000,000	3,000,000	3,188,670	3,032,158		(32,158)		(32,158)		3,000,000			0	189,000	09/15/2017.
30161M AE 3	EXELON GENERATION CO LLC.....		10/01/2017	MATURITY.....		500,000	500,000	498,780	499,881		119		119		500,000			0	31,000	10/01/2017.
31679D AD 8	FIFTH THIRD AUTO TR 2013.....		02/15/2017	VARIOUS.....		5,095,546	5,095,545	5,095,269	5,095,437		19		19		5,095,457		90	90	6,586	04/15/2019.
345397 WW 9	FORD MOTOR CREDIT CO.....		05/22/2017	MORGAN STANLEY.....		1,789,560	1,800,000	1,800,000	1,800,000				0		1,800,000		(10,440)	(10,440)	47,082	09/08/2024.
369604 BC 6	GENERAL ELEC CO.....		01/19/2017	BARCLAYS.....		1,034,090	1,000,000	991,950	999,060		64		64		999,123		34,967	34,967	7,000	12/06/2017.
36962G 4J 0	GENERAL ELEC CAP CORP MTN.....		06/08/2017	GOLDMAN SACHS.....		313,800	287,000	286,018	286,645		49		49		286,695		27,105	27,105	14,689	01/08/2020.
38144L AB 6	GOLDMAN SACHS GROUP INC.....		01/30/2017	JP MORGAN.....		3,081,570	3,000,000	3,059,865	3,005,259		(665)		(665)		3,004,594		76,976	76,976	78,646	09/01/2017.
38145X AA 1	GOLDMAN SACHS GROUP INC.....		12/12/2017	BARCLAYS.....		4,018,640	4,000,000	4,029,270	4,014,130		(6,388)		(6,388)		4,007,742		10,898	10,898	144,083	01/31/2019.
43814G AD 2	HONDA AUTO RECV 2014-2.....		09/18/2017	VARIOUS.....		6,000,000	6,000,000	5,999,444	5,999,681		119		119		5,999,800		200	200	51,389	05/18/2020.
446438 RG 0	HUNTINGDON NATL BANK.....		03/16/2017	MORGAN STANLEY.....		1,001,820	1,000,000	998,420	999,282		69		69		999,351		2,469	2,469	10,389	04/01/2019.
44890R AD 3	HYUNDAI AUTO RECV TR 2014.....		12/15/2017	MORTGAGE PAYDOWN.....		2,546,416	2,546,416	2,545,862	2,545,711		705		705		2,546,416			0	22,833	08/15/2019.
459200 GJ 4	INTERNATIONAL BUSINESS MA.....		09/14/2017	MATURITY.....		1,000,000	1,000,000	1,037,830	1,003,454		(3,454)		(3,454)		1,000,000			0	57,000	09/14/2017.
46625Y CV 3	JP MORGAN COM MTG 2004-LN.....		12/13/2017	VARIOUS.....		96,004	96,004	93,184	93,675		1,975		1,975		95,650		354	354	2,554	07/15/2041.
494368 BB 8	KIMBERLY CLARK CORP.....		08/01/2017	MATURITY.....		1,500,000	1,500,000	1,495,455	1,499,653		347		347		1,500,000			0	91,875	08/01/2017.
500472 AB 1	KONINKLIJKE PHILIPS ELECT.....		01/20/2017	ISSUE CALLED at 105.098.....		2,101,960	2,000,000	2,297,960	2,057,784		(2,897)		(2,897)		2,054,887		47,073	47,073	41,208	03/11/2018.
50076Q AY 2	KRAFT FOODS GROUP INC.....		06/05/2017	MATURITY.....		500,000	500,000	499,085	499,918		82		82		500,000			0	5,625	06/05/2017.
501044 CH 2	KROGER CO.....		02/16/2017	BAIRD, ROBERT W.....		1,105,300	1,000,000	997,490	999,181		35		35		999,216		106,084	106,084	37,071	01/15/2020.
50116P AD 2	KUBOTA CR OWNER TR 2014-1.....		07/19/2017	VARIOUS.....		5,503,266	5,500,000	5,499,773	5,499,879		24		24		5,499,903		3,363	3,363	55,761	07/15/2020.
574599 BH 8	MASCO CORP.....		06/27/2017	TENDER EX.....		138,295	120,000	120,000	120,000				0		120,000		18,295	18,295	5,593	03/15/2022.
58013M EB 6	MCDONALD'S CORP.....		10/15/2017	VARIOUS.....		500,000	500,000	498,990	499,824		176		176		500,000			0	29,000	10/15/2017.
58013M EE 0	MCDONALDS CORP MED TERM NOTES.....		02/23/2017	MORGAN STANLEY.....		1,557,330	1,500,000	1,499,880	1,499,983		2		2		1,499,985		57,345	57,345	39,456	03/01/2018.
587729 AD 6	MERC-BENZ AUTO RECV.....		12/13/2017	VARIOUS.....		5,500,000	5,500,000	5,508,936	5,506,125		(2,259)		(2,259)		5,503,865		(3,865)	(3,865)	70,668	11/16/2020.

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	For 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	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
637432	KT 1 NATIONAL RURAL UTILS COOP.....		02/07/2017	CITIGROUP.....		1,037,720	1,000,000	997,770	999,699		29		29		999,728		37,992	37,992	28,613	02/01/2018.
69353R	CH 9 PNC BK N A PITTSBURGH PA.....		05/16/2017	PNC CAPITAL-F.....		2,013,400	2,000,000	1,996,040	1,998,303		308		308		1,998,611		14,789	14,789	35,567	01/28/2019.
74456Q	AX 4 PUBLIC SVC ELEC GAS CO MT.....		05/11/2017	WELLS FARGO.....		1,040,440	1,000,000	997,480	998,989		99		99		999,088		41,352	41,352	26,347	08/15/2020.
755111	AU 5 RAYTHEON CO.....		05/09/2017	ISSUE CALLED at 107.813.....		1,665,711	1,545,000	1,624,815	1,562,670		(3,146)		(3,146)		1,559,524		106,187	106,187	40,376	12/15/2018.
76110W	MB 9 RESIDENTIAL ASSET SEC.....		11/27/2017	VARIOUS.....		88,755	88,755	46,063	84,826		3,929		3,929		88,755		0	0	3,595	09/25/2031.
882384	AA 8 TEXAS EASTN TRANSMISSION.....		09/15/2017	MATURITY.....		1,000,000	1,000,000	995,980	999,633		367		367		1,000,000		0	0	60,000	09/15/2017.
88732J	AH 1 TIME WARNER CABLE INC.....		04/07/2017	ISSUE CALLED at 100.280.....		1,002,802	1,000,000	971,820	998,652		1,112		1,112		999,764		3,038	3,038	25,838	05/01/2017.
89231M	AD 7 TOYOTA AUTO RECEIVABLES.....		11/13/2017	VARIOUS.....		5,000,000	5,000,000	4,999,367	4,999,696		257		257		4,999,953		47	47	37,028	06/17/2019.
907818	DA 3 UNION PAC CORP.....		02/27/2017	BARCLAYS.....		794,655	750,000	747,458	749,507		49		49		749,556		45,099	45,099	23,394	08/15/2018.
92343V	AL 8 VERIZON COMMUNICATIONS.....		03/15/2017	TENDER EX.....		1,037,010	1,000,000	997,560	999,657		64		64		999,721		37,289	37,289	32,847	02/15/2018.
92553P	AX 0 VIACOM INC.....		12/05/2017	ISSUE CALLED at 100.030.....		189,057	189,000	187,473	187,844		131		131		187,975		1,082	1,082	8,666	04/01/2024.
927804	FC 3 VIRGINIA ELEC & PWR CO.....		03/17/2017	CITIGROUP.....		1,021,040	1,000,000	996,120	999,647		111		111		999,757		21,283	21,283	30,997	09/15/2017.
92867P	AD 5 VOLKSWAGEN AUTO LOAN ENHANCED.....		06/20/2017	VARIOUS.....		6,500,000	6,500,000	6,489,208	6,493,650		2,458		2,458		6,496,108		3,892	3,892	34,598	03/20/2020.
929903	DT 6 WACHOVIA CORP.....		06/15/2017	MATURITY.....		1,500,000	1,500,000	1,493,655	1,499,628		372		372		1,500,000		0	0	43,125	06/15/2017.
931142	CG 6 WAL MART STORES INC.....		04/05/2017	MATURITY.....		1,000,000	1,000,000	970,580	998,985		1,015		1,015		1,000,000		0	0	26,875	04/05/2017.
931142	CJ 0 WAL MART STORES INC.....		02/15/2017	USBCORP.....		1,043,890	1,000,000	1,046,050	1,006,398		(767)		(767)		1,005,631		38,259	38,259	29,967	02/15/2018.
02135Z	AS 5 ALTALINK LP.....		08/03/2017	SCOTIA.....		802,267	784,000	784,809	784,808		(9)		(9)		784,799		17,469	17,469	20,080	12/03/2046.
02137P	AE 6 ALTALINK LP.....		08/23/2017	RBC DEXIA.....		1,070,778	1,074,000	1,074,112	1,074,085		(10)		(10)		1,074,074		(3,296)	(3,296)	23,539	03/07/2022.
05565Q	CK 2 BP CAP MKTS P L C.....		05/25/2017	RBC DEXIA.....		497,622	470,000	470,000	470,000		0		0		470,000		27,622	27,622	9,164	11/09/2020.
06367X	YL 9 BANK MONTREAL.....		05/01/2017	NATIONSBANK.....		1,396,836	1,400,000	1,399,930	1,399,946		27		27		1,399,973		(3,137)	(3,137)	11,641	10/28/2021.
064151	BL 6 BANK NOVA SCOTIA HALIFAX.....		08/24/2017	SCOTIA.....		4,018,720	4,000,000	4,083,840	4,079,463		(14,831)		(14,831)		4,064,632		(45,912)	(45,912)	60,107	06/15/2020.
064151	PQ 0 BANK NOVA SCOTIA.....		08/28/2017	VARIOUS.....		3,967,031	4,000,000	3,998,880	3,998,898		71		71		3,998,969		(31,938)	(31,938)	31,458	12/02/2021.
064151	QE 6 BANK NOVA SCOTIA.....		04/12/2017	RBC DEXIA.....		1,513,425	1,500,000	1,499,745	1,499,747		7		7		1,499,753		13,672	13,672	14,751	12/02/2026.
07813Z	BS 2 BELL CANADA.....		06/27/2017	NATIONSBANK.....		1,112,426	1,071,000	1,066,705	1,067,407		284		284		1,067,691		44,735	44,735	23,811	10/03/2022.
07813Z	BU 7 BELL CANADA.....		06/12/2017	NBCS SECURITY.....		1,375,055	1,370,000	1,367,315	1,367,530		228		228		1,367,759		7,297	7,297	23,084	10/01/2021.
11282Z	AL 2 BROOKFIELD REN ENG.....		08/28/2017	RBC DEXIA.....		2,007,420	2,000,000	1,999,000	1,999,008		298		298		1,999,306		8,114	8,114	76,678	01/15/2027.
126462	AB 6 CT REAL ESTATE INV TRUST.....		08/15/2017	RBC DEXIA.....		734,552	728,000	728,000	728,000		0		0		728,000		6,552	6,552	17,763	06/09/2025.
131253	AL 0 CALLOWAY REIT.....		08/17/2017	T D SECURITIES.....		344,982	330,000	350,846	344,641		(2,526)		(2,526)		342,114		2,868	2,868	14,317	07/27/2020.
131253	AM 8 CALLOWAY REIT.....		08/18/2017	RBC DEXIA.....		294,348	283,000	302,626	298,559		(1,428)		(1,428)		297,131		(2,782)	(2,782)	8,265	05/30/2023.
131253	AT 3 CALLOWAY REIT.....		08/18/2017	RBC DEXIA.....		678,881	678,000	680,844	680,349		(82)		(82)		680,267		(1,385)	(1,385)	25,233	02/06/2025.
13321L	AG 3 CAMECO CORP.....		11/16/2017	T D SECURITIES.....		848,717	815,000	944,935	871,410		(18,228)		(18,228)		853,182		(4,466)	(4,466)	56,212	09/02/2019.
13595Z	Z6 6 CIBC.....		01/17/2017	VARIOUS.....		3,946,969	3,925,000	3,937,220	3,936,923		(178)		(178)		3,936,746		10,223	10,223	37,500	07/14/2020.
13596Z	BC 8 CANADIAN IMPERIAL BANK.....		02/08/2017	T D SECURITIES.....		1,762,688	1,750,000	1,749,090	1,749,210		21		21		1,749,230		13,457	13,457	10,021	04/26/2021.
13596Z	DN 2 CIBC.....		03/16/2017	WEEDEN & CO.....		2,475,550	2,500,000	2,498,925	2,498,925		53		53		2,498,978		(23,428)	(23,428)	28,138	07/12/2021.
136375	BP 6 CANADIAN NATL RY CO.....	A	11/15/2017	MATURITY.....		500,000	500,000	498,415	499,833		167		167		500,000		0	0	29,250	11/15/2017.
136375	CG 5 CANADIAN NATL RY CO.....		06/15/2017	VARIOUS.....		890,274	802,000	799,345	799,406		23		23		799,429		90,845	90,845	23,407	09/22/2045.
14046Z	AA 7 CAPITAL POWER.....		08/17/2017	RBC DEXIA.....		155,192	150,000	149,825	149,936		18		18		149,955		5,237	5,237	7,295	02/21/2019.
23384N	AN 7 DAIMLER CDA FIN INC.....		01/17/2017	WOOD GUNDY.....		2,001,972	2,005,000	1,993,974	1,998,758		188		188		1,998,947		3,026	3,026	8,580	10/02/2018.
23384N	AV 9 DAIMLER CANADA FINANCE.....		01/19/2017	NATL FINANCIAL SERV.....		989,560	1,000,000	999,720	999,746		3		3		999,749		(10,189)	(10,189)	10,387	07/08/2021.
25675T	AA 5 DOLLARAMA INC.....		05/24/2017	RBC DEXIA.....		1,260,529	1,230,000	1,262,348	1,246,807		(3,669)		(3,669)		1,243,138		17,390	17,390	21,537	11/05/2018.
25675T	AD 9 DOLLARAMA INC.....		08/15/2017	SCOTIA.....		1,588,492	1,589,000	1,589,000	1,589,000		0		0		1,589,000		(508)	(508)	39,882	07/22/2021.
290876	AC 5 EMERA INC.....		08/15/2017	T D SECURITIES.....		935,888	928,000	928,000	928,000		0		0		928,000		7,888	7,888	18,101	06/16/2023.

E14.4

## 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	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
316701	AA 9		08/28/2017	VARIOUS		333,715	321,332	321,332	321,332				0	321,332		12,383	12,383	16,041	08/05/2021	
34959Z	AB 8		08/25/2017	BMO CAPITAL		421,825	441,000	441,000	441,000				0	441,000		(19,175)	(19,175)	13,110	04/13/2045	
35085Z	BG 0		02/03/2017	NATL FINANCIAL SERV		1,308,563	1,290,000	1,288,207	1,288,293		2		2	1,288,296		20,268	20,268	21,099	09/11/2052	
37185Z	AG 6		08/24/2017	BMO CAPITAL		1,058,989	1,064,000	1,064,000	1,064,000				0	1,064,000		(5,011)	(5,011)	15,774	04/15/2020	
37185Z	AK 7		08/24/2017	BMO CAPITAL		800,800	800,000	800,000	800,000				0	800,000		800	800	12,831	09/17/2018	
39138C	AD 8		06/12/2017	NATIONS BANK		311,984	226,000	309,615	307,043		(1,663)		(1,663)	305,379		6,605	6,605	11,089	03/21/2033	
39138C	AF 3		08/28/2017	T D SECURITIES		494,329	375,000	492,169	489,927		(2,090)		(2,090)	487,837		6,492	6,492	17,840	11/16/2039	
43562Z	AE 2		08/25/2017	VARIOUS		670,454	672,000	672,000	672,000				0	672,000		(1,546)	(1,546)	12,147	02/26/2020	
44882C	AE 4		08/03/2017	NESBITT/BURNS		421,630	425,000	425,000	425,000				0	425,000		(3,370)	(3,370)	15,762	02/02/2045	
449586	AA 4		08/15/2017	BMO CAPITAL		438,251	405,000	489,799	442,505		(10,120)		(10,120)	432,385		5,866	5,866	25,649	04/08/2019	
45823Z	AA 0		08/16/2017	NATIONAL BANK		1,070,000	1,000,000	1,108,250	1,091,749		(21,352)		(21,352)	1,070,397		(397)	(397)	52,395	09/03/2019	
45834Z	AD 7		05/24/2017	T D SECURITIES		355,305	321,000	358,884	354,599		(3,244)		(3,244)	351,355		3,950	3,950	13,039	02/02/2021	
45834Z	AD 1		08/29/2017	HSBC		288,718	279,000	295,213	290,214		(2,019)		(2,019)	288,194		523	523	10,753	07/20/2020	
564835	AJ 5		08/28/2017	T D SECURITIES		1,198,008	1,200,000	1,199,952	1,199,960		3		3	1,199,963		(1,955)	(1,955)	18,883	06/01/2025	
564835	AL 0		08/30/2017	SCOTIA		904,741	875,000	875,000	875,000				0	875,000		29,741	29,741	22,000	11/22/2027	
62895Z	AN 0		06/09/2017	NATIONS BANK		454,084	417,000	417,000	417,000				0	417,000		37,084	37,084	11,850	02/23/2046	
663307	AC 0		05/16/2017	RBC DEXIA		866,246	856,000	855,710	855,782		15		15	855,797		10,449	10,449	13,174	02/23/2022	
663307	AD 8		05/26/2017	T D SECURITIES		399,744	400,000	398,548	398,605		13		13	398,618		1,126	1,126	11,333	02/23/2043	
663307	AK 2		08/03/2017	CIBC		1,589,835	1,500,000	1,493,310	1,493,363		111		111	1,493,474		96,362	96,362	75,961	01/10/2039	
667869	AA 9		10/31/2017	VARIOUS		1,084,914	903,100	909,033	908,303		(65)		(65)	908,238		176,675	176,675	44,801	04/30/2041	
67103M	AE 6		08/29/2017	NATIONAL BANK		380,331	371,000	380,164	379,590		(563)		(563)	379,027		1,303	1,303	11,844	02/02/2026	
68214W	AP 3		06/01/2017	SCOTIA		1,753,973	1,750,000	1,750,000	1,750,000				0	1,750,000		3,973	3,973	18,399	05/09/2022	
70632Z	AA 9		08/30/2017	RBC DOMINION		1,081,650	1,000,000	1,096,790	1,088,421		(13,414)		(13,414)	1,075,007		6,643	6,643	45,886	03/29/2021	
70632Z	AF 8		08/29/2017	T D SECURITIES		2,336,713	2,241,000	2,240,798	2,240,821		9		9	2,240,831		95,883	95,883	67,815	06/15/2027	
75585R	PY 5		12/12/2017	MORTGAGE PAYDOWN		3,144	3,144	3,144	3,144		2		2	3,144				11	11/12/2052	
766910	AT 0		08/15/2017	BMO CAPITAL		1,208,294	1,170,000	1,252,265	1,219,295		(12,186)		(12,186)	1,207,109		1,185	1,185	51,339	06/28/2019	
766910	AV 5		01/26/2017	WILLAIM HOUGH		792,386	780,000	794,578	787,794		(543)		(543)	787,251		5,135	5,135	9,077	03/05/2018	
775109	AS 0		06/09/2017	NATIONS BANK		349,488	310,000	355,114	349,904		(4,080)		(4,080)	345,824		3,664	3,664	12,087	03/22/2021	
78008S	VD 5		01/24/2017	JP MORGAN		999,270	1,000,000	998,750	999,729		10		10	999,739		(469)	(469)	7,958	01/16/2018	
80310Z	AA 7		05/26/2017	NBCS SECURITY		1,157,119	1,125,000	1,138,238	1,134,773		(1,304)		(1,304)	1,133,469		23,650	23,650	15,338	11/26/2019	
80310Z	AB 5		08/15/2017	VARIOUS		1,755,257	1,750,000	1,750,000	1,750,000				0	1,750,000		5,257	5,257	42,832	06/23/2021	
86682Z	AG 1		08/30/2017	SCOTIA		1,512,825	1,500,000	1,499,025	1,499,135		60		60	1,499,195		13,630	13,630	37,023	09/25/2025	
86682Z	AH 9		08/30/2017	SCOTIA		957,421	935,000	933,925	934,005		65		65	934,070		23,351	23,351	30,335	02/19/2026	
86721Z	AM 1		04/19/2017	RBC DEXIA		1,121,197	1,100,000	1,097,261	1,097,419		103		103	1,097,522		23,675	23,675	20,297	09/14/2026	
86721Z	AN 9		08/23/2017	VARIOUS		539,578	525,000	524,475	524,538		(25)		(25)	524,513		15,065	15,065	20,706	09/13/2046	
891145	4A 9		04/12/2017	NATIONS BANK		932,622	925,000	915,491	917,719		650		650	918,370		14,252	14,252	8,517	04/02/2020	
891160	K5 1		06/09/2017	T D SECURITIES		1,171,120	1,158,000	1,158,000	1,158,000				0	1,158,000		13,120	13,120	5,251	03/23/2022	
891160	LV 3		01/11/2017	RBC DEXIA		2,414,304	2,472,000	2,469,959	2,470,044		10		10	2,470,056		(55,753)	(55,753)	23,531	07/18/2023	
89119Z	AH 6		02/02/2017	T D SECURITIES		583,444	611,000	610,004	610,004				0	610,004		(26,560)	(26,560)	11,440	07/28/2045	
892329	AP 8		01/19/2017	HSBC		307,893	303,000	309,202	308,491		(137)		(137)	308,354		(461)	(461)	1,139	05/23/2019	
892329	AR 4		01/18/2017	WOOD GUNDY		851,955	850,000	849,193	849,486		10		10	849,495		2,460	2,460	6,581	02/19/2020	
892329	AV 5		01/17/2017	NATL FINANCIAL SERV		1,754,263	1,736,000	1,732,563	1,733,121		34		34	1,733,155		21,108	21,108	15,486	02/25/2021	

E14.5

### 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	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	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
89353Z BZ 0	TRANSCANADA PIPELINES LTD.....		08/24/2017	CIBC WORLD MKTS.....		725,991	700,000	698,369	698,384			18	18		698,403		27,588	27,588	22,233	06/06/2046
918423 AM 6	VW CREDIT CANADA INC.....		04/03/2017	HSBC.....		1,002,140	1,000,000	999,820	999,915		21		21		999,932		2,208	2,208	8,088	04/04/2018
949746 RX 1	WELLS FARGO & CO.....		04/11/2017	RBC DEXIA.....		995,910	1,000,000	1,000,000	1,000,000				0		1,000,000		(4,090)	(4,090)	12,231	05/19/2026
949746 SG 7	WELLS FARGO & CO.....		03/31/2017	RBC DEXIA.....		982,086	986,000	986,000	986,000				0		986,000		(3,921)	(3,921)	10,624	10/27/2023
G0753U AX 3	HEATHROW FUNDING LTD.....		08/16/2017	RBC DEXIA.....		1,195,546	1,153,000	1,238,927	1,210,154		(14,313)		(14,313)		1,195,844		(295)	(295)	52,311	07/03/2019
3899999	Total - Bonds - Industrial and Miscellaneous.....					179,506,243	176,984,392	179,601,528	177,109,874	0	(270,431)	0	(270,431)	0	178,000,588	0	1,505,654	1,505,654	4,026,681	XXX
8399997	Total - Bonds - Part 4.....					425,776,830	418,909,956	426,460,208	415,634,978	0	(818,945)	0	(818,945)	0	422,188,023	0	3,588,808	3,588,808	8,348,052	XXX
8399998	Total - Bonds - Summary Item from Part 5.....					83,019,928	83,347,000	83,470,412			16,626		16,626		83,487,037		(467,110)	(467,110)	709,694	XXX
8399999	Total - Bonds.....					508,796,758	502,256,956	509,930,620	415,634,978	0	(802,319)	0	(802,319)	0	505,675,060	0	3,121,698	3,121,698	9,057,746	XXX

**Common Stocks - Industrial and Miscellaneous**

E14.6	00287Y 10 9	ABBVIE INC.....	02/27/2017	JP MORGAN.....		3,705,417	XXX	3,348,018	3,757,200	(409,182)			(409,182)		3,348,018		357,399	357,399	38,400	XXX
	00724F 10 1	ADOBE SYS INC.....	10/19/2017	COWEN.....		2,551,030	XXX	1,424,124	1,544,250	(120,126)			(120,126)		1,424,124		1,126,906	1,126,906		XXX
	015351 10 9	ALEXION PHARMACEUTICALS INC.....	09/13/2017	COWEN.....		2,176,469	XXX	1,513,829							1,513,829		662,641	662,641		XXX
	01626P 40 3	ALIMENTATION COUCHE TARD.....	02/23/2017	VARIOUS.....		590,132	XXX	494,602	581,221	(86,620)			(86,620)		494,602		95,530	95,530		XXX
	023135 10 6	AMAZON COM INC.....	05/02/2017	BONY.....		2,828,764	XXX	756,761	2,249,610	(1,492,849)			(1,492,849)		756,761		2,072,003	2,072,003		XXX
	031162 10 0	AMGEN INC.....	03/27/2017	BONY.....		1,657,207	XXX	1,597,562	1,462,100	135,462			135,462		1,597,562		59,645	59,645	11,500	XXX
	036752 10 3	ANTHEM INC.....	04/26/2017	BONY.....		5,329,420	XXX	3,700,782	4,313,100	(612,318)			(612,318)		3,700,782		1,628,638	1,628,638	19,500	XXX
	037833 10 0	APPLE COMPUTER.....	02/22/2017	VARIOUS.....		8,659,145	XXX	2,058,685	7,528,300	(5,469,615)			(5,469,615)		2,058,685		6,600,459	6,600,459	23,940	XXX
	038222 10 5	APPLIED MATERIALS.....	11/17/2017	COWEN.....		5,785,336	XXX	1,867,000	3,227,000	(1,360,000)			(1,360,000)		1,867,000		3,918,336	3,918,336	30,000	XXX
	053332 10 2	AUTOZONE INC.....	06/01/2017	BONY.....		2,498,766	XXX	3,001,902	3,159,160	(157,258)			(157,258)		3,001,902		(503,137)	(503,137)		XXX
	125509 10 9	CIGNA CORP.....	08/31/2017	MORGAN STANLEY.....		4,505,496	XXX	3,398,750	3,334,750	64,000			64,000		3,398,750		1,106,746	1,106,746	1,000	XXX
	126650 10 0	CVS CORP.....	12/19/2017	COWEN.....		8,933,304	XXX	10,982,575	9,469,200	1,513,375			1,513,375		10,982,575		(2,049,271)	(2,049,271)	230,000	XXX
	156782 10 4	CERNER CORP.....	05/24/2017	BONY.....		1,933,722	XXX	1,759,281	1,421,100	338,181			338,181		1,759,281		174,441	174,441		XXX
	191216 10 0	COCA COLA CO.....	07/11/2017	BONY.....		2,214,344	XXX	1,879,250	2,073,000	(193,750)			(193,750)		1,879,250		335,094	335,094	37,000	XXX
	192446 10 2	COGNIZANT TECHNOLOGY SOLUTIONS.....	02/23/2017	BONY.....		1,774,935	XXX	1,877,055	1,680,900	196,155			196,155		1,877,055		(102,120)	(102,120)		XXX
	25470F 30 2	DISCOVERY COMINICATIONS.....	02/21/2017	BONY.....		2,744,452	XXX	2,810,100	2,544,100	266,000			266,000		2,810,100		(65,648)	(65,648)		XXX
	263534 10 9	DU PONT (E.I.) DE NEMOURS.....	09/01/2017	VARIOUS.....		10,059,585	XXX	10,059,585	13,212,000	(3,152,415)			(3,152,415)		10,059,585		0	0	205,200	XXX
	278865 10 0	ECOLAB INC.....	02/23/2017	VARIOUS.....		2,767,658	XXX	2,533,658	2,637,450	(103,793)			(103,793)		2,533,658		234,000	234,000	16,498	XXX
	29414D 10 0	ENVISION HEALTHCARE.....	04/17/2017	JP MORGAN.....		2,404,515	XXX	3,191,568	2,536,663	654,905			654,905		3,191,568		(787,053)	(787,053)		XXX
	31428X 10 6	FEDEX CORP.....	12/20/2017	COWEN.....		2,493,708	XXX	1,885,028		0			0		1,885,028		608,680	608,680	10,000	XXX
	38141G 10 4	GOLDMAN SACHS GROUP INC.....	01/11/2017	BONY.....		2,440,180	XXX	1,701,041	2,394,500	(693,459)			(693,459)		1,701,041		739,139	739,139	6,500	XXX
	46120E 60 2	INTUITIVE SURGICAL INC.....	05/23/2017	BONY.....		4,392,958	XXX	2,543,779	3,424,518	(880,739)			(880,739)		2,543,779		1,849,179	1,849,179		XXX
	46625H 10 0	JP MORGAN CHASE & CO.....	02/23/2017	VARIOUS.....		12,690,283	XXX	6,710,327	12,080,600	(5,370,273)			(5,370,273)		6,710,327		5,979,956	5,979,956	67,200	XXX
	49456B 10 1	KINDER MORGAN INC.....	02/23/2017	BONY.....		2,148,613	XXX	1,866,120	2,071,000	(204,880)			(204,880)		1,866,120		282,493	282,493	12,500	XXX
	526057 10 4	LENNAR CORP.....	11/10/2017	RETURN OF CAPITAL.....		177,358	XXX	177,358	177,358	0			0		177,358		0	0		XXX
	532457 10 8	LILLY (ELI) & CO.....	03/09/2017	VARIOUS.....		5,818,323	XXX	5,441,536	5,148,500	293,036			293,036		5,441,536		376,787	376,787	36,400	XXX
	58155Q 10 3	MCKESSON CORP.....	10/26/2017	COWEN.....		6,383,817	XXX	7,984,248	5,618,000	2,366,248			2,366,248		7,984,248		(1,600,432)	(1,600,432)	47,200	XXX
	654106 10 3	NIKE INC -CL B.....	06/30/2017	VARIOUS.....		3,737,999	XXX	3,844,844	3,303,950	540,894			540,894		3,844,844		(106,845)	(106,845)	35,100	XXX
	68389X 10 5	ORACLE SYSTEMS.....	03/17/2017	BONY.....		8,152,646	XXX	7,074,614	6,921,000	153,614			153,614		7,074,614		1,078,032	1,078,032	27,000	XXX
	74005P 10 4	PRAXAIR INC.....	06/01/2017	VARIOUS.....		4,689,400	XXX	4,146,692	4,101,650	45,042			45,042		4,146,692		542,708	542,708	18,140	XXX
	745867 10 1	PULTE HOMES INC.....	08/01/2017	VARIOUS.....		6,013,572	XXX	5,144,071	4,962,600	181,471			181,471		5,144,071		869,501	869,501	41,400	XXX
	747525 10 3	QUALCOMM INC.....	01/23/2017	BONY.....		1,397,272	XXX	1,307,543	1,630,000	(322,458)			(322,458)		1,307,543		89,730	89,730		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	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
74967X 10 3	RESTORATION HARDWARE HLDG.....		02/28/2017	BONY.....	51,200.000	1,630.069	XXX	1,845,760	1,571,840	273,920			273,920		1,845,760		(215,691)	(215,691)		XXX
806857 10 8	SCHLUMBERGER LTD.....		02/23/2017	VARIOUS.....	40,000.000	3,213.650	XXX	3,289,048	3,358,000	(68,952)			(68,952)		3,289,048		(75,398)	(75,398)	40,000	XXX
848574 10 9	SPIRIT AEROSYSTEMS HLDGS.....		08/02/2017	SANFORD BERNST.....	30,000.000	2,074,614	XXX	1,386,840	1,750,500	(363,660)			(363,660)		1,386,840		687,774	687,774	9,000	XXX
858912 10 8	STERICYCLE INC.....		05/15/2017	BONY.....	55,000.000	4,625,768	XXX	5,643,063	4,237,200	1,405,863			1,405,863		5,643,063		(1,017,295)	(1,017,295)		XXX
90130A 10 1	TWENTY-FIRST CENTURY.....		08/16/2017	VARIOUS.....	130,000.000	3,882,984	XXX	3,654,300	3,645,200	9,100			9,100		3,654,300		228,684	228,684	23,400	XXX
918204 10 8	V.F. CORP.....		10/23/2017	VARIOUS.....	200,000.000	11,115,020	XXX	9,188,047	10,670,000	(1,481,953)			(1,481,953)		9,188,047		1,926,973	1,926,973	58,800	XXX
92532F 10 0	VERTEX PHARMACEUTICALS INC.....		09/13/2017	VARIOUS.....	35,000.000	4,241,771	XXX	2,856,350	2,578,450	277,900			277,900		2,856,350		1,385,421	1,385,421		XXX
94106B 10 1	WASTE CONNECTIONS INC.....		02/23/2017	MILLER TABAK.....	6,151.000	700,940	XXX	587,926	647,946	(60,020)			(60,020)		587,926		113,014	113,014		XXX
95040Q 10 4	WELLTOWER INC.....		07/07/2017	BONY.....	20,000.000	1,454,166	XXX	1,529,370	1,338,600	190,770			190,770		1,529,370		(75,204)	(75,204)	34,800	XXX
958102 10 5	WESTERN DIGITAL CORP.....		06/23/2017	BONY.....	10,000.000	945,258	XXX	600,500	679,500	(79,000)			(79,000)		600,500		344,758	344,758	10,000	XXX
969904 10 1	WILLIAMS-SONOMA INC.....		12/04/2017	COWEN.....	30,000.000	1,610,642	XXX	1,411,677	1,451,700	(40,023)			(40,023)		1,411,677		198,965	198,965	46,200	XXX
98310W 10 8	WYNDHAM WORLDWIDE.....		04/26/2017	VARIOUS.....	90,000.000	8,479,768	XXX	5,537,310	6,873,300	(1,335,990)			(1,335,990)		5,537,310		2,942,458	2,942,458	34,800	XXX
98956P 10 2	ZIMMER HOLDINGS INC.....		07/13/2017	VARIOUS.....	20,000.000	2,579,586	XXX	1,888,324	2,064,000	(175,676)			(175,676)		1,888,324		691,262	691,262	14,400	XXX
G0177J 10 8	ALLERGAN PLC.....		02/08/2017	BONY.....	28,000.000	6,665,028	XXX	5,880,280	5,880,280				0		5,880,280		784,748	784,748		XXX
G16252 10 1	BROOKFIELD INFRAST PARTNERS.....		02/23/2017	VARIOUS.....	5,582.000	268,834	XXX	240,776	250,743	(9,968)			(9,968)		240,776		28,058	28,058	280	XXX
H84989 10 4	TE CONNECTIVITY LTD.....		04/26/2017	BONY.....	80,000.000	5,977,052	XXX	2,618,535	5,542,400	(2,923,865)			(2,923,865)		2,618,535		3,358,517	3,358,517	25,029	XXX
Y2573F 10 2	FLEXTRONICS INTL LTD.....		01/18/2017	BONY.....	20,000.000	297,805	XXX	139,128	287,400	(148,272)			(148,272)		139,128		158,677	158,677		XXX
008916 10 8	AGRIUM INC.....		03/21/2017	WEEDEN & CO.....	3,494.000	447,275	XXX	370,404	471,550	(101,146)			(101,146)		370,404		76,871	76,871	4,105	XXX
063671 10 1	BANK MONTREAL QUE.....	A	02/23/2017	FIDELITY CAP.....	5,527.000	562,866	XXX	383,914	533,742	(149,829)			(149,829)		383,914		178,953	178,953	4,864	XXX
064149 10 7	BANK NOVA SCOTIA HALIFAX.....		02/23/2017	FIDELITY CAP.....	9,647.000	790,044	XXX	312,825	721,210	(408,385)			(408,385)		312,825		477,219	477,219	7,139	XXX
103309 10 0	BOYD GROUP INCOME FD.....		02/28/2017	VARIOUS.....	4,748.000	416,394	XXX	146,867	406,239	(259,372)			(259,372)		146,867		269,527	269,527	552	XXX
112585 10 4	BROOKFIELD ASSET MANAGE - CL A.....		02/23/2017	VARIOUS.....	26,966.000	1,317,869	XXX	1,038,322	1,194,594	(156,271)			(156,271)		1,038,322		279,547	279,547	4,989	XXX
124900 30 9	CCL INDUSTRIES INC.....		02/23/2017	MILLER TABAK.....	677.000	189,650	XXX	121,076	178,593	(57,517)			(57,517)		121,076		68,573	68,573		XXX
136375 10 2	CANADIAN NATL RY CO.....		02/23/2017	VARIOUS.....	19,494.000	1,827,730	XXX	748,639	1,761,673	(1,013,034)			(1,013,034)		748,639		1,079,091	1,079,091	7,394	XXX
136385 10 1	CANADIAN NAT RES LTD.....		02/23/2017	VARIOUS.....	29,653.000	1,155,526	XXX	917,202	1,268,852	(351,650)			(351,650)		917,202		238,323	238,323	7,413	XXX
13645T 10 0	CANADIAN PAC RY LTD.....		02/23/2017	MILLER TABAK.....	4,059.000	808,022	XXX	797,003	777,542	19,461			19,461		797,003		11,019	11,019	2,030	XXX
15135U 10 9	CENOVUS ENERGY INC.....		02/23/2017	VARIOUS.....	38,320.000	676,773	XXX	671,723	777,896	(106,173)			(106,173)		671,723		5,050	5,050	2,094	XXX
172454 10 0	CINEPLEX INC.....		02/23/2017	VARIOUS.....	14,804.000	758,012	XXX	613,471	758,261	(144,790)			(144,790)		613,471		144,541	144,541	6,181	XXX
249906 10 8	DESCARTES SYS GROUP INC.....		02/28/2017	VARIOUS.....	19,230.000	551,133	XXX	262,968	550,555	(287,587)			(287,587)		262,968		288,165	288,165	27	XXX
25675T 10 7	DOLLARAMA INC.....		02/23/2017	RBC DEXIA.....	6,097.000	629,818	XXX	74,993	599,823	(524,830)			(524,830)		74,993		554,825	554,825	610	XXX
33767E 10 3	FIRSTSERVICE CORP.....	A	02/23/2017	VARIOUS.....	4,766.000	352,921	XXX	223,067	303,785	(80,718)			(80,718)		223,067		129,854	129,854	691	XXX
351858 10 5	FRANCO NEVADA CORP.....	A	02/23/2017	SCOTIA.....	12,214.000	1,069,066	XXX	730,519	980,540	(250,021)			(250,021)		730,519		338,547	338,547		XXX
375916 10 3	GILDAN ACTIVEWEAR INC.....		02/23/2017	VARIOUS.....	7,658.000	254,055	XXX	95,791	261,061	(165,270)			(165,270)		95,791		158,264	158,264	30	XXX
39945C 10 9	CGI GROUP INC.....		02/24/2017	RBC DEXIA.....	17,250.000	1,083,564	XXX	383,040	1,111,590	(728,550)			(728,550)		383,040		700,524	700,524		XXX
453038 40 8	IMPERIAL OIL LTD.....		02/23/2017	VARIOUS.....	8,199.000	351,107	XXX	339,044	382,975	(43,931)			(43,931)		339,044		12,062	12,062	1,212	XXX
45823T 10 6	INTACT FINL CORP SUB RCPT.....		02/23/2017	VARIOUS.....	11,364.000	1,087,956	XXX	695,205	1,092,080	(396,876)			(396,876)		695,205		392,752	392,752	7,202	XXX
56501R 10 6	MANULIFE FINANCIAL CORP.....		03/27/2017	WEEDEN & CO.....	29,034.000	666,078	XXX	526,221	694,203	(167,982)			(167,982)		526,221		139,857	139,857	6,174	XXX
68272K 10 3	ONEX.....		02/23/2017	GLEACHER.....	9,910.000	932,589	XXX	603,528	905,576	(302,048)			(302,048)		603,528		329,061	329,061	681	XXX
706327 10 3	PEMBINA PIPELINE.....	A	02/23/2017	VARIOUS.....	12,048.000	506,833	XXX	397,365	505,534	(108,169)			(108,169)		397,365		109,469	109,469	5,044	XXX
717046 10 6	PEYTO EXPL & DEV CORP.....		02/23/2017	GLEACHER.....	12,882.000	362,958	XXX	246,800	427,811	(181,011)			(181,011)		246,800		116,158	116,158	2,834	XXX
73927C 10 0	POWER FINANCIAL CORP.....		03/15/2017	SCOTIA.....	14,675.000	529,142	XXX	469,168	492,493	(23,325)			(23,325)		469,168		59,975	59,975	5,760	XXX

E14.7

### 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	For 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
739721 10 8	PRAIRIESKY ROYALTY.....		02/23/2017.	NATL FINANCIAL SERV.....	29,080.000	880,577	XXX	822,207	927,900	(105,693)			(105,693)		822,207		58,370	58,370	3,388	XXX
76131D 10 3	RESTAURANT BRANDS.....		02/23/2017.	VARIOUS.....	6,667.000	487,773	XXX	322,670	426,355	(103,684)			(103,684)		322,670		165,103	165,103	1,644	XXX
775109 20 0	ROGERS COMMUNICATIONS.....		02/23/2017.	VARIOUS.....	14,493.000	830,862	XXX	672,537	750,592	(78,056)			(78,056)		672,537		158,325	158,325	7,602	XXX
780087 10 2	ROYAL BK CDA MONTREAL QUE.....		02/23/2017.	FIDELITY CAP.....	10,034.000	990,756	XXX	601,157	911,790	(310,652)			(310,652)		601,157		389,599	389,599	8,328	XXX
81783Q 10 5	SEVEN GENERATIONS ENERGY.....		02/23/2017.	CAPSTONE.....	9,764.000	250,411	XXX	284,026	305,711	(21,684)			(21,684)		284,026		(33,615)	(33,615)		XXX
828336 10 7	SILVER WHEATON CORP.....		03/17/2017.	WEEDEN & CO.....	6,539.000	173,869	XXX	169,622	169,622	0			0		169,622		4,248	4,248		XXX
85472N 10 9	STANTEC INC.....		01/09/2017.	VARIOUS.....	4,252.000	145,137	XXX	133,245	144,228	(10,983)			(10,983)		133,245		11,892	11,892	478	XXX
866796 10 5	SUN LIFE FINANCIAL SVCS CAN.....		02/23/2017.	VARIOUS.....	8,490.000	421,832	XXX	315,666	437,660	(121,994)			(121,994)		315,666		106,167	106,167	4,989	XXX
867224 10 7	SUNCOR ENERGY INC.....		02/23/2017.	VARIOUS.....	5,247.000	223,171	XXX	111,064	231,655	(120,592)			(120,592)		111,064		112,108	112,108	1,982	XXX
891160 50 9	TORONTO DOMINION BK ONT.....		02/23/2017.	FIDELITY CAP.....	25,205.000	1,779,395	XXX	410,085	1,669,075	(1,258,990)			(1,258,990)		410,085		1,369,310	1,369,310	13,863	XXX
89353D 10 7	TRANSCANADA CORP.....		03/06/2017.	RBC DEXIA.....	8,577.000	523,814	XXX	452,427	519,252	(66,825)			(66,825)		452,427		71,387	71,387	4,846	XXX
Y09827 10 9	BROADCOM LTD.....	C	06/05/2017.	VARIOUS.....	40,354.000	8,973,199	XXX	3,682,097	6,426,297	(3,583,981)			(3,583,981)		3,682,097		5,291,102	5,291,102	43,766	XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....				226,426,958		XXX	175,525,480	201,470,154	(30,183,336)	0	0	(30,183,336)	0	175,525,480	0	50,901,481	50,901,481	1,379,099	XXX
<b>Common Stocks - Mutual Funds</b>																				
464286 10 3	ISHARES AUSTRALIA ETF.....		02/23/2017.	BONY.....	100,000.000	2,230,961	XXX	1,896,000	2,023,000	(127,000)			(127,000)		1,896,000		334,961	334,961	53,959	XXX
78464A 69 8	SPDR S&P REGIONAL BANKING ETF.....		02/16/2017.	BONY.....	40,000.000	2,299,298	XXX	919,600	2,222,800	(1,303,200)			(1,303,200)		919,600		1,379,698	1,379,698	8,396	XXX
78464A 73 0	SPDR S&P O&G EXP&PRD.....		04/05/2017.	BONY.....	100,000.000	3,846,856	XXX	3,701,860	4,142,000	(440,140)			(440,140)		3,701,857		144,997	144,997	14,924	XXX
9299999.	Total - Common Stocks - Mutual Funds.....				8,377,115		XXX	6,517,460	8,387,800	(1,870,340)	0	0	(1,870,340)	0	6,517,457	0	1,859,656	1,859,656	77,279	XXX
9799997.	Total - Common Stocks - Part 4.....				234,804,073		XXX	182,042,940	209,857,954	(32,053,676)	0	0	(32,053,676)	0	182,042,937	0	52,761,137	52,761,137	1,456,378	XXX
9799998	Total - Common Stocks - Summary Item from Part 5.....				36,369,508		XXX	32,351,568		0		0		32,351,568		4,017,939	4,017,939	162,882	XXX	
9799999.	Total - Common Stocks.....				271,173,581		XXX	214,394,508	209,857,954	(32,053,676)	0	0	(32,053,676)	0	214,394,505	0	56,779,076	56,779,076	1,619,260	XXX
9899999.	Total - Preferred and Common Stocks.....				271,173,581		XXX	214,394,508	209,857,954	(32,053,676)	0	0	(32,053,676)	0	214,394,505	0	56,779,076	56,779,076	1,619,260	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....				779,970,339		XXX	724,325,128	625,492,932	(32,053,676)	(802,319)	0	(32,855,995)	0	720,069,565	0	59,900,774	59,900,774	10,677,006	XXX

E14.8



### 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	For reig 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	Current 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
<b>Bonds - All Other Government</b>																				
11070T	AG 3		05/11/2017	BC PROV.....	08/15/2017	T D SECURITIES.....	3,444,000	3,261,089	3,250,860	3,262,030			942	942			(11,170)	(11,170)	64,332	39,365
135087	A6 1		04/07/2017	CANADA GOVT.....	05/18/2017	WEEDEN & CO.....	320,000	325,056	328,096	324,966		(90)	(90)			3,130	3,130	2,288	1,736	
135087	B4 5		04/20/2017	CANADA GOVT.....	06/27/2017	VARIOUS.....	600,000	648,740	647,176	647,579		(1,161)	(1,161)			(402)	(402)	8,558	5,870	
135087	D3 5		06/15/2017	CANADA GOVT.....	08/15/2017	BMO CAPITAL.....	2,578,000	2,859,063	2,812,082	2,857,098		(1,965)	(1,965)			(45,015)	(45,015)	37,081	9,618	
135087	E6 7		05/15/2017	CANADA GOVT.....	08/03/2017	VARIOUS.....	7,933,000	7,904,436	7,755,255	7,905,608		1,172	1,172			(150,353)	(150,353)	79,675	44,866	
135087	F3 3		01/19/2017	CANADA GOVT.....	04/25/2017	VARIOUS.....	21,475,000	21,355,384	21,383,766	21,379,805		24,421	24,421			3,961	3,961	26,182	12,355	
135087	G3 2		06/09/2017	CANADA GOVT.....	12/06/2017	SCOTIA MCLEOD.....	1,158,000	1,133,219	1,102,428	1,135,742		2,523	2,523			(33,314)	(33,314)	4,450	1,666	
135087	G4 0		04/03/2017	CANADA GOVT.....	09/06/2017	VARIOUS.....	7,779,000	7,742,492	7,717,932	7,749,772		7,279	7,279			(31,839)	(31,839)	17,130	2,084	
135087	YQ 1		06/12/2017	CANADA GOVT.....	08/09/2017	SCOTIA.....	1,027,000	1,401,791	1,336,671	1,399,813		(1,978)	(1,978)			(63,142)	(63,142)	13,626	6,892	
135087	YZ 1		01/17/2017	CANADA GOVT.....	03/28/2017	RBC DEXIA.....	3,925,000	4,257,633	4,244,157	4,239,588		(18,044)	(18,044)			4,569	4,569	44,182	18,818	
68323A	DZ 4		04/10/2017	ONTARIO PROV.....	08/03/2017	SCOTIA.....	8,513,000	7,985,620	7,946,886	7,989,011		3,391	3,391			(42,125)	(42,125)	163,590	86,203	
74814Z	ER 0		02/23/2017	PROVINCE OF QUEBEC.....	08/03/2017	DESJARDIN.....	1,200,000	1,239,780	1,282,920	1,239,451		(329)	(329)			43,469	43,469	28,940	10,241	
1099999	Total - Bonds - All Other Government.....							59,952,000	60,114,303	59,808,229	60,130,463	0	16,161	0	16,161	0	(322,231)	(322,231)	490,034	239,714
<b>Bonds - Industrial and Miscellaneous</b>																				
03524B	AH 9		05/09/2017	ANHEUSER BUSCH INBEV.....	08/28/2017	VARIOUS.....	840,000	840,000	876,327	840,000				0		36,327	36,327	5,753		
713448	DQ 8		05/01/2017	PEPSICO INC.....	08/29/2017	RBC DEXIA.....	1,472,000	1,471,043	1,443,885	1,471,088		45	45			(27,203)	(27,203)	10,405		
00206R	DY 5		05/17/2017	AT & T INC.....	08/30/2017	RBC DEXIA.....	1,261,000	1,252,917	1,252,249	1,252,946		29	29			(698)	(698)	16,421		
064151	QE 6		01/11/2017	BANK NOVA SCOTIA.....	04/12/2017	SCOTIA.....	2,250,000	2,228,288	2,270,138	2,228,799		511	511			41,339	41,339	22,126	7,268	
064151	WY 5		06/27/2017	BANK NOVA SCOTIA HALIFAX.....	08/24/2017	CIBC WORLD MKTS.....	2,186,000	2,185,869	2,142,149	2,185,872		3	3			(43,723)	(43,723)	8,229		
13596Z	LB 9		01/17/2017	CIBC.....	03/16/2017	WEEDEN & CO.....	1,000,000	999,800	1,002,330	999,833		33	33			2,497	2,497	2,729		
25675T	AG 2		05/04/2017	DOLLARAMA INC.....	08/15/2017	T D SECURITIES.....	775,000	775,000	761,438	775,000		0	0			(13,563)	(13,563)	4,678		
448055	AN 3		03/07/2017	HUSKY ENERGY INC.....	08/25/2017	BMO CAPITAL.....	3,000,000	2,993,520	2,975,760	2,993,520		0	0			(17,760)	(17,760)	51,189		
45834Z	AN 9		04/12/2017	INTER PIPELINE LTD.....	08/29/2017	HSBC.....	222,000	223,148	219,225	223,089		(59)	(59)			(3,864)	(3,864)	2,728	571	
45834Z	AQ 2		04/12/2017	INTER PIPELINE LTD.....	08/29/2017	VARIOUS.....	1,000,000	1,000,000	1,001,343	1,000,000		0	0			1,343	1,343	3,257		
633067	4V 2		03/28/2017	NATIONAL BNAK OF CANADA.....	10/02/2017	BMO CAPITAL.....	2,250,000	2,250,000	2,198,700	2,250,000		0	0			(51,300)	(51,300)	22,559		
663307	AL 0		05/16/2017	NORTH WEST REDWATER.....	08/03/2017	T D SECURITIES.....	1,213,000	1,209,834	1,181,159	1,209,903		69	69			(28,744)	(28,744)	7,630		
663307	AM 8		05/16/2017	NORTH WEST REDWATER.....	08/03/2017	T D SECURITIES.....	1,722,000	1,720,846	1,715,233	1,720,873		27	27			(5,641)	(5,641)	14,120		
70632Z	AH 4		01/17/2017	PEMBINA PIPELINE.....	08/30/2017	VARIOUS.....	900,000	900,000	905,548	900,000		0	0			5,548	5,548	10,513		
766910	BB 8		01/26/2017	RIOCAN REIT.....	08/15/2017	BMO CAPITAL.....	1,710,000	1,711,844	1,700,766	1,711,651		(193)	(193)			(10,885)	(10,885)	28,373	907	
766910	BC 6		04/05/2017	RIOCAN REIT.....	08/15/2017	BMO CAPITAL.....	770,000	770,000	760,953	770,000		0	0			(9,048)	(9,048)	6,017		
80310Z	AD 1		06/07/2017	SAPUTO INC.....	08/15/2017	SCOTIA.....	824,000	824,000	804,496	824,000		0	0			(19,504)	(19,504)	2,933		
3899999	Total - Bonds - Industrial and Miscellaneous.....							23,395,000	23,356,109	23,211,699	23,356,574	0	465	0	465	0	(144,879)	(144,879)	219,660	8,746
8399998	Total - Bonds.....							83,347,000	83,470,412	83,019,928	83,487,037	0	16,626	0	16,626	0	(467,110)	(467,110)	709,694	248,460
<b>Common Stocks - Industrial and Miscellaneous</b>																				
00971T	10 1		03/07/2017	AKAMAI TECHNOLOGIES.....	07/27/2017	BONY.....	75,000,000	4,811,625	3,673,718	4,811,625				0		(1,137,907)	(1,137,907)			
167250	10 9		08/22/2017	CHICAGO BRIDGE & IRON CO.....	09/19/2017	COWEN.....	121,700,000	1,225,940	1,979,356	1,225,940				0		753,416	753,416			
31428X	10 6		05/17/2017	FEDEX CORP.....	12/04/2017	VARIOUS.....	45,000,000	8,613,181	10,334,388	8,613,181				0		1,721,207	1,721,207	37,500		
38141G	10 4		04/18/2017	GOLDMAN SACHS GROUP INC.....	10/04/2017	COWEN.....	8,000,000	1,710,316	1,938,236	1,710,316				0		227,920	227,920	12,000		
437076	10 2		08/23/2017	HOME DEPOT INC.....	12/04/2017	COWEN.....	20,000,000	2,963,392	3,500,976	2,963,392				0		537,584	537,584	26,700		
438516	10 6		03/30/2017	HONEYWELL INTL INC.....	12/13/2017	COWEN.....	20,000,000	2,506,600	2,942,429	2,506,600				0		435,829	435,829	30,176		
46625H	10 0		05/17/2017	JP MORGAN CHASE & CO.....	10/05/2017	VARIOUS.....	60,000,000	5,064,222	5,675,815	5,064,222				0		611,593	611,593	41,200		

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### 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 o r 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	Current 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
74005P 10 4	PRAXAIR INC.....		03/09/2017	BONY.....	05/24/2017	BONY.....	20,000.000	2,339,068	2,651,462	2,339,068				0			312,394	312,394	10,023	
848574 10 9	SPIRIT AEROSYSTEMS HLDGS.....		05/16/2017	BONY.....	08/02/2017	SANFORD BERNST.....	40,000.000	2,160,964	2,766,152	2,160,964				0			605,188	605,188	4,000	
94106B 10 1	WASTE CONNECTIONS INC.....		01/04/2017	RBC DEXIA.....	02/23/2017	MILLER TABAK.....	490.000	52,620	55,838	52,620				0			3,218	3,218		
008916 10 8	AGRIUM INC.....		02/14/2017	VARIOUS.....	03/21/2017	WEEDEN & CO.....	1,393.000	193,553	178,321	193,553				0			(15,232)	(15,232)		
29250N 10 5	ENBRIDGE INC.....		02/14/2017	VARIOUS.....	03/21/2017	WEEDEN & CO.....	4,072.000	229,687	221,228	229,687				0			(8,459)	(8,459)	1,283	
33767E 10 3	FIRSTSERVICE CORP.....	A	02/10/2017	RBC DEXIA.....	02/23/2017	RBC DEXIA.....	81.000	5,588	5,992	5,588				0			404	404		
56501R 10 6	MANULIFE FINANCIAL CORP.....		02/16/2017	RBC DEXIA.....	03/27/2017	WEEDEN & CO.....	1,083.000	27,020	24,845	27,020				0			(2,175)	(2,175)		
73927C 10 0	POWER FINANCIAL CORP.....		02/16/2017	FRIEDMAN BILL.....	03/15/2017	VARIOUS.....	766.000	27,344	27,562	27,344				0			218	218		
780087 10 2	ROYAL BK CDA MONTREAL QUE.....		01/30/2017	S SLI CORP.....	02/23/2017	FIDELITY CAP.....	286.000	26,895	28,240	26,895				0			1,344	1,344		
828336 10 7	SILVER WHEATON CORP.....		02/08/2017	VARIOUS.....	03/17/2017	WEEDEN & CO.....	9,444.000	274,950	251,112	274,950				0			(23,838)	(23,838)		
89353D 10 7	TRANSCANADA CORP.....		01/25/2017	VARIOUS.....	03/06/2017	RBC DEXIA.....	1,864.000	118,603	113,838	118,603				0			(4,765)	(4,765)		
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....							32,351,568	36,369,508	32,351,568	0	0	0	0	0	0	4,017,939	4,017,939	162,882	0
9799998.	Total - Common Stocks.....							32,351,568	36,369,508	32,351,568	0	0	0	0	0	0	4,017,939	4,017,939	162,882	0
9899999.	Total - Preferred and Common Stocks.....							32,351,568	36,369,508	32,351,568	0	0	0	0	0	0	4,017,939	4,017,939	162,882	0
9999999.	Total - Bonds, Preferred and Common Stocks.....							115,821,980	119,389,436	115,838,605	0	16,626	0	16,626	0	0	3,550,829	3,550,829	872,576	248,460

E15.1

**Sch. D - Pt. 6 - Sn. 1**  
**NONE**

**Sch. D - Pt. 6 - Sn. 2**  
**NONE**

**Sch. DA - Pt. 1**  
**NONE**

**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

(Securities lending collateral assets reported in aggregate on one Line 10 of the Assets page and not included on Schedules A, B, BA, D, DB and E.)

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
<b>Cash Equivalents (Schedule E Part 2 Type)</b>						
000000 00 0	DBS BANK LIMITED, SINGAPORE.....	C.....	.....	1,000,000	1,000,000	01/11/2018.....
000000 00 0	UNITED OVERSEAS BANK LTD, NY.....	C.....	.....	1,000,000	1,000,000	01/11/2018.....
06119R BC 8	BANK OF CHINA, HONG KONG BRANCH.....	C.....	.....	996,728	996,728	02/12/2018.....
13608B CK 8	CANADIAN IMPERIAL BK OF COMM CP.....	C.....	.....	995,561	995,561	03/19/2018.....
000000 00 0	GOLDMAN SACHS & CO.....	C.....	.....	6,000,000	6,000,000	12/22/2017.....
89233H CC 6	TOYOTA MOTOR CREDIT CORP.....	C.....	.....	995,771	995,771	03/12/2018.....
00850R 7B 1	AGRIC BK OF CHINA LTD - NY BRANCH.....	C.....	.....	1,000,000	1,000,000	02/15/2018.....
16891U 2U 4	CHINA CONSTRUCTION BANK CORP NY.....	C.....	.....	1,000,000	1,000,000	02/20/2018.....
000000 00 0	BARCLAYS BANK PLC.....	C.....	.....	1,100,000	1,100,000	12/22/2017.....
000000 00 0	BANK OF TOKYO UFJ LTD LONDON.....	C.....	.....	1,100,000	1,100,000	12/22/2017.....
000000 00 0	SKANDANAVISKA ENSKILDA BANKEN.....	C.....	.....	1,000,000	1,000,000	12/22/2017.....
000000 00 0	DEN NORSKE BANK OSLO.....	C.....	.....	1,000,000	1,000,000	12/22/2017.....
000000 00 0	RABOBANK NETHERLANDS.....	C.....	.....	1,000,000	1,000,000	12/22/2017.....
000000 00 0	CREDIT INDUSTRIAL ET COMMERCIAL.....	C.....	.....	1,000,000	1,000,000	12/22/2017.....
000000 00 0	DEUTSCHE BANK SECURITIES INC.....	C.....	.....	1,695,890	1,695,890	12/22/2017.....
000000 00 0	PERSHING LLC.....	C.....	.....	2,000,000	2,000,000	12/22/2017.....
45581C BL 8	IND AND COM BK OF CHINA LTD, NY BR.....	C.....	.....	996,476	996,476	02/20/2018.....
000000 00 0	ABBEY NATL TSY SERV STAMFORD.....	C.....	.....	1,500,000	1,500,000	12/22/2017.....
000000 00 0	SKANDANAVISKA ENSKILDA BANKEN, G.C.....	C.....	.....	500,000	500,000	12/22/2017.....
000000 00 0	AUSTRALIA NEW ZEALAND LONDON.....	C.....	.....	900,000	900,000	12/22/2017.....
000000 00 0	BANK OF MONTREAL, LONDON.....	C.....	.....	900,000	900,000	12/27/2017.....
000000 00 0	BRED BANQUE POPULAIRE.....	C.....	.....	900,000	900,000	12/22/2017.....
000000 00 0	CREDIT AGRICOLE SA LONDON.....	C.....	.....	800,000	800,000	12/22/2017.....
000000 00 0	LANDESBANK BADEN WUERTTEMBERG, STUT.....	C.....	.....	800,000	800,000	12/22/2017.....
000000 00 0	ROYAL BANK OF CANADA LONDON.....	C.....	.....	700,000	700,000	12/22/2017.....
000000 00 0	SOCIETE GENERALE PARIS.....	C.....	.....	700,000	700,000	12/22/2017.....
000000 00 0	STANDARD CHARTERED LONDON.....	C.....	.....	700,000	700,000	12/22/2017.....
000000 00 0	NATIONAL AUSTRALIA BANK LONDON.....	C.....	.....	600,000	600,000	12/22/2017.....
000000 00 0	BNP Paribas Paris.....	C.....	.....	4,000,000	4,000,000	02/26/2018.....
000000 00 0	NATIXIS FINANCIAL PRODUCTS LLC.....	C.....	.....	1,000,000	1,000,000	01/25/2018.....
60700A JT 2	MIZUHO BANK LIMITED NEW YORK.....	C.....	.....	1,500,000	1,500,000	04/18/2018.....
65602U TX 6	NORINCHUKIN BANK NY.....	C.....	.....	1,000,066	1,000,066	01/11/2018.....
000000 00 0	UNITED OF OMAHA LIFE INSURANCE.....	C.....	.....	1,500,000	1,500,000	01/22/2018.....
2332K4 FK 5	DEN NORSKE ASA.....	C.....	.....	1,000,202	1,000,202	01/19/2018.....
9199999	Total - Cash Equivalents (Schedule E Part 2 Type).....			42,880,694	42,880,694	XXX
9999999	Totals.....			42,880,694	42,880,694	XXX

General Interrogatories:

- The activity for the year: Fair Value \$.....16,512,244 Book/Adjusted Carrying Value \$.....16,412,244
- Average balance for the year: Fair Value \$.....76,907,593 Book/Adjusted Carrying Value \$.....76,907,593
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:  
NAIC 1: \$.....42,880,694 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

**SCHEDULE DL - PART 2  
SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned December 31 Current Year

(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the Assets page).

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation / Market Indicator	Fair Value	Book/Adjusted Carrying Value	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	*
<b>Open Depositories</b>						
BANK OF AMERICA (OPERATING).....	HARTFORD, CT.....				10,581,664	XXX
BANK OF AMERICA (CDR CLAIMS).....	HARTFORD, CT.....				(23,538,865)	XXX
BANK OF AMERICA (CDR AP).....	HARTFORD, CT.....				(280,046)	XXX
JP MORGAN CHASE.....	NEW YORK, NY.....	0.380	231,247		(1,998,918)	XXX
ROYAL BANK (RES ACCT).....	TORONTO, ON, CAN.....	0.797	104,640	21,510	336,361	XXX
ROYAL BANK (USD).....	TORONTO, ON, CAN.....	0.797	40,543		16,674,748	XXX
ROYAL BANK (LOSS PAY).....	TORONTO, ON, CAN.....				23,538,121	XXX
RBC INVESTOR SERVICES.....	TORONTO, ON, CAN.....				3,876,051	XXX
0199999. Total - Open Depositories.....	XXX	XXX	376,430	21,510	29,189,116	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	376,430	21,510	29,189,116	XXX
0599999. Total Cash.....	XXX	XXX	376,430	21,510	29,189,116	XXX

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

1. January.....	22,436,237	4. April.....	50,831,864	7. July.....	92,314,052	10. October.....	104,731,499
2. February.....	19,001,539	5. May.....	32,619,937	8. August.....	90,750,127	11. November.....	90,941,586
3. March.....	61,276,652	6. June.....	42,654,799	9. September.....	106,871,828	12. December.....	29,189,116

## SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP Identification	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
<b>All Other Money Market Mutual Funds</b>								
09248U 61 9	BLACKROCK LIQUIDITY TEMPFUND INST'L.....		11/30/2017.....	1.440		56,574,334	2,187	445,648
31607A 20 8	FIDELITY PRIME MON MAR-INS .....		11/30/2017.....	1.470		40,301,901	1,607	305,929
38141W 23 2	GOLDMAN SACHS FINANCIAL SQUARE INST'L.....		11/30/2017.....	1.420		37,939,151	1,478	406,680
4812C0 66 2	JPMORGAN US GOVT MMKT-AGEN.....		12/29/2017.....	1.096		30,668,487		
8699999	Total - All Other Money Market Mutual Funds.....					165,483,873	5,272	1,158,257
8899999	Total - Cash Equivalents.....					165,483,873	5,272	1,158,257

**SCHEDULE E - PART 3 - SPECIAL DEPOSITS**

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusting Carrying Value	4 Fair Value	5 Book/Adjusting Carrying Value	6 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 Casualty			25,076	24,895
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						
22. Massachusetts.....MA	B...	Property and Casualty			50,153	49,789
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						
32. New Mexico.....NM	B...	Property and Casualty			922,813	916,127
33. New York.....NY						
34. North Carolina.....NC	B...	Property and Casualty			300,917	298,737
35. North Dakota.....ND						
36. Ohio.....OH						
37. Oklahoma.....OK						
38. Oregon.....OR	B...	Property and Casualty, Workers Compensation			667,033	662,200
39. Pennsylvania.....PA						
40. Rhode Island.....RI	B...	Property and Casualty	3,189,724	3,166,612		
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	3,189,724	3,166,612	1,965,992	1,951,748

**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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