



ANNUAL STATEMENT

For the Year Ended December 31, 2016
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. Joy Kirsten Cave	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	Jonathan Douglas Mariner	Gracia Catherine Martore	Christine Mary McCarthy
Stuart Blain Parker	Edward Joseph Rapp	Shivan Sivaswamy Subramaniam	Israel Ruiz #
Michel Giannuzzi #			

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 23rd day of February 2017
John A. Soares III Notary Public
Expires July 5, 2017

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.....	242,478,797	9.1	242,478,797		242,478,797	9.1
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies.....		0.0			0	0.0
1.22 Issued by U.S. government sponsored agencies.....		0.0			0	0.0
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....	109,416,220	4.1	109,416,220		109,416,220	4.1
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations.....	6,191,953	0.2	6,191,953		6,191,953	0.2
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....	14,924,177	0.6	14,924,177		14,924,177	0.6
1.43 Revenue and assessment obligations.....	192,543,830	7.2	192,543,830		192,543,830	7.2
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.....	28,658	0.0	28,658		28,658	0.0
1.512 Issued or guaranteed by FNMA and FHLMC.....	143,313,674	5.4	143,313,674		143,313,674	5.4
1.513 All other.....	250,267,421	9.4	250,267,421		250,267,421	9.4
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).....	312,494,040	11.7	312,494,040		312,494,040	11.7
2.2 Unaffiliated non-U.S. securities (including Canada).....	121,801,574	4.6	121,801,574		121,801,574	4.6
2.3 Affiliated securities.....		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds.....		0.0			0	0.0
3.2 Preferred stocks:						
3.21 Affiliated.....		0.0			0	0.0
3.22 Unaffiliated.....		0.0			0	0.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated.....		0.0			0	0.0
3.32 Unaffiliated.....	1,060,569,866	39.7	1,060,569,866		1,060,569,866	39.7
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.....	80,531	0.0	80,531		80,531	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral).....	26,468,450	1.0	26,468,450	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments.....	190,101,714	7.1	190,101,714	26,468,450	216,570,164	8.1
11. Other invested assets.....		0.0			0	0.0
12. Total invested assets.....	2,670,680,905	100.0	2,670,680,905	26,468,450	2,670,680,905	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year.....		
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 6).....		
2.2	Additional investment made after acquisition (Part 2, Column 9).....		0
3.	Current year change in encumbrances:		
3.1	Totals, Part 1, Column 13.....		
3.2	Totals, Part 3, Column 11.....		0
4.	Total gain (loss) on disposals, Part 3, Column 18.....		
5.	Deduct amounts received on disposals, Part 3, Column 15.....	NONE	
6.	Total foreign exchange change in book/adjusted carrying value:		
6.1	Totals, Part 1, Column 15.....		
6.2	Totals, Part 3, Column 13.....		0
7.	Deduct current year's other-than-temporary impairment recognized:		
7.1	Totals, Part 1, Column 12.....		
7.2	Totals, Part 3, Column 10.....		0
8.	Deduct current year's depreciation:		
8.1	Totals, Part 1, Column 11.....		
8.2	Totals, Part 3, Column 9.....		0
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....		0
10.	Deduct total nonadmitted amounts.....		
11.	Statement value at end of current period (Line 9 minus Line 10).....		0

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year.....		
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7).....		
2.2	Additional investment made after acquisition (Part 2, Column 8).....		0
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 12.....		
3.2	Totals, Part 3, Column 11.....		0
4.	Accrual of discount.....		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 9.....		
5.2	Totals, Part 3, Column 8.....	NONE	0
6.	Total gain (loss) on disposals, Part 3, Column 18.....		
7.	Deduct amounts received on disposals, Part 3, Column 15.....		
8.	Deduct amortization of premium and mortgage interest points and commitment fees.....		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
9.1	Totals, Part 1, Column 13.....		
9.2	Totals, Part 3, Column 13.....		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 11.....		
10.2	Totals, Part 3, Column 10.....		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		0
12.	Total valuation allowance.....		
13.	Subtotal (Line 11 plus Line 12).....		0
14.	Deduct total nonadmitted amounts.....		
15.	Statement value at end of current period (Line 13 minus Line 14).....		0

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....		
2.2	Additional investment made after acquisition (Part 2, Column 9).....		0
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16.....		
3.2	Totals, Part 3, Column 12.....		0
4.	Accrual of discount.....		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13.....	NONE	
5.2	Totals, Part 3, Column 9.....		0
6.	Total gain (loss) on disposals, Part 3, Column 19.....		
7.	Deduct amounts received on disposals, Part 3, Column 16.....		
8.	Deduct amortization of premium and depreciation.....		
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17.....		
9.2	Totals, Part 3, Column 14.....		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15.....		
10.2	Totals, Part 3, Column 11.....		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		0
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		0

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		2,214,945,730
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		726,964,065
3.	Accrual of discount.....		915,817
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	74,132	
4.2	Part 2, Section 1, Column 15.....		
4.3	Part 2, Section 2, Column 13.....	86,812,786	
4.4	Part 4, Column 11.....	5,010,931	91,897,849
5.	Total gain (loss) on disposals, Part 4, Column 19.....		9,424,312
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		574,613,637
7.	Deduct amortization of premium.....		6,749,920
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.....	8,348,305	
9.4	Part 4, Column 13.....	405,701	8,754,006
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....		2,454,030,210
11.	Deduct total nonadmitted amounts.....		
12.	Statement value at end of current period (Line 10 minus Line 11).....		2,454,030,210

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1. United States.....	242,507,455	241,355,253	241,746,807	244,508,769
	2. Canada.....	109,416,220	109,207,102	109,729,313	106,986,000
	3. Other Countries.....				
	4. Totals.....	351,923,675	350,562,355	351,476,120	351,494,769
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	6,191,953	6,255,898	6,566,418	5,575,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	14,924,177	15,046,917	15,622,490	13,290,000
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.....	335,857,504	341,398,505	343,074,138	311,968,255
Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (unaffiliated)	8. United States.....	562,761,461	571,713,892	565,713,623	558,638,532
	9. Canada.....	116,799,534	116,935,589	117,178,606	115,668,575
	10. Other Countries.....	5,002,040	4,896,650	5,001,650	5,000,000
	11. Totals.....	684,563,035	693,546,131	687,893,879	679,307,107
Parent, Subsidiaries and Affiliates	12. Totals.....				
	13. Total Bonds.....	1,393,460,344	1,406,809,806	1,404,633,045	1,361,635,131
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....				
	15. Canada.....				
	16. Other Countries.....				
	17. Totals.....	0	0	0	0
Parent, Subsidiaries and Affiliates	18. Totals.....				
	19. Total Preferred Stocks.....	0	0	0	0
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....	1,008,364,619	1,008,364,619	667,509,219	
	21. Canada.....	27,041,330	27,041,330	18,168,502	
	22. Other Countries.....	25,163,917	25,163,917	5,931,390	
	23. Totals.....	1,060,569,866	1,060,569,866	691,609,111	
Parent, Subsidiaries and Affiliates	24. Totals.....				
	25. Total Common Stocks.....	1,060,569,866	1,060,569,866	691,609,111	
	26. Total Stocks.....	1,060,569,866	1,060,569,866	691,609,111	
	27. Total Bonds and Stocks.....	2,454,030,210	2,467,379,672	2,096,242,156	

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 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1.....		61,283,792	181,195,003	28,658		XXX	242,507,453	17.4	193,813,688	14.4	242,507,453	
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	61,283,792	181,195,003	28,658	0	XXX	242,507,453	17.4	193,813,688	14.4	242,507,453	0
2. All Other Governments												
2.1 NAIC 1.....	1,949,474	45,176,247	18,627,714	2,840,311	41,772,015	XXX	110,365,761	7.9	101,230,448	7.5	110,365,761	
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.....	1,949,474	45,176,247	18,627,714	2,840,311	41,772,015	XXX	110,365,761	7.9	101,230,448	7.5	110,365,761	0
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1.....		4,494,763	1,697,191			XXX	6,191,954	0.4	9,028,246	0.7	6,191,954	
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	4,494,763	1,697,191	0	0	XXX	6,191,954	0.4	9,028,246	0.7	6,191,954	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1.....	1,002,787	6,763,954	7,157,435			XXX	14,924,176	1.1	12,883,986	1.0	14,924,176	
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.....	1,002,787	6,763,954	7,157,435	0	0	XXX	14,924,176	1.1	12,883,986	1.0	14,924,176	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1.....	4,963,348	78,868,570	114,014,983	19,993,782	110,294,955	XXX	328,135,638	23.5	268,610,748	19.9	328,135,638	
5.2 NAIC 2.....		2,254,605	4,519,778	947,483		XXX	7,721,866	0.6	10,926,517	0.8	7,721,866	
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.....						XXX	0	0.0		0.0		
5.7 Totals.....	4,963,348	81,123,175	118,534,761	20,941,265	110,294,955	XXX	335,857,504	24.1	279,537,265	20.7	335,857,504	0

SIOIS

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 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1.....	13,419,487	272,186,118	190,227,073	1,940,603	63,304,265	.XXX	541,077,546	38.8	587,830,569	43.6	514,664,250	26,413,296
6.2 NAIC 2.....	10,035,094	71,784,805	54,017,578	5,485,507	1,412,814	.XXX	142,735,798	10.2	164,088,728	12.2	135,324,889	7,410,909
6.3 NAIC 3.....		749,691				.XXX	749,691	0.1	1,175,473	0.1		749,691
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.....	23,454,581	344,720,614	244,244,651	7,426,110	64,717,079	.XXX	684,563,035	49.1	753,094,770	55.8	649,989,139	34,573,896
7. Hybrid Securities												
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
8. Parent, Subsidiaries and Affiliates												
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
9. SVO Identified Funds												
9.1 NAIC 1.....	.XXX	.XXX	.XXX	.XXX	.XXX		0	0.0	.XXX	.XXX		
9.2 NAIC 2.....	.XXX	.XXX	.XXX	.XXX	.XXX		0	0.0	.XXX	.XXX		
9.3 NAIC 3.....	.XXX	.XXX	.XXX	.XXX	.XXX		0	0.0	.XXX	.XXX		
9.4 NAIC 4.....	.XXX	.XXX	.XXX	.XXX	.XXX		0	0.0	.XXX	.XXX		
9.5 NAIC 5.....	.XXX	.XXX	.XXX	.XXX	.XXX		0	0.0	.XXX	.XXX		
9.6 NAIC 6.....	.XXX	.XXX	.XXX	.XXX	.XXX		0	0.0	.XXX	.XXX		
9.7 Totals.....	.XXX	.XXX	.XXX	.XXX	.XXX	0	0	0.0	.XXX	.XXX	0	0

901S

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 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
10. Total Bonds Current Year												
10.1 NAIC 1.....	(d).....21,335,096	.....468,773,444	.....512,919,399	.....24,803,354	.....215,371,235	.....0	.....1,243,202,528	.....89.2	.....XXX	.....XXX	.....1,216,789,232	.....26,413,296
10.2 NAIC 2.....	(d).....10,035,094	.....74,039,410	.....58,537,356	.....6,432,990	.....1,412,814	.....0	.....150,457,664	.....10.8	.....XXX	.....XXX	.....143,046,755	.....7,410,909
10.3 NAIC 3.....	(d).....0	.....749,691	.....0	.....0	.....0	.....0	.....749,691	.....0.1	.....XXX	.....XXX	.....0	.....749,691
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	.....0	.....0	.....0.0	.....XXX	.....XXX	.....0	.....0
10.6 NAIC 6.....	(d).....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....XXX	.....XXX	.....0	.....0
10.7 Totals.....	.....31,370,190	.....543,562,545	.....571,456,755	.....31,236,344	.....216,784,049	.....0	(b).....1,394,409,883	.....100.0	.....XXX	.....XXX	.....1,359,835,987	.....34,573,896
10.8 Line 10.7 as a % of Col. 7.....	.....2.2	.....39.0	.....41.0	.....2.2	.....15.5	.....0.0	.....100.0	.....XXX	.....XXX	.....XXX	.....97.5	.....2.5
11. Total Bonds Prior Year												
11.1 NAIC 1.....	.....68,412,545	.....407,232,071	.....427,722,463	.....47,456,938	.....222,573,668	.....XXX	.....XXX	.....XXX	.....1,173,397,685	.....86.9	.....1,142,658,881	.....30,738,805
11.2 NAIC 2.....	.....7,864,265	.....83,849,186	.....79,059,029	.....3,237,300	.....1,005,465	.....XXX	.....XXX	.....XXX	.....175,015,245	.....13.0	.....169,482,515	.....5,532,729
11.3 NAIC 3.....	.....0	.....675,473	.....500,000	.....0	.....0	.....XXX	.....XXX	.....XXX	.....1,175,473	.....0.1	.....500,000	.....675,473
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.....	.....76,276,810	.....491,756,730	.....507,281,492	.....50,694,238	.....223,579,133	.....XXX	.....XXX	.....XXX	(b).....1,349,588,403	.....100.0	.....1,312,641,396	.....36,947,007
11.8 Line 11.7 as a % of Col. 9.....	.....5.7	.....36.4	.....37.6	.....3.8	.....16.6	.....XXX	.....XXX	.....XXX	.....100.0	.....XXX	.....97.3	.....2.7
12. Total Publicly Traded Bonds												
12.1 NAIC 1.....	.....21,335,096	.....450,854,342	.....504,425,206	.....24,803,353	.....215,371,235	.....0	.....1,216,789,232	.....87.3	.....1,142,658,881	.....84.7	.....1,216,789,232	.....XXX
12.2 NAIC 2.....	.....9,035,461	.....71,120,709	.....55,044,780	.....6,432,990	.....1,412,814	.....0	.....143,046,754	.....10.3	.....169,482,515	.....12.6	.....143,046,754	.....XXX
12.3 NAIC 3.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....500,000	.....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	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....0	.....XXX
12.7 Totals.....	.....30,370,557	.....521,975,051	.....559,469,986	.....31,236,343	.....216,784,049	.....0	.....1,359,835,986	.....97.5	.....1,312,641,396	.....97.3	.....1,359,835,986	.....XXX
12.8 Line 12.7 as a % of Col. 7.....	.....2.2	.....38.4	.....41.1	.....2.3	.....15.9	.....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.....	.....2.2	.....37.4	.....40.1	.....2.2	.....15.5	.....0.0	.....97.5	.....XXX	.....XXX	.....XXX	.....97.5	.....XXX
13. Total Privately Placed Bonds												
13.1 NAIC 1.....	.....0	.....17,919,101	.....8,494,195	.....0	.....0	.....0	.....26,413,296	.....1.9	.....30,738,805	.....2.3	.....XXX	.....26,413,296
13.2 NAIC 2.....	.....999,633	.....2,918,700	.....3,492,576	.....0	.....0	.....0	.....7,410,909	.....0.5	.....5,532,729	.....0.4	.....XXX	.....7,410,909
13.3 NAIC 3.....	.....0	.....749,691	.....0	.....0	.....0	.....0	.....749,691	.....0.1	.....675,473	.....0.1	.....XXX	.....749,691
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.....	.....999,633	.....21,587,492	.....11,986,771	.....0	.....0	.....0	.....34,573,896	.....2.5	.....36,947,007	.....2.7	.....XXX	.....34,573,896
13.8 Line 13.7 as a % of Col. 7.....	.....2.9	.....62.4	.....34.7	.....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	.....1.5	.....0.9	.....0.0	.....0.0	.....0.0	.....2.5	.....XXX	.....XXX	.....XXX	.....XXX	.....2.5

S107

- (a) Includes \$.....34,573,896 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 \$.....949,539; 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 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.1 Issuer Obligations.....		61,283,792	181,195,003			XXX	242,478,795	17.4	193,774,853	14.4	242,478,795	
1.2 Residential Mortgage-Backed Securities.....				28,658		XXX	28,658	0.0	38,835	0.0	28,658	
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	61,283,792	181,195,003	28,658	0	XXX	242,507,453	17.4	193,813,688	14.4	242,507,453	0
2. All Other Governments												
2.1 Issuer Obligations.....	1,949,474	45,176,247	18,627,714	2,840,311	41,772,015	XXX	110,365,761	7.9	101,230,448	7.5	110,365,761	
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.....	1,949,474	45,176,247	18,627,714	2,840,311	41,772,015	XXX	110,365,761	7.9	101,230,448	7.5	110,365,761	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations.....		4,494,763	1,697,191			XXX	6,191,954	0.4	9,028,246	0.7	6,191,954	
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	4,494,763	1,697,191	0	0	XXX	6,191,954	0.4	9,028,246	0.7	6,191,954	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations.....	1,002,787	6,763,954	7,157,435			XXX	14,924,176	1.1	12,883,986	1.0	14,924,176	
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.....	1,002,787	6,763,954	7,157,435	0	0	XXX	14,924,176	1.1	12,883,986	1.0	14,924,176	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 Issuer Obligations.....	4,957,918	79,319,419	103,845,938	3,420,555	1,000,000	XXX	192,543,830	13.8	232,071,549	17.2	192,543,830	
5.2 Residential Mortgage-Backed Securities.....	5,431	1,803,756	14,688,822	17,520,710	109,294,955	XXX	143,313,674	10.3	47,465,716	3.5	143,313,674	
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.....	4,963,349	81,123,175	118,534,760	20,941,265	110,294,955	XXX	335,857,504	24.1	279,537,265	20.7	335,857,504	0
6. Industrial and Miscellaneous (unaffiliated)												
6.1 Issuer Obligations.....	23,454,581	225,741,885	169,073,459	6,667,550	9,358,143	XXX	434,295,618	31.1	490,822,347	36.4	408,720,833	25,574,785
6.2 Residential Mortgage-Backed Securities.....				758,560		XXX	758,560	0.1	800,311	0.1	758,560	
6.3 Commercial Mortgage-Backed Securities.....			23,077,718		55,358,936	XXX	78,436,654	5.6	95,708,172	7.1	78,436,654	
6.4 Other Loan-Backed and Structured Securities.....		118,978,729	52,093,474			XXX	171,072,203	12.3	165,763,940	12.3	162,073,092	8,999,111
6.5 Totals.....	23,454,581	344,720,614	244,244,651	7,426,110	64,717,079	XXX	684,563,035	49.1	753,094,770	55.8	649,989,139	34,573,896
7. Hybrid Securities												
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
8. Parent, Subsidiaries and Affiliates												
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

801S

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 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.1 Exchange Traded Funds Identified by the SVO.....	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.2 Bond Mutual Funds Identified by the SVO.....	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.3 Totals.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10. Total Bonds Current Year												
10.1 Issuer Obligations.....	31,364,760	422,780,060	481,596,740	12,928,416	52,130,158	XXX	1,000,800,134	71.8	XXX	XXX	975,225,349	25,574,785
10.2 Residential Mortgage-Backed Securities.....	5,431	1,803,756	14,688,822	18,307,928	109,294,955	XXX	144,100,892	10.3	XXX	XXX	144,100,892	0
10.3 Commercial Mortgage-Backed Securities.....	0	0	23,077,718	0	55,358,936	XXX	78,436,654	5.6	XXX	XXX	78,436,654	0
10.4 Other Loan-Backed and Structured Securities.....	0	118,978,729	52,093,474	0	0	XXX	171,072,203	12.3	XXX	XXX	162,073,092	8,999,111
10.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10.6 Totals.....	31,370,191	543,562,545	571,456,754	31,236,344	216,784,049	0	1,394,409,883	100.0	XXX	XXX	1,359,835,987	34,573,896
10.7 Line 10.6 as a % of Col. 7.....	2.2	39.0	41.0	2.2	15.5	0.0	100.0	XXX	XXX	XXX	97.5	2.5
11. Total Bonds Prior Year												
11.1 Issuer Obligations.....	74,864,423	377,058,577	425,971,886	35,140,861	126,775,682	XXX	XXX	XXX	1,039,811,429	77.0	1,008,364,269	31,447,160
11.2 Residential Mortgage-Backed Securities.....		2,304,772	1,374,818	8,534,154	36,091,118	XXX	XXX	XXX	48,304,862	3.6	48,304,861	
11.3 Commercial Mortgage-Backed Securities.....			34,995,840		60,712,332	XXX	XXX	XXX	95,708,172	7.1	95,708,172	
11.4 Other Loan-Backed and Structured Securities.....	1,412,387	112,393,380	44,938,949	7,019,224		XXX	XXX	XXX	165,763,940	12.3	160,264,093	5,499,847
11.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.6 Totals.....	76,276,810	491,756,729	507,281,493	50,694,239	223,579,132	XXX	XXX	XXX	1,349,588,403	100.0	1,312,641,395	36,947,007
11.7 Line 11.6 as a % of Col. 9.....	5.7	36.4	37.6	3.8	16.6	XXX	XXX	XXX	100.0	XXX	97.3	2.7
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations.....	30,365,126	406,692,446	473,109,203	12,928,416	52,130,158	XXX	975,225,349	69.9	1,008,364,269	74.7	975,225,349	XXX
12.2 Residential Mortgage-Backed Securities.....	5,431	1,803,756	14,688,822	18,307,927	109,294,955	XXX	144,100,891	10.3	48,304,861	3.6	144,100,891	XXX
12.3 Commercial Mortgage-Backed Securities.....			23,077,718		55,358,936	XXX	78,436,654	5.6	95,708,172	7.1	78,436,654	XXX
12.4 Other Loan-Backed and Structured Securities.....		113,478,850	48,594,242			XXX	162,073,092	11.6	160,264,093	11.9	162,073,092	XXX
12.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX	0	XXX
12.6 Totals.....	30,370,557	521,975,052	559,469,985	31,236,343	216,784,049	0	1,359,835,986	97.5	1,312,641,395	97.3	1,359,835,986	XXX
12.7 Line 12.6 as a % of Col. 7.....	2.2	38.4	41.1	2.3	15.9	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.....	2.2	37.4	40.1	2.2	15.5	0.0	97.5	XXX	XXX	XXX	97.5	XXX
13. Total Privately Placed Bonds												
13.1 Issuer Obligations.....	999,633	16,087,612	8,487,539			XXX	25,574,784	1.8	31,447,160	2.3	XXX	25,574,784
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.....		5,499,879	3,499,232			XXX	8,999,111	0.6	5,499,847	0.4	XXX	8,999,111
13.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX	XXX	0
13.6 Totals.....	999,633	21,587,491	11,986,771	0	0	0	34,573,895	2.5	36,947,007	2.7	XXX	34,573,895
13.7 Line 13.6 as a % of Col. 7.....	2.9	62.4	34.7	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	1.5	0.9	0.0	0.0	0.0	2.5	XXX	XXX	XXX	XXX	2.5

601S

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year.....	39,309,005	4,896,431		34,412,574	
2. Cost of short-term investments acquired.....	100,243,889			100,243,889	
3. Accrual of discount.....	345,569	345,569			
4. Unrealized valuation increase (decrease).....	14,681			14,681	
5. Total gain (loss) on disposals.....	0				
6. Deduct consideration received on disposals.....	5,242,000	5,242,000			
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).....	134,671,144	0	0	134,671,144	0
11. Deduct total nonadmitted amounts.....	0				
12. Statement value at end of current period (Line 10 minus Line 11).....	134,671,144	0	0	134,671,144	0

S110

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:..... All Other Money Market Mutual Funds

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

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

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

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

**Sch. DB - Verification
NONE**

SCHEDULE E - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1 Total	2 Bonds	3 Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	3,947,578	3,947,578	
2. Cost of cash equivalents acquired.....	66,529,068	66,529,068	
3. Accrual of discount.....	11,961	11,961	
4. Unrealized valuation increase (decrease).....	0		
5. Total gain (loss) on disposals.....	(10,715)	(10,715)	
6. Deduct consideration received on disposals.....	69,528,353	69,528,353	
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).....	949,539	949,539	0
11. Deduct total nonadmitted amounts.....	0		
12. Statement value at end of current period (Line 10 minus Line 11).....	949,539	949,539	0

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

Sch. A - Pt. 1
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

Sch. BA - Pt. 1
NONE

Sch. BA - Pt. 2
NONE

Sch. BA - Pt. 3
NONE

SCHEDULE D - PART 1

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

1	2					6		7		10		11		Change in Book/Adjusted Carrying Value				Interest					Dates		
						3	4	5	8	9	12	13	14	15	16	17	18	19	20	21	22				
CUSIP Identification	Description					Code	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
U.S. Government - Issuer Obligations																									
912828	2A	7	U S	TREASURY	.....	.....	.....	1	6,660,391	91.883	6,431,810	7,000,000	6,664,879		4,489			1.500	2.050	FA	39,660		11/09/2016	08/15/2026
912828	D5	6	U S	TREASURY	.....	LS...	.....	1	47,989,639	100.414	47,947,685	47,750,000	47,949,611		(25,159)			2.375	2.310	FA	428,355	1,134,063	01/30/2015	08/15/2024
912828	F9	6	U S	TREASURY	.....	SD..	.....	1	5,911,467	100.243	5,894,288	5,880,000	5,902,463		(4,398)			2.000	1.910	AO	97,727	114,150	12/01/2014	10/31/2021
912828	G5	3	U S	TREASURY	.....	.....	.....	1	2,008,203	99.688	1,993,760	2,000,000	2,008,203					1.875	1.770	MN	3,211	18,750	11/18/2016	11/30/2021
912828	J2	7	U S	TREASURY	.....	.....	.....	1	19,642,070	97.266	18,966,870	19,500,000	19,646,626		2,629			2.000	1.890	FA	147,310	240,000	11/09/2016	02/15/2025
912828	KQ	2	U S	TREASURY	.....	.....	.....	1	10,088,077	104.243	10,945,515	10,500,000	10,386,783		45,013			3.125	3.600	MN	42,603	328,125	08/12/2009	05/15/2019
912828	LY	4	U S	TREASURY	.....	.....	.....	1	6,803,672	105.508	7,385,560	7,000,000	6,934,847		21,151			3.375	3.720	MN	30,673	236,250	02/11/2010	11/15/2019
912828	MP	2	U S	TREASURY	.....	.....	.....	1	2,571,055	106.414	2,766,764	2,600,000	2,589,718		3,049			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	103.368	1,550,520	1,500,000	1,562,883		(16,796)			2.625	1.430	FA	14,873	39,375	08/15/2012	08/15/2020
912828	P8	7	U S	TREASURY	.....	.....	.....	1	1,461,738	97.297	1,459,455	1,500,000	1,462,498		760			1.125	1.750	FA	5,778		11/29/2016	02/28/2021
912828	PC	8	U S	TREASURY	.....	.....	.....	1	5,184,180	103.336	5,166,800	5,000,000	5,108,277		(26,644)			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	93.149	19,561,290	21,000,000	21,230,727		(9,391)			1.625	1.490	MN	44,306	170,625	08/01/2016	05/15/2026
912828	RC	6	U S	TREASURY	.....	.....	.....	1	1,311,670	100.922	1,261,525	1,250,000	1,282,730		(6,782)			2.125	1.530	FA	10,033	26,563	08/14/2012	08/15/2021
912828	SF	8	U S	TREASURY	.....	.....	.....	1	12,848,086	100.118	13,015,340	13,000,000	12,882,109		21,087			2.000	2.180	FA	98,207	260,000	04/30/2014	02/15/2022
912828	SV	3	U S	TREASURY	.....	.....	.....	1	1,769,277	98.508	1,723,890	1,750,000	1,760,984		(1,943)			1.750	1.620	MN	3,976	30,625	08/07/2012	05/15/2022
912828	SX	9	U S	TREASURY	.....	.....	.....	1	6,022,500	99.602	5,976,120	6,000,000	6,007,978		(3,249)			1.125	1.060	MN	5,934	67,500	06/06/2012	05/31/2019
912828	T2	6	U S	TREASURY	.....	LS...	.....	1	985,547	94.657	946,570	1,000,000	985,988		441			1.375	1.590	MS	3,532		10/11/2016	09/30/2023
912828	T3	4	U S	TREASURY	.....	.....	.....	1	6,917,930	96.438	6,750,660	7,000,000	6,920,441		2,511			1.125	1.370	MS	20,120		11/15/2016	09/30/2021
912828	T9	1	U S	TREASURY	.....	LS...	.....	1	2,923,008	96.164	2,884,920	3,000,000	2,924,335		1,328			1.625	2.020	AO	8,349		11/16/2016	10/31/2023
912828	TC	4	U S	TREASURY	.....	.....	.....	1	1,503,164	99.235	1,488,525	1,500,000	1,501,161		(458)			1.000	0.960	JD	7,582	15,000	07/17/2012	06/30/2019
912828	TH	3	U S	TREASURY	.....	.....	.....	1	2,625,605	98.860	2,718,650	2,750,000	2,694,960		20,696			0.875	1.670	JJ	10,070	24,063	07/18/2013	07/31/2019
912828	TJ	9	U S	TREASURY	.....	.....	.....	1	939,219	97.508	975,080	1,000,000	960,776		6,448			1.625	2.370	FA	6,138	16,250	07/19/2013	08/15/2022
912828	U2	4	U S	TREASURY	.....	.....	.....	1	18,989,063	96.110	19,222,000	20,000,000	18,991,817		2,755			2.000	2.580	MN	51,934		12/20/2016	11/15/2026
912828	UF	5	U S	TREASURY	.....	.....	.....	1	2,969,883	99.039	2,971,170	3,000,000	2,980,783		6,242			1.125	1.340	JD	17,060	33,750	03/31/2015	12/31/2019
912828	UN	8	U S	TREASURY	.....	.....	.....	1	3,817,031	99.141	3,965,640	4,000,000	3,871,464		19,152			2.000	2.570	FA	30,217	80,000	01/31/2014	02/15/2023
912828	UV	0	U S	TREASURY	.....	LS...	.....	1	3,913,281	98.711	3,948,440	4,000,000	3,940,066		17,883			1.125	1.600	MS	11,497	45,000	06/30/2015	03/31/2020
912828	VB	3	U S	TREASURY	.....	.....	.....	1	28,020,117	97.352	28,232,080	29,000,000	28,349,802		94,414			1.750	2.120	MN	65,891	507,500	05/28/2013	05/15/2023
912828	WJ	5	U S	TREASURY	.....	.....	.....	1	12,964,063	101.454	13,189,020	13,000,000	12,972,440		3,307			2.500	2.530	MN	42,196	325,000	08/28/2014	05/15/2024
912828	XD	7	U S	TREASURY	.....	.....	.....	1	2,003,516	99.149	1,982,980	2,000,000	2,003,448		(68)			1.875	1.840	MN	3,297	18,750	11/17/2016	05/31/2022
0199999	U.S. Government - Issuer Obligations								241,718,159	XXX	241,322,927	244,480,000	242,478,797	0	178,467	0	0	XXX	XXX	XXX	1,303,169	3,956,839	XXX	XXX	
U.S. Government - Residential Mortgage-Backed Securities																									
36207K	WC	0	GOVT	NATL	MTGE	ASSN	.....	.....	28,648	112.364	32,326	28,769	28,658		36			7.500	7.530	MON	180	2,158	09/17/1999	09/15/2029
0299999	U.S. Government - Residential Mortgage-Backed Securities								28,648	XXX	32,326	28,769	28,658	0	36	0	0	XXX	XXX	XXX	180	2,158	XXX	XXX	
0599999	Total - U.S. Government								241,746,807	XXX	241,355,253	244,508,769	242,507,455	0	178,503	0	0	XXX	XXX	XXX	1,303,349	3,958,997	XXX	XXX	
All Other Governments - Issuer Obligations																									
01306Z	CU	3	ALBERTA	PROV	MEDIUM	TERM	.....	.....	1,995,760	103.975	2,079,500	2,000,000	1,997,335		337			2.850	2.870	JJ	25,712	57,000	01/18/2012	01/19/2024
11070Z	CC	6	BRITISH	COLUMBIA	PROV	MTN	.....	.....	1,571,683	128.259	1,718,671	1,340,000	1,504,583		(10,963)			5.620	4.250	FA	28,036	75,308	12/18/2012	08/17/2028
135087	A6	1	CANADA	GOVERNMENT	.....	.....	.....	1FE	1,990,339	100.634	1,932,173	1,920,000	1,988,691		(1,648)			1.500	0.920	JD	2,453	14,400	11/01/2016	06/01/2023
135087	A8	7	CANADA	GOVERNMENT	.....	.....	.....	1FE	5,269,440	100.705	5,245,723	5,209,000	5,248,764		(16,290)			1.250	0.590	MS	21,944	27,856	12/06/2016	03/01/2018
135087	B3	7	CANADA	GOVERNMENT	.....	.....	.....	1FE	380,003	100.831	378,116	375,000	379,288		(715)			1.250	0.550	MS	1,580		09/29/2016	09/01/2018
135087	D3	5	CANADA	GOVERNMENT	.....	.....	.....	1FE	3,429,731	109.850	3,355,918	3,055,000	3,422,342		(5,489)			2.750	2.220	JD	7,155	54,780	12/01/2016	12/01/2048
135087	D5	0	CANADA	GOVERNMENT	.....	.....	.....	1FE	5,232,728	104.845	5,035,705	4,803,000	5,220,064		(12,664)			2.250	1.160	JD	9,178	37,159	12/09/2016	06/01/2025

E10

SCHEDULE D - PART 1

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

E10.1

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 Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
135087	D9	2	CANADA GOVERNMENT	..	..	1FE	763,598	101.754	763,155	750,000	763,449		(149)		1.500	0.920	MS	3,760		12/14/2016	03/01/2020
135087	E2	6	CANADA GOVERNMENT	..	..	1FE	21,306,666	100.674	21,253,288	21,111,000	21,262,033		(44,634)		1.250	0.580	FA	109,714	24,500	10/28/2016	02/01/2018
135087	E5	9	CANADA GOVERNMENT	..	..	1FE	1,698,199	99.119	1,677,093	1,692,000	1,697,595		(604)		0.750	0.650	MS	4,277	3,750	09/15/2016	09/01/2020
135087	F2	5	CANADA GOVERNMENT	..	..	1FE	2,793,024	98.691	2,776,178	2,813,000	2,793,410		387		0.750	0.920	MS	7,052	893	11/23/2016	03/01/2021
135087	F3	3	CANADA GOVERNMENT	..	..	1FE	1,088,364	99.427	1,088,726	1,095,000	1,090,732		2,368		0.250	0.540	MN	461	2,014	03/31/2016	05/01/2018
135087	F5	8	CANADA GOVERNMENT	..	..	1FE	2,832,517	98.345	2,782,180	2,829,000	2,832,358		(159)		0.750	0.720	MS	7,151		10/24/2016	09/01/2021
135087	WL	4	CANADA GOVERNMENT	..	..	1FE	443,642	141.043	438,644	311,000	430,871		(8,318)		5.750	2.180	JD	1,490	17,883	06/10/2015	06/01/2029
135087	XG	4	CANADA GOVERNMENT	..	..	1FE	932,450	148.786	873,374	587,000	904,857		(16,369)		5.750	1.890	JD	2,867	33,753	04/17/2015	06/01/2033
135087	XW	9	CANADA GOVERNMENT	..	..	1FE	642,884	143.796	601,067	418,000	628,835		(8,340)		5.000	1.980	JD	1,775	20,900	04/16/2015	06/01/2037
135087	YL	2	CANADA GOVERNMENT	..	..	1FE	4,124,356	104.958	4,061,875	3,870,000	4,072,583		(51,773)		4.250	0.530	JD	13,706	82,238	10/19/2016	06/01/2018
135087	YZ	1	CANADA GOVERNMENT	..	..	1FE	2,704,942	108.482	2,636,113	2,430,000	2,673,779		(31,163)		3.500	0.530	JD	7,243	42,525	08/23/2016	06/01/2020
135087	ZJ	6	CANADA GOVERNMENT	..	..	1FE	2,376,438	109.244	2,318,158	2,122,000	2,362,255		(14,183)		3.250	0.640	JD	5,873	34,483	11/02/2016	06/01/2021
135087	ZS	6	CANADA GOVERNMENT	..	..	1FE	2,650,078	124.265	2,664,242	2,144,000	2,634,364		(11,670)		3.500	2.390	JD	6,391	73,186	12/15/2015	12/01/2045
614852	PH	8	PROVINCE MONTREAL QUEBEC	..	..	1FE	3,720,143	101.793	3,763,287	3,697,000	3,717,781		(2,087)		3.000	2.920	MS	37,071	110,910	10/22/2015	09/01/2025
642866	FY	8	PROVINCE NEW BRUNSWICK	..	A	1FE	996,300	101.470	1,014,700	1,000,000	999,935		459		5.200	5.240	FA	18,793	52,000	02/13/2007	02/21/2017	
651333	FT	8	PROVINCE OF NEWFOUNDLAND	..	..	1FE	3,704,563	91.374	3,405,509	3,727,000	3,704,913		313		3.300	3.330	AO	25,778	122,991	07/21/2015	10/17/2046
68323A	CX	0	PROVINCE ONTARIO	..	..	1FE	5,591,770	101.661	5,579,156	5,488,000	5,577,698		(9,770)		2.600	2.380	JD	11,728	142,688	07/09/2015	06/02/2025
68323A	CY	8	PROVINCE ONTARIO	..	..	1FE	16,322,695	93.796	16,458,384	17,547,000	16,352,532		22,401		2.900	3.250	JD	41,824	508,863	09/09/2015	12/02/2046
74814Z	ER	0	PROVINCE OF QUEBEC	..	..	1FE	15,040,438	104.473	15,179,927	14,530,000	15,029,028		(9,891)		3.500	3.300	JD	43,311	419,545	12/16/2016	12/01/2045
74814Z	EV	1	PROVINCE OF QUEBEC	..	..	1FE	126,562	102.634	126,240	123,000	126,145		(323)		2.750	2.420	MS	1,140	3,392	09/10/2015	09/01/2025
0699999	All Other Governments - Issuer Obligations							109,729,313	XXX	109,207,102	106,986,000	109,416,220	0	(230,937)	0	XXX	XXX	XXX	447,463	1,963,017	XXX	XXX
1099999	Total - All Other Governments							109,729,313	XXX	109,207,102	106,986,000	109,416,220	0	(230,937)	0	XXX	XXX	XXX	447,463	1,963,017	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																						
13063A	4L	5	CALIFORNIA ST	..	..	1FE	511,575	108.745	543,725	500,000	504,939		(1,013)		5.500	5.230	AO	6,875	27,500	03/25/2009	04/01/2021
37358M	CW	9	GEORGIA ST RD & TWY AUTH REV	..	..	1FE	618,045	108.002	540,010	500,000	535,721		(16,071)		5.000	1.630	MS	8,333	25,000	09/07/2011	03/01/2019
574193	KJ	6	MARYLAND ST	..	..	1FE	1,215,940	112.875	1,128,750	1,000,000	1,131,462		(35,475)		5.250	1.470	FA	21,875	52,500	07/28/2014	08/01/2020
880443	BS	4	TENNESSEE ST ENERGY	..	..	1FE	1,184,200	116.657	1,166,570	1,000,000	1,166,736		(14,441)		5.250	3.220	MS	17,500	52,500	10/08/2015	09/01/2026
882723	MU	0	TEXAS ST	..	..	1FE	2,479,148	112.177	2,327,673	2,075,000	2,322,640		(63,433)		5.000	1.700	AO	25,938	103,750	06/20/2014	10/01/2020
93974C	QC	7	WASHINGTON ST	..	..	1FE	557,510	109.834	549,170	500,000	530,455		(4,362)		5.000	3.860	FA	10,417	25,000	01/15/2010	02/01/2023
1199999	U.S. States, Territories & Possessions - Issuer Obligations							6,566,418	XXX	6,255,898	5,575,000	6,191,953	0	(134,795)	0	XXX	XXX	XXX	90,938	286,250	XXX	XXX
1799999	Total - U.S. States, Territories & Possessions (Direct and Guaranteed)							6,566,418	XXX	6,255,898	5,575,000	6,191,953	0	(134,795)	0	XXX	XXX	XXX	90,938	286,250	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																						
017343	DH	4	ALLEGHENY CNTY PA PORT AUTH	..	..	1FE	1,091,850	100.661	1,006,610	1,000,000	1,002,787		(16,498)		5.000	3.300	MS	16,667	50,000	02/16/2011	03/01/2017
166393	3N	6	CHESTERFIELD CNTY VA	..	..	1FE	1,513,614	104.012	1,378,159	1,325,000	1,379,229		(53,755)		5.000	0.880	JJ	33,125	66,250	06/19/2014	01/01/2018
343136	3Q	8	FLORIDA STATE TURNPIKE AUTH	..	..	1FE	1,159,220	117.045	1,170,450	1,000,000	1,119,904		(13,943)		5.000	3.180	JJ	25,000	50,000	01/15/2014	07/01/2024
366119	X3	4	GARLAND TX	..	..	1FE	1,473,056	112.370	1,460,810	1,300,000	1,471,153		(1,903)		5.000	1.680	FA	3,069		11/16/2016	10/15/2021
414005	UK	2	HARRIS CNTY TEX	..	..	1FE	946,913	119.562	896,715	750,000	933,182		(13,730)		5.000	1.950	AO	9,375	18,750	04/07/2016	10/01/2027
592112	JS	6	METROPOLITAN GOVT NASHVILLE	..	..	1FE	1,182,800	115.758	1,157,580	1,000,000	1,121,709		(20,324)		5.000	2.610	JJ	25,000	50,000	11/25/2013	07/01/2022
613340	2H	0	MONTGOMERY CNTY MD	..	..	1FE	417,939	114.954	402,339	350,000	393,495		(8,423)		5.000	2.270	MN	2,917	17,500	01/08/2014	11/01/2021
63165T	RC	1	NASSAU CNTY NY	..	..	1FE	1,784,880	112.903	1,693,545	1,500,000	1,741,257		(43,623)		5.000	1.480	AO	18,750	48,333	02/03/2016	10/01/2021
64966J	D6	0	NEW YORK N Y	..	..	1FE	1,159,200	112.737	1,127,370	1,000,000	1,095,955		(21,091)		5.000	2.600	AO	12,500	50,000	11/26/2013	04/01/2021
64966J	N4	4	NEW YORK N Y	..	..	1FE	1,229,910	115.242	1,152,420	1,000,000	1,127,461		(23,360)		5.000	2.320	FA	20,833	50,000	05/25/2012	08/01/2022
64966L	KP	5	NEW YORK N Y	..	..	1FE	1,157,640	117.993	1,179,930	1,000,000	1,122,844		(12,926)		5.000	3.270	MS	16,667	50,000	03/13/2014	03/01/2025

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
864813 Q3 7	SUFFOLK VA.....	1FE	1,734,062	120.724	1,738,426	1,440,000	1,732,335	(1,727)	5.000	2.240	FA	30,000	12/07/2016	02/01/2025									
968661 GY 8	WILL CNTY ILL FST PRESV.....	1FE	771,406	109.210	682,563	625,000	682,866	(18,907)	5.000	1.770	JD	1,389	02/15/2012	12/15/2019									
1899999	U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations.....	XXX	15,622,490	XXX	15,046,917	13,290,000	14,924,177	0	XXX	XXX	XXX	215,292	482,083	XXX	XXX								
2499999	Total - U.S. Political Subdivisions of States, Territories & Possessions.....	XXX	15,622,490	XXX	15,046,917	13,290,000	14,924,177	0	XXX	XXX	XXX	215,292	482,083	XXX	XXX								
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																							
010609 AN 5	ALABAMA ST PUB SCH & COLL.....	1FE	1,162,230	107.188	1,071,880	1,000,000	1,073,632	(36,128)	5.000	1.260	JJ	25,000	50,000	07/02/2014	01/01/2019								
03588H HE 9	ANNE ARUNDEL CNTY MD.....	1FE	2,305,200	115.440	2,308,800	2,000,000	2,301,868	(3,332)	5.000	1.960	AO	25,000	12/06/2016	04/01/2022									
040507 KJ 3	ARIZONA HEALTH FACS AUTH.....	1FE	367,367	104.138	364,483	350,000	352,227	(2,128)	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.....	1FE	3,423,180	114.060	3,421,800	3,000,000	3,418,740	(4,440)	5.000	1.760	JJ	75,000	12/08/2016	07/01/2021									
04109F BA 5	ARKANSAS ST DEV FIN AUTH HOSP REV.....	1FE	1,147,080	115.987	1,159,870	1,000,000	1,121,983	(12,988)	5.000	3.270	FA	20,833	50,000	12/17/2014	02/01/2025								
04109K CV 7	ARKANSAS ST DEV FIN.....	1FE	2,220,520	111.118	2,222,360	2,000,000	2,216,745	(3,775)	5.000	1.720	JD	8,333	12/06/2016	06/01/2020									
041826 M8 8	ARLINGTON TEX INDPT SCH DIST.....	1FE	2,285,400	104.396	2,087,920	2,000,000	2,091,352	(80,646)	5.000	0.890	FA	37,778	100,000	06/27/2014	02/15/2018								
047870 KB 5	ATLANTA GA WTR & WASTE WT.....	1FE	348,380	112.654	394,289	350,000	349,116	123	6.000	6.050	MN	3,500	21,000	06/17/2009	11/01/2022								
052414 LN 7	AUSTIN TEX ELEC UTIL SYS.....	1FE	383,768	111.249	389,372	350,000	368,113	(2,686)	5.000	4.000	MN	2,236	17,500	06/11/2010	11/15/2022								
106293 AE 3	BREA CALIF REDEV AGY.....	1FE	1,387,392	105.675	1,268,100	1,200,000	1,265,466	(40,563)	5.000	1.490	FA	25,000	60,000	11/15/2013	08/01/2018								
115065 WG 5	BROWARD CNTY FLA SCH BRD.....	1FE	2,283,640	110.529	2,210,580	2,000,000	2,154,723	(41,632)	5.000	2.670	JJ	50,000	100,000	10/18/2013	07/01/2020								
13067J MY 4	CA ST ECON RECOVERY.....	1FE	397,159	105.766	412,487	390,000	393,306	(2,087)	5.000	4.400	JJ	9,750	19,500	02/10/2015	07/01/2018								
13067J MZ 1	CA ST ECON RECOVERY.....	1FE	112,019	105.766	116,343	110,000	110,932	(589)	5.000	4.400	JJ	2,750	5,500	02/10/2015	07/01/2018								
130685 H8 6	CALIFORNIA ST PUB WKS BRD.....	1FE	530,200	114.406	572,030	500,000	517,686	(2,637)	5.250	4.540	AO	6,563	26,250	10/14/2011	10/01/2022								
13068L GE 9	CALIFORNIA ST PUB WKS BRD.....	1FE	284,950	115.072	287,680	250,000	276,075	(2,615)	5.000	3.550	JD	1,042	12,500	06/06/2013	06/01/2025								
13068L LC 7	CALIFORNIA ST PUB WKS BRD.....	1FE	1,153,160	103.277	1,032,770	1,000,000	1,032,842	(39,054)	5.000	1.030	MN	8,333	50,000	11/15/2013	11/01/2017								
13068L NK 7	CALIFORNIA ST PUB WKS BRD.....	1FE	579,785	117.555	587,775	500,000	563,629	(6,175)	5.000	3.310	AO	6,250	25,000	04/11/2014	10/01/2025								
130795 E2 9	CALIFORNIA STATEWIDE CMNT.....	1FE	4,066,101	107.978	4,211,142	3,900,000	3,951,243	(21,233)	5.000	4.380	AO	48,750	195,000	12/16/2010	04/01/2019								
155048 CT 6	CENTRAL PUGET SOUND.....	1FE	1,152,980	114.267	1,142,670	1,000,000	1,151,970	(1,010)	5.000	1.710	MN	1,667	12/08/2016	11/01/2021									
155048 CU 3	CENTRAL PUGET SOUND.....	1FE	1,314,578	116.408	1,303,770	1,120,000	1,313,525	(1,052)	5.000	1.860	MN	1,867	12/08/2016	11/01/2022									
167560 SS 1	CHICAGO ILL MET WTR RECLAMATION DIST.....	1FE	1,225,410	115.775	1,157,750	1,000,000	1,211,528	(13,882)	5.000	1.740	JD	4,167	20,000	06/08/2016	12/01/2023								
167593 ML 3	CHICAGO ILL O HARE INTL.....	1FE	2,160,200	112.078	2,241,560	2,000,000	2,111,073	(16,107)	5.000	3.950	JJ	50,000	100,000	10/23/2013	01/01/2023								
167736 E2 9	CHICAGO ILL WTR REV.....	1FE	837,713	111.563	780,941	700,000	830,996	(6,717)	5.000	2.800	MN	5,833	15,361	06/14/2016	11/01/2028								
176553 HB 4	CITIZENS PROPERTY INSURANCE CORP FL.....	1FE	3,439,230	116.519	3,495,570	3,000,000	3,378,884	(38,523)	5.000	3.270	JD	12,500	150,000	05/21/2015	06/01/2025								
181059 UL 8	CLARK CNTY NEV SCH DIST.....	1FE	2,109,664	116.480	2,125,760	1,825,000	2,107,193	(2,470)	5.000	2.400	JD	4,056	45,372	12/06/2016	06/15/2023								
185328 HT 1	CLEARWATER FLA WTR & SWR.....	1FE	221,294	103.544	207,088	200,000	202,609	(2,754)	5.000	3.540	JD	833	10,000	05/15/2009	12/01/2017								
186406 GS 7	CLEVELAND OH ST UNIV.....	1FE	1,205,830	113.959	1,139,590	1,000,000	1,120,384	(20,441)	5.000	2.600	JD	4,167	50,000	08/08/2012	06/01/2022								
196632 PA 5	COLORADO SPRINGS COLO UTILITY.....	1FE	1,192,270	114.581	1,145,810	1,000,000	1,120,822	(23,138)	5.000	2.360	MN	6,389	50,000	10/28/2013	11/15/2021								
20774U 5L 5	CONNECTICUT ST HEALTH.....	1FE	528,310	111.320	556,600	500,000	511,749	(3,050)	5.000	4.270	JJ	12,500	25,000	12/16/2010	07/01/2020								
207758 RQ 8	CONNECTICUT ST SPL TAX OB.....	1FE	2,762,867	109.047	2,540,795	2,330,000	2,538,267	(73,430)	5.000	1.660	AO	29,125	116,500	10/31/2013	10/01/2019								
240523 XY 1	DE KALB CNTY GA WTR & SEW.....	1FE	1,462,364	111.500	1,399,325	1,255,000	1,373,639	(29,926)	5.000	2.350	AO	15,688	62,750	12/04/2013	10/01/2020								
29270C P7 4	ENERGY NW WA ELEC REV.....	1FE	2,806,051	119.595	2,744,705	2,295,000	2,755,647	(42,231)	5.000	2.600	JJ	57,375	79,687	09/30/2015	07/01/2026								
34073T FY 8	FLORIDA SST HIGR EDUCLTNL FACS FINC AUTH.....	2FE	891,960	114.169	827,725	725,000	881,002	(10,958)	5.000	2.140	AO	9,063	13,997	04/13/2016	04/01/2025								
341507 E7 2	FLORIDA ST BRD ED LOTTERY.....	1FE	566,955	108.617	543,085	500,000	521,454	(8,116)	5.000	3.200	JJ	12,500	25,000	12/02/2010	07/01/2019								
343136 2U 0	FLORIDA ST TPK AUTH TPK.....	1FE	1,153,850	117.144	1,171,440	1,000,000	1,115,298	(11,504)	5.000	3.420	JJ	25,000	50,000	06/28/2013	07/01/2025								
349515 PM 2	FORT WORTH TEX WTR & SWR.....	1FE	2,414,300	112.963	2,259,260	2,000,000	2,193,181	(43,942)	5.000	2.510	FA	37,778	100,000	09/07/2011	02/15/2021								
373295 KP 8	GEORGIA MUN GAS AUTH GAS.....	1FE	659,838	102.189	613,134	600,000	613,954	(18,470)	4.000	0.880	AO	6,000	24,000	06/25/2014	10/01/2017								

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	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Contractual Maturity Date
39081J	AT	5				2FE	1,192,100	113.254	1,132,540	1,000,000	1,187,985		(4,115)		5.000	2.260	JJ	8,889		10/14/2016	07/01/2024	
419794	YC	0				1FE	522,605	105.228	526,140	500,000	504,728		(2,987)		5.000	4.340	JJ	12,500	25,000	03/25/2010	07/01/2018	
432342	DM	2				1FE	1,216,600	114.846	1,148,460	1,000,000	1,214,402		(2,198)		5.000	2.490	MS	5,556		11/02/2016	09/01/2026	
442403	JU	6				1FE	1,745,364	107.762	1,751,133	1,625,000	1,741,911		(3,452)		5.000	1.540	FA	30,694		12/05/2016	02/15/2019	
45188R	EL	9				1FE	224,240	106.276	212,552	200,000	205,192		(2,453)		5.150	3.790	JJ	5,150	10,300	01/04/2008	01/01/2019	
45203H	A2	8				1FE	2,423,240	118.308	2,366,160	2,000,000	2,333,431		(38,350)		5.000	2.600	AO	25,000	100,000	08/06/2014	10/01/2024	
45506D	TE	5				1FE	1,462,482	118.127	1,452,962	1,230,000	1,431,857		(19,139)		5.000	2.920	FA	25,625	61,500	05/08/2015	02/01/2026	
462466	FN	8			1	1FE	1,263,010	117.607	1,176,070	1,000,000	1,248,945		(14,065)		5.000	2.000	FA	18,889	9,444	05/20/2016	08/15/2026	
46257T	DW	6				1FE	2,636,155	108.492	2,641,780	2,435,000	2,631,057		(5,098)		5.000	1.590	JD	10,146		12/05/2016	06/01/2019	
46613P	2E	5				1FE	1,778,812	118.543	1,754,436	1,480,000	1,714,079		(26,789)		5.000	2.720	AO	18,500	74,000	06/26/2014	10/01/2024	
485429	CV	4				1FE	1,208,540	110.532	1,105,320	1,000,000	1,097,298		(21,880)		5.000	2.520	MS	16,667	50,000	08/16/2011	03/01/2021	
49474F	JX	9				1FE	1,254,220	119.554	1,195,540	1,000,000	1,212,594		(22,467)		5.000	2.230	JJ	25,000	50,000	01/13/2015	07/01/2025	
494782	JX	4				1FE	3,385,620	112.564	3,376,920	3,000,000	3,385,620				5.000	2.630	JD			12/09/2016	12/01/2022	
495098	YN	9				1FE	1,179,350	114.453	1,144,530	1,000,000	1,175,124		(4,226)		5.000	1.310	JD	6,111		11/09/2016	12/01/2021	
544435	2E	9				1FE	1,527,108	114.355	1,578,099	1,380,000	1,493,314		(11,277)		5.000	3.840	MN	8,817	69,000	11/06/2013	05/15/2025	
544495	WZ	3				1FE	1,186,300	111.718	1,117,180	1,000,000	1,096,658		(26,331)		5.000	2.120	JJ	25,000	50,000	06/28/2013	07/01/2020	
544552	UV	2				1FE	158,273	109.320	163,980	150,000	154,149		(637)		5.250	4.680	FA	3,281	7,875	06/26/2009	08/01/2022	
544552	ZD	7				1FE	878,325	113.174	848,805	750,000	872,691		(5,634)		5.000	1.310	FA	8,125		09/15/2016	08/01/2021	
546398	6B	9				1FE	1,538,725	115.965	1,461,159	1,260,000	1,536,053		(2,672)		5.000	2.500	JD	6,825		11/04/2016	12/15/2026	
546398	B5	6			1	1FE	205,000	105.335	215,937	205,000	205,000				5.000	5.000	JJ	5,125	10,250	07/31/2009	07/01/2018	
54714C	AJ	6				1FE	1,146,200	114.195	1,141,950	1,000,000	1,131,105		(11,047)		5.000	3.410	MN	8,333	50,000	07/24/2015	11/01/2026	
54714C	AX	5				1FE	1,128,110	113.099	1,130,990	1,000,000	1,128,110				5.000	2.600	MN			12/09/2016	11/01/2022	
54714C	AY	3				1FE	1,357,986	113.971	1,361,953	1,195,000	1,357,986				5.000	2.780	MN			12/09/2016	11/01/2023	
54811B	QH	7				1FE	1,289,839	116.955	1,216,332	1,040,000	1,274,409		(15,430)		5.000	1.730	MN	6,644	20,367	06/09/2016	05/15/2024	
56036Y	DB	8				2FE	1,107,000	108.642	1,086,420	1,000,000	1,103,796		(3,204)		5.250	2.310	MS	12,688		11/15/2016	09/15/2020	
56036Y	DK	8				2FE	957,225	117.702	882,765	750,000	947,483		(9,742)		5.500	2.840	MS	12,146	20,625	04/19/2016	09/15/2028	
574193	GM	4				1FE	1,620,990	107.982	1,619,730	1,500,000	1,618,740		(2,250)		4.500	1.370	FA	28,125		12/08/2016	08/01/2019	
57422J	AA	6				2FE	1,166,360	111.499	1,114,990	1,000,000	1,150,809		(15,551)		5.000	1.780	MS	12,639	14,306	06/15/2016	03/31/2024	
57563R	JJ	9				1FE	2,656,962	109.264	2,704,284	2,475,000	2,597,948		(19,548)		5.125	4.100	JJ	63,422	126,844	10/30/2013	07/01/2022	
592041	QP	5			1	1FE	287,723	106.578	266,445	250,000	258,605		(4,724)		5.000	2.960	AO	3,125	12,500	04/15/2010	10/01/2018	
592112	GE	0				1FE	1,786,050	111.501	1,672,515	1,500,000	1,670,206		(46,859)		5.000	1.650	JJ	37,500	75,000	06/25/2014	07/01/2020	
592250	AJ	3				2FE	1,238,091	106.022	1,166,242	1,100,000	1,227,372		(10,719)		5.000	2.700	JD	2,444	27,500	07/20/2016	12/15/2026	
59259N	X5	7				1FE	1,139,360	117.302	1,173,020	1,000,000	1,102,972		(11,185)		5.000	3.490	MN	6,389	50,000	08/07/2013	11/15/2024	
59259Y	TQ	2			1	1FE	1,147,750	113.518	1,135,180	1,000,000	1,144,593		(3,157)		5.000	1.880	MN	6,389		11/16/2016	11/15/2021	
59333P	ZK	7				1FE	549,455	106.164	530,820	500,000	512,284		(6,693)		5.000	3.530	AO	6,250	25,000	12/01/2010	10/01/2018	
59334D	EL	4				1FE	358,245	109.802	362,347	330,000	338,205		(2,756)		5.250	4.280	AO	4,331	17,325	07/11/2008	10/01/2019	
59335K	AG	2				1FE	1,339,558	113.892	1,417,955	1,245,000	1,312,731		(8,560)		5.000	4.070	AO	15,563	62,250	09/11/2013	10/01/2023	
59447P	5J	6			1	1FE	1,257,496	115.721	1,238,215	1,070,000	1,225,422		(15,986)		5.000	3.030	JD	4,458	53,500	12/11/2014	06/01/2025	
59447P	NH	0				1FE	1,171,270	103.879	1,038,790	1,000,000	1,102,816		(18,912)		5.000	2.780	JJ	25,000	50,000	03/22/2013	01/01/2022	
59447T	FN	8				1FE	1,504,438	111.124	1,444,612	1,300,000	1,467,612		(35,262)		5.000	1.990	JJ	32,500	35,389	12/03/2015	07/01/2021	
59465H	KE	5				1FE	2,967,200	104.466	2,611,650	2,500,000	2,607,862		(116,298)		6.000	1.250	JD	12,500	150,000	11/08/2013	12/01/2017	
606092	HU	1				1FE	1,196,750	117.368	1,173,680	1,000,000	1,167,221		(17,425)		5.000	2.750	JD	4,167	50,000	03/13/2015	06/01/2025	
60636S	EF	7				1FE	681,502	113.398	663,378	585,000	663,396		(11,044)		5.000	2.710	JD	2,438	29,250	05/01/2015	06/01/2023	

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
60637A	KP	6	MISSOURI ST HLTH & EDUCTNL FAC REV.....	..	..	1FE	1,268,070	116.263	1,162,630	1,000,000	1,251,991		(16,079)		5.000	1.900	MN.....	6,389	24,583	05/06/2016	11/15/2025.
613340	5V	6	MONTGOMERY CNTY MD.....	..	..	1FE	1,178,510	118.974	1,189,740	1,000,000	1,177,318		(1,192)		5.000	2.220	JD.....	2,500		12/02/2016	12/01/2023.
626207	VM	3	MUNICIPAL ELEC AUTH GA.....	..	..	1FE	1,446,864	107.371	1,309,926	1,220,000	1,286,644		(32,224)		5.250	2.410	JJ.....	32,025	64,050	01/31/2012	01/01/2019.
64577B	KT	0	NEW JERSEY ECONOMIC DEV AUTH.....	..	..	1FE	763,783	103.984	764,282	735,000	760,882		(2,149)		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	115.761	1,447,013	1,250,000	1,346,581		(10,935)		5.000	3.800	JJ.....	31,250	62,500	11/20/2013	07/01/2024.
645918	T9	4	NEW JERSEY ECONOMIC DEV AUTH.....	..	..	1FE	826,320	103.217	825,736	800,000	823,592		(2,028)		5.000	4.600	MS.....	13,333	40,000	08/18/2015	03/01/2026.
647207	AP	4	NEW MEXICO MUN ENERGY ACQ.....	..	..	1FE	1,000,000	99.388	993,880	1,000,000	1,000,000				1.056	1.050	MON...	851	10,510	07/24/2014	11/01/2039.
64966M	HS	1	NEW YORK N Y.....	..	..	1FE	2,218,460	111.095	2,221,900	2,000,000	2,216,662		(1,798)		5.000	1.860	FA.....	3,056		12/07/2016	08/01/2020.
649674	JD	1	NEW YORK N Y CITY HEALTH.....	..	..	1FE	114,151	104.244	104,244	100,000	102,367		(2,048)		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	116.409	582,045	500,000	554,637		(3,793)		5.000	3.800	MN.....	4,167	25,000	06/13/2013	05/01/2028.
64990E	Y6	8	NY DORMITORY AUTH.....	..	..	1FE	1,201,630	118.932	1,189,320	1,000,000	1,173,246		(21,805)		5.000	2.370	MS.....	14,722	50,556	09/02/2015	03/15/2024.
650010	AD	3	NEW YORK ST TWY AUTH GEN.....	..	..	1FE	1,711,560	107.908	1,618,620	1,500,000	1,595,029		(39,245)		5.000	2.200	JJ.....	37,500	75,000	12/12/2013	05/01/2019.
658256	W2	4	NORTH CAROLINA ST.....	..	..	1FE	1,685,899	105.521	1,683,060	1,595,000	1,682,652		(3,247)		5.000	1.080	JD.....	6,646		12/07/2016	06/01/2018.
665245	XM	3	NORTHERN ILL UNIV REVS.....	..	1	1FE	537,928	106.369	547,800	515,000	522,115		(2,950)		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	109.374	1,093,740	1,000,000	1,021,758		(6,668)		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	116.552	2,331,040	2,000,000	2,244,161		(31,286)		5.000	3.030	JD.....	8,333	100,000	11/01/2013	12/01/2023.
679111	US	1	OKLAHOMA TRANSN AUTH.....	..	..	1FE	1,177,080	103.961	1,039,610	1,000,000	1,029,949		(29,370)		5.000	1.960	JJ.....	25,000	50,000	10/05/2011	01/01/2018.
68607V	D7	7	OREGON ST DEPT ADMINIS.....	..	..	1FE	1,236,390	111.001	1,110,010	1,000,000	1,113,291		(33,828)		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	119.480	2,748,040	2,300,000	2,699,206		(2,972)		5.000	2.520	AO.....	28,750		12/05/2016	10/01/2024.
686543	TL	3	ORLANDO & ORANGE CNTY FL EXPRESSWAY AUTH.....	..	..	1FE	721,086	105.381	632,286	600,000	633,329		(21,876)		5.000	1.250	JJ.....	15,000	30,000	11/16/2012	07/01/2018.
709224	PB	9	PENNSYLVANIA ST TURNPIKE COMM TURNPIKE.....	..	..	1FE	1,201,060	112.966	1,129,660	1,000,000	1,191,013		(10,047)		5.000	2.690	JD.....	4,167	24,167	05/25/2016	06/01/2028.
717883	TB	8	PHILADELPHIA PA SCH DIST.....	..	..	1FE	1,487,488	109.280	1,398,784	1,280,000	1,485,180		(2,308)		5.000	3.070	MS.....	8,000		10/20/2016	09/01/2026.
71883R	NU	3	PHOENIX AR CIVIC IMPT CORP WTR SYS.....	..	..	1FE	2,004,750	111.555	2,007,990	1,800,000	2,004,750				5.000	1.620	JJ.....			12/09/2016	07/01/2020.
721876	QH	6	PIMA CNTY ARIZ SWR REV.....	..	..	1FE	827,813	111.501	836,258	750,000	780,483		(8,006)		5.000	3.750	JJ.....	18,750	37,500	06/03/2010	07/01/2020.
721876	TF	7	PIMA CNTY ARIZ SWR REV.....	..	..	1FE	1,607,044	120.891	1,644,118	1,360,000	1,605,567		(1,477)		5.000	2.820	JJ.....	32,867		12/02/2016	07/01/2026.
725304	SA	8	PITTSBURGH PA WTR & SWR.....	..	..	1FE	2,841,475	113.465	2,836,625	2,500,000	2,716,044		(42,523)		5.000	3.000	MS.....	41,667	125,000	12/12/2013	09/01/2021.
725304	SB	6	PITTSBURGH PA WTR & SWR.....	..	..	1FE	3,839,614	114.176	3,887,693	3,405,000	3,701,678		(46,885)		5.000	3.300	MS.....	56,750	170,250	12/12/2013	09/01/2022.
735240	H4	8	PORT OF PORTLAND OR ARPT REV.....	..	..	1FE	1,234,970	119.553	1,195,530	1,000,000	1,198,732		(20,839)		5.000	2.400	JJ.....	25,000	50,000	03/06/2015	07/01/2025.
735389	WC	8	PORT OF SEATTLE WA REVENUE.....	..	..	1FE	1,148,100	115.624	1,156,240	1,000,000	1,126,589		(15,389)		5.000	3.040	AO.....	12,500	57,639	07/22/2015	04/01/2024.
736754	MK	5	PORTLAND ORE WTR SYS REV.....	..	..	1FE	1,524,732	117.307	1,407,684	1,200,000	1,418,389		(29,823)		5.000	2.090	AO.....	15,000	60,000	04/24/2013	10/01/2023.
736754	NW	8	PORTLAND ORE WTR SYS.....	..	..	1FE	3,811,176	117.896	3,802,146	3,225,000	3,807,257		(3,919)		5.000	1.920	AO.....	7,167		12/07/2016	04/01/2023.
744434	DH	1	PUBLIC PWR GENERATION AGY NE REVENUE.....	..	..	1FE	1,949,482	115.753	1,938,863	1,675,000	1,911,686		(25,815)		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	117.226	1,887,339	1,610,000	1,983,795		(34,501)		5.000	2.190	MS.....	26,833	49,194	01/08/2016	03/01/2026.
745190	ZP	6	PUERTO RICO HIGHWAY & TRANSPRTN REVENUE.....	..	..	1FE	157,947	104.881	157,322	150,000	157,824		(123)		5.250	4.770	JJ.....	3,938		08/09/2016	07/01/2032.
74526Q	PS	5	PUERTO RICO ELEC PWR AUTH PWR REVENUE.....	..	..	1FE	911,430	104.201	885,709	850,000	910,611		(818)		5.250	4.650	JJ.....	22,313		08/09/2016	07/01/2034.
75076P	AF	2	RAILSPLITTER TOB SETTLEME.....	..	1	1FE	508,850	101.607	508,035	500,000	500,651		(1,514)		5.000	4.680	JD.....	2,083	25,000	12/01/2010	06/01/2017.	
75076P	AG	0	RAILSPLITTER TOB SETTLEME.....	..	1	1FE	2,024,720	104.951	2,099,020	2,000,000	2,005,401		(3,602)		5.000	4.800	JD.....	8,333	100,000	12/16/2010	06/01/2018.	
765433	KD	8	RICHMOND VA PUBLIC UTILITY REVENUE.....	..	..	1FE	1,207,860	119.734	1,197,340	1,000,000	1,206,483		(1,377)		5.000	2.440	JJ.....	3,333		11/16/2016	01/15/2026.
783186	QK	8	RUTGERS ST UNIV N J.....	..	..	1FE	1,174,760	116.496	1,164,960	1,000,000	1,118,179		(16,745)		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	117.227	885,064	755,000	924,998		(2,693)		5.000	2.110	FA.....	15,729		11/02/2016	08/01/2025.
794665	FX	2	SALES TAX ASSET RECE.....	..	..	1FE	1,477,175	109.839	1,372,988	1,250,000	1,378,426		(44,987)		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	115.373	1,153,730	1,000,000	1,223,419		(3,251)		5.250	2.670	JD.....	4,375	26,250	10/28/2016	12/01/2026.
796253	3M	2	SAN ANTONIO TEX ELEC & GAS.....	..	..	1FE	1,180,100	110.292	1,102,920	1,000,000	1,107,590		(33,900)		5.000	1.420	FA.....	20,833	50,000	09/24/2014	02/01/2020.

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	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	Strat Contractual Maturity Date
796253	Z9	6	SAN ANTONIO TEX ELEC & GAS.....	.....	..	.....	1FE	901,163	114.396	857,970	750,000	860,172		(11,909)			5.000	2.940	FA.....	15,625	37,500	06/03/2013.	02/01/2025.
837123	FP	8	SOUTH CAROLINA ST PORTS AUTH.....	.....	..	.....	1FE	921,137	105.166	867,620	825,000	845,971		(13,428)			5.000	3.250	JJ.....	20,625	41,250	11/30/2010.	07/01/2018.
875161	BY	6	TAMPA FL HOSP REVENUE.....	.....	..	.....	1FE	1,213,959	114.015	1,151,552	1,010,000	1,210,927		(3,033)			5.000	2.620	JJ.....	8,136		10/19/2016.	07/01/2026.
88283L	JC	1	TEXAS TRANSN COMMN ST HWY.....	.....	..	.....	1FE	3,187,890	119.172	3,217,644	2,700,000	3,184,147		(3,743)			5.000	2.300	AO.....	33,750		12/06/2016.	04/01/2024.
88880M	AS	0	TOBACCO SETTLEMENT AUTH WA REVENUE.....	.....	..	.....	1FE	1,143,250	112.769	1,127,690	1,000,000	1,139,357		(3,893)			5.000	1.710	JD.....	4,167	25,000	11/09/2016.	06/01/2021.
88880P	CA	0	TOBACCO SETTLEMENT AUTH WA REVENUE.....	.....	..	.....	1FE	1,116,920	112.542	1,125,420	1,000,000	1,080,194		(11,020)			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	98.571	837,854	850,000	850,000					0.640	0.640	MON...	453	5,527	01/21/2015.	01/01/2033.
89602N	WL	4	TRIBOROUGH BRDG & TUNL.....	.....	..	1	1FE	1,191,010	107.250	1,072,500	1,000,000	1,055,885		(27,067)			5.000	2.130	JJ.....	25,000	50,000	10/05/2011.	01/01/2019.
91412G	VU	6	UNIVERSITY CALIF REV.....	.....	..	.....	1FE	912,480	120.095	900,713	750,000	889,899		(12,935)			5.000	2.730	MN.....	4,792	37,500	03/13/2015.	05/15/2026.
914720	RL	3	UNIVERSITY N C SYS POOL.....	.....	..	1	1FE	1,089,510	106.164	1,061,640	1,000,000	1,017,574		(9,522)			5.000	3.950	AO.....	12,500	50,000	03/14/2008.	10/01/2018.
91514A	DC	6	UNIV OF TEXAS TX UNIV REVENUES.....	.....	..	.....	1FE	1,934,835	122.190	1,832,850	1,500,000	1,899,560		(35,275)			5.000	1.950	FA.....	28,333	42,292	01/07/2016.	08/15/2026.
91514A	ES	0	UNIV OF TEXAS TX UNIV REVENUES.....	.....	..	.....	1FE	1,880,580	118.181	1,772,715	1,500,000	1,861,797		(18,783)			5.000	1.200	FA.....	28,333		07/08/2016.	08/15/2023.
92818G	KN	2	VIRGINIA ST RES AUTH.....	.....	..	.....	1FE	2,581,372	114.217	2,581,304	2,260,000	2,577,538		(3,834)			5.000	1.940	MN.....	18,833		12/06/2016.	11/01/2021.
938429	J3	2	WASHINGTON CNTY ORE SCH DIST.....	.....	..	.....	1FE	1,269,893	119.549	1,237,332	1,035,000	1,217,645		(22,119)			5.000	2.400	JD.....	2,300	51,750	07/23/2014.	06/15/2024.
93974D	WT	1	WASHINGTON ST.....	.....	..	.....	1FE	3,423,426	113.560	3,406,800	3,000,000	3,419,069		(4,356)			5.000	1.800	FA.....	69,583		12/08/2016.	08/01/2021.
93978H	FG	5	WASHINGTON ST HLTH CARE FACS AUTH.....	.....	..	.....	1FE	876,158	109.245	819,338	750,000	817,266		(23,721)			5.000	1.650	AO.....	9,375	37,500	06/23/2014.	10/01/2019.
944514	LL	0	WAYNE CNTY MICH ARPT AUTH.....	.....	..	1	1FE	2,059,360	106.397	2,127,940	2,000,000	2,016,311		(7,971)			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	116.031	1,752,068	1,510,000	1,733,739		(34,348)			5.000	2.330	JJ.....	37,750	75,500	07/01/2014.	01/01/2023.
2599999	U.S. Special Revenue & Assessment Obligations - Issuer Obligations.....			.....	..	.....		198,378,500	XXX	194,042,115	172,370,000	192,543,830		0		0	XXX	XXX	XXX	2,239,064	5,350,285	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																							
3128H6	MY	7	FEDERAL NATL MTG.....	.....	..	.....	1	141,934	102.598	143,096	139,472	139,755		(582)			4.500	4.020	MON...	523	6,276	06/30/2003.	08/01/2018.
3128K7	U5	5	FEDERAL NATL MTG.....	.....	..	.....	1	1,003,344	109.239	1,146,754	1,049,763	1,006,311		21,895			5.000	6.250	MON...	4,374	52,488	11/04/2005.	09/01/2035.
3128KG	FP	8	FEDERAL NATL MTG.....	.....	..	.....	1	197,032	106.124	203,457	191,715	197,032		(3,206)			7.000	6.000	MON...	1,118	13,420	11/30/2006.	11/01/2036.
3128LB	AZ	1	FEDERAL NATL MTG.....	.....	..	.....	1	273,651	112.947	290,133	256,874	271,533		696			6.500	4.670	MON...	1,391	16,697	05/29/2009.	05/01/2038.
3128M4	CP	6	FEDERAL NATL MTG.....	.....	..	.....	1	432,127	111.850	493,907	441,579	433,379		2,817			5.500	6.030	MON...	2,021	24,287	05/24/2007.	12/01/2036.
3128MM	CK	7	FEDERAL NATL MTG.....	.....	..	.....	1	864,152	104.880	903,860	861,796	861,801		(351)			5.000	4.870	MON...	3,591	43,090	08/24/2005.	09/01/2020.
3128P7	BH	5	FEDERAL NATL MTG.....	.....	..	.....	1	650,228	112.972	725,176	641,903	649,147		(2,210)			6.000	5.510	MON...	3,210	38,514	12/12/2005.	12/01/2025.
3128P7	CB	7	FEDERAL NATL MTG.....	.....	..	.....	1	948,299	111.818	1,032,153	923,059	944,385		(5,620)			6.500	5.580	MON...	5,000	59,999	02/28/2006.	02/01/2026.
3128PE	4N	5	FEDERAL NATL MTG.....	.....	..	.....	1	462,261	106.515	483,467	453,892	458,123		(1,676)			6.500	5.840	MON...	2,459	29,503	10/17/2006.	10/01/2021.
31292L	DN	2	FEDERAL NATL MTG.....	.....	..	.....	1	10,399,572	109.493	10,440,688	9,535,425	10,226,418		(317,262)			5.000	2.980	MON...	39,731	476,771	01/31/2014.	07/01/2041.
312942	CB	9	FEDERAL NATL MTG.....	.....	..	.....	1	3,425,045	105.569	3,497,474	3,312,974	3,400,219		(25,335)			4.000	3.330	MON...	11,043	132,519	08/31/2010.	09/01/2040.
312945	TE	8	FEDERAL NATL MTG.....	.....	..	.....	1	3,077,077	105.300	3,064,464	2,910,196	2,964,342		(22,439)			4.000	3.510	MON...	9,701	116,408	04/10/2012.	02/01/2041.
31294K	M4	4	FEDERAL NATL MTG.....	.....	..	.....	1	91,748	101.717	89,937	88,418	88,740		(871)			5.500	4.440	MON...	405	4,863	01/22/2003.	01/01/2018.
31296S	M3	7	FEDERAL NATL MTG.....	.....	..	.....	1	155,750	112.215	171,585	152,907	155,339		(1,044)			5.500	4.910	MON...	701	8,410	01/30/2004.	01/01/2034.
31297C	HD	5	FEDERAL NATL MTG.....	.....	..	.....	1	547,708	109.314	600,105	548,971	547,796		233			5.000	5.000	MON...	2,287	27,449	12/15/2004.	07/01/2034.
31297S	R6	4	FEDERAL NATL MTG.....	.....	..	.....	1	133,578	108.840	149,787	137,621	134,055		328			5.000	5.820	MON...	573	6,881	10/14/2005.	08/01/2030.
31298N	UG	8	FEDERAL NATL MTG.....	.....	..	.....	1	3,225	100.329	3,137	3,126	3,213		(34)			7.500	6.550	MON...	20	234	08/21/2001.	05/01/2031.
31307G	MD	8	FEDERAL NATL MTG.....	.....	..	.....	1	1,759,269	104.590	1,743,723	1,667,184	1,712,580		(7,068)			3.500	2.670	MON...	4,863	58,351	05/30/2014.	03/01/2029.
31307G	TL	3	FEDERAL NATL MTG.....	.....	..	.....	1	2,401,653	104.537	2,379,219	2,275,942	2,335,030		(14,721)			3.500	2.670	MON...	6,638	79,658	05/30/2014.	03/01/2029.
3132GG	AX	3	FEDERAL NATL MTG.....	.....	..	.....	1	1,105,010	105.096	1,099,157	1,045,854	1,064,861		(10,053)			4.000	3.530	MON...	3,486	41,834	04/10/2012.	08/01/2041.
3132HM	TF	8	FEDERAL NATL MTG.....	.....	..	.....	1	3,091,451	103.019	2,967,775	2,880,793	3,054,451		(83,552)			3.500	2.210	MON...	8,402	100,828	09/28/2012.	09/01/2042.
3132J9	D3	9	FEDERAL NATL MTG.....	.....	..	.....	1FE	5,778,192	102.977	5,749,045	5,582,794	5,778,192		(14,029)			3.500	2.580	MON...	16,283	195,398	05/29/2013.	04/01/2043.
3132M5	G2	2	FEDERAL NATL MTG.....	.....	..	.....	1FE	5,928,177	107.447	5,939,074	5,527,438	5,806,160		(89,901)			4.500	3.150	MON...	20,728	248,735	02/27/2014.	02/01/2044.

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
3132M6	YN	4	FEDERAL NATL MTG	1FE			1FE	4,965,425	105.281	4,932,506	4,685,054	4,868,986	(126,673)			4.000	2.910	MON	15,617	187,402	06/30/2014	05/01/2044	
3132MA	BV	2	FEDERAL NATL MTG	1			1	3,526,540	105.286	3,500,223	3,324,474	3,379,876	(35,023)			4.000	3.500	MON	11,082	132,979	10/31/2014	10/15/2044	
3132QT	QZ	2	FEDERAL NATL MTG	1			1	17,024,332	105.100	17,009,005	16,183,546	17,023,697	(635)			4.000	3.560	MON	53,945		11/23/2016	10/01/2045	
3132WG	FY	8	FEDERAL NATL MTG	1			1	7,906,986	99.401	7,887,977	7,935,504	7,907,015	29			3.000	3.010	MON	19,839		11/29/2016	09/01/2046	
3137B7	YY	9	FEDERAL NATL MTG	1FE			1FE	3,059,781	105.424	3,162,740	3,000,000	3,042,026	(6,473)			3.490	3.020	MON	10,470	104,700	03/12/2014	01/25/2024	
3137BB	BD	1	FEDERAL NATL MTG	1FE			1FE	3,604,829	104.372	3,653,020	3,500,000	3,577,165	(11,059)			3.389	2.710	MON	11,862	118,615	06/12/2014	03/25/2024	
3137BE	VH	4	FEDERAL NATL MTG	1FE			1FE	6,508,195	103.282	6,506,766	6,300,000	6,476,098	(23,193)			3.241	2.460	MON	20,418	204,183	07/30/2015	09/25/2024	
31387C	XK	2	FEDERAL NATL MTG	1			1	30,804	102.544	31,179	30,405	30,669	(2)			7.000	6.540	MON	354	2,128	06/22/2001	04/01/2031	
31389K	WT	4	FEDERAL NATL MTG	1			1	4,626	100.081	4,373	4,369	4,369	(41)			7.000	5.330	MON	36	301	09/03/2002	02/01/2017	
3138E8	K6	8	FEDERAL NATL MTG	1			1	5,655,851	103.146	5,673,545	5,500,465	5,552,004	(21,815)			3.500	3.280	MON	32,045	192,604	03/30/2012	04/01/2042	
3138LR	7M	8	FEDERAL NATL MTG	1			1	6,727,757	108.029	6,752,049	6,250,202	6,614,370	(174,361)			4.500	3.010	MON	46,529	281,259	02/11/2014	06/01/2042	
3138MK	4R	4	FEDERAL NATL MTG	1			1	4,316,667	99.909	4,111,677	4,115,398	4,199,989	(22,723)			3.000	2.610	MON	20,577	123,462	10/31/2012	11/01/2042	
3138XC	F3	1	FEDERAL NATL MTG	1			1	5,154,509	105.272	5,221,503	4,959,984	5,086,395	(52,521)			4.000	3.310	MON	32,829	198,399	03/31/2014	09/01/2043	
3138Y5	5D	4	FEDERAL NATL MTG	1			1	6,439,100	102.708	6,417,014	6,247,763	6,370,307	(79,587)			3.000	2.310	MON	31,142	187,331	09/30/2014	10/25/2029	
31390G	A5	6	FEDERAL NATL MTG	1			1	1,126	100.148	1,063	1,062	1,062	(13)			7.000	5.240	MON	11	74	09/20/2002	05/01/2017	
31402R	DD	8	FEDERAL NATL MTG	1			1	834,188	112.014	946,011	844,546	834,188	2,653			5.500	5.820	MON	7,651	46,354	01/17/2007	05/01/2035	
31403S	W5	1	FEDERAL NATL MTG	1			1	815,969	114.502	905,172	790,524	812,950	(5,111)			6.000	4.980	MON	7,889	46,733	12/09/2003	11/01/2033	
31404N	GC	4	FEDERAL NATL MTG	1			1	250,336	102.960	266,114	258,462	255,338	2,728			4.000	4.840	MON	1,691	10,338	08/24/2005	05/01/2019	
31405S	EF	7	FEDERAL NATL MTG	1			1	536,732	109.200	609,942	558,550	536,732	6,093			5.000	6.240	MON	4,648	27,921	09/29/2006	08/01/2035	
31406B	MW	7	FEDERAL NATL MTG	1			1	189,657	111.058	207,262	186,624	189,473	(139)			5.500	4.930	MON	1,708	10,262	01/11/2005	01/01/2035	
31406V	DP	8	FEDERAL NATL MTG	1			1	619,324	113.136	672,924	594,789	616,601	1,464			6.500	5.270	MON	6,428	38,646	05/31/2005	05/01/2035	
31406W	2M	5	FEDERAL NATL MTG	1			1	202,159	113.163	222,885	196,958	201,661	(1,721)			6.000	5.140	MON	1,446	11,815	06/30/2005	06/01/2035	
31409X	PU	7	FEDERAL NATL MTG	1			1	352,900	111.765	406,094	363,347	352,900	1,824			5.500	6.400	MON	3,327	19,980	07/31/2006	02/01/2036	
31410D	5Y	2	FEDERAL NATL MTG	1			1	623,733	113.136	696,206	615,368	623,733	74			6.500	5.900	MON	6,660	39,993	08/10/2006	08/01/2036	
31410P	A8	6	FEDERAL NATL MTG	1			1	128,464	105.620	132,013	124,988	128,464	(71)			7.000	5.920	MON	728	8,748	10/10/2006	08/01/2036	
31410U	YW	6	FEDERAL NATL MTG	1			1	232,121	113.132	259,845	229,681	232,121	(59)			6.000	5.450	MON	2,294	13,779	11/30/2006	09/01/2036	
31411C	KH	3	FEDERAL NATL MTG	1			1	66,175	103.185	66,014	63,976	66,175	(1,471)			7.500	6.310	MON	799	4,798	12/08/2006	11/01/2036	
31411K	R4	7	FEDERAL NATL MTG	1			1	821,894	114.626	939,610	819,716	821,894	(451)			6.000	5.780	MON	8,188	49,173	01/31/2007	01/01/2037	
31411N	5C	7	FEDERAL NATL MTG	1			1	445,833	113.201	500,857	442,446	445,833	(942)			6.000	5.630	MON	4,420	26,542	02/08/2007	02/01/2037	
31411W	AU	1	FEDERAL NATL MTG	1			1	355,930	113.351	400,295	353,144	355,930	(527)			6.000	5.630	MON	3,520	21,181	03/30/2007	04/01/2037	
31412A	U9	3	FEDERAL NATL MTG	1			1	168,662	113.136	187,019	165,304	168,662	(2,712)			6.500	5.660	MON	1,789	10,743	10/09/2007	07/01/2037	
31412R	D5	3	FEDERAL NATL MTG	1			1	5,742,166	108.272	6,192,024	5,718,933	5,742,166	(6,423)			4.500	4.260	MON	42,505	256,827	03/31/2010	03/01/2040	
31419A	DS	3	FEDERAL NATL MTG	1			1	1,190,551	113.354	1,238,645	1,092,719	1,181,990	(20,482)			6.000	3.600	MON	10,859	65,452	11/30/2010	09/01/2039	
31419J	SH	2	FEDERAL NATL MTG	1			1	7,158,894	105.998	7,688,059	7,252,956	7,187,173	28,121			4.000	4.170	MON	48,038	289,945	12/14/2010	11/01/2040	
31419K	GD	1	FEDERAL NATL MTG	1			1	5,015,279	106.277	5,451,928	5,129,900	5,054,159	31,010			4.000	4.320	MON	34,144	205,140	12/16/2010	11/01/2040	
31419L	QD	8	FEDERAL NATL MTG	1			1	1,147,660	105.167	1,185,658	1,127,402	1,138,641	(15,960)			4.000	3.660	MON	6,893	45,087	11/30/2010	12/01/2040	
2699999	U.S. Special Revenue - Residential Mortgage-Backed Securities							144,695,638	XXX	147,356,390	139,598,255	143,313,674	0	(1,110,177)	0	XXX	XXX	XXX	660,932	4,765,507	XXX	XXX	
3199999	Total - U.S. Special Revenue & Special Assessment Obligations							343,074,138	XXX	341,398,505	311,968,255	335,857,504	0	(3,243,597)	0	XXX	XXX	XXX	2,899,996	10,115,792	XXX	XXX	
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																							
00115A	AA	7	AEP TRANSMISSION CO LLC	1FE			1FE	998,030	98.276	982,760	1,000,000	998,043	13			3.100	3.120	JD	3,875		11/16/2016	12/01/2026	
00206R	AZ	5	AT&T INC	2FE			2FE	498,525	103.465	517,325	500,000	499,246	146			3.875	3.910	FA	7,319	19,375	08/15/2011	08/15/2021	
009158	AV	8	AIR PRODS & CHEMS INC	1FE			1FE	1,993,440	102.323	2,046,460	2,000,000	1,994,832	589			3.350	3.380	JJ	28,103	67,000	07/28/2014	07/31/2024	

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 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
023135 AN 6	AMAZON COM INC	1	FE	1,042,300	104.558	1,045,580	1,000,000	1,035,077	(3,814)	3.800	3.290	JD	2,744	38,000	01/21/2015	12/05/2024						
02580E CC 5	AMERICAN EXPRESS BK FSB	1	FE	2,992,650	103.035	3,091,050	3,000,000	2,999,333	908	6.000	6.030	MS	54,000	180,000	09/10/2007	09/13/2017						
0258M0 DR 7	AMERICAN EXPRESS CORP	LS	FE	499,330	99.772	498,860	500,000	499,835	225	1.550	1.590	MS	2,131	7,750	09/18/2014	09/22/2017						
03040W AL 9	AMERICAN WTR CAP CORP	1	FE	1,043,520	102.057	1,020,570	1,000,000	1,036,163	(3,872)	3.400	2.890	MS	11,333	34,000	01/21/2015	03/01/2025						
035229 DB 6	ANHEUSER BUSCH COS INC	2	FE	2,197,040	100.658	2,013,160	2,000,000	2,005,565	(32,859)	5.600	3.890	MS	37,333	112,000	07/12/2010	03/01/2017						
035240 AA 8	ANHEUSER-BUSCH	2	FE	2,140,000	107.104	2,142,084	2,000,000	2,136,351	(3,649)	6.500	1.980	JJ	16,972		12/16/2016	07/15/2018						
035242 AP 1	ANHEUSER BUSCH	1	FE	1,023,650	101.543	1,015,430	1,000,000	1,023,408	(242)	3.650	3.340	FA	15,208		11/15/2016	02/01/2026						
03524B AE 6	ANHEUSER-BUSCH	1	FE	999,750	103.370	1,033,700	1,000,000	999,817	22	3.700	3.700	FA	15,417	37,000	01/22/2014	02/01/2024						
037833 AK 6	APPLE INC	1	FE	951,660	97.774	977,740	1,000,000	967,455	4,602	2.400	2.960	MN	3,867	24,000	06/05/2013	05/03/2023						
037833 AR 1	APPLE INC	1	FE	1,046,570	102.034	1,020,340	1,000,000	1,034,120	(7,435)	2.850	2.020	MN	4,354	28,500	04/21/2015	05/06/2021						
037833 AS 9	APPLE INC	1	FE	1,998,320	102.780	2,055,600	2,000,000	1,998,711	152	3.450	3.460	MN	10,542	69,000	04/29/2014	05/06/2024						
037833 BF 6	APPLE INC	1	FE	1,010,190	100.123	1,001,230	1,000,000	1,010,030	(160)	2.700	2.490	MN	3,600		11/22/2016	05/13/2022						
037833 BG 4	APPLE INC	LS	FE	2,341,822	100.988	2,373,218	2,350,000	2,342,985	719	3.200	3.240	MN	10,027	75,200	05/06/2015	05/13/2025						
06051G DZ 9	BANK AMER FDG CORP	1	FE	4,676,355	112.396	5,057,820	4,500,000	4,556,786	(21,428)	7.625	6.990	JD	28,594	343,125	06/14/2010	06/01/2019						
06051G EU 9	BANK OF AMERICA CORP	2	FE	994,440	100.353	1,003,530	1,000,000	996,430	526	3.300	3.360	JJ	15,583	33,000	01/08/2013	01/11/2023						
06051G FB 0	BANK OF AMERICA CORP	2	FE	999,270	104.101	1,041,010	1,000,000	999,454	65	4.125	4.130	JJ	18,219	41,250	01/15/2014	01/22/2024						
06051G FD 6	BANK AMER CORP	2	FE	1,499,580	101.125	1,516,875	1,500,000	1,499,804	83	2.650	2.650	AO	9,938	39,750	03/27/2014	04/01/2019						
06406H DA 4	BANK NEW YORK MTN BK	1	FE	1,496,790	98.396	1,475,940	1,500,000	1,497,315	287	3.000	3.020	FA	15,875	45,000	02/19/2015	02/24/2025						
07330N AJ 4	BB&T BRH BKG & TR CO GLOBAL	1	FE	999,160	101.396	1,013,960	1,000,000	999,486	112	2.850	2.860	AO	7,125	28,500	02/27/2014	04/01/2021						
073902 RU 4	BEAR STEARNS COS INC	1	FE	2,048,705	105.940	2,118,800	2,000,000	2,007,124	(6,157)	7.250	6.890	FA	60,417	145,000	06/18/2008	02/01/2018						
10112R AT 1	BOSTON PPTYS LTD PARTNERS	2	FE	1,346,855	103.036	1,390,986	1,350,000	1,349,081	465	3.700	3.730	MN	6,383	49,950	11/03/2011	11/15/2018						
12189L AR 2	BURLINGTON NORTHN SANTA FA	LS	FE	249,183	105.092	262,730	250,000	249,386	72	3.750	3.780	AO	2,344	9,375	03/04/2014	04/01/2024						
124857 AE 3	CBS CORP NEW	LS	FE	413,063	105.427	433,305	411,000	412,016	(221)	4.300	4.230	FA	6,676	17,673	09/27/2011	02/15/2021						
124857 AM 5	CBS CORP NEW	2	FE	1,646,040	101.076	1,667,754	1,650,000	1,646,846	352	3.700	3.720	FA	23,063	61,050	08/11/2014	08/15/2024						
125896 BM 1	CMS ENERGY CORP	2	FE	999,260	104.065	1,040,650	1,000,000	999,470	74	3.875	0.200	MS	110,222	38,750	02/24/2014	03/01/2024						
125896 BR 0	CMS ENERGY CORP	LS	FE	1,245,638	94.891	1,186,138	1,250,000	1,245,678	40	2.950	2.990	FA	5,941		10/31/2016	02/15/2027						
12626P AJ 2	CRH AMERICA INC	2	FE	999,630	109.565	1,095,650	1,000,000	999,915	50	8.125	8.130	JJ	37,465	81,250	07/16/2008	07/15/2018						
12626P AM 5	CRH AMERICA INC	2	FE	991,720	102.123	1,021,230	1,000,000	992,720	719	3.875	3.970	MN	4,521	38,750	08/27/2015	05/18/2025						
126408 GV 9	CSX CORP	LS	FE	994,990	107.021	1,070,210	1,000,000	997,530	498	4.250	4.310	JD	3,542	42,500	05/20/2011	06/01/2021						
126408 GZ 0	CSX CORP	2	FE	995,790	103.882	1,038,820	1,000,000	996,894	392	3.700	3.750	MN	6,167	37,000	03/06/2014	11/01/2023						
126650 BW 9	CVS CAREMARK CORPORATION	LS	FE	493,420	105.728	528,640	500,000	496,782	656	4.125	4.280	MN	2,635	20,625	05/09/2011	05/15/2021						
126650 CC 2	CVS CAREMARK CORPORATION	2	FE	995,600	105.283	1,052,830	1,000,000	996,769	397	4.000	4.050	JD	2,889	40,000	12/02/2013	12/05/2023						
126650 CF 5	CVS CAREMARK CORPORATION	LS	FE	990,780	100.201	1,002,010	1,000,000	992,700	824	3.375	3.480	FA	13,031	33,750	08/07/2014	08/12/2024						
149123 BV 2	CATERPILLAR INC	LS	FE	995,330	105.316	1,053,160	1,000,000	997,716	466	3.900	3.950	MN	3,683	39,000	05/24/2011	05/27/2021						
149123 CC 3	CATERPILLAR INC DEL	LS	FE	999,830	102.717	1,027,170	1,000,000	999,874	15	3.400	3.400	MN	4,344	34,000	05/05/2014	05/15/2024						
14912L 5X 5	CATERPILLAR FINL SVCS MTN	LS	FE	499,590	104.864	524,320	500,000	499,701	37	3.750	3.750	MN	1,927	18,750	11/19/2013	11/24/2023						
14912L 6E 6	CATERPILLAR FINL SVCS MTN	1	FE	498,990	100.063	500,315	500,000	499,310	138	2.750	2.780	FA	5,003	13,750	08/13/2014	08/20/2021						
15189W AC 4	CENTERPOINT ENERGY RES CO	2	FE	498,290	103.736	518,680	500,000	499,816	209	6.125	6.170	MN	5,104	30,625	10/18/2007	11/01/2017						
15189W AG 5	CENTERPOINT ENERGY RES CO	2	FE	3,087,608	104.949	2,861,959	2,727,000	2,882,201	(36,398)	4.500	2.910	JJ	56,585	122,715	01/20/2011	01/15/2021						
166764 AT 7	CHEVRON CORPORATION	1	FE	1,000,000	98.540	985,400	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	LS	FE	2,000,000	97.979	1,959,580	2,000,000	2,000,000		2.954	2.950	MN	7,385	29,540	05/09/2016	05/16/2026						
172967 EM 9	CITIGROUP INC	1	FE	477,284	103.766	415,064	400,000	414,448	(15,958)	6.125	2.000	MN	2,722	24,500	12/05/2012	11/21/2017						
172967 HM 6	CITIGROUP INC	2	FE	1,248,075	101.672	1,270,900	1,250,000	1,249,096	382	2.550	2.580	AO	7,349	31,875	04/01/2014	04/08/2019						

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	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
172967	JP	7				2FE	499,070	98.102	490,510	500,000	499,206		82		3.300	3.320	AO	2,933	16,500	04/22/2015	04/27/2025	
176553	GP	4				1FE	1,706,652	109.987	1,671,802	1,520,000	1,606,439		(23,582)		5.000	3.220	JD	6,333	76,000	07/24/2012	06/01/2020	
189054	AU	3				2FE	2,497,675	101.989	2,549,725	2,500,000	2,498,080		206		3.500	3.510	JD	3,889	87,500	12/04/2014	12/15/2024	
19122T	AE	9				2FE	982,460	101.407	1,014,070	1,000,000	991,125		1,738		3.250	3.450	FA	11,917	32,500	08/16/2011	08/19/2021	
198280	AD	1			1	2FE	998,200	101.563	1,015,630	1,000,000	998,738		341		3.300	3.330	JD	2,750	33,000	05/19/2015	06/01/2020	
20030N	BJ	9				1FE	497,130	102.962	514,810	500,000	497,845		259		3.600	3.660	MS	6,000	18,000	02/19/2014	03/01/2024	
20030N	BL	4				1FE	2,994,920	100.973	3,029,190	3,000,000	2,995,627		460		3.375	3.390	FA	38,250	101,250	08/11/2015	02/15/2025	
202795	JC	5				1FE	1,147,447	100.258	1,152,967	1,150,000	1,148,927		509		2.150	2.190	JJ	11,401	24,725	01/06/2014	01/15/2019	
205887	BR	2	LS			2FE	805,676	100.186	852,583	851,000	818,604		4,647		3.200	3.910	JJ	11,801	27,232	02/11/2014	01/25/2023	
210518	CQ	7				1FE	796,980	106.822	801,165	750,000	760,840		(5,968)		5.650	4.750	MS	12,477	42,375	01/19/2010	09/15/2018	
210518	CR	5				1FE	1,650,320	109.103	1,636,545	1,500,000	1,543,504		(18,508)		6.125	4.670	MS	27,052	91,875	07/27/2010	03/15/2019	
216871	AE	3				1FE	497,615	104.100	520,500	500,000	498,948		241		3.875	3.930	JD	861	19,375	12/02/2010	12/15/2020	
22160K	AH	8	LS		1	1FE	997,040	98.970	989,700	1,000,000	997,786		403		2.250	2.290	FA	8,500	22,500	02/05/2015	02/15/2022	
23311R	AD	8	LS			3FE	749,190	104.750	785,625	750,000	749,691	74,132	86		5.350	5.360	MS	11,815	40,125	03/08/2010	03/15/2020	
233851	BE	3				1FE	1,646,882	100.628	1,660,362	1,650,000	1,648,058		430		2.875	2.900	MS	14,627	47,438	03/03/2014	03/10/2021	
233851	BH	6	LS			1FE	997,360	100.115	1,001,150	1,000,000	998,583		509		2.250	2.300	MS	7,375	22,500	07/24/2014	09/03/2019	
244199	BE	4				1FE	1,994,920	99.496	1,989,920	2,000,000	1,997,075		494		2.600	2.620	JD	3,322	52,000	06/05/2012	06/08/2022	
24422E	RH	4				1FE	995,490	102.347	1,023,470	1,000,000	997,665		444		3.150	3.200	AO	6,650	31,500	10/05/2011	10/15/2021	
24422E	SS	9				1FE	2,148,796	101.117	2,174,016	2,150,000	2,149,331		237		2.300	2.310	MS	14,423	49,450	09/10/2014	09/16/2019	
25179M	AH	6	LS			2FE	1,479,600	106.763	1,334,538	1,250,000	1,348,897		(46,847)		6.300	2.300	JJ	36,313	78,750	02/20/2014	01/15/2019	
25179M	AP	8				2FE	497,475	99.048	495,240	500,000	498,097		319		3.250	3.320	MN	2,076	16,250	01/21/2015	05/15/2022	
25468P	CN	4			1	1FE	987,170	101.985	1,019,850	1,000,000	993,596		1,276		2.750	2.890	FA	10,313	27,500	08/17/2011	08/16/2021	
25470D	AE	9				2FE	2,535,795	105.419	2,635,475	2,500,000	2,517,912		(3,632)		4.375	4.190	JD	4,861	109,375	08/16/2011	06/15/2021	
260003	AJ	7	LS			1FE	999,420	106.242	1,062,420	1,000,000	999,735		57		4.300	4.300	MS	14,333	43,000	02/16/2011	03/01/2021	
26441C	AN	5				2FE	999,410	103.028	1,030,280	1,000,000	999,559		52		3.750	3.750	AO	7,917	37,500	04/01/2014	04/15/2024	
26441Y	AQ	0				2FE	464,322	104.790	488,321	466,000	465,770		207		6.500	6.540	JJ	13,967	30,290	09/06/2007	01/15/2018	
26442C	AS	3				1FE	748,185	98.516	738,870	750,000	748,199		14		2.950	2.970	JD	2,889		11/14/2016	12/01/2026	
26875P	AK	7	LS			2FE	492,235	96.975	484,875	500,000	493,926		883		2.625	2.830	MS	3,865	13,125	01/22/2015	03/15/2023	
26875P	AL	5				2FE	998,440	99.610	996,100	1,000,000	999,133		253		2.450	2.470	AO	6,125	24,500	03/18/2014	04/01/2020	
26884A	BC	6				1FE	1,448,550	100.892	1,462,934	1,450,000	1,449,262		283		2.375	2.390	JD	17,219	34,438	06/16/2014	07/01/2019	
26884A	BD	4				1FE	994,500	98.913	989,130	1,000,000	995,260		478		3.375	3.440	JD	2,813	33,750	05/11/2015	06/01/2025	
29250R	AU	0	LS			2FE	498,990	103.934	519,670	500,000	499,472		99		4.200	4.220	MS	6,183	21,000	09/06/2011	09/15/2021	
29379V	AA	1				2FE	3,188,670	103.218	3,096,540	3,000,000	3,032,158		(44,969)		6.300	4.580	MS	55,650	189,000	06/04/2013	09/15/2017	
29379V	BB	8				2FE	998,110	102.826	1,028,260	1,000,000	998,584		169		3.900	3.920	FA	14,733	39,000	02/05/2014	02/15/2024	
29379V	BE	2				2FE	996,810	100.850	1,008,500	1,000,000	997,362		273		3.750	3.780	FA	14,167	37,500	10/02/2014	02/15/2025	
29379V	BH	5	LS			2FE	996,350	99.805	998,050	1,000,000	996,783		291		3.700	3.740	FA	13,978	37,000	05/04/2015	02/15/2026	
30161M	AE	3	LS			2FE	498,780	103.337	516,685	500,000	499,881		151		6.200	6.230	AO	7,750	31,000	09/25/2007	10/01/2017	
31428X	AR	7				2FE	1,853,160	111.975	1,679,625	1,500,000	1,604,406		(47,933)		8.000	4.390	JJ	55,333	120,000	03/30/2011	01/15/2019	
316773	CQ	1	LS			2FE	499,295	100.599	502,995	500,000	499,685		140		2.300	2.330	MS	3,833	11,500	02/25/2014	03/01/2019	
31677Q	BC	2			1	1FE	1,989,700	100.740	2,014,800	2,000,000	1,992,875		1,378		2.875	2.950	AO	14,375	57,500	09/02/2014	10/01/2021	
31677Q	BG	3			1	1FE	499,625	98.931	494,655	500,000	499,664		39		2.250	2.260	JD	531	5,625	06/09/2016	06/14/2021	
345397	WW	9				2FE	1,800,000	97.629	1,757,322	1,800,000	1,800,000				3.664	3.660	MS	20,702	65,952	09/03/2014	09/08/2024	
345397	XA	6				2FE	2,000,000	98.692	1,973,840	2,000,000	2,000,000				3.219	3.210	JJ	30,759	64,380	01/06/2015	01/09/2022	

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	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
34540U	AA	7	FORD MOTOR CREDIT CO.....	..	.....	2FE	1,543,893	100.556	1,558,618	1,550,000	1,548,669		1,247		2.375	2.450	JJ	16,872	36,813	01/08/2013	01/16/2018
36164Q	MS	4	GEN ELEC CAPITL.....	..	.....	1FE	711,816	103.187	853,356	827,000	735,132		19,711		2.342	5.570	MN	2,475	20,391	10/26/2015	11/15/2020
369604	BC	6	GENERAL ELEC CO.....	..	.....	1FE	991,950	103.523	1,035,230	1,000,000	999,060		961		5.250	5.350	JD	3,646	52,500	11/29/2007	12/06/2017
369604	BG	7	GENERAL ELECTRIC CO.....	..	.....	1FE	5,050,650	102.899	5,144,950	5,000,000	5,056,627		1,576		3.375	3.190	MS	52,210	101,250	11/21/2016	03/11/2024
36962G	4J	0	GENERAL ELEC CAP CORP MTN.....	..	.....	1FE	286,018	108.573	311,605	287,000	286,645		105		5.500	5.540	JJ	7,586	15,785	01/05/2010	01/08/2020
370334	BM	5	GENERAL MLS INC.....	..	.....	2FE	995,890	102.800	1,028,000	1,000,000	997,816		401		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	102.375	1,023,750	1,000,000	1,009,356		(5,129)		3.500	2.940	AO	8,653	35,000	02/06/2014	10/02/2018
38141E	C2	3	GOLDMAN SACHS GRP INC MTN.....	..	.....	1FE	998,680	102.258	1,022,580	1,000,000	998,962		117		3.850	3.860	JJ	18,501	38,500	06/30/2014	07/08/2024
38141G	GS	7	GOLDMAN SACHS GROUP INC.....	..	.....	1FE	4,145,065	112.360	3,932,600	3,500,000	3,884,350		(68,509)		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	103.434	1,034,340	1,000,000	997,716		270		4.000	4.030	MS	13,111	40,000	02/26/2014	03/03/2024
38144L	AB	6	GOLDMAN SACHS GROUP INC.....	LS	.....	1FE	3,059,865	103.085	3,092,550	3,000,000	3,005,259		(7,552)		6.250	5.970	MS	62,500	187,500	02/08/2008	09/01/2017
38145X	AA	1	GOLDMAN SACHS GROUP INC.....	LS	.....	1FE	4,029,270	102.040	4,081,600	4,000,000	4,014,130		(6,553)		2.625	2.440	JJ	44,042	105,000	08/05/2014	01/31/2019
38148L	AE	6	GOLDMAN SACHS GROUP L P.....	..	.....	1FE	1,245,975	100.244	1,253,050	1,250,000	1,246,525		346		3.750	3.780	MN	5,078	46,875	05/19/2015	05/22/2025
404280	BB	4	HSBC HOLDINGS PLC.....	..	.....	1FE	2,003,440	100.585	2,011,700	2,000,000	2,003,274		(166)		3.900	3.870	MN	7,800	39,000	05/24/2016	05/25/2026
423457	AB	6	HELMERICH & PAYNE.....	..	.....	2FE	994,250	102.846	1,028,460	1,000,000	994,909		497		4.650	4.720	MS	13,692	46,500	03/12/2015	03/15/2025
437076	BM	3	HOME DEPOT.....	LS	.....	1FE	498,775	100.117	500,585	500,000	498,790		15		3.000	3.030	AO	3,750		11/21/2016	04/01/2026
44328M	AK	0	HSBC BK PLC.....	..	.....	1FE	2,012,500	107.520	2,150,400	2,000,000	2,005,767		(1,266)		4.750	4.670	JJ	42,750	95,000	01/14/2011	01/19/2021
446438	RG	0	HUNTINGTON NATL BANK.....	..	.....	1FE	998,420	100.200	1,002,000	1,000,000	999,282		308		2.200	2.230	AO	5,500	22,000	02/26/2014	04/01/2019
446438	RM	7	HUNTINGTON NATIONAL BANK.....	LS	.....	1FE	2,646,661	99.610	2,639,665	2,650,000	2,647,807		641		2.400	2.420	AO	15,900	63,600	02/19/2015	04/01/2020
452308	AP	4	ILLINOIS TOOL WKS INC.....	..	.....	1FE	497,760	104.224	521,120	500,000	498,859		220		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	103.832	2,284,304	2,200,000	2,194,199		700		3.500	3.540	MS	25,667	77,000	02/18/2014	03/01/2024
459200	GJ	4	INTERNATIONAL BUSINESS MA.....	..	.....	1FE	1,037,830	103.031	1,030,310	1,000,000	1,003,454		(4,715)		5.700	5.190	MS	16,942	57,000	02/21/2008	09/14/2017
465685	AF	2	ITC HLDGS CORP.....	..	.....	2FE	496,675	107.531	537,655	500,000	498,814		349		5.500	5.580	JJ	12,681	27,500	12/08/2009	01/15/2020
46625H	HL	7	JPMORGAN CHASE & CO.....	LS	.....	1FE	1,993,860	109.398	2,187,960	2,000,000	1,998,266		677		6.300	6.340	AO	23,800	126,000	06/16/2009	04/23/2019
46625H	HZ	6	JPMORGAN CHASE & CO.....	LS	.....	1FE	998,890	107.760	1,077,600	1,000,000	999,453		111		4.625	4.630	MN	6,552	46,250	05/05/2011	05/10/2021
46625H	JT	8	JPMORGAN CHASE & CO.....	..	.....	1FE	3,480,470	103.509	3,622,815	3,500,000	3,485,421		1,752		3.875	3.940	FA	56,510	135,625	01/21/2014	02/01/2024
46625H	RV	4	JPMORGAN CHASE & CO.....	..	1	1FE	1,980,790	95.206	1,904,120	2,000,000	1,981,039		249		2.950	3.060	AO	14,750	5,736	11/10/2016	10/01/2026	
485260	BL	6	KANSAS GAS & ELEC CO.....	..	.....	1FE	1,176,080	110.799	1,107,990	1,000,000	1,057,936		(21,958)		6.700	4.190	JD	2,978	67,000	01/13/2011	06/15/2019
494368	BB	8	KIMBERLY CLARK CORP.....	..	.....	1FE	1,495,455	102.894	1,543,410	1,500,000	1,499,653		567		6.125	6.160	FA	38,281	91,875	07/25/2007	08/01/2017
500472	AB	1	KONINKLIJKE PHILIPS ELECT.....	..	.....	2FE	2,297,960	104.893	2,097,860	2,000,000	2,057,784		(46,727)		5.750	3.260	MS	35,139	115,000	06/17/2011	03/11/2018
500472	AF	2	KONINKLIJKE PHILIPS ELECT.....	LS	.....	2FE	1,996,610	104.152	2,083,040	2,000,000	1,998,086		327		3.750	3.770	MS	22,083	75,000	03/05/2012	03/15/2022
50076Q	AY	2	KRAFT FOODS GROUP INC.....	..	.....	2FE	499,085	100.335	501,675	500,000	499,918		190		2.250	2.280	JD	813	11,250	05/30/2012	06/05/2017
50077L	AD	8	KRAFT HEINZ FOODS CO.....	LS	1	2FE	995,620	93.903	939,030	1,000,000	995,852		232		3.000	3.050	JD	2,500	15,583	05/10/2016	06/01/2026	
501044	CH	2	KROGER CO.....	..	.....	2FE	997,490	110.734	1,107,340	1,000,000	999,181		238		6.150	6.180	JJ	28,358	61,500	01/09/2008	01/15/2020
501044	CZ	2	KROGER CO.....	..	1	2FE	999,680	100.862	1,008,620	1,000,000	999,774		43		2.950	2.950	MN	4,917	29,500	10/21/2014	11/01/2021	
534187	BB	4	LINCOLN NATL CORP IND.....	LS	.....	2FE	1,003,690	108.033	1,080,330	1,000,000	1,001,874		(367)		4.850	4.800	JD	25,193	48,500	06/22/2011	06/24/2021
539830	AT	6	LOCKHEED MARTIN CORP.....	..	.....	2FE	990,930	106.644	1,066,440	1,000,000	996,981		967		4.250	4.360	MN	5,431	42,500	11/13/2009	11/15/2019
548661	CQ	8	LOWES COS INC.....	..	.....	1FE	998,180	106.992	1,069,920	1,000,000	999,307		191		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	105.879	1,058,790	1,000,000	999,605		72		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	102.335	511,675	500,000	497,760		394		3.875	3.970	JJ	8,934	19,375	01/10/2012	01/15/2022
574599	BH	8	MASCO CORP.....	LS	.....	2FE	500,000	110.042	550,210	500,000	500,000				5.950	5.950	MS	8,760	29,750	03/05/2012	03/15/2022
58013M	EB	6	MCDONALD'S CORP.....	..	.....	2FE	498,990	103.252	516,260	500,000	499,824		212		5.800	5.840	AO	6,122	29,000	10/01/2012	10/15/2017

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 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
58013M	EE	0	MC DONALDS CORP MED TERM N			2FE	1,999,840	104.236	2,084,720	2,000,000	1,999,977		18		5.350	5.350	MS	35,667	107,000	02/26/2008	03/01/2018	
589331	AN	7	MERCK & CO INC			1FE	993,690	108.775	1,087,750	1,000,000	998,121		689		5.000	5.080	JD	25,139	50,000	06/22/2009	06/30/2019	
58933Y	AR	6	MERCK & CO INC NEW			1FE	998,350	98.076	980,760	1,000,000	998,628		149		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	102.477	2,049,540	2,000,000	1,999,878		14		3.600	3.600	AO	16,200	72,000	04/07/2014	04/10/2024	
59217G	AX	7	MET LIFE GLOB FUNDING INC			1FE	1,998,980	100.137	2,002,740	2,000,000	1,999,349		97		3.000	3.000	JJ	28,500	60,000	01/03/2013	01/10/2023	
59562V	AT	4	BERKSHIRE HATHAWAY ENERGY			1FE	2,994,570	105.207	3,156,210	3,000,000	2,999,146		642		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	95.862	2,396,550	2,500,000	2,419,886		1,261		2.000	2.710	AO	8,750		11/29/2016	10/28/2021	
61166W	AU	5	MONSANTO CO NEW			1FE	1,998,800	99.920	1,998,400	2,000,000	1,999,080		105		3.375	3.380	JJ	31,125	67,500	06/26/2014	07/15/2024	
617446	6Q	7	MORGAN STANLEY			1FE	835,000	105.594	1,055,940	1,000,000	969,269		22,246		6.625	9.290	AO	16,563	66,250	10/29/2008	04/01/2018	
61746B	DJ	2	MORGAN STANLEY			1FE	1,010,040	102.288	1,022,880	1,000,000	1,006,613		(944)		3.750	3.620	FA	13,125	37,500	02/27/2013	02/25/2023	
61746B	DM	5	MORGAN STANLEY			1FE	1,494,480	100.552	1,508,280	1,500,000	1,497,636		1,101		2.500	2.570	JJ	16,354	37,500	01/21/2014	01/24/2019	
61746B	DQ	6	MORGAN STANLEY			1FE	2,626,786	102.696	2,721,444	2,650,000	2,632,131		2,063		3.875	3.980	AO	17,685	102,688	04/23/2014	04/29/2024	
61746B	ED	4	MORGAN STANLEY			1FE	1,243,613	98.688	1,233,600	1,250,000	1,243,759		147		2.625	2.730	MN	4,010		11/14/2016	11/17/2021	
61747Y	CG	8	MORGAN STANLEY			1FE	997,690	111.573	1,115,730	1,000,000	999,296		264		7.300	7.330	MN	9,881	73,000	05/08/2009	05/13/2019	
61761J	VL	0	MORGAN STANLEY			1FE	2,445,737	101.114	2,477,293	2,450,000	2,446,541		375		3.700	3.720	AO	17,123	90,650	10/20/2014	10/23/2024	
637432	KT	1	NATIONAL RURAL UTILS COOP			1FE	997,770	104.566	1,045,660	1,000,000	999,699		263		5.450	5.470	FA	22,708	54,500	01/15/2008	02/01/2018	
637432	NG	6	NATIONAL RURAL UTILS COOP			1FE	997,620	101.010	1,010,100	1,000,000	997,859		206		3.250	3.270	MN	5,417	32,861	10/20/2015	11/01/2025	
63946B	AD	2	NBC UNIVERSAL INC			1FE	1,996,900	109.716	2,194,320	2,000,000	1,998,788		326		5.150	5.170	AO	17,453	103,000	04/27/2010	04/30/2020	
65364U	AK	2	NIAGARA MOHAWK PWR CORP	LS		1FE	999,990	101.139	1,011,390	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	LS		1FE	999,530	100.433	1,004,330	1,000,000	999,789		94		2.350	2.360	MS	7,638	23,500	02/25/2014	03/04/2019	
655844	BJ	6	NORFOLK SOUTHERN CORP			2FE	999,370	100.862	1,008,620	1,000,000	994,040		1,030		3.000	3.120	AO	7,500	30,000	03/12/2012	04/01/2022	
664397	AK	2	EVERSOURCE ENERGY			2FE	1,930,280	97.917	1,958,340	2,000,000	1,945,730		7,594		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	105.719	2,114,380	2,000,000	1,999,911		54		5.750	5.750	JJ	53,028	115,000	07/10/2008	07/15/2018	
665501	AJ	1	NORTHERN NAT GAS CO DEL			1FE	1,999,560	101.733	2,034,660	2,000,000	1,999,845		31		4.250	4.250	JD	7,083	85,000	04/15/2011	06/01/2021	
665859	AM	6	NORTHERN TR CORP			1FE	999,860	104.105	1,041,050	1,000,000	999,929		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	98.913	494,565	500,000	499,168		138		2.375	2.400	FA	4,915	11,875	07/30/2012	08/02/2022	
68233J	AZ	7	ONCOR ELEC DELIVERY			1FE	2,044,342	98.661	2,022,551	2,050,000	2,045,231		503		2.950	2.980	AO	15,119	60,475	03/19/2015	04/01/2025	
693304	AL	1	PECO ENERGY CO			1FE	499,160	104.307	521,535	500,000	499,877		99		5.350	5.370	MS	8,917	26,750	02/25/2008	03/01/2018	
693304	AU	1	PECO ENERGY CO			1FE	1,999,440	96.531	1,930,620	2,000,000	1,999,469		29		1.700	1.700	MS	9,444		09/14/2016	09/15/2021	
693476	BL	6	PNC FUNDING CORP			1FE	497,280	107.064	535,320	500,000	498,878		281		4.375	4.440	FA	8,507	21,875	08/04/2010	08/11/2020	
69353R	CH	9	PNC BK N A PITTSBURGH PA			1FE	1,996,040	100.770	2,015,400	2,000,000	1,998,303		790		2.200	2.240	JJ	18,700	44,000	01/23/2014	01/28/2019	
69353R	DD	7	PNC BK N A PITTSBURGH PA			1FE	1,495,320	100.622	1,509,330	1,500,000	1,497,609		918		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	100.905	2,018,100	2,000,000	1,999,164		286		2.400	2.410	AO	9,733	48,000	09/15/2014	10/18/2019	
69362B	AW	2	PSEG POWER			2FE	995,720	107.079	1,070,790	1,000,000	998,343		451		5.125	5.180	AO	10,819	51,250	03/29/2010	04/15/2020	
695114	CM	8	PACIFICORP			1FE	2,545,257	105.707	2,695,529	2,550,000	2,547,728		459		3.850	3.870	JD	4,363	98,175	05/09/2011	06/15/2021	
70109H	AL	9	PARKER-HANNIFIN CORP			1FE	997,800	101.345	1,013,450	1,000,000	998,206		196		3.300	3.320	MN	3,667	33,000	11/18/2014	11/21/2024	
713448	BN	7	PEPSICO INC			1FE	1,993,300	107.448	2,148,960	2,000,000	1,997,639		709		4.500	4.540	JJ	41,500	90,000	01/11/2010	01/15/2020	
713448	CT	3	PEPSICO INC			1FE	1,344,384	96.693	1,305,356	1,350,000	1,345,217		503		2.750	2.790	AO	6,291	37,125	04/27/2015	04/30/2025	
713448	DC	9	PEPSICO INC			1FE	998,920	100.017	1,000,170	1,000,000	999,172		208		2.150	2.170	AO	4,599	21,500	10/08/2015	10/14/2020	
72650R	BF	8	PLAINS ALL AMERN PIP			2FE	748,815	95.799	718,493	750,000	749,084		100		3.600	3.610	MN	4,500	27,000	09/02/2014	11/01/2024	
74005P	AY	0	PRAXAIR INC	LS		1FE	995,500	106.875	1,068,750	1,000,000	997,895		450		4.050	4.100	MS	11,925	40,500	03/01/2011	03/15/2021	
74005P	BN	3	PRAXAIR INC			1FE	1,992,340	96.903	1,938,060	2,000,000	1,993,646		694		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	100.175	1,502,625	1,500,000	1,500,195		(45)		2.250	2.240	JD	1,500	33,750	09/16/2015	06/15/2020	

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	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
74456Q AX 4	PUBLIC SVC ELEC GAS CO MT.....		..	..	..	1FE	997,480	104.238	1,042,380	1,000,000	998,989		257		3.500	3.530	FA.....	13,222	35,000	08/03/2010.	08/15/2020.
755111 AU 5	RAYTHEON CO.....		..	..	..	1FE	1,624,815	109.390	1,690,076	1,545,000	1,562,670	(8,306)			6.400	5.770	JD.....	4,395	98,880	07/30/2007.	12/15/2018.
755111 BR 1	RAYTHEON CO.....		..	..	..	1FE	997,550	106.591	1,065,910	1,000,000	999,192		236		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	107.839	539,195	500,000	499,973		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	102.820	514,100	500,000	499,967		23		3.800	3.800	MN.....	2,428	19,000	05/02/2011.	05/15/2018.
760761 AD 8	REPUBLIC SVCS INC.....		..	..	..	2FE	499,970	111.017	555,085	500,000	499,981		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	103.146	515,730	500,000	499,179		159		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	104.297	2,085,940	2,000,000	2,018,942	(2,406)			3.650	3.490	JD.....	9,083	73,000	08/27/2015.	12/01/2023.
822582 AM 4	SHELL INTERNATIONAL FIN		LS..	..	..	1FE	995,280	106.577	1,065,770	1,000,000	998,250		493		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	97.718	2,633,500	2,695,000	2,643,763		911		2.375	2.740	FA.....	23,113		11/18/2016.	08/21/2022.
82620K AE 3	SIEMENS FINANCIER .....		..	..	..	1FE	1,994,920	99.962	1,999,240	2,000,000	1,995,624		445		3.250	3.280	MN.....	38,639	32,500	05/18/2015.	05/27/2025.
828807 CF 2	SIMON PPTY GROUP LP.....		..	..	..	1FE	249,013	106.936	267,340	250,000	249,557		95		4.375	4.420	MS.....	3,646	10,938	08/09/2010.	03/01/2021.
828807 CS 4	SIMON PPTY GROUP LP.....		LS..	..	..	1FE	1,646,766	100.992	1,666,368	1,650,000	1,647,439		284		3.375	3.390	AO.....	13,922	55,688	09/03/2014.	10/01/2024.
828807 CY 1	SIMON PROPERTY GROUP LP.....		..	..	..	1FE	249,343	98.207	245,518	250,000	249,347		5		3.250	3.280	MN.....	1,038		11/15/2016.	11/30/2026.
842434 CM 2	SOUTHERN CALIF GAS C.....		..	..	1	1FE	996,340	101.162	1,011,620	1,000,000	997,086		329		3.150	3.190	MS.....	9,275	31,500	09/08/2014.	09/15/2024.
84756N AC 3	SPECTRA ENERGY PARTNERS .....		..	..	..	2FE	499,145	101.249	506,245	500,000	499,689		172		2.950	2.980	MS.....	3,933	14,750	09/16/2013.	09/25/2018.
84756N AD 1	SPECTRA ENERGY PARTNERS .....		..	..	..	2FE	2,636,040	106.231	2,655,775	2,500,000	2,603,037	(12,075)			4.750	4.080	MS.....	34,965	118,750	03/24/2014.	03/15/2024.
857477 AG 8	STATE STR CORP.....		..	..	..	1FE	1,494,825	107.015	1,605,225	1,500,000	1,497,558		521		4.375	4.410	MS.....	20,781	65,625	03/02/2011.	03/07/2021.
871829 AZ 0	SYSCO CORP.....		..	..	..	2FE	1,515,499	101.126	1,521,946	1,505,000	1,515,410	(89)			3.750	3.650	AO.....	14,109	37,813	11/22/2016.	10/01/2025.
882384 AA 8	TEXAS EASTN TRANSMISSION.....		..	..	..	2FE	995,980	102.620	1,026,200	1,000,000	999,633		495		6.000	6.050	MS.....	17,667	60,000	09/06/2007.	09/15/2017.
884903 BK 0	THOMSON REUTERS CORP.....		..	..	..	2FE	1,045,548	103.693	1,088,777	1,050,000	1,047,662		439		3.950	4.000	MS.....	10,484	41,475	09/28/2011.	09/30/2021.
88579Y AR 2	3M CO.....		LS..	..	..	1FE	996,150	100.489	1,004,890	1,000,000	996,622		339		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	106.908	1,603,620	1,500,000	1,498,144		523		4.875	4.910	MS.....	21,531	73,125	03/03/2010.	03/15/2020.
887317 AK 1	TIME WARNER INC.....		..	..	..	2FE	989,430	106.782	1,067,820	1,000,000	994,884		1,061		4.750	4.880	MS.....	12,139	47,500	03/30/2011.	03/29/2021.
88732J AH 1	TIME WARNER CABLE INC.....		..	..	..	2FE	971,820	101.397	1,013,970	1,000,000	998,652		3,902		5.850	6.260	MN.....	9,750	58,500	06/05/2008.	05/01/2017.
88732J AS 7	TIME WARNER CABLE INC.....		..	..	..	2FE	993,480	112.525	1,125,250	1,000,000	998,049		759		8.250	8.340	AO.....	20,625	82,500	03/23/2009.	04/01/2019.
89236T CF 0	TOYOTA MOTOR CREDIT CORP .....		..	..	..	1FE	999,250	98.944	989,440	1,000,000	999,511		146		2.150	2.160	MS.....	6,510	21,500	03/09/2015.	03/12/2020.
90131H AE 5	21ST CENY FOX AMER.....		..	..	..	2FE	1,241,488	100.955	1,261,938	1,250,000	1,242,629		810		3.700	3.780	MS.....	13,618	46,250	08/11/2015.	09/15/2024.
90131H AQ 8	21ST CENTURY FOX AMERICA		LS..	..	..	2FE	2,236,050	106.999	2,407,478	2,250,000	2,243,207		1,466		4.500	4.580	FA.....	38,250	101,250	02/09/2011.	02/15/2021.
904764 AM 9	UNILEVER CAP CORP.....		LS..	..	..	1FE	1,993,220	107.830	2,156,600	2,000,000	1,996,864		684		4.250	4.290	FA.....	33,292	85,000	02/07/2011.	02/10/2021.
907818 DA 3	UNION PACIFIC CORP.....		..	..	..	1FE	747,458	106.457	798,428	750,000	749,507		282		5.700	5.740	FA.....	16,150	42,750	01/31/2008.	08/15/2018.
907818 DG 0	UNION PACIFIC CORP.....		..	..	..	1FE	995,250	105.576	1,055,760	1,000,000	997,911		461		4.000	4.050	FA.....	16,667	40,000	07/28/2010.	02/01/2021.
907818 DM 7	UNION PACIFIC CORP.....		LS..	..	..	1FE	999,430	100.836	1,008,360	1,000,000	999,644		53		2.950	2.950	JJ.....	13,603	29,500	06/06/2012.	01/15/2023.
907818 ED 6	UNION PACIFIC CORP.....		..	..	..	1FE	1,019,560	101.284	1,012,840	1,000,000	1,017,535	(1,745)			3.250	3.010	FA.....	12,278	37,556	10/26/2015.	08/15/2025.
91159H HA 1	U S BANCORP MTNS BK ENT.....		..	..	..	1FE	1,494,285	106.961	1,604,415	1,500,000	1,497,195		570		4.125	4.170	MN.....	6,359	61,875	05/19/2011.	05/24/2021.
913017 BR 9	UNITED TECHNOLOGIES CORP		LS..	..	..	1FE	995,010	107.973	1,079,730	1,000,000	998,162		507		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	102.690	1,026,900	1,000,000	1,000,646	(108)			3.100	3.080	JD.....	2,583	31,000	02/10/2014.	06/01/2022.
913017 CH 0	UNITED TECHNOLOGIES.....		LS..	..	1	1FE	2,345,277	95.707	2,249,115	2,350,000	2,345,346		69		2.650	2.670	MN.....	10,379		10/27/2016.	11/01/2026.	
92343V AL 8	VERIZON COMMUNICATIONS.....		..	..	..	1FE	997,560	104.266	1,042,660	1,000,000	999,657		289		5.500	5.530	FA.....	20,778	55,000	02/07/2008.	02/15/2018.
92343V BY 9	VERIZON COMMUNICATIONS .....		..	..	..	2FE	998,380	104.328	1,043,280	1,000,000	998,765		144		4.150	4.170	MS.....	12,219	41,500	03/10/2014.	03/15/2024.
925524 BG 4	VIACOM INC.....		..	..	..	2FE	1,229,000	104.417	1,305,213	1,250,000	1,240,082		2,108		4.500	4.710	MS.....	18,750	56,250	02/14/2011.	03/01/2021.
92553P AJ 1	VIACOM INC.....		..	..	..	2FE	491,805	102.494	512,470	500,000	495,531		799		3.875	4.070	JD.....	861	19,375	12/07/2011.	12/15/2021.
92553P AX 0	VIACOM INC.....		LS..	..	..	2FE	495,960	96.632	483,160	500,000	496,941		358		3.875	3.970	AO.....	4,844	19,375	03/04/2014.	04/01/2024.

E10.11

SCHEDULE D - PART 1

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

E10.12

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 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
927804	FC	3	VIRGINIA ELEC & PWR CO.....	..	..	2FE	996,120	103.161	1,031,610	1,000,000	999,647		477		5.950	6.000	MS.....	17,519	59,500	09/06/2007.	09/15/2017.
927804	FS	8	VIRGINIA ELEC & PWR CO .....	..	..	1FE	1,974,260	99.232	1,984,640	2,000,000	1,977,292		2,325		3.100	3.250	MN.....	7,922	62,000	09/15/2015.	05/15/2025.
92857W	AE	0	VODAFONE GROUP PLC .....	..	..	2FE	1,889,633	103.926	1,818,705	1,750,000	1,781,241		(19,447)		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	104.167	1,041,670	1,000,000	999,410		513		5.750	5.800	FA.....	23,958	57,500	01/28/2008.	02/01/2018.
929903	DT	6	WACHOVIA CORP.....	..	..	1FE	1,493,655	101.759	1,526,385	1,500,000	1,499,628		785		5.750	5.800	JD.....	3,833	86,250	06/05/2007.	06/15/2017.
931142	CG	6	WAL MART STORES INC.....	..	..	1FE	970,580	101.163	1,011,630	1,000,000	998,985		3,777		5.375	5.770	AO.....	12,840	53,750	07/30/2007.	04/05/2017.
931142	CJ	0	WAL MART STORES INC.....	..	..	1FE	1,046,050	105.048	1,050,480	1,000,000	1,006,398		(5,405)		5.800	5.200	FA.....	21,911	58,000	01/23/2008.	02/15/2018.
931142	DP	5	WAL-MART STORES INC.....	..	..	1FE	2,035,170	102.589	2,051,780	2,000,000	2,035,590		(149)		3.300	3.020	AO.....	12,650	33,000	11/18/2016.	04/22/2024.
94106L	AZ	2	WASTE MGMT INC DEL.....	..	..	2FE	1,994,960	103.511	2,070,220	2,000,000	1,996,135		452		3.500	3.530	MN.....	8,944	70,000	05/05/2014.	05/15/2024.
94974B	EV	8	WELLS FARGO CO MTN .....	..	..	1FE	997,930	107.270	1,072,700	1,000,000	999,006		207		4.600	4.620	AO.....	11,500	46,000	03/22/2011.	04/01/2021.
94974B	GA	2	WELLS FARGO CO MTN.....	..	..	1FE	1,645,545	98.492	1,625,118	1,650,000	1,646,448		399		3.300	3.330	MS.....	16,940	54,450	09/02/2014.	09/09/2024.
94974B	GH	7	WELLS FARGO CO MTN .....	..	..	1FE	2,491,650	96.243	2,406,075	2,500,000	2,493,024		746		3.000	3.030	FA.....	27,500	75,000	02/11/2015.	02/19/2025.
95709T	AL	4	WESTAR ENERGY INC.....	..	..	1FE	999,990	100.188	1,001,880	1,000,000	1,000,000		7		3.250	3.250	JD.....	2,708	34,125	11/05/2015.	12/01/2025.
96950F	AD	6	WILLIAMS PARTNERS L P.....	LS...	..	2FE	2,000,690	107.416	2,148,320	2,000,000	2,000,318		(89)		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	101.044	1,010,440	1,000,000	998,413		185		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	99.780	1,347,030	1,350,000	1,349,636				2.600	2.600	MS.....	3,218		11/28/2016.	03/15/2022.
01626P	AB	2	ALIMENTATION COUCHE.....	..	..	2FE	132,553	104.043	131,094	126,000	130,276		(1,453)		3.319	2.070	MN.....	705	4,182	05/29/2015.	11/01/2019.
01626P	AD	8	ALIMENTATION COUCHE.....	..	..	2FE	791,622	107.378	794,597	740,000	774,492		(8,960)		4.214	2.850	FA.....	11,363	31,184	01/14/2015.	08/21/2020.
02135Z	AS	5	ALTALINK LP.....	..	..	1FE	784,809	98.644	773,369	784,000	784,808		(2)		3.717	3.710	JD.....	2,322		11/28/2016.	12/03/2046.
02137P	AE	6	ALTALINK LP .....	..	..	2FE	1,074,112	99.081	1,064,130	1,074,000	1,074,085		(15)		2.244	2.240	MS.....	7,723	24,101	03/03/2015.	03/07/2022.
05565Q	CK	2	BP CAP MKTS P L C.....	..	..	1FE	470,000	105.054	493,754	470,000	470,000				3.497	3.490	MN.....	2,406	16,436	11/05/2013.	11/09/2020.
05590H	AR	8	BMW CDA INC.....	..	..	1FE	499,845	99.526	497,630	500,000	499,853		8		1.780	1.780	AO.....	1,809		10/12/2016.	10/19/2020.
06367X	KF	7	BANK MONTREAL QUE.....	A	..	1FE	1,380,738	100.973	1,394,437	1,381,000	1,380,800		51		2.100	2.100	AO.....	6,847	29,001	10/01/2015.	10/06/2020.	
06367X	VK	4	BANK OF MONTREAL.....	..	..	1FE	8,088,127	99.744	8,009,443	8,030,000	8,082,162		(5,964)		1.880	1.720	MS.....	38,570	75,482	06/24/2016.	03/31/2021.
06367X	YL	9	BANK MONTREAL.....	..	..	1FE	1,399,930	98.101	1,373,414	1,400,000	1,399,946		16		1.610	1.610	AO.....	4,014		10/24/2016.	10/28/2021.
06368A	AA	8	BANK OF MONTREAL.....	..	..	1FE	749,873	99.312	744,840	750,000	749,873		1		2.700	2.700	JD.....	1,280		12/07/2016.	12/09/2026.
064151	BL	6	BANK NOVA SCOTIA HALIFAX .....	..	..	1FE	4,083,840	101.160	4,046,400	4,000,000	4,079,463		(4,377)		2.130	1.530	JD.....	3,979	42,600	10/18/2016.	06/15/2020.
064151	PQ	0	BANK NOVA SCOTIA.....	..	..	1FE	3,998,880	99.228	3,969,120	4,000,000	3,998,898		18		1.900	1.900	JD.....	6,264		11/29/2016.	12/02/2021.
064151	QE	6	BANK NOVA SCOTIA.....	..	..	1FE	1,499,745	98.987	1,484,805	1,500,000	1,499,747		2		2.620	2.620	JD.....	3,239		11/29/2016.	12/02/2026.
07813Z	BG	8	BELL CANADA.....	..	..	2FE	525,020	104.010	520,050	500,000	524,030		(990)		3.150	2.060	MS.....	4,090		10/17/2016.	09/29/2021.
07813Z	BS	2	BELL CANADA .....	..	..	2FE	1,066,705	102.483	1,097,593	1,071,000	1,067,407		564		3.000	3.060	AO.....	7,944	32,306	09/28/2015.	10/03/2022.
07813Z	BT	0	BELL CANADA .....	..	..	2FE	1,129,736	102.454	1,161,828	1,134,000	1,130,037		301		3.550	3.590	MS.....	13,456	20,349	02/24/2016.	03/02/2026.
07813Z	BU	7	BELL CANADA.....	..	..	2FE	1,367,315	98.809	1,353,683	1,370,000	1,367,530		215		2.000	2.040	AO.....	10,660		08/09/2016.	10/01/2021.
11282Z	AL	2	BROOKFIELD REN ENG.....	..	..	2FE	1,999,000	98.043	1,960,860	2,000,000	1,999,008		8		3.630	3.630	JJ.....	28,244		08/09/2016.	01/15/2027.
126462	AB	6	CT REAL ESTATE INV TRUST .....	..	..	2FE	728,000	99.972	727,796	728,000	728,000				3.527	3.520	JD.....	1,622	25,677	06/01/2015.	06/09/2025.
131253	AL	0	CALLOWAY REIT .....	..	..	2FE	350,846	105.104	346,843	330,000	344,641		(3,851)		4.050	2.730	JJ.....	5,717	13,365	05/12/2015.	07/27/2020.
131253	AM	8	CALLOWAY REIT.....	..	..	2FE	302,626	103.768	293,663	283,000	298,559		(2,168)		3.985	3.030	MN.....	997	11,278	01/30/2015.	05/30/2023.
131253	AT	3	CALLOWAY REIT.....	..	..	2FE	680,844	98.058	664,833	678,000	680,349		(294)		3.556	3.500	FA.....	9,776	24,110	03/17/2015.	02/06/2025.
13321L	AG	3	CAMECO CORP.....	..	..	2FE	944,935	106.916	871,365	815,000	871,410		(20,093)		5.670	2.950	MS.....	15,446	46,211	03/05/2013.	09/02/2019.
13595Z	Z6	6	CIBC.....	..	..	1FE	3,937,220	100.201	3,932,889	3,925,000	3,936,923		(582)		1.850	1.750	JJ.....	34,018	50,875	08/24/2016.	07/14/2020.
13596Z	BC	8	CANADIAN IMPERIAL BANK .....	..	..	1FE	1,749,090	99.822	1,746,885	1,750,000	1,749,210		120		1.900	1.910	AO.....	6,120	16,625	04/21/2016.	04/26/2021.
13596Z	DN	2	CANADIAN IMPERIAL BANK .....	..	..	1FE	2,498,925	98.563	2,464,075	2,500,000	2,498,925				1.640	1.640	JJ.....	19,433		07/07/2016.	07/12/2021.

SCHEDULE D - PART 1

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

1	2		Codes			6	7	8 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
136375	BP	6	CANADIAN NATL RY CO.....	A		1FE	498,415	103.922	519,610	500,000	499,833		182		5.850	5.890	MN	3,738	29,250	09/19/2007	11/15/2017	
136375	BV	3	CANADIAN NATL RY CO.....	A	1	1FE	993,390	101.302	1,013,020	1,000,000	996,520		643		2.850	2.920	JD	1,267	28,500	11/07/2011	12/15/2021	
136375	CG	5	CANADIAN NATL RY CO.....		1	1FE	799,345	104.139	835,195	802,000	799,406		48		3.950	3.960	MS	8,839	31,679	09/14/2015	09/22/2045	
14046Z	AA	7	CAPITAL POWER			2FE	149,825	104.243	156,365	150,000	149,936		28		4.850	4.870	FA	2,627	7,275	02/15/2012	02/21/2019	
17039A	AF	3	CHOICE PPTYS REAL ES		1	2FE	485,148	104.330	479,918	460,000	483,533		(1,615)		4.055	3.360	MN	1,958	18,653	04/14/2016	11/24/2025	
17039A	AG	1	CHOICE PPTYS REAL ES.....		1	2FE	599,000	101.355	607,116	599,000	599,000				3.196	3.190	MS	6,084	9,572	03/01/2016	03/07/2023	
23384N	AN	7	DAIMLER CDA FIN INC.....			1FE	1,993,974	99.828	2,001,551	2,005,000	1,998,758		3,465		1.420	1.600	AO	7,098	28,471	08/11/2015	10/02/2018	
23384N	AV	9	DAIMLER CANADA FINANCE.....			1FE	1,373,615	99.084	1,361,414	1,374,000	1,373,651		35		1.910	1.910	JJ	12,623		07/05/2016	07/08/2021	
25675T	AA	5	DOLLARAMA INC.....			2FE	1,262,348	102.478	1,260,479	1,230,000	1,246,807		(8,895)		3.095	2.320	MN	5,994	38,069	03/31/2015	11/05/2018	
25675T	AD	9	DOLLARAMA INC.....			2FE	1,589,000	99.884	1,587,157	1,589,000	1,589,000				2.337	2.330	JJ	16,448		07/19/2016	07/22/2021	
290876	AC	5	EMERA INC.....			2FE	928,000	99.179	920,381	928,000	928,000				2.900	2.900	JD	1,183	13,456	06/09/2016	06/16/2023	
29250Z	AT	5	ENBRIDGE PIPELINES INC			2FE	721,908	103.645	749,353	723,000	722,026		94		3.450	3.460	MS	6,477	24,961	09/24/2015	09/29/2025	
316701	AA	9	FIFTH AVENUE LP			1FE	374,420	105.393	394,612	374,420	374,420				4.710	4.710	FA	7,140	17,635	07/20/2011	08/05/2021	
34527A	BQ	2	FORD CR CDA LTD.....			2FE	1,268,223	102.482	1,265,653	1,235,000	1,266,657		(1,566)		3.140	2.060	JD	1,918	3,925	12/13/2016	06/14/2019	
34959Z	AB	8	FORTISBC ENERGY.....			1FE	441,000	91.000	401,311	441,000	441,000				3.375	3.370	AO	3,283	14,884	04/08/2015	04/13/2045	
35085Z	BG	0	407 INTERNATIONAL INC			1FE	1,288,207	101.879	1,314,239	1,290,000	1,288,293		21		3.980	3.980	MS	15,885	51,342	09/06/2012	09/11/2052	
37185Z	AG	6	GENESIS DIRECT INC			1FE	1,064,000	100.111	1,065,181	1,064,000	1,064,000				1.699	1.690	AO	3,874	18,077	04/16/2015	04/15/2020	
37185Z	AK	7	GENESIS TR II.....			1FE	800,000	100.502	804,016	800,000	800,000				1.675	1.670	MS	3,924	13,308	09/10/2015	09/17/2018	
37638Z	BG	8	GLACIER CREDIT CARD TR			1FE	900,000	101.055	909,495	900,000	900,000				2.237	2.230	MS	5,728	20,133	06/18/2015	09/20/2020	
39138C	AD	8	GREAT WEST LIFECO INC.....			1FE	309,615	131.162	296,426	226,000	307,043		(2,573)		6.670	3.710	MS	4,213	7,537	04/07/2016	03/21/2033	
39138C	AF	3	GREAT-WEST LIFECO INC			1FE	492,169	126.909	475,909	375,000	489,927		(2,241)		5.998	3.950	MN	2,858	22,493	04/04/2016	11/16/2039	
40427H	SZ	7	HSBC BANK CDA			1FE	1,139,377	100.971	1,150,060	1,139,000	1,139,242		(124)		2.078	2.060	MN	2,354	23,668	11/25/2015	11/26/2018	
404280	BE	8	HSBC HOLDINGS PLC.....	LS		1FE	1,500,000	99.629	1,494,435	1,500,000	1,500,000				3.196	3.190	JD	3,556		11/29/2016	12/05/2023	
43562Z	AE	2	HOLLIS RECEIV TERM TRST			1FE	672,000	100.133	672,894	672,000	672,000				1.788	1.780	FA	4,179	12,015	02/18/2015	02/26/2020	
448055	AM	5	HUSKY ENERGY INC.....			2FE	275,587	100.822	278,269	276,000	275,676		58		3.550	3.560	MS	2,980	9,088	10/06/2016	03/12/2025	
44882C	AE	4	HYDRO OTTAWA HLDG.....			2FE	425,000	94.277	400,677	425,000	425,000				3.639	3.630	FA	6,441	15,466	01/28/2015	02/02/2045	
449586	AA	4	IGM FINANCIAL INC.....			1FE	489,799	111.888	453,146	405,000	442,505		(15,764)		7.350	3.080	AO	6,951	29,768	11/20/2013	04/08/2019	
45823Z	AA	0	INTACT FINANCIAL CORPORAT.....			1FE	1,108,250	109.458	1,094,580	1,000,000	1,091,749		(16,501)		5.410	1.860	MS	17,934	27,050	06/29/2016	09/03/2019	
45834Z	AA	7	INTER PIPELINE LTD			2FE	358,884	110.635	355,138	321,000	354,599		(4,285)		4.967	2.270	FA	6,599	7,972	06/08/2016	02/02/2021	
45834Z	AD	1	INTER PIPELINE LTD.....			2FE	295,213	104.887	292,635	279,000	290,214		(3,028)		3.448	2.260	JD	4,349	9,620	04/29/2015	07/20/2020	
53947Z	BT	3	LOBLAW COS LTD.....			2FE	811,867	110.645	774,515	700,000	774,469		(20,646)		5.220	2.020	JD	1,452	36,540	02/27/2015	06/18/2020	
564835	AJ	5	MANUFACTURERES LIFE INSURANCE.....			1FE	1,199,952	99.735	1,196,820	1,200,000	1,199,960		4		2.100	2.100	MS	8,493	25,200	03/05/2015	03/01/2025	
564835	AL	0	MANUFACTURERES LIFE INSURNACE			1FE	875,000	102.904	900,410	875,000	875,000				3.181	3.180	MN	3,076	27,986	11/17/2015	11/22/2027	
62895Z	AN	0	NAV CANADA			1FE	417,000	99.496	414,898	417,000	417,000				3.534	3.530	FA	5,246	7,288	02/10/2016	02/23/2046	
663307	AC	0	NORTH WEST REDWATER PRT			1FE	855,710	99.738	853,757	856,000	855,782		39		2.100	2.100	FA	6,399	17,976	02/18/2015	02/23/2022	
663307	AD	8	NORTH WEST REDWATER PRT			1FE	398,548	96.232	384,928	400,000	398,605		31		3.700	3.720	FA	5,268	14,800	02/18/2015	02/23/2043	
663307	AK	2	NORTH WEST REDWATER PRT			1FE	1,493,310	106.033	1,590,495	1,500,000	1,493,363		53		4.350	4.380	JJ	31,029		06/07/2016	01/10/2039	
667869	AA	9	NORTHWESTCONNECT GROUP			2FE	988,608	119.178	1,170,513	982,155	987,814		(103)		5.950	5.900	AO	10,114	58,438	08/07/2008	04/30/2041	
67103M	AE	6	OPB FINANCE TRUST			1FE	380,164	101.269	375,708	371,000	379,590		(574)		2.950	2.660	FA	4,530	5,472	04/13/2016	02/02/2026	
68214W	AP	3	OMERS REALTY CORP.....			1FE	1,750,000	97.979	1,714,633	1,750,000	1,750,000				1.823	1.820	MN	4,608		11/03/2016	05/09/2022	
70632Z	AA	9	PEMBINA PIPELINE CORP.....			2FE	1,096,790	109.225	1,092,250	1,000,000	1,088,421		(8,369)		4.890	2.670	MS	12,698	24,450	07/26/2016	03/29/2021	
70632Z	AF	8	PEMBINA PIPELINE			2FE	2,240,798	104.381	2,339,178	2,241,000	2,240,821		13		4.240	4.240	JD	4,438	95,018	06/11/2015	06/15/2027	
766910	AT	0	RIOCAN REAL ESTAT.....			2FE	1,252,265	104.621	1,224,066	1,170,000	1,219,295		(19,241)		3.850	2.100	JD	23,078	45,045	05/05/2015	06/28/2019	

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	o	r	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
766910	AV	5				2FE	.....794,578	...101.180	.....789,204	.....780,000	.....787,794	.....(6,503)	.....	.....	.....	.....	.....2.870	.....2.000	MS.....	.....7,297	.....22,386	12/11/2015.	03/05/2018.
775109	AS	0				2FE	.....355,114	...112.715	.....349,417	.....310,000	.....349,904	.....(5,211)	.....	.....	.....	.....	.....5.340	.....2.130	MS.....	.....4,619	.....8,277	05/31/2016.	03/22/2021.
780086	GH	1				1FE	.....1,173,804	...102.555	.....1,152,718	.....1,124,000	.....1,152,646	.....(14,447)	.....	.....	.....	.....	.....2.770	.....1.430	JD.....	.....31,135	.....31,135	07/08/2015.	12/11/2018.
780086	KY	9				1FE	.....4,431,106	...100.268	.....4,453,905	.....4,442,000	.....4,433,852	.....2,199	.....	.....	.....	.....	.....1.920	.....1.970	JJ.....	.....38,935	.....85,286	10/20/2015.	07/17/2020.
780086	MN	1				1FE	.....1,499,520	...99.997	.....1,499,955	.....1,500,000	.....1,499,628	.....108	.....	.....	.....	.....	.....1.400	.....1.410	AO.....	.....3,865	.....10,500	04/20/2016.	04/26/2019.
780086	MZ	4				1FE	.....2,000,000	...97.941	.....1,958,820	.....2,000,000	.....2,000,000	.....	.....	.....	.....	.....	.....1.583	.....1.580	MS.....	.....9,541	.....	09/07/2016.	09/13/2021.
78008S	VD	5			A	1FE	.....998,750	...99.933	.....999,330	.....1,000,000	.....999,729	.....221	.....	.....	.....	.....	.....1.500	.....1.520	JJ.....	.....6,945	.....15,000	01/07/2013.	01/16/2018.
78010U	SN	8				1FE	.....1,449,449	...100.418	.....1,456,061	.....1,450,000	.....1,449,751	.....109	.....	.....	.....	.....	.....2.150	.....2.150	MS.....	.....9,179	.....31,175	03/04/2014.	03/15/2019.
80310Z	AA	7				2FE	.....1,138,238	...102.362	.....1,151,573	.....1,125,000	.....1,134,773	.....(3,281)	.....	.....	.....	.....	.....2.654	.....2.340	MN.....	.....2,945	.....29,858	12/08/2015.	11/26/2019.
80310Z	AB	5				2FE	.....1,750,000	...100.008	.....1,750,140	.....1,750,000	.....1,750,000	.....	.....	.....	.....	.....	.....2.196	.....2.190	JD.....	.....20,165	.....	06/20/2016.	06/23/2021.
82028K	AR	2				2FE	.....957,576	...110.858	.....921,230	.....831,000	.....917,805	.....(20,750)	.....	.....	.....	.....	.....5.500	.....2.680	JD.....	.....3,130	.....45,705	01/16/2015.	12/07/2020.
86682Z	AD	8				1FE	.....280,948	...110.411	.....309,151	.....280,000	.....280,493	.....(93)	.....	.....	.....	.....	.....4.570	.....4.520	FA.....	.....4,555	.....12,796	08/17/2011.	08/23/2021.
86682Z	AG	1				2FE	.....1,499,025	...100.776	.....1,511,640	.....1,500,000	.....1,499,135	.....87	.....	.....	.....	.....	.....2.600	.....2.600	MS.....	.....10,558	.....39,000	09/22/2015.	09/25/2025.
86682Z	AH	9				2FE	.....933,925	...102.441	.....957,823	.....935,000	.....934,005	.....81	.....	.....	.....	.....	.....3.100	.....3.110	FA.....	.....10,633	.....14,493	02/16/2016.	02/19/2026.
86721Z	AM	1				1FE	.....1,745,643	...98.182	.....1,718,185	.....1,750,000	.....1,745,893	.....251	.....	.....	.....	.....	.....3.000	.....3.030	MS.....	.....15,678	.....	09/08/2016.	09/14/2026.
86721Z	AN	9			1	1FE	.....524,475	...97.200	.....510,300	.....525,000	.....524,538	.....63	.....	.....	.....	.....	.....4.340	.....4.340	MS.....	.....6,867	.....	09/08/2016.	09/13/2046.
891145	4A	9				1FE	.....915,491	...99.933	.....924,380	.....925,000	.....917,719	.....2,163	.....	.....	.....	.....	.....1.693	.....1.940	AO.....	.....3,904	.....15,660	12/16/2015.	04/02/2020.
891160	LV	3				1FE	.....2,469,959	...97.247	.....2,403,946	.....2,472,000	.....2,470,044	.....85	.....	.....	.....	.....	.....1.909	.....1.920	JJ.....	.....21,591	.....	09/20/2016.	07/18/2023.
89119Z	AH	6				1FE	.....610,004	...95.634	.....584,324	.....611,000	.....610,004	.....	.....	.....	.....	.....	.....3.550	.....3.560	JJ.....	.....9,330	.....21,691	03/09/2015.	07/28/2045.
892329	AP	8				1FE	.....309,202	...101.533	.....307,645	.....303,000	.....308,491	.....(711)	.....	.....	.....	.....	.....2.250	.....1.470	MN.....	.....734	.....3,409	09/01/2016.	05/23/2019.
892329	AR	4				1FE	.....849,193	...100.018	.....850,153	.....850,000	.....849,486	.....158	.....	.....	.....	.....	.....1.800	.....1.820	FA.....	.....5,613	.....15,300	02/11/2015.	02/19/2020.
892329	AV	5				1FE	.....1,732,563	...100.658	.....1,747,423	.....1,736,000	.....1,733,121	.....558	.....	.....	.....	.....	.....2.200	.....2.240	FA.....	.....13,388	.....19,096	02/25/2016.	02/25/2021.
89353Z	BZ	0				1FE	.....698,369	...101.434	.....710,038	.....700,000	.....698,384	.....15	.....	.....	.....	.....	.....4.350	.....4.360	JD.....	.....2,175	.....15,225	06/01/2016.	06/06/2046.
918423	AM	6				2FE	.....999,820	...100.017	.....1,000,170	.....1,000,000	.....999,915	.....67	.....	.....	.....	.....	.....1.600	.....1.600	AO.....	.....3,912	.....16,000	06/18/2015.	04/04/2018.
949746	RU	7				1FE	.....509,000	...99.915	.....508,567	.....509,000	.....509,000	.....	.....	.....	.....	.....	.....2.222	.....2.220	MS.....	.....3,974	.....5,655	03/08/2016.	03/15/2021.
949746	RX	1				1FE	.....2,292,000	...97.478	.....2,234,196	.....2,292,000	.....2,292,000	.....	.....	.....	.....	.....	.....2.975	.....2.970	MN.....	.....7,955	.....34,467	05/10/2016.	05/19/2026.
949746	SG	7				1FE	.....1,853,000	...98.108	.....1,817,941	.....1,853,000	.....1,853,000	.....	.....	.....	.....	.....	.....2.508	.....2.500	AO.....	.....8,426	.....	10/20/2016.	10/27/2023.
G0753U	AX	3				1FE	.....1,238,927	...105.077	.....1,211,538	.....1,153,000	.....1,210,154	.....(22,042)	.....	.....	.....	.....	.....4.000	.....1.960	JJ.....	.....22,809	.....46,120	09/08/2015.	07/03/2019.
U60901	AC	6				2FE	.....578,867	...100.866	.....584,014	.....579,000	.....578,923	.....44	.....	.....	.....	.....	.....2.250	.....2.250	MS.....	.....3,779	.....13,028	09/11/2015.	09/18/2018.
111021	AK	7			C	2FE	.....999,020	...100.608	.....1,006,080	.....1,000,000	.....999,571	.....195	.....	.....	.....	.....	.....2.350	.....2.370	FA.....	.....8,943	.....23,500	02/11/2014.	02/14/2019.
22546Q	AP	2			D	1FE	.....1,502,780	...100.063	.....1,500,945	.....1,500,000	.....1,502,613	.....(292)	.....	.....	.....	.....	.....3.625	.....3.590	MS.....	.....16,917	.....54,375	08/04/2015.	09/09/2024.
25156P	AV	5			C	2FE	.....2,499,850	...95.585	.....2,389,625	.....2,500,000	.....2,499,856	.....6	.....	.....	.....	.....	.....2.485	.....2.480	MS.....	.....17,602	.....	09/13/2016.	09/19/2023.
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....						.....436,577,995	XXX	.....442,297,261	.....432,202,575	.....434,295,614	.....74,132	.....(611,514)	.....0	.....0	.....0	XXX	XXX	XXX	.....4,382,533	.....13,604,842	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																							
76110W	MB	9				5FM	.....670,743	...100.917	.....1,291,127	.....1,279,395	.....758,560	.....53,527	.....	.....	.....	.....	.....6.480	.....17.020	MON...	.....13,879	.....89,307	01/31/2003.	09/25/2031.
3399999	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....						.....670,743	XXX	.....1,291,127	.....1,279,395	.....758,560	.....0	.....53,527	.....0	.....0	.....0	XXX	XXX	XXX	.....13,879	.....89,307	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																							
12592G	BD	4				1FM	.....2,757,193	...104.088	.....2,755,800	.....2,647,567	.....2,744,298	.....(12,433)	.....	.....	.....	.....	.....3.796	.....2.800	MON...	.....5,863	.....100,502	11/24/2015.	08/10/2024.
12592P	BE	2				1FM	.....1,008,438	...101.766	.....1,017,660	.....1,000,000	.....1,007,395	.....(994)	.....	.....	.....	.....	.....3.378	.....3.160	MON...	.....1,971	.....33,780	11/23/2015.	10/10/2024.
12593F	BD	5				1FM	.....5,149,761	...103.895	.....5,194,750	.....5,000,000	.....5,144,320	.....(3,594)	.....	.....	.....	.....	.....3.708	.....3.480	MON...	.....10,815	.....185,400	06/12/2015.	07/10/2048.
17321J	AD	6				1FM	.....7,771,375	...108.965	.....7,660,240	.....7,030,000	.....7,741,061	.....(19,410)	.....	.....	.....	.....	.....4.371	.....3.560	MON...	.....17,925	.....307,281	08/27/2015.	09/10/2046.
17322A	AD	4				1FM	.....6,812,835	...106.258	.....6,906,770	.....6,500,000	.....6,737,098	.....(33,070)	.....	.....	.....	.....	.....4.023	.....2.940	MON...	.....15,254	.....261,495	09/26/2014.	01/10/2024.
46625Y	CV	3				1FM	.....93,184	...100.249	.....96,243	.....96,004	.....93,675	.....1,347	.....	.....	.....	.....	.....5.115	.....5.340	MON...	.....409	.....4,911	06/13/2008.	07/15/2041.

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	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
46643T	BJ	0	JPMBB COMMERCIAL MORTGAGE SECURITIES.....	.....	..	.....	1FM	5,047,070	102.320	5,116,000	5,000,000	5,041,550	(5,507)			3.494	3.240	MON...	7,765	174,715	12/22/2015	12/15/2024
61766E	BE	4	MORGAN STANLEY BAML TRUST .....	.....	..	.....	1FM	2,059,893	100.190	2,003,800	2,000,000	2,058,952	(941)			3.325	3.090	MON...	2,956	38,792	04/22/2016	05/15/2049
92890K	BA	2	WFRBS COML MTG TR.....	.....	..	.....	1FM	6,754,424	103.419	6,558,833	6,342,000	6,748,636	(4,201)			3.752	3.340	MON...	10,576	164,807	06/29/2016	09/15/2057
92938V	AQ	8	WF-RBS COMMERCIAL MORTGAGE TRUST.....	.....	..	.....	1FM	7,821,631	106.063	7,954,725	7,500,000	7,802,874	(7,811)			4.101	3.770	MON...	13,670	307,575	09/11/2014	03/15/2047
92939F	AU	3	WF-RBS COMMERCIAL MORTGAGE TRUST.....	.....	..	.....	1FM	8,408,762	103.357	8,268,560	8,000,000	8,397,571	(7,701)			3.678	3.280	MON...	13,077	232,940	05/20/2016	08/15/2047
94989A	AU	9	WELLS FARGO COMMERCIAL MORTGAGE TRUST.....	.....	..	.....	1FM	7,580,645	101.197	7,488,578	7,400,000	7,547,377	(18,647)			3.405	2.860	MON...	11,199	251,970	11/24/2015	12/15/2024
94989C	AX	9	WELLS FARGO COMMERCIAL MORTGAGE TRUST.....	.....	..	.....	1FM	7,133,849	100.155	7,010,850	7,000,000	7,127,434	(3,586)			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	103.176	5,158,800	5,000,000	5,144,178	(3,793)			3.637	3.400	MON...	8,082	181,850	06/19/2015	06/15/2048
94989W	AS	6	WELLS FARGO COMMERCIAL MORTGAGE TRUST.....	.....	..	.....	1FM	5,104,554	103.582	5,075,518	4,900,000	5,100,235	(3,914)			3.695	3.370	MON...	8,047	161,656	07/20/2016	11/15/2048
3499999	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities.....							78,653,424	XXX	78,267,127	75,415,571	78,436,654	0	(124,255)	0	0	XXX	XXX	XXX	137,459	2,629,294	XXX	XXX

Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities

00104U	AC	2	AEP TEXAS CTR FDG 2012-3.....	.....	..	.....	1FE	7,016,307	102.044	7,143,080	7,000,000	7,018,797	(427)			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	104.976	2,016,589	1,921,000	2,121,400	(52,046)			5.306	0.200	JJ.....	50,967	101,934	09/30/2015	07/01/2020
02582J	GS	3	AMERICAN EXPRESS .....	.....	..	.....	1FE	1,999,960	100.108	2,002,160	2,000,000	2,000,000				1.290	0.980	MON...	1,147	27,300	06/24/2014	01/15/2020
05522R	CU	0	BANK OF AMERICA CREDIT CARD TRUST.....	.....	..	.....	1FE	5,999,280	100.090	6,005,400	6,000,000	5,999,503	130			1.360	1.360	MON...	3,627	81,600	04/22/2015	09/15/2020
09658U	AD	1	BMW VEHICLE OWNER TRUST .....	.....	..	.....	1FE	4,599,506	100.340	4,615,640	4,600,000	4,599,676	76			1.500	1.500	MON...	6,900	69,000	10/08/2014	02/25/2021
12632X	AD	0	CHN EQUIPMENT TRUST .....	.....	..	.....	1FE	9,996,555	100.057	10,005,700	10,000,000	9,998,394	850			1.650	1.660	MON...	6,875	165,000	10/16/2014	10/16/2018
14041N	DX	6	CAPITAL ONE CC TR 2007-7A.....	.....	..	.....	1FE	5,674,609	103.274	5,163,700	5,000,000	5,251,767	(68,311)			5.750	2.920	MON...	12,778	287,500	02/24/2011	07/15/2020
14041N	EV	9	CAPITAL ONE MULTI-ASSET EXECUTION TRUST.....	.....	..	.....	1FE	4,499,797	100.556	4,525,020	4,500,000	4,499,838	25			2.080	2.080	MON...	4,160	93,600	05/12/2015	03/15/2023
15200D	AD	9	CENTERPOINT ENERGY TRANS.....	.....	..	.....	1FE	1,125,041	100.731	1,176,559	1,168,021	1,156,184	3,670			5.170	5.860	FA.....	25,161	60,387	08/17/2007	08/01/2019
15200W	AC	9	CENTERPOINT ENGY TRANS 20.....	.....	..	.....	1FE	4,999,965	102.523	5,126,150	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	99.638	6,974,660	7,000,000	6,966,471	12,084			1.580	1.930	MON...	4,916	110,600	09/26/2014	08/15/2019
161571	FQ	2	CHASES ISSUANCE TRUST.....	.....	..	.....	1FE	7,343,752	99.285	7,396,733	7,450,000	7,358,849	11,191			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	104.491	10,449,100	10,000,000	10,311,171	(85,097)			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	103.301	7,231,070	7,000,000	7,045,728	(5,837)			2.880	2.580	JJ.....	89,600	201,600	12/22/2015	01/21/2021
254683	AC	9	DISCOVER CARD EXE TR 2007.....	.....	..	.....	1FE	2,958,906	103.204	3,096,120	3,000,000	2,987,175	3,677			5.650	5.910	MON...	7,533	169,500	04/15/2008	03/15/2020
254683	AY	1	DISCOVER CARD MASTER TRUST I.....	.....	..	.....	1FE	4,681,275	99.952	4,687,749	4,690,000	4,683,438	1,255			1.670	1.720	MON...	9,355	78,323	03/30/2015	01/18/2022
254683	BK	0	DISCOVER CARD EXE TR 2014.....	.....	..	.....	1FE	3,998,238	101.103	4,044,120	4,000,000	3,998,802	232			2.120	2.130	MON...	3,769	84,800	07/29/2014	12/15/2021
31679D	AD	8	FIFTH THIRD AUTO TR 2013.....	.....	..	.....	1FE	5,095,269	99.974	5,094,221	5,095,545	5,095,437	(704)			0.830	0.830	MON...	1,880	42,293	03/19/2013	04/15/2019
43813N	AD	8	HONDA AUTO RECEIVABLES OWNER.....	.....	..	.....	1FE	6,449,336	100.186	6,461,997	6,450,000	6,449,504	103			1.470	1.470	MON...	10,008	94,815	05/13/2015	08/23/2021
43814G	AD	2	HONDA AUTO RECV 2014-2.....	.....	..	.....	1FE	5,999,444	100.125	6,007,500	6,000,000	5,999,681	91			1.180	1.180	MON...	2,557	70,800	05/13/2014	05/18/2020
44614D	AD	9	HUNTINGTON AUTO TRUST.....	.....	..	.....	1FE	5,374,800	99.563	5,351,520	5,375,000	5,374,803	3			1.930	1.930	MON...	4,611	4,322	11/28/2016	04/15/2022
44890R	AD	3	HYUNDAI AUTO RECV TR 2014.....	.....	..	.....	1FE	2,999,348	100.185	3,005,550	3,000,000	2,999,685	115			1.320	1.320	MON...	1,760	39,600	01/28/2014	08/15/2019
44890W	AD	2	HYUNDAI AUT RECEIVABLES TRUST .....	.....	..	.....	1FE	2,999,992	100.148	3,004,440	3,000,000	2,999,995	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	98.802	6,916,140	7,000,000	6,999,922	10			1.640	1.640	MON...	5,102	90,246	02/23/2016	01/15/2023
50116P	AD	2	KUBOTA CR OWNER TR 2014-1.....	.....	..	.....	1FE	5,499,773	100.256	5,514,080	5,500,000	5,499,879	33			1.670	1.670	MON...	4,082	91,850	06/23/2014	07/15/2020
50116W	AD	7	KUBOTA CREDIT OWNER TRUST.....	.....	..	.....	1FE	3,499,185	98.903	3,461,626	3,500,000	3,499,232	47			1.710	1.710	MON...	2,660	21,945	07/26/2016	10/15/2022
587729	AD	6	MERC-BENZ AUTO RECV TR 20.....	.....	..	.....	1FE	5,508,937	100.126	5,506,930	5,500,000	5,506,125	(1,532)			1.310	1.250	MON...	3,002	72,050	01/29/2015	11/16/2020
58772P	AE	8	MERCEDES-BENZ AUTO RECEIVABLES TRUST.....	.....	..	.....	1FE	4,999,027	100.544	5,027,200	5,000,000	4,999,374	243			1.750	1.750	MON...	3,403	87,500	07/15/2015	06/17/2019
65477W	AD	8	NISSAN MOTOR ACCEPTANCE .....	.....	..	.....	1FE	5,499,172	100.483	5,526,565	5,500,000	5,499,432	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	99.995	7,659,617	7,660,000	7,658,595	265			1.670	1.670	MON...	5,685	127,922	10/07/2015	02/15/2022
89231M	AD	7	TOYOTA AUTO RECEIVABLES 2.....	.....	..	.....	1FE	4,999,367	100.131	5,006,550	5,000,000	4,999,700	119			1.180	1.180	MON...	2,294	59,000	03/11/2014	06/17/2019

E10.15

SCHEDULE D - PART 1

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

1	2			6			7		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates			
				3	4	5	8	9			12	13	14	15	16	17	18	19	20	21	22		
CUSIP Identification	Description			Code	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
92867P AD 5	VOLKSWAGEN AUTO LOAN ENHANCED TRUST.....			.....	..	.....	.....1FE	.....6,489,208	.....99.802	.....6,487,130	.....6,500,000	.....6,493,650	.....	.....1,902	.....	.....	.....1.160	.....1.210	MON...	.....2,304	.....75,400	08/28/2014.	03/20/2020.
3599999	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....							.....171,991,717	XXX	.....171,690,616	.....170,409,566	.....171,072,207	.....0	.....(177,701)	.....0	.....0	XXX	XXX	XXX	.....551,285	.....3,587,760	XXX	XXX
3899999	Total - Industrial & Miscellaneous (Unaffiliated).....							.....687,893,879	XXX	.....693,546,131	.....679,307,107	.....684,563,035	.....74,132	.....(859,943)	.....0	.....0	XXX	XXX	XXX	.....5,085,156	.....19,911,203	XXX	XXX
Totals																							
7799999	Total - Issuer Obligations.....							.....1,008,592,875	XXX	.....1,008,172,220	.....974,903,575	.....999,850,591	.....74,132	.....(3,182,409)	.....0	.....0	XXX	XXX	XXX	.....8,678,459	.....25,643,316	XXX	XXX
7899999	Total - Residential Mortgage-Backed Securities.....							.....145,395,029	XXX	.....148,679,843	.....140,906,419	.....144,100,892	.....0	.....(1,056,614)	.....0	.....0	XXX	XXX	XXX	.....674,991	.....4,856,972	XXX	XXX
7999999	Total - Commercial Mortgage-Backed Securities.....							.....78,653,424	XXX	.....78,267,127	.....75,415,571	.....78,436,654	.....0	.....(124,255)	.....0	.....0	XXX	XXX	XXX	.....137,459	.....2,629,294	XXX	XXX
8099999	Total - Other Loan-Backed and Structured Securities.....							.....171,991,717	XXX	.....171,690,616	.....170,409,566	.....171,072,207	.....0	.....(177,701)	.....0	.....0	XXX	XXX	XXX	.....551,285	.....3,587,760	XXX	XXX
8399999	Grand Total - Bonds.....							.....1,404,633,045	XXX	.....1,406,809,806	.....1,361,635,131	.....1,393,460,344	.....74,132	.....(4,540,979)	.....0	.....0	XXX	XXX	XXX	.....10,042,194	.....36,717,342	XXX	XXX

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
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																		
00206R	10	2			140,000,000	5,954,200	42.530	5,954,200	5,589,487		48,000		364,713		364,713		L	10/05/2016.
00287Y	10	9			60,000,000	3,757,200	62.620	3,757,200	3,348,018		102,600		409,182		409,182		L	03/03/2016.
00724F	10	1			15,000,000	1,544,250	102.950	1,544,250	1,424,124				120,126		120,126		L	06/22/2016.
01626P	40	3			9,547,000	581,221	60.880	581,221	494,602		2,899		9,865		9,865		U	06/24/2016.
02079K	10	7			23,456,000	18,103,810	771.820	18,103,810	7,950,866				414,180		414,180		L	01/08/2016.
02079K	30	5			20,400,000	16,165,980	792.450	16,165,980	5,784,885				294,576		294,576		L	01/20/2012.
023135	10	6			71,000,000	53,240,770	749.870	53,240,770	12,665,645				5,252,580		5,252,580		L	04/29/2013.
031162	10	0			10,000,000	1,462,100	146.210	1,462,100	1,597,562		40,000		(161,200)		(161,200)		L	11/07/2014.
032511	10	7			110,000,000	7,670,300	69.730	7,670,300	3,741,079	5,500	16,500		3,929,221		3,929,221		L	01/27/2016.
036752	10	3			30,000,000	4,313,100	143.770	4,313,100	3,700,782		19,500		612,318		612,318		L	10/06/2016.
037833	10	0			65,000,000	7,528,300	115.820	7,528,300	2,058,685		144,950		686,400		686,400		L	10/04/2010.
038222	10	5			450,000,000	14,521,500	32.270	14,521,500	8,401,500	5,000	180,000		6,120,000		6,120,000		L	05/12/2015.
053332	10	2			4,000,000	3,159,160	789.790	3,159,160	3,001,902				157,258		157,258		L	10/19/2016.
060505	10	4			300,000,000	6,630,000	22.100	6,630,000	4,370,850	22,500	22,500		2,259,150		2,259,150		L	08/01/2016.
084670	70	2			200,000,000	32,596,000	162.980	32,596,000	16,496,346				6,188,000		6,188,000		L	04/05/2013.
09253U	10	8			215,500,000	5,824,965	27.030	5,824,965	3,092,949	1,533	356,437		(476,255)		(476,255)		L	04/18/2013.
101137	10	7			250,000,000	5,407,500	21.630	5,407,500	3,619,445				797,500		797,500		L	01/15/2015.
110122	10	8			80,000,000	4,675,200	58.440	4,675,200	4,415,597		34,200		259,603		259,603		L	10/10/2016.
125509	10	9			65,000,000	8,670,350	133.390	8,670,350	5,475,402		2,600		(581,600)		(581,600)		L	01/26/2016.
126650	10	0			120,000,000	9,469,200	78.910	9,469,200	10,982,575		102,000		(1,649,127)		(1,649,127)		L	10/03/2016.
151020	10	4			118,000,000	13,658,500	115.750	13,658,500	7,900,078				200,928		200,928		L	10/17/2016.
156782	10	4			50,000,000	2,368,500	47.370	2,368,500	2,932,135				(563,635)		(563,635)		L	06/30/2016.
17275R	10	2			210,000,000	6,346,200	30.220	6,346,200	4,684,142		207,900		643,650		643,650		L	11/13/2015.
172967	42	4			630,000,000	37,440,900	59.430	37,440,900	23,069,183		238,600		5,125,640		5,125,640		L	10/17/2016.
191216	10	0			210,000,000	8,706,600	41.460	8,706,600	6,242,850		294,000		(315,000)		(315,000)		L	08/30/2012.
192446	10	2			215,000,000	12,046,450	56.030	12,046,450	12,141,275				(390,828)		(390,828)		L	09/30/2016.
20030N	10	1			250,000,000	17,262,500	69.050	17,262,500	10,192,789		242,500		2,900,425		2,900,425		L	04/26/2016.
22822V	10	1			150,000,000	13,015,500	86.770	13,015,500	6,773,319	142,500	531,000		48,000		48,000		L	10/09/2012.
25179M	10	3			280,000,000	12,787,600	45.670	12,787,600	7,573,736	16,800	100,800		4,475,904		4,475,904		L	01/25/2016.
254687	10	6			370,000,000	38,561,400	104.220	38,561,400	16,644,849	288,600	525,400		(318,200)		(318,200)		L	05/08/2013.
25470F	30	2			95,000,000	2,544,100	26.780	2,544,100	2,810,100				148,200		148,200		L	05/07/2013.
263534	10	9			180,000,000	13,212,000	73.400	13,212,000	10,059,585		228,000		2,383,804		2,383,804		L	10/25/2016.
278865	10	0			42,500,000	4,981,850	117.220	4,981,850	4,538,660	15,725	52,500		403,298		403,298		L	02/23/2016.
29414D	10	0			106,880,000	6,764,435	63.290	6,764,435	7,221,018				(456,583)		(456,583)		L	12/01/2016.
30219G	10	8			140,000,000	9,630,600	68.790	9,630,600	7,242,255				(2,606,800)		(2,606,800)		L	04/30/2013.
31428X	10	6			40,000,000	7,448,000	186.200	7,448,000	2,780,876	16,000	52,000		1,488,400		1,488,400		L	10/03/2011.
369604	10	3			350,000,000	11,060,000	31.600	11,060,000	8,148,345	84,000	322,000		157,500		157,500		L	02/20/2015.
37045V	10	0			150,000,000	5,226,000	34.840	5,226,000	5,218,090		282,000		124,500		124,500		L	01/14/2015.
375558	10	3			30,000,000	2,148,300	71.610	2,148,300	2,228,478	14,100			(80,178)		(80,178)		L	10/25/2016.
38141G	10	4			60,000,000	14,367,000	239.450	14,367,000	6,360,579	39,000	130,000		3,654,459		3,654,459		L	10/17/2016.
42809H	10	7			200,000,000	12,458,000	62.290	12,458,000	9,344,545	50,000	62,500		3,113,455		3,113,455		L	10/26/2016.
438516	10	6			200,000,000	23,170,000	115.850	23,170,000	9,607,921		490,000		2,511,001		2,511,001		L	07/18/2014.

E12

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
452308	10	9			90,000,000	11,021,400	122.460	11,021,400	4,157,199		207,000		2,680,200		2,680,200		L	06/14/2010.
46120E	60	2			5,400,000	3,424,518	634.170	3,424,518	2,543,779				475,254		475,254		L	10/27/2014.
46625H	10	0			195,000,000	16,826,550	86.290	16,826,550	8,632,795		347,360		3,950,700		3,950,700		L	04/30/2013.
49456B	10	1			200,000,000	4,142,000	20.710	4,142,000	3,290,780		70,000		851,220		851,220		L	06/07/2016.
526057	10	4			300,000,000	12,879,000	42.930	12,879,000	10,404,660		48,000		(1,794,000)		(1,794,000)		L	06/04/2015.
532457	10	8			70,000,000	5,148,500	73.550	5,148,500	5,441,536		127,500		(293,036)		(293,036)		L	03/03/2016.
548661	10	7			110,000,000	7,823,200	71.120	7,823,200	7,493,449		138,600		(541,200)		(541,200)		L	08/03/2015.
58155Q	10	3			130,000,000	18,258,500	140.450	18,258,500	16,732,769	36,400	126,000		(6,092,071)		(6,092,071)		L	02/25/2016.
58933Y	10	5			450,000,000	26,491,500	58.870	26,491,500	16,192,942	211,500	828,000		2,722,500		2,722,500		L	04/28/2010.
609207	10	5			180,000,000	7,979,400	44.330	7,979,400	4,208,987		131,100		(91,800)		(91,800)		L	07/15/2014.
61166W	10	1			180,000,000	18,937,800	105.210	18,937,800	14,021,121		324,000		906,528		906,528		L	09/06/2016.
617446	44	8			80,000,000	3,380,000	42.250	3,380,000	1,952,680		44,000		1,427,320		1,427,320		L	04/06/2016.
654106	10	3			135,000,000	6,862,050	50.830	6,862,050	7,697,504		26,400		(835,454)		(835,454)		L	09/13/2016.
674599	10	5			30,000,000	2,136,900	71.230	2,136,900	2,191,470	22,800			(54,570)		(54,570)		L	09/14/2016.
68389X	10	5			380,000,000	14,611,000	38.450	14,611,000	14,562,429		177,000		346,591		346,591		L	09/13/2016.
693475	10	5			65,000,000	7,602,400	116.960	7,602,400	3,683,410		137,800		1,407,250		1,407,250		L	10/16/2012.
713448	10	8			20,000,000	2,092,600	104.630	2,092,600	2,172,386	15,050			(79,786)		(79,786)		L	09/29/2016.
717081	10	3			100,000,000	3,248,000	32.480	3,248,000	2,202,540		120,000		20,000		20,000		L	03/19/2012.
718172	10	9			20,000,000	1,829,800	91.490	1,829,800	1,037,796	20,800	82,000		71,600		71,600		L	03/17/2010.
74005P	10	4			35,000,000	4,101,650	117.190	4,101,650	4,146,692		60,000		232,212		232,212		L	10/11/2016.
742718	10	9			20,000,000	1,681,600	84.080	1,681,600	1,220,706		53,428		93,400		93,400		L	12/18/2009.
745867	10	1			540,000,000	9,925,200	18.380	9,925,200	9,475,462	48,600	170,100		782,409		782,409		L	01/27/2016.
747525	10	3			155,000,000	10,106,000	65.200	10,106,000	6,199,883		320,850		2,358,325		2,358,325		L	04/13/2011.
761283	10	0			51,200,000	1,571,840	30.700	1,571,840	1,845,760				(37,207)	2,111,981	(2,149,188)		L	01/26/2016.
79466L	30	2			25,000,000	1,711,500	68.460	1,711,500	1,368,310				(248,500)		(248,500)		L	12/09/2014.
806857	10	8			180,000,000	15,111,000	83.950	15,111,000	12,563,971	90,000	280,000		2,056,952		2,056,952		L	10/21/2016.
828806	10	9			50,000,000	8,883,500	177.670	8,883,500	7,571,901		325,000		(838,500)		(838,500)		L	06/20/2013.
848574	10	9			98,400,000	5,741,640	58.350	5,741,640	2,801,892	9,840			930,012		930,012		L	06/08/2016.
855244	10	9			90,000,000	4,996,800	55.520	4,996,800	2,079,190		76,500		(405,900)		(405,900)		L	10/19/2012.
858912	10	8			55,000,000	4,237,200	77.040	4,237,200	5,643,063				(1,405,863)		(1,405,863)		L	07/27/2016.
872540	10	9			140,000,000	10,518,200	75.130	10,518,200	10,492,132		36,400		26,068		26,068		L	10/17/2016.
882508	10	4			65,000,000	4,743,050	72.970	4,743,050	3,140,614		106,600		1,180,400		1,180,400		L	07/24/2014.
883203	10	1			71,100,000	3,452,616	48.560	3,452,616	1,223,638	1,422	5,688		465,705		465,705		L	06/21/2013.
883556	10	2			95,000,000	13,404,500	141.100	13,404,500	5,673,917	14,250	57,000		(71,250)		(71,250)		L	02/12/2015.
90130A	10	1			230,000,000	6,449,200	28.040	6,449,200	6,465,300		75,900		1,671,880	1,469,480	202,400		L	05/07/2015.
902973	30	4			620,000,000	31,849,400	51.370	31,849,400	16,702,309		647,900		5,394,000		5,394,000		L	03/26/2013.
907818	10	8			190,000,000	19,699,200	103.680	19,699,200	18,655,370	124,117	390,500		4,841,200		4,841,200		L	12/03/2015.
913017	10	9			50,000,000	5,481,000	109.620	5,481,000	5,171,270		72,200		548,115		548,115		L	10/21/2016.
91324P	10	2			220,000,000	35,208,800	160.040	35,208,800	13,723,350		522,500		9,420,270		9,420,270		L	01/26/2016.
918204	10	8			260,000,000	13,871,000	53.350	13,871,000	11,404,551		286,800		(1,558,878)		(1,558,878)		L	10/24/2016.
91913Y	10	0			265,000,000	18,104,800	68.320	18,104,800	9,721,599		636,000		(633,350)		(633,350)		L	06/20/2013.
92343V	10	4			40,000,000	2,135,200	53.380	2,135,200	2,106,808		23,100		28,392		28,392		L	08/18/2016.

E12.1

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		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
92532F 10 0		VERTEX PHARMACEUTICALS INC			62,100,000	4,574,907	73.670	4,574,907	4,942,021				(367,114)	891,841	(1,258,955)		L	08/29/2016.
92826C 83 9		VISA INC			120,000,000	9,362,400	78.020	9,362,400	7,877,291		54,800		29,950		29,950		L	06/22/2016.
94106B 10 1		WASTE CONNECTIONS INC.....			6,151,000	647,946	105.340	647,946	587,926		1,599		60,020		60,020		L	12/05/2016.
949746 10 1		WELLS FARGO & CO NEW.....			40,000,000	2,204,400	55.110	2,204,400	980,148		60,600		30,000		30,000		L	10/20/2010.
95040Q 10 4		WELLTOWER INC.....			85,000,000	5,689,050	66.930	5,689,050	5,425,994		292,400		(93,500)		(93,500)		L	02/24/2015.
958102 10 5		WESTERN DIGITAL CORP.....			10,000,000	679,500	67.950	679,500	600,500	5,000	20,000		79,000		79,000		L	12/09/2014.
969904 10 1		WILLIAMS-SONOMA INC.....			30,000,000	1,451,700	48.390	1,451,700	1,411,677		11,100		40,023		40,023		L	10/17/2016.
98310W 10 8		WYNDHAM WORLDWIDE.....			140,000,000	10,691,800	76.370	10,691,800	6,565,660		320,000		520,800		520,800		L	10/15/2015.
98956P 10 2		ZIMMER HOLDINGS INC.....			120,200,000	12,404,640	103.200	12,404,640	8,392,257		112,988		73,322		73,322		L	10/06/2015.
G0177J 10 8		ALLERGAN PLC.....			55,000,000	11,550,550	210.010	11,550,550	11,550,550				(431,680)	3,795,072	(4,226,752)		L	09/21/2016.
G16252 10 1		BROOKFIELD INFRAST PARTNER.....			5,582,000	250,743	44.920	250,743	240,776				9,968		9,968		L	11/29/2016.
G5960L 10 3		MEDTRONIC INC.....			138,680,000	9,878,176	71.230	9,878,176	9,293,150		217,062		(720,795)		(720,795)		L	03/01/2016.
H84989 10 4		TE CONNECTIVITY LTD.....			115,000,000	7,967,200	69.280	7,967,200	3,462,067		165,600		537,050		537,050		L	11/05/2012.
N96617 11 8		WRIGHT MEDICAL GROUP NV.....			200,000,000	4,596,000	22.980	4,596,000	4,766,245				(170,245)		(170,245)		U	10/26/2016.
Y2573F 10 2		FLEXTRONICS INTL LTD.....			20,000,000	287,400	14.370	287,400	139,128				63,200		63,200		L	05/01/2013.
008916 10 8		AGRIUM INC.....			3,494,000	471,550	134.960	471,550	370,404	3,341	16,616		39,447		39,447		L	01/05/2015.
063671 10 1		BANK MONTREAL QUE.....		A.	5,527,000	533,742	96.570	533,742	383,914		18,792		102,194		102,194		L	09/11/2015.
064149 10 7		BANK NOVA SCOTIA HALIFAX.....			9,647,000	721,210	74.760	721,210	312,825	7,139	27,783		181,267		181,267		L	03/04/2008.
103309 10 0		BOYD GROUP INCOME FD.....			4,748,000	406,239	85.560	406,239	146,867		2,411		92,396		92,396		U	02/05/2014.
112585 10 4		BROOKFIELD ASSET MANAGE - CL A.....			26,966,000	1,194,594	44.300	1,194,594	1,038,322	3,741	14,998		40,794		40,794		L	12/05/2016.
124900 30 9		CCL INDUSTRIES INC.....			677,000	178,593	263.800	178,593	121,076		1,354		26,694		26,694		U	09/09/2015.
136375 10 2		CANADIAN NATL RY CO.....			19,494,000	1,761,673	90.370	1,761,673	748,639	7,394	26,309		257,270		257,270		L	12/05/2016.
136385 10 1		CANADIAN NAT RES LTD.....			29,653,000	1,268,852	42.790	1,268,852	917,202	6,674	24,497		351,650		351,650		L	12/05/2016.
13645T 10 0		CANADIAN PAC RY LTD.....			4,059,000	777,542	191.560	777,542	797,003	2,218	6,403		59,399		59,399		L	07/21/2016.
15135U 10 9		CENOVUS ENERGY INC.....			38,320,000	777,896	20.300	777,896	671,723	2,094	9,536		99,001		99,001		L	08/10/2016.
172454 10 0		CINEPLEX INC.....			14,804,000	758,261	51.220	758,261	613,471	2,184	23,285		54,331		54,331		U	01/29/2016.
249906 10 8		DESCARTES SYS GROUP INC.....			19,230,000	550,555	28.630	550,555	262,968				15,192		15,192		U	05/28/2014.
25675T 10 7		DOLLARAMA INC.....			6,097,000	599,823	98.380	599,823	74,993		2,378		112,429		112,429		U	04/13/2010.
33767E 10 3		FIRSTSERVICE CORP.....		A.	4,766,000	303,785	63.740	303,785	223,067	573	2,733		37,365		37,365		U	01/29/2016.
351858 10 5		FRANCO NEVADA CORP.....		A.	12,214,000	980,540	80.280	980,540	730,519		14,036		213,139		213,139		L	01/29/2016.
375916 10 3		GILDAN ACTIVEWEAR INC.....			7,658,000	261,061	34.090	261,061	95,791		3,167		(40,205)		(40,205)		L	12/16/2014.
39945C 10 9		CGI GROUP INC.....			17,250,000	1,111,590	64.440	1,111,590	383,040				147,013		147,013		L	07/27/2016.
453038 40 8		IMPERIAL OIL LTD.....			8,199,000	382,975	46.710	382,975	339,044	1,212			43,931		43,931		L	12/21/2016.
45823T 10 6		INTACT FINL CORP SUB RCPT.....			11,364,000	1,092,080	96.100	1,092,080	695,205	7,677	24,281		88,751		88,751		U	11/03/2016.
56501R 10 6		MANULIFE FINANCIAL CORP.....			29,034,000	694,203	23.910	694,203	526,221		21,485		101,769		101,769		L	01/29/2016.
68272K 10 3		ONEX.....			9,910,000	905,576	91.380	905,576	603,528		2,558		69,045		69,045		U	06/27/2016.
706327 10 3		PEMBINA PIPELINE.....		A.	12,048,000	505,534	41.960	505,534	397,365	2,106	21,798		132,886		132,886		L	03/17/2016.
717046 10 6		PEYTO EXPL & DEV CORP.....			12,882,000	427,811	33.210	427,811	246,800	1,548	16,512		92,315		92,315		U	01/29/2016.
73927C 10 0		POWER FINANCIAL CORP.....			14,675,000	492,493	33.560	492,493	469,168	6,294	12,860		23,325		23,325		U	08/29/2016.
739721 10 8		PRAIRIESKY ROYALTY.....			27,385,679	874,699	31.940	874,699	768,984	3,549	18,376		213,642		213,642		U	11/21/2016.
76131D 10 3		RESTAURANT BRANDS.....			6,667,000	426,355	63.950	426,355	322,670	1,238	4,941		86,306		86,306		L	01/29/2016.
775109 20 0		ROGERS COMMUNICATIONS - CL B.....			14,493,000	750,592	51.790	750,592	672,537	7,602	24,758		56,880		56,880		L	03/03/2016.
780087 10 2		ROYAL BK CDA MONTREAL QUE.....			10,034,000	911,790	90.870	911,790	601,157		19,144		124,616		124,616		L	10/07/2016.

E12.2

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

1	2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
			3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description		Code	gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
81783Q 10 5	SEVEN GENERATIONS ENERGY.....				9,764,000	305,711	31.310	305,711	284,026				21,684		21,684		U	12/15/2016.
828336 10 7	SILVER WHEATON CORP.....				6,539,000	169,622	25.940	169,622	169,622		788			79,931	(79,931)		L	09/26/2016.
85472N 10 9	STANTEC INC.....				4,252,000	144,228	33.920	144,228	133,245	835	1,553		4,445		4,445		L	03/30/2016.
866796 10 5	SUN LIFE FINANCIAL SVCS CAN.....				8,490,000	437,660	51.550	437,660	315,666	4,989	13,499		71,316		71,316		L	05/09/2014.
867224 10 7	SUNCOR ENERGY INC.....				5,247,000	231,655	44.150	231,655	111,064	1,929	6,087		44,285		44,285		L	01/29/2016.
8676EP 10 8	SUNOPTA INC.....				488,300,000	3,442,515	7.050	3,442,515	2,757,864				234,293		234,293		L	10/07/2016.
891160 50 9	TORONTO DOMINION BK ONT.....				25,205,000	1,669,075	66.220	1,669,075	410,085		54,443		301,956		301,956		L	04/01/2003.
89353D 10 7	TRANSCANADA CORP.....				8,577,000	519,252	60.540	519,252	452,427	5,296	9,413		66,825		66,825		L	08/08/2016.
Y09827 10 9	BROADCOM LTD.....		C		142,354,000	25,163,917	176.770	25,163,917	5,931,390		222,449		4,501,233		4,501,233		L	11/10/2015.
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated).....					1,028,601,216	XXX	1,028,601,216	660,280,311	1,404,970	13,838,004	0	85,290,446	8,348,305	76,942,141	0	XXX	XXX	
Common Stocks - Mutual Funds																		
464286 10 3	ISHARES AUSTRALIA ETF.....				100,000,000	2,023,000	20.230	2,023,000	1,896,000	53,959	78,529		127,000		127,000		L	01/05/2011.
78464A 69 8	SPDR S&P REGIONAL BANKING ETF.....				40,000,000	2,222,800	55.570	2,222,800	919,600	8,396	32,000		546,000		546,000		L	02/09/2010.
78464A 73 0	SPDR S&P O&G EXP&PRD.....				100,000,000	4,142,000	41.420	4,142,000	3,701,860	7,537	15,382		440,140		440,140		L	06/07/2016.
922042 71 8	VANGUARD INTL EQUITY ETF.....				94,999,999	8,932,850	94.030	8,932,850	8,852,740	138,605	241,300		110,200		110,200		L	02/10/2012.
922042 77 5	VANGUARD INTL EQUITY INDS.....				200,000,000	8,836,000	44.180	8,836,000	9,932,440	75,000	253,600		154,000		154,000		L	04/28/2015.
922042 86 6	VANGUARD PACIFIC ETF.....				100,000,000	5,812,000	58.120	5,812,000	6,026,160	48,300	141,000		145,000		145,000		L	04/26/2013.
9299999. Total - Common Stocks - Mutual Funds.....					31,968,650	XXX	31,968,650	31,328,800	331,797	761,811	0	1,522,340	0	1,522,340	0	XXX	XXX	
9799999. Total - Common Stock.....					1,060,569,866	XXX	1,060,569,866	691,609,111	1,736,767	14,599,815	0	86,812,786	8,348,305	78,464,481	0	XXX	XXX	
9899999. Total Common and Preferred Stock.....					1,060,569,866	XXX	1,060,569,866	691,609,111	1,736,767	14,599,815	0	86,812,786	8,348,305	78,464,481	0	XXX	XXX	

E12.3

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues.....14, the total \$ value (included in Column 8) of all such issues \$.....12,072,847.

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds - U.S. Government									
912828	2A	7		11/09/2016	GOLDMAN SACHS		6,660,391	7,000,000	24,823
912828	G5	3		11/18/2016	CIT GROUP		2,008,203	2,000,000	17,828
912828	J2	7		11/09/2016	VARIOUS		9,758,477	9,500,000	61,161
912828	P8	7		11/29/2016	GOLDMAN SACHS		1,461,738	1,500,000	4,242
912828	R3	6		08/01/2016	BANK AMERICA MERRILL		21,240,117	21,000,000	72,551
912828	T2	6		10/11/2016	BANC OF AMERICA		985,547	1,000,000	453
912828	T3	4		11/15/2016	VARIOUS		6,917,930	7,000,000	7,387
912828	T9	1		11/16/2016	GOLDMAN SACHS		2,923,008	3,000,000	2,110
912828	U2	4		12/20/2016	CITIGROUP		18,989,063	20,000,000	39,779
912828	XD	7		11/17/2016	BARCLAYS US FUN		2,003,516	2,000,000	17,520
0599999	Total - Bonds - U.S. Government						72,947,990	74,000,000	247,854
Bonds - All Other Government									
135087	A6	1		11/01/2016	VARIOUS		1,990,339	1,920,000	12,309
135087	A8	7		12/06/2016	VARIOUS		3,827,510	3,789,000	12,144
135087	B3	7		09/29/2016	VARIOUS		2,784,083	2,745,000	2,949
135087	D3	5		12/01/2016	VARIOUS		1,182,881	1,063,000	400
135087	D5	0		12/09/2016	VARIOUS		5,232,728	4,803,000	21,006
135087	D9	2		12/14/2016	RBC DEXIA		763,598	750,000	3,360
135087	E2	6		10/28/2016	VARIOUS		21,306,666	21,111,000	52,448
135087	E5	9		09/15/2016	VARIOUS		1,698,199	1,692,000	3,188
135087	F2	5		11/23/2016	VARIOUS		4,460,758	4,475,000	10,477
135087	F3	3		03/31/2016	CIBC		2,211,517	2,225,000	899
135087	F5	8		10/24/2016	VARIOUS		4,239,097	4,229,000	2,962
135087	YL	2		10/19/2016	VARIOUS		4,124,356	3,870,000	36,218
135087	YZ	1		08/23/2016	VARIOUS		2,704,942	2,430,000	12,320
135087	ZJ	6		11/02/2016	VARIOUS		2,376,438	2,122,000	22,169
74814Z	ER	0		12/16/2016	VARIOUS		3,132,878	3,043,000	11,014
1099999	Total - Bonds - All Other Government						62,035,990	60,267,000	203,863
Bonds - U.S. Political Subdivisions of States									
366119	X3	4		11/16/2016	CITIGROUP		1,473,056	1,300,000	
414005	UK	2		04/07/2016	BARCLAYS		946,913	750,000	1,146
63165T	RC	1		02/03/2016	BARCLAYS		1,784,880	1,500,000	
864813	Q3	7		12/07/2016	PIPER JAFFRAY		1,734,062	1,440,000	27,000
2499999	Total - Bonds - U.S. Political Subdivisions of States						5,938,911	4,990,000	28,146
Bonds - U.S. Special Revenue and Special Assessment									
03588H	HE	9		12/06/2016	CITIGROUP		2,305,200	2,000,000	18,889
040649	LZ	6		12/08/2016	WACHOVIA		3,423,180	3,000,000	67,500
04109K	CV	7		12/06/2016	WACHOVIA		2,220,520	2,000,000	2,222
155048	CT	6		12/08/2016	CITIGROUP		1,152,980	1,000,000	
155048	CU	3		12/08/2016	CITIGROUP		1,314,578	1,120,000	
167560	SS	1		06/08/2016	BANK AMERICA MERRILL		1,225,410	1,000,000	
167736	E2	9		06/14/2016	VARIOUS		837,713	700,000	736
181059	UL	8		12/06/2016	CITIGROUP		2,109,664	1,825,000	43,851
3132QT	QZ	2		11/23/2016	MORGAN STANLEY		17,024,332	16,183,546	21,578
3132WG	FY	8		11/29/2016	MORGAN STANLEY		7,906,986	7,935,504	7,936
34073T	FY	8		04/13/2016	MORGAN STANLEY		891,960	725,000	

E13

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
39081J AT 5	GREAT LAKES MI AUTH WTR SPY SYS REV.....		10/14/2016.....	CITIGROUP.....		1,192,100	1,000,000	
432342 DM 2	HILLBOROUGH CNTY FL SOL WST & RESOURCES.....		11/02/2016.....	JP MORGAN.....		1,216,600	1,000,000	
442403 JU 6	HOUSTON TEX INDPT SC.....		12/05/2016.....	GOLDMAN SACHS.....		1,745,364	1,625,000	25,503
462466 FN 8	IOWA ST FIN AUTH REVENUE.....		05/20/2016.....	MORGAN STANLEY.....		1,263,010	1,000,000	
46257T DW 6	IOWA ST SPL OBLIG.....		12/05/2016.....	WACHOVIA.....		2,636,155	2,435,000	2,367
494782 JX 4	KING CNTY WA SCH DIST #1.....		12/09/2016.....	MORGAN STANLEY.....		3,385,620	3,000,000	
495098 YN 9	KING CNTY WA SCH DIST #405 BELLEVUE.....		11/09/2016.....	CITIGROUP.....		1,179,350	1,000,000	
544552 ZD 7	LOS ANGELES CA HARBOR DEPT.....		09/15/2016.....	RBC CAP.....		878,325	750,000	
546398 6B 9	LOUISIANA ST PUBLIC FACS AUTHREVEUE.....		11/04/2016.....	RAYMOND JAMES.....		1,538,725	1,260,000	
54714C AX 5	LOVE FIELD TX ARPT MODERNIZATON CORP.....		12/09/2016.....	NATL FINANCIAL SERV.....		1,128,110	1,000,000	
54714C AY 3	LOVE FIELD TX ARPT MODERNIZATON CORP.....		12/09/2016.....	NATL FINANCIAL SERV.....		1,357,986	1,195,000	
54811B QH 7	LOWER COLORADO RIVER TS AUTH TRANSMISSION.....		06/09/2016.....	BARCLAYS US FUN.....		1,289,839	1,040,000	
56036Y DB 8	MAIN STREET NATURAL GAS INC GA GAS REV.....		11/15/2016.....	BARCLAYS US FUN.....		1,107,000	1,000,000	9,188
56036Y DK 8	MAIN STREET NATURAL GAS INC GA GAS REV.....		04/19/2016.....	CITIGROUP.....		957,225	750,000	4,240
574193 GM 4	MARYLAND ST.....		12/08/2016.....	WACHOVIA.....		1,620,990	1,500,000	24,750
57422J AA 6	MARYLAND ST ECON DEV CORP PRIV ACT REV.....		06/15/2016.....	JP MORGAN.....		1,166,360	1,000,000	417
592250 AJ 3	MET PIER & EXPOSITION AUTH.....		07/20/2016.....	MORGAN STANLEY.....		1,238,091	1,100,000	2,569
59259Y TQ 2	MET TRANSPRTN AUTH NY REVENUE.....		11/16/2016.....	SOUTH TRUST.....		1,147,750	1,000,000	833
60637A KP 6	MISSOURI ST HLTH & EDUCNTL FAC REV.....		05/06/2016.....	RBC CAP.....		1,268,070	1,000,000	
613340 5V 6	MONTGOMERY CNTY MD.....		12/02/2016.....	CITIGROUP.....		1,178,510	1,000,000	
64966M HS 1	NEW YORK N Y.....		12/07/2016.....	JEFFERIES & CO.....		2,218,460	2,000,000	
658256 W2 4	NORTH CAROLINA ST.....		12/07/2016.....	WACHOVIA.....		1,685,899	1,595,000	2,437
686507 GA 6	ORLANDO FLA UTILS CO.....		12/05/2016.....	JEFFERIES & CO.....		2,702,178	2,300,000	21,403
709224 PB 9	PENNSYLVANIA ST TURNPIKE COMM TURNPIKE.....		05/25/2016.....	POPULAR SEC.....		1,201,060	1,000,000	
717883 TB 8	PHILADELPHIA PA SCH DIST.....		10/20/2016.....	BANK AMERICA MERRILL.....		1,487,488	1,280,000	
71883R NU 3	PHOENIX AR CIVIC IMPT CORP WTR SYS.....		12/09/2016.....	JP MORGAN.....		2,004,750	1,800,000	
721876 TF 7	PIMA CNTY ARIZ SWR.....		12/02/2016.....	WACHOVIA.....		1,607,044	1,360,000	28,333
736754 NW 8	PORTLAND ORE WTR SYS.....		12/07/2016.....	JP MORGAN.....		3,811,176	3,225,000	
74444Y AJ 3	PUBLIC FIN AUTH WI LEASE DEV REVENUE.....		01/08/2016.....	JP MORGAN.....		2,018,296	1,610,000	
745190 ZP 6	PUERTO RICO HIGHWAY & TRANSPRTN REVENUE.....		08/09/2016.....	BANK AMERICA MERRILL.....		157,947	150,000	897
74526Q PS 5	PUERTO RICO ELEC PWR AUTH PWR REVENUE.....		08/09/2016.....	BANK AMERICA MERRILL.....		911,430	850,000	5,082
765433 KD 8	RICHMOND VA PUBLIC UTILITY REVENUE.....		11/16/2016.....	WACHOVIA.....		1,207,860	1,000,000	
785138 AT 5	SA ENERGY ACQUISITION PUBLIC FAC.....		11/02/2016.....	JP MORGAN.....		927,691	755,000	11,073
79575E AM 0	SALT VERDE AZ FINANCIAL CORP SENIOR GAS.....		10/28/2016.....	BARCLAYS US FUN.....		1,226,670	1,000,000	22,021
875161 BY 6	TAMPA FL HOSP REVENUE.....		10/19/2016.....	JP MORGAN.....		1,213,959	1,010,000	
88283L JC 1	TEXAS TRANSN COMMN ST HWY.....		12/06/2016.....	CITIGROUP.....		3,187,890	2,700,000	25,500
88880M AS 0	TOBACCO SETTLEMENT AUTH WA REVENUE.....		11/09/2016.....	BARCLAYS US FUN.....		1,143,250	1,000,000	22,778
91514A DC 6	UNIV OF TEXAS TX UNIV REVENUES.....		01/07/2016.....	BANC OF AMERICA.....		1,934,835	1,500,000	
91514A ES 0	UNIV OF TEXAS TX UNIV REVENUES.....		07/08/2016.....	RBC CAPITAL.....		1,880,580	1,500,000	
92818G KN 2	VIRGINIA ST RES AUTH.....		12/06/2016.....	BARCLAYS.....		2,581,372	2,260,000	11,928
93974D WT 1	WASHINGTON ST.....		12/08/2016.....	RAYMOND JAMES.....		3,423,426	3,000,000	62,083
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....					107,440,964	95,039,050	446,114
Bonds - Industrial and Miscellaneous								
00115A AA 7	AEP TRANSMISSION CO LLC.....		11/16/2016.....	BARCLAYS US FUN.....		998,030	1,000,000	
035240 AA 8	ANHEUSER-BUSCH.....		12/16/2016.....	CORPORATE REORG.....		2,140,000	2,000,000	54,528
035242 AP 1	ANHEUSER BUSCH.....		11/15/2016.....	USBCORP.....		1,023,650	1,000,000	10,849

E13.1

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
037833 BF 6	APPLE INC		11/22/2016	WELLS FARGO		1,010,190	1,000,000	1,125
125896 BR 0	CMS ENERGY CORP		10/31/2016	JP MORGAN		1,245,638	1,250,000	
166764 BL 3	CHEVRON CORP		05/09/2016	JP MORGAN		2,000,000	2,000,000	
26442C AS 3	DUKE ENERGY CORP		11/14/2016	GOLDMAN SACHS		748,185	750,000	
31677Q BG 3	FIFTH THIRD BANK		06/09/2016	DEUTSCHE BANK		499,625	500,000	
369604 BG 7	GENERAL ELECTRIC CO		11/21/2016	JP MORGAN		2,078,820	2,000,000	13,875
404280 BB 4	HSBC HOLDINGS PLC		05/24/2016	JEFFERIES & CO		2,003,440	2,000,000	433
437076 BM 3	HOME DEPOT		11/21/2016	CITIGROUP		498,775	500,000	2,250
44614D AD 9	HUNTINGTON AUTO TRUST		11/28/2016	BANK AMERICA MERRILL		5,374,800	5,375,000	
46625H RV 4	JPMORGAN CHASE & CO		11/10/2016	JP MORGAN		1,980,790	2,000,000	3,688
47788M AD 2	JOHN DEERE OWNER TRUST		02/23/2016	BANK AMERICA MERRILL		6,999,913	7,000,000	
50077L AD 8	KRAFT HEINZ FOODS CO		05/10/2016	BARCLAYS		995,620	1,000,000	
50116W AD 7	KUBOTA CREDIT OWNER TRUST		07/26/2016	JP MORGAN		3,499,185	3,500,000	
60920L AC 8	MONDELEX INTL HLDINGS NE		11/29/2016	USBCORP		2,418,625	2,500,000	4,722
61746B ED 4	MORGAN STANLEY		11/14/2016	MORGAN STANLEY		1,243,613	1,250,000	
61766E BE 4	MORGAN STANLEY BAML TRUST		04/22/2016	MORGAN STANLEY		2,059,893	2,000,000	739
693304 AU 1	PECO ENERGY CO		09/14/2016	MORGAN STANLEY		1,999,440	2,000,000	
822582 AS 1	SHELL INTERNATIONAL FIN		11/18/2016	JP MORGAN		2,642,852	2,695,000	16,357
828807 CY 1	SIMON PROPERTY GROUP LP		11/15/2016	CIT GROUP		249,343	250,000	
871829 AZ 0	SYSKO CORP		11/22/2016	USBCORP		515,499	505,000	2,998
913017 CH 0	UNITED TECHNOLOGIES		10/27/2016	GOLDMAN SACHS		2,345,277	2,350,000	
92890K BA 2	WFRBS COML MTG TR		06/29/2016	WELLS FARGO		3,679,072	3,342,000	1,393
92939F AU 3	WF-RBS COMMERCIAL MORTGAGE TRUST		05/20/2016	WELLS FARGO		4,278,750	4,000,000	9,808
931142 DP 5	WAL-MART STORES INC		11/18/2016	CITIGROUP		1,039,050	1,000,000	2,842
94989W AS 6	WELLS FARGO COMMERCIAL MORTGAGE TRUST		07/20/2016	WELLS FARGO		984,586	900,000	2,217
98389B AT 7	XCEL ENERGY INC		11/28/2016	BARCLAYS US FUN		1,349,636	1,350,000	
02135Z AS 5	ALTALINK LP		11/28/2016	RBC DEXIA		784,809	784,000	
05590H AR 8	BMW CDA INC		10/12/2016	T D SECURITIES		499,845	500,000	
06367X VK 4	BANK OF MONTREAL		06/24/2016	VARIOUS		8,088,127	8,030,000	27,350
06367X YL 9	BANK OF MONTREAL		10/24/2016	NATL FINANCIAL SERV		1,399,930	1,400,000	
06368A AA 8	BANK OF MONTREAL		12/07/2016	NATL FINANCIAL SERV		749,873	750,000	
064151 BL 6	BANK NOVA SCOTIA HALIFAX		10/18/2016	T D SECURITIES		4,083,840	4,000,000	29,878
064151 PQ 0	BANK NOVA SCOTIA		11/29/2016	SCOTIA		3,998,880	4,000,000	
064151 QE 6	BANK NOVA SCOTIA		11/29/2016	SCOTIA		1,499,745	1,500,000	
07813Z BG 8	BELL CANADA		10/17/2016	RBC DEXIA		525,020	500,000	906
07813Z BT 0	BELL CANADA		02/24/2016	RBC DEXIA		1,129,736	1,134,000	
07813Z BU 7	BELL CANADA		08/09/2016	M R BEAL		2,994,120	3,000,000	
11282Z AL 2	BROOKFIELD REN ENG		08/09/2016	T D SECURITIES		2,498,750	2,500,000	
13595Z Z6 6	CANADIAN IMPERIAL BANK		08/24/2016	T D SECURITIES		1,192,308	1,175,000	2,740
13596Z BC 8	CANADIAN IMPERIAL BANK		04/21/2016	CIBC		3,748,050	3,750,000	
13596Z DN 2	CANADIAN IMPERIAL BANK		07/07/2016	CIBC		2,998,710	3,000,000	
17039A AF 3	CHOICE PPTYS REAL ES		04/14/2016	RBC DEXIA		485,148	460,000	7,512
17039A AG 1	CHOICE PPTYS REAL ES		03/01/2016	TD WATER		599,000	599,000	
23384N AV 9	DAIMLER CANADA FINANCE		07/05/2016	TD WATER		2,499,300	2,500,000	
25675T AD 9	DOLLARAMA INC		07/19/2016	W D LATIMER		1,765,000	1,765,000	
290876 AC 5	EMERA INC		06/09/2016	SCOTT & ASSOCIATES		928,000	928,000	

E13.2

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
34527A BQ 2	FORD CR CDA LTD.....		12/13/2016.....	VARIOUS.....		1,268,223	1,235,000	1,137
39138C AD 8	GREAT WEST LIFECO INC.....		04/07/2016.....	RBC DEXIA.....		309,615	226,000	909
39138C AF 3	GREAT-WEST LIFECO INC.....		04/04/2016.....	CIBC.....		492,169	375,000	8,751
404280 BE 8	HSBC HOLDINGS PLC.....		11/29/2016.....	HSBC.....		1,500,000	1,500,000	
448055 AM 5	HUSKY ENERGY INC.....		10/06/2016.....	RBC DEXIA.....		509,460	500,000	1,459
45823Z AA 0	INTACT FINANCIAL CORPORATION.....		06/29/2016.....	T D SECURITES.....		1,108,250	1,000,000	18,379
45834Z AA 7	INTER PIPELINE LTD.....		06/08/2016.....	W D LATIMER.....		358,884	321,000	5,766
62895Z AN 0	NAV CANADA.....		02/10/2016.....	RBC DEXIA.....		417,000	417,000	
663307 AK 2	NORTH WEST REDWATER PRT.....		06/07/2016.....	GFI SECURITIES.....		1,493,310	1,500,000	
67103M AE 6	OPB FINANCE TRUST.....		04/13/2016.....	CIBC.....		380,164	371,000	2,279
68214W AP 3	OMERS REALTY CORP.....		11/03/2016.....	T D SECURITIES.....		1,750,000	1,750,000	
70632Z AA 9	PEMBINA PIPELINE CORP.....		07/26/2016.....	RBC DEXIA.....		1,096,790	1,000,000	16,345
775109 AS 0	ROGERS COMMUNICATIONS.....		05/31/2016.....	T D SECURITES.....		355,114	310,000	3,311
780086 MN 1	ROYAL BANK OF CANADA.....		04/20/2016.....	RBC DEXIA.....		1,499,520	1,500,000	
780086 MZ 4	ROYAL BANK CDA.....		09/07/2016.....	RBC DEXIA.....		2,000,000	2,000,000	
80310Z AB 5	SAPUTO INC.....		06/20/2016.....	NBC CLEAR.....		1,750,000	1,750,000	
86682Z AH 9	SUN LIFE FINANCIAL INC.....		02/16/2016.....	RBC DEXIA.....		933,925	935,000	
86721Z AM 1	SUNCOR ENERGY INC.....		09/08/2016.....	WOOD GUNDY.....		1,745,643	1,750,000	
86721Z AN 9	SUNCOR ENERGY INC.....		09/08/2016.....	WOOD GUNDY.....		524,475	525,000	
891160 LV 3	TD BANK.....		09/20/2016.....	VARIOUS.....		4,469,959	4,472,000	3,406
892329 AP 8	TOYOTA CR CDA INC.....		09/01/2016.....	WOOD GUNDY.....		309,202	303,000	1,999
892329 AV 5	TOYOTA CREDIT CANADA INC.....		02/25/2016.....	NESBITT/BURNS.....		1,732,563	1,736,000	
89353Z BZ 0	TRANSCANADA PIPELINES LTD.....		06/01/2016.....	CIBC.....		698,369	700,000	
949746 RU 7	WELLS FARGO & CO.....		03/08/2016.....	CIBC.....		1,250,000	1,250,000	
949746 RX 1	WELLS FARGO & CO.....		05/10/2016.....	T D SECURITES.....		2,292,000	2,292,000	
949746 SG 7	WELLS FARGO & CO.....		10/20/2016.....	RBC DEXIA.....		1,853,000	1,853,000	
25156P AV 5	DEUTSCHE TELEKOM INT FIN.....		09/13/2016.....	RBC CAP.....		2,499,850	2,500,000	
3899999	Total - Bonds - Industrial and Miscellaneous.....					134,967,973	133,363,000	259,951
8399997	Total - Bonds - Part 3.....					383,331,828	367,659,050	1,185,928
8399998	Total - Bonds - Summary Item from Part 5.....					80,073,568	76,341,000	339,436
8399999	Total - Bonds.....					463,405,396	444,000,050	1,525,364
Common Stocks - Industrial and Miscellaneous								
00206R 10 2	AT&T INC.....		10/05/2016.....	VARIOUS.....	140,000.000	5,589,487	XXX	
00287Y 10 9	ABBVIE INC.....		03/03/2016.....	BONY.....	60,000.000	3,348,018	XXX	
00724F 10 1	ADOBE SYS INC.....		06/22/2016.....	BONY.....	15,000.000	1,424,124	XXX	
01626P 40 3	ALIMENTATION COUCHE TARD.....		06/24/2016.....	T D SECURITIES.....	1,249.000	65,925	XXX	
02079K 10 7	ALPHABET INC.....		01/08/2016.....	BONY.....	3,000.000	2,165,981	XXX	
032511 10 7	ANADARKO PETROLEUM CORP.....		01/27/2016.....	VARIOUS.....	110,000.000	3,741,079	XXX	
036752 10 3	ANTHEM INC.....		10/06/2016.....	BONY.....	30,000.000	3,700,782	XXX	
053332 10 2	AUTOZONE INC.....		10/19/2016.....	BONY.....	4,000.000	3,001,902	XXX	
060505 10 4	BANKAMERICA CORP NEW.....		08/01/2016.....	BONY.....	300,000.000	4,370,850	XXX	
110122 10 8	BRISTOL MYERS SQUIBB CO.....		10/10/2016.....	VARIOUS.....	80,000.000	4,415,597	XXX	
125509 10 9	CIGNA CORP.....		01/26/2016.....	BONY.....	25,000.000	3,398,750	XXX	
126650 10 0	CVS CORP.....		10/03/2016.....	VARIOUS.....	80,000.000	7,207,527	XXX	
151020 10 4	CELGENE CORP.....		10/17/2016.....	BONY.....	38,000.000	3,876,772	XXX	
156782 10 4	CERNER CORP.....		06/30/2016.....	DEUTSCHE BANK.....	50,000.000	2,932,135	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
172967 42 4	CITIGROUP INC.....		10/17/2016.....	BONY.....	100,000.000	4,887,760	XXX	
192446 10 2	COGNIZANT TECHNOLOGY SOLUTION.....		09/30/2016.....	VARIOUS.....	65,000.000	3,434,278	XXX	
20030N 10 1	COMCAST CORP CL A.....		04/26/2016.....	BONY.....	50,000.000	3,076,075	XXX	
25179M 10 3	DEVON ENERGY CORP.....		01/25/2016.....	BONY.....	80,000.000	1,911,696	XXX	
263534 10 9	DU PONT (E.I.) DE NEMOURS.....		10/25/2016.....	BONY.....	140,000.000	8,164,196	XXX	
278865 10 0	ECOLAB INC.....		02/23/2016.....	BONY.....	20,000.000	2,005,002	XXX	
29414D 10 0	ENVISION HEALTHCARE.....		12/01/2016.....	MERGER.....	106,880.000	7,221,018	XXX	
375558 10 3	GILEAD SCIENCES.....		10/25/2016.....	JP MORGAN.....	30,000.000	2,228,478	XXX	
38141G 10 4	GOLDMAN SACHS GROUP INC.....		10/17/2016.....	BONY.....	10,000.000	1,701,041	XXX	
42809H 10 7	HESS CORPORATION.....		10/26/2016.....	VARIOUS.....	200,000.000	9,344,545	XXX	
49456B 10 1	KINDER MORGAN INC.....		06/07/2016.....	BONY.....	200,000.000	3,290,780	XXX	
532457 10 8	LILLY (ELI) & CO.....		03/03/2016.....	BONY.....	70,000.000	5,441,536	XXX	
58155Q 10 3	MCKESSON CORP.....		02/25/2016.....	BONY.....	30,000.000	4,627,571	XXX	
61166W 10 1	MONSANTO CO NEW.....		09/06/2016.....	VARIOUS.....	40,000.000	4,238,472	XXX	
617446 44 8	MORGAN STANLEY DEAN WITTER&CO.....		04/06/2016.....	BONY.....	80,000.000	1,952,680	XXX	
654106 10 3	NIKE INC -CL B.....		09/13/2016.....	VARIOUS.....	135,000.000	7,697,504	XXX	
674599 10 5	OCCIDENTAL PETE CORP.....		09/14/2016.....	BONY.....	30,000.000	2,191,470	XXX	
68389X 10 5	ORACLE SYSTEMS.....		09/13/2016.....	BONY.....	130,000.000	5,131,909	XXX	
713448 10 8	PEPSICO INC MTN.....		09/29/2016.....	BARCLAYS.....	20,000.000	2,172,386	XXX	
74005P 10 4	PRAXAIR INC.....		10/11/2016.....	BONY.....	20,000.000	2,333,438	XXX	
745867 10 1	PULTE HOMES INC.....		01/27/2016.....	BONY.....	270,000.000	4,331,391	XXX	
761283 10 0	RESTORATION HARDWARE HLDG.....		01/26/2016.....	DEUTSCHE BANK.....	20,000.000	1,242,188	XXX	
806857 10 8	SCHLUMBERGER LTD.....		10/21/2016.....	BONY.....	40,000.000	3,289,048	XXX	
848574 10 9	SPIRIT AEROSYSTEMS HLDGS.....		06/08/2016.....	BONY.....	30,000.000	1,386,840	XXX	
858912 10 8	STERICYCLE INC.....		07/27/2016.....	BONY.....	55,000.000	5,643,063	XXX	
872540 10 9	TJX COMPANIES INC.....		10/17/2016.....	VARIOUS.....	140,000.000	10,492,132	XXX	
913017 10 9	UNITED TECHNOLOGIES CORP.....		10/21/2016.....	BONY.....	30,000.000	3,011,486	XXX	
91324P 10 2	UNITEDHEALTH GROUP INC.....		01/26/2016.....	BONY.....	20,000.000	2,260,530	XXX	
918204 10 8	V.F. CORP.....		10/24/2016.....	BONY.....	100,000.000	5,469,878	XXX	
92343V 10 4	VERIZON COMMUNICATIONS.....		08/18/2016.....	MORGAN STANLEY.....	40,000.000	2,106,808	XXX	
92532F 10 0	VERTEX PHARMACEUTICALS INC.....		08/29/2016.....	BONY.....	62,100.000	5,833,862	XXX	
92826C 83 9	VISA INC.....		06/22/2016.....	VARIOUS.....	80,000.000	6,230,450	XXX	
94106B 10 1	WASTE CONNECTIONS INC.....		12/05/2016.....	VARIOUS.....	6,722.252	647,667	XXX	
969904 10 1	WILLIAMS-SONOMA INC.....		10/17/2016.....	BONY.....	30,000.000	1,411,677	XXX	
G0177J 10 8	ALLERGAN PLC.....		09/21/2016.....	BONY.....	27,000.000	7,027,301	XXX	
G16252 10 1	BROOKFIELD INFRASTR PARTNER.....		11/29/2016.....	RBC DEXIA.....	6,100.000	263,119	XXX	
G5960L 10 3	MEDTRONIC INC.....		03/01/2016.....	CITIGROUP.....	20,000.000	1,470,106	XXX	
N96617 11 8	WRIGHT MEDICAL GROUP NV.....		10/26/2016.....	VARIOUS.....	200,000.000	4,766,216	XXX	
112585 10 4	BROOKFIELD ASSET MANAGE - CL A.....		12/05/2016.....	VARIOUS.....	9,403.000	406,490	XXX	
136375 10 2	CANADIAN NATL RY CO.....		12/05/2016.....	VARIOUS.....	3,830.000	295,682	XXX	
136385 10 1	CANADIAN NAT RES LTD.....		12/05/2016.....	VARIOUS.....	6,608.000	220,552	XXX	
13645T 10 0	CANADIAN PAC RY LTD.....		07/21/2016.....	VARIOUS.....	834.000	148,189	XXX	
15135U 10 9	CENOVUS ENERGY INC.....		08/10/2016.....	VARIOUS.....	10,966.000	200,200	XXX	
351858 10 5	FRANCO NEVADA CORP.....	A.....	01/29/2016.....	BMO CAPITAL.....	2,137.000	129,526	XXX	
39945C 10 9	CGI GROUP INC.....		07/27/2016.....	VARIOUS.....	3,526.000	213,161	XXX	
453038 40 8	IMPERIAL OIL LTD.....		12/21/2016.....	VARIOUS.....	8,885.000	368,459	XXX	
45823T 10 6	INTACT FINL CORP SUB RCPT.....		06/24/2016.....	VARIOUS.....	2,936.000	253,280	XXX	

E13.4

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
56501R 10 6	MANULIFE FINANCIAL CORP		01/29/2016	RBC CAPITAL	5,924.000	113,133	XXX	
68272K 10 3	ONEX		06/27/2016	VARIOUS	860.000	68,024	XXX	
706327 10 3	PEMBINA PIPELINE	A	03/17/2016	VARIOUS	3,726.000	128,095	XXX	
717046 10 6	PEYTO EXPL & DEV CORP		01/29/2016	PETERS & CO	2,766.000	83,911	XXX	
73927C 10 0	POWER FINANCIAL CORP		08/29/2016	VARIOUS	15,441.000	494,448	XXX	
739721 10 8	PRAIRIESKY ROYALTY		11/21/2016	VARIOUS	12,583.640	336,596	XXX	
76131D 10 3	RESTAURANT BRANDS		01/29/2016	MERRILL LYNCH	1,029.000	48,282	XXX	
775109 20 0	ROGERS COMMUNICATIONS - CL B		03/03/2016	VARIOUS	3,079.000	149,036	XXX	
780087 10 2	ROYAL BK CDA MONTREAL QUEBEC		10/07/2016	VARIOUS	6,477.000	530,747	XXX	
81783Q 10 5	SEVEN GENERATIONS ENERGY		12/15/2016	VARIOUS	10,670.000	311,243	XXX	
828336 10 7	SILVER WHEATON CORP		09/26/2016	VARIOUS	7,145.000	273,694	XXX	
85472N 10 9	STANTEC INC		03/30/2016	CIBC	1,510.000	45,678	XXX	
8676EP 10 8	SUNOPTA INC		10/07/2016	BONY	250,000.000	1,578,250	XXX	
89353D 10 7	TRANSCANADA CORP		08/05/2016	VARIOUS	9,009.000	478,809	XXX	
9099999	Total - Common Stocks - Industrial and Miscellaneous					206,050,011	XXX	0
Common Stocks - Mutual Funds								
78464A 73 0	SPDR S&P O&G EXP&PRD		06/07/2016	BONY	100,000.000	3,701,860	XXX	
9299999	Total - Common Stocks - Mutual Funds					3,701,860	XXX	0
9799997	Total - Common Stocks - Part 3					209,751,871	XXX	0
9799998	Total - Common Stocks - Summary Item from Part 5					53,806,798	XXX	
9799999	Total - Common Stocks					263,558,669	XXX	0
9899999	Total - Preferred and Common Stocks					263,558,669	XXX	0
9999999	Total - Bonds, Preferred and Common Stocks					726,964,065	XXX	1,525,364

E13.5

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
68272K 10 3	ONEX		12/16/2016	WILLAIM HOUGH	158,000	14,572	XXX	12,516					0		12,516		2,056	2,056	22	XXX
706327 10 3	PEMBINA PIPELINE	A	12/16/2016	WILLAIM HOUGH	1,117,000	46,718	XXX	40,033					0		40,033		6,685	6,685	1,600	XXX
717046 10 6	PEYTO EXPL & DEV CORP		12/16/2016	VARIOUS	7,919,000	281,605	XXX	270,989	196,946	74,044			74,044		270,989		10,616	10,616	7,443	XXX
73927C 10 0	POWER FINANCIAL CORP		12/16/2016	WILLAIM HOUGH	766,000	26,183	XXX	25,281					0		25,281		903	903	902	XXX
739721 10 8	PRAIRIESKY ROYALTY		12/16/2016	VARIOUS	3,989,280	116,194	XXX	133,407	87,445	45,962			45,962		133,407		(17,213)	(17,213)	557	XXX
76131D 10 3	RESTAURANT BRANDS		12/16/2016	VARIOUS	1,072,000	63,118	XXX	58,794	55,476	3,318			3,318		58,794		4,324	4,324	640	XXX
775109 20 0	ROGERS COMMUNICATIONS		12/16/2016	VARIOUS	2,332,000	121,437	XXX	119,591	111,283	8,308			8,308		119,591		1,846	1,846	3,598	XXX
780087 10 2	ROYAL BK CDA MONTREAL QUE		12/16/2016	VARIOUS	6,437,000	510,259	XXX	256,419	408,270	(228,209)			(228,209)		256,419		253,840	253,840	9,582	XXX
81373C 10 2	SECURE ENERGY SERVICES INC		04/18/2016	VARIOUS	21,210,000	177,358	XXX	231,715	177,316	54,399			54,399		231,715		(54,357)	(54,357)	1,650	XXX
81783Q 10 5	SEVEN GENERATIONS ENERGY		12/16/2016	WILLAIM HOUGH	906,000	27,722	XXX	27,216					0		27,216		505	505		XXX
828336 10 7	SILVER WHEATON CORP		12/16/2016	WILLAIM HOUGH	606,000	13,951	XXX	24,142					0		24,142		(10,190)	(10,190)	87	XXX
85472K 10 9	STANTEC INC		12/21/2016	VARIOUS	2,381,000	83,251	XXX	76,156	81,716	(5,560)			(5,560)		76,156		7,095	7,095	1,054	XXX
866796 10 5	SUN LIFE FINANCIAL SVCS CAN		12/16/2016	VARIOUS	6,176,000	293,110	XXX	239,666	266,494	(26,829)			(26,829)		239,666		53,445	53,445	8,691	XXX
867224 10 7	SUNCOR ENERGY INC		12/22/2016	VARIOUS	1,544,000	66,383	XXX	35,725	55,136	(19,411)			(19,411)		35,725		30,658	30,658	1,680	XXX
891160 50 9	TORONTO DOMINION BK ONT		12/16/2016	VARIOUS	1,232,000	74,725	XXX	44,160	66,824	(22,664)			(22,664)		44,160		30,565	30,565	1,610	XXX
89156V 10 6	TOURMALINE OIL CORP		11/07/2016	VARIOUS	11,169,000	384,825	XXX	228,539	249,627	(21,088)			(21,088)		228,539		156,286	156,286		XXX
89353D 10 7	TRANSCANADA CORP		12/16/2016	WILLAIM HOUGH	432,000	26,108	XXX	26,382					0		26,382		(274)	(274)	244	XXX
903914 10 9	ULTRA PETROLEUM CORP		03/03/2016	BONY	70,000,000	79,098	XXX	280,700	175,000	105,700			105,700		280,700		(201,602)	(201,602)		XXX
G60754 10 1	MICHAEL KORS HOLDINGS LTD	C	06/07/2016	BONY	30,000,000	1,523,019	XXX	1,290,600	1,201,800	88,800			88,800		1,290,600		232,419	232,419		XXX
Y09827 10 9	BROADCOM LTD	C	12/15/2016	VARIOUS	277,646,000	7,823,208	XXX	11,641,907	40,300,317	5,400,291			5,400,291		11,641,907		(3,818,699)	(3,818,699)	19,408	XXX
9099999	Total - Common Stocks - Industrial and Miscellaneous					137,862,333	XXX	138,232,359	166,861,519	4,805,431	0	405,701	4,399,730	0	137,826,658	0	35,680	35,680	1,366,709	XXX
Common Stocks - Mutual Funds																				
922042 86 6	VANGUARD PACIFIC ETF		12/14/2016	BONY	50,000,000	3,024,024	XXX	3,039,000	2,833,500	205,500			205,500		3,039,000		(14,976)	(14,976)	70,500	XXX
9299999	Total - Common Stocks - Mutual Funds					3,024,024	XXX	3,039,000	2,833,500	205,500	0	0	205,500	0	3,039,000	0	(14,976)	(14,976)	70,500	XXX
9799997	Total - Common Stocks - Part 4					140,886,357	XXX	141,271,359	169,695,019	5,010,931	0	405,701	4,605,230	0	140,865,658	0	20,704	20,704	1,437,209	XXX
9799998	Total - Common Stocks - Summary Item from Part 5					59,486,208	XXX	53,806,801					0		53,806,776		5,679,438	5,679,438	397,595	XXX
9799999	Total - Common Stocks					200,372,565	XXX	195,078,160	169,695,019	5,010,931	0	405,701	4,605,230	0	194,672,434	0	5,700,142	5,700,142	1,834,804	XXX
9899999	Total - Preferred and Common Stocks					200,372,565	XXX	195,078,160	169,695,019	5,010,931	0	405,701	4,605,230	0	194,672,434	0	5,700,142	5,700,142	1,834,804	XXX
9999999	Total - Bonds, Preferred and Common Stocks					574,613,639	XXX	571,014,975	445,672,841	5,010,931	(1,293,125)	405,701	3,312,105	0	565,189,328	0	9,424,312	9,424,312	9,621,216	XXX

E14.7

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	F 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
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....							53,806,801	59,486,208	53,806,776	0	0	0	0	0	0	5,679,438	5,679,438	397,595	0
9799998.	Total - Common Stocks.....							53,806,801	59,486,208	53,806,776	0	0	0	0	0	0	5,679,438	5,679,438	397,595	0
9899999.	Total - Preferred and Common Stocks.....							53,806,801	59,486,208	53,806,776	0	0	0	0	0	0	5,679,438	5,679,438	397,595	0
9999999.	Total - Bonds, Preferred and Common Stocks.....							133,880,368	139,906,703	133,735,848	0	(144,496)	0	(144,496)	0	0	6,170,857	6,170,857	1,093,757	339,436

SCHEDULE D - PART 6 - SECTION 1
Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code	5 ID Number	6 NAIC Valuation Method (See Purposes and Procedures Manual of the NAIC Investment Analysis Office)	7 Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	8 Total Amount of Such Intangible Assets	9 Book/Adjusted Carrying Value	10 Nonadmitted Amount	Stock of Such Company Owned by Insurer on Statement Date	
										11 Number of Shares	12 % of Outstanding

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

2. Total amount of intangible assets nonadmitted \$.....0.

NONE

E16

SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5 Number of Shares	6 % of Outstanding

NONE

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21	
		3	4					9	10	11	12			15	16	17	18	19	20		
CUSIP Identification	Description	Code	n	Date Acquired	Name of Vendor	Maturity Date	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Nonadmitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest	
All Other Money Market Mutual Funds																					
09248U	61 9	BLACKROCK LIQUIDITY TEMPFUND INST'L.....	.....	11/30/2016	BLACKROCK.....	....XXX.....	.....6,144,367	.....1,842	.....	.....	.....	.....	.....6,142,526	.....	.....	.....	.....	.....	.....	.....25,437	.....
26188J	20 6	DREYFUS CASH MGT INST'L.....	.....	11/30/2016	DREYFUS.....	....XXX.....	.....51,084,434	.....5,099	.....	.....	.....	.....	.....51,079,334	.....	.....	.....	.....	.....	.....	.....48,021	.....
38141W	23 2	GOLDMAN SACHS FINANCIAL SQUARE INST'L.....	.....	11/30/2016	VARIOUS.....	....XXX.....	.....77,442,343	.....7,740	.....	.....	.....	.....	.....77,434,603	.....	.....	.....	.....	.....	.....	.....170,431	.....
8999999	Total - All Other Money Market Mutual Funds.....		.....				.....134,671,144	.....14,681	.....0	.....0	.....0	....XXX.....	.....134,656,463	.....0	.....0	XXX	XXX	XXX	.....243,889	.....0	
9199999	Total - Short-Term Investments.....		.....				.....134,671,144	.....14,681	.....0	.....0	.....0	....XXX.....	.....134,656,463	.....0	.....0	XXX	XXX	XXX	.....243,889	.....0	

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

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

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

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

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

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

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1			2	3	4	5	6	7
CUSIP Identification			Description	Code	NAIC Designation / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
Cash Equivalents (Schedule E Part 2 Type)								
628988	51	7	KBC, BRUSSELS.....	C.....		1,000,000	1,000,000	01/06/2017.....
000000	00	0	SHINKIN CENTRAL BANK.....	C.....		1,000,000	1,000,000	01/17/2017.....
55607K	NK	8	MACQUARIE BANK LTD.....	C.....		997,623	997,623	01/19/2017.....
91127P	PN	5	UNITED OVERSEAS BANK LTD.....	C.....		498,850	498,850	02/22/2017.....
16706B	B4	9	THE CHIBA BANK LTD NEW YORK BRANCH.....	C.....		1,000,000	1,000,000	02/03/2017.....
69034A	PU	0	OVERSEA-CHINESE BANKING CORP. LTD.....	C.....		997,700	997,700	02/28/2017.....
153911	27	4	NATIONAL BANK OF CANADA LONDON.....	C.....		2,000,000	2,000,000	01/06/2017.....
000000	00	0	BANK OF MONTREAL, LONDON.....	C.....		700,000	700,000	12/23/2016.....
000000	00	0	SKANDANAVISKA ENSKILDA BANKEN.....	C.....		1,000,000	1,000,000	12/23/2016.....
000000	00	0	DEN NORSKE BANK OSLO.....	C.....		1,000,000	1,000,000	12/23/2016.....
000000	00	0	RABOBANK NETHERLANDS.....	C.....		1,000,000	1,000,000	12/23/2016.....
000000	00	0	CREDIT INDUSTRIAL ET COMMERCIAL.....	C.....		1,000,000	1,000,000	12/23/2016.....
000000	00	0	DEUTSCHE BANK SECURITIES INC.....	C.....		3,274,277	3,274,277	12/23/2016.....
000000	00	0	HSBC SECURITIES, INC.....	C.....		1,500,000	1,500,000	12/23/2016.....
000000	00	0	ABBEY NATL TSY SERV GRAND CAYMAN.....	C.....		1,000,000	1,000,000	12/23/2016.....
000000	00	0	AUSTRALIA NEW ZEALAND LONDON.....	C.....		1,000,000	1,000,000	12/23/2016.....
000000	00	0	SOCIETE GENERALE PARIS.....	C.....		1,000,000	1,000,000	12/23/2016.....
000000	00	0	STANDARD CHARTERED LONDON.....	C.....		1,000,000	1,000,000	12/23/2016.....
140212	07	7	NATIXIS FINANCIAL PRODUCTS LLC.....	C.....		1,000,000	1,000,000	01/23/2017.....
90275D	CR	9	UNION BANK OF SWITZERLAND, STAMFORD.....	C.....		1,000,000	1,000,000	03/13/2017.....
60689D	L5	0	MIZUHO BANK LIMITED NEW YORK.....	C.....		1,000,000	1,000,000	03/24/2017.....
40433F	HR	3	HSBC PLC.....	C.....		1,000,000	1,000,000	04/25/2017.....
151636	15	2	SUMITOMO MITSUI TRUST BANK LTD, LDN.....	C.....		1,000,000	1,000,000	05/08/2017.....
60682A	3L	8	MIT UFJ TR NY.....	C.....		500,000	500,000	03/23/2017.....
9199999.	Total - Cash Equivalents (Schedule E Part 2 Type).....					26,468,450	26,468,450	XXX
Other Assets								
9299999.	Total - Other Assets.....					0	0	XXX
9999999.	Totals.....					26,468,450	26,468,450	XXX

General Interrogatories:

- The activity for the year: Fair Value \$.....(19,344,893) Book/Adjusted Carrying Value \$.....(19,344,893)
- Average balance for the year: Fair Value \$.....41,093,758 Book/Adjusted Carrying Value \$.....41,093,758
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1: \$.....26,468,450 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

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

Annual Statement for the year 2016 of the **AFFILIATED FM INSURANCE COMPANY**
SCHEDULE E - PART 1 - CASH

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Open Depositories						
BANK OF AMERICA (CDR CLAIMS)..... HARTFORD, CT.....					(21,676,529)	XXX
BANK OF AMERICA (CDR AP)..... HARTFORD, CT.....					9,791,477	XXX
JP MORGAN CHASE..... NEW YORK, NY.....		0.280	27,566		35,275,338	XXX
ROYAL BANK (RES ACCT)..... TORONTO, ON, CAN.....		0.365	66,517	5,410	2,382,564	XXX
ROYAL BANK (USD)..... TORONTO, ON, CAN.....					4,701,842	XXX
ROYAL BANK (LOSS PAY)..... TORONTO, ON, CAN.....					23,966,963	XXX
0199998. Deposits in....4 depositories that do not exceed allowable limits in any one depository (see Instructions) - Open Depositories.....	XXX	XXX			39,376	XXX
0199999. Total - Open Depositories.....	XXX	XXX	94,083	5,410	54,481,031	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	94,083	5,410	54,481,031	XXX
0599999. Total Cash.....	XXX	XXX	94,083	5,410	54,481,031	XXX

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

1. January.....	84,077,906	4. April.....	69,983,517	7. July.....	92,154,110	10. October.....	103,106,698
2. February.....	68,605,383	5. May.....	76,371,694	8. August.....	79,755,658	11. November.....	87,301,841
3. March.....	53,707,678	6. June.....	75,664,903	9. September.....	137,590,920	12. December.....	54,481,031

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
All Other Government Bonds - Issuer Obligations							
CANADA T-BILLS.....		12/12/2016.....	.....0.483	03/09/2017.....	.....399,646	.....	.....106
CANADA T-BILL.....		10/24/2016.....	.....0.484	01/12/2017.....	.....399,939	.....	.....471
CANADA T-BILL.....		11/03/2016.....	.....0.444	01/26/2017.....	.....149,954	.....	.....107
0699999. All Other Government Bonds - Issuer Obligations.....					.....949,539	.....0	.....684
1099999. Total - All Other Government Bonds .....					.....949,539	.....0	.....684
Total Bonds							
7799999. Subtotals - Issuer Obligations.....					.....949,539	.....0	.....684
8399999. Subtotals - Bonds.....					.....949,539	.....0	.....684
8699999. Total - Cash Equivalents.....					.....949,539	.....0	.....684

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			25,096	25,061
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			50,191	50,121
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			813,094	811,968
33. New York.....NY						
34. North Carolina.....NC	B...	Property and Casualty			301,146	300,729
35. North Dakota.....ND						
36. Ohio.....OH						
37. Oklahoma.....OK						
38. Oregon.....OR	B...	Property and Casualty, Workers Compensation			667,540	666,616
39. Pennsylvania.....PA						
40. Rhode Island.....RI	B...	Property and Casualty	3,192,148	3,187,727		
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	3,192,148	3,187,727	1,857,067	1,854,495

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

2016 ALPHABETICAL INDEX -- PROPERTY & CASUALTY ANNUAL STATEMENT BLANK

Assets	2	Schedule P-Part 2G-Special Liability (Ocean Marine, Aircraft (All Perils), Boiler & Machinery)	58
Cash Flow	5	Schedule P-Part 2H-Section 1-Other Liability-Occurrence	58
Exhibit of Capital Gains (Losses)	12	Schedule P-Part 2H-Section 2-Other Liability-Claims-Made	58
Exhibit of Net Investment Income	12	Schedule P-Part 2I-Spec. Prop. (Fire, Allied Lines, Inland Marine, Earthquake, Burglary, Theft)	59
Exhibit of Nonadmitted Assets	13	Schedule P-Part 2J-Auto Physical Damage	59
Exhibit of Premiums and Losses (State Page)	19	Schedule P-Part 2K-Fidelity, Surety	59
Five-Year Historical Data	17	Schedule P-Part 2L-Other (Including Credit, Accident and Health)	59
General Interrogatories	15	Schedule P-Part 2M-International	59
Jurat Page	1	Schedule P-Part 2N-Reinsurance - Nonproportional Assumed Property	60
Liabilities, Surplus and Other Funds	3	Schedule P-Part 2O-Reinsurance - Nonproportional Assumed Liability	60
Notes To Financial Statements	14	Schedule P-Part 2P-Reinsurance - Nonproportional Assumed Financial Lines	60
Overflow Page For Write-ins	100	Schedule P-Part 2R-Section 1-Products Liability-Occurrence	61
Schedule A-Part 1	E01	Schedule P-Part 2R-Section 2-Products Liability-Claims-Made	61
Schedule A-Part 2	E02	Schedule P-Part 2S-Financial Guaranty/Mortgage Guaranty	61
Schedule A-Part 3	E03	Schedule P-Part 2T-Warranty	61
Schedule A-Verification Between Years	SI02	Schedule P-Part 3A-Homeowners/Farmowners	62
Schedule B-Part 1	E04	Schedule P-Part 3B-Private Passenger Auto Liability/Medical	62
Schedule B-Part 2	E05	Schedule P-Part 3C-Commercial Auto/Truck Liability/Medical	62
Schedule B-Part 3	E06	Schedule P-Part 3D-Workers' Compensation (Excluding Excess Workers Compensation)	62
Schedule B-Verification Between Years	SI02	Schedule P-Part 3E-Commercial Multiple Peril	62
Schedule BA-Part 1	E07	Schedule P-Part 3F-Section 1 -Medical Professional Liability-Occurrence	63
Schedule BA-Part 2	E08	Schedule P-Part 3F-Section 2-Medical Professional Liability-Claims-Made	63
Schedule BA-Part 3	E09	Schedule P-Part 3G-Special Liability (Ocean Marine, Aircraft (All Perils), Boiler & Machinery)	63
Schedule BA-Verification Between Years	SI03	Schedule P-Part 3H-Section 1-Other Liability-Occurrence	63
Schedule D-Part 1	E10	Schedule P-Part 3H-Section 2-Other Liability-Claims-Made	63
Schedule D-Part 1A-Section 1	SI05	Schedule P-Part 3I-Spec. Prop. (Fire, Allied Lines, Inland Marine, Earthquake, Burglary, Theft)	64
Schedule D-Part 1A-Section 2	SI08	Schedule P-Part 3J-Auto Physical Damage	64
Schedule D-Part 2-Section 1	E11	Schedule P-Part 3K-Fidelity/Surety	64
Schedule D-Part 2-Section 2	E12	Schedule P-Part 3L-Other (Including Credit, Accident and Health)	64
Schedule D-Part 3	E13	Schedule P-Part 3M-International	64
Schedule D-Part 4	E14	Schedule P-Part 3N-Reinsurance - Nonproportional Assumed Property	65
Schedule D-Part 5	E15	Schedule P-Part 3O-Reinsurance - Nonproportional Assumed Liability	65
Schedule D-Part 6-Section 1	E16	Schedule P-Part 3P-Reinsurance - Nonproportional Assumed Financial Lines	65
Schedule D-Part 6-Section 2	E16	Schedule P-Part 3R-Section 1-Products Liability-Occurrence	66
Schedule D-Summary By Country	SI04	Schedule P-Part 3R-Section 2-Products Liability-Claims-Made	66
Schedule D-Verification Between Years	SI03	Schedule P-Part 3S-Financial Guaranty/Mortgage Guaranty	66
Schedule DA-Part 1	E17	Schedule P-Part 3T-Warranty	66
Schedule DA-Verification Between Years	SI10	Schedule P-Part 4A-Homeowners/Farmowners	67
Schedule DB-Part A-Section 1	E18	Schedule P-Part 4B-Private Passenger Auto Liability/Medical	67
Schedule DB-Part A-Section 2	E19	Schedule P-Part 4C-Commercial Auto/Truck Liability/Medical	67
Schedule DB-Part A-Verification Between Years	SI11	Schedule P-Part 4D-Workers' Compensation (Excluding Excess Workers Compensation)	67
Schedule DB-Part B-Section 1	E20	Schedule P-Part 4E-Commercial Multiple Peril	67
Schedule DB-Part B-Section 2	E21	Schedule P-Part 4F-Section 1-Medical Professional Liability-Occurrence	68
Schedule DB-Part B-Verification Between Years	SI11	Schedule P-Part 4F-Section 2-Medical Professional Liability-Claims-Made	68
Schedule DB-Part C-Section 1	SI12	Schedule P-Part 4G-Special Liability (Ocean Marine, Aircraft (All Perils), Boiler & Machinery)	68
Schedule DB-Part C-Section 2	SI13	Schedule P-Part 4H-Section 1-Other Liability-Occurrence	68
Schedule DB-Part D-Section 1	E22	Schedule P-Part 4H-Section 2-Other Liability-Claims-Made	68
Schedule DB-Part D-Section 2	E23	Schedule P-Part 4I-Spec. Prop. (Fire, Allied Lines, Inland Marine, Earthquake, Burglary & Theft)	69
Schedule DB-Verification	SI14	Schedule P-Part 4J-Auto Physical Damage	69
Schedule DL-Part 1	E24	Schedule P-Part 4K-Fidelity/Surety	69
Schedule DL-Part 2	E25	Schedule P-Part 4L-Other (Including Credit, Accident and Health)	69
Schedule E-Part 1-Cash	E26	Schedule P-Part 4M-International	69
Schedule E-Part 2-Cash Equivalents	E27	Schedule P-Part 4N-Reinsurance - Nonproportional Assumed Property	70
Schedule E-Part 3-Special Deposits	E28	Schedule P-Part 4O-Reinsurance - Nonproportional Assumed Liability	70
Schedule E-Verification Between Years	SI15	Schedule P-Part 4P-Reinsurance - Nonproportional Assumed Financial Lines	70
Schedule F-Part 1	20	Schedule P-Part 4R-Section 1-Products Liability-Occurrence	71
Schedule F-Part 2	21	Schedule P-Part 4R-Section 2-Products Liability-Claims-Made	71
Schedule F-Part 3	22	Schedule P-Part 4S-Financial Guaranty/Mortgage Guaranty	71
Schedule F-Part 4	23	Schedule P-Part 4T-Warranty	71
Schedule F-Part 5	24	Schedule P-Part 5A-Homeowners/Farmowners	72
Schedule F-Part 6-Section 1	25	Schedule P-Part 5B-Private Passenger Auto Liability/Medical	73
Schedule F-Part 6-Section 2	26	Schedule P-Part 5C-Commercial Auto/Truck Liability/Medical	74
Schedule F-Part 7	27	Schedule P-Part 5D-Workers' Compensation (Excluding Excess Workers Compensation)	75
Schedule F-Part 8	28	Schedule P-Part 5E-Commercial Multiple Peril	76
Schedule F-Part 9	29	Schedule P-Part 5F-Medical Professional Liability-Claims-Made	78
Schedule H-Accident and Health Exhibit-Part 1	30	Schedule P-Part 5F-Medical Professional Liability-Occurrence	77
Schedule H-Part 2, Part 3 and Part 4	31	Schedule P-Part 5H-Other Liability-Claims-Made	80
Schedule H-Part 5-Health Claims	32	Schedule P-Part 5H-Other Liability-Occurrence	79
Schedule P-Part 1-Summary	33	Schedule P-Part 5R-Products Liability-Claims-Made	82
Schedule P-Part 1A-Homeowners/Farmowners	35	Schedule P-Part 5R-Products Liability-Occurrence	81
Schedule P-Part 1B-Private Passenger Auto Liability/Medical	36	Schedule P-Part 5T-Warranty	83
Schedule P-Part 1C-Commercial Auto/Truck Liability/Medical	37	Schedule P-Part 6C-Commercial Auto/Truck Liability/Medical	84
Schedule P-Part 1D-Workers' Compensation (Excluding Excess Workers Compensation)	38	Schedule P-Part 6D-Workers' Compensation (Excluding Excess Workers Compensation)	84
Schedule P-Part 1E-Commercial Multiple Peril	39	Schedule P-Part 6E-Commercial Multiple Peril	85
Schedule P-Part 1F-Section 1-Medical Professional Liability-Occurrence	40	Schedule P-Part 6H-Other Liability-Claims-Made	86
Schedule P-Part 1F-Section 2-Medical Professional Liability-Claims-Made	41	Schedule P-Part 6H-Other Liability-Occurrence	85
Schedule P-Part 1G-Special Liability (Ocean, Marine, Aircraft (All Perils), Boiler & Machinery)	42	Schedule P-Part 6M-International	86
Schedule P-Part 1H-Section 1-Other Liability-Occurrence	43	Schedule P-Part 6N-Reinsurance - Nonproportional Assumed Property	87
Schedule P-Part 1H-Section 2-Other Liability-Claims-Made	44	Schedule P-Part 6O-Reinsurance - Nonproportional Assumed Liability	87
Schedule P-Part 1I-Spec. Prop. (Fire, Allied Lines, Inland Marine, Earthquake, Burglary & Theft)	45	Schedule P-Part 6R-Products Liability-Claims-Made	88
Schedule P-Part 1J-Auto Physical Damage	46	Schedule P-Part 6R-Products Liability-Occurrence	88
Schedule P-Part 1K-Fidelity/Surety	47	Schedule P-Part 7A-Primary Loss Sensitive Contracts	89
Schedule P-Part 1L-Other (Including Credit, Accident and Health)	48	Schedule P-Part 7B-Reinsurance Loss Sensitive Contracts	91
Schedule P-Part 1M-International	49	Schedule P Interrogatories	93
Schedule P-Part 1N-Reinsurance - Nonproportional Assumed Property	50	Schedule T-Exhibit of Premiums Written	94
Schedule P-Part 1O-Reinsurance - Nonproportional Assumed Liability	51	Schedule T-Part 2-Interstate Compact	95
Schedule P-Part 1P-Reinsurance - Nonproportional Assumed Financial Lines	52	Schedule Y-Information Concerning Activities of Insurer Members of a Holding Company Group	96
Schedule P-Part 1R-Section 1-Products Liability-Occurrence	53	Schedule Y-Detail of Insurance Holding Company System	97
Schedule P-Part 1R-Section 2-Products Liability-Claims-Made	54	Schedule Y-Part 2-Summary of Insurer's Transactions With Any Affiliates	98
Schedule P-Part 1S-Financial Guaranty/Mortgage Guaranty	55	Statement of Income	4
Schedule P-Part 1T-Warranty	56	Summary Investment Schedule	SI01
Schedule P-Part 2, Part 3 and Part 4 - Summary	34	Supplemental Exhibits and Schedules Interrogatories	99
Schedule P-Part 2A-Homeowners/Farmowners	57	Underwriting and Investment Exhibit Part 1	6
Schedule P-Part 2B-Private Passenger Auto Liability/Medical	57	Underwriting and Investment Exhibit Part 1A	7
Schedule P-Part 2C-Commercial Auto/Truck Liability/Medical	57	Underwriting and Investment Exhibit Part 1B	8
Schedule P-Part 2D-Workers' Compensation (Excluding Excess Workers Compensation)	57	Underwriting and Investment Exhibit Part 2	9
Schedule P-Part 2E-Commercial Multiple Peril	57	Underwriting and Investment Exhibit Part 2A	10
Schedule P-Part 2F-Section 1-Medical Professional Liability-Occurrence	58	Underwriting and Investment Exhibit Part 3	11
Schedule P-Part 2F-Section 2-Medical Professional Liability-Claims-Made	58		