



ANNUAL STATEMENT

For the Year Ended December 31, 2014
of the Condition and Affairs of the

AFFILIATED FM INSURANCE COMPANY

NAIC Group Code.....0065, 0065 (Current Period) (Prior Period)	NAIC Company Code..... 10014	Employer's ID Number..... 05-0254496
Organized under the Laws of Rhode Island Incorporated/Organized..... May 6, 1949	State of Domicile or Port of Entry Rhode Island Commenced Business..... June 1, 1950	Country of Domicile US
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	2. Jonathan Irving Mishara	Senior Vice President & Secretary
3. Joy Kristen Cave #	Vice President & Treasurer		

OTHER

Jeffrey Alfred Burchill	Senior Vice President	Jonathan William Hall	Chief Operating Officer
Paul Edward LaFleche	Senior Vice President	Jeanne Ruth Lieb	Senior Vice President
Jonathan Irving Mishara	Senior Vice President	Enzo Rebula	Senior Vice President

DIRECTORS OR TRUSTEES

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

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	_____ 2. (Printed Name) Senior Vice President & Secretary	_____ 3. (Printed Name) Vice President & Controller
_____ (Title)	_____ (Title)	_____ (Title)

Subscribed and sworn to before me
This 24th day of February 2015

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

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities.....	193,197,929	8.6	193,197,929		193,197,929	8.6
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).....	135,390,016	6.1	135,390,016		135,390,016	6.1
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations.....	7,126,086	0.3	7,126,086		7,126,086	0.3
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....	14,651,622	0.7	14,651,622		14,651,622	0.7
1.43 Revenue and assessment obligations.....	125,753,778	5.6	125,753,778		125,753,778	5.6
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.....	52,644	0.0	52,644		52,644	0.0
1.512 Issued or guaranteed by FNMA and FHLMC.....	173,961,657	7.8	173,961,657		173,961,657	7.8
1.513 All other.....	397,855,069	17.8	397,855,069		397,855,069	17.8
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.....	238,848,435	10.7	238,848,435		238,848,435	10.7
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....		0.0			0	0.0
2.2 Unaffiliated non-U.S. securities (including Canada).....		0.0			0	0.0
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.....	847,688,594	37.9	847,688,594		847,688,594	37.9
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.....	5,171,031	0.2	5,171,031		5,171,031	0.2
9. Securities lending (Line 10, Asset Page reinvested collateral).....	19,839,273	0.9	19,839,273	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments.....	76,559,993	3.4	76,559,993	19,839,273	96,399,266	4.3
11. Other invested assets.....		0.0			0	0.0
12. Total invested assets.....	2,236,096,127	100.0	2,236,096,127	19,839,273	2,236,096,128	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.....		1,956,390,934
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		707,629,985
3.	Accrual of discount.....		1,568,024
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....		
4.2	Part 2, Section 1, Column 15.....		
4.3	Part 2, Section 2, Column 13.....	63,141,547	
4.4	Part 4, Column 11.....	(27,095,508)	36,046,039
5.	Total gain (loss) on disposals, Part 4, Column 19.....		44,509,685
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		602,244,653
7.	Deduct amortization of premium.....		6,416,781
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.....	2,957,403	
9.4	Part 4, Column 13.....		2,957,403
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....		2,134,525,830
11.	Deduct total nonadmitted amounts.....		
12.	Statement value at end of current period (Line 10 minus Line 11).....		2,134,525,830

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS					
Governments (Including all obligations guaranteed by governments)	1. United States.....	193,250,573	200,446,760	192,435,050	195,082,853
	2. Canada.....	135,390,016	140,300,639	135,983,643	130,400,000
	3. Other Countries.....				
	4. Totals.....	328,640,589	340,747,399	328,418,693	325,482,853
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	7,126,086	7,367,705	7,332,297	6,355,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	14,651,622	15,135,731	15,263,344	13,300,000
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.....	299,715,435	313,009,153	304,431,187	283,204,329
Industrial and Miscellaneous and Hybrid Securities (Unaffiliated)	8. United States.....	560,536,650	583,101,531	563,280,850	556,591,784
	9. Canada.....	73,670,466	76,217,640	74,230,894	72,004,678
	10. Other Countries.....	2,496,388	2,525,115	2,496,150	2,500,000
	11. Totals.....	636,703,504	661,844,286	640,007,894	631,096,462
Parent, Subsidiaries and Affiliates	12. Totals.....				
	13. Total Bonds.....	1,286,837,236	1,338,104,274	1,295,453,415	1,259,438,644
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.....	807,201,308	807,201,308	518,156,658	
	21. Canada.....	28,071,886	28,071,886	19,891,837	
	22. Other Countries.....	12,415,400	12,415,400	11,452,450	
	23. Totals.....	847,688,594	847,688,594	549,500,945	
Parent, Subsidiaries and Affiliates	24. Totals.....				
	25. Total Common Stocks.....	847,688,594	847,688,594	549,500,945	
	26. Total Stocks.....	847,688,594	847,688,594	549,500,945	
	27. Total Bonds and Stocks....	2,134,525,830	2,185,792,868	1,844,954,360	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. U.S. Governments											
1.1 NAIC 1.....		70,908,147	122,289,782	52,644		193,250,573	14.4	150,502,723	13.5	193,250,573	
1.2 NAIC 2.....						0	0.0		0.0		
1.3 NAIC 3.....						0	0.0		0.0		
1.4 NAIC 4.....						0	0.0		0.0		
1.5 NAIC 5.....						0	0.0		0.0		
1.6 NAIC 6.....						0	0.0		0.0		
1.7 Totals.....	0	70,908,147	122,289,782	52,644	0	193,250,573	14.4	150,502,723	13.5	193,250,573	0
2. All Other Governments											
2.1 NAIC 1.....	4,854,389	57,384,038	36,290,216	9,134,610	32,581,149	140,244,402	10.5	116,837,873	10.4	139,435,140	809,261
2.2 NAIC 2.....						0	0.0		0.0		
2.3 NAIC 3.....						0	0.0		0.0		
2.4 NAIC 4.....						0	0.0		0.0		
2.5 NAIC 5.....						0	0.0		0.0		
2.6 NAIC 6.....						0	0.0		0.0		
2.7 Totals.....	4,854,389	57,384,038	36,290,216	9,134,610	32,581,149	140,244,402	10.5	116,837,873	10.4	139,435,140	809,261
3. U.S. States, Territories and Possessions, etc., Guaranteed											
3.1 NAIC 1.....		1,805,228	4,696,268	624,590		7,126,086	0.5	10,599,960	0.9	7,126,086	
3.2 NAIC 2.....						0	0.0		0.0		
3.3 NAIC 3.....						0	0.0		0.0		
3.4 NAIC 4.....						0	0.0		0.0		
3.5 NAIC 5.....						0	0.0		0.0		
3.6 NAIC 6.....						0	0.0		0.0		
3.7 Totals.....	0	1,805,228	4,696,268	624,590	0	7,126,086	0.5	10,599,960	0.9	7,126,086	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 NAIC 1.....	1,008,947	6,360,318	5,030,590	2,251,767		14,651,622	1.1	12,578,810	1.1	14,651,622	
4.2 NAIC 2.....						0	0.0		0.0		
4.3 NAIC 3.....						0	0.0		0.0		
4.4 NAIC 4.....						0	0.0		0.0		
4.5 NAIC 5.....						0	0.0		0.0		
4.6 NAIC 6.....						0	0.0		0.0		
4.7 Totals.....	1,008,947	6,360,318	5,030,590	2,251,767	0	14,651,622	1.1	12,578,810	1.1	14,651,622	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 NAIC 1.....	3,490,253	55,293,277	57,784,132	29,616,232	143,948,670	290,132,564	21.6	208,875,202	18.7	290,132,563	
5.2 NAIC 2.....		6,004,429	2,431,362	1,147,080		9,582,871	0.7	7,770,533	0.7	9,582,872	
5.3 NAIC 3.....						0	0.0		0.0		
5.4 NAIC 4.....						0	0.0		0.0		
5.5 NAIC 5.....						0	0.0		0.0		
5.6 NAIC 6.....						0	0.0		0.0		
5.7 Totals.....	3,490,253	61,297,706	60,215,494	30,763,312	143,948,670	299,715,435	22.3	216,645,735	19.4	299,715,435	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)											
6.1 NAIC 1.....	53,102,073	210,515,403	187,698,936	12,446,888	81,803,081	545,566,381	40.7	480,210,249	42.9	513,005,190	32,561,194
6.2 NAIC 2.....	10,128,905	56,758,892	68,659,224	996,841	1,444,367	137,988,229	10.3	129,785,411	11.6	132,191,903	5,796,325
6.3 NAIC 3.....	999,707	1,019,467	500,000			2,519,174	0.2	1,499,084	0.1	2,519,173	
6.4 NAIC 4.....						0	0.0		0.0		
6.5 NAIC 5.....						0	0.0		0.0		
6.6 NAIC 6.....						0	0.0		0.0		
6.7 Totals.....	64,230,685	268,293,762	256,858,160	13,443,729	83,247,448	686,073,784	51.2	611,494,744	54.7	647,716,266	38,357,519
7. Hybrid Securities											
7.1 NAIC 1.....						0	0.0		0.0		
7.2 NAIC 2.....						0	0.0		0.0		
7.3 NAIC 3.....						0	0.0		0.0		
7.4 NAIC 4.....						0	0.0		0.0		
7.5 NAIC 5.....						0	0.0		0.0		
7.6 NAIC 6.....						0	0.0		0.0		
7.7 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates											
8.1 NAIC 1.....						0	0.0		0.0		
8.2 NAIC 2.....						0	0.0		0.0		
8.3 NAIC 3.....						0	0.0		0.0		
8.4 NAIC 4.....						0	0.0		0.0		
8.5 NAIC 5.....						0	0.0		0.0		
8.6 NAIC 6.....						0	0.0		0.0		
8.7 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. Total Bonds Current Year											
9.1 NAIC 1.....	(d).....62,455,662	.....402,266,411	.....413,789,924	.....54,126,731	.....258,332,900	.....1,190,971,628	.....88.8	.....XXX	.....XXX	.....1,157,601,174	.....33,370,455
9.2 NAIC 2.....	(d).....10,128,905	.....62,763,321	.....71,090,586	.....2,143,921	.....1,444,367	.....147,571,100	.....11.0	.....XXX	.....XXX	.....141,774,775	.....5,796,325
9.3 NAIC 3.....	(d).....999,707	.....1,019,467	.....500,000	.....0	.....0	.....2,519,174	.....0.2	.....XXX	.....XXX	.....2,519,173	.....0
9.4 NAIC 4.....	(d).....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....XXX	.....XXX	.....0	.....0
9.5 NAIC 5.....	(d).....0	.....0	.....0	.....0	.....0	(c).....0	.....0.0	.....XXX	.....XXX	.....0	.....0
9.6 NAIC 6.....	(d).....0	.....0	.....0	.....0	.....0	(c).....0	.....0.0	.....XXX	.....XXX	.....0	.....0
9.7 Totals.....	.....73,584,274	.....466,049,199	.....485,380,510	.....56,270,652	.....259,777,267	(b).....1,341,061,902	.....100.0	.....XXX	.....XXX	.....1,301,895,122	.....39,166,780
9.8 Line 9.7 as a % of Col. 6.....	.....5.5	.....34.8	.....36.2	.....4.2	.....19.4	.....100.0	.....XXX	.....XXX	.....XXX	.....97.1	.....2.9
10. Total Bonds Prior Year											
10.1 NAIC 1.....	.....54,432,747	.....293,717,508	.....371,596,755	.....42,417,176	.....217,440,632	.....XXX	.....XXX	.....979,604,818	.....87.6	.....950,438,324	.....29,166,493
10.2 NAIC 2.....	.....13,023,581	.....77,965,855	.....45,175,610	.....463,084	.....927,813	.....XXX	.....XXX	.....137,555,943	.....12.3	.....124,279,239	.....13,276,705
10.3 NAIC 3.....		.....999,084	.....500,000			.....XXX	.....XXX	.....1,499,084	.....0.1	.....1,499,084	
10.4 NAIC 4.....						.....XXX	.....XXX	.....0	.....0.0		
10.5 NAIC 5.....						.....XXX	.....XXX	(c).....0	.....0.0		
10.6 NAIC 6.....						.....XXX	.....XXX	(c).....0	.....0.0		
10.7 Totals.....	.....67,456,328	.....372,682,447	.....417,272,365	.....42,880,260	.....218,368,445	.....XXX	.....XXX	(b).....1,118,659,845	.....100.0	.....1,076,216,647	.....42,443,198
10.8 Line 10.7 as a % of Col. 8.....	.....6.0	.....33.3	.....37.3	.....3.8	.....19.5	.....XXX	.....XXX	.....100.0	.....XXX	.....96.2	.....3.8
11. Total Publicly Traded Bonds											
11.1 NAIC 1.....	.....62,325,684	.....384,488,257	.....399,136,861	.....53,317,470	.....258,332,899	.....1,157,601,171	.....86.3	.....950,438,324	.....85.0	.....1,157,601,171	.....XXX
11.2 NAIC 2.....	.....6,578,908	.....61,764,650	.....69,842,930	.....2,143,921	.....1,444,367	.....141,774,776	.....10.6	.....124,279,239	.....11.1	.....141,774,776	.....XXX
11.3 NAIC 3.....	.....999,707	.....1,019,467	.....500,000			.....2,519,174	.....0.2	.....1,499,084	.....0.1	.....2,519,174	.....XXX
11.4 NAIC 4.....						.....0	.....0.0	.....0	.....0.0	.....0	.....XXX
11.5 NAIC 5.....						.....0	.....0.0	.....0	.....0.0	.....0	.....XXX
11.6 NAIC 6.....						.....0	.....0.0	.....0	.....0.0	.....0	.....XXX
11.7 Totals.....	.....69,904,299	.....447,272,374	.....469,479,791	.....55,461,391	.....259,777,266	.....1,301,895,121	.....97.1	.....1,076,216,647	.....96.2	.....1,301,895,121	.....XXX
11.8 Line 11.7 as a % of Col. 6.....	.....5.4	.....34.4	.....36.1	.....4.3	.....20.0	.....100.0	.....XXX	.....XXX	.....XXX	.....100.0	.....XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9.....	.....5.2	.....33.4	.....35.0	.....4.1	.....19.4	.....97.1	.....XXX	.....XXX	.....XXX	.....97.1	.....XXX
12. Total Privately Placed Bonds											
12.1 NAIC 1.....	.....129,977	.....17,778,153	.....14,653,064	.....809,261		.....33,370,455	.....2.5	.....29,166,493	.....2.6	.....XXX	.....33,370,455
12.2 NAIC 2.....	.....3,549,997	.....998,672	.....1,247,656			.....5,796,325	.....0.4	.....13,276,705	.....1.2	.....XXX	.....5,796,325
12.3 NAIC 3.....						.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
12.4 NAIC 4.....						.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
12.5 NAIC 5.....						.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
12.6 NAIC 6.....						.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
12.7 Totals.....	.....3,679,974	.....18,776,825	.....15,900,720	.....809,261	.....0	.....39,166,780	.....2.9	.....42,443,198	.....3.8	.....XXX	.....39,166,780
12.8 Line 12.7 as a % of Col. 6.....9.447.940.62.10.0100.0XXXXXXXXXXXX100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9.....0.31.41.20.10.02.9XXXXXXXXXXXX2.9

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- (a) Includes \$.....39,166,780 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
- (b) Includes \$.....0 current year, \$.....0 prior year of bonds with Z designations and \$.....0 current year, \$.....0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.
- (c) Includes \$.....0 current year, \$.....0 prior year of bonds with 5* designations and \$.....0 current year, \$.....0 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
- (d) Includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....54,224,666; 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 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. U.S. Governments												
1.1 Issuer Obligations.....			70,908,147	122,289,782			193,197,929	14.4	150,445,358	13.4	193,197,929	
1.2 Residential Mortgage-Backed Securities.....				52,644		52,644	0	0.0	57,365	0.0	52,644	
1.3 Commercial Mortgage-Backed Securities.....						0	0	0.0		0.0		
1.4 Other Loan-Backed and Structured Securities.....						0	0	0.0		0.0		
1.5 Totals.....	0	70,908,147	122,289,782	52,644	0	193,250,573	14.4	150,502,723	13.5	193,250,573	0	
2. All Other Governments												
2.1 Issuer Obligations.....	4,854,389	57,384,038	36,290,216	9,134,610	32,581,149	140,244,402	10.5	116,837,872	10.4	139,435,140	809,261	
2.2 Residential Mortgage-Backed Securities.....						0	0.0			0.0		
2.3 Commercial Mortgage-Backed Securities.....						0	0.0			0.0		
2.4 Other Loan-Backed and Structured Securities.....						0	0.0			0.0		
2.5 Totals.....	4,854,389	57,384,038	36,290,216	9,134,610	32,581,149	140,244,402	10.5	116,837,872	10.4	139,435,140	809,261	
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations.....		1,805,228	4,696,268	624,590		7,126,086	0.5	10,599,959	0.9	7,126,086		
3.2 Residential Mortgage-Backed Securities.....						0	0.0			0.0		
3.3 Commercial Mortgage-Backed Securities.....						0	0.0			0.0		
3.4 Other Loan-Backed and Structured Securities.....						0	0.0			0.0		
3.5 Totals.....	0	1,805,228	4,696,268	624,590	0	7,126,086	0.5	10,599,959	0.9	7,126,086	0	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations.....	1,008,947	6,360,318	5,030,590	2,251,767		14,651,622	1.1	12,578,811	1.1	14,651,622		
4.2 Residential Mortgage-Backed Securities.....						0	0.0			0.0		
4.3 Commercial Mortgage-Backed Securities.....						0	0.0			0.0		
4.4 Other Loan-Backed and Structured Securities.....						0	0.0			0.0		
4.5 Totals.....	1,008,947	6,360,318	5,030,590	2,251,767	0	14,651,622	1.1	12,578,811	1.1	14,651,622	0	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 Issuer Obligations.....	3,490,253	59,551,125	50,998,692	10,713,708	1,000,000	125,753,778	9.4	107,389,231	9.6	125,753,777		
5.2 Residential Mortgage-Backed Securities.....		1,746,581	9,216,803	20,049,604	142,948,670	173,961,658	13.0	109,256,504	9.8	173,961,657		
5.3 Commercial Mortgage-Backed Securities.....						0	0.0			0.0		
5.4 Other Loan-Backed and Structured Securities.....						0	0.0			0.0		
5.5 Totals.....	3,490,253	61,297,706	60,215,495	30,763,312	143,948,670	299,715,436	22.3	216,645,735	19.4	299,715,434	0	
6. Industrial and Miscellaneous (unaffiliated)												
6.1 Issuer Obligations.....	64,230,684	190,157,664	183,473,257	2,679,682	6,684,061	447,225,348	33.3	391,293,471	35.0	414,367,644	32,857,705	
6.2 Residential Mortgage-Backed Securities.....						0	0.0	898,218	0.1			
6.3 Commercial Mortgage-Backed Securities.....			5,149,891		76,563,387	81,713,278	6.1	86,342,885	7.7	81,713,278		
6.4 Other Loan-Backed and Structured Securities.....		78,136,097	68,235,013	10,764,047		157,135,157	11.7	132,960,170	11.9	151,635,343	5,499,814	
6.5 Totals.....	64,230,684	268,293,761	256,858,161	13,443,729	83,247,448	686,073,783	51.2	611,494,744	54.7	647,716,265	38,357,519	
7. Hybrid Securities												
7.1 Issuer Obligations.....						0	0.0			0.0		
7.2 Residential Mortgage-Backed Securities.....						0	0.0			0.0		
7.3 Commercial Mortgage-Backed Securities.....						0	0.0			0.0		
7.4 Other Loan-Backed and Structured Securities.....						0	0.0			0.0		
7.5 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0	
8. Parent, Subsidiaries and Affiliates												
8.1 Issuer Obligations.....						0	0.0			0.0		
8.2 Residential Mortgage-Backed Securities.....						0	0.0			0.0		
8.3 Commercial Mortgage-Backed Securities.....						0	0.0			0.0		
8.4 Other Loan-Backed and Structured Securities.....						0	0.0			0.0		
8.5 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0	

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SCHEDULE D - PART 1A - SECTION 2 (continued)

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations.....	73,584,273	386,166,520	402,778,805	25,404,357	40,265,210	928,199,165	69.2	XXX	XXX	894,532,198	33,666,966
9.2 Residential Mortgage-Backed Securities.....	0	1,746,581	9,216,803	20,102,248	142,948,670	174,014,302	13.0	XXX	XXX	174,014,301	0
9.3 Commercial Mortgage-Backed Securities.....	0	0	5,149,891	0	76,563,387	81,713,278	6.1	XXX	XXX	81,713,278	0
9.4 Other Loan-Backed and Structured Securities.....	0	78,136,097	68,235,013	10,764,047	0	157,135,157	11.7	XXX	XXX	151,635,343	5,499,814
9.5 Totals.....	73,584,273	466,049,198	485,380,512	56,270,652	259,777,267	1,341,061,902	100.0	XXX	XXX	1,301,895,120	39,166,780
9.6 Line 9.5 as a % of Col. 6.....	5.5	34.8	36.2	4.2	19.4	100.0	XXX	XXX	XXX	97.1	2.9
10. Total Bonds Prior Year											
10.1 Issuer Obligations.....	62,441,098	306,006,992	358,842,276	27,956,034	33,898,302	XXX	XXX	789,144,702	70.5	746,701,504	42,443,198
10.2 Residential Mortgage-Backed Securities.....		1,720,327	4,440,278	5,924,224	98,127,258	XXX	XXX	110,212,087	9.9	110,212,088	0
10.3 Commercial Mortgage-Backed Securities.....					86,342,885	XXX	XXX	86,342,885	7.7	86,342,885	0
10.4 Other Loan-Backed and Structured Securities.....	5,015,230	64,955,127	53,989,812	9,000,001	0	XXX	XXX	132,960,170	11.9	132,960,170	0
10.5 Totals.....	67,456,328	372,682,446	417,272,366	42,880,259	218,368,445	XXX	XXX	1,118,659,844	100.0	1,076,216,647	42,443,198
10.6 Line 10.5 as a % of Col. 8.....	6.0	33.3	37.3	3.8	19.5	XXX	XXX	100.0	XXX	96.2	3.8
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations.....	69,904,299	367,389,695	392,377,899	24,595,096	40,265,210	894,532,199	66.7	746,701,504	66.7	894,532,199	XXX
11.2 Residential Mortgage-Backed Securities.....		1,746,581	9,216,803	20,102,248	142,948,670	174,014,302	13.0	110,212,088	9.9	174,014,302	XXX
11.3 Commercial Mortgage-Backed Securities.....			5,149,891	0	76,563,387	81,713,278	6.1	86,342,885	7.7	81,713,278	XXX
11.4 Other Loan-Backed and Structured Securities.....		78,136,097	62,735,199	10,764,047	0	151,635,343	11.3	132,960,170	11.9	151,635,343	XXX
11.5 Totals.....	69,904,299	447,272,373	469,479,792	55,461,391	259,777,267	1,301,895,122	97.1	1,076,216,647	96.2	1,301,895,122	XXX
11.6 Line 11.5 as a % of Col. 6.....	5.4	34.4	36.1	4.3	20.0	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9.....	5.2	33.4	35.0	4.1	19.4	97.1	XXX	XXX	XXX	97.1	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations.....	3,679,974	18,776,825	10,400,906	809,261	0	33,666,966	2.5	42,443,198	3.8	XXX	33,666,966
12.2 Residential Mortgage-Backed Securities.....						0	0.0	0	0.0	XXX	0
12.3 Commercial Mortgage-Backed Securities.....						0	0.0	0	0.0	XXX	0
12.4 Other Loan-Backed and Structured Securities.....			5,499,814	0	0	5,499,814	0.4	0	0.0	XXX	5,499,814
12.5 Totals.....	3,679,974	18,776,825	15,900,720	809,261	0	39,166,780	2.9	42,443,198	3.8	XXX	39,166,780
12.6 Line 12.5 as a % of Col. 6.....	9.4	47.9	40.6	2.1	0.0	100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9.....	0.3	1.4	1.2	0.1	0.0	2.9	XXX	XXX	XXX	XXX	2.9

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.....	30,154,007	30,154,007			
2. Cost of short-term investments acquired.....	30,180,459	30,180,459			
3. Accrual of discount.....	1,603	1,603			
4. Unrealized valuation increase (decrease).....	0				
5. Total gain (loss) on disposals.....	(2,184)	(2,184)			
6. Deduct consideration received on disposals.....	8,952,661	8,952,661			
7. Deduct amortization of premium.....	2,914	2,914			
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).....	51,378,310	51,378,310	0	0	0
11. Deduct total nonadmitted amounts.....	0				
12. Statement value at end of current period (Line 10 minus Line 11).....	51,378,310	51,378,310	0	0	0

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

Sch. DB-Pt. A-Verification
NONE

Sch. DB-Pt. B-Verification
NONE

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

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

Sch. DB-Verification
NONE

SCHEDULE E - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1 Total	2 Bonds	3 Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	50,149,711	50,149,711	
2. Cost of cash equivalents acquired.....	12,036,834,239	12,036,834,239	
3. Accrual of discount.....	31,070	31,070	
4. Unrealized valuation increase (decrease).....	0		
5. Total gain (loss) on disposals.....	(19,328)	(19,328)	
6. Deduct consideration received on disposals.....	12,063,565,172	12,063,565,172	
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).....	23,430,520	23,430,520	0
11. Deduct total nonadmitted amounts.....	0		
12. Statement value at end of current period (Line 10 minus Line 11).....	23,430,520	23,430,520	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 reig 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
U.S. Government - Issuer Obligations																							
912828	D5 6				..1	39,770,703	101.821	40,728,400	40,000,000	39,776,573					2.375	2.440	FA		358,832		10/31/2014	08/15/2024.	
912828	F9 6	SD..			..1	5,911,467	100.257	5,895,159	5,880,000	5,911,142			(325)		2.000	1.910	AO		19,927		12/01/2014	10/31/2021.	
912828	KD 1	LS..			..1	13,115,161	105.211	14,624,329	13,900,000	13,515,746			84,992		2.750	3.470	FA		144,382	382,250	12/31/2009	02/15/2019.	
912828	KQ 2				..1	19,783,611	106.610	21,855,050	20,500,000	20,150,942			72,587		3.125	3.540	MN		83,175	640,625	11/04/2009	05/15/2019.	
912828	LJ 7	LS..			..1	20,343,460	109.079	21,815,800	20,000,000	20,177,697			(35,132)		3.625	3.410	FA		273,845	725,000	02/26/2010	08/15/2019.	
912828	LY 4	LS..			..1	6,803,672	108.360	7,585,200	7,000,000	6,893,341			19,634		3.375	3.720	MN		30,673	236,250	02/11/2010	11/15/2019.	
912828	ME 7				..1										2.625		JD		123,834		11/06/2012	12/31/2014.	
912828	MP 2	LS..			..1	3,955,469	109.664	4,386,560	4,000,000	3,974,972			4,354		3.625	3.760	FA		54,769	145,000	03/24/2010	02/15/2020.	
912828	NT 3	LS..			..1	1,634,590	104.422	1,566,330	1,500,000	1,596,238			(16,323)		2.625	1.430	FA		14,873	39,375	08/15/2012	08/15/2020.	
912828	PC 8	LS..			..1	5,184,180	104.360	5,218,000	5,000,000	5,160,993			(23,187)		2.625	2.040	MN		17,041	131,250	01/31/2014	11/15/2020.	
912828	RC 6	LS..			..1	1,311,670	101.172	1,264,650	1,250,000	1,296,191			(6,578)		2.125	1.530	FA		10,033	26,563	08/14/2012	08/15/2021.	
912828	SF 8	LS..			..1	12,848,086	100.204	13,026,520	13,000,000	12,840,528			9,717		2.000	2.180	FA		98,207	160,000	04/30/2014	02/15/2022.	
912828	SV 3	LS..			..1	1,769,277	98.289	1,720,058	1,750,000	1,764,837			(1,880)		1.750	1.620	MN		3,976	30,625	08/07/2012	05/15/2022.	
912828	SX 9	LS..			..1	6,022,500	98.235	5,894,100	6,000,000	6,014,439			(3,179)		1.125	1.060	MN		5,934	67,500	06/06/2012	05/31/2019.	
912828	TC 4				..1	1,503,164	97.579	1,463,685	1,500,000	1,502,073			(449)		1.000	0.960	JD		7,582	15,000	07/17/2012	06/30/2019.	
912828	TH 3				..1	2,625,605	96.907	2,664,943	2,750,000	2,653,909			20,019		0.875	1.670	JJ		10,070	24,063	07/18/2013	07/31/2019.	
912828	TJ 9	LS..			..1	939,219	97.204	972,040	1,000,000	948,030			6,151		1.625	2.370	FA		6,138	16,250	07/19/2013	08/15/2022.	
912828	UN 8	LS..			..1	3,817,031	99.547	3,981,880	4,000,000	3,833,643			16,612		2.000	2.570	FA		30,217	80,000	01/31/2014	02/15/2023.	
912828	VB 3	LS..			..1	28,020,117	97.305	28,218,450	29,000,000	28,163,083			90,436		1.750	2.120	MN		65,891	507,500	05/28/2013	05/15/2023.	
912828	WJ 5				..1	17,023,438	102.961	17,503,370	17,000,000	17,023,552			115		2.500	2.480	MN		55,180	212,500	08/28/2014	05/15/2024.	
0199999	U.S. Government - Issuer Obligations.....						192,382,420	XXX	200,384,524	195,030,000	193,197,929			243,434		XXX	XXX	XXX		1,414,579	3,439,751	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																							
36207K	WC 0				..1	52,630	117.751	62,236	52,853	52,644			19		7.500	7.530	MON		330	3,964	09/17/1999	09/15/2029.	
0299999	U.S. Government - Residential Mortgage-Backed Securities.....						52,630	XXX	62,236	52,853	52,644			19		XXX	XXX	XXX		330	3,964	XXX	XXX
0599999	Total - U.S. Government.....						192,435,050	XXX	200,446,760	195,082,853	193,250,573			243,453		XXX	XXX	XXX		1,414,909	3,443,715	XXX	XXX
All Other Governments - Issuer Obligations																							
007863	AF 0		C		..1FE	375,024	128.026	414,804	324,000	373,772			(1,202)		5.670	4.570	AO		3,886	18,371	12/11/2013	10/16/2037.	
01306Z	CU 3		C		..1FE	1,995,760	103.872	2,077,440	2,000,000	1,996,671			318		2.850	2.870	JJ		25,712	57,000	01/18/2012	01/19/2024.	
01306Z	CV 1		C		..1FE	1,575,038	100.148	1,592,353	1,590,000	1,576,635			715		2.900	2.970	MS		13,120	46,110	09/24/2012	09/20/2029.	
110709	FM 9		C		..1FE	1,734,511	116.701	1,750,515	1,500,000	1,686,708			(26,136)		4.800	2.680	JD		3,452	72,000	08/07/2013	06/15/2021.	
110709	GC 0		C		..1FE	3,201,383	100.826	3,443,208	3,415,000	3,203,354			1,971		3.200	3.530	JD		4,203	63,136	09/16/2014	06/18/2044.	
11070Z	CC 6		C		..1FE	1,571,683	129.948	1,741,303	1,340,000	1,526,091			(10,143)		4.250	4.520	FA		28,036	75,308	12/18/2012	08/17/2028.	
135087	A7 9		C		..1FE	24,906,212	100.264	24,909,588	24,844,000	24,893,817			(12,396)		1.250	1.060	FA		129,115		11/26/2014	02/01/2016.	
135087	B2 9		C		..1FE	230,989	100.007	231,016	231,000	231,011			22		1.000	0.990	FA		960		12/16/2014	08/01/2016.	
135087	B4 5		C		..1FE	5,994,786	106.120	6,062,636	5,713,000	5,991,582			(3,205)		2.500	1.930	JD		12,164	30,013	12/19/2014	06/01/2024.	
135087	C8 5		C		..1FE	1,090,368	101.840	1,099,872	1,080,000	1,089,729			(639)		1.750	1.550	MS		6,317	7,249	08/25/2014	09/01/2019.	
135087	D2 7		C		..1FE	21,883,188	100.457	21,980,996	21,881,000	21,882,954			(234)		1.250	1.240	FA		114,650		09/02/2014	08/01/2017.	
135087	ZJ 6		C		..1FE	12,037,905	110.808	12,264,229	11,068,000	11,986,100			(44,736)		3.250	1.870	JD		30,635	242,629	11/04/2014	06/01/2021.	
135087	ZS 6		C		..1FE	12,555,707	125.500	12,824,845	10,219,000	12,545,792			(9,914)		3.500	2.440	JD		30,460	143,973	12/16/2014	12/01/2045.	
31680P	AA 4		C		..1FE	834,144	132.073	937,718	710,000	809,261			(3,312)		5.900	4.750	JD		3,452	41,890	12/21/2005	06/02/2033.	
563469	CX 1		C		..1FE	1,243,935	194.742	1,226,875	630,000	1,192,327			(25,844)		10.500	3.320	MS		21,385	66,150	12/18/2012	03/05/2031.	
563469	FJ 9		A		..1FE	999,300	107.749	1,077,490	1,000,000	999,900			120		4.900	4.910	JD		3,558	49,000	11/29/2006	12/06/2016.	

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SCHEDULE D - PART 1

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

1	2		Codes			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 rei gn 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
614852	NQ	0		C	1FE	1,506,309	107.980	1,634,817	1,514,000	1,506,620		311		4.100	4.130	JD	5,114	31,037	05/22/2014	12/01/2034	
62620D	AA	9		C	1FE	1,580,355	112.632	1,689,480	1,500,000	1,548,346	(7,904)			4.450	3.780	JD	5,685	66,750	09/02/2010	06/01/2020	
642866	FY	8		A	1FE	996,300	108.768	1,087,680	1,000,000	999,041	414			5.200	5.240	FA	18,793	52,000	02/13/2007	02/21/2017	
642866	FZ	5		C	1FE	1,183,678	118.650	1,465,328	1,235,000	1,190,524	1,084			4.550	4.810	MS	15,057	56,193	09/06/2007	03/26/2037	
642869	AB	7		C	1FE	2,205,574	113.081	2,261,620	2,000,000	2,153,877	(26,017)			4.500	2.940	JD	7,418	90,000	08/07/2013	06/02/2020	
683086	AA	0		C	1FE	652,112	116.802	749,869	642,000	651,370	(235)			4.700	4.590	JD	2,570	30,174	07/11/2011	06/01/2037	
683234	BL	0		C	1FE	4,964,508	111.443	4,903,492	4,400,000	4,789,610	(82,914)			4.400	2.280	JD	15,956	193,600	12/18/2012	06/02/2019	
683234	SL	3		C	1FE	1,123,780	136.834	1,368,340	1,000,000	1,102,111	(3,345)			5.850	4.990	MS	18,432	58,500	06/08/2007	03/08/2033	
683234	YB	8		A	1FE	2,484,275	104.278	2,606,950	2,500,000	2,497,977	1,836			4.750	4.830	JJ	53,438	118,750	01/10/2006	01/19/2016	
68323A	AW	4		C	1FE	3,181,383	105.722	3,303,813	3,125,000	3,169,553	(5,265)			3.150	2.930	JD	8,226	98,438	09/24/2012	06/02/2022	
68323A	CC	6		C	1FE	8,625,215	103.319	9,479,518	9,175,000	8,630,866	5,651			3.450	3.770	JD	26,088	314,209	09/12/2014	06/02/2045	
68323A	CG	7		C	1FE	2,831,491	107.423	2,913,312	2,712,000	2,828,480	(3,011)			3.500	2.970	JD	7,932	47,460	09/11/2014	06/02/2024	
74814Z	EG	4		C	1FE	1,282,896	113.739	1,287,525	1,132,000	1,247,316	(17,747)			4.500	2.630	JD	4,326	50,940	12/18/2012	12/01/2020	
74814Z	ER	0		C	1FE	4,236,660	102.878	4,566,754	4,439,000	4,237,969	1,309			3.500	3.740	JD	13,232	88,008	09/18/2014	12/01/2045	
74814Z	ES	8		C	1FE	3,686,654	109.124	3,804,063	3,486,000	3,681,584	(5,070)			3.750	3.070	MS	43,694		09/10/2014	09/01/2024	
803854	JA	7		C	1FE	1,465,320	138.413	1,723,242	1,245,000	1,421,566	(5,833)			5.800	4.650	MS	23,538	72,210	01/31/2006	09/05/2033	
803854	JT	6		C	1FE	1,747,200	103.997	1,819,948	1,750,000	1,747,502	46			3.400	3.400	FA	24,414	59,500	11/07/2012	02/03/2042	
0699999	All Other Governments - Issuer Obligations					135,983,643	XXX	140,300,639	130,400,000	135,390,016	0	(281,305)	0	0	XXX	XXX	XXX	725,018	2,340,598	XXX	XXX
1099999	Total - All Other Governments					135,983,643	XXX	140,300,639	130,400,000	135,390,016	0	(281,305)	0	0	XXX	XXX	XXX	725,018	2,340,598	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
13062N	A7	2			1FE	221,072	111.305	222,610	200,000	206,302	(2,829)			6.000	4.400	FA	5,000	12,000	03/05/2009	02/01/2017	
13063A	4L	5			1FE	511,575	117.740	588,700	500,000	506,914	(914)			5.500	5.230	AO	6,875	27,500	03/25/2009	04/01/2021	
13063A	E8	3			1FE	267,443	109.470	273,675	250,000	255,277	(2,289)			5.000	3.970	MS	4,167	12,500	02/25/2009	03/01/2017	
13067J	LA	7			1FE	521,370	114.263	571,315	500,000	509,607	(2,486)			5.000	4.400	JJ	12,500	25,000	10/30/2009	07/01/2018	
37358M	CW	9			1FE	618,045	115.644	578,220	500,000	567,604	(15,558)			5.000	1.630	MS	8,333	25,000	09/07/2011	03/01/2019	
574193	KJ	6			1FE	1,215,940	120.512	1,205,120	1,000,000	1,201,897	(14,043)			5.250	1.470	FA	21,292		07/28/2014	08/01/2020	
57582N	7S	8			1FE	310,686	107.302	289,715	270,000	298,705	(1,934)			5.000	3.850	FA	5,625	13,500	01/23/2008	08/01/2026	
57582N	T8	8			1FE	338,430	100.810	302,430	300,000	325,885	(2,032)			5.000	3.960	MS	5,000	15,000	01/24/2008	03/01/2025	
604129	FH	4			1FE	291,078	107.307	278,998	260,000	266,438	(3,895)			5.000	3.380	FA	5,417	13,000	01/04/2008	08/01/2016	
882723	MU	0			1FE	2,479,148	119.316	2,475,807	2,075,000	2,448,441	(30,707)			5.000	1.700	AO	25,938	25,649	06/20/2014	10/01/2020	
93974C	QC	7			1FE	557,510	116.223	581,115	500,000	539,016	(4,041)			5.000	3.860	FA	10,417	25,000	01/15/2010	02/01/2023	
1199999	U.S. States, Territories & Possessions - Issuer Obligations					7,332,297	XXX	7,367,705	6,355,000	7,126,086	0	(80,728)	0	0	XXX	XXX	XXX	110,564	194,149	XXX	XXX
1799999	Total - U.S. States, Territories & Possessions (Direct and Guaranteed)					7,332,297	XXX	7,367,705	6,355,000	7,126,086	0	(80,728)	0	0	XXX	XXX	XXX	110,564	194,149	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
017343	DH	4			1FE	1,091,850	108.790	1,087,900	1,000,000	1,035,252	(15,453)			5.000	3.300	MS	16,667	50,000	02/16/2011	03/01/2017	
03588E	H5	5			1FE	1,104,820	109.508	1,095,080	1,000,000	1,028,497	(12,430)			5.000	3.620	MS	16,667	50,000	03/11/2008	03/01/2017	
166393	3N	6			1FE	1,513,614	112.378	1,489,009	1,325,000	1,486,269	(27,345)			5.000	0.880	JJ	34,229		06/19/2014	01/01/2018	
18085P	LZ	5			1FE	1,073,430	102.436	1,024,360	1,000,000	1,008,947	(17,475)			5.000	3.180	JJ	25,000	50,000	02/01/2011	07/01/2015	
343136	3Q	8			1FE	1,159,220	121.428	1,214,280	1,000,000	1,147,356	(11,864)			5.000	3.180	JJ	25,000	20,139	01/15/2014	07/01/2024	
537292	GT	5			1FE	1,135,620	109.069	1,090,690	1,000,000	1,103,483	(5,355)			5.250	4.250	JD	4,375	52,500	03/19/2008	12/01/2028	
586158	MN	4			1FE	1,709,250	108.569	1,628,535	1,500,000	1,572,328	(36,446)			5.000	2.410	JD	6,250	75,000	02/08/2011	12/01/2016	
592112	JS	6			1FE	1,182,800	121.616	1,216,160	1,000,000	1,161,836	(19,296)			5.000	2.610	JJ	25,000	50,000	11/25/2013	07/01/2022	
613340	2H	0			1FE	417,939	121.524	425,334	350,000	410,152	(7,787)			5.000	2.270	MN	2,917	16,285	01/08/2014	11/01/2021	

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SCHEDULE D - PART 1

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

1	2		Codes			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 Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
64966J	D6	0				1FE	1,159,200	118.528	1,185,280	1,000,000	1,137,600		(20,013)		5.000	2.600	AO	12,500	50,000	11/26/2013	04/01/2021.	
64966J	N4	4				1FE	1,229,910	120.018	1,200,180	1,000,000	1,173,646		(22,304)		5.000	2.320	FA	20,833	50,000	05/25/2012	08/01/2022.	
64966L	KP	5				1FE	1,157,640	121.355	1,213,550	1,000,000	1,148,284		(9,356)		5.000	3.270	MS	16,667	21,667	03/13/2014	03/01/2025.	
717883	LD	2				1FE	556,645	107.102	535,510	500,000	517,622		(10,190)		5.000	2.810	MS	8,333	25,000	12/08/2010	09/01/2016.	
968661	GY	8				1FE	771,406	116.778	729,863	625,000	720,350		(18,252)		5.000	1.770	JD	1,389	31,250	02/15/2012	12/15/2019.	
1899999	U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						15,263,344	XXX	15,135,731	13,300,000	14,651,622	0	(233,566)	0	0	XXX	XXX	XXX	215,827	541,841	XXX	XXX
2499999	Total - U.S. Political Subdivisions of States, Territories & Possessions						15,263,344	XXX	15,135,731	13,300,000	14,651,622	0	(233,566)	0	0	XXX	XXX	XXX	215,827	541,841	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				1FE	1,162,230	114.861	1,148,610	1,000,000	1,145,436		(16,794)		5.000	1.260	JJ	23,750		07/02/2014	01/01/2019.
01728A	Z9	0				1FE	544,645	102.985	514,925	500,000	512,672		(15,958)		4.000	0.770	AO	4,222	20,000	12/21/2012	10/15/2015.
040507	KJ	3				1FE	367,367	112.546	393,911	350,000	356,390		(1,944)		5.250	4.590	JJ	9,188	18,375	08/21/2008	01/01/2018.
040654	MY	8				1FE	346,569	102.441	307,323	300,000	304,772		(9,417)		5.000	1.790	JJ	7,500	15,000	05/27/2010	07/01/2015.
04109F	BA	5				2FE	1,147,080	115.668	1,156,680	1,000,000	1,147,080				5.000	3.270	FA			12/17/2014	02/01/2025.
041826	M8	8				1FE	2,285,400	112.693	2,253,860	2,000,000	2,251,905		(33,495)		5.000	0.890	FA	54,444		06/27/2014	02/15/2018.
04780M	ME	6				1FE	2,171,580	104.788	2,095,760	2,000,000	2,036,342		(35,227)		5.000	3.140	JJ	50,000	100,000	12/16/2010	01/01/2016.
047870	KB	5				1FE	348,380	121.681	425,884	350,000	348,877		109		6.050	6.050	MN	3,500	21,000	06/17/2009	11/01/2022.
052414	LN	7				1FE	383,768	117.786	412,251	350,000	373,382		(2,482)		5.000	4.000	MN	2,236	17,500	06/11/2010	11/15/2022.
097428	BR	6				1FE	1,066,780	103.279	1,032,790	1,000,000	1,010,521		(15,368)		5.000	3.380	MS	16,667	50,000	02/18/2011	09/01/2015.
106293	AE	3				1FE	1,387,392	113.854	1,366,248	1,200,000	1,345,990		(39,334)		5.000	1.490	FA	25,000	38,167	11/15/2013	08/01/2018.
115065	WG	5				1FE	2,283,640	115.751	2,315,020	2,000,000	2,236,897		(39,481)		5.000	2.670	JJ	50,000	100,000	10/18/2013	07/01/2020.
13033L	AK	3				1FE	257,373	107.029	267,573	250,000	251,752		(1,104)		5.000	4.510	JJ	6,250	12,500	05/14/2009	07/01/2016.
13066Y	QH	5				1FE	2,232,720	110.315	2,206,300	2,000,000	2,092,224		(37,656)		5.000	2.940	MN	16,667	100,000	02/07/2011	05/01/2017.
130685	H8	6				1FE	530,200	120.703	603,515	500,000	522,843		(2,410)		5.250	4.540	AO	6,563	26,250	10/14/2011	10/01/2022.
130685	U4	0				1FE	221,122	108.475	216,950	200,000	208,344		(4,184)		5.000	2.740	JD	833	10,000	11/02/2011	12/01/2016.
13068L	GE	9				1FE	284,950	119.140	297,850	250,000	281,214		(2,437)		5.000	3.550	JD	1,042	12,500	06/06/2013	06/01/2025.
13068L	LC	7				1FE	1,153,160	111.506	1,115,060	1,000,000	1,110,551		(38,268)		5.000	1.030	MN	8,333	47,361	11/15/2013	11/01/2017.
13068L	NK	7				1FE	579,785	121.727	608,635	500,000	575,780		(4,005)		5.000	3.310	AO	6,250	10,903	04/11/2014	10/01/2025.
130795	E2	9				1FE	4,066,101	115.699	4,512,261	3,900,000	3,992,808		(19,470)		5.000	4.380	AO	48,750	195,000	12/16/2010	04/01/2019.
167593	ML	3				1FE	2,160,200	116.176	2,323,520	2,000,000	2,142,669		(14,895)		5.000	3.950	JJ	50,000	70,556	10/23/2013	01/01/2023.
167615	TX	1				1FE	1,642,214	116.680	1,633,520	1,400,000	1,638,509		(3,705)		5.000	3.150	JJ	35,000		10/10/2014	01/01/2026.
176553	ER	2				1FE	531,180	102.013	510,065	500,000	502,743		(6,427)		5.000	3.650	JD	2,083	25,000	03/24/2010	06/01/2015.
176553	FW	0				1FE	1,047,330	111.773	1,117,730	1,000,000	1,025,163		(6,715)		5.000	4.200	JD	4,167	50,000	06/30/2011	06/01/2018.
181006	GF	8				1FE	339,690	102.421	307,263	300,000	304,439		(8,745)		5.000	2.010	JJ	7,500	15,000	10/15/2010	07/01/2015.
185328	HT	1				1FE	221,294	111.478	222,956	200,000	208,022		(2,567)		5.000	3.540	JD	833	10,000	05/15/2009	12/01/2017.
186406	GS	7				1FE	1,205,830	118.626	1,186,260	1,000,000	1,160,745		(19,411)		5.000	2.600	JD	4,167	50,000	08/08/2012	06/01/2022.
196632	PA	5				1FE	1,192,270	120.446	1,204,460	1,000,000	1,166,561		(22,077)		5.000	2.360	MN	6,389	50,000	10/28/2013	11/15/2021.
20774U	5L	5				1FE	528,310	119.024	595,120	500,000	517,722		(2,803)		5.000	4.270	JJ	12,500	25,000	12/16/2010	07/01/2020.
207758	RQ	8				1FE	2,762,867	116.735	2,719,926	2,330,000	2,683,922		(71,094)		5.000	1.660	AO	29,125	100,319	10/31/2013	10/01/2019.
240523	XY	1				1FE	1,462,364	117.581	1,475,642	1,255,000	1,432,799		(28,616)		5.000	2.350	AO	15,688	49,154	12/04/2013	10/01/2020.
29270C	C3	7				1	326,410	106.755	325,889	315,000	325,889		(521)		5.000	4.500	JJ	7,875	7,875	05/28/2014	07/01/2023.
29270C	C8	6				1FE	709,812	106.505	729,559	685,000	708,679		(1,133)		5.000	4.500	JJ	17,125	17,125	05/28/2014	07/01/2023.
29270C	XP	5				1FE	1,172,670	116.336	1,163,360	1,000,000	1,137,727		(29,127)		5.000	1.800	JJ	25,000	50,000	10/16/2013	07/01/2019.
34074G	DE	1				1FE	530,975	106.833	534,165	500,000	508,305		(5,279)		5.000	3.840	JJ	12,500	25,000	05/14/2010	07/01/2016.

E10.2

SCHEDULE D - PART 1

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

E10.4

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	
																						Code
650035	VM 7				..1FE	.....577,085	....105,707	.....528,535	.....500,000	.....518,311					.....5.000	.....1.910	MS.....	.....7.361	.....25,000	12/02/2010	03/15/2016
658196	N9 7				..1FE	.....257,500	....104,715	.....261,788	.....250,000	.....251,160					.....5.000	.....4.520	JJ.....	.....6.250	.....12,500	07/18/2008	01/01/2016
665245	XM 3				..1FE	.....537,928	....111,752	.....575,523	.....515,000	.....527,890					.....5.000	.....4.340	AO.....	.....6.438	.....25,750	12/15/2010	04/01/2019
665444	JD 8				..1FE	.....1,058,040	....116,197	.....1,161,970	.....1,000,000	.....1,034,820					.....5.000	.....4.220	JJ.....	.....25,000	.....50,000	12/16/2010	01/01/2020
67756D	CD 6				..1FE	.....2,337,540	....121,390	.....2,427,800	.....2,000,000	.....2,305,807					.....5.000	.....3.030	JD.....	.....8.333	.....99,444	11/01/2013	12/01/2023
679111	US 1				..1FE	.....1,177,080	....112,188	.....1,121,880	.....1,000,000	.....1,088,122					.....5.000	.....1.960	JJ.....	.....25,000	.....50,000	10/05/2011	01/01/2018
68607V	D7 7				..1FE	.....1,236,390	....117,730	.....1,177,300	.....1,000,000	.....1,180,472					.....5.000	.....1.420	AO.....	.....12,500	.....50,000	04/04/2013	04/01/2020
686543	TL 3				..1FE	.....721,086	....113,410	.....680,460	.....600,000	.....676,809					.....5.000	.....1.250	JJ.....	.....15,000	.....30,000	11/16/2012	07/01/2018
717823	L8 9				..1FE	.....3,457,500	....106,894	.....3,340,438	.....3,125,000	.....3,315,962					.....5.375	.....1.250	JJ.....	.....83,984	.....167,969	11/08/2013	07/01/2016
721876	QH 6				..1FE	.....827,813	....118,065	.....885,488	.....750,000	.....796,203					.....5.000	.....3.750	JJ.....	.....18,750	.....37,500	06/03/2010	07/01/2020
725304	SA 8				..1FE	.....2,841,475	....119,402	.....2,985,050	.....2,500,000	.....2,799,843					.....5.000	.....3.000	MS.....	.....41,667	.....87,847	12/12/2013	09/01/2021
725304	SB 6				..1FE	.....3,839,614	....118,117	.....4,021,884	.....3,405,000	.....3,793,937					.....5.000	.....3.300	MS.....	.....56,750	.....119,648	12/12/2013	09/01/2022
736754	MK 5				..1FE	.....1,524,732	....123,093	.....1,477,116	.....1,200,000	.....1,477,421					.....5.000	.....2.090	AO.....	.....15,000	.....60,000	04/24/2013	10/01/2023
75076P	AF 2				..2FE	.....508,850	....109,044	.....545,220	.....500,000	.....503,611					.....5.000	.....4.680	JD.....	.....2,083	.....25,000	12/01/2010	06/01/2017
75076P	AG 0				..2FE	.....2,024,720	....111,725	.....2,234,500	.....2,000,000	.....2,012,438					.....5.000	.....4.800	JD.....	.....8.333	.....100,000	12/16/2010	06/01/2018
783186	QK 8				..1FE	.....1,174,760	....122,451	.....1,224,510	.....1,000,000	.....1,151,186					.....5.000	.....2.940	MN.....	.....8,333	.....50,000	06/14/2013	05/01/2023
794665	FX 2				..1FE	.....1,477,175	....116,923	.....1,461,538	.....1,250,000	.....1,467,848					.....5.000	.....1.240	AO.....	.....13,194	.....	09/24/2014	10/15/2019
796253	3M 2				..1FE	.....1,180,100	....117,106	.....1,171,060	.....1,000,000	.....1,174,926					.....5.000	.....1.420	FA.....	.....7,778	.....	09/24/2014	02/01/2020
796253	U4 2				..1FE	.....582,535	....109,131	.....545,655	.....500,000	.....529,190					.....5.000	.....2.120	FA.....	.....10,417	.....25,000	12/06/2010	02/01/2017
796253	Z9 6				..1FE	.....901,163	....120,229	.....901,718	.....750,000	.....883,647					.....5.000	.....2.940	FA.....	.....15,625	.....37,500	06/03/2013	02/01/2025
837123	FP 8				..1FE	.....921,137	....112,492	.....928,059	.....825,000	.....872,401					.....5.000	.....3.250	JJ.....	.....20,625	.....41,250	11/30/2010	07/01/2018
88880P	CA 0				..2FE	.....1,116,920	....118,040	.....1,180,400	.....1,000,000	.....1,101,850					.....5.000	.....3.580	MN.....	.....6,389	.....50,000	07/03/2013	05/15/2023
88880T	NP 7				..1FE	.....1,082,500	....106,465	.....1,064,650	.....1,000,000	.....1,070,307					.....5.000	.....3.560	JD.....	.....4,167	.....48,472	12/05/2013	06/01/2020
89602N	WL 4				..1FE	.....1,191,010	....115,073	.....1,150,730	.....1,000,000	.....1,109,451					.....5.000	.....2.130	JJ.....	.....25,000	.....50,000	10/05/2011	01/01/2019
914378	GF 5				..1FE	.....1,435,785	....108,310	.....1,408,030	.....1,300,000	.....1,409,335					.....5.250	.....0.420	AO.....	.....17,063	.....11,944	06/26/2014	10/01/2016
914720	RL 3				..1FE	.....1,089,510	....113,733	.....1,137,330	.....1,000,000	.....1,036,253					.....5.000	.....3.950	AO.....	.....12,500	.....50,000	03/14/2008	10/01/2018
927781	YE 8				..1FE	.....567,315	....105,545	.....527,725	.....500,000	.....516,339					.....5.000	.....2.140	MS.....	.....8,333	.....25,000	02/02/2011	03/01/2016
938429	J3 2				..1FE	.....1,269,893	....124,694	.....1,290,583	.....1,035,000	.....1,261,361					.....5.000	.....2.400	JD.....	.....2,300	.....18,400	07/23/2014	06/15/2024
93978H	FG 5				..1FE	.....876,158	....115,537	.....866,528	.....750,000	.....864,322					.....5.000	.....1.650	AO.....	.....9,375	.....18,750	06/23/2014	10/01/2019
944514	LL 0				..1FE	.....2,059,360	....112,903	.....2,258,060	.....2,000,000	.....2,031,902					.....5.000	.....4.550	JD.....	.....8,333	.....100,000	12/17/2010	12/01/2018
944514	LV 8				..1FE	.....524,640	....107,696	.....538,480	.....500,000	.....508,572					.....5.000	.....4.060	JD.....	.....2,083	.....25,000	12/09/2010	12/01/2016
956724	AL 2				..1FE	.....1,720,004	....121,185	.....1,732,946	.....1,430,000	.....1,715,086					.....5.000	.....2.790	JJ.....	.....14,896	.....	09/25/2014	07/01/2025
958697	JJ 4				..1FE	.....1,816,063	....121,706	.....1,837,761	.....1,510,000	.....1,801,646					.....5.000	.....2.330	JJ.....	.....32,926	.....	07/01/2014	01/01/2023
2599999	U.S. Special Revenue & Assessment Obligations - Issuer Obligations					129,313,221	XXX131,027,829114,550,000125,753,778		0				1,792,9394,488,203	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				..1	.....517,881	....105,012	.....534,404	.....508,896	.....511,874					.....4.500	.....3.980	MON...	.....1,908	.....22,959	06/30/2003	08/01/2018
3128K7	U5 5				..1	.....1,891,553	....110,644	.....2,189,719	.....1,979,065	.....1,898,102					.....5.000	.....6.250	MON...	.....8,246	.....98,953	11/04/2005	09/01/2035
3128KG	FP 8				..1	.....585,112	....117,188	.....667,181	.....569,322	.....585,112					.....7.000	.....6.000	MON...	.....3,321	.....39,853	11/30/2006	11/01/2036
3128LB	AZ 1				..1	.....487,107	....115,475	.....528,004	.....457,244	.....481,671					.....6.500	.....4.670	MON...	.....2,477	.....29,721	05/29/2009	05/01/2038
3128M4	CP 6				..1	.....888,136	....111,826	.....1,014,893	.....907,564	.....890,730					.....5.500	.....6.030	MON...	.....4,160	.....49,916	05/24/2007	12/01/2036
3128NM	CK 7				..1	.....1,898,719	....106,545	.....2,017,491	.....1,893,541	.....1,894,756					.....5.000	.....4.870	MON...	.....7,890	.....94,677	08/24/2005	09/01/2030
3128P7	BH 5				..1	.....1,017,398	....113,013	.....1,135,077	.....1,004,372	.....1,016,630					.....6.000	.....5.510	MON...	.....5,022	.....60,262	12/12/2005	12/01/2025
3128P7	CB 7				..1	.....1,401,668	....115,040	.....1,569,565	.....1,364,361	.....1,400,504					.....6.500	.....5.580	MON...	.....7,390	.....88,683	02/28/2006	02/01/2026

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
29379V	BB	8			2FE	998,110	1,018,430	1,000,000	998,252	142			3.900	3.920	FA	14,733	19,825	02/05/2014	02/15/2024		
29379V	BE	2			2FE	996,810	1,007,810	1,000,000	996,841	31			3.750	3.780	FA	8,021		10/02/2014	02/15/2025		
29476L	AC	1			2FE	2,198,460	2,095,220	2,000,000	2,053,099	(42,714)			5.125	2.860	MS	30,181	102,500	06/16/2011	03/15/2016		
30161M	AE	3			2FE	498,780	556,025	500,000	499,589	133			6.200	6.230	AO	7,750	31,000	09/25/2007	10/01/2017		
31428X	AR	7			2FE	1,853,160	1,831,080	1,500,000	1,698,234	(43,943)			8.000	4.390	JJ	55,333	120,000	03/30/2011	01/15/2019		
316773	CQ	1			2FE	499,295	501,845	500,000	499,407	112			2.300	2.330	MS	3,833	5,846	02/25/2014	03/01/2019		
31677Q	BC	2			1FE	1,989,700	2,006,020	2,000,000	1,990,144	444			2.875	2.950	AO	18,528		09/02/2014	10/01/2021		
345397	WW	9			2FE	1,800,000	1,811,484	1,800,000	1,800,000				3.664	3.660	MS	20,702		09/03/2014	09/08/2024		
34540U	AA	7			2FE	1,543,893	1,560,447	1,550,000	1,546,205	1,187			2.375	2.450	JJ	16,872	36,813	01/08/2013	01/16/2018		
369604	BC	6			1FE	991,950	1,111,940	1,000,000	997,187	865			5.250	5.350	JD	3,646	52,500	11/29/2007	12/06/2017		
369604	BG	7			1FE	2,971,830	3,095,850	3,000,000	2,973,768	1,938			3.375	3.480	MS	31,326	50,625	03/06/2014	03/11/2024		
36962G	3H	5			1FE	2,249,625	2,769,475	2,500,000	2,402,808	31,477			5.625	7.230	MS	41,406	140,625	04/14/2009	09/15/2017		
36962G	3U	6			1FE	2,248,763	2,529,338	2,250,000	2,249,564	116			5.625	5.630	MN	21,094	126,563	06/04/2008	05/01/2018		
36962G	4J	0			1FE	996,580	1,146,100	1,000,000	998,051	328			5.500	5.540	JJ	26,431	55,000	01/05/2010	01/08/2020		
370334	BM	5			2FE	995,890	1,028,940	1,000,000	997,028	376			3.150	3.190	JD	1,400	31,500	11/17/2011	12/15/2021		
37045V	AD	2			3FE	1,023,750	1,027,100	1,000,000	1,019,467	(4,283)			3.500	2.940	AO	8,653	35,486	02/06/2014	10/02/2018		
38141E	A7	4			1FE	499,410	508,595	500,000	499,926	124			3.700	3.720	FA	7,708	18,500	07/21/2010	08/01/2015		
38141E	C2	3			1FE	998,680	1,027,850	1,000,000	998,733	53			3.850	3.860	JJ	18,501		06/30/2014	07/08/2024		
38141G	GS	7			1FE	4,145,065	4,066,405	3,500,000	4,019,116	(64,077)			5.750	3.370	JJ	87,767	201,250	01/08/2013	01/24/2022		
38141G	VM	3			1FE	996,980	1,042,510	1,000,000	997,187	207			4.000	4.030	MS	13,111	20,000	02/26/2014	03/03/2024		
38144L	AB	6			1FE	3,059,865	3,335,940	3,000,000	3,019,959	(6,765)			6.250	5.970	MS	62,500	187,500	02/08/2008	09/01/2017		
38145X	AA	1			1FE	4,029,270	4,015,400	4,000,000	4,027,100	(2,170)			2.625	2.440	JJ	44,042	13,125	08/05/2014	01/31/2019		
402740	AM	2			2FE	2,050,462	2,111,111	2,050,000	2,050,045	(52)			5.560	5.550	MN	18,997	113,980	02/05/2007	11/01/2015		
428236	AA	5			2FE	1,929,060	2,162,940	2,000,000	1,980,391	8,258			5.400	5.880	MS	36,000	108,000	07/30/2007	03/01/2017		
428236	BW	2			2FE	1,001,480	1,021,170	1,000,000	1,000,753	(266)			2.600	2.570	MS	7,656	26,000	03/07/2012	09/15/2017		
437076	AP	7			1FE	558,040	528,075	500,000	512,968	(10,757)			5.400	3.110	MS	9,000	27,000	07/28/2010	03/01/2016		
44328M	AK	0			1FE	2,012,500	2,235,200	2,000,000	2,008,241	(1,154)			4.750	4.670	JJ	42,750	95,000	01/14/2011	01/19/2021		
44328M	AL	8			1FE	2,835,120	2,828,320	2,750,000	2,784,491	(24,346)			3.100	2.160	MN	8,762	85,250	12/04/2012	05/24/2016		
446438	RG	0			1FE	998,420	995,350	1,000,000	998,673	253			2.200	2.230	AO	5,500	12,589	02/26/2014	04/01/2019		
452308	AP	4			1FE	497,760	518,225	500,000	498,426	206			3.375	3.420	MS	4,969	16,875	08/24/2011	09/15/2021		
452308	AT	6			1FE	2,192,256	2,284,634	2,200,000	2,192,824	568			3.500	3.540	MS	25,667	39,783	02/18/2014	03/01/2024		
459056	8Y	6			1FE	2,995,560	3,174,900	3,000,000	2,999,447	559			5.000	5.020	MN	17,083	150,000	03/22/2006	04/01/2016		
459056	JT	5			1FE	1,288,930	1,134,170	1,000,000	1,060,039	(31,320)			8.625	5.060	AO	18,208	86,250	03/01/2006	10/15/2016		
459200	GJ	4			1FE	1,037,830	1,113,890	1,000,000	1,012,648	(4,256)			5.700	5.190	MS	16,942	57,000	02/21/2008	09/14/2017		
465685	AF	2			2FE	496,675	538,065	500,000	498,134	313			5.500	5.580	JJ	12,681	27,500	12/08/2009	01/15/2020		
46625H	HL	7			1FE	1,993,860	2,315,540	2,000,000	1,996,954	597			6.300	6.340	AO	23,800	126,000	06/16/2009	04/23/2019		
46625H	HZ	6			1FE	998,890	1,100,430	1,000,000	999,237	101			4.625	4.630	MN	6,552	46,250	05/05/2011	05/10/2021		
46625H	JT	8			1FE	3,480,470	3,661,000	3,500,000	3,481,984	1,514			3.875	3.940	FA	56,510	68,943	01/21/2014	02/01/2024		
485260	BL	6			1FE	1,176,080	1,174,980	1,000,000	1,100,959	(20,209)			6.700	4.190	JD	2,978	67,000	01/13/2011	06/15/2019		
487836	BB	3			2FE	498,680	523,150	500,000	499,699	202			4.450	4.490	MN	1,916	22,250	05/18/2009	05/30/2016		
487836	BC	1			2FE	996,520	1,078,840	1,000,000	998,121	341			4.150	4.190	MN	5,303	41,500	11/16/2009	11/15/2019		
494368	BB	8			1FE	1,495,455	1,681,215	1,500,000	1,498,552	502			6.125	6.160	FA	38,281	91,875	07/25/2007	08/01/2017		

E10.8

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For Reg n	Bond CHAR	NAIC Design- 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
674599	CB	9				1FE	495,230	101.055	505,275	500,000	498,097		870		1.750	1.930	FA	3,306	8,750	08/15/2011	02/15/2017.	
693304	AL	1				1FE	499,160	111.132	555,660	500,000	499,684		89		5.350	5.370	MS	8,917	26,750	02/25/2008	03/01/2018.	
693476	BH	5				1FE	999,000	100.303	1,003,030	1,000,000	999,978		214		3.625	3.640	FA	14,399	36,250	02/03/2010	02/08/2015.	
693476	BL	6				1FE	497,280	108.805	544,025	500,000	498,329		257		4.375	4.440	FA	8,507	21,875	08/04/2010	08/11/2020.	
69353R	CH	9				1FE	1,996,040	100.286	2,005,720	2,000,000	1,996,740		700		2.200	2.240	JJ	18,700	22,000	01/23/2014	01/28/2019.	
69353R	DD	7				1FE	1,495,320	100.231	1,503,465	1,500,000	1,495,794		474		2.250	2.310	JJ	17,906		06/17/2014	07/02/2019.	
69353R	DZ	8	LS			1FE	1,998,540	100.609	2,012,180	2,000,000	1,998,600		60		2.400	2.410	AO	9,733		09/15/2014	10/18/2019.	
69362B	AW	2				2FE	995,720	109.936	1,099,360	1,000,000	997,463		407		5.125	5.180	AO	10,819	51,250	03/29/2010	04/15/2020.	
695114	CM	8				1FE	2,545,257	107.387	2,738,369	2,550,000	2,546,827		425		3.850	3.870	JD	4,363	98,175	05/09/2011	06/15/2021.	
70109H	AL	9				1FE	997,800	102.623	1,026,230	1,000,000	997,821		21		3.300	3.320	MN	3,667		11/18/2014	11/21/2024.	
713448	BN	7				1FE	1,993,300	110.792	2,215,840	2,000,000	1,996,252		648		4.500	4.540	JJ	41,500	90,000	01/11/2010	01/15/2020.	
717081	DB	6				1FE	2,051,766	117.154	2,311,448	1,973,000	2,011,861		(8,093)		6.200	5.650	MS	36,018	122,326	06/22/2009	03/15/2019.	
72650R	BF	8				2FE	748,815	98.327	737,453	750,000	748,866		51		3.600	3.610	MN	8,400		09/02/2014	11/01/2024.	
74005P	AY	0				1FE	995,500	108.530	1,085,300	1,000,000	997,013		415		4.050	4.100	MS	11,925	40,500	03/01/2011	03/15/2021.	
742651	DB	5				1FE	98,538	103.997	103,998	100,000	99,825		192		4.950	5.150	MN	633	4,950	02/05/2007	11/15/2020.	
74456Q	AX	4				1FE	997,480	104.014	1,040,140	1,000,000	998,484		240		3.500	3.530	FA	13,222	35,000	08/03/2010	08/15/2020.	
755111	AU	5				1FE	1,624,815	116.809	1,804,699	1,545,000	1,578,824		(7,413)		6.400	5.770	JD	4,395	98,880	07/30/2007	12/15/2018.	
755111	BR	1				1FE	997,550	109.513	1,095,130	1,000,000	998,730		216		4.400	4.420	FA	16,622	44,000	11/12/2009	02/15/2020.	
760759	AH	3	LS			2FE	499,925	110.744	553,720	500,000	499,958		7		5.000	5.000	MS	8,333	25,000	03/01/2010	03/01/2020.	
760759	AL	4				2FE	499,845	105.861	529,305	500,000	499,922		21		3.800	3.800	MN	2,428	19,000	05/02/2011	05/15/2018.	
760761	AD	8				2FE	499,970	113.714	568,570	500,000	499,975		3		5.250	5.250	MN	3,354	26,250	11/18/2009	11/15/2021.	
78572M	AF	2				1FE	1,999,280	114.554	2,291,080	2,000,000	1,999,686		76		6.500	6.500	JJ	59,944	130,000	07/10/2008	07/15/2018.	
806854	AB	1				1FE	498,395	102.082	510,410	500,000	498,867		149		3.300	3.330	MS	4,904	16,500	09/07/2011	09/14/2021.	
806854	AH	8				1FE	996,600	103.953	1,039,530	1,000,000	996,908		286		3.650	3.690	JD	3,042	36,297	11/25/2013	12/01/2023.	
822582	AM	4	LS			1FE	995,280	110.048	1,100,480	1,000,000	997,285		452		4.375	4.430	MS	11,667	43,750	03/18/2010	03/25/2020.	
826200	AC	1				1FE	1,170,350	107.980	1,079,800	1,000,000	1,052,714		(28,300)		5.750	2.710	AO	11,819	57,500	08/24/2010	10/17/2016.	
828807	CF	2				1FE	249,013	109.939	274,848	250,000	249,372		87		4.375	4.420	MS	3,646	10,938	08/09/2010	03/01/2021.	
828807	CS	4				1FE	1,646,766	102.289	1,687,769	1,650,000	1,646,866		100		3.375	3.390	AO	17,170		09/03/2014	10/01/2024.	
842434	CM	2				1FE	996,340	101.598	1,015,980	1,000,000	996,437		97		3.150	3.190	MS	9,625		09/08/2014	09/15/2024.	
845743	BK	8				2FE	1,997,600	107.980	2,159,600	2,000,000	1,999,480		276		5.600	5.610	AO	28,000	112,000	10/03/2006	10/01/2016.	
84756N	AC	3				2FE	499,145	102.529	512,645	500,000	499,350		162		2.950	2.980	MS	3,933	14,750	09/16/2013	09/25/2018.	
84756N	AD	1				2FE	2,636,040	105.946	2,648,650	2,500,000	2,626,708		(9,332)		4.750	4.080	MS	34,965	93,021	03/24/2014	03/15/2024.	
85744N	AA	9				1FE	1,995,660	104.503	2,090,060	2,000,000	1,999,462		491		5.300	5.320	JJ	48,878	106,000	12/05/2005	01/15/2016.	
857477	AG	8				1FE	1,494,825	109.929	1,648,935	1,500,000	1,496,539		477		4.375	4.410	MS	20,781	65,625	03/02/2011	03/07/2021.	
867914	BD	4				2FE	999,610	102.937	1,029,370	1,000,000	999,900		75		3.600	3.600	AO	7,600	36,000	03/21/2011	04/15/2016.	
867914	BE	2				2FE	1,498,140	104.161	1,562,415	1,500,000	1,499,205		367		3.500	3.520	JJ	23,479	52,500	10/27/2011	01/20/2017.	
871829	AT	4				1FE	1,147,482	101.648	1,168,952	1,150,000	1,147,562		81		3.000	3.030	AO	8,529		09/23/2014	10/02/2021.	
882384	AA	8				2FE	995,980	109.948	1,099,480	1,000,000	998,672		440		6.000	6.050	MS	17,667	60,000	09/06/2007	09/15/2017.	
884903	BK	0				2FE	1,045,548	104.939	1,101,860	1,050,000	1,046,801		406		3.950	4.000	MS	10,484	41,475	09/28/2011	09/30/2021.	
887317	AF	2				2FE	1,495,050	109.962	1,649,430	1,500,000	1,497,124		474		4.875	4.910	MS	21,531	73,125	03/03/2010	03/15/2020.	
887317	AK	1				2FE	989,430	109.331	1,093,310	1,000,000	992,812		963		4.750	4.880	MS	12,139	47,500	03/30/2011	03/29/2021.	
88732J	AH	1				2FE	971,820	109.499	1,094,990	1,000,000	991,082		3,449		5.850	6.260	MN	9,750	58,500	06/05/2008	05/01/2017.	
88732J	AS	7				2FE	993,480	122.851	1,228,510	1,000,000	996,590		645		8.250	8.340	AO	20,625	82,500	03/23/2009	04/01/2019.	

E10.10

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	F 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
893045	AC	8	..			..2FE	1,494,390	100.088	1,501,320	1,500,000	1,499,952		1,222		4.000	4.080	JJ	27,667	60,000	01/19/2010	01/15/2015.
904764	AM	9	..			..1FE	1,993,220	111.328	2,226,560	2,000,000	1,995,523		629		4.250	4.290	FA	33,292	85,000	02/07/2011	02/10/2021.
90664Z	AV	2	..			..2FE	837,782	106.315	893,046	840,000	837,976		193		3.790	3.820	JJ	15,122	15,918	01/09/2014	07/10/2023.
907818	DA	3	..			..1FE	747,458	114.439	858,293	750,000	748,958		252		5.700	5.740	FA	16,150	42,750	01/31/2008	08/15/2018.
907818	DG	0	LS			..1FE	995,250	109.373	1,093,730	1,000,000	997,007		426		4.000	4.050	FA	16,667	40,000	07/28/2010	02/01/2021.	
907818	DM	7	..			..1FE	999,430	101.423	1,014,230	1,000,000	999,540		50		2.950	2.950	JJ	13,603	29,500	06/06/2012	01/15/2023.
91159H	GU	8	..			..1FE	998,260	100.447	1,004,470	1,000,000	999,935		368		3.150	3.180	MS	10,238	31,500	03/01/2010	03/04/2015.
91159H	HA	1	..			..1FE	1,494,285	109.101	1,636,515	1,500,000	1,496,079		525		4.125	4.170	MN	6,359	61,875	05/19/2011	05/24/2021.
913017	BR	9	..			..1FE	995,010	111.031	1,110,310	1,000,000	997,170		463		4.500	4.560	AO	9,500	45,000	02/23/2010	04/15/2020.
913017	BV	0	..			..1FE	1,000,920	102.164	1,021,640	1,000,000	1,000,859		(61)		3.100	3.080	JD	2,583	31,000	02/10/2014	06/01/2022.
92343V	AL	8	..			..2FE	997,560	111.112	1,111,120	1,000,000	999,094		259		5.500	5.530	FA	20,778	55,000	02/07/2008	02/15/2018.
92343V	BY	9	..			..2FE	998,380	103.751	1,037,510	1,000,000	998,483		103		4.150	4.170	MS	12,219	20,519	03/10/2014	03/15/2024.
925524	BG	4	..			..2FE	1,229,000	108.358	1,354,475	1,250,000	1,235,961		1,921		4.500	4.710	MS	18,750	56,250	02/14/2011	03/01/2021.
92553P	AG	7	..			..2FE	1,734,933	104.220	1,823,850	1,750,000	1,743,968		2,528		3.500	3.660	AO	15,313	61,250	03/24/2011	04/01/2017.
92553P	AJ	1	..			..2FE	491,805	103.642	518,210	500,000	493,966		737		3.875	4.070	JD	861	19,375	12/07/2011	12/15/2021.
92553P	AX	0	..			..2FE	495,960	100.376	501,880	500,000	496,239		279		3.875	3.970	AO	279	10,764	03/04/2014	04/01/2024.
927804	FC	3	..			..1FE	996,120	111.779	1,117,790	1,000,000	998,720		424		5.950	6.000	MS	17,519	59,500	09/06/2007	09/15/2017.
92857W	AE	0	..			..2FE	1,889,633	108.485	1,898,488	1,750,000	1,819,487		(18,171)		4.625	3.420	JJ	37,321	80,938	12/02/2010	07/15/2018.
92976W	BH	8	..			..1FE	995,720	112.205	1,122,050	1,000,000	998,413		458		5.750	5.800	FA	23,958	57,500	01/28/2008	02/01/2018.
929903	DT	6	..			..1FE	1,493,655	110.565	1,658,475	1,500,000	1,498,102		700		5.750	5.800	JD	3,833	86,250	06/05/2007	06/15/2017.
931142	CG	6	..			..1FE	970,580	109.614	1,096,140	1,000,000	991,640		3,370		5.375	5.770	AO	12,840	53,750	07/30/2007	04/05/2017.
931142	CJ	0	..			..1FE	1,046,050	113.389	1,133,890	1,000,000	1,016,937		(4,877)		5.800	5.200	FA	21,911	58,000	01/23/2008	02/15/2018.
931142	DP	5	..			..1FE	996,120	103.611	1,036,110	1,000,000	996,349		229		3.300	3.340	AO	6,325	16,500	04/15/2014	04/22/2024.
94106L	AZ	2	..			..2FE	1,994,960	101.604	2,032,080	2,000,000	1,995,247		287		3.500	3.530	MN	8,944	36,361	05/05/2014	05/15/2024.
94707V	AA	8	..			..2FE	1,002,900	98.777	987,770	1,000,000	1,001,909		(282)		5.125	5.080	MS	15,090	51,250	03/02/2011	09/15/2020.
949746	QU	8	..			..1FE	2,013,482	103.946	2,078,920	2,000,000	2,004,179		(2,598)		5.200	5.050	MS	30,622	73,510	02/10/2011	06/15/2016.
94974B	EV	8	..			..1FE	997,930	111.807	1,118,070	1,000,000	998,601		189		4.600	4.620	AO	11,500	46,000	03/22/2011	04/01/2021.
94974B	GA	2	..			..1FE	1,645,545	101.033	1,667,045	1,650,000	1,645,663		118		3.300	3.330	MS	16,940		09/02/2014	09/09/2024.
94975Z	BU	9	..			..1FE	1,114,509	102.603	1,144,023	1,115,000	1,114,568		58		3.040	3.040	JJ	14,369	16,716	01/23/2014	01/29/2021.
96950F	AD	6	..			..2FE	2,000,690	108.633	2,172,660	2,000,000	2,000,492		(80)		5.250	5.240	MS	30,917	105,000	02/04/2010	03/15/2020.
96950F	AM	6	..			..2FE	997,910	99.957	999,570	1,000,000	998,051		141		4.300	4.320	MS	13,975	21,500	02/27/2014	03/04/2024.
980888	AC	5	..			..1FE	129,848	101.183	131,538	130,000	129,977		31		2.550	2.570	MS	912	3,315	09/14/2010	09/22/2015.
984121	CJ	0	LS			..2FE	1,843,877	97.795	1,809,208	1,850,000	1,844,206		339		3.800	3.840	MN	8,983	36,322	05/06/2014	05/15/2024.	
00206R	BX	9	..	C		..1FE	1,300,000	104.509	1,358,617	1,300,000	1,300,000				3.825	3.820	MN	5,082	49,725	11/14/2013	11/25/2020.	
00900Q	AB	9	..	C		..2FE	2,044,666	108.569	2,003,098	1,845,000	1,979,203		(61,714)		6.950	3.280	JJ	55,403	128,228	12/04/2013	01/26/2017.	
02135Z	AL	0	..	C		..1FE	810,000	106.782	864,934	810,000	810,000				3.668	3.660	MN	4,596	29,874	10/30/2013	11/06/2023.	
02137Z	AE	4	..	C		..2FE	1,499,820	107.675	1,615,125	1,500,000	1,499,933		28		5.490	5.490	MS	21,839	82,350	03/22/2010	03/27/2017.	
02580Z	AL	0	..	C		..1FE	2,343,306	102.631	2,319,461	2,260,000	2,307,700		(30,852)		3.600	2.080	JD	6,576	81,360	02/05/2014	06/03/2016.	
05565Q	CG	2	..	C		..1FE	470,000	103.437	486,154	470,000	470,000				3.497	3.490	MN	2,406	16,481	11/05/2013	11/09/2020.	
05590H	AK	2	..	C		..1FE	968,676	101.330	967,702	955,000	968,431		(244)		2.390	1.890	MN	2,189		12/09/2014	11/27/2017.	
064149	ZN	0	..	C		..1FE	959,234	104.828	932,969	890,000	941,811		(7,247)		6.650	5.470	JJ	26,215	59,185	06/28/2012	01/22/2021.	
07329V	AJ	9	..	C		..1FE	3,824,037	102.219	3,863,878	3,780,000	3,811,288		(12,092)		2.650	2.300	JD	50,911	100,170	12/04/2013	06/29/2017.	
07329V	AK	6	..	C		..1FE	828,458	105.557	886,679	840,000	829,610		1,151		3.510	3.700	JD	14,906	14,742	01/09/2014	06/29/2022.	

E10.11

SCHEDULE D - PART 1

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

1	2		Codes			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 rei gn Bond CHAR	NAIC Desig- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
07813Z	BC	7		C	..2FE	859,522	101.031	928,475	919,000	864,803		5,281		3.350	4.200	MS	8,466	30,787	01/08/2014	03/22/2023.	
07813Z	BM	5		C	..2FE	1,024,270	106.092	1,060,920	1,000,000	1,015,356		(2,358)		4.370	3.580	MS	13,279	43,700	06/28/2012	09/13/2017.	
07813Z	BN	3		C	..2FE	640,620	108.278	649,668	600,000	627,562		(4,165)		4.880	3.400	AO	5,389	29,280	08/23/2012	04/26/2018.	
110574	AD	2		C	..1FE	495,827	117.256	551,103	470,000	495,193		(611)		5.021	4.630	MS	6,715	23,599	12/11/2013	03/20/2037.	
12657Z	AA	1		C	..1FE	2,117,010	120.540	2,049,180	1,700,000	2,017,277		(64,074)		6.800	2.490	FA	44,292	115,600	06/04/2013	08/13/2019.	
12657Z	AN	3		C	..1FE	515,120	127.221	508,884	400,000	508,598		(2,958)		5.556	3.770	AO	3,806	22,224	09/25/2012	10/30/2037.	
13321L	AG	3		C	..2FE	944,935	111.323	907,282	815,000	910,945		(18,916)		5.670	2.950	MS	15,446	46,211	03/05/2013	09/02/2019.	
13591Z	8P	8		C	..1FE	3,414,980	101.886	3,377,521	3,315,000	3,378,709		(36,271)		3.400	1.520	JJ	52,373	56,355	05/22/2014	01/14/2016.	
136375	BP	6		A	..1FE	498,415	112.299	561,495	500,000	499,479		162		5.850	5.890	MN	3,738	29,250	09/19/2007	11/15/2017.	
136375	BV	3		A	..1FE	993,390	102.431	1,024,310	1,000,000	995,252		607		2.850	2.920	JD	1,267	28,500	11/07/2011	12/15/2021.	
136765	AL	8		C	..1FE	1,004,750	102.006	1,020,060	1,000,000	1,002,218		(1,039)		3.049	2.930	JJ	13,837	30,490	06/28/2012	01/18/2017.	
14006Z	AD	9		C	..1FE	1,028,206	112.881	1,050,922	931,000	1,011,556		(13,533)		5.187	3.400	MN	7,604	48,291	10/02/2013	05/05/2020.	
14043Z	AC	6		C	..2FE	149,825	106.392	159,588	150,000	149,889		24		4.850	4.860	FA	2,629	7,275	02/15/2012	02/21/2019.	
17039A	AB	2		C	..2FE	1,116,966	110.423	1,204,715	1,091,000	1,114,811		(2,155)		4.903	4.590	JJ	26,152	26,746	01/08/2014	07/05/2023.	
20825T	AA	5	LS	..	..1FE	1,969,380	108.107	2,162,140	2,000,000	1,992,767		3,734		5.625	5.840	AO	23,750	112,500	07/30/2007	10/15/2016.
23384N	AK	3		C	..1FE	1,108,403	100.925	1,115,221	1,105,000	1,107,289		(1,047)		2.280	2.170	FA	9,379	18,878	12/04/2013	02/17/2017.	
25675T	AA	5		C	..2FE	475,000	101.914	484,092	475,000	475,000				3.095	3.090	MN	2,315	14,701	10/31/2013	11/05/2018.	
29250Z	AM	0		C	..1FE	941,546	122.160	1,020,036	835,000	939,116		(2,156)		5.330	4.490	AO	10,637	44,506	11/07/2013	04/06/2040.	
29254Z	AJ	3		C	..2FE	999,820	101.681	1,016,810	1,000,000	999,891		35		2.920	2.920	JD	1,444	29,200	12/11/2012	12/14/2017.	
316701	AA	9		C	..1FE	396,074	108.956	431,546	396,074	396,074				4.710	4.710	FA	7,553	18,655	07/20/2011	08/05/2021.	
31943B	AX	8		C	..2FE	1,012,214	101.772	971,923	955,000	971,000		(38,094)		5.950	1.870	JD	4,839	56,823	11/27/2013	06/01/2015.	
31943B	BR	0		C	..2FE	1,311,472	103.682	1,373,787	1,325,000	1,313,785		1,177		3.950	4.070	JD	3,882	52,338	01/07/2013	12/05/2022.	
31943B	BV	1		C	..2FE	1,004,580	108.266	1,082,660	1,000,000	1,004,443		(137)		4.790	4.730	FA	16,318	29,134	01/10/2014	08/30/2024.	
35085Z	BG	0		C	..1FE	1,288,207	100.843	1,300,875	1,290,000	1,288,251		20		3.980	3.980	MS	15,885	51,342	09/06/2012	09/11/2025.	
36158Z	BV	7		C	..1FE	777,462	112.715	845,363	750,000	771,598		(2,657)		4.600	4.110	JJ	14,906	34,500	09/24/2012	01/26/2022.	
37252B	AC	6		C	..2FE	486,000	103.491	502,966	486,000	486,000				4.242	4.240	AO	5,211	10,308	03/26/2014	04/01/2024.	
39138C	AG	1		C	..1FE	913,619	111.488	914,202	820,000	891,373		(11,520)		4.650	2.950	FA	14,610	38,130	01/11/2013	08/13/2020.	
39191Z	AV	1		C	..1FE	1,411,878	117.827	1,376,219	1,168,000	1,349,035		(34,357)		5.960	2.560	MN	7,928	69,613	02/20/2013	11/20/2019.	
403925	AE	0		C	..2FE	2,390,399	107.531	2,365,682	2,200,000	2,356,709		(31,750)		5.902	3.080	FA	53,278	129,844	12/04/2013	02/03/2017.	
44810Z	AD	2		C	..1FE	274,500	135.908	271,816	200,000	269,143		(2,434)		6.350	3.780	JJ	5,315	12,700	09/25/2012	01/31/2034.	
449586	AA	4		C	..1FE	489,799	119.432	483,700	405,000	473,518		(14,801)		7.350	3.080	AO	6,951	29,768	11/20/2013	04/08/2019.	
45834Z	AA	7		C	..2FE	500,000	110.995	554,975	500,000	500,000				4.967	4.960	FA	10,279	24,835	01/28/2011	02/02/2021.	
56348Z	AV	7		C	..2FE	274,967	107.268	294,987	275,000	274,981		4		4.590	4.590	AO	3,190	12,623	09/27/2011	10/01/2018.	
633067	WR	0		C	..1FE	751,271	100.478	748,561	745,000	748,960		(2,311)		2.050	1.520	JJ	7,221	7,636	05/20/2014	01/11/2016.	
63306Z	DL	2		C	..1FE	766,008	102.542	769,065	750,000	755,685		(4,210)		3.580	2.970	AO	4,942	26,850	06/28/2012	04/26/2016.	
667869	AA	9		C	..2FE	1,022,729	124.535	1,265,343	1,016,054	1,022,114		(94)		5.950	5.900	AO	10,463	60,456	08/07/2008	04/30/2041.	
68214W	AH	1		C	..1FE	810,413	103.883	873,656	841,000	813,098		2,685		3.358	3.820	JD	2,040	28,241	01/09/2014	06/05/2023.	
683244	AT	4		C	..1FE	414,550	114.180	473,333	414,550	414,550				5.376	5.370	JD	11,572	22,104	06/13/2007	06/25/2032.	
766910	AR	4		C	..2FE	1,634,412	102.715	1,609,544	1,567,000	1,598,210		(28,837)		4.499	2.570	JJ	31,418	70,499	09/24/2013	01/21/2016.	
775109	AP	6		C	..2FE	423,191	127.323	509,292	400,000	422,253		(441)		6.680	6.210	MN	4,281	26,720	09/25/2012	11/04/2039.	
780085	5B	8		C	..1FE	3,564,925	101.736	3,560,760	3,500,000	3,562,999		(1,926)		2.680	1.730	JD	6,168		12/05/2014	12/08/2016.	
780086	JX	3		C	..1FE	1,409,732	100.368	1,415,189	1,410,000	1,409,742		10		2.350	2.350	JD	2,088		12/04/2014	12/09/2019.	

E10.12

SCHEDULE D - PART 1

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

E10.13

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 Foreign Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
78008S	VD 5 ROYAL BANK OF CANADA	A		1FE	998,750	99.335	993,350	1,000,000	999,250		254		1.500	1.520	JJ	6,945	15,000	01/07/2013	01/16/2018	
78010U	BY 2 ROYAL BK OF CDA BD CDS	A		1FE	998,770	100.677	1,006,770	1,000,000	999,300		407		1.450	1.490	MS	4,511	14,419	09/04/2013	09/09/2016	
78010U	SN 8 ROYAL BK OF CDA BD CDS	LS	I	1FE	1,449,449	100.501	1,457,265	1,450,000	1,449,535		86		2.150	2.150	MS	9,179	15,934	03/04/2014	03/15/2019	
80310Z	AA 7 SAPUTO INC	C		2FE	500,000	100.977	504,885	500,000	500,000				2.654	2.650	MN	1,309		11/21/2014	11/26/2019	
85358S	AA 5 STANDARD LIFE CO CANADA	C		1FE	850,000	104.686	889,831	850,000	850,000				3.938	3.930	MS	9,432	33,473	09/14/2012	09/21/2022	
866796	AB 1 SUN LIFE FINL INC	C		1FE	1,065,375	104.127	1,041,270	1,000,000	1,062,902		(1,721)		4.950	4.480	JD	4,216	49,500	08/07/2013	06/01/2036	
86682Z	AD 8 SUN LIFE FINL INC	C		1FE	280,948	111.574	312,407	280,000	280,676		(85)		4.570	4.520	FA	4,555	12,796	08/17/2011	08/23/2021	
86721Z	AL 3 SUNCOR ENERGY INC	C		1FE	501,305	101.087	508,468	503,000	501,340		36		3.100	3.150	MN	1,538		11/20/2014	11/26/2021	
87971M	AM 5 TELUS CORP	C		2FE	898,805	112.229	1,003,327	894,000	897,097		(475)		5.050	4.970	JJ	19,874	45,147	01/14/2011	07/23/2020	
87971M	AQ 6 TELUS CORP	C		2FE	573,319	101.389	617,459	609,000	576,475		3,157		3.350	4.120	MS	6,007	20,402	01/08/2014	03/15/2023	
87971M	AR 4 TELUS CORP	C		2FE	461,690	100.236	501,180	500,000	466,028		2,944		3.350	4.240	AO	4,234	16,750	07/05/2013	04/01/2024	
891145	2R 4 TORONTO DOMINION BK ONT	C		1FE	1,124,000	100.232	1,126,608	1,124,000	1,124,000				2.621	2.620	JD	809		12/17/2014	12/22/2021	
89116Z	AC 0 TORONTO DOM CTR WEST LTD	C		1FE	945,423	105.358	1,063,062	1,009,000	945,634		32		4.779	5.100	JD	2,277	48,220	11/30/2007	12/14/2105	
89119Z	AE 3 TORONTO HYDRO CORP	C		1FE	710,244	101.947	769,700	755,000	714,269		4,026		2.910	3.670	AO	4,943	21,971	01/09/2014	04/10/2023	
94975Z	BL 9 WELLS FARGO FINL CDA CORP	C		1FE	1,224,600	102.050	1,224,600	1,200,000	1,216,541		(7,595)		2.774	2.100	FA	13,116	33,288	12/04/2013	02/09/2017	
94975Z	BM 7 WELLS FARGO FIN CANADA	C		1FE	2,214,632	102.897	2,265,792	2,202,000	2,211,209		(1,866)		2.944	2.840	JJ	28,186	64,827	02/13/2013	07/25/2019	
94975Z	BN 5 WELLS FARGO CANADA CORP	C		1FE	759,000	103.450	785,186	759,000	759,000				3.460	3.460	JJ	11,489	26,261	01/16/2013	01/24/2023	
06739F	HT 1 BARCLAYS BK PLC	R		1FE	999,950	101.278	1,012,780	1,000,000	999,950				2.500	2.500	FA	9,097	12,500	02/12/2014	02/20/2019	
111021	AK 7 BRITISH TELECOMMUNICATION	R		2FE	999,020	100.292	1,002,920	1,000,000	999,184		164		2.350	2.370	FA	8,943	11,750	02/11/2014	02/14/2019	
22546Q	AP 2 CREDIT SUISSE NEW YO	F		1FE	497,180	101.883	509,415	500,000	497,253		73		3.625	3.690	MS	5,639		09/04/2014	09/09/2024	
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations				400,166,607	XXX	419,042,513	394,304,678	397,855,069	0	(959,796)	0	XXX	XXX	XXX	4,835,142	14,139,732	XXX	XXX	
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																				
07383F	7W 2 BEAR STEARNS CMBS 2005-PW			1FM	3,661,734	100.468	3,812,024	3,794,267	3,688,245		32,576		4.674	4.940	MON	14,779	189,678	01/02/2014	06/11/2041	
07387B	AH 6 BEAR STEARNS CMBS 2005-PW			1FM	7,237,033	101.472	7,578,312	7,468,377	7,270,736		49,402		4.871	5.100	MON	30,315	383,137	04/25/2007	09/11/2042	
07388L	AE 0 BEAR STEARNS CMBS 2006-PW			1FM	9,572,690	105.145	9,980,604	9,492,229	9,557,599		(5,316)		5.540	5.450	MON	43,822	528,036	01/12/2007	09/11/2041	
07388P	AE 1 BEAR STEARNS CMBS 2006-PW			1FM	11,886,484	105.731	12,211,931	11,550,000	11,855,155		(11,452)		5.201	4.900	MON	50,060	600,716	08/02/2012	12/11/2038	
225470	F7 3 CREDIT SUISSE			1FM	11,379,297	102.829	10,282,900	10,000,000	11,282,894		(43,526)		5.566	4.300	MON	25,572	552,668	09/24/2012	02/15/2039	
46625Y	CV 3 JP MORGAN COM MTG 2004-LN			1FM	490,070	100.030	505,053	504,902	491,994		31,817		5.115	5.340	MON	2,152	25,274	06/13/2008	07/15/2041	
46625Y	NC 3 JP MORGAN COM MTG 2005-LD			1FM	5,412,383	100.207	5,761,903	5,750,000	5,461,585		7,071		4.738	5.190	MON	22,703	272,435	04/27/2010	07/15/2042	
46625Y	NE 9 JP MORGAN COM MTG 2005-LD			1FM	4,599,414	100.889	5,044,450	5,000,000	4,650,676		8,479		4.780	5.440	MON	19,917	239,000	06/13/2008	07/15/2042	
46625Y	SG 9 JP MORGAN COM MTG 2005-LD			1FM	4,295,339	101.335	4,739,788	4,677,345	4,341,464		58,105		4.936	5.610	MON	19,239	238,200	10/31/2008	08/15/2042	
59023B	AC 4 MERRILL LYNCH 2006-C1 A4			1FM	2,227,422	104.512	2,090,240	2,000,000	2,201,492		(6,473)		5.870	4.850	MON	6,518	115,064	10/22/2010	05/12/2039	
617451	CL 1 MORGAN STANLEY CAP 2005-H			1FM	1,780,956	101.519	1,800,648	1,773,705	1,779,158		(894)		5.205	5.150	MON	7,693	96,838	11/17/2005	11/14/2042	
92890K	BA 2 WFRBS COML MTG TR			1FM	3,075,352	105.342	3,160,260	3,000,000	3,075,072		(280)		3.752	3.580	MON	5,003	18,760	09/26/2014	09/15/2057	
92938V	AQ 8 WF-RBS COMMERCIAL MORTGAGE TRUST			1FM	7,821,631	108.128	8,109,600	7,500,000	7,818,362		(3,270)		4.101	3.770	MON	13,670	148,661	09/11/2014	03/15/2047	
92939F	AU 3 WF-RBS COMMERCIAL MORTGAGE TRUST			1FM	3,089,817	104.244	3,127,320	3,000,000	3,088,955		(862)		3.678	3.440	MON	4,904	36,780	07/18/2014	08/15/2047	
94989A	AU 9 WELLS FARGO COMMERCIAL MORTGAGE TRUST			1FE	5,149,895	102.416	5,120,845	5,000,000	5,149,891		(4)		3.405	2.750	MON	7,567		12/12/2014	12/15/2024	
3499999	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities				81,679,517	XXX	83,325,878	80,510,825	81,713,278	0	115,373	0	XXX	XXX	XXX	273,914	3,445,247	XXX	XXX	
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																				
00104U	AC 2 AEP TEXAS CTR FDG 2012-3			1FE	4,974,276	100.980	5,049,000	5,000,000	4,975,198		901		2.844	2.930	JD	11,854	142,245	03/31/2014	03/01/2026	
00110A	AC 8 AEP TEXAS CTR UTILITY 2006-2 A-3			1FE	2,516,458	100.089	2,593,358	2,591,052	2,567,511		42,341		5.090	5.720	JJ	65,942	122,920	08/15/2007	07/01/2017	
02005E	AD 2 ALLY AUTO RECEIVABLES TRUST			1FE	4,999,889	100.321	5,016,050	5,000,000	4,999,966		30		1.060	1.060	MON	2,356	53,000	05/22/2012	01/15/2016	
02582J	GS 3 AMERICAN EXPRESS			1FE	1,999,960	99.642	1,992,840	2,000,000	2,000,000		40		1.290	0.980	MON	1,197	11,480	06/24/2014	01/15/2020	

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 Reg n	Bond CHAR	NAIC Design- 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
05573W	AD	7				1FE	3,672,968	100.120	3,677,832	3,673,424	3,673,197		197		1.030	1.030	MON	3,679	37,836	09/14/2011	02/26/2018.	
09658U	AD	1				1FE	4,599,506	99.565	4,579,990	4,600,000	4,599,525		19		1.500	1.500	MON	6,900	7,667	10/08/2014	02/25/2021.	
12632X	AD	0				1FE	9,996,555	99.230	9,923,040	10,000,000	9,996,700		145		1.650	1.660	MON	6,875	23,833	10/16/2014	10/16/2018.	
14041N	DX	6				1FE	5,674,609	111.185	5,559,250	5,000,000	5,387,827		(67,164)		5.750	2.920	MON	12,778	287,500	02/24/2011	07/15/2020.	
15200D	AD	9				1FE	4,159,018	104.950	4,531,639	4,317,903	4,247,311		12,968		5.170	5.860	FA	93,015	223,236	08/17/2007	08/01/2019.	
15200W	AC	9				1FE	4,999,965	101.914	5,095,700	5,000,000	5,000,000				3.028	3.020	AO	31,964	151,410	01/11/2012	10/15/2025.	
161571	BT	0				1FE	6,795,391	108.342	6,500,520	6,000,000	6,404,184		(92,412)		5.230	2.130	MON	13,947	313,800	11/30/2010	04/15/2019.	
161571	FK	5				1FE	6,939,721	97.698	6,838,860	7,000,000	6,942,466		2,630		1.580	1.930	MON	4,916	86,900	09/26/2014	08/15/2019.	
17305E	EE	1				1FE	10,862,500	111.090	11,109,000	10,000,000	10,480,734		(83,811)		5.350	3.570	FA	214,000	535,000	03/25/2010	02/07/2020.	
17305E	FM	2				1FE	4,997,493	102.835	5,141,750	5,000,000	4,997,801		308		2.880	2.890	JJ	64,000	70,800	01/17/2014	01/21/2021.	
17322A	AD	4				1FM	6,812,835	107.867	7,011,355	6,500,000	6,802,988		(9,847)		4.023	2.940	MON	15,254	80,460	09/26/2014	01/10/2024.	
254683	AC	9				1FE	2,958,906	110.998	3,329,940	3,000,000	2,979,922		3,476		5.650	5.910	MON	7,533	169,500	04/15/2008	03/15/2020.	
254683	AY	1				1FE	999,923	98.222	982,220	1,000,000	999,943		8		1.670	1.670	MON	1,995	16,700	07/31/2012	01/18/2022.	
254683	BK	0				1FE	3,998,238	100.247	4,009,880	4,000,000	3,998,339		101		2.120	2.130	MON	3,769	30,622	07/29/2014	12/15/2021.	
31679D	AD	8				1FE	7,999,566	99.208	7,936,640	8,000,000	7,999,688		71		0.830	0.830	MON	2,951	66,400	03/19/2013	04/15/2019.	
43814G	AD	2				1FE	5,999,444	99.178	5,950,680	6,000,000	5,999,499		55		1.180	1.180	MON	2,557	40,710	05/13/2014	05/18/2020.	
44890R	AD	3				1FE	2,999,348	99.442	2,983,260	3,000,000	2,999,455		107		1.320	1.320	MON	1,760	34,100	01/28/2014	08/15/2019.	
44923Y	AD	9				1FE	1,499,252	100.341	1,504,505	1,499,393	1,499,344		(1,119)		1.630	1.630	MON	1,086	24,440	08/19/2010	03/15/2017.	
47787T	AD	8				1FE	9,998,805	99.271	9,927,100	10,000,000	9,999,130		187		0.770	0.770	MON	3,422	77,000	04/03/2013	07/15/2019.	
50116P	AD	2				1FE	5,499,773	99.502	5,472,610	5,500,000	5,499,814		41		1.670	1.670	MON	4,082	56,780	06/23/2014	07/15/2020.	
587729	AD	6				1FE	2,499,562	99.147	2,478,675	2,500,000	2,499,595		34		1.310	1.310	MON	1,365	14,192	07/01/2014	11/16/2020.	
65475Q	AD	3				1FE	6,999,098	100.352	7,024,640	7,000,000	6,999,545		144		1.240	1.240	MON	3,617	86,800	11/09/2011	01/16/2018.	
65476H	AD	2				1FE	1,226,434	100.404	1,231,664	1,226,708	1,226,588		(980)		1.940	1.940	MON	1,058	23,798	04/13/2011	09/15/2017.	
65477W	AD	8				1FE	5,499,172	99.750	5,486,294	5,500,000	5,499,172				1.660	1.660	MON	5,326		12/03/2014	03/15/2021.	
69361Y	AH	6				1FE	3,770,486	103.768	3,622,118	3,490,593	3,581,553		(69,011)		6.890	5.210	MJSD	10,689	240,502	07/08/2008	12/15/2017.	
76110W	MB	9				1FM	724,044	107.570	1,486,495	1,381,886	788,848		13,299		6.480	17.020	MON	14,924	96,576	01/31/2003	09/25/2031.	
89231M	AD	7				1FE	4,999,367	99.547	4,977,350	5,000,000	4,999,459		92		1.180	1.180	MON	2,294	43,594	03/11/2014	06/17/2019.	
92867P	AD	5				1FE	6,489,208	99.256	6,451,640	6,500,000	6,489,855		639		1.160	1.210	MON	2,304	59,933	08/28/2014	03/20/2020.	
3599999	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities							158,161,770	XXX	159,475,895	156,280,959	157,135,157	0	(246,511)	0	XXX	XXX	XXX	619,409	3,229,734	XXX	XXX
3899999	Total - Industrial & Miscellaneous (Unaffiliated)							640,007,894	XXX	661,844,286	631,096,462	636,703,504	0	(1,090,934)	0	XXX	XXX	XXX	5,728,465	20,814,713	XXX	XXX
Totals																						
7799999	Total - Issuer Obligations							880,441,532	XXX	913,258,941	853,939,678	873,974,500	0	(3,235,839)	0	XXX	XXX	XXX	9,094,069	25,144,274	XXX	XXX
7899999	Total - Residential Mortgage-Backed Securities							175,170,596	XXX	182,043,560	168,707,182	174,014,301	0	(1,348,985)	0	XXX	XXX	XXX	896,677	5,872,997	XXX	XXX
7999999	Total - Commercial Mortgage-Backed Securities							81,679,517	XXX	83,325,878	80,510,825	81,713,278	0	115,373	0	XXX	XXX	XXX	273,914	3,445,247	XXX	XXX
8099999	Total - Other Loan-Backed and Structured Securities							158,161,770	XXX	159,475,895	156,280,959	157,135,157	0	(246,511)	0	XXX	XXX	XXX	619,409	3,229,734	XXX	XXX
8399999	Grand Total - Bonds							1,295,453,415	XXX	1,338,104,274	1,259,438,644	1,286,837,236	0	(4,715,962)	0	XXX	XXX	XXX	10,884,069	37,692,252	XXX	XXX

E10.14

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 e i g n	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																	
00846U	10 1			175,000.000	7,164,500	40.940	7,164,500	4,022,062		92,400		(1,241,235)		(1,241,235)		L	08/20/2012.
021441	10 0			50,000.000	1,847,000	36.940	1,847,000	1,693,330		33,000		221,450		221,450		L	10/17/2012.
023135	10 6			135,000.000	41,897,250	310.350	41,897,250	24,294,234				(11,939,400)		(11,939,400)		L	04/29/2013.
031162	10 0			10,000.000	1,592,900	159.290	1,592,900	1,597,562		6,100		(4,662)		(4,662)		L	11/07/2014.
032654	10 5			105,000.000	5,829,600	55.520	5,829,600	5,459,702		62,900		369,898		369,898		L	09/08/2014.
037833	10 0			182,000.000	20,089,160	110.380	20,089,160	7,248,876		335,920		5,502,640		5,502,640		L	05/23/2011.
057224	10 7			140,000.000	7,849,800	56.070	7,849,800	7,980,185		55,400		(650,330)		(650,330)		L	10/27/2014.
084670	70 2			200,000.000	30,030,000	150.150	30,030,000	16,496,346				6,318,000		6,318,000		L	04/05/2013.
09253U	10 8			255,500.000	8,643,565	33.830	8,643,565	3,965,593		490,560		595,315		595,315		L	04/18/2013.
111320	10 7			300,000.000	12,999,000	43.330	12,999,000	9,232,219		151,200		4,105,500		4,105,500		L	04/18/2013.
125509	10 9			40,000.000	4,116,400	102.910	4,116,400	2,076,652		1,600		617,200		617,200		L	07/06/2011.
127387	10 8			130,199.920	2,469,892	18.970	2,469,892	1,319,193				644,490		644,490		L	04/17/2013.
149123	10 1			110,000.000	10,068,300	91.530	10,068,300	9,507,044		286,000		79,200		79,200		L	05/23/2013.
151020	10 4			80,000.000	8,948,800	111.860	8,948,800	4,023,306				2,162,428		2,162,428		L	07/24/2014.
166764	10 0			65,000.000	7,291,700	112.180	7,291,700	5,268,773		273,650		(827,450)		(827,450)		L	04/30/2010.
17275R	10 2			100,000.000	2,781,500	27.815	2,781,500	1,757,579		74,000		538,500		538,500		L	04/04/2011.
172967	42 4			530,000.000	28,678,300	54.110	28,678,300	18,181,423		21,200		1,060,000		1,060,000		L	06/21/2013.
191216	10 0			210,000.000	8,866,200	42.220	8,866,200	6,242,850		256,200		191,100		191,100		L	08/30/2012.
192446	10 2			50,000.000	2,633,000	52.660	2,633,000	2,616,250				16,750		16,750		L	12/08/2014.
20030N	10 1			200,000.000	11,602,000	58.010	11,602,000	7,116,714		174,000		1,209,000		1,209,000		L	05/20/2013.
22822V	10 1			188,900.000	14,866,430	78.700	14,866,430	9,518,729		198,345		995,503		995,503		L	04/02/2013.
254687	10 6			370,000.000	34,850,300	94.190	34,850,300	16,644,849		425,500	318,200	6,582,300		6,582,300		L	05/08/2013.
25470F	30 2			95,000.000	3,203,400	33.720	3,203,400	3,638,951				(1,091,550)		(1,091,550)		L	05/07/2013.
263534	10 9			40,000.000	2,957,600	73.940	2,957,600	1,995,228		73,600		358,800		358,800		L	08/30/2012.
291011	10 4			40,000.000	2,469,200	61.730	2,469,200	2,587,556		18,800		(118,356)		(118,356)		L	09/04/2014.
30219G	10 8			140,000.000	11,853,800	84.670	11,853,800	7,242,255				2,020,200		2,020,200		L	04/30/2013.
31428X	10 6			40,000.000	6,946,400	173.660	6,946,400	2,780,876	13,000	28,000		1,195,600		1,195,600		L	10/03/2011.
343412	10 2			20,000.000	1,212,600	60.630	1,212,600	1,198,208				14,392		14,392		L	12/08/2014.
345370	86 0			350,000.000	5,425,000	15.500	5,425,000	3,766,000		175,000		24,500		24,500		L	02/23/2011.
35671D	85 7			90,000.000	2,102,400	23.360	2,102,400	2,552,611		112,500		(1,294,200)		(1,294,200)		L	06/24/2013.
369604	10 3			250,000.000	6,317,500	25.270	6,317,500	5,641,195		57,500	220,000	(690,000)		(690,000)		L	03/26/2013.
375558	10 3			20,000.000	1,885,200	94.260	1,885,200	2,119,912				(234,712)		(234,712)		L	11/05/2014.
38141G	10 4			50,000.000	9,691,500	193.830	9,691,500	4,659,538	30,000	110,000		828,500		828,500		L	11/18/2011.
38259P	50 8			20,400.000	10,825,464	530.660	10,825,464	5,784,885				(6,252,135)		(6,252,135)		L	01/20/2012.
38259P	70 6			20,400.000	10,738,560	526.400	10,738,560	5,784,885				4,953,675		4,953,675		L	04/02/2014.
42217K	10 6			65,000.000	4,918,550	75.670	4,918,550	3,896,624	51,675	206,700		1,436,500		1,436,500		L	06/24/2013.
437076	10 2			30,000.000	3,149,100	104.970	3,149,100	2,379,159		56,400		678,900		678,900		L	05/24/2013.
438516	10 6			230,000.000	22,981,600	99.920	22,981,600	12,544,974		393,525		1,778,564		1,778,564		L	07/18/2014.
452308	10 9			90,000.000	8,523,000	94.700	8,523,000	4,157,199		157,050		955,800		955,800		L	06/14/2010.
46120E	60 2			16,000.000	8,463,040	528.940	8,463,040	7,594,107				1,570,388		1,570,388		L	10/27/2014.
46625H	10 0			195,000.000	12,203,100	62.580	12,203,100	8,632,795		304,200		799,500		799,500		L	04/30/2013.
478160	10 4			72,800.000	7,612,696	104.570	7,612,696	4,939,658		200,928		944,944		944,944		L	11/29/2012.
49338L	10 3			87,500.000	2,954,875	33.770	2,954,875	1,602,515				1,352,360		1,352,360		L	11/03/2014.

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SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value			17	18	
			3	4			7	8		10	11	12	13	14	15			16
CUSIP Identification	Description		Code	F o r e i g n	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
50076Q	10	6	KRAFT FOOD INC		46,600,000	2,919,956	62.660	2,919,956	1,425,413	25,630	99,025		407,750		407,750		L	02/01/2013.
526057	10	4	LENNAR CORP		250,000,000	11,202,500	44.810	11,202,500	8,070,370		34,000		1,370,915		1,370,915		L	09/03/2014.
55616P	10	4	MACYS INC		290,000,000	19,067,500	65.750	19,067,500	11,306,084	90,625	326,250		3,581,500		3,581,500		L	03/26/2013.
58155Q	10	3	MCKESSON CORP		60,000,000	12,454,800	207.580	12,454,800	4,120,950	14,400	57,600		2,770,800		2,770,800		L	01/24/2011.
58501N	10	1	MEDIVATION INC		40,000,000	3,984,400	99.610	3,984,400	4,200,284				(215,884)		(215,884)		L	11/06/2014.
585055	10	6	MEDTRONIC INC		30,000,000	2,166,000	72.200	2,166,000	1,142,313		35,100		444,300		444,300		L	06/09/2010.
58933Y	10	5	MERCK & CO INC		490,000,000	27,827,100	56.790	27,827,100	17,689,322	220,500	862,400		3,302,600		3,302,600		L	04/28/2010.
595112	10	3	MICRON TECHNOLOGY INC		50,000,000	1,750,500	35.010	1,750,500	1,506,060				244,440		244,440		L	07/31/2014.
609207	10	5	MONDELEX INTL INC NPV A		210,000,000	7,628,250	36.325	7,628,250	5,355,248		86,100		(17,446)		(17,446)		L	07/15/2014.
61166W	10	1	MONSANTO CO NEW		155,000,000	18,517,850	119.470	18,517,850	11,305,584		275,900		452,600		452,600		L	06/27/2013.
637071	10	1	NATIONAL-OILWELL INC		60,000,000	3,931,800	65.530	3,931,800	3,514,241		98,400		(454,793)		(454,793)		L	04/26/2013.
655844	10	8	NORFOLK SOUTHERN CORP		57,400,000	6,291,614	109.610	6,291,614	4,219,593		127,428		963,172		963,172		L	04/24/2013.
693475	10	5	PNC FINANCIAL SERVICES GROUP		115,000,000	10,491,450	91.230	10,491,450	6,888,002		216,200		1,569,750		1,569,750		L	04/17/2013.
693718	10	8	PACCAR INC		40,000,000	2,720,400	68.010	2,720,400	1,376,400		70,400		353,600		353,600		L	09/22/2011.
713448	10	8	PEPSICO INC MTN		15,000,000	1,418,400	94.560	1,418,400	919,097	9,825	36,675		174,300		174,300		L	12/09/2009.
717081	10	3	PFIZER INC		100,000,000	3,115,000	31.150	3,115,000	2,202,540		104,000		52,000		52,000		L	03/19/2012.
718172	10	9	PHILIP MORRIS INTL		20,000,000	1,629,000	81.450	1,629,000	1,037,796	20,000	76,400		(113,600)		(113,600)		L	03/17/2010.
742718	10	9	PROCTER & GAMBLE CO		20,000,000	1,821,800	91.090	1,821,800	1,220,706		50,646		193,600		193,600		L	12/18/2009.
745867	10	1	PULTE HOMES INC		270,000,000	5,794,200	21.460	5,794,200	5,144,071	21,600	28,500		558,219		558,219		L	09/03/2014.
747525	10	3	QUALCOMM INC		205,000,000	15,237,650	74.330	15,237,650	9,123,725		336,344		16,400		16,400		L	10/12/2012.
76169B	10	2	REXNORD CORP NEW		132,300,000	3,732,183	28.210	3,732,183	3,778,129				(45,946)		(45,946)		L	11/11/2014.
790849	10	3	ST JUDE MED INC		25,000,000	1,625,750	65.030	1,625,750	1,600,408	6,750			25,343		25,343		L	11/19/2014.
79466L	30	2	SALESFORCE COM INC		25,000,000	1,482,750	59.310	1,482,750	1,368,310				114,440		114,440		L	12/09/2014.
806857	10	8	SCHLUMBERGER LTD		190,000,000	16,227,900	85.410	16,227,900	13,368,576	76,000	257,125		(960,964)		(960,964)		L	10/27/2014.
828806	10	9	SIMON PROPERTY GROUP		60,000,000	10,926,600	182.110	10,926,600	9,295,847		270,500		2,075,954		2,075,954		L	10/22/2014.
82966C	10	3	SIRONA DENTAL SYSTEMS INC		43,100,000	3,765,647	87.370	3,765,647	1,757,837				740,027		740,027		L	10/03/2011.
848574	10	9	SPIRIT AEROSYSTEMS HLDGS		68,400,000	2,943,936	43.040	2,943,936	1,415,052				612,864		612,864		L	01/11/2011.
854502	10	1	STANLEY BLACK & DECKER IN		20,000,000	1,921,600	96.080	1,921,600	1,780,442		10,400		141,158		141,158		L	10/23/2014.
855244	10	9	STARBUCKS CORP		45,000,000	3,692,250	82.050	3,692,250	2,079,190		49,500		164,700		164,700		L	10/19/2012.
882508	10	4	TEXAS INSTRS INC		65,000,000	3,475,225	53.465	3,475,225	3,140,614		41,600		334,612		334,612		L	07/24/2014.
883203	10	1	TEXTRON INC		71,100,000	2,994,021	42.110	2,994,021	1,223,638	1,422	5,688		380,385		380,385		L	06/21/2013.
883556	10	2	THERMO ELECTRON CORP		80,000,000	10,023,200	125.290	10,023,200	3,774,801	12,000	48,000		1,115,200		1,115,200		L	01/06/2012.
88732J	20	7	TIME WARNER CABLE INC		25,000,000	3,801,500	152.060	3,801,500	1,225,450		75,000		414,000		414,000		L	03/08/2010.
90130A	10	1	TWENTY-FIRST CENTURY		130,000,000	4,992,650	38.405	4,992,650	4,667,780		16,250		324,870		324,870		L	08/18/2014.
902973	30	4	US BANCORP DEL		620,000,000	27,869,000	44.950	27,869,000	16,702,309		589,000		2,821,000		2,821,000		L	03/26/2013.
913017	10	9	UNITED TECHNOLOGIES CORP		35,000,000	4,025,000	115.000	4,025,000	3,835,589		29,500		189,412		189,412		L	08/19/2014.
91324P	10	2	UNITEDHEALTH GROUP INC		200,000,000	20,218,000	101.090	20,218,000	11,462,820		281,000		5,710,997		5,710,997		L	10/16/2012.
918204	10	8	V.F. CORP		193,000,000	14,455,700	74.900	14,455,700	7,214,511		213,748		2,424,080		2,424,080		L	12/10/2012.
91913Y	10	0	VALERO ENERGY CORP		345,000,000	17,077,500	49.500	17,077,500	13,223,584		331,250		(261,736)		(261,736)		L	11/05/2014.
92826C	83	9	VISA INC		10,000,000	2,622,000	262.200	2,622,000	1,646,841		16,800		395,200		395,200		L	04/05/2013.
949746	10	1	WELLS FARGO & CO NEW		40,000,000	2,192,800	54.820	2,192,800	980,148		54,000		376,800		376,800		L	10/20/2010.
958102	10	5	WESTERN DIGITAL CORP		10,000,000	1,107,000	110.700	1,107,000	1,057,565	4,000			49,435		49,435		L	12/09/2014.
98310W	10	8	WYNDHAM WORLDWIDE		193,100,000	16,560,256	85.760	16,560,256	9,467,779		270,340		2,330,717		2,330,717		L	07/02/2013.

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SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value			17	18	
			3	4			7	8		10	11	12	13	14	15			16
CUSIP Identification	Description		Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
98956P	10	2	ZIMMER HOLDINGS INC.....	.....	100,200.000	11,364,688	113.420	11,364,688	6,503,933	22,044	86,172		2,027,046		2,027,046		L	10/09/2012.
G48833	10	0	WEATHERFORD INTERNATIONAL.....	.....	190,000.000	2,175,500	11.450	2,175,500	2,641,584				(873,820)		(873,820)		L	11/14/2014.
H84989	10	4	TYCO ELECTRONICS LTD SWIT.....	.....	155,000.000	9,803,750	63.250	9,803,750	4,810,925		173,600		1,261,700		1,261,700		L	11/05/2012.
H8817H	10	0	TRANSOCEAN INC NEW.....	.....	100,000.000	1,833,000	18.330	1,833,000	2,101,000		281,000		(151,597)	2,957,403	(3,109,000)		L	05/07/2013.
Y2573F	10	2	FLEXTRONICS INTL LTD.....	.....	120,000.000	1,341,600	11.180	1,341,600	1,204,155				121,170		121,170		U	07/30/2014.
001940	10	5	ATS AUTOMATION TOOLING SYS.....	C	28,700.000	444,850	15.500	444,850	412,662				32,188		32,188		U	12/16/2014.
008916	10	8	AGRIUM INC.....	C	3,100.000	341,000	110.000	341,000	326,894	2,418			14,106		14,106		L	12/16/2014.
05277B	20	9	AUTOCANADA INC.....	C	6,500.000	289,250	44.500	289,250	191,765		4,961		(6,965)		(6,965)		U	12/16/2014.
05651W	20	9	BADGER DAYLIGHTING LTD.....	C	11,200.000	296,240	26.450	296,240	345,459	336	3,037		(49,219)		(49,219)		U	10/01/2014.
064149	10	7	BANK NOVA SCOTIA HALIFAX.....	C	23,000.000	1,525,130	66.310	1,525,130	754,112		58,880		(2,760)		(2,760)		L	12/01/2008.
09202D	20	7	BLACK DIAMOND GROUP LTD.....	C	11,700.000	149,058	12.740	149,058	357,161	936	3,886		(208,103)		(208,103)		U	11/21/2014.
103309	10	0	BOYD GROUP INCOME FD.....	C	8,600.000	409,360	47.600	409,360	297,108	353	2,865		112,252		112,252		U	12/17/2014.
112585	10	4	BROOKFIELD ASSET MANAGE.....	C	7,800.000	454,116	58.220	454,116	394,370	1,040			59,746		59,746		L	12/16/2014.
125491	10	0	CI FINANCIAL CORP.....	C	13,300.000	429,457	32.290	429,457	458,180		1,397	10,910	(28,723)		(28,723)		U	12/16/2014.
136375	10	2	CANADIAN NATL RY CO.....	C	15,100.000	1,205,584	79.840	1,205,584	411,606	3,700	12,159		249,820		249,820		L	12/16/2014.
136385	10	1	CANADIAN NAT RES LTD.....	C	25,200.000	905,184	35.920	905,184	853,609	5,670	19,250		(14,591)		(14,591)		L	11/28/2014.
13645T	10	0	CANADIAN PAC RY LTD.....	C	1,200.000	268,500	223.750	268,500	272,974	70			(4,474)		(4,474)		L	12/16/2014.
15135U	10	9	CENOVUS ENERGY INC.....	C	30,900.000	740,673	23.970	740,673	667,066	6,868	18,939		(110,686)		(110,686)		L	12/16/2014.
172454	10	0	CINEPLEX INC.....	C	15,000.000	672,450	44.830	672,450	622,147	1,875	10,456		50,303		50,303		U	12/16/2014.
22576C	10	1	CRESCENY POINT ENERGY TRUST.....	C	13,400.000	360,594	26.910	360,594	481,275	3,082	29,072		(152,983)		(152,983)		L	12/16/2014.
249906	10	8	DESCARTES SYS GROUP INC.....	C	27,900.000	481,275	17.250	481,275	401,457				69,531		69,531		U	12/16/2014.
25675T	10	7	DOLLARAMA INC.....	C	16,200.000	962,280	59.400	962,280	351,800		4,050		209,737		209,737		U	12/16/2014.
286181	20	1	ELEMENT FINANCIAL CORP.....	C	42,000.000	593,880	14.140	593,880	345,429				16,321		16,321		U	12/16/2014.
335934	10	5	FIRST QUANTUM MINERALS LT.....	C	11,100.000	183,261	16.510	183,261	251,793		126		(68,532)		(68,532)		U	12/16/2014.
351858	10	5	FRANCO NEVADA CORP.....	A	5,900.000	337,539	57.210	337,539	352,256		1,929		(14,717)		(14,717)		L	12/16/2014.
375916	10	3	GILDAN ACTIVEWEAR INC.....	C	4,300.000	282,510	65.700	282,510	126,743	507	1,693		32,713		32,713		L	12/16/2014.
380956	40	9	GOLDCORP INC NEW.....	C	15,300.000	328,491	21.470	328,491	444,089		6,556		(50,539)		(50,539)		L	12/16/2014.
39945C	10	9	CGI GROUP INC.....	C	15,200.000	673,208	44.290	673,208	262,675				118,630		118,630		L	12/16/2014.
45823T	10	6	INTACT FINL CORP SUB RCPT.....	C	12,700.000	1,064,895	83.850	1,064,895	789,214	5,088	17,212		152,838		152,838		U	12/16/2014.
552704	10	8	MEG ENERGY CORP.....	C	10,400.000	203,320	19.550	203,320	274,877				(77,638)		(77,638)		U	12/16/2014.
554282	10	3	MACDONALD DETTWILER & ASS.....	C	6,253.000	593,722	94.950	593,722	410,046		6,699		76,159		76,159		U	12/16/2014.
559222	40	1	MAGNA INTL INC.....	C	3,000.000	377,670	125.890	377,670	91,211		5,065		116,370		116,370		L	01/11/2010.
56501R	10	6	MANULIFE FINANCIAL CORP.....	C	43,300.000	960,394	22.180	960,394	837,894		22,091		45,698		45,698		L	12/04/2014.
68272K	10	3	ONEX.....	C	9,700.000	654,362	67.460	654,362	577,306		1,125		75,980		75,980		U	12/16/2014.
717046	10	6	PEYTO EXPL & DEV CORP NEW.....	C	14,700.000	492,009	33.470	492,009	322,815	1,617	11,136		3,531		3,531		U	12/16/2014.
73755L	10	7	POTASH CORP SASK INC.....	C	9,600.000	394,272	41.070	394,272	207,947		9,547		44,837		44,837		L	12/16/2014.
780087	10	2	ROYAL BK CDA MONTREAL QUE.....	C	14,800.000	1,187,552	80.240	1,187,552	637,056		33,335		105,362		105,362		L	12/16/2014.
81373C	10	2	SECURE ENERGY SERVICES INC.....	C	18,500.000	313,945	16.970	313,945	189,424	339	2,713		(12,959)		(12,959)		U	12/16/2014.
820439	10	7	SHAWCOR LTD.....	C	6,300.000	267,120	42.400	267,120	173,113		3,048		(61)		(61)		U	12/16/2014.
846785	10	3	SPARTAN ENERGY CORP.....	C	68,700.000	191,673	2.790	191,673	263,266				(71,593)		(71,593)		U	12/16/2014.
866796	10	5	SUN LIFE FINANCIAL SVCS CAN.....	C	23,700.000	993,504	41.920	993,504	923,785	6,732	14,472		69,719		69,719		L	12/16/2014.
867224	10	7	SUNCOR ENERGY INC.....	C	8,500.000	313,650	36.900	313,650	206,506	1,988	6,204		1,063		1,063		L	12/16/2014.
8676EP	10	8	SUNOPTA INC.....	C	238,300.000	2,823,855	11.850	2,823,855	1,179,614				438,472		438,472		L	03/05/2012.
87971M	99	6	TELUS CORP.....	C	19,300.000	808,477	41.890	808,477	522,198		22,200		81,836		81,836		U	12/16/2014.

E12.2

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value			17	18	
			3	4			7	8		10	11	12	13	14	15			16
CUSIP Identification	Description		Code	F or e i g n	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
891160 50 9	TORONTO DOMINION BK ONT.....		C		25,800.000	1,432,158	55.510	1,432,158	419,766		47,472		140,739		140,739		L	04/01/2003.
89156V 10 6	TOURMALINE OIL CORP.....		C		15,600.000	603,720	38.700	603,720	393,431				(85,631)		(85,631)		U	12/16/2014.
89353D 10 7	TRANSCANADA CORP.....		C		12,400.000	708,040	57.100	708,040	546,734	5,952	13,424		72,723		72,723		L	12/16/2014.
903914 10 9	ULTRA PETROLEUM CORP.....		C		70,000.000	921,200	13.160	921,200	1,403,500				(594,300)		(594,300)		L	02/16/2012.
91911K 10 2	VALEANT PHARMACEUTICALS INTERNATIONAL.....		C		2,600.000	432,458	166.330	432,458	139,504				89,976		89,976		L	12/16/2014.
G1151C 10 1	ACCENTURE LTD BERMUDA.....		R		50,000.000	4,465,500	89.310	4,465,500	3,680,034		97,500		354,500		354,500		L	07/02/2013.
G2554F 11 3	COVIDIEN LTD.....		R		30,000.000	3,068,400	102.280	3,068,400	2,776,215				292,185		292,185		L	11/07/2014.
G60754 10 1	MICHAEL KORS HOLDINGS LTD.....		R		65,000.000	4,881,500	75.100	4,881,500	4,996,201				(114,701)		(114,701)		L	11/11/2014.
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated).....						826,258,644	XXX	826,258,644	528,203,505	1,152,439	11,411,231	0	64,747,297	2,957,403	61,789,894	0	XXX	XXX
Common Stocks - Mutual Funds																		
464286 10 3	ISHARES AUSTRALIA ETF.....				100,000.000	2,217,000	22.170	2,217,000	2,459,940	69,733	99,265		(220,000)		(220,000)		L	01/05/2011.
78464A 69 8	SPDR S&P REGIONAL BANKING ETF.....				40,000.000	1,628,000	40.700	1,628,000	919,600	7,977	24,543		3,600		3,600		L	02/09/2010.
922042 71 8	VANGUARD INTL EQUITY ETF.....				94,999.999	9,054,450	95.310	9,054,450	8,852,740	133,760	258,495		(724,850)		(724,850)		L	02/10/2012.
922042 86 6	VANGUARD PACIFIC ETF.....				150,000.000	8,530,500	56.870	8,530,500	9,065,160	46,950	253,050		(664,500)		(664,500)		L	05/02/2013.
9299999. Total - Common Stocks - Mutual Funds.....						21,429,950	XXX	21,429,950	21,297,440	258,420	635,353	0	(1,605,750)	0	(1,605,750)	0	XXX	XXX
9799999. Total - Common Stock.....						847,688,594	XXX	847,688,594	549,500,945	1,410,859	12,046,584	0	63,141,547	2,957,403	60,184,144	0	XXX	XXX
9899999. Total Common and Preferred Stock.....						847,688,594	XXX	847,688,594	549,500,945	1,410,859	12,046,584	0	63,141,547	2,957,403	60,184,144	0	XXX	XXX

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues.....22, the total \$ value (included in Column 8) of all such issues \$.....11,446,204.

E12.3

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
Bonds - U.S. Government								
912828	D5 6 U S TREASURY		10/31/2014	VARIOUS		39,770,703	40,000,000	154,891
912828	F9 6 U S TREASURY		12/01/2014	BANCAM ROBERTS		5,911,467	5,880,000	10,720
912828	PC 8 U S TREASURY		01/31/2014	BANK AMERICA MERRILL		5,184,180	5,000,000	29,006
912828	SF 8 U S TREASURY		04/30/2014	BANK AMERICA MERRILL		9,729,688	10,000,000	41,436
912828	UN 8 U S TREASURY		01/31/2014	BANK AMERICA MERRILL		3,817,031	4,000,000	37,391
912828	WJ 5 U S TREASURY		08/28/2014	VARIOUS		17,023,438	17,000,000	107,337
0599999	Total - Bonds - U.S. Government					81,436,507	81,880,000	380,781
Bonds - All Other Government								
110709	GC 0 BRITISH COLUMBIA PROV CDA	C	09/16/2014	VARIOUS		3,201,383	3,415,000	25,144
135087	A7 9 CANADA GOVT	C	11/26/2014	VARIOUS		24,906,212	24,844,000	41,958
135087	B2 9 CANADA GOVT	C	12/16/2014	VARIOUS		230,989	231,000	721
135087	B4 5 CANADA GOVERNMENT	C	12/19/2014	VARIOUS		5,994,786	5,713,000	19,196
135087	C8 5 CANADA GOVT	C	08/25/2014	VALEUS MOB		2,513,904	2,490,000	16,236
135087	D2 7 CANADA GOVT	C	09/02/2014	LAURENTI		21,883,188	21,881,000	26,227
135087	ZJ 6 CANADA GOVT	C	11/04/2014	VARIOUS		9,143,692	8,345,000	115,911
135087	ZS 6 CANADA GOVT	C	12/16/2014	VARIOUS		12,555,707	10,219,000	98,132
614852	NQ 0 MONTREAL QUE	C	05/22/2014	NBCS SECURITY		1,506,309	1,514,000	170
68323A	CC 6 PROVINCE OF ONTARIO	C	09/12/2014	VARIOUS		14,430,813	15,168,000	211,508
68323A	CG 7 ONTARIO PROV	C	09/11/2014	NBCS SECURITY		2,831,491	2,712,000	27,566
74814Z	ER 0 PROVINCE OF QUEBEC	C	09/18/2014	VARIOUS		6,757,344	7,051,000	77,466
74814Z	ES 8 QUEBEC PROV	C	09/10/2014	LAURENTI		3,686,654	3,486,000	5,014
1099999	Total - Bonds - All Other Government					109,642,472	107,069,000	665,249
Bonds - U.S. States, Territories and Possessions								
574193	KJ 6 MARYLAND ST		07/28/2014	MORGAN STANLEY		1,215,940	1,000,000	
882723	MU 0 TEXAS ST		06/20/2014	BANK AMERICA MERRILL		2,479,148	2,075,000	
1799999	Total - Bonds - U.S. States, Territories & Possessions					3,695,088	3,075,000	0
Bonds - U.S. Political Subdivisions of States								
166393	3N 6 CHESTERFIELD CNTY VA		06/19/2014	GOLDMAN SACHS		1,513,614	1,325,000	
343136	3Q 8 FLORIDA STATE TURNPIKE AUTH		01/15/2014	BANK AMERICA MERRILL		1,159,220	1,000,000	
613340	2H 0 MONTGOMERY CNTY MD		01/08/2014	BANK AMERICA MERRILL		417,939	350,000	2,285
64966L	KP 5 NEW YORK N Y		03/13/2014	CITIGROUP		1,157,640	1,000,000	
2499999	Total - Bonds - U.S. Political Subdivisions of States					4,248,413	3,675,000	2,285
Bonds - U.S. Special Revenue and Special Assessment								
010609	AN 5 ALABAMA ST PUB SCH & COLL		07/02/2014	GOLDMAN SACHS		1,162,230	1,000,000	
04109F	BA 5 ARKANSAS ST DEV FIN AUTH HOSP REVENUE		12/17/2014	CS FIRST		1,147,080	1,000,000	
041826	M8 8 ARLINGTON TEX INDPT SCH D		06/27/2014	RAYMOND JAMES		2,285,400	2,000,000	
13068L	NK 7 CALIFORNIA ST PUB WKS BRD		04/11/2014	NATIONAL FINANCIAL SERVICES CO		579,785	500,000	
167615	TX 1 CHICAGO IL PARK DISTRICT		10/10/2014	FTN FINANCIAL		1,642,214	1,400,000	23,139
29270C	C3 7 ENERGY NORTHWEST WASH ELEC		05/28/2014	MERGER		326,410	315,000	
29270C	C8 6 ENERGY NORTHWEST WASH ELEC		05/28/2014	MERGER		709,812	685,000	
31292L	DN 2 FHLMC PC		01/31/2014	MORGAN STANLEY		23,819,326	21,840,070	36,400
31307G	MD 8 FHLMC PC		05/30/2014	MORGAN STANLEY		2,146,882	2,034,507	3,165
31307G	TL 3 FHLMC PC		05/30/2014	MORGAN STANLEY		2,999,856	2,842,834	4,422
3132M5	G2 2 FHLMC PC		02/27/2014	CANTOR		8,570,105	7,990,774	11,986
3132M6	YN 4 FHLMC PC		06/30/2014	MORGAN STANLEY		8,760,348	8,265,698	11,939
3132MA	BV 2 FHLMC PC		10/31/2014	BANC OF AMERICA		6,223,954	5,867,331	7,823
3137B7	YY 9 FHLMC PC		03/12/2014	WELLS FARGO		3,059,781	3,000,000	6,980

E13

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
3137BB BD 1	FHLMC PC		06/12/2014	CIT GROUP		3,604,829	3,500,000	7,908
3138LR 7M 8	FNMA PASS-THRU LNG 30 Y		02/11/2014	RBC CAP		12,928,253	12,010,570	18,016
3138XC F3 1	FNMA PASS-THRU LNG 30 Y		03/31/2014	JP MORGAN		9,154,115	8,808,650	8,809
3138Y5 5D 4	FNMA PASSTHRU		09/30/2014	PIERPOINT		9,920,750	9,625,955	15,241
373295 KP 8	GEORGIA MUN GAS AUTH GAS		06/25/2014	JP MORGAN		1,759,568	1,600,000	
45203H A2 8	ILLINOIS FIN AUTH REV		08/06/2014	BARCLAYS		2,423,240	2,000,000	
46613P 2E 5	JEA FLA WTR & SWR SYS REV		06/26/2014	JP MORGAN		1,778,812	1,480,000	
592112 GE 0	METROPOLITAN GOVT NASHVILLE		06/25/2014	FIDELITY CAP		1,786,050	1,500,000	37,292
59447P 5J 6	MICHIGAN FIN AUTH		12/11/2014	RBC CAP		1,257,496	1,070,000	
647207 AP 4	NEW MEXICO MUN ENERGY ACQ		07/24/2014	RBC CAP		1,000,000	1,000,000	
794665 FX 2	SALES TAX ASSET RECE		09/24/2014	JP MORGAN		1,477,175	1,250,000	
796253 3M 2	SAN ANTONIO TEX ELEC		09/24/2014	BANCAM ROBERTS		1,180,100	1,000,000	
914378 GF 5	UNIVERSITY KY GEN RCPTS		06/26/2014	MORGAN STANLEY		1,435,785	1,300,000	
938429 J3 2	WASHINGTON CNTY ORE SCH D		07/23/2014	PIPER JAFFRAY		1,269,893	1,035,000	
93978H FG 5	WASHINGTON ST HLTH CARE FACS AUTH		06/23/2014	PERSHING DLJ		876,158	750,000	8,854
956724 AL 2	WEST VA WTR DEV AUTH		09/25/2014	CIT GROUP		1,720,004	1,430,000	
958697 JJ 4	WESTERN MINN MUN PWR AGY		07/01/2014	CITIGROUP		1,816,063	1,510,000	
3199999 Total - Bonds - U.S. Special Revenue and Special Assessments						118,821,474	109,611,389	201,974

Bonds - Industrial and Miscellaneous

E13.1

00104U AC 2	AEP TEXAS CTR FDG		03/31/2014	NOMURA		974,297	1,000,000	9,641
009158 AV 8	AIR PRODS & CHEMS INC		07/28/2014	BARCLAYS		1,993,440	2,000,000	
02582J GS 3	AMERICAN EXPRESS		06/24/2014	CIT GROUP		1,999,960	2,000,000	
0258M0 DR 7	AMERICAN EXPRESS CR		09/18/2014	DEUTSCHE BANK		499,330	500,000	
03524B AE 6	ANHEUSER-BUSCH INBEV S.A		01/22/2014	BANK AMERICA MERRILL		999,750	1,000,000	
037833 AS 9	APPLE INC		04/29/2014	GOLDMAN SACHS		1,998,320	2,000,000	
06051G FB 0	BANK OF AMERICA CORP		01/15/2014	BANK AMERICA MERRILL		999,270	1,000,000	
06051G FD 6	BANK AMER CORP		03/27/2014	BANK AMERICA MERRILL		1,499,580	1,500,000	
06739F HV 6	BARCLAYS BK PLC		05/12/2014	BARCLAYS		1,649,456	1,650,000	
07330N AJ 4	BB&T BRH BKG & TR CO GLOB		02/27/2014	DEUTSCHE BANK		999,160	1,000,000	
07383F 7W 2	BEAR STEARNS CMBS 2005-PW		01/02/2014	CORRECTION		34,143	34,143	
09658U AD 1	BMW VEHICLE OWNER TRUST		10/08/2014	RBC CAP		4,599,506	4,600,000	
12189L AR 2	BURLINGTON NORTHN SANTA FE		03/04/2014	JP MORGAN		249,183	250,000	
124857 AM 5	CBS CORP		08/11/2014	CS FIRST		1,646,040	1,650,000	
125896 BM 1	CMS ENERGY CORP		02/24/2014	JP MORGAN		999,260	1,000,000	
12632X AD 0	CHN EQUIPMENT TRUST		10/16/2014	CS FIRST		9,996,555	10,000,000	
126408 GZ 0	CSX CORP		03/06/2014	WELLS FARGO		995,790	1,000,000	14,286
126850 CF 5	CVS CAREMARK CORPORATION		08/07/2014	BARCLAYS		990,780	1,000,000	
149123 CC 3	CATERPILLAR INC DEL		05/05/2014	BARCLAYS		999,830	1,000,000	
14912L 6E 6	CATERPILLAR FINL SVCS MTN		08/13/2014	JP MORGAN		498,990	500,000	
161571 FK 5	CHASE ISSUANCE TRUST		09/26/2014	J P MORGAN		1,940,313	2,000,000	1,229
172967 HM 6	CITIGROUP INC		04/01/2014	CITIGROUP		1,248,075	1,250,000	
17305E FM 2	CITIBANK CREDIT CARD ISSUANCE TRUST		01/17/2014	CITIGROUP		4,997,493	5,000,000	
17322A AD 4	CITIGROUP COMMERCIAL MORTGAGE TRUST		09/26/2014	VARIOUS		6,812,835	6,500,000	3,017
189054 AU 3	CLOROX COMPANY		12/04/2014	JP MORGAN		2,497,675	2,500,000	
20030N BJ 9	COMCAST CORP NEW		02/19/2014	BANK AMERICA MERRILL		497,130	500,000	
20030N BL 4	COMCAST CORP NEW		08/05/2014	CS FIRST		999,120	1,000,000	
202795 JC 5	COMMONWEALTH EDISON CO		01/06/2014	JP MORGAN		1,147,447	1,150,000	

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
205887 BR 2	CONAGRA FOODS INC.....		02/11/2014.....	JEFFERIES & CO.....		1,420,110	1,500,000	2,533
233851 BE 3	DAIMLER FINANCE NORTH AME.....		03/03/2014.....	BARCLAYS.....		1,646,882	1,650,000	
233851 BH 6	DAIMLER FINANCE NORTH AME.....		07/24/2014.....	BANK AMERICA MERRILL.....		997,360	1,000,000	
24422E SS 9	DEERE JOHN CAP CORP.....		09/10/2014.....	GOLDMAN SACHS.....		2,148,796	2,150,000	
25179M AH 6	DEVON ENERGY CORPORATION.....		02/20/2014.....	JP MORGAN.....		1,479,600	1,250,000	8,750
254683 BK 0	DISCOVER CARD EXE TR 2014.....		07/29/2014.....	RBC CAP.....		3,998,238	4,000,000	
26441C AN 5	DUKE ENERGY CORP NEW.....		04/01/2014.....	RBC CAP.....		999,410	1,000,000	
26875P AL 5	EOG RES INC.....		03/18/2014.....	JP MORGAN.....		998,440	1,000,000	
26884A BC 6	ERP OPER LTD PARTNERSHIP.....		06/16/2014.....	USB SECURITIES.....		1,448,550	1,450,000	
29379V BB 8	ENTERPRISE PRODS OPER LLC.....		02/05/2014.....	CITIGROUP.....		998,110	1,000,000	
29379V BE 2	ENTERPRISE PRODS OPE.....		10/02/2014.....	CIT GROUP.....		996,810	1,000,000	
316773 CQ 1	FIFTH THIRD BANCORP.....		02/25/2014.....	DEUTSCHE BANK.....		499,295	500,000	
31677Q BC 2	FIFTH THIRD BK CIN.....		09/02/2014.....	DEUTSCHE BANK.....		1,989,700	2,000,000	
345397 WW 9	FORD MOTOR CREDIT CO.....		09/03/2014.....	CITIGROUP.....		1,800,000	1,800,000	
369604 BG 7	GENERAL ELECTRIC CO.....		03/06/2014.....	BARCLAYS.....		2,971,830	3,000,000	
37045V AD 2	GENERAL MTRS CO.....		02/06/2014.....	DEUTSCHE BANK.....		1,023,750	1,000,000	13,028
38141E C2 3	GOLDMAN SACHS GRP INC.....		06/30/2014.....	GOLDMAN SACHS.....		998,680	1,000,000	
38141G VM 3	GOLDMAN SACHS GROUP INC.....		02/26/2014.....	GOLDMAN SACHS.....		996,980	1,000,000	
38145X AA 1	GOLDMAN SACHS GROUP INC.....		08/05/2014.....	GOLDMAN SACHS.....		4,029,270	4,000,000	1,750
43814G AD 2	HONDA AUTO RECV.....		05/13/2014.....	BANK AMERICA MERRILL.....		5,999,444	6,000,000	
446438 RG 0	HUNTINGTON NATL BANK.....		02/26/2014.....	DEUTSCHE BANK.....		998,420	1,000,000	
44890R AD 3	HYUNDAI AUTO RECV TR.....		01/28/2014.....	CITIGROUP.....		2,999,348	3,000,000	
452308 AT 6	ILLINOIS TOOL WKS INC.....		02/18/2014.....	JP MORGAN.....		2,192,256	2,200,000	
46625H JT 8	JPMORGAN CHASE & CO.....		01/21/2014.....	JP MORGAN.....		3,480,470	3,500,000	
501044 CZ 2	KROGER CO.....		10/21/2014.....	WELLS FARGO.....		999,680	1,000,000	
50116P AD 2	KUBOTA CR OWNER TR.....		06/23/2014.....	VARIOUS.....		5,499,773	5,500,000	510
55616X AL 1	MACYS RETAIL HLDGS INC.....		05/20/2014.....	CS FIRST.....		1,498,485	1,500,000	
587729 AD 6	MERC-BENZ AUTO RECV TR 20.....		07/01/2014.....	DEUTSCHE BANK.....		2,499,562	2,500,000	
59156R BH 0	METLIFE INC.....		04/07/2014.....	BANK AMERICA MERRILL.....		1,999,840	2,000,000	
609207 AA 3	MONDELEX INTL INC.....		01/09/2014.....	BARCLAYS.....		2,986,230	3,000,000	
609207 AB 1	MONDELEX INTL INC.....		01/09/2014.....	RBSSCOTT.....		3,346,382	3,350,000	
61166W AU 5	MONSANTO CO.....		06/26/2014.....	JP MORGAN.....		1,998,800	2,000,000	
61746B DM 5	MORGAN STANLEY.....		01/21/2014.....	MORGAN STANLEY.....		1,494,480	1,500,000	
61746B DQ 6	MORGAN STANLEY.....		04/23/2014.....	MORGAN STANLEY.....		2,626,786	2,650,000	
61761J VL 0	MORGAN STANLEY.....		10/20/2014.....	MORGAN STANLEY.....		2,445,737	2,450,000	
65364U AK 2	NIAGARA MOHAWK PWR CORP.....		09/23/2014.....	WELLS FARGO.....		999,990	1,000,000	
654740 AH 2	NISSAN MTR ACCEP CORP.....		02/25/2014.....	CITIGROUP.....		999,530	1,000,000	
65477W AD 8	NISSAN MOTOR ACCEPTANCE.....		12/03/2014.....	BANK AMERICA MERRILL.....		5,499,172	5,500,000	
664397 AK 2	NORTHEAST UTILITIES.....		12/03/2014.....	WELLS FARGO.....		1,930,280	2,000,000	5,756
69353R CH 9	PNC BK N A PITTSBURGH PA.....		01/23/2014.....	CITIGROUP.....		1,996,040	2,000,000	
69353R DD 7	PNC BK N A PITTSBURGH PA.....		06/17/2014.....	MORGAN STANLEY.....		1,495,320	1,500,000	
69353R DZ 8	PNC BANK NA.....		09/15/2014.....	SALOMON BROS.....		1,998,540	2,000,000	
70109H AL 9	PARKER-HANNIFIN CORP.....		11/18/2014.....	MORGAN STANLEY.....		997,800	1,000,000	
72650R BF 8	PLAINS ALL AMERN PIP.....		09/02/2014.....	JP MORGAN.....		748,815	750,000	
828807 CS 4	SIMON PPTY GROUP LP.....		09/03/2014.....	DEUTSCHE BANK.....		1,646,766	1,650,000	
842434 CM 2	SOUTHERN CALIF GAS C.....		09/08/2014.....	BANK AMERICA MERRILL.....		996,340	1,000,000	
84756N AD 1	SPECTRA ENERGY PARTNERS.....		03/24/2014.....	VARIOUS.....		2,636,040	2,500,000	28,500

E13.2

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
871829 AT 4	SYSCO CORP		09/23/2014	GOLDMAN SACHS		1,147,482	1,150,000	
89231M AD 7	TOYOTA AUTO RECEIVABLES		03/11/2014	CITIGROUP		4,999,367	5,000,000	
90664Z AV 2	UNION GAS LTD		01/09/2014	T D SECURITES		837,782	840,000	262
913017 BV 0	UNITED TECHNOLOGIES CORP		02/10/2014	GOLDMAN SACHS		1,000,920	1,000,000	6,200
92343V BY 9	VERIZON COMMUNICATIONS INC		03/10/2014	CITIGROUP		998,380	1,000,000	
92553P AX 0	VIACOM INC		03/04/2014	DEUTSCHE BANK		495,960	500,000	
92867P AD 5	VOLKSWAGEN AUTO LOAN ENHANCED TRUST		08/28/2014	WELLS FARGO		1,990,000	2,000,000	838
92890K BA 2	WFRBS COML MTG TRUST		09/26/2014	WELLS FARGO		3,075,352	3,000,000	
92938V AQ 8	WF-RBS COMMERCIAL MORTGAGE TRUST		09/11/2014	RBS SCOT		7,821,631	7,500,000	17,600
92939F AU 3	WF-RBS COMMERCIAL MORTGAGE TRUST		07/18/2014	RBS SCOT		3,089,817	3,000,000	3,372
93114Z DP 5	WAL-MART STORES INC		04/15/2014	JP MORGAN		996,120	1,000,000	
94106L AZ 2	WASTE MGMT INC		05/05/2014	JP MORGAN		1,994,960	2,000,000	
94974B GA 2	WELLS FARGO CO MTN		09/02/2014	WELLS FARGO		1,645,545	1,650,000	
94975Z BU 9	WELLS FARGO FINL CDA CORP		01/23/2014	CIBC		1,114,509	1,115,000	
94989A AU 9	WELLS FARGO COMMERCIAL MORTGAGE TRUST		12/12/2014	WELLS FARGO		5,149,895	5,000,000	13,715
96950F AM 6	WILLIAMS PARTNERS L P		02/27/2014	DEUTSCHE BANK		997,910	1,000,000	
984121 CJ 0	XEROX CORP		05/06/2014	CITIGROUP		1,843,870	1,850,000	
02580Z AL 0	AMERICAN EXPRESS CANADA	C	02/05/2014	T D SECURITIES		984,832	945,000	6,431
05590H AG 2	BMW CDA INC	C	12/09/2014	FIDELITY CAP		968,676	955,000	938
07329V AK 6	BCIMC REALTY CORP	C	01/09/2014	SCOTIA		828,458	840,000	1,292
07813Z BC 7	BELL CANADA	C	01/08/2014	SCOTIA		859,522	919,000	9,531
13591Z 8P 8	CANADIAN IMPERIAL BK	C	05/22/2014	HSBC		4,980,824	4,835,000	59,901
17039A AB 2	CHOICE PROPERTIES REIT	C	01/08/2014	T D SECURITES		1,116,966	1,091,000	1,172
31943B BV 1	FIRST CAP RLTY INC	C	01/10/2014	RBC DEXIA		1,004,580	1,000,000	
37252B AC 6	GENWORTH MI CDA INC	C	03/26/2014	SCOTIA		486,000	486,000	
633067 WR 0	NATIONAL BK CDA MONTREAL	C	05/20/2014	NATIONAL FINANCIAL SERVICES CO		751,271	745,000	5,523
68214W AH 1	OMERS REALTY CORP	C	01/09/2014	RBC DEXIA		810,413	841,000	3,095
780085 5B 8	ROYAL BANK CDA	C	12/05/2014	NBC CLEAR		3,564,925	3,500,000	514
780086 JX 3	ROYAL BANK CDA	C	12/04/2014	RBC DEXIA		1,409,732	1,410,000	
78010U SN 8	ROYAL BK OF CDA BD CDS	I	03/04/2014	RBC CAP		1,449,449	1,450,000	
80310Z AA 7	SAPUTO INC	C	11/21/2014	NBCS SECURITY		500,000	500,000	
86721Z AL 3	SUNCOR ENERGY INC	C	11/20/2014	TD WATER		501,305	503,000	
87971M AQ 6	TELLUS CORP	C	01/08/2014	T D SECURITES		573,319	609,000	6,707
891145 2R 4	TORONTO DOMINION BK ONT	C	12/17/2014	TD WATER		1,124,000	1,124,000	
89119Z AE 3	TORONTO HYDRO CORP	C	01/09/2014	RBC DEXIA		710,244	755,000	5,779
06739F HT 1	BARCLAYS BK PLC	R	02/12/2014	BARCLAYS		999,950	1,000,000	
111021 AK 7	BRITISH TELECOMMUNICATION	R	02/11/2014	CITIGROUP		999,020	1,000,000	
22546Q AP 2	CREDIT SUISSE NEW YORK	F	09/04/2014	CITIGROUP		497,180	500,000	
3899999	Total - Bonds - Industrial and Miscellaneous					215,535,031	214,547,143	231,870
8399997	Total - Bonds - Part 3					533,378,985	519,857,532	1,482,159
8399998	Total - Bonds - Summary Item from Part 5					71,308,409	70,211,000	251,221
8399999	Total - Bonds					604,687,394	590,068,532	1,733,380

E13.3

Common Stocks - Industrial and Miscellaneous

031162 10 0	AMGEN INC		11/07/2014	BONY	10,000.000	1,597,562	XXX	
032654 10 5	ANALOG DEVICES		09/08/2014	BONY	105,000.000	5,459,702	XXX	
057224 10 7	BAKER HUGHES, INC		10/27/2014	BONY	80,000.000	5,184,530	XXX	
151020 10 4	CELGENE CORP		07/24/2014	BONY	20,000.000	1,717,332	XXX	

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
192446 10 2	COGNIZANT TECHNOLOGY SOLUTION.....		12/08/2014.....	BONY.....	50,000.000	2,616,250	XXX	
291011 10 4	EMERSON ELEC CO.....		09/04/2014.....	BONY.....	40,000.000	2,587,556	XXX	
343412 10 2	FLUOR CORP.....		12/08/2014.....	BONY.....	20,000.000	1,198,208	XXX	
375558 10 3	GILEAD SCIENCES.....		11/05/2014.....	BONY.....	20,000.000	2,119,912	XXX	
38259P 70 6	GOOGLE INC.....		04/02/2014.....	SPINOFF.....	20,400.000	5,784,885	XXX	
438516 10 6	HONEYWELL INTL INC.....		07/18/2014.....	BONY.....	40,000.000	3,842,736	XXX	
46120E 60 2	INTUITIVE SURGICAL INC.....		10/27/2014.....	VARIOUS.....	8,000.000	3,820,012	XXX	
49338L 10 3	KEYSIGHT TECHNOLOGIES INC.....		11/03/2014.....	SPINOFF.....	87,500.000	1,602,515	XXX	
526057 10 4	LENNAR CORP.....		09/03/2014.....	BONY.....	50,000.000	1,919,585	XXX	
58501N 10 1	MEDIVATION INC.....		11/06/2014.....	BONY.....	40,000.000	4,200,284	XXX	
595112 10 3	MICRON TECHNOLOGY INC.....		07/31/2014.....	BONY.....	50,000.000	1,506,060	XXX	
609207 10 5	MONDELEX INTL INC.....		07/15/2014.....	BONY.....	80,000.000	3,056,696	XXX	
745867 10 1	PULTE HOMES INC.....		09/03/2014.....	BONY.....	170,000.000	3,198,981	XXX	
76169B 10 2	REXNORD CORP.....		11/11/2014.....	VARIOUS.....	132,300.000	3,778,129	XXX	
790849 10 3	ST JUDE MED INC.....		11/19/2014.....	BONY.....	25,000.000	1,600,408	XXX	
79466L 30 2	SALESFORCE COM INC.....		12/09/2014.....	BONY.....	25,000.000	1,368,310	XXX	
806857 10 8	SCHLUMBERGER LTD.....		10/27/2014.....	BONY.....	20,000.000	1,870,164	XXX	
828806 10 9	SIMON PROPERTY GROUP.....		10/22/2014.....	BONY.....	10,000.000	1,723,946	XXX	
854502 10 1	STANLEY BLACK & DECKER INC.....		10/23/2014.....	MORGAN STANLEY.....	20,000.000	1,780,442	XXX	
882508 10 4	TEXAS INSTRS INC.....		07/24/2014.....	BONY.....	65,000.000	3,140,614	XXX	
90130A 10 1	TWENTY-FIRST CENTURY.....		08/18/2014.....	BONY.....	130,000.000	4,667,780	XXX	
913017 10 9	UNITED TECHNOLOGIES CORP.....		08/19/2014.....	BONY.....	35,000.000	3,835,589	XXX	
91913Y 10 0	VALERO ENERGY CORP.....		11/05/2014.....	BONY.....	40,000.000	1,967,236	XXX	
958102 10 5	WESTERN DIGITAL CORP.....		12/09/2014.....	BONY.....	10,000.000	1,057,563	XXX	
G48833 10 0	WEATHERFORD INTERNATIONAL.....		11/14/2014.....	BONY.....	100,000.000	1,655,220	XXX	
Y2573F 10 2	FLEXTRONICS INTL LTD.....		07/30/2014.....	BONY.....	100,000.000	1,065,030	XXX	
001940 10 5	ATS AUTOMATION TOOLING SYS.....	C.....	12/16/2014.....	VARIOUS.....	28,700.000	412,662	XXX	
008916 10 8	AGRIUM INC.....	C.....	12/16/2014.....	VARIOUS.....	3,100.000	326,894	XXX	
05277B 20 9	AUTOCANADA INC.....	C.....	12/16/2014.....	VARIOUS.....	1,500.000	66,765	XXX	
05651W 20 9	BADGER DAYLIGHTING LTD.....	C.....	10/01/2014.....	VARIOUS.....	6,800.000	366,033	XXX	
09202D 20 7	BLACK DIAMOND GROUP LTD.....	C.....	11/21/2014.....	VARIOUS.....	11,700.000	357,161	XXX	
103309 10 0	BOYD GROUP INCOME FD.....	C.....	12/17/2014.....	VARIOUS.....	9,900.000	345,015	XXX	
112585 10 4	BROOKFIELD ASSET MANAGE.....	C.....	12/16/2014.....	VARIOUS.....	7,800.000	394,370	XXX	
125491 10 0	CI FINANCIAL CORP.....	C.....	12/16/2014.....	VARIOUS.....	13,900.000	479,539	XXX	
136375 10 2	CANADIAN NATL RY CO.....	C.....	12/16/2014.....	TD WATER.....	2,500.000	192,709	XXX	
136385 10 1	CANADIAN NAT RES LTD.....	C.....	11/28/2014.....	VARIOUS.....	3,200.000	129,095	XXX	
13645T 10 0	CANADIAN PAC RY LTD.....	C.....	12/16/2014.....	VARIOUS.....	1,200.000	272,974	XXX	
15135U 10 9	CENOVUS ENERGY INC.....	C.....	12/16/2014.....	VARIOUS.....	12,700.000	298,079	XXX	
172454 10 0	CINEPLEX INC.....	C.....	12/16/2014.....	VARIOUS.....	15,000.000	622,147	XXX	
22576C 10 1	CRESCENY POINT ENERGY TRUST.....	C.....	12/16/2014.....	VARIOUS.....	3,000.000	84,577	XXX	
249906 10 8	DESCARTES SYS GROUP INC.....	C.....	12/16/2014.....	VARIOUS.....	13,200.000	203,021	XXX	
25675T 10 7	DOLLARAMA INC.....	C.....	12/16/2014.....	VARIOUS.....	3,200.000	201,358	XXX	
286181 20 1	ELEMENT FINANCIAL CORP.....	C.....	12/16/2014.....	VARIOUS.....	14,200.000	188,359	XXX	
335934 10 5	FIRST QUANTUM MINERALS.....	C.....	12/16/2014.....	VARIOUS.....	11,100.000	251,793	XXX	
351858 10 5	FRANCO NEVADA CORP.....	A.....	12/16/2014.....	VARIOUS.....	5,900.000	352,256	XXX	
375916 10 3	GILDAN ACTIVEWEAR INC.....	C.....	12/16/2014.....	RBC DEXIA.....	700.000	46,001	XXX	
380956 40 9	GOLDCORP INC.....	C.....	12/16/2014.....	VARIOUS.....	7,300.000	194,710	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
39945C 10 9	CGI GROUP INC.....	C.....	12/16/2014.....	RBC DEXIA.....	2,500.000	103,221	XXX	
45823T 10 6	INTACT FINL CORP.....	C.....	12/16/2014.....	VARIOUS.....	3,800.000	294,664	XXX	
552704 10 8	MEG ENERGY CORP.....	C.....	12/16/2014.....	VARIOUS.....	5,200.000	121,786	XXX	
554282 10 3	MACDONALD DETTWILER & ASSOC.....	C.....	12/16/2014.....	VARIOUS.....	2,800.000	232,267	XXX	
56501R 10 6	MANULIFE FINANCIAL CORP.....	C.....	12/04/2014.....	VARIOUS.....	17,100.000	366,237	XXX	
68272K 10 3	ONEX.....	C.....	12/16/2014.....	VARIOUS.....	4,500.000	280,162	XXX	
717046 10 6	PEYTO EXPL & DEV CORP.....	C.....	12/16/2014.....	VARIOUS.....	4,800.000	166,629	XXX	
73755L 10 7	POTASH CORP SASK INC.....	C.....	12/16/2014.....	VARIOUS.....	3,500.000	135,813	XXX	
780087 10 2	ROYAL BK CDA MONTREAL QUE.....	C.....	12/16/2014.....	VARIOUS.....	3,300.000	260,975	XXX	
81373C 10 2	SECURE ENERGY SERVICES INC.....	C.....	12/16/2014.....	VARIOUS.....	6,000.000	109,025	XXX	
820439 10 7	SHAWCOR LTD.....	C.....	12/16/2014.....	TD WATER.....	1,000.000	42,037	XXX	
846785 10 3	SPARTAN ENERGY CORP.....	C.....	12/16/2014.....	VARIOUS.....	68,700.000	263,266	XXX	
866796 10 5	SUN LIFE FINANCIAL SVCS CAN.....	C.....	12/16/2014.....	VARIOUS.....	23,700.000	923,785	XXX	
867224 10 7	SUNCOR ENERGY INC.....	C.....	12/16/2014.....	VARIOUS.....	1,900.000	66,803	XXX	
87971M 99 6	TELUS CORP.....	C.....	12/16/2014.....	VARIOUS.....	4,300.000	178,241	XXX	
89156V 10 6	TOURMALINE OIL CORP.....	C.....	12/16/2014.....	VARIOUS.....	3,500.000	148,481	XXX	
89353D 10 7	TRANSCANADA CORP.....	C.....	12/16/2014.....	VARIOUS.....	7,200.000	382,860	XXX	
91911K 10 2	VALEANT PHARMACEUTICALS INTERNATIONAL.....	C.....	12/16/2014.....	VARIOUS.....	600.000	93,242	XXX	
G2554F 11 3	COVIDIEN LTD.....	R.....	11/07/2014.....	BONY.....	30,000.000	2,776,215	XXX	
G60754 10 1	MICHAEL KORS HOLDINGS LTD.....	R.....	11/11/2014.....	BONY.....	65,000.000	4,996,201	XXX	
9099999	Total - Common Stocks - Industrial and Miscellaneous.....					98,650,665	XXX	0
9799997	Total - Common Stocks - Part 3.....					98,650,665	XXX	0
9799998	Total - Common Stocks - Summary Item from Part 5.....					4,291,926	XXX	
9799999	Total - Common Stocks.....					102,942,591	XXX	0
9899999	Total - Preferred and Common Stocks.....					102,942,591	XXX	0
9999999	Total - Bonds, Preferred and Common Stocks.....					707,629,985	XXX	1,733,380

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	For reig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																				
36207K	WC 0		12/01/2014	MORTGAGE PAYDOWN.....		4,741	4,741	4,721	4,740				1		4,741			0	221	09/15/2029.
912828	KQ 2		10/31/2014	GOLDMAN SACHS.....		14,967,969	14,000,000	13,909,689	13,947,417				7,615		13,955,032		1,012,937	1,012,937	423,234	05/15/2019.
912828	ME 7		12/31/2014	MATURITY.....		5,880,000	5,880,000	6,007,595	5,912,189				(32,189)		5,880,000			0	232,241	12/31/2014.
912828	RE 2		08/28/2014	VARIOUS.....		17,004,453	17,000,000	17,143,633	17,131,717				(16,829)		17,114,888		(110,435)	(110,435)	244,575	08/31/2018.
912828	VB 3		10/20/2014	BANK AMERICA MERRILL.....		1,947,813	2,000,000	1,932,422	1,936,045				4,992		1,941,036		6,776	6,776	32,622	05/15/2023.
0599999	Total - Bonds - U.S. Government.....					39,804,976	38,884,741	38,998,060	38,932,108	0			(36,410)		38,895,697	0	909,278	909,278	932,893	XXX
Bonds - All Other Government																				
110709	8Y 1		09/16/2014	NBC CLEAR.....		284,848	250,000	288,855	287,336				(560)		286,775		(1,928)	(1,928)	8,114	06/18/2042.
135087	A4 6		09/02/2014	LAURENTI.....		21,902,330	21,749,000	21,719,389	21,720,352				5,217		21,725,569		176,761	176,761	329,810	09/01/2017.
135087	A6 1		08/20/2014	VARIOUS.....		6,932,336	7,656,000	6,976,090	6,998,556				6,289		7,004,845		(72,509)	(72,509)	20,501	06/01/2023.
135087	A9 5		04/29/2014	VARIOUS.....		9,306,651	9,306,000	9,304,325	9,304,422				401		9,304,823		1,828	1,828	46,530	05/01/2015.
135087	C8 5		12/04/2014	RBC DEXIA.....		1,430,163	1,410,000	1,423,536				(682)		1,422,854		7,309	7,309	16,157	09/01/2019.	
135087	WL 4		08/20/2014	VARIOUS.....		4,708,532	3,396,000	5,022,480	4,937,422				(32,646)		4,904,776		(196,244)	(196,244)	91,948	06/01/2029.
135087	YQ 1		08/26/2014	VARIOUS.....		8,004,825	6,655,000	7,810,014	7,800,461				(7,741)		7,792,721		212,104	212,104	109,439	06/01/2041.
135087	YR 9		08/25/2014	VALEUS MOB.....		661,416	599,000	610,501	605,857				(763)		605,094		56,322	56,322	16,647	06/01/2019.
135087	ZJ 6		01/09/2014	NBCS SEC.....		795,675	750,000	806,498	803,505				(238)		803,267		(7,592)	(7,592)	2,938	06/01/2021.
135087	ZQ 0		09/11/2014	LAURENTI.....		62,910	61,000	63,319	63,059				(535)		62,524		385	385	1,742	09/01/2016.
135087	ZS 6		01/08/2014	NBCS SEC.....		3,291,725	3,120,000	3,322,800	3,322,537				(121)		3,322,416		(30,691)	(30,691)	12,865	12/01/2045.
135087	ZX 5		01/30/2014	VARIOUS.....		8,364,846	8,361,000	8,359,746	8,359,883				83		8,359,967		4,879	4,879	42,263	02/01/2015.
13509P	CF 8		03/13/2014	HSBC.....		2,038,360	2,000,000	2,093,180	2,046,390				(6,532)		2,039,858		(1,498)	(1,498)	29,823	06/15/2015.
448814	JA 2		09/18/2014	CASGRAIN CO.....		1,864,335	1,500,000	1,703,730	1,698,269				(1,718)		1,696,552		167,783	167,783	83,014	02/15/2050.
683234	ZP 6		09/12/2014	NBC CLEAR.....		2,884,425	2,500,000	2,688,100	2,683,072				(3,048)		2,680,024		204,401	204,401	91,212	06/02/2039.
68323A	AX 2		05/21/2014	SCOTIA.....		3,033,570	3,000,000	2,985,581	2,985,064				1,556		2,986,620		46,950	46,950	40,837	09/08/2017.
68323A	BN 3		09/11/2014	NBC CLEAR.....		1,999,980	2,000,000	1,952,960	1,954,692				2,927		1,957,619		42,361	42,361	45,053	06/02/2023.
68323A	CC 6		10/15/2014	NBCS SECURITY.....		6,046,697	5,993,000	5,805,599				400		5,805,999		240,698	240,698	79,305	06/02/2045.	
74814Z	DE 0		09/10/2014	LAURENTI.....		3,642,018	3,055,000	3,274,676	3,214,281				(7,431)		3,206,850		435,168	435,168	129,187	06/01/2025.
74814Z	EK 5		09/10/2014	T D SECURITES.....		1,316,436	1,200,000	1,329,444	1,325,746				(1,659)		1,324,087		(7,651)	(7,651)	40,311	12/01/2043.
74814Z	ER 0		12/16/2014	LAURENTI.....		2,687,774	2,612,000	2,520,684				511		2,521,196		166,578	166,578	50,218	12/01/2045.	
1099999	Total - Bonds - All Other Government.....					91,259,852	87,173,000	90,059,507	80,110,904	0			(46,290)		89,814,436	0	1,445,414	1,445,414	1,287,914	XXX
Bonds - U.S. States, Territories and Possessions																				
13062N	D8 7		12/12/2014	RAYMOND JAMES.....		604,218	600,000	674,946	621,316				(18,892)		602,424		1,794	1,794	49,600	02/01/2015.
13063B	4K 5		04/11/2014	BARCLAYS.....		568,035	500,000	575,280	571,505				(1,614)		569,891		(1,856)	(1,856)	13,542	10/01/2024.
29270C	MA 0		05/25/2014	MERGER.....		1,036,222	1,000,000	1,046,430	1,037,840				(1,321)		1,036,519		(297)	(297)	25,000	07/01/2023.
452152	MJ 7		01/08/2014	CITIGROUP.....		384,073	350,000	391,675	385,158				(134)		385,024		(951)	(951)	7,875	08/01/2021.
452152	RE 3		07/24/2014	RBC CAP.....		440,908	400,000	462,500	457,364				(4,159)		453,205		(12,297)	(12,297)	16,556	04/01/2021.
452152	SM 4		07/24/2014	DEPFA ACS BANK.....		552,205	500,000	534,905	533,113				(2,221)		530,892		21,313	21,313	26,319	07/01/2021.
604129	EE 2		03/14/2014	CITIGROUP.....		532,455	500,000	556,680	513,315				(1,739)		511,576		20,879	20,879	15,694	08/01/2015.
70914P	US 9		09/24/2014	INVEMED ASSOC.....		2,993,100	2,500,000	2,975,775	2,968,623				(35,714)		2,932,910		60,190	60,190	111,806	10/15/2022.
1799999	Total - Bonds - U.S. States, Territories & Possessions.....					7,111,216	6,350,000	7,218,191	7,088,234	0			(65,794)		7,022,441	0	88,775	88,775	266,392	XXX
Bonds - U.S. Political Subdivisions of States																				
167486	LW 7		08/04/2014	PERSHING DLJ.....		1,394,341	1,300,000	1,362,959	1,361,984				(4,008)		1,357,976		36,365	36,365	44,417	12/01/2021.
167610	7K 4		01/01/2014	MATURITY.....		200,000	200,000	218,804	200,000				0		200,000		0	0	5,000	01/01/2014.

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For re 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
49474E K8 5	KING CNTY WASH.....		01/01/2014.	MATURITY.....		100,000	100,000	111,056	100,000				0		100,000			0	2,500	01/01/2014.
74514L QD 2	PUERTO RICO COMWLTH.....		01/31/2014.	JP MORGAN.....		277,565	250,000	284,630	280,051		(83)		(83)		279,967		(2,402)	(2,402)	7,431	07/01/2035.
2499999	Total - Bonds - U.S. Political Subdivisions of States.....					1,971,906	1,850,000	1,977,449	1,942,035	0	(4,091)	0	(4,091)	0	1,937,943	0	33,963	33,963	59,348	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
011842 RJ 2	ALASKA ST INTL ARPTS REVS.....		10/01/2014.	MATURITY.....		375,000	375,000	401,340	380,101		(5,101)		(5,101)		375,000			0	15,000	10/01/2014.
29270C QF 5	ENERGY NORTHWEST WASH ELE.....		07/01/2014.	MATURITY.....		100,000	100,000	111,100	100,945		(945)		(945)		100,000			0	5,000	07/01/2014.
3128H6 MY 7	FHLMC PC.....		12/01/2014.	MORTGAGE PAYDOWN.....		306,603	306,603	310,538	307,261		(658)		(658)		306,603			0	7,422	08/01/2018.
3128K7 US 5	FHLMC PC.....		12/01/2014.	MORTGAGE PAYDOWN.....		491,700	491,700	469,957	489,280		2,419		2,419		491,700			0	13,455	09/01/2035.
3128KG FP 8	FHLMC.....		12/01/2014.	MORTGAGE PAYDOWN.....		113,914	113,914	117,074	113,968		(54)		(54)		113,914			0	2,227	11/01/2036.
3128KK XU 8	FHLMC PC.....		10/15/2014.	MORTGAGE PAYDOWN.....		180,287	180,287	181,752	181,752		(1,465)		(1,465)		180,287			0	8,949	01/01/2037.
3128LB AZ 1	FHLMC PC.....		12/01/2014.	MORTGAGE PAYDOWN.....		11,954	11,954	12,735	12,010		(57)		(57)		11,954			0	449	05/01/2038.
3128M4 CP 6	FHLMC PC.....		12/01/2014.	MORTGAGE PAYDOWN.....		426,867	426,867	417,730	425,307		1,560		1,560		426,867			0	11,003	12/01/2036.
3128MM CK 7	FHLMC PC.....		12/01/2014.	MORTGAGE PAYDOWN.....		723,816	723,816	725,795	724,004		(188)		(188)		723,816			0	18,797	09/01/2020.
3128P7 BH 5	FHLMC PC.....		12/01/2014.	MORTGAGE PAYDOWN.....		344,808	344,808	349,280	345,220		(412)		(412)		344,808			0	10,573	12/01/2025.
3128P7 CB 7	FHLMC PC.....		12/01/2014.	MORTGAGE PAYDOWN.....		282,110	282,110	289,824	282,467		(357)		(357)		282,110			0	9,424	02/01/2026.
3128PE AN 5	FEDERAL NATL MG.....		12/01/2014.	MORTGAGE PAYDOWN.....		94,307	94,307	96,045	94,457		(150)		(150)		94,307			0	3,531	10/01/2021.
31292L DN 2	FHLMC PC.....		12/01/2014.	MORTGAGE PAYDOWN.....		3,776,709	3,776,709	4,118,973			(47,644)		(47,644)		3,776,709			0	105,401	07/01/2041.
312942 CB 9	FHLMC PC.....		12/01/2014.	MORTGAGE PAYDOWN.....		541,510	541,510	559,806	543,277		(1,767)		(1,767)		541,510			0	18,441	09/01/2040.
312945 TE 8	FEDERAL NATL MG.....		12/01/2014.	MORTGAGE PAYDOWN.....		579,132	579,132	612,342	580,476		(1,344)		(1,344)		579,132			0	14,245	02/01/2041.
31294K M4 4	FHLMC PC.....		12/01/2014.	MORTGAGE PAYDOWN.....		230,911	230,911	239,606	231,875		(964)		(964)		230,911			0	6,479	01/01/2018.
31296S M3 7	FHLMC.....		12/01/2014.	MORTGAGE PAYDOWN.....		106,661	106,661	108,644	106,967		(307)		(307)		106,661			0	3,445	01/01/2034.
31297C HD 5	FHLMC.....		12/01/2014.	MORTGAGE PAYDOWN.....		368,951	368,951	368,102	368,876		75		75		368,951			0	5,764	07/01/2034.
31297S R6 4	FHLMC PC.....		12/01/2014.	MORTGAGE PAYDOWN.....		121,151	121,151	117,592	120,544		607		607		121,151			0	4,222	08/01/2030.
31298N UG 8	FHLMC GOLD PC.....		12/01/2014.	MORTGAGE PAYDOWN.....		25,712	25,712	26,523	25,850		(138)		(138)		25,712			0	812	05/01/2031.
31307G MD 8	FHLMC PC.....		12/01/2014.	MORTGAGE PAYDOWN.....		55,548	55,548	58,616			(925)		(925)		55,548			0	575	03/01/2029.
31307G TL 3	FHLMC PC.....		12/01/2014.	MORTGAGE PAYDOWN.....		76,529	76,529	80,756			(1,207)		(1,207)		76,529			0	766	03/01/2029.
3132GG AX 3	FEDERAL NATL MG.....		12/01/2014.	MORTGAGE PAYDOWN.....		233,361	233,361	246,560	233,448		(87)		(87)		233,361			0	6,207	08/01/2041.
3132HM TF 8	FEDERAL NATL MG.....		12/01/2014.	MORTGAGE PAYDOWN.....		899,274	899,274	965,033	904,083		(4,809)		(4,809)		899,274			0	19,001	09/01/2042.
3132J9 D3 9	FHLMC PC.....		12/01/2014.	MORTGAGE PAYDOWN.....		247,907	247,907	256,584	248,025		(118)		(118)		247,907			0	3,554	04/01/2043.
3132M5 G2 2	FHLMC PC.....		12/01/2014.	MORTGAGE PAYDOWN.....		503,576	503,576	540,085			(5,699)		(5,699)		503,576			0	12,870	02/01/2044.
3132M6 YN 4	FHLMC PC.....		12/01/2014.	MORTGAGE PAYDOWN.....		179,829	179,829	190,572			(306)		(306)		179,829			0	1,398	05/01/2044.
3132MA BV 2	FHLMC PC.....		12/01/2014.	MORTGAGE PAYDOWN.....		8,739	8,739	9,270			0		0		8,739			0	29	10/15/2044.
31387C XK 2	FEDERAL NATL MG.....		11/01/2014.	MORTGAGE PAYDOWN.....		1,456	1,456	1,475	1,458		(2)		(2)		1,456			0	59	04/01/2031.
31389K WT 4	FNMA PASS-THRU INT 15 Y.....		11/01/2014.	MORTGAGE PAYDOWN.....		103,129	103,129	109,204	103,762		(633)		(633)		103,129			0	3,697	02/01/2017.
3138E8 K6 8	FEDERAL NATL MG.....		11/25/2014.	MORTGAGE PAYDOWN.....		538,669	538,669	553,482	538,994		(326)		(326)		538,669			0	10,096	04/01/2042.
3138LR 7M 8	FNMA PASS-THRU LNG 30 Y.....		11/25/2014.	MORTGAGE PAYDOWN.....		1,338,433	1,338,433	1,440,697			(18,907)		(18,907)		1,338,433			0	27,025	06/01/2042.
3138MK 4R 4	FEDERAL NATL MG.....		11/25/2014.	MORTGAGE PAYDOWN.....		148,393	148,393	155,650	148,423		(30)		(30)		148,393			0	2,613	11/01/2042.
3138XC F3 1	FNMA PASS-THRU LNG 30 Y.....		11/01/2014.	MORTGAGE PAYDOWN.....		634,475	634,475	659,359			(4,678)		(4,678)		634,475			0	10,983	09/01/2043.
3138Y5 5D 4	FNMA PASSTHRU.....		11/01/2014.	MORTGAGE PAYDOWN.....		56,275	56,275	57,998			(638)		(638)		56,275			0	141	10/25/2029.
31390G A5 6	FNMA PASS-THRU INT 15 Y.....		11/01/2014.	MORTGAGE PAYDOWN.....		13,392	13,392	14,201	13,469		(77)		(77)		13,392			0	267	05/01/2017.
31402R DD 8	FNMA PASS-THRU LNG 30 Y.....		11/01/2014.	MORTGAGE PAYDOWN.....		435,243	435,243	429,904	434,613		630		630		435,243			0	12,349	05/01/2035.
31403S W5 1	FNMA PASS-THRU LNG 30 Y.....		11/01/2014.	MORTGAGE PAYDOWN.....		116,131	116,131	119,869	116,444		(313)		(313)		116,131			0	3,951	11/01/2033.
31404N GC 4	FEDERAL NATL MG.....		11/01/2014.	MORTGAGE PAYDOWN.....		373,975	373,975	362,217	372,253		1,722		1,722		373,975			0	7,474	05/01/2019.

E14.1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For re 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
31405S	EF 7 FEDERAL NATL MG		11/01/2014	MORTGAGE PAYDOWN		313,993	313,993	301,728	312,627		1,366		1,366		313,993			0	9,986	08/01/2035.
31406B	MW 7 FNMA PASS-THRU LNG 30 Y		11/01/2014	MORTGAGE PAYDOWN		5,625	5,625	5,717	5,629		(4)		(4)		5,625			0	166	01/01/2035.
31406D	E7 7 FNMA PASS-THRU LNG 30 Y		02/11/2014	VARIOUS		1,609,012	1,512,886	1,466,790	1,471,815		9,016		9,016		1,480,831		128,181	128,181	17,551	12/01/2034.
31406V	DP 8 FNMA PASS-THRU LNG 30 Y		11/01/2014	MORTGAGE PAYDOWN		240,165	240,165	250,072	241,655		(1,490)		(1,490)		240,165			0	9,841	05/01/2035.
31406W	2M 5 FNMA PASS-THRU LNG 30 Y		11/01/2014	MORTGAGE PAYDOWN		11,523	11,523	11,827	11,542		(19)		(19)		11,523			0	356	06/01/2035.
31409X	PU 7 FEDERAL NATL MG		11/01/2014	MORTGAGE PAYDOWN		183,386	183,386	178,113	182,688		698		698		183,386			0	4,564	02/01/2036.
31410D	5Y 2 FEDERAL NATL MG		11/01/2014	MORTGAGE PAYDOWN		184,934	184,934	187,448	185,014		(79)		(79)		184,934			0	4,255	08/01/2036.
31410P	A8 6 FEDERAL NATL MG		11/01/2014	MORTGAGE PAYDOWN		6,084	6,084	6,253	6,090		(6)		(6)		6,084			0	233	08/01/2036.
31410U	YW 6 FHLMC		11/01/2014	MORTGAGE PAYDOWN		342,291	342,291	345,928	343,134		(842)		(842)		342,291			0	10,003	09/01/2036.
31411C	KH 3 FEDERAL NATL MG		11/01/2014	MORTGAGE PAYDOWN		1,668	1,668	1,726	1,669		0		0		1,668			0	69	11/01/2036.
31411K	R4 7 FNMA PASS-THRU LNG 30 Y		11/01/2014	MORTGAGE PAYDOWN		324,390	324,390	325,252	324,528		(138)		(138)		324,390			0	9,057	01/01/2037.
31411N	5C 7 FNMA PASS-THRU LNG 30 Y		11/01/2014	MORTGAGE PAYDOWN		556,482	556,482	560,742	557,681		(1,199)		(1,199)		556,482			0	19,216	02/01/2037.
31411W	AU 1 FNMA PASS-THRU LNG 30 Y		11/01/2014	MORTGAGE PAYDOWN		375,568	375,568	378,531	376,293		(725)		(725)		375,568			0	10,966	04/01/2037.
31412A	U9 3 FNMA PASS-THRU LNG 30 Y		11/01/2014	MORTGAGE PAYDOWN		596,306	596,306	608,418	599,243		(2,937)		(2,937)		596,306			0	15,328	07/01/2037.
31412E	5Y 8 FNMA PASS-THRU LNG 30 Y		11/01/2014	MORTGAGE PAYDOWN		1,589	1,589	1,649	1,589		0		0		1,589			0	65	08/01/2037.
31412R	DS 3 FNMA		11/01/2014	MORTGAGE PAYDOWN		1,192,355	1,192,355	1,197,199	1,192,602		(247)		(247)		1,192,355			0	25,347	03/01/2040.
31419A	DS 3 FNMA PASS-THRU LNG 30 Y		11/01/2014	MORTGAGE PAYDOWN		852,544	852,544	928,873	866,839		(14,295)		(14,295)		852,544			0	24,845	09/01/2039.
31419J	SH 2 FNMA PASS-THRU		11/01/2014	MORTGAGE PAYDOWN		1,042,700	1,042,700	1,030,576	1,042,410		290		290		1,042,700			0	22,114	11/01/2040.
31419K	GD 1 FNMA PASS-THRU LNG 30 Y		11/01/2014	MORTGAGE PAYDOWN		654,748	654,748	641,014	654,500		248		248		654,748			0	11,975	11/01/2040.
31419L	QD 8 FNMA PASS-THRU LNG 30 Y		11/01/2014	MORTGAGE PAYDOWN		1,974,838	1,974,838	2,010,323	1,977,813		(2,975)		(2,975)		1,974,838			0	54,393	12/01/2040.
45200B	GR 3 ILLINOIS FIN AUTH REV		07/01/2014	MATURITY		125,000	125,000	137,546	126,076		(1,076)		(1,076)		125,000			0	6,250	07/01/2014.
490580	CR 6 KENT HOSP FIN AUTH MICH R		04/11/2014	BANK AMERICA MERRILL		259,940	250,000	261,433	260,798		(37)		(37)		260,761		(821)	(821)	10,351	01/15/2047.
52463T	CD 7 LEFT HAND WTR DIST COLO W		04/10/2014	WILLIAM BLAIR		301,110	300,000	335,187	302,273		(1,764)		(1,764)		300,509		601	601	6,250	05/15/2014.
542690	W2 4 LONG ISLAND PWR AUTH N Y		12/17/2014	STEPHENS INC		1,017,350	1,000,000	1,106,200	1,033,632		(24,498)		(24,498)		1,009,134		8,216	8,216	57,083	05/01/2015.
645771	XS 0 NEW JERSEY BLDG AUTH ST B		07/11/2014	RAYMOND JAMES		2,403,027	2,175,000	2,468,190	2,459,431		(43,839)		(43,839)		2,415,592		(12,565)	(12,565)	70,688	06/15/2017.
725304	SA 8 PITTSBURGH PA WTR & SWR A		08/06/2014	BARCLAYS		1,192,850	1,000,000	1,136,590	1,136,011		(9,777)		(9,777)		1,126,233		66,617	66,617	32,361	09/01/2021.
745160	PV 7 PUERTO RICO COMWLTH AQUED		06/03/2014	R W BAIRD		511,925	500,000	534,560	507,925		(2,231)		(2,231)		505,694		6,231	6,231	23,264	07/01/2015.
745268	6J 6 PUERTO RICO ELEC PWR AUTH		03/03/2014	JP MORGAN		500,000	500,000	557,860	527,419		(1,918)		(1,918)		525,501		(25,501)	(25,501)	18,715	07/01/2016.
74529J	HE 8 PUERTO RICO SALES TAX FIN		05/08/2014	BANK AMERICA MERRILL		463,125	500,000	514,030	510,239		(352)		(352)		509,887		(46,762)	(46,762)	21,542	08/01/2022.
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments					32,410,965	31,890,512	33,376,065	25,768,774	0	(192,123)	0	(192,123)	0	32,286,768	0	124,197	124,197	884,528	XXX
Bonds - Industrial and Miscellaneous																				
00110A	AC 8 AEP TEXAS CTR UTILITY		07/01/2014	MORTGAGE PAYDOWN		4,068,033	4,068,033	3,950,918	4,054,093		13,940		13,940		4,068,033			0	157,015	07/01/2017.
03072S	LD 5 AMERIQUEST MTG SECS		10/27/2014	VARIOUS		120,610	120,609	123,196	122,669		(1,883)		(1,883)		120,786		(176)	(176)	2,941	11/25/2033.
05531F	AG 8 BB&T CORPORATION		12/09/2014	BB&T		1,027,140	1,000,000	998,610	999,365		267		267		999,632		27,508	27,508	39,733	03/15/2016.
05573W	AD 7 BMW VEH OWN TR 2011-A		11/25/2014	MORTGAGE PAYDOWN		2,326,576	2,326,576	2,326,287	2,326,515		61		61		2,326,576			0	21,926	02/26/2018.
06406H	BS 7 BANK NEW YORK MTN BK ENT		12/11/2014	BB&T		3,824,213	3,750,000	3,748,875	3,749,565		202		202		3,749,767		74,446	74,446	133,073	01/15/2016.
07383F	7W 2 BEAR STEARNS CMBS 2005-PW		12/11/2014	MORTGAGE PAYDOWN		1,138,493	1,138,493	1,093,833	1,121,253		5,562		5,562		1,133,488		5,004	5,004	40,346	06/11/2041.
07387B	AH 6 BEAR STEARNS CMBS 2005-PW		12/11/2014	MORTGAGE PAYDOWN		2,031,623	2,031,623	1,968,690	2,021,156		7,176		7,176		2,028,332		3,291	3,291	54,613	09/11/2042.
07388L	AE 0 BEAR STEARNS CMBS 2006-PW		12/11/2014	MORTGAGE PAYDOWN		507,771	507,771	512,076	508,167		(100)		(100)		508,066		(295)	(295)	16,507	09/11/2041.
079860	AG 7 BELLSOUTH CORP		07/15/2014	ISSUE CALLED at 100.824		2,016,480	2,000,000	2,002,315	2,000,219		(167)		(167)		2,000,052		16,428	16,428	86,667	09/15/2014.
12623C	AD 7 CNH EQUIP TR 2011-B		10/16/2014	VARIOUS		8,029,063	8,000,000	7,997,231	7,998,514		560		560		7,999,074		29,989	29,989	87,720	09/15/2017.
126650	BH 2 CVS CAREMARK		09/08/2014	TENDER EX		407,775	372,000	355,974	365,306		1,234		1,234		366,540		41,236	41,236	27,618	06/01/2017.
15200D	AD 9 CENTERPOINT ENERGY TRANS		08/01/2014	ISSUE CALLED at 100.000		682,097	682,097	656,998	668,897		1,107		1,107		670,004		12,093	12,093	33,832	08/01/2019.

E14.2

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For reig 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
17305E	CH 6		01/17/2014	CITIGROUP		5,199,023	5,000,000	5,073,047	5,015,230			(640)	(640)		5,014,590		184,434	184,434	29,264	12/10/2014
205887	BR 2		07/29/2014	TENDER EX		396,877	414,000	391,950				960	960		392,910		3,967	3,967	19,375	01/25/2023
209111	EE 9		02/01/2014	MATURITY		2,250,000	2,250,000	2,245,950	2,249,958		.42		.42		2,250,000				52,875	02/01/2014
225458	DM 7		12/17/2014	VARIOUS		8,952,352	8,952,352	8,566,981	8,617,002		277,180		277,180		8,894,182		58,170	58,170	370,704	02/15/2038
24422E	QY 8		10/27/2014	WELLS FARGO		2,019,020	2,000,000	2,024,400	2,007,170		(4,991)		(4,991)		2,002,179		16,841	16,841	67,358	03/09/2015
25179M	AJ 2		11/13/2014	ISSUE CALLED at 103.145		1,031,451	1,000,000	997,700	998,800		406		406		999,205		32,246	32,246	31,867	07/15/2016
25179M	AM 5		11/13/2014	ISSUE CALLED at 102.270		1,022,699	1,000,000	1,000,520	1,000,356		(90)		(90)		1,000,265		22,434	22,434	18,646	05/15/2017
30161M	AD 5		01/15/2014	MATURITY		3,000,000	3,000,000	2,947,620	2,999,610		390		390		3,000,000				80,250	01/15/2014
316773	CK 4		10/27/2014	WELLS FARGO		1,707,783	1,650,000	1,653,655	1,651,648		(649)		(649)		1,651,000		56,783	56,783	75,596	01/25/2016
345397	VN 0		12/04/2014	JP MORGAN		2,043,540	2,000,000	2,140,000	2,044,782		(32,361)		(32,361)		2,012,421		31,119	31,119	161,000	04/15/2015
36828Q	HW 9		05/12/2014	VARIOUS		5,828,351	5,828,351	5,857,354	5,850,231		(19,918)		(19,918)		5,830,312		(1,961)	(1,961)	85,519	07/10/2039
37247D	AE 6		06/15/2014	MATURITY		1,750,000	1,750,000	672,144	1,587,113		162,887		162,887		1,750,000				50,313	06/15/2014
38141G	EA 8		08/05/2014	GOLDMAN SACHS		3,059,970	3,000,000	2,993,175	2,998,476		873		873		2,999,349		60,621	60,621	163,573	01/15/2015
43813T	AD 5		06/16/2014	VARIOUS		2,830,368	2,830,368	2,829,614	2,829,799		291		291		2,830,089		278	278	19,843	04/17/2017
44923Y	AD 9		12/15/2014	MORTGAGE PAYDOWN		3,354,946	3,354,946	3,354,632	3,353,650		1,296		1,296		3,354,946				27,871	03/15/2017
46625H	CE 8		08/13/2014	JP MORGAN		2,045,300	2,000,000	1,961,800	1,994,520		2,922		2,922		1,997,442		47,858	47,858	91,569	03/01/2015
46625Y	CV 3		12/15/2014	VARIOUS		4,917,697	4,917,697	4,773,240	4,820,386		97,311		97,311		4,917,697				109,846	07/15/2041
46625Y	SG 9		10/15/2014	VARIOUS		730,382	730,382	670,731	727,035		3,347		3,347		730,382				21,172	08/15/2042
477867	AD 7		06/16/2014	VARIOUS		2,500,000	2,500,000	2,499,534	2,499,709		106		106		2,499,815		185	185	22,353	04/15/2018
478366	AV 9		03/01/2014	MATURITY		1,000,000	1,000,000	999,670	999,982		18		18		1,000,000				8,750	03/01/2014
501044	CG 4		10/28/2014	KEYBANC		566,085	500,000	497,200	498,776		257		257		499,033		67,052	67,052	38,756	08/15/2017
534187	AP 4		02/15/2014	MATURITY		2,305,000	2,305,000	2,261,838	2,304,256		744		744		2,305,000				54,744	02/15/2014
55264T	CN 9		03/17/2014	CORPORATE REORG		5,000,000	5,000,000	4,611,328	4,871,361		9,643		9,643		4,881,004		118,996	118,996	55,625	08/15/2016
59018Y	SU 6		02/03/2014	VARIOUS		1,000,000	1,000,000	941,300	999,311		689		689		1,000,000				25,000	02/03/2014
59018Y	UW 9		08/13/2014	BANK AMERICA MERRILL		3,054,870	3,000,000	2,966,640	2,995,644		2,619		2,619		2,998,263		56,607	56,607	163,750	01/15/2015
61532X	AC 0		01/15/2014	MATURITY		3,750,000	3,750,000	4,073,738	3,753,933		(3,933)		(3,933)		3,750,000				98,438	01/15/2014
617451	CL 1		12/15/2014	VARIOUS		226,295	226,295	227,220	226,347		(53)		(53)		226,295				8,706	11/14/2042
61748A	AE 6		04/01/2014	MATURITY		2,250,000	2,250,000	2,161,960	2,246,890		3,110		3,110		2,250,000				53,438	04/01/2014
65476H	AD 2		12/15/2014	MORTGAGE PAYDOWN		2,773,292	2,773,292	2,772,673	2,771,903		1,389		1,389		2,773,292				29,000	09/15/2017
693476	BM 4		11/18/2014	STIEFL-F		1,030,150	1,000,000	998,790	999,322		216		216		999,539		30,611	30,611	27,000	09/19/2016
69361Y	AH 6		12/15/2014	MORTGAGE PAYDOWN		1,659,407	1,659,407	1,792,467	1,674,371		(14,964)		(14,964)		1,659,407				100,307	12/15/2017
694308	GL 5		04/22/2014	WELLS FARGO		340,386	300,000	304,650	302,174		(160)		(160)		302,014		38,372	38,372	6,797	11/30/2017
74005P	AN 4		12/18/2014	ISSUE CALLED at 108.549		271,373	250,000	247,830	249,255		241		241		249,496		21,877	21,877	15,192	11/01/2016
884903	BB 0		04/23/2014	BANK AMERICA MERRILL		1,171,930	1,000,000	994,670	997,214		174		174		997,388		174,542	174,542	51,097	07/15/2018
91159H	GX 2		11/20/2014	USBCORP		1,014,150	1,000,000	999,020	999,679		182		182		999,861		14,289	14,289	32,531	07/27/2015
91913Y	AM 2		05/29/2014	WELLS FARGO		285,923	250,000	249,020	249,601		44		44		249,645		36,277	36,277	7,146	06/15/2017
92343V	AG 9		11/24/2014	VARIOUS		2,238,250	2,000,000	1,973,460	1,989,403		2,206		2,206		1,991,609		246,641	246,641	88,764	04/01/2017
92857W	AW 0		03/26/2014	CORPORATE REORG		1,045,000	1,000,000	995,060	997,729		235		235		997,964		47,036	47,036	15,174	03/16/2016
92867D	AD 2		12/22/2014	VARIOUS		8,000,000	8,000,000	7,998,482	7,999,109		602		602		7,999,712		288	288	123,711	09/20/2017
92976B	BL 5		10/01/2014	VARIOUS		17,500	17,500	17,585	17,569		2		2		17,571		(71)	(71)	(71)	12/15/2044
94106L	AR 0		03/15/2014	MATURITY		1,400,000	1,400,000	1,392,373	1,399,751		249		249		1,400,000				35,000	03/15/2014
94106L	AS 8		05/28/2014	WELLS FARGO		2,321,060	2,000,000	1,991,960	1,996,052		350		350		1,996,402		324,658	324,658	87,094	03/15/2018

E14.3

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F 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
95709T	AA 8 WESTAR ENERGY INC		07/01/2014	MATURITY		2,475,000	2,475,000	2,519,259	2,488,848			(13,848)	(13,848)		2,475,000				148,500	07/01/2014
982526	AM 7 WRIGLEY WM JR CO		06/30/2014	VARIOUS		984,000	984,000	1,003,257	986,581			(2,581)	(2,581)		984,000				36,408	06/30/2014
984121	CD 3 XEROX CORP		06/25/2014	DEUTSCHE BANK		1,617,804	1,500,000	1,491,460	1,493,336			372	372		1,493,719		124,090	124,090	42,188	05/15/2021
02135Z	AK 2 ALTALINK LP	C	05/21/2014	CIBC WORLD MKTS		1,972,001	1,758,000	1,881,482	1,881,252			(740)	(740)		1,880,512		91,489	91,489	59,859	09/17/2043
07329V	AD 2 BCIMC RLTY CORP	C	02/05/2014	CIBC		992,136	961,000	998,143	993,759			(3,166)	(3,166)		990,593		1,544	1,544	22,343	02/10/2015
07813Z	AX 2 BELL CDA MEDIUM TERM NTS	C	12/02/2014	NBC CLEAR		1,018,220	1,000,000	1,028,406	1,016,236			(7,748)	(7,748)		1,008,488		9,732	9,732	36,296	12/02/2015
13321L	AF 5 CAMECO CORP	C	07/16/2014	ISSUE CALLED at 100.000		955,000	955,000	1,001,566	999,467			(13,860)	(13,860)		985,607		(30,607)	(30,607)	75,607	09/16/2015
13591Z	BP 8 CANADIAN IMPERIAL BK COMM	C	10/01/2014	CIBC		1,555,872	1,520,000	1,565,843				(10,034)	(10,034)		1,555,810		62	62	37,733	01/14/2016
13595Z	FX 9 CANADIAN IMPERIAL BANK	C	05/22/2014	CIBC WORLD MKTS		5,038,800	5,000,000	5,050,950	5,026,857			(7,718)	(7,718)		5,019,139		19,661	19,661	56,506	05/22/2015
136069	DQ 1 CANADIAN IMPERIAL BANK	C	10/31/2014	VARIOUS		1,013,200	1,000,000	1,009,963	1,008,429			(951)	(951)		1,007,479		5,721	5,721	31,759	11/02/2020
136765	AH 7 CANADIAN WESTERN BANK	A	11/26/2014	SCOTIA		716,569	700,000	726,271	723,662			(2,765)	(2,765)		720,896		(4,327)	(4,327)	30,681	11/30/2020
23384N	AG 2 DAIMLER CANADA FINANCE	C	09/12/2014	T D SECURITES		2,799,682	2,780,000	2,798,070	2,795,627			(6,436)	(6,436)		2,789,191		10,492	10,492	65,306	09/14/2015
29290Z	AJ 9 ENBRIDGE GAS DISTR INC MT	C	11/20/2014	SCOTIA		518,222	477,000	505,615	505,207			(3,355)	(3,355)		501,852		16,370	16,370	19,429	11/23/2020
316701	AA 9 FIFTH AVENUE LP	C	08/05/2014	VARIOUS		10,094	10,094	10,094	10,094				0		10,094				358	08/05/2021
35085Z	AD 8 407 INTL INC MTN CDS	C	05/21/2014	T D SECURITIES		507,308	400,000	529,200	524,765			(1,429)	(1,429)		523,336		(16,028)	(16,028)	11,365	12/03/2035
35085Z	BA 3 407 INTL INC MTN CDS	C	06/13/2014	FIDELITY CAP		717,486	700,000	722,134	707,488			(2,336)	(2,336)		705,152		12,334	12,334	13,729	06/16/2015
35086R	AB 9 407 EAST DEVELOPMENT GRP	C	12/17/2014	VALEUS MOB		682,938	675,000	675,000	675,000				0		675,000		7,938	7,938	18,962	12/18/2016
37252B	AB 8 GENWORTH MI CDA INC	C	05/01/2014	VARIOUS		500,000	500,000	500,000	500,000				0		500,000				32,779	12/15/2015
40427H	RS 4 HSBC BK CDA	C	05/20/2014	HSBC		754,474	737,000	767,829	758,922			(6,144)	(6,144)		752,778		1,697	1,697	14,380	05/21/2015
44810Z	BK 5 HYDRO ONE MED TERM NTS CD	C	05/21/2014	VALEUS MOB		1,981,000	1,847,000	1,886,526	1,886,463			(209)	(209)		1,886,254		94,746	94,746	53,305	10/09/2043
580563	AA 2 MCGILL UNIVERSITY HEALTH	C	09/12/2014	CASGRAIN CO		586,965	500,000	499,780	499,780				0		499,780		87,185	87,185	32,601	12/31/2043
59162Z	AA 0 METRO INC	C	10/15/2014	NBCS SECURITY		1,474,558	1,430,000	1,510,180	1,506,780			(34,116)	(34,116)		1,472,664		1,394	1,394	72,190	10/15/2015
60871N	AD 1 MOLSON COORS CAP FIN	C	09/22/2014	CIBC		1,474,545	1,430,000	1,507,935	1,504,415			(31,217)	(31,217)		1,473,198		1,347	1,347	72,088	09/22/2015
667869	AA 9 NORTHWESTCONNECT GROUP	C	10/31/2014	VARIOUS		15,515	15,515	15,617	15,609			(1)	(1)		15,608		(93)	(93)	696	04/30/2041
683244	AG 2 ONTARIO SCH BRDS FING COR	C	05/21/2014	CIBC		1,103,970	980,000	1,111,657	1,066,099			(8,638)	(8,638)		1,057,461		46,509	46,509	34,817	10/11/2017
683244	AT 4 ONTARIO SCH BRDS FING COR	C	06/25/2014	VARIOUS		13,400	13,400	13,400	13,400				0		13,400				725	06/25/2032
780085	G3 4 ROYAL BK CDA MONTREAL QUE	C	12/05/2014	NBC CLEAR		1,039,369	1,000,000	1,026,390	1,018,036			(5,184)	(5,184)		1,012,852		26,516	26,516	49,771	01/25/2017
780086	BU 7 ROYAL BANK OF CANADA	C	12/05/2014	NBC CLEAR		3,036,330	3,000,000	3,000,000	3,000,000				0		3,000,000		36,330	36,330	86,464	09/21/2017
780086	GH 1 ROYAL BK CDA MONTREAL QUE	C	01/23/2014	SCOTIA		1,113,860	1,100,000	1,099,538	1,099,543			6	6		1,099,549		14,311	14,311	4,007	12/11/2018
78008T	XA 7 ROYAL BK OF CDA BD CDS	A	10/30/2014	MATURITY		500,000	500,000	499,810	499,947			53	53		500,000				3,625	10/30/2014
880789	AA 0 TERANET HOLDINGS LP	C	12/09/2014	RBC DEXIA		970,089	955,000	985,713	984,500			(14,116)	(14,116)		970,384		(295)	(295)	33,398	12/16/2015
880789	AC 6 TERANET HOLDINGS LP	C	05/27/2014	LAURENTI		551,300	500,000	505,245	505,120			(34)	(34)		505,086		46,214	46,214	12,927	12/17/2040
87656X	AA 9 TATE & LYLE INTL FIN PLC	F	11/15/2014	MATURITY		500,000	500,000	494,480	499,398			602	602		500,000				25,000	11/15/2014
3899999	Total - Bonds - Industrial and Miscellaneous					162,729,511	159,759,801	158,798,797	157,915,446			0	345,588		160,225,511		2,504,006	2,504,006	4,562,959	XXX
8399997	Total - Bonds - Part 4					335,288,426	325,908,054	330,428,069	311,757,501			0	880		330,182,796		5,105,633	5,105,633	7,994,034	XXX
8399998	Total - Bonds - Summary Item from Part 5					71,847,331	70,211,000	71,308,409				(133,675)	(133,675)		71,174,735		672,596	672,596	736,919	XXX
8399999	Total - Bonds					407,135,757	396,119,054	401,736,478	311,757,501			0	(132,795)		401,357,531		5,778,229	5,778,229	8,730,953	XXX
Common Stocks - Industrial and Miscellaneous																				
00206R	10 2 AT&T INC		04/25/2014	VARIOUS		100,000.000		3,442,344	3,516,000			214,590	214,590		3,730,590		(288,246)	(288,246)	92,000	XXX
00846U	10 1 AGILENT TECHNOLOGIES INC		11/03/2014	RETURN OF CAPITAL				1,602,515	1,602,515				0		1,602,515					XXX
02209S	10 3 ALTRIA GROUP INC		10/21/2014	VARIOUS		200,000.000		8,702,483	7,678,000			(819,755)	(819,755)		6,858,245		1,844,238	1,844,238	314,000	XXX
03027X	10 0 AMERICAN TOWER CORP		10/31/2014	BONY		75,000.000		7,236,304	5,986,500			(553,022)	(553,022)		5,433,479		1,802,825	1,802,825	77,050	XXX
037833	10 0 APPLE COMPUTER		11/03/2014	BONY		130,000.000		14,977,746	12,342,440			(4,187,997)	(4,187,997)		8,154,443		6,823,304	6,823,304	163,920	XXX

E14.4

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	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
09253U 10 8	BLACKSTONE GROUP LP		07/18/2014	BONY	140,000.000	4,891,562	XXX	3,065,566	4,410,000	(1,344,434)			(1,344,434)		3,065,566		1,825,996	1,825,996	130,200	XXX
111320 10 7	BROADCOM CORP		06/05/2014	VARIOUS	345,000.000	10,642,247	XXX	11,790,212	10,227,525	1,562,687			1,562,687		11,790,212		(1,147,965)	(1,147,965)	41,400	XXX
125509 10 9	CIGNA CORP		12/18/2014	BONY	15,000.000	1,539,402	XXX	960,854	1,312,200	(351,347)			(351,347)		960,854		578,549	578,549	600	XXX
12646R 10 5	CST BRANDS INC		02/12/2014	BONY	131,111.000	3,949,952	XXX	4,139,170	4,814,396	(675,226)			(675,226)		4,139,170		(189,218)	(189,218)	8,194	XXX
127387 10 8	CADENCE DESIGN SYSTEMS INC		07/22/2014	BONY	318,400.080	5,331,890	XXX	4,159,149	4,463,969	(304,820)			(304,820)		4,159,149		1,172,740	1,172,740		XXX
148887 10 2	CATAMARAN CORP	G	11/06/2014	VARIOUS	8,700.000	462,648	XXX	400,169	438,915	(38,746)			(38,746)		400,169		62,479	62,479		XXX
166764 10 0	CHEVRONTXACO CORP		04/29/2014	BONY	40,000.000	5,029,051	XXX	4,342,110	4,996,400	(654,290)			(654,290)		4,342,110		686,941	686,941	40,000	XXX
17275R 10 2	CISCO SYSTEMS INC		11/11/2014	BONY	150,000.000	3,763,717	XXX	3,115,314	3,364,500	(249,186)			(249,186)		3,115,314		648,403	648,403	111,000	XXX
25470F 30 2	DISCOVERY COMINICATIONS		08/18/2014	BNY BROKERAGE	95,000.000	4,195,421	XXX	3,741,951	4,847,949	(1,105,998)			(1,105,998)		3,741,951		453,470	453,470		XXX
268648 10 2	EMC CORP/MASS		07/28/2014	VARIOUS	390,000.000	10,467,853	XXX	9,684,821	9,808,500	(123,679)			(123,679)		9,684,821		783,032	783,032	65,050	XXX
31428X 10 6	FEDEX CORP		12/16/2014	VARIOUS	45,000.000	7,502,471	XXX	3,896,746	6,469,650	(2,572,905)			(2,572,905)		3,896,746		3,605,726	3,605,726	27,500	XXX
345370 86 0	FORD MTR CO		12/19/2014	BONY	200,000.000	2,978,274	XXX	2,152,000	3,086,000	(934,000)			(934,000)		2,152,000		826,274	826,274	100,000	XXX
38259P 50 8	GOOGLE INC		04/03/2014	RETURN OF CAPITAL		5,784,885	XXX	5,784,885	5,784,885				0		5,784,885					XXX
459200 10 1	INTERNATIONAL BUSINESS MACHS		01/10/2014	BONY	10,000.000	1,870,663	XXX	1,951,902	1,875,700	76,202			76,202		1,951,902		(81,239)	(81,239)		XXX
459902 10 2	INTERNATIONAL GAME TECHN		07/14/2014	BONY	252,200.000	3,901,649	XXX	2,904,360	4,579,952	(1,675,592)			(1,675,592)		2,904,360		997,289	997,289	83,226	XXX
46120E 60 2	INTUITIVE SURGICAL INC		04/09/2014	BONY	15,000.000	7,187,525	XXX	7,392,194	5,761,200	1,630,994			1,630,994		7,392,194		(204,669)	(204,669)		XXX
478160 10 4	JOHNSON & JOHNSON		11/11/2014	BONY	22,200.000	2,423,327	XXX	1,554,468	2,033,298	(478,830)			(478,830)		1,554,468		868,859	868,859	45,732	XXX
526057 10 4	LENNAR CORP		01/10/2014	JP MORGAN	50,000.000	1,968,891	XXX	1,947,375	1,978,000	(30,625)			(30,625)		1,947,375		21,516	21,516		XXX
58155Q 10 3	MCKESSON CORP		10/21/2014	VARIOUS	27,000.000	5,042,913	XXX	2,054,557	4,357,800	(2,303,243)			(2,303,243)		2,054,557		2,988,356	2,988,356	25,920	XXX
609207 10 5	MONDELEX INTL INC		02/13/2014	BONY	60,000.000	2,013,781	XXX	1,085,260	2,118,000	(1,032,740)			(1,032,740)		1,085,260		928,521	928,521	8,400	XXX
637071 10 1	NATIONAL-OILWELL INC		06/02/2014	RETURN OF CAPITAL		385,207	XXX	385,207	385,207				0		385,207					XXX
678026 10 5	OIL STS INTL INC		03/27/2014	BONY	5,000.000	478,634	XXX	381,522	508,600	(127,079)			(127,079)		381,522		97,112	97,112		XXX
745867 10 1	PULTE HOMES INC		01/31/2014	BONY	200,000.000	4,056,119	XXX	4,206,260	4,074,000	132,260			132,260		4,206,260		(150,141)	(150,141)	10,000	XXX
747525 10 3	QUALCOMM INC		11/12/2014	BONY	135,000.000	9,813,923	XXX	8,406,240	10,023,750	(1,617,510)			(1,617,510)		8,406,240		1,407,683	1,407,683	89,256	XXX
755111 50 7	RAYTHEON CO		01/31/2014	VARIOUS	30,000.000	2,755,914	XXX	1,745,757	2,721,000	(975,243)			(975,243)		1,745,757		1,010,157	1,010,157	16,500	XXX
828806 10 9	SIMON PROPERTY GROUP		05/16/2014	RETURN OF CAPITAL		481,300	XXX	481,300	481,300				0		481,300					XXX
848574 10 9	SPIRIT AEROSYSTEMS HLDGS		01/14/2014	BONY	50,000.000	1,707,135	XXX	1,057,389	1,704,000	(646,611)			(646,611)		1,057,389		649,746	649,746		XXX
883203 10 1	TEXTRON INC		04/22/2014	BONY	38,900.000	1,563,037	XXX	1,005,526	1,429,964	(424,438)			(424,438)		1,005,526		557,511	557,511	1,556	XXX
91324P 10 2	UNITEDHEALTH GROUP INC		02/14/2014	BONY	70,000.000	5,058,121	XXX	4,044,110	5,271,000	(1,226,890)			(1,226,890)		4,044,110		1,014,011	1,014,011		XXX
918204 10 8	V.F. CORP		10/23/2014	VARIOUS	55,000.000	3,700,015	XXX	2,191,510	3,428,700	(1,237,190)			(1,237,190)		2,191,510		1,508,505	1,508,505	43,313	XXX
91913Y 10 0	VALERO ENERGY CORP		04/29/2014	BONY	75,000.000	4,315,345	XXX	2,972,049	3,780,000	(807,951)			(807,951)		2,972,049		1,343,295	1,343,295	18,750	XXX
G29183 10 3	EATON CORP		02/21/2014	BONY	30,000.000	2,208,976	XXX	1,673,685	2,283,600	(609,915)			(609,915)		1,673,685		535,291	535,291		XXX
G48833 10 0	WEATHERFORD INTERNATIONAL		04/25/2014	BONY	20,000.000	377,774	XXX	233,550	309,800	(76,250)			(76,250)		233,550		144,227	144,227		XXX
05277B 20 9	AUTOCANADA INC	C	06/16/2014	VARIOUS	2,900.000	212,078	XXX	72,500	133,081	(60,581)			(60,581)		72,500		139,578	139,578	822	XXX
05651W 20 9	BADGER DAYLIGHTING LTD	C	12/01/2014	VARIOUS	600.000	23,507	XXX	20,574		0			0		20,574		2,933	2,933	41	XXX
064149 10 7	BANK NOVA SCOTIA HALIFAX	C	04/11/2014	VARIOUS	3,400.000	213,125	XXX	124,476	225,862	(101,386)			(101,386)		124,476		88,649	88,649	3,004	XXX
103309 10 0	BOYD GROUP INCOME FD	C	12/01/2014	VARIOUS	1,300.000	56,233	XXX	47,907		0			0		47,907		8,326	8,326	272	XXX
112900 10 5	BROOKFIELD PPTYS CORP	C	01/10/2014	VARIOUS	18,600.000	378,922	XXX	294,886	380,370	(85,484)			(85,484)		294,886		84,036	84,036	2,765	XXX
124765 10 8	CAE INC	C	08/28/2014	VARIOUS	44,000.000	600,042	XXX	355,902	594,440	(238,538)			(238,538)		355,902		244,140	244,140	7,176	XXX
125491 10 0	CI FINANCIAL CORP	C	04/11/2014	CS FIRST	600.000	21,060	XXX	21,359		0			0		21,359		(299)	(299)	154	XXX
13321L 10 8	CAMECO CORP	C	09/24/2014	VARIOUS	18,900.000	423,691	XXX	364,388	416,556	(52,168)			(52,168)		364,388		59,303	59,303	5,130	XXX
136375 10 2	CANADIAN NATL RY CO	C	11/18/2014	VARIOUS	4,400.000	336,333	XXX	252,733	266,464	(13,731)			(13,731)		252,733		83,600	83,600	3,384	XXX
136385 10 1	CANADIAN NAT RES LTD	C	08/07/2014	VARIOUS	2,700.000	118,770	XXX	90,062	97,038	(6,976)			(6,976)		90,062		28,708	28,708	1,440	XXX

E14.5

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	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
15135U	10 9		C 04/11/2014	VARIOUS.....	3,100,000	92,592	XXX	92,925	94,240	(1,315)			(1,315)		92,925		(333)	(333)	607	XXX
22576C	10 1		C 04/11/2014	CS FIRST.....	600,000	25,219	XXX	24,330	24,750	(420)			(420)		24,330		889	889	552	XXX
249906	10 8		C 12/02/2014	VARIOUS.....	1,200,000	18,335	XXX	17,216					0		17,216		1,119	1,119		XXX
25675T	10 7		C 12/03/2014	VARIOUS.....	500,000	40,598	XXX	14,378	35,284	(25,444)			(25,444)		14,378		26,221	26,221	72	XXX
286181	20 1		C 04/11/2014	CS FIRST.....	1,700,000	25,323	XXX	9,605	23,800	(14,195)			(14,195)		9,605		15,718	15,718		XXX
292505	10 4		C 02/25/2014	VARIOUS.....	12,100,000	254,704	XXX	245,134	232,078	13,056			13,056		245,134		9,569	9,569	1,112	XXX
29250N	10 5		C 01/28/2014	CS FIRST.....	5,700,000	265,738	XXX	222,251	264,537	(42,286)			(42,286)		222,251		43,487	43,487		XXX
375916	10 3		C 12/04/2014	VARIOUS.....	4,900,000	300,514	XXX	181,142	277,389	(96,247)			(96,247)		181,142		119,372	119,372	2,304	XXX
380956	40 9		C 04/11/2014	VARIOUS.....	3,800,000	109,262	XXX	120,276	87,552	32,724			32,724		120,276		(11,014)	(11,014)	633	XXX
39945C	10 9		C 11/04/2014	VARIOUS.....	4,400,000	163,314	XXX	124,807	156,376	(31,569)			(31,569)		124,807		38,507	38,507		XXX
444218	10 1		C 01/17/2014	VARIOUS.....	9,100,000	165,458	XXX	153,034	163,163	(10,129)			(10,129)		153,034		12,424	12,424	455	XXX
45823T	10 6		C 04/11/2014	VARIOUS.....	3,900,000	266,270	XXX	242,800	270,543	(27,743)			(27,743)		242,800		23,470	23,470	1,956	XXX
539481	10 1		C 09/15/2014	VARIOUS.....	4,100,000	191,412	XXX	132,226	173,758	(41,532)			(41,532)		132,226		59,186	59,186	1,968	XXX
552704	10 8		C 08/19/2014	VARIOUS.....	4,300,000	161,008	XXX	139,653	131,623	8,030			8,030		139,653		21,355	21,355		XXX
554282	10 3		C 11/24/2014	VARIOUS.....	1,100,000	95,985	XXX	88,550	41,150	(865)			(865)		88,550		7,436	7,436	780	XXX
559222	40 1		C 09/24/2014	VARIOUS.....	2,700,000	310,115	XXX	82,242	235,170	(152,928)			(152,928)		82,242		227,872	227,872	2,918	XXX
56501R	10 6		C 04/11/2014	CS FIRST.....	2,200,000	44,152	XXX	46,805					0		46,805		(2,653)	(2,653)	286	XXX
68272K	10 3		C 04/11/2014	VARIOUS.....	400,000	24,276	XXX	23,084	22,940	144			144		23,084		1,192	1,192	30	XXX
699320	20 6		C 12/11/2014	VARIOUS.....	8,700,000	338,509	XXX	233,137	338,256	(105,119)			(105,119)		233,137		105,371	105,371		XXX
717046	10 6		C 04/11/2014	CS FIRST.....	600,000	22,953	XXX	11,034	19,506	(8,472)			(8,472)		11,034		11,920	11,920	192	XXX
73755L	10 7		C 05/26/2014	VARIOUS.....	2,600,000	101,392	XXX	30,745	91,052	(60,307)			(60,307)		30,745		70,646	70,646	1,987	XXX
74022D	30 8		C 05/09/2014	VARIOUS.....	21,200,000	286,883	XXX	151,627	209,456	(57,829)			(57,829)		151,627		135,256	135,256	1,272	XXX
74339G	10 1		C 01/30/2014	VARIOUS.....	9,700,000	246,387	XXX	189,499	254,819	(65,320)			(65,320)		189,499		56,889	56,889	1,455	XXX
780087	10 2		C 07/14/2014	VARIOUS.....	5,100,000	369,033	XXX	181,884	364,191	(182,307)			(182,307)		181,884		187,150	187,150	4,695	XXX
81373C	10 2		C 06/19/2014	VARIOUS.....	2,400,000	52,969	XXX	36,566	15,903	(8,838)			(8,838)		36,566		16,402	16,402	74	XXX
820439	10 7		C 12/09/2014	VARIOUS.....	1,000,000	43,958	XXX	39,449	42,480	(3,031)			(3,031)		39,449		4,509	4,509	395	XXX
82509W	10 3		C 04/02/2014	VARIOUS.....	6,100,000	368,664	XXX	255,789	354,959	(99,170)			(99,170)		255,789		112,876	112,876	2,936	XXX
867224	10 7		C 07/28/2014	CS FIRST.....	4,800,000	197,588	XXX	101,602	178,752	(77,150)			(77,150)		101,602		95,986	95,986	2,294	XXX
8676EP	10 8		C 04/02/2014	BONY.....	124,900,000	1,230,077	XXX	703,187	1,250,249	(547,062)			(547,062)		703,187		526,890	526,890		XXX
878742	20 4		C 08/26/2014	VARIOUS.....	16,900,000	415,670	XXX	474,902	467,285	7,617			7,617		474,902		(59,232)	(59,232)	11,880	XXX
87971M	99 6		C 07/09/2014	VARIOUS.....	9,900,000	389,791	XXX	290,396	361,944	(71,548)			(71,548)		290,396		99,395	99,395	8,192	XXX
88706M	10 3		C 07/07/2014	VARIOUS.....	3,700,000	215,584	XXX	122,585	229,363	(106,778)			(106,778)		122,585		92,999	92,999	2,304	XXX
891160	50 9		C 12/04/2014	VARIOUS.....	9,400,000	506,683	XXX	175,089	470,517	(295,428)			(295,428)		175,089		331,593	331,593	12,220	XXX
89156V	10 6		C 07/28/2014	VARIOUS.....	4,400,000	227,274	XXX	117,255	196,680	(79,425)			(79,425)		117,255		110,018	110,018		XXX
89353D	10 7		C 04/11/2014	VARIOUS.....	2,800,000	134,981	XXX	97,898	116,496	(37,964)			(37,964)		97,898		37,082	37,082	1,296	XXX
903914	10 9		C 02/19/2014	BONY.....	20,000,000	503,859	XXX	401,000	433,000	(32,000)			(32,000)		401,000		102,859	102,859		XXX
91911K	10 2		C 04/11/2014	CS FIRST.....	100,000	13,525	XXX	2,313	12,462	(10,149)			(10,149)		2,313		11,212	11,212		XXX
98462Y	10 0		C 09/08/2014	VARIOUS.....	16,500,000	134,860	XXX	200,475	151,140	49,335			49,335		200,475		(65,615)	(65,615)	2,476	XXX
71654V	40 8		F 05/06/2014	BONY.....	80,000,000	1,219,733	XXX	1,437,600	1,102,400	335,200			335,200		1,437,600		(217,867)	(217,867)	30,949	XXX
G1151C	10 1		R 12/19/2014	VARIOUS.....	40,000,000	3,529,376	XXX	3,054,400	3,288,800	(234,400)			(234,400)		3,054,400		474,976	474,976	78,000	XXX
9099999	Total - Common Stocks - Industrial and Miscellaneous.....						XXX	142,600,117	168,553,089	(26,208,507)			0		142,600,117		36,698,684	36,698,684	1,714,045	XXX

E14.6

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Forfeiture	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
464286 40 0	ISHARES MSCI BRAZIL ETF.....	..	05/07/2014.	BONY.....	100,000.000	4,873,352	XXX	5,158,000	4,468,000	690,000			690,000		5,158,000		(284,648)	(284,648)	58,755	XXX
57060U 18 3	MARKET VECTORS ETF TR.....	..	02/21/2014.	BONY.....	30,000.000	3,134,123	XXX	2,088,999	2,655,600	(566,601)			(566,601)		2,088,999		1,045,124	1,045,124	90	XXX
78464A 69 8	SPDR S&P REGIONAL BANKING ETF.....	..	12/05/2014.	BONY.....	80,000.000	3,318,851	XXX	2,238,400	3,248,800	(1,010,400)			(1,010,400)		2,238,400		1,080,451	1,080,451	31,016	XXX
9299999	Total - Common Stocks - Mutual Funds.....					11,326,326	XXX	9,485,399	10,372,400	(887,001)	0	0	(887,001)	0	9,485,399	0	1,840,927	1,840,927	89,861	XXX
9799997	Total - Common Stocks - Part 4.....					190,625,125	XXX	152,085,516	178,925,489	(27,095,508)	0	0	(27,095,508)	0	152,085,516	0	38,539,611	38,539,611	1,803,906	XXX
9799998	Total - Common Stocks - Summary Item from Part 5.....					4,483,771	XXX	4,291,926					0		4,291,926		191,845	191,845	851	XXX
9799999	Total - Common Stocks.....					195,108,896	XXX	156,377,442	178,925,489	(27,095,508)	0	0	(27,095,508)	0	156,377,442	0	38,731,456	38,731,456	1,804,757	XXX
9899999	Total - Preferred and Common Stocks.....					195,108,896	XXX	156,377,442	178,925,489	(27,095,508)	0	0	(27,095,508)	0	156,377,442	0	38,731,456	38,731,456	1,804,757	XXX
9999999	Total - Bonds, Preferred and Common Stocks.....					602,244,653	XXX	558,113,920	490,682,990	(27,095,508)	(132,795)	0	(27,228,303)	0	557,734,973	0	44,509,685	44,509,685	10,535,710	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21	
											12	13	14	15	16						
CUSIP Identification	Description	For ei g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Year's Other- Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
Bonds - U.S. Government																					
912828	D8 0 UNITED STATES TREAS.....		09/18/2014	VARIOUS.....	09/30/2014	BANCAM ROBERTS.....	25,000,000	24,767,578	24,827,148	24,769,370		1,792		1,792			57,778	57,778	35,912	19,302	
0599999	Total - Bonds - U.S. Government.....							25,000,000	24,767,578	24,827,148	24,769,370	0	1,792	0	1,792	0	0	57,778	57,778	35,912	19,302
Bonds - All Other Government																					
110709	8Y 1 BRITISH COLUMBIA PROV CDA.....	C	01/08/2014	SCOTIA.....	09/16/2014	NBC CLEAR.....	2,140,000	2,268,100	2,438,295	2,266,452		(1,649)		(1,649)			171,843	171,843	69,456	6,555	
135087	B5 2 CANADA GOVT.....	C	06/02/2014	VARIOUS.....	09/09/2014	NBC CLEAR.....	17,396,000	17,395,031	17,388,172	17,395,229		198		198			(7,057)	(7,057)	63,388	15,755	
135087	XX 7 CANADA GOVT.....	C	01/30/2014	NBCS SECURITY.....	05/29/2014	NBCS SECURITY.....	7,934,000	8,303,328	8,209,707	8,212,837		(90,491)		(90,491)			(3,131)	(3,131)	179,493	62,603	
135087	ZC 1 CANADA GOVT.....	C	04/29/2014	NBCS SECURITY.....	06/02/2014	NBCS SECURITY.....	9,065,000	9,212,669	9,199,525	9,200,060		(12,609)		(12,609)			(535)	(535)	115,175	93,754	
13509P	BN 2 CANADA HOUSING TRUST.....	C	03/13/2014	HSBC.....	08/25/2014	VALEUS MOB.....	1,830,000	2,018,673	2,011,554	2,001,517		(17,156)		(17,156)			10,038	10,038	52,727	18,912	
683234	VR 6 ONTARIO PROV CDA DEBENTURE.....	C	01/08/2014	HSBC.....	09/12/2014	NBCS SECURITY.....	2,337,000	2,846,910	3,019,124	2,836,656		(10,254)		(10,254)			182,468	182,468	103,801	15,059	
74814Z	EK 5 QUEBEC PROVINCE.....	C	01/08/2014	NBCS SEC.....	09/10/2014	T D SECURITES.....	2,230,000	2,242,733	2,446,377	2,242,675		(58)		(58)			203,702	203,702	74,911	11,165	
1099999	Total - Bonds - All Other Government.....							42,932,000	44,287,444	44,712,754	44,155,426	0	(132,019)	0	(132,019)	0	0	557,328	557,328	658,951	223,803
Bonds - Industrial and Miscellaneous																					
02138Z	AH 6 ALTAGAS LTD.....	C	01/08/2014	CIBC.....	03/26/2014	RBC DEXIA.....	464,000	463,722	482,778	463,722				0			19,056	19,056	4,363		
07813Z	AX 2 BELL CDA MEDIUM TERM NTS.....	C	07/29/2014	NBC CLEAR.....	12/02/2014	NBC CLEAR.....	975,000	1,000,838	992,765	994,242		(6,596)		(6,596)			(1,477)	(1,477)	17,838	4,712	
67103M	AC 0 OPB FINANCE TRUST.....	C	01/09/2014	NBCS SEC.....	09/11/2014	LAURENTI.....	840,000	788,827	831,886	791,975		3,148		3,148			39,911	39,911	19,855	3,404	
3899999	Total - Bonds - Industrial and Miscellaneous.....							2,279,000	2,253,387	2,307,429	2,249,939	0	(3,448)	0	(3,448)	0	0	57,490	57,490	42,056	8,116
8399998	Total - Bonds.....							70,211,000	71,308,409	71,847,331	71,174,735	0	(133,675)	0	(133,675)	0	0	672,596	672,596	736,919	251,221
Common Stocks - Industrial and Miscellaneous																					
148887	10 2 CATAMARAN CORP.....	G	10/01/2014	SCOTIA.....	11/06/2014	CS FIRST.....	400,000	18,708	21,850	18,708				0			3,143	3,143			
192446	10 2 COGNIZANT TECHNOLOGY SOLUTION.....		12/08/2014	BONY.....	12/08/2014	BONY.....	50,000,000	2,616,250	2,613,250	2,616,250				0			(3,000)	(3,000)			
67011P	10 0 NOW INC/DE.....		06/02/2014	SPINOFF.....	06/26/2014	BONY.....	15,000,000	385,207	552,255	385,207				0			167,048	167,048			
939647	10 3 WASHINGTON PRIME GROUP.....		05/16/2014	SPINOFF.....	05/30/2014	BONY.....	25,000,000	481,300	500,026	481,300				0			18,727	18,727			
103309	10 0 BOYD GROUP INCOME FD.....	C	10/01/2014	VARIOUS.....	11/27/2014	VARIOUS.....	1,900,000	81,609	85,793	81,609				0			4,184	4,184	131		
136375	10 2 CANADIAN NATL RY CO.....	C	10/01/2014	VARIOUS.....	10/02/2014	VARIOUS.....	2,800,000	193,440	198,303	193,440				0			4,862	4,862	425		
249906	10 8 DESCARTES SYS GROUP INC.....	C	10/01/2014	SCOTIA.....	12/02/2014	VARIOUS.....	1,800,000	27,703	31,738	27,703				0			4,035	4,035			
25675T	10 7 DOLLARAMA INC.....	C	10/01/2014	SCOTIA.....	12/03/2014	VARIOUS.....	1,000,000	47,660	53,199	47,660				0			5,539	5,539			
375916	10 3 GILDAN ACTIVEWEAR INC.....	C	10/01/2014	VARIOUS.....	12/04/2014	RBC DEXIA.....	2,000,000	116,243	121,917	116,243				0			5,674	5,674	235		
39945C	10 9 CGI GROUP INC.....	C	10/01/2014	SCOTIA.....	10/27/2014	CS FIRST.....	1,100,000	41,701	41,694	41,701				0			(7)	(7)			
539481	10 1 LOBLAW COS LTD.....	C	04/02/2014	VARIOUS.....	05/22/2014	RBC DOMINION.....	1,088,480	50,897	50,793	50,897				0			(104)	(104)			
699320	20 6 PARAMOUNT RES LTD.....	C	10/01/2014	SCOTIA.....	11/21/2014	RBC DEXIA.....	500,000	32,731	23,550	32,731				0			(9,181)	(9,181)			
820439	10 7 SHAWCOR LTD.....	C	10/01/2014	SCOTIA.....	12/08/2014	RBC DEXIA.....	400,000	22,203	17,171	22,203				0			(5,032)	(5,032)	60		
891160	50 9 TORONTO DOMINION BK ONT.....	C	10/01/2014	CS FIRST.....	12/04/2014	VARIOUS.....	2,200,000	119,661	122,295	119,661				0			2,634	2,634			
98462Y	10 0 YAMANA GOLD INC.....	C	07/30/2014	VARIOUS.....	09/08/2014	VARIOUS.....	6,200,000	56,613	49,937	56,613				0			(6,677)	(6,677)			
9099999	Total - Common Stocks - Industrial and Miscellaneous.....							4,291,926	4,483,771	4,291,926	4,291,926	0	0	0	0	0	0	191,845	191,845	851	0
9799998	Total - Common Stocks.....							4,291,926	4,483,771	4,291,926	4,291,926	0	0	0	0	0	0	191,845	191,845	851	0
9899999	Total - Preferred and Common Stocks.....							4,291,926	4,483,771	4,291,926	4,291,926	0	0	0	0	0	0	191,845	191,845	851	0
9999999	Total - Bonds, Preferred and Common Stocks.....							75,600,335	76,331,102	75,466,661	75,466,661	0	(133,675)	0	(133,675)	0	0	864,441	864,441	737,770	251,221

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SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

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

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: \$.....1,343,134,843.
2. Total amount of intangible assets nonadmitted \$.....0.

SCHEDULE D - PART 6 - SECTION 2

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

NONE

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest					21		
		3	4					9	10	11	12			15	16	17	18	19		20	
CUSIP Identification	Description	Code	Foreign	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 Government Bonds - Issuer Obligations																					
	CANADA GOVT.....		C	12/02/2014	NBCS SEC.....	12/01/2015	2,008,033		(2,914)			1,972,000	2,010,947	5,038		3.000	0.988	JD.....		648	
0699999	All Other Government Bonds - Issuer Obligations.....						2,008,033	0	(2,914)	0	0	1,972,000	2,010,947	5,038	0	XXX	XXX	XXX	0	648	
1099999	Total - All Other Government Bonds.....						2,008,033	0	(2,914)	0	0	1,972,000	2,010,947	5,038	0	XXX	XXX	XXX	0	648	
Total Bonds																					
7799999	Subtotals - Issuer Obligations.....						2,008,033	0	(2,914)	0	0	1,972,000	2,010,947	5,038	0	XXX	XXX	XXX	0	648	
8399999	Subtotals - Bonds.....						2,008,033	0	(2,914)	0	0	1,972,000	2,010,947	5,038	0	XXX	XXX	XXX	0	648	
Class One Money Market Mutual Funds																					
09248U	61 9 BLACKROCK LIQUIDITY TEMPFUND INST'L.....			11/28/2014	BLACKROCK.....		21,105,239						21,105,239						7,832		
26188J	20 6 DREYFUS CASH MGT INST'L.....			11/28/2014	DREYFUS.....		1,030,906						1,030,906						342		
38141W	23 2 GOLDMAN SACHS FINANCIAL SQUARE INST'L.....			11/28/2014	VARIOUS.....		27,234,132						27,234,132						5,166		
8999999	Total - Class One Money Market Mutual Funds.....						49,370,277	0	0	0	0	XXX	49,370,277	0	0	XXX	XXX	XXX	13,340	0	
9199999	Total - Short-Term Investments.....						51,378,310	0	(2,914)	0	0	XXX	51,381,224	5,038	0	XXX	XXX	XXX	13,340	648	

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

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

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

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

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

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

**SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned December 31 Current Year

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
Cash Equivalents (Schedule E Part 2 Type)						
000000 00 0	BARCLAYS CAPITAL.....	C.....		2,000,000	2,000,000	01/26/2015...
000000 00 0	BNP PARIBAS SECURITIES CORP.....	C.....		2,339,406	2,339,406	12/23/2014...
000000 00 0	CITIGROUP GLOBAL MARKETS INC.....	C.....		2,000,000	2,000,000	12/23/2014...
38346M N6 7	GOTHAM FUNDING CORPORATION.....	C.....		499,867	499,867	01/06/2015...
000000 00 0	HSBC SECURITIES,INC.....	C.....		1,000,000	1,000,000	12/23/2014...
000000 00 0	MIZUHO SECURITIES USA INC.....	C.....		2,000,000	2,000,000	12/23/2014...
000000 00 0	MORGAN STANLEY.....	C.....		1,000,000	1,000,000	12/23/2014...
000000 00 0	NATIXIS FINANCIAL PRODUCTS LLC.....	C.....		1,000,000	1,000,000	01/22/2015...
000000 00 0	NATIXIS NEW YORK BRANCH.....	C.....		2,000,000	2,000,000	12/23/2014...
000000 00 0	NOMURA SECURITIES.....	C.....		2,000,000	2,000,000	12/23/2014...
000000 00 0	PERSHING LLC.....	C.....		3,000,000	3,000,000	12/23/2014...
83368N W9 8	SOCIETE GENERALE, N.Y.....	C.....		1,000,000	1,000,000	12/24/2014...
9199999	Total - Cash Equivalents (Schedule E Part 2 Type).....			19,839,273	19,839,273	XXX
9999999	Totals.....			19,839,273	19,839,273	XXX

General Interrogatories:

- The activity for the year: Fair Value \$.....(7,838,591) Book/Adjusted Carrying Value \$.....(7,838,591)
- Average balance for the year: Fair Value \$.....34,388,356 Book/Adjusted Carrying Value \$.....34,388,356
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1: \$.....19,839,273 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

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
BANK OF AMERICA (CDR CLAIMS)..... HARTFORD, CT					(21,034,323)	XXX
NORTHERN TRUST..... CHICAGO,IL					8,588,707	XXX
JP MORGAN CHASE..... NEW YORK, NY					3,321,993	XXX
ROYAL BANK (RES ACCT)..... TORONTO, ON, CAN		0.700	72,402	6,030	7,770,669	XXX
ROYAL BANK (USD)..... TORONTO, ON, CAN					2,652,636	XXX
ROYAL BANK (LOSS PAY)..... TORONTO, ON, CAN					875,609	XXX
RBC INVESTOR SERVICES..... TORONTO, ON, CAN					(334,251)	XXX
0199998. Deposits in.....0 depositories that do not exceed allowable limits in any one depository (see Instructions) - Open Depositories.....	XXX	XXX			(89,877)	XXX
0199999. Total - Open Depositories.....	XXX	XXX	72,402	6,030	1,751,163	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	72,402	6,030	1,751,163	XXX
0599999. Total Cash.....	XXX	XXX	72,402	6,030	1,751,163	XXX

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

1. January.....	59,827,992	4. April.....	29,531,271	7. July.....	(4,848,306)	10. October.....	16,619,233
2. February.....	31,006,749	5. May.....	37,556,710	8. August.....	4,133,399	11. November.....	7,401,222
3. March.....	20,641,010	6. June.....	7,934,938	9. September.....	6,750,376	12. December.....	1,751,163

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-BILL.....		11/12/2014	0.880	01/15/2015	199,933		241
CANADA T-BILL.....		12/05/2014	0.881	02/26/2015	2,646,423		1,733
0699999. All Other Government Bonds - Issuer Obligations.....					2,846,356	0	1,974
1099999. Total - All Other Government Bonds					2,846,356	0	1,974
Total Bonds							
7799999. Subtotals - Issuer Obligations.....					2,846,356	0	1,974
8399999. Subtotals - Bonds.....					2,846,356	0	1,974
Sweep Accounts							
JP MORGAN CHASE & CO COMMERCIAL PAPER END OF DAY INVESTMENTS.....		12/31/2009	0.120		20,584,164		72,616
8499999. Total - Sweep Accounts.....					20,584,164	0	72,616
8699999. Total - Cash Equivalents.....					23,430,520	0	74,590

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 & Casualty			25,132	25,064
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 & Casualty			50,265	50,129
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 & Casualty			814,290	812,088
33. New York.....	NY					
34. North Carolina.....	NC	B. Property & Casualty			301,589	300,773
35. North Dakota.....	ND					
36. Ohio.....	OH					
37. Oklahoma.....	OK					
38. Oregon.....	OR	B. Property & Casualty, Workers Compensation			668,522	666,714
39. Pennsylvania.....	PA					
40. Rhode Island.....	RI	B. Property & Casualty	3,196,842	3,188,198		
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	0	0	0	0
59. Total.....	XXX	XXX	3,196,842	3,188,198	1,859,798	1,854,770

DETAILS OF WRITE-INS

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

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