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ANNUAL STATEMENT

For the Year Ended December 31, 2014

of the Condition and Affairs of the

The Order Of United Commercial Travelers Of America

NAIC Group Code..... 0, 0 (Current Period) (Prior Period)	NAIC Company Code..... 56383	Employer's ID Number..... 31-4273120
Organized under the Laws of Ohio	State of Domicile or Port of Entry Ohio	Country of Domicile US
Incorporated/Organized..... October 4, 1890	Commenced Business..... January 16, 1888	

Statutory Home Office	1801 Watermark Drive Suite 100….. Columbus ..... OH .... 43215 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	1801 Watermark Drive Suite 100….. Columbus ..... OH .... 43215 *(Street and Number) (City or Town, State, Country and Zip Code)*	800-848-0123 *(Area Code) (Telephone Number)*
Mail Address	1801 Watermark Drive Suite 100….. Columbus ..... OH .... 43215 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	1801 Watermark Drive Suite 100….. Columbus ..... OH .... 43215 *(Street and Number) (City or Town, State, Country and Zip Code)*	800-848-0123 *(Area Code) (Telephone Number)*
Internet Web Site Address	www.uct.org	
Statutory Statement Contact	Kevin C Hecker *(Name)*	800-848-0123-0142 *(Area Code) (Telephone Number) (Extension)*
	khecker@uct.org *(E-Mail Address)*	614-487-9675 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. David Leonard Burt #	President	2. Gerald Edwin Thomas	Secretary/Treasurer
3. Joseph Henry Hoffman	Chief Executive Officer	4.	

OTHER

Ronald Allen Ives	Vice-President	Kevin Clare Hecker	Senior Vice-President & CFO
Jeffrey Lee Smith MAAA, FCA #	Consulting Actuary		

DIRECTORS OR TRUSTEES

David Leonard Burt	Thomas David Hoffman	Jerry George Giff	Gordon Paul Woodworth
George Ira Bohn	Gerald Edwin Thomas	Robert James Kellogg	Numan Dwight Loafman #
Christopher Barry Phelan #			

State of........ Ohio
County of..... Franklin

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)	(Signature)	(Signature)
David Leonard Burt	Gerald Edwin Thomas	Joseph Henry Hoffman
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
President	Secretary/Treasurer	Chief Executive Officer
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This ________ day of ________ 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 ________

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	1,520,566	7.9	1,520,566	0	1,520,566	7.9
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies	0	0.0	0	0	0	0.0
1.22 Issued by U.S. government sponsored agencies	647,954	3.4	647,954	0	647,954	3.4
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)	2,037,252	10.6	2,037,252	0	2,037,252	10.6
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations	0	0.0	0	0	0	0.0
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	205,430	1.1	205,430	0	205,430	1.1
1.43 Revenue and assessment obligations	1,401,486	7.3	1,401,486	0	1,401,486	7.3
1.44 Industrial development and similar obligations	0	0.0	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	0	0.0	0	0	0	0.0
1.512 Issued or guaranteed by FNMA and FHLMC	1,138,384	5.9	1,138,384	0	1,138,384	5.9
1.513 All other	0	0.0	0	0	0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	461,283	2.4	461,283	0	461,283	2.4
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	0	0.0
1.523 All other	0	0.0	0	0	0	0.0
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	6,614,219	34.5	6,614,219	0	6,614,219	34.5
2.2 Unaffiliated non-U.S. securities (including Canada)	2,631,073	13.7	2,631,073	0	2,631,073	13.7
2.3 Affiliated securities	0	0.0	0	0	0	0.0
3. Equity interests:						
3.1 Investments in mutual funds	0	0.0	0	0	0	0.0
3.2 Preferred stocks:						
3.21 Affiliated	0	0.0	0	0	0	0.0
3.22 Unaffiliated	0	0.0	0	0	0	0.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated	0	0.0	0	0	0	0.0
3.32 Unaffiliated	0	0.0	0	0	0	0.0
3.4 Other equity securities:						
3.41 Affiliated	0	0.0	0	0	0	0.0
3.42 Unaffiliated	0	0.0	0	0	0	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated	0	0.0	0	0	0	0.0
3.52 Unaffiliated	0	0.0	0	0	0	0.0
4. Mortgage loans:						
4.1 Construction and land development	0	0.0	0	0	0	0.0
4.2 Agricultural	0	0.0	0	0	0	0.0
4.3 Single family residential properties	0	0.0	0	0	0	0.0
4.4 Multifamily residential properties	0	0.0	0	0	0	0.0
4.5 Commercial loans	0	0.0	0	0	0	0.0
4.6 Mezzanine real estate loans	0	0.0	0	0	0	0.0
5. Real estate investments:						
5.1 Property occupied by company	0	0.0	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	0	0.0
5.3 Property held for sale (including $..........0 property acquired in satisfaction of debt)	0	0.0	0	0	0	0.0
6. Contract loans	976,691	5.1	976,691	0	976,691	5.1
7. Derivatives	0	0.0	0	0	0	0.0
8. Receivables for securities	0	0.0	0	0	0	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral)	0	0.0	0	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	1,549,069	8.1	1,549,069	0	1,549,069	8.1
11. Other invested assets	0	0.0	0	0	0	0.0
12. Total invested assets	19,183,407	100.0	19,183,407	0	19,183,407	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		0
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	0	0
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Total gain (loss) on disposals, Part 3, Column 18		0
5.	Deduct amounts received on disposals, Part 3, Column 15		0
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15	0	
	6.2 Totals, Part 3, Column 13	0	0
7.	Deduct current year's other-than-temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12	0	
	7.2 Totals, Part 3, Column 10	0	0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	0	
	8.2 Totals, Part 3, Column 9	0	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		0
11.	Statement value at end of current period (Line 9 minus Line 10)		0

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

NONE

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		0
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	0	0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9	0	
	5.2 Totals, Part 3, Column 8	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18		0
7.	Deduct amounts received on disposals, Part 3, Column 15		0
8.	Deduct amortization of premium and mortgage interest points and commitment fees		0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13	0	
	9.2 Totals, Part 3, Column 13	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11	0	
	10.2 Totals, Part 3, Column 10	0	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		0
13.	Subtotal (Line 11 plus Line 12)		0
14.	Deduct total nonadmitted amounts		0
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		0
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	0	0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	0	
	5.2 Totals, Part 3, Column 9	0	0
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		0
8.	Deduct amortization of premium and depreciation		0
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.2 Totals, Part 3, Column 11	0	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		0
13.	Statement value at end of current period (Line 11 minus Line 12)		0

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		16,570,876
2.	Cost of bonds and stocks acquired, Part 3, Column 7		4,246,997
3.	Accrual of discount		6,762
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	0	
	4.2 Part 2, Section 1, Column 15	0	
	4.3 Part 2, Section 2, Column 13	0	
	4.4 Part 4, Column 11	(5,714)	(5,714)
5.	Total gain (loss) on disposals, Part 4, Column 19		49,617
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		3,790,573
7.	Deduct amortization of premium		107,649
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15	(327,772)	
	8.2 Part 2, Section 1, Column 19	0	
	8.3 Part 2, Section 2, Column 16	0	
	8.4 Part 4, Column 15	15,103	(312,669)
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14	0	
	9.2 Part 2, Section 1, Column 17	0	
	9.3 Part 2, Section 2, Column 14	0	
	9.4 Part 4, Column 13	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		16,657,647
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)		16,657,647

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	1. United States	1,709,235	1,713,744	1,709,327	1,711,485
Governments (Including all obligations	2. Canada	2,037,252	2,464,462	2,390,074	1,922,876
guaranteed by governments)	3. Other Countries	0	0	0	0
	4. Totals	3,746,487	4,178,206	4,099,401	3,634,361
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	0	0	0	0
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	205,430	208,984	216,008	200,000
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	3,460,439	3,501,457	3,493,290	3,386,392
Industrial and Miscellaneous and Hybrid	8. United States	6,614,219	6,691,586	6,693,051	6,425,000
Securities (Unaffiliated)	9. Canada	2,004,730	2,256,630	2,220,268	2,004,105
	10. Other Countries	626,343	640,680	633,795	600,000
	11. Totals	9,245,292	9,588,896	9,547,114	9,029,105
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	16,657,648	17,477,543	17,355,813	16,249,858
PREFERRED STOCKS	14. United States	0	0	0	
Industrial and Miscellaneous (Unaffiliated)	15. Canada	0	0	0	
	16. Other Countries	0	0	0	
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS	20. United States	0	0	0	
Industrial and Miscellaneous (Unaffiliated)	21. Canada	0	0	0	
	22. Other Countries	0	0	0	
	23. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24. Totals	0	0	0	
	25. Total Common Stocks	0	0	0	
	26. Total Stocks	0	0	0	
	27. Total Bonds and Stocks	16,657,648	17,477,543	17,355,813	

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	423,965	1,206,700	248,594	0	0	1,879,259	11.2	2,011,071	12.0	1,879,259	0
1.2 NAIC 2	0	0	0	0	0	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	0	0.0	0	0.0	0	0
1.7 Totals	423,965	1,206,700	248,594	0	0	1,879,259	11.2	2,011,071	12.0	1,879,259	0
2. **All Other Governments**											
2.1 NAIC 1	0	198,538	343,580	881,060	614,075	2,037,253	12.1	2,410,008	14.3	2,037,252	0
2.2 NAIC 2	0	0	0	0	0	0	0.0	0	0.0	0	0
2.3 NAIC 3	0	0	0	0	0	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	0	0.0	0	0.0	0	0
2.7 Totals	0	198,538	343,580	881,060	614,075	2,037,253	12.1	2,410,008	14.3	2,037,252	0
3. **U.S. States, Territories and Possessions, etc., Guaranteed**											
3.1 NAIC 1	0	0	0	0	0	0	0.0	0	0.0	0	0
3.2 NAIC 2	0	0	0	0	0	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	0	0.0	0	0.0	0	0
3.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**											
4.1 NAIC 1	0	205,430	0	0	0	205,430	1.2	208,954	1.2	205,430	0
4.2 NAIC 2	0	0	0	0	0	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	0	0.0	0	0.0	0	0
4.7 Totals	0	205,430	0	0	0	205,430	1.2	208,954	1.2	205,430	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**											
5.1 NAIC 1	140,681	2,114,926	976,875	190,456	37,501	3,460,439	20.6	3,752,632	22.3	3,460,439	0
5.2 NAIC 2	0	0	0	0	0	0	0.0	0	0.0	0	0
5.3 NAIC 3	0	0	0	0	0	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	0	0.0	0	0.0	0	0
5.7 Totals	140,681	2,114,926	976,875	190,456	37,501	3,460,439	20.6	3,752,632	22.3	3,460,439	0

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	86,883	4,168,416	2,274,728	193,545	291,236	7,014,808	41.7	6,136,090	36.5	6,799,666	215,142
6.2 NAIC 2	134,554	501,912	1,338,078	83,903	172,036	2,230,483	13.3	2,296,637	13.7	2,230,484	0
6.3 NAIC 3	0	0	0	0	0	0	0.0	0	0.0	0	0
6.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0	0	0
6.5 NAIC 5	0	0	0	0	0	0	0.0	0	0.0	0	0
6.6 NAIC 6	0	0	0	0	0	0	0.0	0	0.0	0	0
6.7 Totals	221,437	4,670,328	3,612,806	277,448	463,272	9,245,291	54.9	8,432,727	50.1	9,030,150	215,142
7. Hybrid Securities											
7.1 NAIC 1	0	0	0	0	0	0	0.0	0	0.0	0	0
7.2 NAIC 2	0	0	0	0	0	0	0.0	0	0.0	0	0
7.3 NAIC 3	0	0	0	0	0	0	0.0	0	0.0	0	0
7.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	0	0.0	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	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

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) 651,529	7,894,010	3,843,777	1,265,061	942,812	14,597,189	86.7	XXX	XXX	14,382,046	215,142
9.2 NAIC 2	(d) 134,554	501,912	1,338,078	83,903	172,036	2,230,483	13.3	XXX	XXX	2,230,484	0
9.3 NAIC 3	(d) 0	0	0	0	0	0	0.0	XXX	XXX	0	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	786,083	8,395,922	5,181,855	1,348,964	1,114,848	(b) 16,827,672	100.0	XXX	XXX	16,612,530	215,142
9.8 Line 9.7 as a % of Col. 6	4.7	49.9	30.8	8.0	6.6	100.0	XXX	XXX	XXX	98.7	1.3
10. **Total Bonds Prior Year**											
10.1 NAIC 1	1,686,891	6,795,042	3,739,701	1,273,198	1,023,922	XXX	XXX	14,518,754	86.3	14,401,111	117,644
10.2 NAIC 2	0	832,090	1,137,525	138,859	188,164	XXX	XXX	2,296,638	13.7	2,296,637	0
10.3 NAIC 3	0	0	0	0	0	XXX	XXX	0	0.0	0	0
10.4 NAIC 4	0	0	0	0	0	XXX	XXX	0	0.0	0	0
10.5 NAIC 5	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
10.7 Totals	1,686,891	7,627,132	4,877,226	1,412,057	1,212,086	XXX	XXX	(b) 16,815,392	100.0	16,697,748	117,644
10.8 Line 10.7 as a % of Col. 8	10.0	45.4	29.0	8.4	7.2	XXX	XXX	100.0	XXX	99.3	0.7
11. **Total Publicly Traded Bonds**											
11.1 NAIC 1	650,709	7,890,073	3,837,377	1,244,729	759,158	14,382,046	85.5	14,401,111	85.6	14,382,046	XXX
11.2 NAIC 2	134,554	501,912	1,338,078	83,903	172,036	2,230,483	13.3	2,296,637	13.7	2,230,483	XXX
11.3 NAIC 3	0	0	0	0	0	0	0.0	0	0.0	0	XXX
11.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0	0	XXX
11.5 NAIC 5	0	0	0	0	0	0	0.0	0	0.0	0	XXX
11.6 NAIC 6	0	0	0	0	0	0	0.0	0	0.0	0	XXX
11.7 Totals	785,263	8,391,985	5,175,455	1,328,632	931,194	16,612,529	98.7	16,697,748	99.3	16,612,529	XXX
11.8 Line 11.7 as a % of Col. 6	4.7	50.5	31.2	8.0	5.6	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	4.7	49.9	30.8	7.9	5.5	98.7	XXX	XXX	XXX	98.7	XXX
12. **Total Privately Placed Bonds**											
12.1 NAIC 1	821	3,937	6,399	20,331	183,654	215,142	1.3	117,644	0.7	XXX	215,142
12.2 NAIC 2	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.3 NAIC 3	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.5 NAIC 5	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.6 NAIC 6	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.7 Totals	821	3,937	6,399	20,331	183,654	215,142	1.3	117,644	0.7	XXX	215,142
12.8 Line 12.7 as a % of Col. 6	0.4	1.8	3.0	9.5	85.4	100.0	XXX	XXX	XXX	XXX	100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	0.0	0.0	0.0	0.1	1.1	1.3	XXX	XXX	XXX	XXX	1.3

(a) Includes $.....107,559 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 $............0; NAIC 2 $............0; NAIC 3 $............0; NAIC 4 $............0; NAIC 5 $............0; NAIC 6 $............0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 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	370,009	1,071,988	248,594	0	0	1,690,591	10.0	1,761,848	10.5	1,690,590	0
1.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
1.3 Commercial Mortgage-Backed Securities	53,956	134,713	0	0	0	188,669	1.1	249,223	1.5	188,669	0
1.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
1.5 Totals	423,965	1,206,701	248,594	0	0	1,879,260	11.2	2,011,071	12.0	1,879,259	0
2. **All Other Governments**											
2.1 Issuer Obligations	0	198,538	343,580	881,060	614,075	2,037,253	12.1	2,410,008	14.3	2,037,252	0
2.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
2.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
2.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
2.5 Totals	0	198,538	343,580	881,060	614,075	2,037,253	12.1	2,410,008	14.3	2,037,252	0
3. **U.S. States, Territories and Possessions, Guaranteed**											
3.1 Issuer Obligations	0	0	0	0	0	0	0.0	0	0.0	0	0
3.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
3.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
3.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
3.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**											
4.1 Issuer Obligations	0	205,430	0	0	0	205,430	1.2	208,954	1.2	205,430	0
4.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
4.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
4.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
4.5 Totals	0	205,430	0	0	0	205,430	1.2	208,954	1.2	205,430	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**											
5.1 Issuer Obligations	0	1,641,953	407,487	0	0	2,049,440	12.2	2,615,601	15.6	2,049,440	0
5.2 Residential Mortgage-Backed Securities	140,681	472,973	569,388	190,456	37,501	1,410,999	8.4	1,137,030	6.8	1,410,998	0
5.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
5.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
5.5 Totals	140,681	2,114,926	976,875	190,456	37,501	3,460,439	20.6	3,752,631	22.3	3,460,438	0
6. **Industrial and Miscellaneous (unaffiliated)**											
6.1 Issuer Obligations	221,438	3,866,965	3,612,806	277,447	463,273	8,441,929	50.2	8,184,296	48.7	8,226,787	215,142
6.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
6.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
6.4 Other Loan-Backed and Structured Securities	0	803,363	0	0	0	803,363	4.8	248,431	1.5	803,363	0
6.5 Totals	221,438	4,670,328	3,612,806	277,447	463,273	9,245,292	54.9	8,432,727	50.1	9,030,150	215,142
7. **Hybrid Securities**											
7.1 Issuer Obligations	0	0	0	0	0	0	0.0	0	0.0	0	0
7.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
7.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
7.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	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	0	0.0	0	0.0	0	0
8.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
8.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
8.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
8.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

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	591,447	6,984,874	4,612,467	1,158,507	1,077,348	14,424,643	85.7	XXX	XXX	14,209,499	215,142
9.2 Residential Mortgage-Backed Securities	140,681	472,973	569,388	190,456	37,501	1,410,999	8.4	XXX	XXX	1,410,998	0
9.3 Commercial Mortgage-Backed Securities	53,956	134,713	0	0	0	188,669	1.1	XXX	XXX	188,669	0
9.4 Other Loan-Backed and Structured Securities	0	803,363	0	0	0	803,363	4.8	XXX	XXX	803,363	0
9.5 Totals	786,084	8,395,923	5,181,855	1,348,963	1,114,849	16,827,674	100.0	XXX	XXX	16,612,529	215,142
9.6 Line 9.5 as a % of Col. 6	4.7	49.9	30.8	8.0	6.6	100.0	XXX	XXX	XXX	98.7	1.3
10. **Total Bonds Prior Year**											
10.1 Issuer Obligations	1,527,123	6,858,845	4,344,848	1,268,457	1,181,434	XXX	XXX	15,180,707	90.3	14,945,393	235,313
10.2 Residential Mortgage-Backed Securities	0	419,108	553,770	141,041	23,111	XXX	XXX	1,137,030	6.8	1,137,030	0
10.3 Commercial Mortgage-Backed Securities	0	234,167	15,056	0	0	XXX	XXX	249,223	1.5	249,223	0
10.4 Other Loan-Backed and Structured Securities	0	248,431	0	0	0	XXX	XXX	248,431	1.5	248,431	0
10.5 Totals	1,527,123	7,760,551	4,913,674	1,409,498	1,204,545	XXX	XXX	16,815,391	100.0	16,580,077	235,313
10.6 Line 10.5 as a % of Col. 8	9.1	46.2	29.2	8.4	7.2	XXX	XXX	100.0	XXX	98.6	1.4
11. **Total Publicly Traded Bonds**											
11.1 Issuer Obligations	590,626	6,980,936	4,606,068	1,138,176	893,693	14,209,499	84.4	14,945,393	88.9	14,209,499	XXX
11.2 Residential Mortgage-Backed Securities	140,681	472,973	569,388	190,456	37,501	1,410,999	8.4	1,137,030	6.8	1,410,999	XXX
11.3 Commercial Mortgage-Backed Securities	53,956	134,713	0	0	0	188,669	1.1	249,223	1.5	188,669	XXX
11.4 Other Loan-Backed and Structured Securities	0	803,363	0	0	0	803,363	4.8	248,431	1.5	803,363	XXX
11.5 Totals	785,263	8,391,985	5,175,456	1,328,632	931,194	16,612,530	98.7	16,580,077	98.6	16,612,530	XXX
11.6 Line 11.5 as a % of Col. 6	4.7	50.5	31.2	8.0	5.6	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	4.7	49.9	30.8	7.9	5.5	98.7	XXX	XXX	XXX	98.7	XXX
12. **Total Privately Placed Bonds**											
12.1 Issuer Obligations	821	3,937	6,399	20,331	183,654	215,142	1.3	235,313	1.4	XXX	215,142
12.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.5 Totals	821	3,937	6,399	20,331	183,654	215,142	1.3	235,313	1.4	XXX	215,142
12.6 Line 12.5 as a % of Col. 6	0.4	1.8	3.0	9.5	85.4	100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9	0.0	0.0	0.0	0.1	1.1	1.3	XXX	XXX	XXX	XXX	1.3

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	244,515	244,515	0	0	0
2. Cost of short-term investments acquired	2,710,365	2,710,365	0	0	0
3. Accrual of discount	0	0	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0	0
6. Deduct consideration received on disposals	2,784,856	2,784,856	0	0	0
7. Deduct amortization of premium	0	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	170,024	170,024	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	170,024	170,024	0	0	0

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

Sch. DB-Pt. A-Verification
NONE

Sch. DB-Pt. B-Verification
NONE

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

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

Sch. DB-Verification
NONE

Sch. E-Verification
NONE

Sch. A-Pt. 1
NONE

Sch. A-Pt. 2
NONE

Sch. A-Pt. 3
NONE

Sch. B-Pt. 1
NONE

Sch. B-Pt. 2
NONE

Sch. B-Pt. 3
NONE

Sch. BA-Pt. 1
NONE

Sch. BA-Pt. 2
NONE

Sch. BA-Pt. 3
NONE

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	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
U.S. Government - Issuer Obligations																					
912828 RE 2	US TREASURY N/B				1	124,700	100.473	125,591	125,000	124,778	0	58	0	0	1.500	1.550	FA	637	1,875	08/28/2013	08/31/2018
912828 RM 4	US TREASURY N/B				1	200,755	100.711	201,422	200,000	200,368	0	(199)	0	0	1.000	0.890	AO	343	2,000	09/18/2013	10/31/2016
912828 RP 7	US TREASURY N/B				1	202,184	101.281	202,562	200,000	201,299	0	(327)	0	0	1.750	1.570	AO	599	3,500	09/18/2013	10/31/2018
912828 RR 3	US TREASURY N/B				1	248,504	100.332	250,830	250,000	248,594	0	59	0	0	2.000	2.080	MN	649	3,000	12/08/2014	11/15/2021
912828 TG 5	US TREASURY N/B				1	195,442	98.844	197,688	200,000	197,090	0	1,105	0	0	0.500	1.070	JJ	418	1,000	09/18/2013	07/31/2017
912828 UJ 7	US TREASURY N/B				1	148,787	99.172	148,758	150,000	148,986	0	199	0	0	0.875	1.090	JJ	549	656	05/20/2014	01/31/2018
912828 VU 1	US TREASURY N/B				1	199,953	100.126	200,252	200,000	199,984	0	24	0	0	0.375	0.380	FA	255	750	09/18/2013	08/31/2015
912828 WS 5	US TREASURY N/B				1	199,414	100.262	200,524	200,000	199,467	0	53	0	0	1.625	1.680	JD	9	1,625	07/15/2014	06/30/2019
0199999. U.S. Government - Issuer Obligations						1,519,739	XXX	1,527,627	1,525,000	1,520,566	0	972	0	0	XXX	XXX	XXX	3,459	14,406	XXX	XXX
U.S. Government - Commercial Mortgage-Backed Securities																					
38378K DB 2	GNMA 2013-43 B			2	1	189,588	99.802	186,117	186,485	188,669	0	(1,291)	0	0	1.964	1.330	MON	305	3,664	03/26/2013	04/16/2039
0399999. U.S. Government - Commercial Mortgage-Backed Securities						189,588	XXX	186,117	186,485	188,669	0	(1,291)	0	0	XXX	XXX	XXX	305	3,664	XXX	XXX
0599999. Total - U.S. Government						1,709,327	XXX	1,713,744	1,711,485	1,709,235	0	(319)	0	0	XXX	XXX	XXX	3,764	18,070	XXX	XXX
All Other Governments - Issuer Obligations																					
135087 UE 2	CANADA		C		1FE	335,895	129.753	304,922	202,255	243,709	0	(5,901)	0	(22,622)	9.750	5.860	JD	1,679	20,600	06/12/2001	06/01/2021
40649C VL 7	REGIONAL MUNI OF HALTON		C		1FE	45,856	86.315	43,158	43,033	43,005	0	7	0	(2,858)	1.650	1.670	JD	59	364	05/06/2014	06/02/2017
56344Z BB 4	MANITOBA PROVINCE		C		1FE	61,708	98.865	59,319	51,640	52,518	0	(229)	0	(4,915)	5.500	5.010	MN	369	2,977	02/27/2004	11/15/2018
563469 DS 1	MANITOBA PROVINCE		C		1FE	225,980	126.292	252,585	172,132	189,283	0	(1,191)	0	(17,701)	7.750	6.460	JD	366	13,883	05/17/2002	12/22/2025
642866 EQ 6	NEW BRUNSWICK		C		1FE	48,217	97.543	48,772	43,033	42,860	0	58	0	(4,021)	6.000	6.140	JD	35	2,693	03/11/2002	12/27/2017
642869 AE 1	NEW BRUNSWICK		C		1FE	24,963	88.536	22,134	21,516	21,486	0	1	0	(2,015)	3.550	3.550	JD	61	796	05/03/2013	06/03/2043
651329 BA 1	NEWFOUNDLAND & LAB HYDRO		C		1FE	104,511	124.988	124,988	86,066	90,523	0	(171)	0	(8,481)	6.650	6.140	FA	1,975	6,024	09/05/2002	08/27/2031
651329 BC 7	NEWFOUNDLAND & LAB HYDRO		C		1FE	70,386	115.701	86,776	64,549	62,402	0	70	0	(5,853)	5.700	5.990	JJ	1,710	3,959	08/13/2003	07/14/2033
669827 8Z 3	NOVA SCOTIA PROVINCE		C		1FE	27,860	102.380	25,595	21,516	23,676	0	(52)	0	(2,216)	4.400	3.800	JD	81	989	03/21/2012	06/01/2042
66989Z EG 9	NOVA SCOTIA PROVINCE		C		1FE	127,910	89.400	111,750	107,582	108,154	0	(6)	0	(10,140)	3.500	3.470	JD	310	3,948	10/11/2012	06/02/2062
683234 LN 6	ONTARIO PROVINCE		C		1FE	252,085	116.693	210,048	154,919	205,843	0	(3,471)	0	(19,026)	6.250	3.240	FA	3,394	10,224	09/24/2012	08/25/2028
683234 SL 3	ONTARIO PROVINCE		C		1FE	66,653	117.767	76,549	55,943	58,037	0	(75)	0	(5,439)	5.850	5.520	MS	1,040	3,462	01/15/2004	03/08/2033
683234 YD 4	ONTARIO PROVINCE		C		1FE	224,949	105.804	238,060	193,648	197,128	0	(100)	0	(18,479)	4.700	4.570	JD	750	9,543	09/22/2006	06/02/2037
68323A CT 9	ONTARIO PROVINCE		I		1FE	99,864	104.560	104,560	100,000	99,871	0	7	0	0	3.200	3.210	MN	400	1,600	05/09/2014	05/16/2024
689551 ED 7	CITY OF OTTAWA		C		1FE	47,934	97.339	48,670	43,033	42,927	0	1	0	(4,025)	4.200	4.210	JJ	761	1,912	07/17/2013	07/30/2053
705464 DQ 5	PEEL REG ONTARIO		C		1FE	24,965	108.604	27,151	21,516	21,919	0	(9)	0	(2,055)	5.100	4.960	JD	9	1,146	03/08/2011	06/29/2040
741666 CR 0	PRINCE EDWARD ISLAND		C		1FE	121,606	110.746	138,433	107,582	106,998	0	16	0	(10,033)	5.300	5.340	MN	677	5,982	01/28/2005	05/19/2036
741666 CS 8	PRINCE EDWARD ISLAND		C		1FE	57,278	102.600	61,560	51,640	50,472	0	31	0	(4,733)	4.650	4.810	MN	285	2,519	03/17/2010	11/19/2037
748148 QJ 5	QUEBEC PROVINCE		C		1FE	182,548	115.771	236,174	175,574	164,672	0	480	0	(15,458)	6.000	6.660	AO	2,663	11,004	10/14/1999	10/01/2029
803854 JA 7	SASKATCHEWAN PROVINCE		C		1FE	50,116	119.126	59,563	43,033	43,851	0	(28)	0	(4,110)	5.800	5.630	MS	814	2,641	01/09/2004	09/05/2033
891288 DD 1	CITY OF TORONTO		C		1FE	47,238	103.798	45,672	37,869	41,315	0	(81)	0	(3,871)	4.700	4.130	JD	108	1,852	12/06/2011	06/10/2041
975026 FN 0	CITY OF WINNIPEG		C		1FE	68,134	97.252	68,077	60,246	60,155	0	32	0	(5,641)	6.250	6.300	MN	468	3,952	03/13/2002	11/17/2017
98704C QT 6	REGIONAL MUNI OF YORK		C		1FE	26,223	93.001	23,250	21,516	22,042	0	(25)	0	(2,065)	4.000	3.800	MN	76	899	10/11/2012	05/31/2032
98704C QW 9	REGIONAL MUNI OF YORK		C		1FE	47,197	93.392	46,696	43,033	44,407	0	(12)	0	(2,778)	4.050	3.810	MN	294	899	09/18/2014	05/01/2034
0699999. All Other Governments - Issuer Obligations						2,390,076	XXX	2,464,462	1,922,874	2,037,253	0	(10,648)	0	(178,535)	XXX	XXX	XXX	18,384	113,868	XXX	XXX
1099999. Total - All Other Governments						2,390,076	XXX	2,464,462	1,922,874	2,037,253	0	(10,648)	0	(178,535)	XXX	XXX	XXX	18,384	113,868	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
180848 HN 6	CLARK CNTY NV			1	1FE	216,008	104.492	208,984	200,000	205,430	0	(3,524)	0	0	4.000	2.150	JJ	4,000	8,000	12/02/2011	07/01/2016

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						216,008	XXX	208,984	200,000	205,430	0	(3,524)	0	0	XXX	XXX	XXX	4,000	8,000	XXX	XXX
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions						216,008	XXX	208,984	200,000	205,430	0	(3,524)	0	0	XXX	XXX	XXX	4,000	8,000	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																					
196558 RW 2	COLORADO RIVER TX MUN WTR				1FE	200,000	104.180	208,360	200,000	200,000	0	0	0	0	3.250	3.240	JJ	3,250	6,500	11/30/2011	01/01/2019
29270C YM 1	ENERGY NORTHWEST WA ELEC REV			1	1FE	203,582	99.886	199,772	200,000	202,372	0	(531)	0	0	2.197	1.900	JJ	2,197	4,394	09/07/2012	07/01/2019
3130A1 NN 4	FHLB				1	249,518	99.964	249,910	250,000	249,628	0	110	0	0	0.875	0.930	MN	225	1,355	04/10/2014	05/24/2017
3135G0 GY 3	FNMA				1	101,391	101.024	101,024	100,000	100,905	0	(430)	0	0	1.250	0.810	JJ	524	1,250	11/12/2013	01/30/2017
3135G0 JA 2	FNMA				1	198,666	100.578	201,156	200,000	199,139	0	363	0	0	1.125	1.310	AO	400	2,250	09/11/2013	04/27/2017
3137EA DK 2	FHLMC				1	98,072	98.153	98,153	100,000	98,283	0	211	0	0	1.250	1.640	FA	521	625	05/29/2014	08/01/2019
491189 FV 3	KENTUCKY ASSET/LIABILITY COMMN			1	1FE	200,000	100.632	201,264	200,000	200,000	0	0	0	0	2.668	2.660	AO	1,334	5,336	02/07/2013	04/01/2021
59259Y DF 3	METROPOLITAN TRANSN AUTH NY			1	1FE	192,834	110.040	192,570	175,000	185,533	0	(2,511)	0	0	4.969	3.300	MN	1,111	8,696	12/28/2011	11/15/2018
746173 FM 0	PURDUE UNIV IN REVS				1FE	218,068	104.166	208,332	200,000	206,094	0	(3,963)	0	0	4.073	2.000	JJ	4,073	8,146	11/28/2011	07/01/2016
783186 NE 5	RUTGERS ST UNIV NJ			1	1FE	211,280	106.105	212,210	200,000	207,487	0	(1,271)	0	0	3.896	3.120	MN	1,299	7,792	11/28/2011	05/01/2020
797669 UH 9	SAN FRANCISCO CA BAY AREA RAPID TRAN				1FE	200,000	100.091	200,182	200,000	200,000	0	0	0	0	1.712	1.710	JJ	1,712	3,424	09/21/2012	07/01/2018
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						2,073,411	XXX	2,072,933	2,025,000	2,049,441	0	(8,022)	0	0	XXX	XXX	XXX	16,646	49,768	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																					
3128M4 WK 5	FHLMC G03050			2	1	44,242	110.230	45,664	41,426	44,197	0	(1,115)	0	0	5.000	3.060	MON	173	2,071	12/02/2011	07/01/2037
3128M7 L4 6	FHLMC G05447			2	1	63,261	108.353	65,204	60,177	63,204	0	(648)	0	0	4.500	3.260	MON	226	2,708	11/21/2011	05/01/2039
3128M8 AV 6	FHLMC G06020			2	1	28,074	111.893	28,848	25,782	27,955	0	(778)	0	0	5.500	2.950	MON	118	1,418	03/27/2012	12/01/2039
3128MJ S3 5	FHLMC G08537			2	1	192,833	101.155	197,936	195,676	192,882	0	111	0	0	3.000	3.210	MON	489	1,957	07/28/2014	07/01/2043
3128MJ UA 6	FHLMC G08576			2	1	118,117	104.088	122,659	117,841	118,098	0	(34)	0	0	3.500	3.460	MON	344	3,093	03/19/2014	03/01/2044
31292S B3 3	FHLMC C09058			2	1	116,436	106.724	119,057	111,556	116,004	0	(961)	0	0	4.000	3.110	MON	372	3,347	03/19/2014	03/01/2044
3132GK F4 3	FHLMC Q04087			2	1	44,490	104.204	45,591	43,751	44,394	0	(90)	0	0	3.500	3.220	MON	128	1,531	12/02/2011	10/01/2041
3132GV L6 7	FHLMC Q09949			2	1	133,058	101.124	128,204	126,779	132,492	0	(646)	0	0	3.000	2.320	MON	317	3,803	12/04/2012	08/01/2042
3138AW 4W 0	FNMA #AJ5336			2	1	82,563	104.209	83,242	79,879	82,077	0	(503)	0	0	3.000	2.250	MON	200	2,396	03/26/2012	11/01/2026
3138M2 A3 0	FNMA #AO9925			2	1	117,358	104.404	114,645	109,809	116,572	0	(920)	0	0	3.500	2.410	MON	320	3,843	12/04/2012	07/01/2042
31398Q ZS 9	FHLMC 3745 AV			2	1	278,201	106.107	271,364	255,744	272,614	0	(3,502)	0	0	4.000	2.460	MON	852	10,230	12/20/2011	09/15/2023
31417Y TT 4	FNMA #MA0561			2	1	103,086	106.859	105,857	99,062	102,809	0	(564)	0	0	4.000	3.190	MON	330	3,962	11/21/2011	11/01/2040
31418R GS 4	FNMA #AD3808			2	1	33,625	108.659	34,596	31,839	33,552	0	(349)	0	0	4.500	3.250	MON	119	1,433	12/02/2011	04/01/2040
31419G CZ 5	FNMA #AE5487			2	1	64,536	105.773	65,656	62,072	64,148	0	(559)	0	0	3.500	2.510	MON	181	2,173	12/01/2011	10/01/2025
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						1,419,880	XXX	1,428,523	1,361,393	1,410,998	0	(10,558)	0	0	XXX	XXX	XXX	4,169	43,965	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						3,493,291	XXX	3,501,456	3,386,393	3,460,439	0	(18,580)	0	0	XXX	XXX	XXX	20,815	93,733	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
0258M0 DP 1	AMERICAN EXPRESS CREDIT				1FE	199,916	99.754	199,509	200,000	199,922	0	6	0	0	2.250	2.250	FA	1,700	0	08/12/2014	08/15/2019
037833 AK 6	APPLE INC			1	1FE	88,211	97.304	97,305	100,000	89,536	0	1,044	0	0	2.400	3.880	MN	387	2,400	09/18/2013	05/03/2023
039483 BB 7	ARCHER-DANIELS-MIDLAND			1	1FE	225,276	110.077	220,154	200,000	220,515	0	(3,023)	0	0	4.479	2.660	MS	2,986	8,958	05/23/2013	03/01/2021
05531F AS 2	BB&T CORPORATION			1	1FE	199,758	99.969	199,938	200,000	199,761	0	3	0	0	2.450	2.470	JJ	313	0	12/03/2014	01/15/2020
06406H BM 0	BANK OF NEW YORK MELLON				1FE	230,372	112.558	225,117	200,000	225,962	0	(4,410)	0	0	5.450	2.310	MN	1,393	10,900	03/12/2014	05/15/2019
06849R AF 9	BARRICK NA FINANCE LLC			1	2FE	110,707	101.033	101,033	100,000	108,264	0	(1,153)	0	0	4.400	2.970	MN	379	4,400	10/31/2012	05/30/2021
09247X AL 5	BLACKROCK INC			1	1FE	150,470	102.584	153,877	150,000	150,457	0	(12)	0	0	3.500	3.460	MS	1,502	2,625	09/12/2014	03/18/2024
120568 AV 2	BUNGE LIMITED FINANCE CO			1	2FE	99,808	102.792	102,793	100,000	99,902	0	38	0	0	3.200	3.240	JD	142	3,200	06/12/2012	06/15/2017
12189L AB 7	BURLINGTON NORTH SANTA FE			1	2FE	102,890	104.836	104,837	100,000	101,937	0	(322)	0	0	3.600	3.200	MS	1,200	3,600	12/02/2011	09/01/2020
172967 HC 8	CITIGROUP INC				1FE	99,649	100.867	100,868	100,000	99,734	0	67	0	0	2.500	2.570	MS	660	2,500	09/19/2013	09/26/2018

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
20030N AG 6	COMCAST CORP			1	1FE	109,370	105.636	105,636	100,000	105,665	0	(3,705)	0	0	4.950	1.010	JD	220	4,950	01/09/2014	06/15/2016.
20825C AN 4	CONOCOPHILLIPS			1	1FE	215,041	110.534	221,069	200,000	210,977	0	(3,105)	0	0	5.200	3.410	MN	1,329	10,400	09/16/2013	05/15/2018.
25179M AP 8	DEVON ENERGY CORPORATION			1	2FE	104,074	97.470	97,471	100,000	103,237	0	(406)	0	0	3.250	2.740	MN	415	3,250	11/21/2012	05/15/2022.
257375 AH 8	DOMINION GAS HLDGS LLC			1	1FE	99,724	101.859	101,859	100,000	99,726	0	2	0	0	3.600	3.630	JD	230	0	12/03/2014	12/15/2024.
260543 CH 4	DOW CHEMICAL CO			1	2FE	98,266	97.499	97,499	100,000	98,591	0	155	0	0	3.000	3.200	MN	383	3,000	11/06/2012	11/15/2022.
26875P AH 4	EOG RESOURCES INC			1	1FE	103,237	101.690	101,690	100,000	101,909	0	(1,328)	0	0	2.500	0.720	FA	1,042	1,250	03/25/2014	02/01/2016.
277432 AH 3	EASTMAN CHEMICAL CO			1	2FE	114,164	112.427	112,427	100,000	109,665	0	(1,799)	0	0	5.500	3.330	MN	703	5,500	06/04/2012	11/15/2019.
30219G AB 4	EXPRESS SCRIPTS HOLDING CO			1	2FE	101,633	100.134	100,134	100,000	100,134	0	(1,170)	0	0	2.100	0.920	FA	811	2,100	09/16/2013	02/12/2015.
31428X AY 2	FEDEX CORP			1	2FE	101,263	106.204	106,204	100,000	101,174	0	(89)	0	0	4.000	3.840	JJ	1,844	2,067	02/14/2014	01/15/2024.
341099 CP 2	DUKE ENERGY FLORIDA INC			1	1FE	132,369	102.777	128,472	125,000	130,482	0	(788)	0	0	3.100	2.350	FA	1,464	3,875	07/19/2012	08/15/2021.
361448 AQ 6	GATX CORP			1	2FE	99,331	102.164	102,164	100,000	99,430	0	57	0	0	3.900	3.980	MS	986	3,900	03/14/2013	03/30/2023.
36962G 5N 0	GENERAL ELEC CAP CORP				1FE	199,714	103.469	206,938	200,000	199,879	0	57	0	0	2.900	2.930	JJ	2,771	5,800	01/04/2012	01/09/2017.
372546 AR 2	GEORGE WASHINGTON UNIV			1	1FE	200,357	99.900	199,801	200,000	200,189	0	(68)	0	0	1.827	1.790	MS	1,076	3,654	06/28/2012	09/15/2017.
375558 AQ 6	GILEAD SCIENCES INC			1	1FE	102,488	109.769	109,770	100,000	101,756	0	(252)	0	0	4.500	4.160	AO	1,125	4,500	12/06/2011	04/01/2021.
38141G RC 0	GOLDMAN SACHS GROUP INC				1FE	99,958	100.792	100,792	100,000	99,974	0	8	0	0	2.375	2.380	JJ	1,049	2,375	01/16/2013	01/22/2018.
40428H PH 9	HSBC USA INC				1FE	199,428	99.642	199,286	200,000	199,652	0	111	0	0	1.625	1.680	JJ	1,490	3,250	12/13/2012	01/16/2018.
438516 AZ 9	HONEYWELL INTERNATIONAL			1	1FE	216,592	111.786	223,573	200,000	209,910	0	(2,246)	0	0	5.000	3.640	FA	3,778	10,000	12/01/2011	02/15/2019.
45866F AA 2	INTERCONTINENTAL EXCHANGE			1	1FE	99,225	104.724	104,724	100,000	99,305	0	65	0	0	4.000	4.090	AO	844	4,078	10/01/2013	10/15/2023.
478111 AB 3	JOHNS HOPKINS HEALTH SYS			1	1FE	100,000	96.258	96,258	100,000	100,000	0	0	0	0	2.767	2.760	MN	354	2,767	05/01/2013	05/15/2023.
48121C JN 7	JP MORGAN CHASE BANK NA				1FE	219,316	106.597	213,196	200,000	207,203	0	(4,773)	0	0	5.875	3.300	JD	588	11,750	05/18/2012	06/13/2016.
581557 BE 4	MCKESSON CORP			1	2FE	100,000	102.460	102,460	100,000	100,000	0	0	0	0	3.796	3.790	MS	1,118	1,951	03/05/2014	03/15/2024.
58933Y AB 1	MERCK & CO INC			1	1FE	49,609	101.676	50,838	50,000	49,913	0	82	0	0	2.250	2.420	JJ	519	1,125	03/15/2011	01/15/2016.
59156R BH 0	METLIFE INC			1	1FE	125,864	102.991	128,739	125,000	125,845	0	(19)	0	0	3.600	3.510	AO	1,013	2,250	09/19/2014	04/10/2024.
617446 7U 7	MORGAN STANLEY				1FE	146,600	99.963	149,946	150,000	147,494	0	714	0	0	2.125	2.650	AO	584	3,188	10/03/2013	04/25/2018.
693476 BN 2	PNC FUNDING CORP			1	1FE	106,160	102.393	102,394	100,000	104,881	0	(620)	0	0	3.300	2.540	MS	1,036	3,300	11/21/2012	03/08/2022.
74456Q AS 5	PUBLIC SERVICE ELEC & GAS			1	1FE	117,873	111.446	111,446	100,000	109,600	0	(2,741)	0	0	5.300	2.290	MN	883	5,300	11/23/2011	05/01/2018.
78355H JS 9	RYDER SYSTEM INC			1	2FE	101,322	101.881	101,882	100,000	100,835	0	(388)	0	0	2.500	2.080	MS	833	2,500	09/24/2013	03/01/2017.
824348 AP 1	SHERWIN-WILLIAMS CO			1	1FE	99,869	98.915	98,915	100,000	99,922	0	26	0	0	1.350	1.370	JD	60	1,350	12/04/2012	12/15/2017.
828807 CS 4	SIMON PROPERTY GROUP			1	1FE	149,706	101.418	152,128	150,000	149,715	0	9	0	0	3.375	3.390	AO	1,561	0	09/03/2014	10/01/2024.
87612E AV 8	TARGET CORP			1	1FE	134,471	107.413	134,267	125,000	134,253	0	(218)	0	0	3.875	2.430	JJ	2,234	0	11/05/2014	07/15/2020.
91913Y AM 2	VALERO ENERGY CORP			1	2FE	111,524	109.257	109,258	100,000	105,467	0	(2,087)	0	0	6.125	3.770	JD	272	6,125	12/21/2011	06/15/2017.
92343V BQ 6	VERIZON COMMUNICATIONS			1	2FE	109,097	108.595	108,595	100,000	108,965	0	(132)	0	0	4.500	2.780	MS	1,325	0	11/24/2014	09/15/2020.
942683 AF 0	ACTAVIS INC			1	2FE	99,165	97.160	97,160	100,000	99,329	0	75	0	0	3.250	3.340	AO	813	3,250	09/27/2012	10/01/2022.
94974B EZ 9	WELLS FARGO & COMPANY				1FE	199,488	102.788	205,578	200,000	199,789	0	104	0	0	2.625	2.680	JD	233	5,250	12/05/2011	12/15/2016.
007863 AH 6	AEROPORTS DE MONTREAL		C		1FE	76,805	87.560	65,671	64,549	64,549	0	0	0	(6,052)	3.919	3.910	MS	678	2,639	09/21/2012	09/26/2042.
063671 XX 4	BANK OF MONTREAL		C	1	1FE	97,863	87.442	87,443	86,066	86,063	0	8	0	(8,069)	5.180	5.180	JD	269	4,638	06/05/2008	06/10/2015.
078149 DW 8	BELL CANADA		C	1	2FE	95,658	110.379	107,068	83,484	83,903	0	(23)	0	(7,866)	7.000	6.940	MS	1,598	6,090	10/25/2000	09/24/2027.
11257Z AC 3	BROOKFIELD ASSET MAN INC		C		2FE	51,056	91.435	45,718	43,033	43,014	0	2	0	(4,033)	4.540	4.540	MS	499	2,043	09/07/2012	03/31/2023.
112585 AG 9	BROOKFIELD ASSET MAN INC		C	1	2FE	48,931	95.660	47,830	43,033	43,017	0	2	0	(4,033)	5.300	5.300	MS	760	2,416	10/20/2010	03/01/2021.
12657Z AW 3	CU INC		C	1	1FE	73,434	96.961	72,721	64,549	64,549	0	0	0	(6,052)	4.543	4.540	AO	556	3,060	10/19/2011	10/24/2041.
136069 CV 1	CANADIAN IMPERIAL BANK		C	13	2FE	115,212	96.816	114,243	101,558	101,368	0	19	0	(9,505)	6.000	6.020	JD	435	6,336	06/03/2008	06/06/2023.
136765 AP 9	CANADIAN WESTERN BANK		C	13	2FE	50,787	88.121	44,061	43,033	43,033	0	0	0	(4,035)	3.463	3.460	JD	61	1,543	12/12/2012	12/17/2024.
14006Z AD 9	CAPITAL DESJARDINS INC		C	1	1FE	97,912	97.152	97,152	86,066	86,066	0	0	0	(8,069)	5.187	5.180	MN	703	4,637	04/30/2010	05/05/2020.

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	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
29290Z AC 4	ENBRIDGE GAS DISTRIBUTION		C		1FE	48,936	113.224	56,612	43,033	43,019	0	0	0	(4,033)	6.160	6.160	JD	117	2,738	12/11/2003	12/16/2033.
293365 AC 6	ENMAX CORP		C	1	2FE	87,665	87.181	87,181	86,066	86,066	0	0	0	(1,600)	3.805	3.800	JD	243	0	12/02/2014	12/05/2024.
31807Z AE 2	FINNING INTL INC		C		2FE	97,853	96.891	96,891	86,066	86,043	0	7	0	(8,068)	6.020	6.020	JD	441	5,405	05/09/2008	06/01/2018.
35085Z AM 8	407 INTERNATIONAL INC		C	1	2FE	97,784	106.876	106,877	86,066	85,970	0	3	0	(8,061)	5.750	5.750	FA	1,883	5,243	02/08/2006	02/14/2036.
35085Z BJ 4	407 INTERNATIONAL INC		C	1	1FE	91,978	89.630	89,631	86,066	85,998	0	4	0	(5,985)	3.350	3.360	MN	366	1,484	05/16/2014	05/16/2024.
39191Z AF 6	GREATER TORONTO AIRPORTS		C	1	1FE	99,449	123.767	123,768	86,066	87,162	0	(35)	0	(8,171)	6.980	6.850	AO	1,287	6,273	11/22/2002	10/15/2032.
40156A AA 3	GUELPH HYDRO ELECTRIC		C		1FE	48,956	98.925	49,463	43,033	43,033	0	0	0	(4,035)	5.264	5.260	JD	162	2,355	12/01/2010	12/06/2030.
448055 AK 9	HUSKY ENERGY INC		I.	1	2FE	100,693	97.913	97,913	100,000	100,653	0	(40)	0	0	4.000	3.910	AO	844	2,311	03/25/2014	04/15/2024.
455870 AB 1	INDUSTRIAL ALLIANCE		C	13	1FE	92,009	87.183	87,184	86,066	86,024	0	3	0	(5,987)	2.800	2.800	MN	306	1,240	05/16/2014	05/16/2024.
45824R AA 7	INTEGRATED TEAM SJHC		C		1FE	24,478	105.925	26,481	21,516	21,516	0	0	0	(2,017)	5.946	5.940	MN	112	1,337	03/08/2011	11/30/2042.
548243 AF 1	LOWER MATTAGAMI ENERGY		C	1	1FE	48,563	101.719	50,860	43,033	43,033	0	0	0	(4,035)	4.944	4.940	MS	599	2,236	09/17/2013	09/21/2043.
739239 AB 7	POWER CORPORATION CANADA		C	1	1FE	97,853	103.295	103,295	86,066	86,039	0	6	0	(8,067)	7.570	7.570	AO	1,271	6,811	04/15/2009	04/22/2019.
780086 GH 1	ROYAL BANK OF CANADA		C		1FE	93,945	88.208	88,208	86,066	86,037	0	7	0	(8,067)	2.770	2.770	JD	138	2,477	12/06/2013	12/11/2018.
78008S VD 5	ROYAL BANK OF CANADA		I.		1FE	198,605	99.450	198,901	200,000	199,013	0	313	0	0	1.500	1.660	JJ	1,375	3,000	09/27/2013	01/16/2018.
78461G AB 8	SNC-LAVALIN INNISFREE		C		1FE	48,956	111.227	55,614	43,033	43,033	0	0	0	(4,035)	6.632	6.630	JD	8	2,982	07/08/2010	06/30/2044.
884903 BD 6	THOMSON REUTERS CORP		C	1	2FE	39,094	87.873	35,149	34,426	34,421	0	12	0	(3,228)	5.700	5.730	JJ	907	2,106	06/19/2008	07/15/2015.
95751Z AN 3	WESTCOAST ENERGY		C		2FE	97,912	95.132	95,133	86,066	86,066	0	0	0	(8,069)	4.791	4.790	AO	736	4,303	10/25/2011	10/28/2041.
987172 AA 1	YORK UNIVERSITY		C	1	1FE	97,882	125.561	125,562	86,066	86,043	0	0	0	(8,067)	6.480	6.480	MS	1,787	5,927	03/07/2002	03/07/2042.
21685W DD 6	RABOBANK NEDERLAND UTR		R		1FE	200,618	106.521	213,042	200,000	200,543	0	(63)	0	0	3.875	3.830	FA	3,078	7,750	09/24/2013	02/08/2022.
767201 AK 2	RIO TINTO FIN USA LTD		R	1	1FE	104,865	103.436	103,437	100,000	103,466	0	(539)	0	0	3.500	2.850	MN	574	3,500	05/01/2012	11/02/2020.
76720A AE 6	RIO TINTO FIN USA PLC		R	1	1FE	99,452	99.859	99,860	100,000	99,705	0	108	0	0	1.625	1.730	FA	587	1,625	08/16/2012	08/21/2017.
85771S AA 4	STATOIL ASA		R	1	1FE	228,860	112.170	224,341	200,000	222,629	0	(4,945)	0	0	5.250	2.450	AO	2,217	10,500	09/23/2013	04/15/2019.
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						8,727,419	XXX	8,785,310	8,279,105	8,441,930	0	(37,382)	0	(149,239)	XXX	XXX	XXX	70,245	277,643	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
17305E DY 8	CCCIT 2007-A8 A8		..	2	1FE	284,883	110.969	277,424	250,000	277,428	0	(7,455)	0	0	5.650	1.510	MS	3,963	7,063	03/25/2014	09/20/2019.
254683 AC 9	DCENT 2007-A1 A1		..	2	1FE	286,455	111.033	277,584	250,000	277,080	0	(9,375)	0	0	5.650	1.550	MON	628	14,125	01/09/2014	03/16/2020.
36159J DH 1	GEMNT 2012-6 A		..	2	1FE	248,359	99.430	248,577	250,000	248,855	0	425	0	0	1.360	1.530	MON	151	3,400	10/25/2013	08/17/2020.
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						819,697	XXX	803,585	750,000	803,363	0	(16,405)	0	0	XXX	XXX	XXX	4,742	24,588	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						9,547,116	XXX	9,588,895	9,029,105	9,245,293	0	(53,787)	0	(149,239)	XXX	XXX	XXX	74,987	302,231	XXX	XXX
Totals																					
7799999. Total - Issuer Obligations						14,926,653	XXX	15,059,316	13,951,979	14,254,620	0	(58,604)	0	(327,774)	XXX	XXX	XXX	112,734	463,685	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						1,419,880	XXX	1,428,523	1,361,393	1,410,998	0	(10,558)	0	0	XXX	XXX	XXX	4,169	43,965	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						189,588	XXX	186,117	186,485	188,669	0	(1,291)	0	0	XXX	XXX	XXX	305	3,664	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						819,697	XXX	803,585	750,000	803,363	0	(16,405)	0	0	XXX	XXX	XXX	4,742	24,588	XXX	XXX
8399999. Grand Total - Bonds						17,355,818	XXX	17,477,541	16,249,857	16,657,650	0	(86,858)	0	(327,774)	XXX	XXX	XXX	121,950	535,902	XXX	XXX

Sch. D-Pt. 2-Sn. 1
NONE

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

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
Bonds - U.S. Government								
912828 RR 3	US TREASURY N/B		12/08/2014	VARIOUS		148,672	150,000	914
912828 UJ 7	US TREASURY N/B		05/20/2014	CITIGROUP/ELECTRONIC		148,787	150,000	399
912828 WS 5	US TREASURY N/B		07/15/2014	RBS		199,414	200,000	141
0599999. Total - Bonds - U.S. Government						496,873	500,000	1,454
Bonds - All Other Government								
40649C VL 7	REGIONAL MUNI OF HALTON	C	05/06/2014	ROYAL BANK OF CANADA		45,856	43,033	0
68323A CT 9	ONTARIO PROVINCE	I	05/09/2014	CIBC		99,864	100,000	0
98704C QW 9	REGIONAL MUNI OF YORK	C	09/18/2014	ROYAL BANK OF CANADA		47,197	43,033	751
1099999. Total - Bonds - All Other Government						192,917	186,066	751
Bonds - U.S. Special Revenue and Special Assessment								
3128MJ S3 5	FHLMC G08537		07/28/2014	CANTOR FITZGERALD & CO		197,122	200,029	183
3128MJ UA 6	FHLMC G08576		03/19/2014	BANK OF AMERICA		125,293	125,000	280
31292S B3 3	FHLMC C09058		03/19/2014	BNP-MTGS		130,271	124,811	319
3130A1 NN 4	FHLB		04/10/2014	DMG		249,518	250,000	0
3137EA DK 2	FHLMC		05/29/2014	KEY MCDONNALD		98,072	100,000	413
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						800,276	799,840	1,195
Bonds - Industrial and Miscellaneous								
0258M0 DP 1	AMERICAN EXPRESS CREDIT		08/12/2014	VARIOUS		199,916	200,000	0
05531F AS 2	BB&T CORPORATION		12/03/2014	RAJA		199,758	200,000	0
06406H BM 0	BANK OF NEW YORK MELLON		03/12/2014	KGSA		230,372	200,000	3,694
09247X AL 5	BLACKROCK INC		09/12/2014	CITIGROUP/ELECTRONIC		150,470	150,000	2,610
17305E DY 8	CCCIT 2007-A8 A8		03/25/2014	CITI-MTG		284,883	250,000	314
20030N AG 6	COMCAST CORP		01/09/2014	RAJA		109,370	100,000	399
254683 AC 9	DCENT 2007-A1 A1		01/09/2014	JPM-MTGS		286,455	250,000	1,138
257375 AH 8	DOMINION GAS HLDGS LLC		12/03/2014	GOLDMAN SACHS		99,724	100,000	0
26875P AH 4	EOG RESOURCES INC		03/25/2014	WELLSCORP		103,237	100,000	396
31428X AY 2	FEDEX CORP		02/14/2014	KEY MCDONNALD		101,263	100,000	456
581557 BE 4	MCKESSON CORP		03/05/2014	BANK OF AMERICA		100,000	100,000	0
59156R BH 0	METLIFE INC		09/19/2014	UBS/WRBU		125,864	125,000	2,050
828807 CS 4	SIMON PROPERTY GROUP		09/03/2014	DMG		149,706	150,000	0
87612E AV 8	TARGET CORP		11/05/2014	SIG		134,471	125,000	1,547
92343V BQ 6	VERIZON COMMUNICATIONS		11/24/2014	JEFFERIES & COMPANY		109,097	100,000	913
293365 AC 6	ENMAX CORP	C	12/02/2014	ROYAL BANK OF CANADA		87,665	86,066	0
35085Z BJ 4	407 INTERNATIONAL INC	C	05/16/2014	ROYAL BANK OF CANADA		91,978	86,066	0
448055 AK 9	HUSKY ENERGY INC	I	03/25/2014	US BANK		100,693	100,000	122
455870 AB 1	INDUSTRIAL ALLIANCE	C	05/16/2014	ROYAL BANK OF CANADA		92,009	86,066	0
3899999. Total - Bonds - Industrial and Miscellaneous						2,756,931	2,608,198	13,639
8399997. Total - Bonds - Part 3						4,246,997	4,094,104	17,039
8399999. Total - Bonds						4,246,997	4,094,104	17,039
9999999. Total - Bonds, Preferred and Common Stocks						4,246,997	XXX	17,039

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 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																				
38378K DB 2	GNMA 2013-43 B	..	12/01/2014.	MBS PMT		59,187	59,187	60,172	59,263	0	(76)	0	(76)	0	59,187	0	0	0	498	04/16/2039.
912828 DM 9	US TREASURY N/B	..	07/15/2014.	VARIOUS		102,924	100,000	98,250	99,762	0	77	0	77	0	99,839	0	3,085	3,085	2,985	02/15/2015.
912828 FQ 8	US TREASURY N/B	..	07/28/2014.	CITIGROUP/ELECTRONIC		108,773	100,000	110,019	105,443	0	(1,181)	0	(1,181)	0	104,261	0	4,512	4,512	4,646	08/15/2016.
912828 JE 1	US TREASURY INFL IX NB	..	03/20/2014.	NOMURA SECURITIES COMPANY LTD		205,868	189,583	183,684	189,447	(5,714)	5	0	(5,709)	0	183,738	0	22,129	22,129	1,770	07/15/2018.
912828 RQ 5	US TREASURY N/B	..	07/15/2014.	CITIGROUP/ELECTRONIC		100,105	100,000	99,860	99,959	0	25	0	25	0	99,984	0	121	121	251	11/15/2014.
0599999.	Total - Bonds - U.S. Government					576,857	548,770	551,985	553,874	(5,714)	(1,150)	0	(6,864)	0	547,009	0	29,847	29,847	10,150	XXX
Bonds - All Other Government																				
891288 CT 7	CITY OF TORONTO	C	10/28/2014.	VARIOUS		366,920	344,264	391,215	376,497	0	30	0	30	15,103	391,630	(27,947)	3,237	(24,710)	11,150	10/28/2014.
1099999.	Total - Bonds - All Other Government					366,920	344,264	391,215	376,497	0	30	0	30	15,103	391,630	(27,947)	3,237	(24,710)	11,150	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
3128M4 WK 5	FHLMC G03050	..	12/01/2014.	MBS PMT		19,568	19,568	20,898	19,792	0	(224)	0	(224)	0	19,568	0	0	0	496	07/01/2037.
3128M7 L4 6	FHLMC G05447	..	12/01/2014.	MBS PMT		13,731	13,731	14,434	13,795	0	(64)	0	(64)	0	13,731	0	0	0	334	05/01/2039.
3128M8 AV 6	FHLMC G06020	..	12/01/2014.	MBS PMT		10,554	10,554	11,492	10,691	0	(137)	0	(137)	0	10,554	0	0	0	287	12/01/2039.
3128MJ S3 5	FHLMC G08537	..	12/01/2014.	MBS PMT		4,353	4,353	4,290	0	0	1	0	1	0	4,353	0	0	0	27	07/01/2043.
3128MJ UA 6	FHLMC G08576	..	12/01/2014.	MBS PMT		7,159	7,159	7,176	0	0	(1)	0	(1)	0	7,159	0	0	0	133	03/01/2044.
31292S B3 3	FHLMC C09058	..	12/01/2014.	MBS PMT		13,255	13,255	13,835	0	0	(51)	0	(51)	0	13,255	0	0	0	267	03/01/2044.
3132GK F4 3	FHLMC Q04087	..	12/01/2014.	MBS PMT		4,788	4,788	4,869	4,792	0	(4)	0	(4)	0	4,788	0	0	0	96	10/01/2041.
3132GV L6 7	FHLMC Q09949	..	12/01/2014.	MBS PMT		9,937	9,937	10,429	9,961	0	(25)	0	(25)	0	9,937	0	0	0	176	08/01/2042.
3134G3 RV 4	FHLMC	..	03/21/2014.	CALL at 100.000		375,000	375,000	376,267	375,374	0	(374)	0	(374)	0	375,000	0	0	0	1,500	09/21/2015.
3135G0 TG 8	FNMA	..	07/28/2014.	MORGAN STANLEY		98,412	100,000	99,723	99,775	0	31	0	31	0	99,807	0	(1,395)	(1,395)	853	02/08/2018.
3136G1 VU 0	FNMA	..	04/07/2014.	CALL at 100.000		250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	1,406	10/07/2016.
3138AW 4W 0	FNMA #AJ5336	..	12/01/2014.	MBS PMT		14,554	14,554	15,043	14,596	0	(41)	0	(41)	0	14,554	0	0	0	241	11/01/2026.
3138M2 A3 0	FNMA #AO9925	..	12/01/2014.	MBS PMT		9,896	9,896	10,576	9,933	0	(37)	0	(37)	0	9,896	0	0	0	202	07/01/2042.
31398A XJ 6	FNMA	..	05/15/2014.	MATURITY		100,000	100,000	99,867	99,990	0	10	0	10	0	100,000	0	0	0	1,250	05/15/2014.
31398A ZV 7	FNMA	..	11/20/2014.	MATURITY		80,000	80,000	82,500	80,590	0	(590)	0	(590)	0	80,000	0	0	0	2,100	11/20/2014.
31398Q ZS 9	FHLMC 3745 AV	..	12/01/2014.	MBS PMT		24,072	24,072	26,186	24,224	0	(152)	0	(152)	0	24,072	0	0	0	525	09/15/2023.
31417Y TT 4	FNMA #MA0561	..	12/01/2014.	MBS PMT		14,154	14,154	14,729	14,190	0	(36)	0	(36)	0	14,154	0	0	0	330	11/01/2040.
31418R GS 4	FNMA #AD3808	..	12/01/2014.	MBS PMT		6,738	6,738	7,116	6,771	0	(33)	0	(33)	0	6,738	0	0	0	171	04/01/2040.
31419G CZ 5	FNMA #AE5487	..	12/01/2014.	MBS PMT		14,540	14,540	15,117	14,598	0	(59)	0	(59)	0	14,540	0	0	0	275	10/01/2025.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					1,070,711	1,072,299	1,084,547	1,049,072	0	(1,786)	0	(1,786)	0	1,072,106	0	(1,395)	(1,395)	10,669	XXX
Bonds - Industrial and Miscellaneous																				
00206R BC 5	AT&T INC	..	09/03/2014.	WELLSCORP		101,085	100,000	99,880	99,924	0	16	0	16	0	99,940	0	1,145	1,145	1,702	02/15/2017.
0258M0 DC 0	AMERICAN EXPRESS CREDIT	..	08/12/2014.	HSBC		207,776	200,000	208,214	207,432	0	(1,677)	0	(1,677)	0	205,754	0	2,022	2,022	5,071	09/19/2016.
09247X AE 1	BLACKROCK INC	..	09/12/2014.	CITIGROUP/ELECTRONIC		169,728	150,000	173,015	168,394	0	(2,049)	0	(2,049)	0	166,345	0	3,383	3,383	5,771	12/10/2019.
10513K AA 2	BRANCH BANKING & TRUST	..	12/04/2014.	BB&T		231,424	215,000	244,192	233,897	0	(6,354)	0	(6,354)	0	227,544	0	3,880	3,880	14,781	09/15/2016.
36962G 5N 0	GENERAL ELEC CAP CORP	..	09/19/2014.	MILLENNIUM		51,966	50,000	49,929	49,956	0	10	0	10	0	49,966	0	2,000	2,000	1,752	01/09/2017.
478366 AZ 0	JOHNSON CONTROLS INC	..	03/06/2014.	JP MORGAN		103,896	100,000	99,949	99,970	0	2	0	2	0	99,972	0	3,924	3,924	715	12/01/2016.
589331 AP 2	MERCK SHARP & DOHME CO	..	12/01/2014.	CALL at 102.153		91,938	90,000	90,891	90,241	0	(146)	0	(146)	0	90,095	0	1,843	1,843	3,310	06/30/2015.
742718 DA 4	PROCTER & GAMBLE CO	..	01/10/2014.	KEY MCDONNALD		256,780	250,000	252,543	250,197	0	(11)	0	(11)	0	250,186	0	6,594	6,594	5,122	08/15/2014.
88732J AW 8	TIME WARNER CABLE INC	..	02/13/2014.	JP MORGAN		109,402	100,000	108,632	106,724	0	(131)	0	(131)	0	106,593	0	2,809	2,809	2,750	02/01/2020.
92343V AL 8	VERIZON COMMUNICATIONS	..	03/17/2014.	TENDER OFFER		103,222	90,000	91,440	90,769	0	(36)	0	(36)	0	90,732	0	12,490	12,490	2,943	02/15/2018.
05565Q BJ 6	BP CAPITAL MARKETS PLC	R	03/10/2014.	MILLENNIUM		223,182	200,000	219,696	218,720	0	(670)	0	(670)	0	218,051	0	5,131	5,131	4,829	03/10/2019.

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 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
63254A AA 6	NATIONAL AUSTRALIA BANK	R	11/05/2014.	JEFFERIES & COMPANY		125,686	125,000	125,290	125,117	0	(84)	0	(84)	0	125,033	0	654	654	2,924	03/09/2015.
3899999.	Total - Bonds - Industrial and Miscellaneous					1,776,085	1,670,000	1,763,671	1,741,341	0	(11,130)	0	(11,130)	0	1,730,211	0	45,875	45,875	51,670	XXX
8399997.	Total - Bonds - Part 4					3,790,573	3,635,333	3,791,418	3,720,784	(5,714)	(14,036)	0	(19,750)	15,103	3,740,956	(27,947)	77,564	49,617	83,639	XXX
8399999.	Total - Bonds					3,790,573	3,635,333	3,791,418	3,720,784	(5,714)	(14,036)	0	(19,750)	15,103	3,740,956	(27,947)	77,564	49,617	83,639	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					3,790,573	XXX	3,791,418	3,720,784	(5,714)	(14,036)	0	(19,750)	15,103	3,740,956	(27,947)	77,564	49,617	83,639	XXX

Sch. D-Pt. 5
NONE

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

Sch. D-Pt. 6-Sn. 2
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
Exempt Money Market Mutual Funds																				
31846V 20 3	FIRST AMER GOVT OBLIG FUND			12/31/2014.	US BANK	XXX	70,023	0	0	0	0	0	70,023	0	0	0.010	0.000	MON...	0	0
31846V 41 9	FIRST AMERICAN TREASURY OBLI			12/30/2011.	US BANK	XXX	100,002	0	0	0	0	0	100,002	0	0	0.000	0.000	MON...	0	0
8899999. Total - Exempt Money Market Mutual Funds							170,025	0	0	0	0	XXX	170,025	0	0	XXX	XXX	XXX	0	0
9199999. Total - Short-Term Investments							170,025	0	0	0	0	XXX	170,025	0	0	XXX	XXX	XXX	0	0

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

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

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

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

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

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

Sch. DL-Pt. 1
NONE

Sch. DL-Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Open Depositories							
KEY BANK	CLEVELAND, OH USA		0.000	0	0	166,749	XXX
MODERN WOODMEN	ROCK ISLAND, IL USA		0.000	6,259	0	1,074,654	XXX
ROYAL BANK	CALGARY, AB CANADA		0.000	0	0	77,356	XXX
RBC DEXIA	TORONTO, ON CANADA		0.000	0	0	58,156	XXX
0199999. Total - Open Depositories		XXX	XXX	6,259	0	1,376,916	XXX
0399999. Total Cash on Deposit		XXX	XXX	6,259	0	1,376,916	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	2,129	XXX
0599999. Total Cash		XXX	XXX	6,259	0	1,379,045	XXX

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

1. January	3,690,950	4. April	3,908,279	7. July	4,297,606	10. October	4,471,624
2. February	3,175,854	5. May	3,452,993	8. August	4,731,360	11. November	4,797,048
3. March	4,015,054	6. June	3,928,832	9. September	5,264,071	12. December	3,613,927

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

NONE

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits for the Benefit of All Policyholders 3 Book/Adjusting Carrying Value	Deposits for the Benefit of All Policyholders 4 Fair Value	All Other Special Deposits 5 Book/Adjusting Carrying Value	All Other Special Deposits 6 Fair Value
1.	Alabama AL			0	0	0	0
2.	Alaska AK			0	0	0	0
3.	Arizona AZ			0	0	0	0
4.	Arkansas AR			0	0	0	0
5.	California CA			0	0	0	0
6.	Colorado CO			0	0	0	0
7.	Connecticut CT			0	0	0	0
8.	Delaware DE			0	0	0	0
9.	District of Columbia DC			0	0	0	0
10.	Florida FL			0	0	0	0
11.	Georgia GA			0	0	0	0
12.	Hawaii HI			0	0	0	0
13.	Idaho ID			0	0	0	0
14.	Illinois IL			0	0	0	0
15.	Indiana IN			0	0	0	0
16.	Iowa IA			0	0	0	0
17.	Kansas KS			0	0	0	0
18.	Kentucky KY			0	0	0	0
19.	Louisiana LA			0	0	0	0
20.	Maine ME			0	0	0	0
21.	Maryland MD			0	0	0	0
22.	Massachusetts MA			0	0	0	0
23.	Michigan MI			0	0	0	0
24.	Minnesota MN			0	0	0	0
25.	Mississippi MS			0	0	0	0
26.	Missouri MO			0	0	0	0
27.	Montana MT			0	0	0	0
28.	Nebraska NE			0	0	0	0
29.	Nevada NV			0	0	0	0
30.	New Hampshire NH			0	0	0	0
31.	New Jersey NJ			0	0	0	0
32.	New Mexico NM			0	0	0	0
33.	New York NY			0	0	0	0
34.	North Carolina NC	ST	DEPARTMENT OF INSURANCE	100,002	100,002	0	0
35.	North Dakota ND			0	0	0	0
36.	Ohio OH			0	0	0	0
37.	Oklahoma OK			0	0	0	0
38.	Oregon OR			0	0	0	0
39.	Pennsylvania PA			0	0	0	0
40.	Rhode Island RI			0	0	0	0
41.	South Carolina SC	B	DEPARTMENT OF INSURANCE	124,778	125,591	0	0
42.	South Dakota SD			0	0	0	0
43.	Tennessee TN			0	0	0	0
44.	Texas TX			0	0	0	0
45.	Utah UT			0	0	0	0
46.	Vermont VT			0	0	0	0
47.	Virginia VA			0	0	0	0
48.	Washington WA			0	0	0	0
49.	West Virginia WV			0	0	0	0
50.	Wisconsin WI			0	0	0	0
51.	Wyoming WY			0	0	0	0
52.	American Samoa AS			0	0	0	0
53.	Guam GU			0	0	0	0
54.	Puerto Rico PR			0	0	0	0
55.	US Virgin Islands VI			0	0	0	0
56.	Northern Mariana Islands MP			0	0	0	0
57.	Canada CAN	O	OSFI	3,642,447	4,319,718	0	0
58.	Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59.	Total	XXX	XXX	3,867,227	4,545,311	0	0

DETAILS OF WRITE-INS

5801.				0	0	0	0
5802.				0	0	0	0
5803.				0	0	0	0
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

2014 ALPHABETICAL INDEX
FRATERNAL ANNUAL STATEMENT BLANK

Analysis of Increase in Reserves During The Year	7	Schedule D – Part 2 – Section 1	E11
Analysis of Operations By Lines of Business	6	Schedule D – Part 2 – Section 2	E12
Asset Valuation Reserve (Replications (Synthetic) Assets	32	Schedule D – Part 3	E13
Asset Valuation Reserve Default Component	27	Schedule D – Part 4	E14
Asset Valuation Reserve Equity Component	29	Schedule D – Part 5	E15
Asset Valuation Reserve	26	Schedule D – Part 6 – Section 1	E16
Assets	2	Schedule D – Part 6 – Section 2	E16
Cash Flow	5	Schedule D – Summary By Country	SI04
Exhibit 1 – Part 1 – Premiums and Annuity Considerations for Life and Accident and Health Contracts	9	Schedule D – Verification Between Years	SI03
Exhibit 1 – Part 2 – Refunds Applied, Reinsurance Commissions and Expense	10	Schedule DA – Part 1	E17
Exhibit 2 – General Expenses	11	Schedule DA – Part 2 – Verification Between Years	SI10
Exhibit 3 – Taxes, Licenses and Fees	11	Schedule DB – Part A – Section 1	E18
Exhibit 4 – Dividends	11	Schedule DB – Part A – Section 2	E19
Exhibit 5 – Aggregate Reserve for Life Contracts	12	Schedule DB – Part A – Verification Between Years	SI11
Exhibit 5 – Interrogatories	13	Schedule DB – Part B – Section 1	E20
Exhibit 5A – Changes in Bases of Valuation During The Year	13	Schedule DB – Part B – Section 2	E21
Exhibit 6 – Aggregate Reserves for Accident and Health Contracts	14	Schedule DB – Part B – Verification Between Years	SI11
Exhibit 7 – Deposit-Type Contracts	14	Schedule DB – Part C – Section 1	SI12
Exhibit 8 – Claims for Life and Accident and Health Contracts - Part 1	15	Schedule DB – Part C – Section 2	SI13
Exhibit 8 – Claims for Life and Accident and Health Contracts - Part 2	16	Schedule DB – Part D – Section 1	E22
Exhibit of Capital Gains (Losses)	8	Schedule DB – Part D – Section 2	E23
Exhibit of Life Insurance	24	Schedule DB – Verification	SI14
Exhibit of Net Investment Income	8	Schedule DL – Part 1	E24
Exhibit of Nonadmitted Assets	17	Schedule DL – Part 2	E25
Exhibit of Number of Certificates for Supplementary Contracts, Annuities and Accident and Health Insurance	24	Schedule E – Part 1 – Cash	E26
Five-Year Historical Data	21	Schedule E – Part 2 – Cash Equivalents	E27
Form for Calculating the Interest Maintenance Reserve (IMR)	25	Schedule E – Part 3 – Special Deposits	E28
General Interrogatories	19	Schedule E – Verification Between Years	SI15
Jurat Page	1	Schedule F	33
Liabilities, Surplus and Other Funds	3	Schedule H – Accident and Health Exhibit – Part 1	34
Life Insurance (State Page)	23	Schedule H – Part 5 – Health Claims	36
Notes To Financial Statements	18	Schedule H – Parts – 2, 3, and 4	35
Overflow Page For Write-Ins	52	Schedule S – Part 1 – Section 1	37
Schedule A – Part 1	E01	Schedule S – Part 1 – Section 2	38
Schedule A – Part 2	E02	Schedule S – Part 2	39
Schedule A – Part 3	E03	Schedule S – Part 3 – Section 1	40
Schedule A – Verification Between Years	SI02	Schedule S – Part 3 – Section 2	41
Schedule B – Part 1	E04	Schedule S – Part 4	42
Schedule B – Part 2	E05	Schedule S – Part 5	43
Schedule B –Part 3	E06	Schedule S – Part 6	44
Schedule B – Verification Between Years	SI02	Schedule S – Part 7	45
Schedule BA – Part 1	E07	Schedule T – Part 2 – Interstate Compact	46
Schedule BA – Part 2	E08	Schedule T – Premiums and Annuity Considerations	47
Schedule BA –Part 3	E09	Schedule Y – Information Concerning Activities of Insurer Members of a Holding Company Group	48
Schedule BA – Verification Between Years	SI03	Schedule Y – Part 1A – Detail of Insurance Holding Company System	49
Schedule D – Part 1	E10	Schedule Y – Part 2 – Summary of Insurer’s Transactions With Any Affiliates	50
Schedule D – Part 1A – Section 1	SI05	Summary Investment Schedule	SI01
Schedule D – Part 1A – Section 2	SI08	Summary of Operations	4
		Supplemental Exhibits and Schedules Interrogatories	51