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LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2012

OF THE CONDITION AND AFFAIRS OF THE

Lafayette Life Insurance Company

NAIC Group Code 0836 (Current) 0836 (Prior) NAIC Company Code 65242 Employer's ID Number 35-0457540

Organized under the Laws of Ohio , State of Domicile or Port of Entry Ohio

Country of Domicile United States of America

Incorporated/Organized 12/26/1905 Commenced Business 12/26/1905

Statutory Home Office 301 East 4th Street (Street and Number) , Cincinnati , OH 45202 (City or Town, State and Zip Code)

Main Administrative Office 400 Broadway (Street and Number)

Cincinnati , OH 45202 (City or Town, State and Zip Code) , 513-362-4900 (Area Code) (Telephone Number)

Mail Address 400 Broadway (Street and Number or P.O. Box) , Cincinnati , OH 45202 (City or Town, State and Zip Code)

Primary Location of Books and Records 400 Broadway (Street and Number)

Cincinnati , OH 45202 (City or Town, State and Zip Code) , 513-362-4900 (Area Code) (Telephone Number)

Internet Web Site Address www.Lafayettelife.com

Statutory Statement Contact Bradley Joseph Hunkler (Name) , 513-629-2980 (Area Code) (Telephone Number)

CompAcctGrp@WesternSouthernLife.com (E-mail Address) , 513-629-1871 (FAX Number)

OFFICERS

Chairman of the Board	John Finn Barrett	Senior VP & Chf Actuary	Nora Eyre Moushey
President and CEO	Jerry Bruce Stillwell	VP & Secretary	Deborah Jean Vargo

OTHER

Keith Walker Brown VP	Michael Francis Donahue VP	Clint David Gibler Sr VP
Daniel Wayne Harris VP	Noreen Joyce Hayes Sr VP	David Todd Henderson VP
Bradley Joseph Hunkler VP	Cheryl Ann Jorgenson VP	Phillip Earl King VP
Constance Marie Maccarone Sr VP	Gregory Lee Mitchell Sr VP	Michael Ryland Moser VP
Jonathan David Niemeyer Sr VP	Lawrence James O'Brien Sr VP	Mario Joseph San Marco VP
Nicholas Peter Sargen Sr VP	Larry Robert Silverstein VP	James Joseph Vance VP
Robert Lewis Walker Sr VP		

DIRECTORS OR TRUSTEES

John Finn Barrett	James Norman Clark	Jimmy Joe Miller
James Kirby Risk III	Joseph Henry Seaman	Jerry Bruce Stillwell
Robert Blair Truitt	Robert Lewis Walker	

State of Ohio
County of Hamilton SS:

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.

Jerry Bruce Stillwell President & CEO	Deborah Jean Vargo VP & Secretary	Bradley Joseph Hunkler VP, Chief Accounting Officer

Subscribed and sworn to before me this 27th day of April 2012

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.............

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	2,354,786,156	0	2,354,786,156	2,258,976,992
2. Stocks:				
2.1 Preferred stocks	1,156	0	1,156	0
2.2 Common stocks	47,187,417	305,322	46,882,095	46,526,949
3. Mortgage loans on real estate:				
3.1 First liens	235,719,873	0	235,719,873	230,877,635
3.2 Other than first liens			0	0
4. Real estate:				
4.1 Properties occupied by the company (less $ .... encumbrances)	0	0	0	0
4.2 Properties held for the production of income (less $ .... encumbrances)			0	0
4.3 Properties held for sale (less $ .... encumbrances)	726,219		726,219	726,219
5. Cash ($ (8,872,283)), cash equivalents ($ 1,999,937) and short-term investments ($ 14,652,093)	7,779,745	0	7,779,745	34,736,062
6. Contract loans (including $ .... premium notes)	262,107,773	0	262,107,773	252,801,486
7. Derivatives	56,435,778	0	56,435,778	26,003,622
8. Other invested assets	22,360,952		22,360,952	22,369,030
9. Receivables for securities	3,725,584	0	3,725,584	332,866
10. Securities lending reinvested collateral assets			0	0
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	2,990,830,653	305,322	2,990,525,331	2,873,350,861
13. Title plants less $ .... charged off (for Title insurers only)			0	0
14. Investment income due and accrued	36,418,677	0	36,418,677	34,499,580
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	33,482,922	0	33,482,922	1,796,326
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)			0	34,666,059
15.3 Accrued retrospective premiums			0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	6,571,221	0	6,571,221	15,063,928
16.2 Funds held by or deposited with reinsured companies			0	0
16.3 Other amounts receivable under reinsurance contracts	117,936	0	117,936	285,056
17. Amounts receivable relating to uninsured plans			0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2 Net deferred tax asset	43,695,659	10,261,006	33,434,653	34,006,282
19. Guaranty funds receivable or on deposit	1,636,250	0	1,636,250	1,633,757
20. Electronic data processing equipment and software			0	0
21. Furniture and equipment, including health care delivery assets ($ ....)			0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23. Receivables from parent, subsidiaries and affiliates			0	0
24. Health care ($ ....) and other amounts receivable	2,674,975	1,749,300	925,675	803,466
25. Aggregate write-ins for other than invested assets	0	0	0	0
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	3,115,428,293	12,315,628	3,103,112,665	2,996,105,315
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	0
28. Total (Lines 26 and 27)	3,115,428,293	12,315,628	3,103,112,665	2,996,105,315
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.				
2502.				
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	0	0	0	0

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 2,559,503,406 less $ included in Line 6.3 (including $ 6,944,064 Modco Reserve)	2,559,503,406	2,475,892,168
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	971,049	1,023,221
3.	Liability for deposit-type contracts (including $ Modco Reserve)	222,478,035	222,515,481
4.	Contract claims:		
	4.1 Life	4,404,506	4,282,710
	4.2 Accident and health	0	0
5.	Policyholders' dividends $ 925,390 and coupons $ due and unpaid	925,390	1,690,607
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $ Modco)	45,985,358	44,937,115
	6.2 Dividends not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ accident and health premiums	1,484,738	1,420,675
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ 138,313 assumed and $ ceded	138,313	85,855
	9.4 Interest Maintenance Reserve	5,253,307	5,221,007
10.	Commissions to agents due or accrued-life and annuity contracts $ 458,546 , accident and health $ and deposit-type contract funds $	458,546	1,111,072
11.	Commissions and expense allowances payable on reinsurance assumed	438	455
12.	General expenses due or accrued	1,569,347	3,417,389
13.	Transfers to Separate Accounts due or accrued (net) (including $ accrued for expense allowances recognized in reserves, net of reinsured allowances)	0	
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	2,477,874	2,642,340
15.1	Current federal and foreign income taxes, including $ 128,214 on realized capital gains (losses)	3,598,529	4,697,318
15.2	Net deferred tax liability		
16.	Unearned investment income		
17.	Amounts withheld or retained by company as agent or trustee		1,563,733
18.	Amounts held for agents' account, including $ agents' credit balances		160,126
19.	Remittances and items not allocated	3,601,135	5,809,191
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above	4,270,331	4,969,621
22.	Borrowed money $ 10,000,000 and interest thereon $ 18,608	10,018,608	10,019,250
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	20,780,426	17,387,477
	24.02 Reinsurance in unauthorized companies		0
	24.03 Funds held under reinsurance treaties with unauthorized reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	15,623,647	16,246,609
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	40,502,710	18,070,342
	24.09 Payable for securities	1,998,860	0
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	1,710,751	606,056
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	2,947,755,304	2,843,769,818
27.	From Separate Accounts Statement		
28.	Total liabilities (Lines 26 and 27)	2,947,755,304	2,843,769,818
29.	Common capital stock	2,500,000	2,500,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes	10,000,000	10,000,000
33.	Gross paid in and contributed surplus	40,825,285	40,825,285
34.	Aggregate write-ins for special surplus funds	0	10,354,894
35.	Unassigned funds (surplus)	102,032,076	88,655,318
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $)		
	36.2 shares preferred (value included in Line 30 $)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ in Separate Accounts Statement)	152,857,361	149,835,497
38.	Totals of Lines 29, 30 and 37	155,357,361	152,335,497
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	3,103,112,665	2,996,105,315
	DETAILS OF WRITE-INS		
2501.	Modco Adjustment Wilton Reinsurance	409,871	606,056
2502.	Outstanding Disbursement - Death	1,070,640	
2503.	Uncashed drafts and checks that are pending escheatment to the state	230,240	
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,710,751	606,056
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401.	Surplus From Additional DTA (SSAP 10R)	0	10,354,894
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	10,354,894

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	139,585,426	153,423,310	612,911,680
2.	Considerations for supplementary contracts with life contingencies	509,020	282,506	803,281
3.	Net investment income	38,327,134	37,480,165	143,818,061
4.	Amortization of Interest Maintenance Reserve (IMR)	268,026	110,921	1,294,745
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			0
6.	Commissions and expense allowances on reinsurance ceded	474,499	(95,164)	1,269,635
7.	Reserve adjustments on reinsurance ceded			0
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts			0
	8.2 Charges and fees for deposit-type contracts			0
	8.3 Aggregate write-ins for miscellaneous income	281,223	452,535	1,019,771
9.	Totals (Lines 1 to 8.3)	179,445,328	191,654,273	761,117,173
10.	Death benefits	4,068,128	4,440,209	16,861,245
11.	Matured endowments (excluding guaranteed annual pure endowments)	34,088	36,760	168,950
12.	Annuity benefits	4,582,216	2,828,563	16,171,873
13.	Disability benefits and benefits under accident and health contracts	382,128	303,737	1,159,640
14.	Coupons, guaranteed annual pure endowments and similar benefits			0
15.	Surrender benefits and withdrawals for life contracts	48,872,360	45,099,229	176,154,002
16.	Group conversions			0
17.	Interest and adjustments on contract or deposit-type contract funds	2,614,120	2,563,409	9,948,817
18.	Payments on supplementary contracts with life contingencies	561,547	581,997	2,471,263
19.	Increase in aggregate reserves for life and accident and health contracts	83,253,281	94,572,337	370,884,908
20.	Totals (Lines 10 to 19)	144,367,868	150,426,241	593,820,698
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	18,201,107	19,712,178	80,124,472
22.	Commissions and expense allowances on reinsurance assumed	1,262	1,176	6,092
23.	General insurance expenses	4,504,895	8,397,337	24,672,755
24.	Insurance taxes, licenses and fees, excluding federal income taxes	2,146,586	1,821,725	6,332,587
25.	Increase in loading on deferred and uncollected premiums	(1,162,464)	(930,580)	(906,335)
26.	Net transfers to or (from) Separate Accounts net of reinsurance			0
27.	Aggregate write-ins for deductions	1,107,587	646,235	2,194,579
28.	Totals (Lines 20 to 27)	169,166,841	180,074,312	706,244,848
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	10,278,487	11,579,961	54,872,325
30.	Dividends to policyholders	10,458,679	10,001,592	43,537,602
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	(180,192)	1,578,369	11,334,723
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	696,361	686,427	6,066,171
33.	Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(876,553)	891,942	5,268,552
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 2,847,481 (excluding taxes of $ 161,714 transferred to the IMR)	(3,344,492)	(179,662)	404,011
35.	Net income (Line 33 plus Line 34)	(4,221,045)	712,280	5,672,563
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	152,335,497	112,040,160	112,040,161
37.	Net income (Line 35)	(4,221,045)	712,280	5,672,563
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 1,206,996	10,481,963	123,427	(2,555,356)
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	1,077,960	8,573,771	2,971,916
41.	Change in nonadmitted assets	(1,477,089)	(7,040,005)	2,289,291
42.	Change in liability for reinsurance in unauthorized companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			0
44.	Change in asset valuation reserve	(3,392,949)	(1,141,807)	(3,951,507)
45.	Change in treasury stock			0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles	751,784		
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in	0	0	37,000,000
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus	(198,760)	(196,893)	(1,131,571)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	3,021,864	1,030,773	40,295,336
55.	Capital and surplus, as of statement date (Lines 36 + 54)	155,357,361	113,070,933	152,335,497
	DETAILS OF WRITE-INS			
08.301.	Miscellaneous Income	31,921	11,300	407,626
08.302.	Pension Administrative Fees	249,302	441,235	612,145
08.303.				
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	281,223	452,535	1,019,771
2701.	Modified Coinsurance - Change in Mean Reserve Adjustment	409,871	646,235	2,194,579
2702.	Benefits for Employees and Agents not included elsewhere	697,716		
2703.				
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	1,107,587	646,235	2,194,579
5301.	Reserve Release Due to Reinsurance of Ordinary Life Insurance	(198,760)	(196,893)	(820,072)
5302.	Change in Surplus from Additional DTA (SSAP 10R)	0		(311,499)
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(198,760)	(196,893)	(1,131,571)

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	144,300,436	155,520,249	610,630,263
2. Net investment income	35,676,057	33,264,888	137,730,239
3. Miscellaneous income	(2,513,349)	958,560	2,890,315
4. Total (Lines 1 to 3)	177,463,144	189,743,697	751,250,817
5. Benefit and loss related payments	51,098,737	54,821,056	232,580,801
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions	28,116,008	30,929,304	114,716,956
8. Dividends paid to policyholders	10,175,653	9,866,859	41,501,215
9. Federal and foreign income taxes paid (recovered) net of $ 128,214 tax on capital gains (losses)	4,697,319	1,200,000	3,059,307
10. Total (Lines 5 through 9)	94,087,717	96,817,219	391,858,279
11. Net cash from operations (Line 4 minus Line 10)	83,375,427	92,926,478	359,392,538
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	59,125,008	78,004,100	227,718,702
12.2 Stocks	7,137,400	376,933	542,305
12.3 Mortgage loans	4,257,761	5,029,397	27,637,355
12.4 Real estate	0	0	0
12.5 Other invested assets	0	0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	5,408	0	0
12.7 Miscellaneous proceeds	0	10,524,814	4,991,486
12.8 Total investment proceeds (Lines 12.1 to 12.7)	70,525,577	93,935,244	260,889,848
13. Cost of investments acquired (long-term only):			
13.1 Bonds	153,605,717	183,457,764	534,641,635
13.2 Stocks	4,162,551	329,000	4,182,572
13.3 Mortgage loans	9,100,000	8,865,000	23,730,000
13.4 Real estate	0	0	0
13.5 Other invested assets	0	0	8,180,370
13.6 Miscellaneous applications	1,969,932	0	1,574,709
13.7 Total investments acquired (Lines 13.1 to 13.6)	168,838,200	192,651,764	572,309,286
14. Net increase (or decrease) in contract loans and premium notes	9,306,287	8,672,817	42,966,044
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(107,618,910)	(107,389,337)	(354,385,482)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0	3,321,495
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(37,446)	(4,222,609)	(10,071,832)
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	(2,675,388)	5,097,905	6,693,283
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(2,712,834)	875,296	(57,054)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(26,956,317)	(13,587,563)	4,950,002
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	34,736,062	29,786,060	29,786,060
19.2 End of period (Line 18 plus Line 19.1)	7,779,745	16,198,497	34,736,062

Note: Supplemental disclosures of cash flow information for non-cash transactions:

20.0001. Capital contribution from parent in the form of common stock			33,678,505

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life			0
2. Ordinary life insurance	104,693,212	92,502,457	384,522,541
3. Ordinary individual annuities	44,476,615	62,343,320	243,543,448
4. Credit life (group and individual)	0		0
5. Group life insurance	21,715	23,943	93,503
6. Group annuities	2,385,185	4,259,985	12,662,514
7. A & H - group	0	0	0
8. A & H - credit (group and individual)	0		0
9. A & H - other	94,731	62,746	955,779
10. Aggregate of all other lines of business	0	0	0
11. Subtotal	151,671,458	159,192,451	641,777,785
12. Deposit-type contracts	787,103	727,340	8,083,329
13. Total	152,458,561	159,919,791	649,861,114
DETAILS OF WRITE-INS			
1001.			
1002.			
1003.			
1098. Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099. Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Accounting Practices

The financial statements of The Lafayette Life Insurance Company (the Company) are presented on the basis of accounting practices prescribed or permitted by the Ohio Department of Insurance (the Department).

The Department recognizes only statutory accounting practices prescribed or permitted by the state of Ohio for determining and reporting the financial condition and results of operations of an insurance company. The National Association of Insurance Commissioners' (NAIC) *Accounting Practices and Procedures* manual, (NAIC SAP) has been adopted as a component of prescribed or permitted practices by the state of Ohio. The Department has the right to permit other specific practices that deviate from prescribed practices. There are no differences between the Company's net income and capital and surplus between NAIC SAP and practices prescribed and permitted by the state of Ohio.

B. Use of Estimates in the Preparation of the Financial Statements. No change.

C. Accounting Policy.

Effective January 1, 2012, the Company adopted Statement of Statutory Accounting Principle No. 101, *Income Taxes, a Replacement of SSAP No. 10R and SSAP No. 10* (SSAP 101). SSAP 101 amends the deferred tax asset admittance test set forth in SSAP 10R, *Income Taxes – A Temporary Replacement of SSAP 10* (SSAP 10R), by limiting the admissibility thresholds based on current period risk-based capital levels and modifying disclosure requirements. In addition, SSAP 101 no longer requires admitted deferred tax assets above certain thresholds to be classified as aggregate write-ins for other than special surplus funds.

The adoption of SSAP 101 resulted in an increase to statutory surplus of $0.8 million at January 1, 2012, which is reflected on the cumulative effect of changes in accounting principles line (line 49) on the Summary of Operations page In addition, the Company reclassified $10.4 million on the Liabilities, Surplus and Other Funds page from aggregate write-ins for other than special surplus funds (line 34) to unassigned funds (line 35).

2. Accounting Changes and Corrections of Errors. No change.

3. Business Combinations and Goodwill. No change.

4. Discontinued Operations. No change.

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans. No change.

B. Debt Restructuring. None.

C. Reverse Mortgages. None.

D. Loan-Backed Securities

(1) The methods and assumptions used in estimating fair values of loan-backed and structured securities involves analysis of the underlying collateral and calculating present value of the future cash flows utilizing deal-specific assumptions for expected prepayment speeds, expected defaults, and expected default severity discounted at market based expected yields. Specifically, the prepayment assumptions used in the valuation process were from Bloomberg and broker dealer prepayment models or derived from empirical data.

(2) The Company had no other-than-temporary impairments on loan-backed and structured securities for the three month period ended March 31, 2012, years ended December 31, 2011 and 2010 and the six month period ended December 31, 2009 due to the intent to sell the security or the inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis of the security.

(3) The following is a list of each loan-backed and structured security with a recognized other-than-temporary impairment, for the three month period ended March 31, 2012, years ended December 31, 2011 and 2010 and the six month period ended December 31, 2009, as the present value of future cash flows expected to be collected is less than the amortized cost basis of the securities:

CUSIP	Book/Adj Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Future Cash Flows	Recognized Other-Than-Temporary Impairment	Amortized Cost After Other-Than-Temporary Impairment	Fair Value	Date of Financial Statement Where Reported
For the three month period ended March 31, 2012:						
Total	$ -	$ -	$ -	$ -	$ -	
For the year ended December 31, 2011:						
76110H3N7	$ 1,910,426	$ 1,896,256	$ 14,170	$ 1,896,256	$ 1,621,060	12/31/2011
17307GL97	1,379,676	1,316,921	62,755	1,316,921	878,094	9/30/2011
17307GL97	1,468,749	1,383,755	84,994	1,383,755	871,980	6/30/2011
Total	$ 4,758,851	$ 4,596,932	$ 161,919	$ 4,596,932	$ 3,371,134	
For the year ended December 31, 2010:						
17307GL97	$ 1,706,127	$ 1,473,880	$ 232,247	$ 1,473,880	$ 912,394	9/30/2010
Total	$ 1,706,127	$ 1,473,880	$ 232,247	$ 1,473,880	$ 912,394	

(4) The following is an aggregate total of all impaired loan-backed securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss, including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains as of March 31, 2012:

Unrealized Losses Less Than 12 Months		Unrealized Losses Greater Than or Equal to 12 Months	
Unrealized Losses	Fair Value	Unrealized Losses	Fair Value
$ (131,960)	$ 16,261,911	$ (1,795,865)	$ 12,918,223

(5) The Company monitors investments to determine if there has been an other-than-temporary decline in fair value. Factors management considers for each identified security include the following:

- the length of time and the extent to which the fair value is below the book/adjusted carry value;
- the financial condition and near term prospects of the issuer, including specific events that may affect its operations;
- for equity securities and debt securities with credit related declines in fair value, the Company's intent and ability to hold the security long enough for it to recover its value to book/adjusted carry value;

NOTES TO FINANCIAL STATEMENTS

- for debt securities with interest related declines in fair value, the Company's intent to sell the security before recovery of its book/adjusted carry value;
- for loan-backed securities, the Company's intent and ability to hold the security long enough for it to recover its value to book/adjusted carry value;
- for loan-backed securities, the Company's intent to sell the security before recovery of its book/adjusted carry value.

If the decline is judged to be other-than-temporary, an impairment charge is recorded as a net realized capital loss in the period the determination is made.

E. Repurchase Agreements and/or Securities Lending Transactions. No change.

F. Real Estate. No change.

G. Low Income Housing Tax Credit Property Investments. No change.

6. Joint Ventures, Partnerships and Limited Liability Companies. No change.

7. Investment Income. No change.

8. Derivative Instruments. No change.

9. Income Taxes. No change.

10. Information Concerning Parent, Subsidiaries and Affiliates. No change.

11. Debt. No change.

12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans. No change.

13. Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations. No change.

14. Contingencies. No change.

15. Leases. No change.

16. The Company had no financial instruments with off-balance sheet risk. No change.

17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities. No change.

18. Gain or Loss to the Reporting Entity from Uninsured A&H Plans and the Uninsured Portion of Partially Insured Plans. No change.

19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators. No change.

20. Fair Value Measurements

A.

(1) Fair Value Measurements at March 31, 2012

	Level 1	Level 2	Level 3	Total
Assets at fair value				
Bonds				
U.S. governments	$ -	$ -	$ -	$ -
Issue obligation	-	-	-	-
RMBS	-	-	-	-
CMBS	-	-	-	-
Hybrid securities	-	-	-	-
Parent, subsidiaries and affiliates	-	-	-	-
Total bonds	$ -	$ -	$ -	$ -
Preferred stock				
Industrial and miscellaneous	$ -	$ 1,156	$ -	$ 1,156
Parent, subsidiaries and affiliates	-	-	-	-
Total preferred stock	$ -	$ 1,156	$ -	$ 1,156
Common stock				
Industrial and miscellaneous	$ 34,072,596	$ -	$ -	$ 34,072,596
Parent, subsidiaries and affiliates	-	-	-	-
Mutual funds	-	-	-	-
Total common stock	$ 34,072,596	$ -	$ -	$ 34,072,596
Derivative assets				
Interest rate contracts	$ -	$ -	$ -	$ -
Options, purchased	-	-	56,435,775	56,435,775
Foreign exchange contracts	-	-	-	-
Credit contracts	-	-	-	-
Commodity futures contracts	-	-	-	-
Commodity forward contracts	-	-	-	-
Total derivative assets	$ -	$ -	$ 56,435,775	$ 56,435,775
Separate account assets	$ -	$ -	$ -	$ -
Total assets at fair value	$ 34,072,596	$ 1,156	$ 56,435,775	$ 90,509,527
Liabilities at fair value				
Derivative liabilities	$ -	$ -	$ (40,502,712)	$ (40,502,712)
Total liabilities at fair value	$ -	$ -	$ (40,502,712)	$ (40,502,712)

There were no significant transfers between Level 1 and Level 2 of the fair value hierarchy. See Note 20A(3) for the policy for determining when transfers between levels are recognized.

NOTES TO FINANCIAL STATEMENTS

(2) Fair Value Measurements in Level 3 of the Fair Value Hierarchy

	Balance at 1/1/2012	Transfers in level 3	Transfers out of level 3	Total gains (losses) included in net income	Total gains (losses) included in surplus	Net purchases, issuances, sales, & settlements	Balance at 03/31/2012
Derivative assets	$ 26,003,620	$ -	$ -	$ (3,200,119)	$30,705,397	$ 2,926,877	$ 56,435,775
Derivative liabilities	(18,070,343)	-	-	2,392,459	(22,474,025)	(2,350,803)	(40,502,712)
Total	$ 7,933,277	$ -	$ -	$ (807,660)	$ 8,231,372	$ 576,074	$ 15,933,063

Gross Purchases, Issuances, Sales, and Settlements

	Purchases	Issuances	Sales	Settlements	Net purchases, issuances, sales, & settlements
Derivative assets	$ 7,102,435	$ -	$ -	$ (4,175,558)	$ 2,926,877
Derivative liabilities	-	(4,621,745)	-	2,270,942	(2,350,803)
Total	$ 7,102,435	$ (4,621,745)	$ -	$ (1,904,616)	$ 576,074

(3) The Company's policy is to recognize transfers in and transfers out of levels at the end of the reporting period.

(4) The derivatives in Level 3 consist of options on the S&P 500 Index and are valued using a valuation model and inputs from outside sources. The models include the Black-Scholes-Merton model for point to point options, spreads and average (SPAV) algorithm model for monthly average options and a Monte Carlo model monthly cap (cliquet) options. The SPAV model is provided by Financial Engineering Associates of Berkley California.

The assumptions used are derived from outside sources. Bloomberg investment services supplies the S&P Index level, the dividend yield and the London Interbank Offering (interest) Rates (LIBOR). Investment banks supply estimates of the implied volatility surface. Other than interpolation of the interest rates and implied volatility rates all inputs are provided by the outside sources.

The fair value of common stock has been determined utilizing publicly quoted prices from third-party pricing services.

B. Not applicable.

C. The carrying amounts and fair values of the Company's significant financial instruments follow:

	Aggregate fair value	Admitted assets	(Level 1)	(Level 2)	(Level 3)	Not practicable (carrying value)
Bonds	$ 2,560,212,405	$ 2,354,786,156	$ 18,990,237	$ 2,265,189,911	$ 276,032,257	$ -
Common stocks, unaffiliated	46,882,096	46,882,096	46,882,096	-	-	-
Preferred stock	1,156	1,156	-	1,156	-	-
Mortgage loans	258,018,118	235,719,873	-	-	258,018,118	-
Cash, cash equivalents and short-term investments	7,779,745	7,779,745	7,779,745	-	-	-
Derivative assets	56,435,775	56,435,775	-	-	56,435,775	-
Derivative liabilities	$ (40,502,711)	$ (40,502,711)	$ -	$ -	$(40,502,711)	$ -

The following discussion describes the valuation methodologies utilized by the Company for assets and liabilities measured or disclosed at fair value. Fair value estimates are made at a specific point in time, based on available market information and judgments about the financial instrument, including discount rates, estimates of timing, amount of expected future cash flows and the credit standing of the issuer. Such estimates do not consider the tax impact of the realization of unrealized gains or losses. For Level 3 investments, the fair value estimates cannot be substantiated by comparison to independent markets. In addition, the disclosed fair value may not be realized in the immediate settlement of the financial instrument. As described below, certain fair values are determined through the use of third-party pricing services. Management does not adjust prices received from third parties; however, we do analyze the third party pricing services' valuation methodologies and related inputs and perform additional evaluation to determine the appropriate level within the fair value hierarchy. Care should be exercised in deriving conclusions about the Company's business, its value or financial position based on the fair value information of financial instruments presented below.

Debt Securities

The fair values of actively traded debt securities have been determined through the use of third-party pricing services utilizing market observable inputs. Less liquid private placement securities, auction rate securities and asset/mortgage-backed securities trading in less liquid or illiquid markets with limited or no pricing information are valued using either broker quotes or by discounting the expected cash flows using current market-consistent rates applicable to the yield, credit quality and maturity of each security.

Equity Securities

The fair values of actively traded equity securities have been determined utilizing publicly quoted prices obtained from third-party pricing services. The fair values of certain equity securities for which no publicly quoted prices are available have been determined through the use of third-party pricing services utilizing market observable inputs.

Mortgage Loans

The fair values for mortgage loans, consisting principally of commercial real estate loans, are estimated using discounted cash flow analyses, using interest rates currently being offered for similar loans collateralized by properties with similar investment risk. The fair values for mortgage loans in default are established at the lower of the fair value of the underlying collateral less costs to sell or the carrying amount of the loan.

Cash, Cash Equivalents and Short-Term Investments

The fair values of cash, cash equivalents and short-term investments are based on quoted market prices.

NOTES TO FINANCIAL STATEMENTS

Derivative Instruments

The fair values of free-standing derivative instruments, primarily call options, are determined using valuation models incorporating significant unobservable inputs, including projected discounted cash flows, applicable swap curves and implied volatilities.

21. Other Items. No change.

22. Events Subsequent. No change.

23. Reinsurance. No change.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination. No change.

25. Change in Incurred Losses and Loss Adjustment Expenses. No change.

26. Intercompany Pooling Arrangements. No change.

27. Structured Settlements. No change.

28. Health Care Receivables. No change.

29. Participating Policies. No change.

30. Premium Deficiency Reserves. No change.

31. Reserves for Life Contracts and Annuity Contracts. No change.

32. Analysis of Annuity Actuarial Reserves and Deposit Type Liabilities by Withdrawal Characteristics. No change.

33. Premiums and Annuity Considerations Deferred and Uncollected. No change.

34. Separate Accounts. No change.

35. Loss/Claim Adjustment Expenses. No change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [ ] No [X]

1.2 If yes, has the report been filed with the domiciliary state? Yes [ ] No [ ]

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [ ] No [X]

2.2 If yes, date of change:

3. Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [ ] No [X]
If yes, complete the Schedule Y - Part 1 - organizational chart.

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [X]

4.2 If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [ ] No [X] N/A [ ]
If yes, attach an explanation.

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2006

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2006

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 05/05/2008

6.4 By what department or departments?
Indiana Department of Insurance

6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [ ] No [ ] N/A [X]

6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [ ] No [ ] N/A [X]

7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [ ] No [X]

7.2 If yes, give full information:

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes [ ] No [X]

8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [X] No [ ]

8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Fort Washington Savings Company	Cincinnati, Ohio	NO	NO	NO	NO

GENERAL INTERROGATORIES

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No [ ]
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

9.11 If the response to 9.1 is No, please explain:

9.2 Has the code of ethics for senior managers been amended? Yes [ ] No [X]

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).

9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [ ] No [X]

9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [ ] No [X]

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [ ] No [X]

11.2 If yes, give full and complete information relating thereto:

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $

13. Amount of real estate and mortgages held in short-term investments: $

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [X] No [ ]

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$
14.22	Preferred Stock	$ 0	$
14.23	Common Stock	$ 296,297	$ 305,322
14.24	Short-Term Investments	$ 0	$
14.25	Mortgage Loans on Real Estate	$ 0	$
14.26	All Other	$ 0	$
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 296,297	$ 305,322
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [X] No [ ]

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [X] No [ ]
If no, attach a description with this statement.

GENERAL INTERROGATORIES

16. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? Yes [X] No [ ]

16.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

1 Name of Custodian(s)	2 Custodian Address
BANK OF NEW YORK MELLON	ONE WALL STREET, NY, NY 12086
FEDERAL HOME LOAN BANK	CINCINNATI, OH 45202
FEDERAL HOME LOAN BANK	INDIANAPOLIS, IN

16.2 For all agreements that do not comply with the requirements of the NAIC Financial Condition Examiners Handbook, provide the name, location and a complete explanation:

1 Name(s)	2 Location(s)	3 Complete Explanation(s)

16.3 Have there been any changes, including name changes, in the custodian(s) identified in 16.1 during the current quarter? Yes [ ] No [X]

16.4 If yes, give full information relating thereto:

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason

16.5 Identify all investment advisors, brokers/dealers or individuals acting on behalf of broker/dealers that have access to the investment accounts, handle securities and have authority to make investments on behalf of the reporting entity:

1 Central Registration Depository	2 Name(s)	3 Address
107126	FT WASHINGTON INVESTMENT ADVISORS	303 BROADWAY, SUITE 1200, CINTI, OH 45202

17.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Securities Valuation Office been followed? Yes [X] No [ ]

17.2 If no, list exceptions:

GENERAL INTERROGATORIES

PART 2 - LIFE & HEALTH

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$
	1.12 Residential Mortgages	$
	1.13 Commercial Mortgages	$ 235,719,873
	1.14 Total Mortgages in Good Standing	$ 235,719,873
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$
	1.32 Residential Mortgages	$
	1.33 Commercial Mortgages	$
	1.34 Total Mortgages with Interest Overdue more than Three Months	$ 0
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$
	1.42 Residential Mortgages	$
	1.43 Commercial Mortgages	$
	1.44 Total Mortgages in Process of Foreclosure	$ 0
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 235,719,873
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$
	1.62 Residential Mortgages	$
	1.63 Commercial Mortgages	$
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$ 0
2.	Operating Percentages:	
	2.1 A&H loss percent	%
	2.2 A&H cost containment percent	%
	2.3 A&H expense percent excluding cost containment expenses	%
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$

STATEMENT AS OF MARCH 31, 2012 OF THE Lafayette Life Insurance Company

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Is Insurer Authorized? (Yes or No)

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

	States, Etc.		1 Active Status	Direct Business Only: Life Contracts: 2 Life Insurance Premiums	3 Annuity Considerations	4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	7 Deposit-Type Contracts
1.	Alabama	AL	L	560,464	74,764	0	0	635,228	
2.	Alaska	AK	N	4,672	0	0	0	4,672	
3.	Arizona	AZ	L	2,624,064	277,402	528	0	2,901,994	
4.	Arkansas	AR	L	539,099	275,178	208	0	814,485	
5.	California	CA	L	8,301,750	4,377,982	11,358	0	12,691,090	34,532
6.	Colorado	CO	L	3,400,747	972,621	137	0	4,373,505	
7.	Connecticut	CT	L	2,083,522	3,937,706	3,522	0	6,024,750	
8.	Delaware	DE	L	473,814	158,221	217	0	632,252	
9.	District of Columbia	DC	L	558,736	90,029	0	0	648,765	
10.	Florida	FL	L	4,745,137	2,352,018	3,241	0	7,100,396	107,424
11.	Georgia	GA	L	1,022,803	208,894	635	0	1,232,332	
12.	Hawaii	HI	L	1,926,058	468,440	7,293	0	2,401,791	
13.	Idaho	ID	L	702,648	996,179	19	0	1,698,846	
14.	Illinois	IL	L	3,397,709	1,634,358	4,739	0	5,036,806	140,000
15.	Indiana	IN	L	2,867,143	1,243,369	7,413	0	4,117,925	
16.	Iowa	IA	L	837,960	280,420	796	0	1,119,176	
17.	Kansas	KS	L	1,046,069	1,082,200	1,636	0	2,129,905	
18.	Kentucky	KY	L	647,658	246,830	439	0	894,927	
19.	Louisiana	LA	L	523,302	17,737	503	0	541,542	
20.	Maine	ME	L	350,924	5,240	149	0	356,313	
21.	Maryland	MD	L	3,424,210	1,508,478	526	0	4,933,214	
22.	Massachusetts	MA	L	2,342,398	1,455,832	4,665	0	3,802,895	
23.	Michigan	MI	L	3,113,512	1,151,270	5,358	0	4,270,140	
24.	Minnesota	MN	L	1,667,054	2,278,389	65	0	3,945,508	262,034
25.	Mississippi	MS	L	216,445	201,849	0	0	418,294	
26.	Missouri	MO	L	3,089,046	709,498	208	0	3,798,752	
27.	Montana	MT	L	110,485	79,276	0	0	189,761	
28.	Nebraska	NE	L	1,233,030	1,370,032	1,273	0	2,604,335	
29.	Nevada	NV	L	514,010	221,836	44	0	735,890	
30.	New Hampshire	NH	L	635,346	640,013	2,441	0	1,277,800	
31.	New Jersey	NJ	L	4,646,887	1,354,219	4,585	0	6,005,691	
32.	New Mexico	NM	L	739,293	827	0	0	740,120	
33.	New York	NY	N	729,587	1,760	1,162	0	732,509	
34.	North Carolina	NC	L	2,151,358	1,225,488	2,380	0	3,379,226	
35.	North Dakota	ND	L	81,576	46,252	0	0	127,828	
36.	Ohio	OH	L	4,071,584	1,683,803	3,079	0	5,758,466	
37.	Oklahoma	OK	L	669,808	117,956	0	0	787,764	
38.	Oregon	OR	L	404,357	1,669,699	314	0	2,074,370	
39.	Pennsylvania	PA	L	6,144,494	1,607,651	4,963	0	7,757,108	
40.	Rhode Island	RI	L	172,925	524,023	950	0	697,898	
41.	South Carolina	SC	L	564,974	29,660	935	0	595,569	
42.	South Dakota	SD	L	124,868	584,061	0	0	708,929	
43.	Tennessee	TN	L	621,007	119,283	463	0	740,753	
44.	Texas	TX	L	8,840,699	2,183,279	1,252	0	11,025,230	
45.	Utah	UT	L	528,096	1,511,480	178	0	2,039,754	
46.	Vermont	VT	L	301,284	352,862	0	0	654,146	
47.	Virginia	VA	L	5,188,391	1,811,810	6,706	0	7,006,907	127,443
48.	Washington	WA	L	2,351,192	2,601,761	1,185	0	4,954,138	
49.	West Virginia	WV	L	680,034	375,609	7,873	0	1,063,516	
50.	Wisconsin	WI	L	1,773,463	408,541	1,177	0	2,183,181	115,670
51.	Wyoming	WY	L	57,146	326,593	0	0	383,739	
52.	American Samoa	AS	N	707	0	0	0	707	
53.	Guam	GU	N	1,041	0	0	0	1,041	
54.	Puerto Rico	PR	N	9,578	0	0	0	9,578	
55.	U.S. Virgin Islands	VI	N					0	
56.	Northern Mariana Islands	MP	N					0	
57.	Canada	CN	N					0	
58.	Aggregate Other Aliens	OT	XXX	65,119	0	116	0	65,235	0
59.	Subtotal		(a) 49	93,879,283	46,852,678	94,731	0	140,826,692	787,103
90.	Reporting entity contributions for employee benefits plans		XXX					0	
91.	Dividends or refunds applied to purchase paid-up additions and annuities		XXX	10,485,809	9,122	0	0	10,494,931	
92.	Dividends or refunds applied to shorten endowment or premium paying period		XXX					0	
93.	Premium or annuity considerations waived under disability or other contract provisions		XXX	349,835	0	0	0	349,835	
94.	Aggregate or other amounts not allocable by State		XXX	0	0	0	0	0	0
95.	Totals (Direct Business)		XXX	104,714,927	46,861,800	94,731	0	151,671,458	787,103
96.	Plus Reinsurance Assumed		XXX					0	
97	Totals (All Business)		XXX	104,714,927	46,861,800	94,731	0	151,671,458	787,103
98.	Less Reinsurance Ceded		XXX	7,527,994	257,318	94,731	0	7,880,043	
99.	Totals (All Business) less Reinsurance Ceded		XXX	97,186,933	46,604,482	0	0	143,791,415	787,103
	DETAILS OF WRITE-INS								
5801.	Alien		XXX	65,119		116		65,235	
5802.			XXX						
5803.			XXX						
5898.	Summary of remaining write-ins for Line 58 from overflow page		XXX	0	0	0	0	0	0
5899.	Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)		XXX	65,119	0	116	0	65,235	0
9401.			XXX					0	
9402.			XXX						
9403.			XXX						
9498.	Summary of remaining write-ins for Line 94 from overflow page		XXX	0	0	0	0	0	0
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX	0	0	0	0	0	0

(L) Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) Registered - Non-domiciled RRGs; (Q) Qualified - Qualified or Accredited Reinsurer; (E) Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) None of the above - Not allowed to write business in the state.

(a) Insert the number of L responses except for Canada and Other Alien.

SCHEDULE Y
PART 1 – ORGANIZATIONAL CHART

	NAIC#	TIN#
PARENT - WESTERN-SOUTHERN MUTUAL HOLDING COMPANY, OH (NON-INSURER)		31-1732405
SUBSIDIARY - WESTERN & SOUTHERN FINANCIAL GROUP, INC., OH (NON-INSURER)		31-1732404
SUBSIDIARY - LAFAYETTE LIFE INSURANCE COMPANY, OH (INSURER)	65242	35-0457540
SUBSIDIARY - LLIA, INC., OH (NON-INSURER)		35-2123483
SUBSIDIARY - THE WESTERN AND SOUTHERN LIFE INSURANCE COMPANY, OH (INSURER)	70483	31-0487145
SUBSIDIARY - WESTERN-SOUTHERN LIFE ASSURANCE COMPANY, OH (INSURER)	92622	31-1000236
SUBSIDIARY - TOUCHSTONE SECURITIES, INC., NE (NON-INSURER)		47-6046379
SUBSIDIARY - IFS FINANCIAL SERVICES, INC., OH (NON-INSURER)		31-1328371
SUBSIDIARY - W&S BROKERAGE SERVICES, INC., OH (NON-INSURER)		31-0846576
SUBSIDIARY - COLUMBUS LIFE INSURANCE COMPANY, OH (INSURER)	99937	31-1191427
SUBSIDIARY - INTEGRITY LIFE INSURANCE COMPANY, OH (INSURER)	74780	86-0214103
SUBSIDIARY - NATIONAL INTEGRITY LIFE INSURANCE COMPANY, NY (INSURER)	75264	16-0958252
SUBSIDIARY - INSURANCE PROFILLMENT SOLUTIONS, LLC, OH (NON-INSURER)		43-2081325
SUBSIDIARY - WS OPERATING HOLDINGS, LLC, OH (NON-INSURER)		06-1804434
SUBSIDIARY - EAGLE REALTY GROUP, LLC, OH (NON-INSURER)		31-1018957
SUBSIDIARY - FORT WASHINGTON INVESTMENT ADVISORS, OH (NON-INSURER)		31-1301863

SCHEDULE Y
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0836	Western-Southern Group	00000	31-1732405				Western-Southern Mutual Holding Company	OH	UDP	Western-Southern Mutual Holding Company	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1732404				Western & Southern Financial Group, Inc	OH	NIA	Western-Southern Mutual Holding Company	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	65242	35-0457540				Lafayette Life Insurance Company	OH		Western-Southern Mutual Holding Company	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	35-2123483				LLIA Inc	OH	DS	Lafayette Life Insurance Company	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	70483	31-0487145				The Western and Southern Life Ins Co	OH	IA	Western & Southern Financial Group, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	10.140	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-0571051				Fort Washington Active Fixed Fund	OH	NIA	The Western and Southern Life Ins Co	Ownership	78.200	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1727947				Fort Washington PE Invest III LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	60.310	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-1073680				Fort Washington PE Invest VI LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	29.940	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest VI LP	Management	2.620	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1788429				Tri-State Growth Captial Fund LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	12.580	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-5542652				Tri-State Fund II Growth LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	29.990	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	The Western and Southern Life Ins Co	Ownership	15.250	WS Mutual Holding Co	
0836	Western-Southern Group	00000	52-2206041				Fort Washington PE Invest II LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	59.710	WS Mutual Holding Co	
0836	Western-Southern Group	00000	16-1648796				Fort Washington PE Invest IV LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	38.510	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-4568842				Fort Washington PE Invest V LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	36.140	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-5398098				Fort Washington PE Investors V-B, L.P.	OH	NIA	Fort Washington PE Invest V LP	Ownership	32.800	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-5398156				Fort Washington PE Investors V-VC, L.P.	OH	NIA	Fort Washington PE Invest V LP	Ownership	33.500	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest V LP	Management	2.500	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-1321348				Fort Washington PE Invest VII LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	32.420	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest VII LP	Management	1.830	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-0360272				WSL Partners LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	68.070	WS Mutual Holding Co	
0836	Western-Southern Group	00000	61-0998084				WS Lookout JV LLC	KY	NIA	The Western and Southern Life Ins Co	Ownership	50.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1427318				Northeast Cincinnati Hotel LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1498142				Dublin Hotel LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	72-1388989				Vulcan Hotel LLC	AL	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	61-1328558				Skyport Hotel LLC	KY	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0836	Western-Southern Group	00000	31-1653922				Union Centre Hotel LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1732344				Windsor Hotel LLC	CT	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-1515960				WSA Commons LLC	GA	NIA	The Western and Southern Life Ins Co	Ownership	50.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	34-1998937				Queen City Square LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	61-1454115				Cincinnati New Markets Fund LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	14.660	WS Mutual Holding Co	
0836	Western-Southern Group	00000	06-1804432				W&S Real Estate Holdings LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1449186				Carthage Senior Housing Ltd	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	36-4107014				Vinings Trace	OH	NIA	W&S Real Estate Holdings LLC	Ownership	99.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	52-2096076				Race Street Dev Ltd	OH	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	33-1058916				WSALD NPH LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	50.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	02-0593144				North Pittsburg Hotel LLC	PA	NIA	WSALD NPH LLC	Ownership	37.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-2820067				WS CEH LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	50.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-0434449				Cleveland East Hotel LLC	OH	NIA	WS CEH LLC	Ownership	37.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1303229				WS Country Place GP LLC	GA	NIA	W&S Real Estate Holdings LLC	Ownership	90.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	61-1182451				WS Airport Exchange GP LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	74.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8819502				Carmel Holdings, LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-5862349				Carmel Hotel LLC	IN	NIA	Carmel Holdings, LLC	Ownership	36.260	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-2681473				Day Hill Road Land LLC	CT	NIA	W&S Real Estate Holdings LLC	Ownership	74.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-3564950				Seventh & Culvert Garage LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-1944856				Shelbourne Holdings, LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-1554676				Shelbourne Campus Properties LLC	KY	NIA	Shelbourne Holdings, LLC	Ownership	52.920	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3167828				Prairie Lakes Holdings, LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3108420				Hearthview Praire Lake Apts LLC	IN	NIA	Prairie Lakes Holdings, LLC	Ownership	62.720	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3526448				Ridgegate Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	80-0246040				Ridgegate Commonwealth Apts LLC	CO	NIA	Ridgegate Holdings, LLC	Ownership	52.920	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3526711				YT Crossing Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3525111				GS Yorktown Apt LP	TX	NIA	YT Crossing Holdings, LLC	Ownership	57.820	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-2348581				Summerbrooke Holdings LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-1553878				Galveston Summerbrooke Apts LLC	TX	NIA	Summerbrooke Holdings LLC	Ownership	52.920	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-1594103				506 Phelps Hldings, LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-2914674				NP Cranberry Hotel Holdings, LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-2524597				Cranberry NP Hotel Company LLC	PA	NIA	NP Cranberry Hotel Holdings, LLC	Ownership	72.520	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-3507078				Galleria Investor Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-3457194				GS Multifamily Galleria LLC	TX	NIA	Galleria Investor Holdings, LLC	Ownership	57.820	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-4354663				Siena Investor Holding, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	69.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1705445				LaFrontera Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	74.250	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843577				WSLR Holdings LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	24.490	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843635				WSLR Cinti LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843645				WSLR Columbus LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843748				WSLR Birmingham	AL	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843962				WSLR Skyport LLC	KY	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843653				WSLR Dallas LLC	TX	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843814				WSLR Union LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843767				WSLR Hartford LLC	CT	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0836	Western-Southern Group	00000	27-2330466				Leroy Glen Investment LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-4291356				Sundance Lafrontera Holdings LLC	TX	NIA	The Western and Southern Life Ins Co	Ownership	72.520	WS Mutual Holding Co	
0836	Western-Southern Group	00000	35-2431972				Canal Senate Apartments LLC	IN	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1317879				Wright Exec Hotel LTD Partners	OH	NIA	The Western and Southern Life Ins Co	Ownership	60.490	WS Mutual Holding Co	
0836	Western-Southern Group	00000	34-1826874				IR Mall Associates LTD	FL	NIA	The Western and Southern Life Ins Co	Ownership	49.500	WS Mutual Holding Co	
0836	Western-Southern Group	00000	75-2808126				Centreport Partners LP	TX	NIA	The Western and Southern Life Ins Co	Ownership	25.250	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-4322006				PCE LP	GA	NIA	The Western and Southern Life Ins Co	Ownership	41.900	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-4266774				Randloph Tower Affordable Inv Fund LLC	IL	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	06-1804434				WS Operating Holdings, LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1018957				Eagle Realty Group, LLC	OH	NIA	W&S Operating Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1301863				Fort Washington Investment Advisors	OH	NIA	W&S Operating Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	43-2081325				Insurance Profillment Solutions, LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1338187				OTR Housing Associates LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1335827				OTR Transitional Housing LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	99.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	04-3226492				Boston Cap Corp Tax Credit Fund III	MA	NIA	The Western and Southern Life Ins Co	Ownership	13.340	WS Mutual Holding Co	
0836	Western-Southern Group	00000	35-2209877				Fort Washington Savings Company	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1413821				Western-Southern Agency	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-0790233				Westad Inc	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	92622	31-1000236				Western-Southern Life Assurance Co	OH	IA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-2485167				Boston Capital Afford Housing Morg Fund LLC	MA	NIA	Western-Southern Life Assurance Co	Ownership	14.360	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-2678623				Boston Cap Intermediate Term Income Fund	MA	NIA	Western-Southern Life Assurance Co	Ownership	33.300	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-4322006				PCE LP	GA	NIA	Western-Southern Life Assurance Co	Ownership	22.340	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-1024113				North Braeswood Meritage Holdings LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	03-0464760				Centerline Corporate Partners XXI LP	NY	NIA	Western-Southern Life Assurance Co	Ownership	17.320	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-0317564				Centerline Corporate Partners XXV LP	NY	NIA	Western-Southern Life Assurance Co	Ownership	11.380	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-0846576				W&S Brokerage Services, Inc	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0836	Western-Southern Group	00000	31-1328371				IFS Financial Services, Inc	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1334221				W&S Financial Group Distributors Inc	OH	NIA	IFS Financial Services, Inc	Ownership	99.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1334223				IFS Agency Services Inc	OH	NIA	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-6046379				Touchstone Securities, Inc	NE	NIA	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1394672				Touchstone Advisors Inc	OH	NIA	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	99937	31-1191427				Columbus Life Insurance Co	OH	IA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Columbus Life Insurance Co	Ownership	32.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	52-2206041				Fort Washington PE Invest II LP	OH	NIA	Columbus Life Insurance Co	Management	8.020	WS Mutual Holding Co	
0836	Western-Southern Group	00000	04-3514962				Boston Cap Corp Tax Credit Fund XVI	MA	NIA	Columbus Life Insurance Co	Ownership	37.750	WS Mutual Holding Co	
0836	Western-Southern Group	00000	23-1691523				Capital Analyst Inc	OH	NIA	Columbus Life Insurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	74780	86-0214103				Integrity Life Insurance Co	OH	IA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	75264	16-0958252				National Integrity Life Insurance Co	NY	IA	Integrity Life Insurance Co	Ownership	100.000	WS Mutual Holding Co	

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
4.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	YES
5.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO
6.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
7.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	YES

Explanation:

1.

2.

3.

5.

6.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]
   6 5 2 4 2 2 0 1 2 4 9 0 0 0 0 1

2. Medicare Part D Coverage Supplement [Document Identifier 365]
   6 5 2 4 2 2 0 1 2 3 6 5 0 0 0 0 1

3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]
   6 5 2 4 2 2 0 1 2 4 4 5 0 0 0 0 1

5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]
   6 5 2 4 2 2 0 1 2 4 4 7 0 0 0 0 1

6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]
   6 5 2 4 2 2 0 1 2 4 4 8 0 0 0 0 1

OVERFLOW PAGE FOR WRITE-INS

NONE

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	726,219	825,813
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition		
3.	Current year change in encumbrances		0
4.	Total gain (loss) on disposals		
5.	Deduct amounts received on disposals		
6.	Total foreign exchange change in book/adjusted carrying value		0
7.	Deduct current year's other than temporary impairment recognized		0
8.	Deduct current year's depreciation		99,594
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	726,219	726,219
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)	726,219	726,219

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	230,877,637	234,784,992
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	9,100,000	23,730,000
	2.2 Additional investment made after acquisition		0
3.	Capitalized deferred interest and other		0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease)		0
6.	Total gain (loss) on disposals		0
7.	Deduct amounts received on disposals	4,257,761	27,637,355
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		0
10.	Deduct current year's other than temporary impairment recognized		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)	235,719,876	230,877,637
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	235,719,876	230,877,637
14.	Deduct total nonadmitted amounts		0
15.	Statement value at end of current period (Line 13 minus Line 14)	235,719,876	230,877,637

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	22,369,030	14,207,907
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		8,180,370
	2.2 Additional investment made after acquisition		0
3.	Capitalized deferred interest and other		0
4.	Accrual of discount	1,220	6,734
5.	Unrealized valuation increase (decrease)		0
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals		
8.	Deduct amortization of premium and depreciation	9,298	25,981
9.	Total foreign exchange change in book/adjusted carrying value		0
10.	Deduct current year's other than temporary impairment recognized		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	22,360,952	22,369,030
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	22,360,952	22,369,030

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	2,305,503,947	1,955,113,439
2.	Cost of bonds and stocks acquired	157,768,267	572,502,712
3.	Accrual of discount	1,546,986	5,181,635
4.	Unrealized valuation increase (decrease)	3,457,585	(268,806)
5.	Total gain (loss) on disposals	767,280	4,553,806
6.	Deduct consideration for bonds and stocks disposed of	66,262,402	228,261,007
7.	Deduct amortization of premium	806,927	2,273,358
8.	Total foreign exchange change in book/adjusted carrying value		0
9.	Deduct current year's other than temporary impairment recognized		1,044,473
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	2,401,974,736	2,305,503,947
11.	Deduct total nonadmitted amounts	305,323	0
12.	Statement value at end of current period (Line 10 minus Line 11)	2,401,669,413	2,305,503,947

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by Rating Class

	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a)	1,394,981,830	277,873,499	208,705,128	17,025,274	1,481,175,475			1,394,981,830
2. Class 2 (a)	803,699,273	303,357,063	301,092,612	(12,317,118)	793,646,606			803,699,273
3. Class 3 (a)	56,785,349	2,149,975	5,276,582	469,289	54,128,031			56,785,349
4. Class 4 (a)	37,810,497	6,632,589	2,315,818	(8,432,264)	33,695,004			37,810,497
5. Class 5 (a)	1,909,130		420,593	4,040,237	5,528,774			1,909,130
6. Class 6 (a)	3,264,300				3,264,300			3,264,300
7. Total Bonds	2,298,450,379	590,013,126	517,810,733	785,418	2,371,438,190	0	0	2,298,450,379
PREFERRED STOCK								
8. Class 1	0				0			
9. Class 2	0				0			
10. Class 3	0				0			
11. Class 4	0	8,020		(6,864)	1,156			
12. Class 5	0				0			
13. Class 6	0				0			
14. Total Preferred Stock	0	8,020	0	(6,864)	1,156	0	0	0
15. Total Bonds and Preferred Stock	2,298,450,379	590,021,146	517,810,733	778,554	2,371,439,346	0	0	2,298,450,379

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 16,652,028 ; NAIC 2 $; NAIC 3 $;
NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	14,652,093	XXX	14,652,093	1,835	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	39,473,383	29,010,031
2.	Cost of short-term investments acquired	156,885,396	393,323,289
3.	Accrual of discount		0
4.	Unrealized valuation increase (decrease)		0
5.	Total gain (loss) on disposals		0
6.	Deduct consideration received on disposals	181,706,686	382,859,937
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)	14,652,093	39,473,383
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	14,652,093	39,473,383

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)	7,933,283
2.	Cost Paid/(Consideration Received) on additions	2,480,690
3.	Unrealized Valuation increase/(decrease)	8,231,372
4.	Total gain (loss) on termination recognized	(807,659)
5.	Considerations received/(paid) on terminations	1,904,615
6.	Amortization	
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
8.	Total foreign exchange change in Book/Adjusted Carrying Value	
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	15,933,071
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	15,933,071

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1. Book/Adjusted carrying value, December 31 of prior year
2. Net cash deposits (Section 1, Broker Name/Net Cash Deposits Footnote)

3.1 Change in variation margin on open contracts

3.2 Add:

Change in adjustment to basis of hedged item

3.21 Section 1, Column 17, current year to date minus

3.22 Section 1, Column 17, prior year

Change in amount recognized

3.23 Section 1, Column 16, current year to date minus

3.24 Section 1, Column 16, prior year

3.3 Subtotal (Line 3.1 minus Line 3.2)

4.1 Variation margin on terminated contracts during the year

4.2 Less:

4.21 Amount used to adjust basis of hedged item

4.22 Amount recognized

4.3 Subtotal (Line 4.1 minus Line 4.2)

5. Dispositions gains (losses) on contracts terminated in prior year:

5.1 Recognized

5.2 Used to adjust basis of hedged items

6. Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)
7. Deduct total nonadmitted amounts
8. Statement value at end of current period (Line 6 minus Line 7)

NONE

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

NONE

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

NONE

SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	15,933,070	
2.	Part B, Section 1, Column 14		
3.	Total (Line 1 plus Line 2)		15,933,070
4.	Part D, Column 5	56,435,779	
5.	Part D, Column 6	(40,502,709)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	15,933,070	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		15,933,070
10.	Part D, Column 8	56,435,779	
11.	Part D, Column 9	(40,502,709)	
12	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	0	
14.	Part B, Section 1, Column 19		
15.	Part D, Column 11	0	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	0	
2.	Cost of cash equivalents acquired	279,522,015	
3.	Accrual of discount		
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	5,408	
6.	Deduct consideration received on disposals	277,527,486	
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,999,937	0
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	1,999,937	0

Schedule A - Part 2 - Real Estate Acquired and Additions Made

NONE

Schedule A - Part 3 - Real Estate Disposed

NONE

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
LL-1201	Glenview	IL		01/10/2012	5.150	9,100,000	0	13,000,000
0599999. Mortgages in good standing - Commercial mortgages-all other						9,100,000	0	13,000,000
0899999. Total Mortgages in good standing						9,100,000	0	13,000,000
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						9,100,000	0	13,000,000

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
LL-8014	Shawnee	OK		06/06/1991	01/01/2012	14,831	0	0	0	0	0	0	14,831	14,831	0	0	0
LL-8103	San Diego	CA		01/31/1996	01/06/2012	12,836	0	0	0	0	0	0	12,836	12,836	0	0	0
LL-8105	Centerville	UT		06/30/1997	03/27/2012	856,505	0	0	0	0	0	0	825,753	825,753	0	0	0
0199999. Mortgages closed by repayment						884,172	0	0	0	0	0	0	853,420	853,420	0	0	0
LL-0201	Ft. Wayne	IN		08/30/2002		1,690,408	0	0	0	0	0	0	0	38,355	0	0	0
LL-0202	Ft. Wayne	IN		07/17/2002		2,510,035	0	0	0	0	0	0	0	89,766	0	0	0
LL-0204	Cumberland	IN		03/06/2003		537,164	0	0	0	0	0	0	0	8,090	0	0	0
LL-0205	Indianapolis	IN		11/12/2002		712,322	0	0	0	0	0	0	0	10,856	0	0	0
LL-0206	Grandville	MI		11/26/2002		770,117	0	0	0	0	0	0	0	11,561	0	0	0
LL-0207	Castle Rock	CO		03/07/2003		1,867,848	0	0	0	0	0	0	0	16,360	0	0	0
LL-0208	Chattanooga	TN		01/28/2003		696,196	0	0	0	0	0	0	0	28,776	0	0	0
LL-0301	Ft. Wayne	IN		10/14/2003		2,256,819	0	0	0	0	0	0	0	39,457	0	0	0
LL-0302	West Lafayette	IN		06/18/2003		1,682,812	0	0	0	0	0	0	0	14,940	0	0	0
LL-0303	Winter Park	FL		06/30/2003		1,673,819	0	0	0	0	0	0	0	14,484	0	0	0
LL-0305	Anderson	IN		08/14/2003		1,722,518	0	0	0	0	0	0	0	52,690	0	0	0
LL-0306	Lakewood	CO		06/20/2003		2,529,889	0	0	0	0	0	0	0	22,041	0	0	0
LL-0310	Moreno Valley	CA		12/04/2003		2,235,574	0	0	0	0	0	0	0	30,974	0	0	0
LL-0311	Indianapolis	IN		12/29/2003		587,234	0	0	0	0	0	0	0	2,936	0	0	0
LL-0312	Temecula	CA		02/05/2004		751,887	0	0	0	0	0	0	0	10,218	0	0	0
LL-0402	Albuquerque	NM		11/03/2004		847,138	0	0	0	0	0	0	0	11,044	0	0	0
LL-0403	Castle Rock	CO		07/26/2004		1,681,956	0	0	0	0	0	0	0	13,496	0	0	0
LL-0404	Plainfield	IN		07/14/2004		990,024	0	0	0	0	0	0	0	13,436	0	0	0
LL-0407	Columbus	OH		06/30/2004		495,366	0	0	0	0	0	0	0	8,594	0	0	0
LL-0411	West Lafayette	IN		02/22/2005		3,663,611	0	0	0	0	0	0	0	47,356	0	0	0

STATEMENT AS OF MARCH 31, 2012 OF THE Lafayette Life Insurance Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment							14	15	16	17	18
	2	3					8	9	10	11	12	13						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
LL-0412	Chicago	IL		12/27/2004		1,881,061	0	0	0	0	0	0	0	14,865	0	0	0
LL-0413	Castle Rock	CO		09/29/2005		1,117,708	0	0	0	0	0	0	0	8,074	0	0	0
LL-0501	Wilmington	OH		05/12/2005		827,528	0	0	0	0	0	0	0	53,984	0	0	0
LL-0503	West Chester	OH		04/12/2005		982,065	0	0	0	0	0	0	0	12,285	0	0	0
LL-0505	Longmont	CO		06/29/2005		1,002,356	0	0	0	0	0	0	0	17,010	0	0	0
LL-0506	Colorado Springs	CO		06/29/2005		2,905,086	0	0	0	0	0	0	0	22,042	0	0	0
LL-0507	Long Beach	CA		08/31/2005		1,771,722	0	0	0	0	0	0	0	39,527	0	0	0
LL-0508	Castle Rock	CO		12/01/2005		2,322,830	0	0	0	0	0	0	0	16,656	0	0	0
LL-0509	Round Rock	TX		11/09/2005		1,107,840	0	0	0	0	0	0	0	10,786	0	0	0
LL-0510	Round Rock	TX		10/11/2005		414,869	0	0	0	0	0	0	0	9,037	0	0	0
LL-0511	Tampa	FL		08/03/2005		2,669,458	0	0	0	0	0	0	0	19,978	0	0	0
LL-0513	Springfield	OH		12/06/2005		1,919,355	0	0	0	0	0	0	0	16,609	0	0	0
LL-0514	Huntsville	AL		11/15/2005		612,396	0	0	0	0	0	0	0	4,374	0	0	0
LL-0515	St. Paul	MN		07/17/2006		1,705,217	0	0	0	0	0	0	0	32,811	0	0	0
LL-0516	Louisville	KY		01/03/2006		915,959	0	0	0	0	0	0	0	19,302	0	0	0
LL-0517	Nashville	TN		06/26/2006		668,708	0	0	0	0	0	0	0	5,729	0	0	0
LL-0518	Draper	UT		10/24/2006		2,872,315	0	0	0	0	0	0	0	18,603	0	0	0
LL-0519	Arvada	CO		03/15/2006		971,468	0	0	0	0	0	0	0	10,697	0	0	0
LL-0603	South Bend	IN		05/31/2006		2,407,120	0	0	0	0	0	0	0	26,433	0	0	0
LL-0604	Indianapolis	IN		05/18/2006		2,839,306	0	0	0	0	0	0	0	37,059	0	0	0
LL-0607	Centennial	CO		09/27/2006		1,129,653	0	0	0	0	0	0	0	7,052	0	0	0
LL-0608	Sun City	FL		09/22/2006		720,582	0	0	0	0	0	0	0	5,952	0	0	0
LL-0609	Dallas	TX		12/28/2006		1,828,224	0	0	0	0	0	0	0	10,203	0	0	0
LL-0610	Greenfield	IN		10/12/2006		1,738,793	0	0	0	0	0	0	0	17,282	0	0	0
LL-0611	Lima East	OH		02/28/2007		1,348,491	0	0	0	0	0	0	0	30,513	0	0	0
LL-0612	Plymouth	MN		12/01/2006		1,183,602	0	0	0	0	0	0	0	21,086	0	0	0
LL-0613	Middletown	OH		12/06/2006		734,433	0	0	0	0	0	0	0	12,936	0	0	0
LL-0614	Lafayette	IN		10/06/2006		587,453	0	0	0	0	0	0	0	3,640	0	0	0
LL-0616	Powell	OH		12/07/2006		940,409	0	0	0	0	0	0	0	9,489	0	0	0
LL-0617	Harrisburg	PA		12/08/2006		1,298,965	0	0	0	0	0	0	0	13,241	0	0	0
LL-0618	Golden	CO		02/14/2007		1,908,348	0	0	0	0	0	0	0	11,759	0	0	0
LL-0619	Brownsburg	IN		01/18/2007		1,027,863	0	0	0	0	0	0	0	10,363	0	0	0
LL-0701	Carmel	IN		04/11/2007		4,878,735	0	0	0	0	0	0	0	21,428	0	0	0
LL-0702	Vandalia	OH		05/01/2007		1,621,643	0	0	0	0	0	0	0	27,748	0	0	0
LL-0703	Colorado Springs	CO		09/27/2007		1,233,673	0	0	0	0	0	0	0	8,560	0	0	0
LL-0704	Indianapolis	IN		08/02/2007		2,563,559	0	0	0	0	0	0	0	15,633	0	0	0
LL-0705	Carmel	IN		05/30/2007		649,657	0	0	0	0	0	0	0	6,407	0	0	0
LL-0706	Champaign	IL		07/10/2007		3,276,940	0	0	0	0	0	0	0	18,091	0	0	0
LL-0707	Indianapolis	IN		08/21/2007		999,696	0	0	0	0	0	0	0	7,731	0	0	0
LL-0708	Roseville	MI		08/13/2007		668,790	0	0	0	0	0	0	0	15,347	0	0	0
LL-0709	Indianapolis	IN		08/01/2007		528,521	0	0	0	0	0	0	0	6,411	0	0	0
LL-0710	Concord	NC		03/12/2008		2,762,202	0	0	0	0	0	0	0	41,550	0	0	0
LL-0712	Houston	TX		11/29/2007		1,431,398	0	0	0	0	0	0	0	22,711	0	0	0
LL-0713	Bloomington	IN		02/07/2008		6,241,506	0	0	0	0	0	0	0	56,097	0	0	0
LL-0714	Vandalia	OH		02/14/2008		1,741,407	0	0	0	0	0	0	0	26,993	0	0	0
LL-0715	Colfax	NC		06/19/2008		3,129,694	0	0	0	0	0	0	0	46,637	0	0	0
LL-0801	Aurora	CO		08/15/2008		3,749,281	0	0	0	0	0	0	0	13,925	0	0	0
LL-0802	Indianapolis	IN		05/20/2008		1,131,125	0	0	0	0	0	0	0	6,551	0	0	0
LL-0804	Indianapolis	IN		04/23/2008		2,452,674	0	0	0	0	0	0	0	28,167	0	0	0
LL-0805	Nicholasville	KY		06/25/2008		879,283	0	0	0	0	0	0	0	6,628	0	0	0
LL-0806	Kissimmee	FL		05/23/2008		1,841,363	0	0	0	0	0	0	0	11,513	0	0	0
LL-0807	Springfield	IL		11/25/2008		3,794,212	0	0	0	0	0	0	0	19,084	0	0	0
LL-0808	Plainfield	IN		08/18/2008		1,219,673	0	0	0	0	0	0	0	36,777	0	0	0
LL-0809	Indianapolis	IN		08/11/2008		2,335,875	0	0	0	0	0	0	0	16,050	0	0	0
LL-0810	Centennial	CO		12/05/2008		1,899,539	0	0	0	0	0	0	0	9,549	0	0	0
LL-0811	San Antonio	TX		10/10/2008		1,370,061	0	0	0	0	0	0	0	18,280	0	0	0
LL-0812	Gastonia	NC		11/17/2008		459,806	0	0	0	0	0	0	0	3,719	0	0	0
LL-0813	Simpsonville	SC		01/22/2009		1,143,440	0	0	0	0	0	0	0	15,302	0	0	0
LL-0901	Charleston	SC		11/19/2009		2,403,046	0	0	0	0	0	0	0	13,165	0	0	0
LL-0902	Beckley	WV		03/08/2010		1,080,184	0	0	0	0	0	0	0	10,306	0	0	0
LL-0903	Simpsonville	SC		11/25/2009		3,655,324	0	0	0	0	0	0	0	26,212	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
LL-0904	Indianapolis	IN		11/10/2009		2,077,518	0	0	0	0	0	0	0	36,712	0	0	0
LL-0905	Memphis	TN		07/29/2009		1,790,516	0	0	0	0	0	0	0	21,793	0	0	0
LL-0906	Conroe	TX		08/28/2009		1,416,235	0	0	0	0	0	0	0	9,857	0	0	0
LL-0907	Orlando	FL		09/03/2009		678,710	0	0	0	0	0	0	0	7,007	0	0	0
LL-0908	Houston	TX		10/01/2009		3,156,666	0	0	0	0	0	0	0	18,567	0	0	0
LL-0909	Leesburg	FL		12/10/2009		1,192,476	0	0	0	0	0	0	0	11,632	0	0	0
LL-0910	Minneola	FL		12/10/2009		1,122,330	0	0	0	0	0	0	0	10,947	0	0	0
LL-0911	Beavercreek	OH		02/01/2010		1,910,155	0	0	0	0	0	0	0	13,167	0	0	0
LL-0912	Beavercreek	OH		02/01/2010		2,148,821	0	0	0	0	0	0	0	22,183	0	0	0
LL-0913	Simpsonville	SC		12/28/2010		3,204,558	0	0	0	0	0	0	0	12,906	0	0	0
LL-1002	Ashland	KY		06/30/2010		1,554,431	0	0	0	0	0	0	0	17,813	0	0	0
LL-1003	Independence	MO		08/12/2010		4,795,001	0	0	0	0	0	0	0	55,523	0	0	0
LL-1004	Lansing	MI		06/08/2010		3,446,632	0	0	0	0	0	0	0	23,049	0	0	0
LL-1005	Keizer	OR		07/30/2010		1,653,643	0	0	0	0	0	0	0	9,904	0	0	0
LL-1006	Oklahoma City	OK		11/09/2010		2,084,955	0	0	0	0	0	0	0	23,409	0	0	0
LL-1007	Waxahachie	TX		02/14/2011		4,679,317	0	0	0	0	0	0	0	15,666	0	0	0
LL-1009	Arlington	TX		02/09/2011		2,894,955	0	0	0	0	0	0	0	13,939	0	0	0
LL-1010	Norton Shores	MI		04/14/2011		2,133,267	0	0	0	0	0	0	0	29,813	0	0	0
LL-1101	Miamisburg	OH		04/05/2011		3,364,299	0	0	0	0	0	0	0	37,624	0	0	0
LL-1102	Evendale	OH		03/29/2011		1,178,238	0	0	0	0	0	0	0	8,378	0	0	0
LL-1103	McDonough	GA		11/10/2011		2,362,350	0	0	0	0	0	0	0	8,022	0	0	0
LL-1104	Cooper City	FL		12/02/2011		5,600,000	0	0	0	0	0	0	0	17,750	0	0	0
LL-1105	Norton Shores	MI		12/23/2011		1,200,000	0	0	0	0	0	0	0	17,140	0	0	0
LL-1201	Glenview	IL		01/10/2012		0	0	0	0	0	0	0	0	29,948	0	0	0
LL-7982	Smyrna	GA		10/25/1990		359,719	0	0	0	0	0	0	0	19,937	0	0	0
LL-8059	Port Saint Lucie	FL		05/25/1994		329,845	0	0	0	0	0	0	0	20,764	0	0	0
LL-8068	Lexington	MN		09/30/1994		358,343	0	0	0	0	0	0	0	19,359	0	0	0
LL-8069	Thornton	CO		10/25/1994		393,206	0	0	0	0	0	0	0	29,925	0	0	0
LL-8075	Pineville	NC		03/15/1995		885,271	0	0	0	0	0	0	0	58,856	0	0	0
LL-8081	San Antonio	TX		08/16/1995		495,949	0	0	0	0	0	0	0	19,645	0	0	0
LL-8085	Port Orange	FL		09/03/1996		1,121,942	0	0	0	0	0	0	0	48,767	0	0	0
LL-8086	Kennebunk	ME		05/15/1996		698,174	0	0	0	0	0	0	0	33,116	0	0	0
LL-8095	Geneva	IL		07/12/1996		372,549	0	0	0	0	0	0	0	17,002	0	0	0
LL-8098	Conway	SC		06/29/1997		1,514,521	0	0	0	0	0	0	0	53,796	0	0	0
LL-8100	El Paso	TX		07/25/1996		688,746	0	0	0	0	0	0	0	20,764	0	0	0
LL-8104	Gray	ME		02/28/1997		429,140	0	0	0	0	0	0	0	16,621	0	0	0
LL-8105	Centerville	UT		06/30/1997		856,505	0	0	0	0	0	0	0	30,751	0	0	0
LL-8109	Indianapolis	IN		05/30/1997		46,121	0	0	0	0	0	0	0	22,812	0	0	0
LL-8110	Lehigh Acres	FL		07/16/1998		1,637,958	0	0	0	0	0	0	0	32,626	0	0	0
LL-8111	Duncanville	TX		10/22/1997		801,635	0	0	0	0	0	0	0	26,369	0	0	0
LL-8112	Missouri City	TX		06/09/1997		602,623	0	0	0	0	0	0	0	27,345	0	0	0
LL-8113	Omaha	NE		08/28/1997		831,355	0	0	0	0	0	0	0	28,355	0	0	0
LL-8115	Pawleys Island	SC		11/24/1997		781,015	0	0	0	0	0	0	0	25,237	0	0	0
LL-8116	Ft. Wayne	IN		05/28/1998		1,383,054	0	0	0	0	0	0	0	41,281	0	0	0
LL-8117	Toledo	OH		02/11/1998		1,511,678	0	0	0	0	0	0	0	23,745	0	0	0
LL-8119	Van Wert	OH		10/21/1997		410,775	0	0	0	0	0	0	0	15,417	0	0	0
LL-8120	El Paso	TX		10/10/1997		63,597	0	0	0	0	0	0	0	16,836	0	0	0
LL-8121	Atlanta	GA		11/17/1997		84,679	0	0	0	0	0	0	0	20,502	0	0	0
LL-8123	Selma	CA		12/30/1997		1,322,882	0	0	0	0	0	0	0	49,648	0	0	0
LL-8125	Red Oak	TX		12/19/1997		644,930	0	0	0	0	0	0	0	23,487	0	0	0
LL-8129	Powder Springs	GA		01/30/1998		505,273	0	0	0	0	0	0	0	17,228	0	0	0
LL-8132	Williamstown	NJ		01/20/1999		363,252	0	0	0	0	0	0	0	11,747	0	0	0
LL-8135	Suwanee	GA		03/31/1998		817,301	0	0	0	0	0	0	0	28,137	0	0	0
LL-8136	Kingman	AZ		03/06/1998		407,504	0	0	0	0	0	0	0	22,549	0	0	0
LL-8138	Boulder	CO		05/21/1998		178,070	0	0	0	0	0	0	0	28,437	0	0	0
LL-8146	Oakland Park	FL		01/15/1999		1,146,981	0	0	0	0	0	0	0	37,386	0	0	0
LL-8147	Cartersville	GA		07/01/1999		304,475	0	0	0	0	0	0	0	30,269	0	0	0
LL-8149	Irvine	CA		06/21/1999		238,059	0	0	0	0	0	0	0	21,144	0	0	0
LL-8150	Newport Beach	CA		06/08/1999		1,553,788	0	0	0	0	0	0	0	38,618	0	0	0
LL-8151	Lakewood	CO		07/30/1999		432,242	0	0	0	0	0	0	0	10,623	0	0	0
LL-8154	Omaha	NE		08/10/1999		2,345,061	0	0	0	0	0	0	0	61,491	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
LL-8156	Greenwood	IN		09/29/1999		821,765	0	0	0	0	0	0	0	19,073	0	0	0
LL-8157	Torrance	CA		10/27/1999		378,236	0	0	0	0	0	0	0	28,935	0	0	0
LL-8158	Naples	ME		06/12/2000		504,163	0	0	0	0	0	0	0	10,153	0	0	0
LL-8161	Cotuit	MA		07/10/2001		374,589	0	0	0	0	0	0	0	6,404	0	0	0
LL-8163	San Diego	CA		01/17/2001		1,053,545	0	0	0	0	0	0	0	53,827	0	0	0
LL-8165	Taos	NM		12/18/2000		978,094	0	0	0	0	0	0	0	18,295	0	0	0
LL-8169	Villa Rica	GA		04/20/2001		1,535,642	0	0	0	0	0	0	0	74,253	0	0	0
LL-8173	Albuquerque	NM		10/26/2001		4,531,683	0	0	0	0	0	0	0	41,639	0	0	0
LL-8175	San Antonio	TX		12/12/2001		702,737	0	0	0	0	0	0	0	37,044	0	0	0
0299999. Mortgages with partial repayments						230,849,972	0	0	0	0	0	0	0	3,404,343	0	0	0
0599999 - Totals						231,734,144	0	0	0	0	0	0	853,420	4,257,763	0	0	0

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired

NONE

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid

NONE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

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	10 NAIC Designation or Market Indicator (a)
36176F-Z5-0	G2 POOL # 765164 4.607% 10/20/61		03/01/2012	Interest Capitalization		43,181	43,181	0	1
36230U-YF-0	G2 4.676% 09/01/46		03/01/2012	Interest Capitalization		7,869	7,869	0	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		03/01/2012	Interest Capitalization		17,474	17,474	0	1
0599999. Subtotal - Bonds - U.S. Governments						68,524	68,524	0	XXX
10620N-BT-4	BRAZOS STUDENT LOAN 1.741% Perpet.		02/23/2012	SEAPORT GROUP LLC		16,812,500	20,000,000	13,603	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						16,812,500	20,000,000	13,603	XXX
02666Q-K7-7	AMERICAN HONDA FINANCE 2.125% 02/28/17		02/21/2012	J P MORGAN SEC FIXED INC		4,999,750	5,000,000	0	1FE
03523T-AN-8	ANHEUSER-BUSCH 5.375% 01/15/20		03/27/2012	Various		9,544,151	8,120,000	59,015	1FE
03523T-AV-0	ANHEUSER-BUSCH 5.000% 04/15/20		01/17/2012	BARCLAYS		6,436,811	5,615,000	74,087	1FE
04939M-AE-9	ATLAS PIPELINE PARTNERS 8.750% 06/15/18		03/06/2012	Tax Free Exchange		100,201	97,000	1,910	4FE
05329W-AK-8	AUTONATION, INC 5.500% 02/01/20		01/27/2012	BANK of AMERICA SEC		128,000	128,000	0	3FE
06846N-AD-6	BILL BARRETT CORP 7.000% 10/15/22		03/05/2012	J P MORGAN SEC HI-YIELD		163,000	163,000	0	4FE
126191-AA-3	COMM 2012-9W57 A 2.365% 02/10/29		02/15/2012	DEUTSCHE BANK		2,019,992	2,000,000	3,284	1FE
126192-AC-7	COMM 2012-LC4 A3 3.069% 12/10/44		03/01/2012	DEUTSCHE BANK		2,019,951	2,000,000	3,240	1FE
17121E-AD-9	CHRYSLER GP/CG 8.250% 06/15/21		02/02/2012	Tax Free Exchange		159,000	159,000	1,713	4FE
18451Q-AE-8	CLEAR CHANNEL WORLDWIDE 7.625% 03/15/20		02/29/2012	GOLDMAN SACHS		13,000	13,000	0	4FE
18451Q-AF-5	CLEAR CHANNEL WORLDWIDE 7.625% 03/15/20		02/29/2012	GOLDMAN SACHS		81,000	81,000	0	4FE
25459H-BC-8	DIRECTV HLDS/FN 2.400% 03/15/17		03/05/2012	BANK of AMERICA SEC		3,995,840	4,000,000	0	2FE
29379V-AW-3	ENTERPRISE PRODUCTS OPER 4.850% 08/15/42		02/09/2012	NOMURA SECURITIES INTERNATIONA		2,960,010	3,000,000	0	2FE
31620M-AG-1	FIDELITY NATIONAL INFORM 5.000% 03/15/22		03/05/2012	BANK of AMERICA SEC		166,000	166,000	0	3FE
340711-AQ-3	FLORIDA GAS TRANSMISSION 7.900% 05/15/19		02/17/2012	WELLS FARGO		3,538,190	2,850,000	61,291	2FE
37048@-AB-0	GENERAL PARTS INTERNATIONAL 8.480% 11/01/16		03/16/2012	Taxable Exchange		1,000,000	1,000,000	27,633	3Z
37185L-AC-6	GENESIS ENERGY 7.875% 12/15/18		01/27/2012	DEUTSCHE BANK		15,150	15,000	151	4FE
382550-BA-8	GOODYEAR TIRE & RUBBER 8.750% 08/15/20		02/23/2012	BB&T CAPITAL MARKETS		3,308	3,000	9	4FE
466247-SE-4	JPMMT 2005-A5 1A2 4.999% 08/25/35		01/31/2012	JEFFERIES & CO		4,485,125	5,300,000	1,488	2AM
47759Y-AA-7	JMC STEEL GROUP 8.250% 03/15/18		02/07/2012	CREDIT SUISSE FIRST BOSTON		157,875	150,000	4,984	4FE
532716-AU-1	LIMITED BRANDS INC 5.625% 02/15/22		02/02/2012	BANK of AMERICA SEC		83,000	83,000	0	3FE
543218-AA-9	LONGVIEW FIBRE 8.000% 06/01/16		01/18/2012	PRINCERIDGE GROUP LLC		211,838	205,000	1,902	4FE
55342U-AD-6	MPT OPER PARTNERS 6.375% 02/15/22		02/03/2012	J P MORGAN SEC HI-YIELD		299,000	299,000	0	3FE
585055-AS-5	MEDTRONIC INC 4.450% 03/15/20		03/20/2012	US BANCORP		2,382,574	2,132,000	2,108	1FE
59565A-AB-6	MIDCONTINENT EXPRESS PIP 6.700% 09/15/19		03/14/2012	MORGAN STANLEY FIXED INC		372,009	368,000	3,647	2FE
631005-BB-0	NARRAGANSETT ELECTRIC 4.534% 03/15/20		02/14/2012	RBS GREENWICH CAPITAL		3,054,380	2,800,000	53,602	1FE
637432-MQ-5	NATIONAL RURAL UTILITY 3.050% 02/15/22		02/08/2012	Various		6,002,290	6,000,000	2,796	1FE
704549-AJ-3	PEABODY ENERGY CORP 6.000% 11/15/18		01/20/2012	BARCLAYS		26,975	26,000	303	3FE
718546-AF-1	PHILLIPS 66 5.875% 05/01/42		03/07/2012	RBS GREENWICH CAPITAL		2,999,160	3,000,000	0	2FE
737446-AA-2	POST HOLDINGS INC 7.375% 02/15/22		01/27/2012	BARCLAYS		68,000	68,000	0	4FE
785583-AF-2	SABINE PASS LNG LP 7.500% 11/30/16		02/07/2012	GLEACHER & CO SEC INC		18,990	18,000	263	4FE
78573A-AC-4	SABMILLER HOLDINGS INC 4.950% 01/15/42		01/10/2012	BARCLAYS		1,986,700	2,000,000	0	2FE
81760N-AL-3	SERVICEMASTER COMPANY 8.000% 02/15/20		02/06/2012	Various		68,844	68,000	0	4FE
828807-CD-7	SIMON PROPERTY GROUP INC 5.650% 02/01/20		01/30/2012	Various		8,200,960	7,000,000	55,401	1FE
89233P-5S-1	TOYOTA MOTOR CREDIT CORP 2.050% 01/12/17		01/09/2012	CITIGROUP GLOBAL MKTS		4,991,750	5,000,000	0	1FE
89233P-5W-2	TOYOTA MOTOR CREDIT CORP CORPFLOAT 0.759% 01/24/13		01/18/2012	TOYOTA FINANCIAL SERVICES		800,000	800,000	0	1FE
90321N-AA-0	UR FINANCING ESCROW CORP 5.750% 07/15/18		02/24/2012	MORGAN STANLEY HI-YLD		27,000	27,000	0	3FE
90321N-AB-8	UR FINANCING ESCROW CORP 7.375% 05/15/20		02/24/2012	Various		133,900	130,000	0	4FE
90321N-AC-6	UR FINANCING ESCROW CORP 7.625% 04/15/22		02/24/2012	Various		191,820	188,000	0	4FE
92276M-AX-3	VENTAS REALTY LP/CAP CRP 4.250% 03/01/22		02/01/2012	BANK of AMERICA SEC		1,984,280	2,000,000	0	2FE
92552V-AD-2	VIASAT INC 6.875% 06/15/20		02/22/2012	J P MORGAN SEC HI-YIELD		97,000	97,000	0	4FE
92839U-AF-4	VISTEON CORP 6.750% 04/15/19		01/27/2012	Tax Free Exchange		450,000	450,000	8,606	4FE
92928Q-AB-4	WEA FINANCE LLC 4.625% 05/10/21		03/26/2012	MORGAN STANLEY FIXED INC		10,239,547	9,895,000	140,729	1FE
92933W-AB-4	WEA FINANCE/WT FIN AUST 6.750% 09/02/19		02/09/2012	Various		8,344,740	7,000,000	210,000	1FE
067901-AJ-7	BARRICK GOLD CORP 3.850% 04/01/22	A	03/29/2012	J P MORGAN SEC FIXED INC		1,998,860	2,000,000	0	1FE
87971K-AJ-6	TEMBEC INDUSTRIES INC 11.250% 12/15/18	A	02/17/2012	BANK of AMERICA SEC		29,540	28,000	595	4FE
92658T-AP-3	VIDEOTRON LTD 5.000% 07/15/22	A	02/29/2012	BANK of AMERICA SEC		420,000	420,000	0	3FE
05541V-AE-6	BG ENERGY CAPITAL PLC 4.000% 10/15/21	F	03/01/2012	FTN FINANCIAL SECURITIES		2,152,320	2,000,000	32,000	1FE
256853-AB-8	DOLPHIN ENERGY LTD 5.500% 12/15/21	F	02/07/2012	RBS GREENWICH CAPITAL		1,000,000	1,000,000	0	1FE
30251G-AN-7	FMG RESOURCES AUG 2006 6.875% 04/01/22	F	03/14/2012	J P MORGAN SEC HI-YIELD		185,000	185,000	0	3FE
500472-AF-2	PHILIPS ELECTRONICS NV 3.750% 03/15/22	F	03/05/2012	DEUTSCHE BANK		2,986,350	3,000,000	0	1FE
767201-AQ-9	RIO TINTO FIN USA LTD 3.750% 09/20/21	F	02/28/2012	CREDIT SUISSE FIRST BOSTON		5,351,800	5,000,000	84,896	1FE
80685Q-AA-4	SCHLUMBERGER OILFIELD UK 4.200% 01/15/21	F	02/02/2012	Various		7,187,812	6,480,000	16,343	1FE
89152U-AD-4	TOTAL CAPITAL SA 4.450% 06/24/20	F	03/01/2012	SOCIETE GENERALE		11,413,700	10,000,000	89,000	1FE
89153V-AA-7	TOTAL CAPITAL INTL SA 1.500% 02/17/17	F	02/14/2012	CREDIT SUISSE FIRST BOSTON		4,978,200	5,000,000	0	1FE
G7219*-AF-2	PREMIER OIL PLC PP 5.290% 03/15/22	F	03/02/2012	PRIVATE PLACEMENT		2,000,000	2,000,000	0	2Z
N7660#-AM-9	SHV NEDERLAND BV PP 4.420% 03/28/22	F	03/23/2012	PRIVATE PLACEMENT		2,000,000	2,000,000	0	2FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

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	10 NAIC Designation or Market Indicator (a)
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						136,724,693	128,627,000	940,996	XXX
8399997. Total - Bonds - Part 3						153,605,717	148,695,524	954,599	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						153,605,717	148,695,524	954,599	XXX
685691-50-3	ORCHARD SUPPLY HARWARE CORP		01/03/2012	Spin Off	553.000	8,020	0.00	0	P4UZ
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						8,020	XXX	0	XXX
8999997. Total - Preferred Stocks - Part 3						8,020	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						8,020	XXX	0	XXX
31337#-10-5	FHLB CINCINNATI		01/01/2012	Tax Free Exchange	40,768.000	4,076,800		0	A
685691-40-4	ORCHARD SUPPLY HARWARE CORP		01/03/2012	Spin Off	553.000	8,192		0	L
F9062J-17-3	TECHNICOLOR SA	R	01/01/2012	Conversion	26,444.000	69,539		0	L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						4,154,531	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						4,154,531	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						4,154,531	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						4,162,551	XXX	0	XXX
9999999 - Totals						157,768,268	XXX	954,599	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 0

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31331J-CR-2	FFCB AGENCY DEBENTURES 4.250% 01/27/20		01/27/2012	Redemption 100.0000		5,015,000	5,015,000	5,012,963	5,013,176	0	1,824	0	1,824	0	5,015,000	0	0	0	106,569	01/27/2020	1
36230U-YF-0	G2 4.676% 09/01/46		02/01/2012	Paydown		299	299	324	322	0	(24)	0	(24)	0	299	0	0	0	2	09/01/2046	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		01/01/2012	Paydown		54,804	54,804	56,145	55,948	0	(1,145)	0	(1,145)	0	54,804	0	0	0	206	11/20/2060	1
912827-7L-0	U S TREASURY 4.875% 02/15/12		02/15/2012	Maturity		125,000	125,000	127,070	125,020	0	(20)	0	(20)	0	125,000	0	0	0	3,047	02/15/2012	1
0599999. Subtotal - Bonds - U.S. Governments						5,195,103	5,195,103	5,196,502	5,194,466	0	635	0	635	0	5,195,103	0	0	0	109,824	XXX	XXX
072887-TR-3	BAYONNE N J GENERAL OBLIGATION 5.050% 01/15/18		01/15/2012	Redemption 100.0000		100,000	100,000	98,500	98,985	0	1,015	0	1,015	0	100,000	0	0	0	2,525	01/15/2018	1FE
225164-AJ-1	CRAWFORDSVILLE IND REDEV COMMN DEVELOPMENT 4.640% 01/15/15		01/15/2012	Redemption 100.0000		175,000	175,000	175,000	175,000	0	0	0	0	0	175,000	0	0	0	4,060	01/15/2015	1FE
31339N-NT-9	FREDDIE MAC - CMO SER 2432 CL PH 6.000% 03/15/32		03/01/2012	Paydown		112,252	112,252	104,570	109,065	0	3,188	0	3,188	0	112,252	0	0	0	1,086	03/15/2032	1
31339N-SQ-0	FREDDIE MAC - CMO SER 2425 CL MB 6.000% 03/15/22		03/01/2012	Paydown		283,126	283,126	272,155	279,319	0	3,807	0	3,807	0	283,126	0	0	0	2,161	03/15/2022	1
31359V-PK-3	FNMA 1999-6 PB 6.000% 03/25/19		03/01/2012	Paydown		52,249	52,249	51,049	51,719	0	530	0	530	0	52,249	0	0	0	501	03/25/2019	1
3138A8-SV-9	FNMA AH6831 4.500% 03/01/26		03/01/2012	Paydown		1,658,800	1,658,800	1,769,214	1,767,425	0	(108,625)	0	(108,625)	0	1,658,800	0	0	0	10,444	03/01/2026	1
3138EG-QR-8	FNMA POOL # AL0463 3.000% 07/01/26		03/01/2012	Paydown		237,056	237,056	237,232	237,219	0	(163)	0	(163)	0	237,056	0	0	0	1,151	07/01/2026	1
31392B-SV-9	FNMA - CMO SER 2002-5 CL B 5.500% 02/25/17		03/01/2012	Paydown		140,151	140,151	132,508	137,849	0	2,302	0	2,302	0	140,151	0	0	0	1,541	02/25/2017	1
31392C-3R-3	FNMA - CMO SER 2002-27 CL QE 6.000% 05/25/17		03/01/2012	Paydown		118,582	118,582	117,637	117,994	0	588	0	588	0	118,582	0	0	0	1,177	05/25/2017	1
31392C-JX-3	FNMA - CMO SER 2002-15 CL PG 6.000% 04/25/17		03/01/2012	Paydown		90,735	90,735	89,685	90,180	0	555	0	555	0	90,735	0	0	0	902	04/25/2017	1
31392C-KX-1	FNMA - CMO SER 2002-15 CL QG 6.000% 12/25/31		03/01/2012	Paydown		106,232	106,232	105,368	105,749	0	482	0	482	0	106,232	0	0	0	998	12/25/2031	1
31392E-EV-8	FNMA 2002-55 QE 5.500% 09/25/17		03/01/2012	Paydown		225,164	225,164	221,224	223,844	0	1,320	0	1,320	0	225,164	0	0	0	2,003	09/25/2017	1
31392H-B9-3	FNMA SER 2003-9 CL KM 5.000% 02/25/18		03/01/2012	Paydown		460,414	460,414	453,220	458,044	0	2,369	0	2,369	0	460,414	0	0	0	3,864	02/25/2018	1
31392H-WE-9	FNMA SER 2003-3 CL HJ 5.000% 02/25/18		03/01/2012	Paydown		347,230	347,230	341,533	345,378	0	1,851	0	1,851	0	347,230	0	0	0	2,786	02/25/2018	1
31392X-5H-7	FHR SER 2517 CL BQ 5.500% 10/15/32		03/01/2012	Paydown		305,566	305,566	299,837	302,485	0	3,081	0	3,081	0	305,566	0	0	0	2,730	10/15/2032	1
31393K-YC-3	FREDDIE MAC SER 2574 CL HP 5.000% 02/15/18		03/01/2012	Paydown		356,040	356,040	364,330	357,320	0	(1,280)	0	(1,280)	0	356,040	0	0	0	2,936	02/15/2018	1
31393R-BS-8	FHR SER 2617 CL TK 4.500% 05/15/18		03/01/2012	Paydown		141,570	141,570	143,451	141,948	0	(378)	0	(378)	0	141,570	0	0	0	1,593	05/15/2018	1
31393R-LW-8	FHR SER 2633 CL PE 4.500% 06/15/18		03/01/2012	Paydown		365,398	365,398	369,193	365,849	0	(451)	0	(451)	0	365,398	0	0	0	2,999	06/15/2018	1
31394A-D8-6	FNMA SER 2004-69 CL JD 4.500% 06/25/18		03/01/2012	Paydown		403,024	403,024	393,012	400,922	0	2,102	0	2,102	0	403,024	0	0	0	3,071	06/25/2018	1
31397Q-T2-4	FNR 2010-157 NA 3.500% 03/25/37		03/01/2012	Paydown		67,241	67,241	67,982	67,831	0	(590)	0	(590)	0	67,241	0	0	0	393	03/25/2037	1
31398G-BE-8	FNR 2009-102 DV 4.500% 03/25/28		03/01/2012	Paydown		51,260	51,260	51,949	51,624	0	(364)	0	(364)	0	51,260	0	0	0	385	03/25/2028	1
31418X-ZQ-4	FNMA # AD9750 3.500% 12/01/25		03/01/2012	Paydown		789,519	789,519	802,225	801,753	0	(12,234)	0	(12,234)	0	789,519	0	0	0	5,678	12/01/2025	1
38374E-G8-4	GNMA - CMO SER 2003-113 CL VB 4.500% 02/16/22		03/01/2012	Paydown		320,308	320,308	304,593	317,475	0	2,832	0	2,832	0	320,308	0	0	0	3,603	02/16/2022	1
38377T-VE-8	GNR 2011-21 PV 4.500% 08/20/26		03/01/2012	Paydown		23,446	23,446	24,453	24,371	0	(925)	0	(925)	0	23,446	0	0	0	176	08/20/2026	1
88511Y-AD-4	THOMSON MCKINNON MTG ASSET TR SER 11 CL C 8.950% 09/01/18		03/01/2012	Paydown		1,596	1,596	1,481	1,569	0	27	0	27	0	1,596	0	0	0	24	09/01/2018	1
3199999. Subtotal - Bonds - U.S. Special Revenues						6,931,959	6,931,959	6,991,401	7,030,917	0	(98,961)	0	(98,961)	0	6,931,959	0	0	0	58,787	XXX	XXX
00111@-AA-2	AES Hawaii Inc 6.870% 06/30/22		01/01/2012	Redemption 100.0000		22,400	22,400	22,400	22,400	0	0	0	0	0	22,400	0	0	0	0	06/30/2022	3
01877K-AB-9	ALLIANCE PIPELINE 6.996% 12/31/19		01/01/2012	Redemption 100.0000		28,572	28,572	31,460	30,408	0	(1,836)	0	(1,836)	0	28,572	0	0	0	0	12/31/2019	1FE
01877K-AD-5	ALLIANCE PIPELINE 4.591% 12/31/25		01/01/2012	Redemption 100.0000		139,797	139,797	128,458	129,490	0	10,307	0	10,307	0	139,797	0	0	0	0	12/31/2025	1FE
031162-BD-1	AMGEN INC 3.450% 10/01/20		01/12/2012	WELLS FARGO		1,972,980	2,000,000	1,992,580	1,993,345	0	33	0	33	0	1,993,378	0	(20,398)	(20,398)	20,508	10/01/2020	2FE
040555-CD-4	ARIZONA PUB SERVICE 6.500% 03/01/12		03/01/2012	Maturity		3,000,000	3,000,000	2,995,620	2,999,202	0	798	0	798	0	3,000,000	0	0	0	97,500	03/01/2012	2FE
045054-AA-1	ASHTEAD CAPITAL INC 9.000% 08/15/16		01/09/2012	DEUTSCHE BANK		56,633	54,000	54,281	54,110	0	0	0	0	0	54,109	0	2,523	2,523	1,985	08/15/2016	4FE
04939M-AF-6	ATLAS PIPELINE PARTNERS 8.750% 06/15/18		03/06/2012	Tax Free Exchange		100,201	97,000	100,395	100,328	0	(128)	0	(128)	0	100,201	0	0	0	1,910	06/15/2016	4FE
055381-AQ-0	BE AEROSPACE 8.500% 07/01/18		03/05/2012	Various		556,300	500,000	516,500	515,463	0	(860)	0	(860)	0	514,603	0	41,697	41,697	29,160	07/01/2013	3FE
12189P-AG-7	BURLINGTON NORTH SANTA FE 8.251% 01/15/21		01/15/2012	Redemption 100.0000		85,831	85,831	85,831	85,831	0	0	0	0	0	85,831	0	0	0	3,541	01/15/2021	1FE
12667F-JL-0	CWALT 2004-12CB 1A1 5.000% 07/25/19		03/01/2012	Paydown		137,197	137,197	138,226	137,902	0	(704)	0	(704)	0	137,197	0	0	0	1,150	07/25/2019	1FM
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		03/01/2012	Paydown		179,902	179,902	176,698	178,243	0	1,659	0	1,659	0	179,902	0	0	0	1,638	11/25/2035	1FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
12669G-3X-7	CWHL 2005-16 A29 5.500% 09/25/35		02/22/2012	RBS GREENWICH CAPITAL		4,450,000	5,000,000	4,100,000	4,232,838	0	9,353	0	9,353	0	4,242,190	0	207,810	207,810	65,846	09/25/2035	1FM
15159*-AA-5	Center Plaza Associates (PROGRESS ENERGY) 8.800% 12/01/13		03/01/2012	Redemption 100.0000		7,752	7,752	7,752	7,752	0	0	0	0	0	7,752	0	0	0	114	12/01/2013	1
15671B-AA-9	CENVEO CORP 7.875% 12/01/13		03/28/2012	TENDER OFFER		101,253	101,000	100,748	100,918	0	2	0	2	0	100,919	0	333	333	2,585	12/01/2013	5FE
17121E-AC-1	CHRYSLER GP/CG 8.250% 06/15/21		02/02/2012	Tax Free Exchange		159,000	159,000	159,000	159,000	0	0	0	0	0	159,000	0	0	0	1,713	06/15/2021	4FE
172973-N7-0	CMSI 2005-1 1A10 5.750% 02/25/35		03/01/2012	Paydown		103,289	103,289	104,903	103,442	0	(153)	0	(153)	0	103,289	0	0	0	897	02/25/2035	1FM
210518-B@-4	CONSUMERS ENERGY CO 2.600% 10/15/15		01/18/2012	PRIVATE PLACEMENT		4,078,040	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	78,040	78,040	30,622	10/15/2015	2
21871D-AA-1	CORELOGIC INC 7.250% 06/01/21		01/12/2012	J P MORGAN SEC HI-YIELD		49,188	50,000	50,000	50,000	0	0	0	0	0	50,000	0	(813)	(813)	473	06/01/2021	4FE
221470-AA-5	COSO GEOTHERMAL 7.000% 07/15/26		01/15/2012	Redemption 100.0000		95,204	95,204	95,204	95,204	0	0	0	0	0	95,204	0	0	0	3,332	07/15/2026	4AM
22237S-AC-1	COUNTRYPLACE MANUF HOUSING SER 2007-1 CL A3 5.593% 07/15/37		03/01/2012	Paydown		153,695	153,695	153,692	153,241	0	454	0	454	0	153,695	0	0	0	1,412	07/15/2037	4AM
22764L-AB-9	CRTX ENRG/CRTX ENRG FINC 8.875% 02/15/18		02/03/2012	CREDIT SUISSE FIRST BOSTON		271,875	250,000	256,250	255,996	0	(95)	0	(95)	0	255,901	0	15,974	15,974	10,662	02/15/2016	4FE
247367-BH-7	DELTA AIRLINES INC 6.821% 08/10/22		02/10/2012	Redemption 100.0000		70,220	70,220	70,460	70,432	0	(212)	0	(212)	0	70,220	0	0	0	2,395	08/10/2022	3AM
271790-AD-9	EAST COAST POWER LLC 7.066% 03/31/12		01/01/2012	Redemption 100.0000		41,417	41,417	42,473	41,485	0	(68)	0	(68)	0	41,417	0	0	0	0	03/31/2012	2AM
28932M-AA-3	ELM RD GENERATING STAT 5.209% 02/11/30		02/11/2012	Redemption 100.0000		39,518	39,518	39,518	39,518	0	0	0	0	0	39,518	0	0	0	1,029	02/11/2030	1FE
28932M-AG-0	ELM RD GENERATING STAT 4.673% 01/19/31		01/19/2012	Redemption 100.0000		40,434	40,434	40,434	40,434	0	0	0	0	0	40,434	0	0	0	945	01/19/2031	1FE
302568-AA-8	FPL ENERGY CAITHNESS FDG 7.645% 12/31/18		02/24/2012	Redemption 100.0000		271,334	271,334	271,334	271,334	0	0	0	0	0	271,334	0	0	0	0	12/31/2018	2AM
31331F-AQ-4	FEDERAL EXPRESS CORP 7.850% 01/30/15		01/30/2012	Redemption 100.0000		685,072	685,072	693,536	687,454	0	(2,383)	0	(2,383)	0	685,072	0	0	0	26,889	01/30/2015	3AM
31331F-AS-0	FEDERAL EXPRESS CORP 7.390% 01/30/13		01/30/2012	Redemption 100.0000		230,764	230,764	230,764	230,764	0	0	0	0	0	230,764	0	0	0	8,527	01/30/2013	2AM
319963-AP-9	FIRST DATA CORP 9.875% 09/24/15		03/14/2012	DEUTSCHE BANK		54,540	54,000	49,084	50,863	0	161	0	161	0	51,024	0	3,516	3,516	2,503	09/24/2015	5FE
319963-AY-0	FIRST DATA CORP 8.250% 01/15/21		03/14/2012	DEUTSCHE BANK		231,753	238,000	221,935	223,016	0	199	0	199	0	223,215	0	8,537	8,537	13,308	01/15/2021	5FE
337367-AE-6	FULBA 1998-C2 D 6.778% 11/18/35		03/01/2012	Paydown		104,125	104,125	110,519	106,464	0	(2,340)	0	(2,340)	0	104,125	0	0	0	1,106	11/18/2035	1FM
337756-AB-6	FISHER COMMNICATIONS INC 8.625% 09/15/14		01/16/2012	Call 101.4375		86,222	85,000	87,763	85,453	0	(26)	0	(26)	0	85,428	0	794	794	2,464	09/15/2012	4FE
36185M-CK-6	GMACM SER 2005-J1 CL A13 5.500% 12/25/35		03/01/2012	Paydown		121,506	121,506	118,734	120,269	0	1,237	0	1,237	0	121,506	0	0	0	1,056	12/25/2035	1FM
36228F-2R-6	GSR MORTGAGE LOAN TRUST 2004-6F CL 3A4 6.500% 05/25/34		03/01/2012	Paydown		23,521	23,521	22,463	22,802	0	720	0	720	0	23,521	0	0	0	238	05/25/2034	1FM
36249K-AA-8	GSMS 2010-C1 A1 3.679% 08/10/43		03/01/2012	Paydown		28,875	28,875	29,741	29,566	0	(690)	0	(690)	0	28,875	0	0	0	181	08/10/2043	1FM
368907-AC-5	GENERAL AMERICAN TRANSP 7.500% 02/28/15		02/28/2012	Various		4,074	4,074	4,074	4,074	0	0	0	0	0	4,074	0	0	0	153	08/28/2014	2AM
368907-AC-5	GENERAL AMERICAN TRANSP 7.500% 02/28/15		02/28/2012	Redemption 100.0000		2,037	2,037	2,095	2,052	0	(15)	0	(15)	0	2,037	0	0	0	76	08/28/2014	3AM
36962G-F7-4	GEN ELEC CAP CORP STRUCTURED NOTE 6.000% 02/13/19		02/13/2012	Call 100.0000		2,075,000	2,075,000	2,075,210	2,074,835	0	165	0	165	0	2,075,000	0	0	0	62,250	02/13/2013	1FE
36962G-R9-7	GEN ELEC CAP CORP STRUCTURED NOTE 5.375% 07/29/20		01/29/2012	Various		2,700,000	2,700,000	2,685,505	2,696,806	0	835	0	835	0	2,697,641	0	2,359	2,359	72,563	07/29/2020	1FE
393505-LV-2	GREEN TREE FINANCIAL CORP SER 1996-2 CL A4 7.200% 04/15/27		01/15/2012	Paydown		2,872	2,872	2,871	2,872	0	0	0	0	0	2,872	0	0	0	17	04/15/2027	1FE
44929H-AH-1	ICON HEALTH & FITNESS 11.875% 10/15/16		02/10/2012	PRINCERIDGE GROUP LLC		304,540	375,000	373,521	373,598	0	30	0	30	0	373,628	0	(69,088)	(69,088)	14,291	10/15/2015	4FE
45660N-MM-4	RESIDENTIAL ASSET SECURITIZATI SER 2003-A1 CL A4 5.750% 03/25/33		03/01/2012	Paydown		292,892	292,892	287,126	291,070	0	1,821	0	1,821	0	292,892	0	0	0	1,921	03/25/2033	1FM
45957@-AE-6	GENERAL PARTS INTERNATIONAL 8.480% 11/01/16		03/16/2012	Taxable Exchange		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	35,133	11/01/2016	3FE
46629P-AB-4	JPMCC 2006-LDP9 A2 5.134% 05/15/47		03/01/2012	Paydown		67,841	67,841	72,579	71,672	0	(3,832)	0	(3,832)	0	67,841	0	0	0	606	05/15/2047	1FM
471109-AB-4	JARDEN CORP 7.500% 05/01/17		01/09/2012	Various		153,540	144,000	141,565	143,071	0	(87)	0	(87)	0	142,984	0	10,556	10,556	2,130	05/01/2012	4FE
49228R-AE-3	KERN RIVER FUNDING CORP 4.893% 04/30/18		02/29/2012	Various		47,625	47,625	48,920	48,279	0	(654)	0	(654)	0	47,625	0	0	0	0	04/30/2018	1FE
513075-AP-6	LAMAR MEDIA CORP 6.625% 08/15/15		02/27/2012	TENDER OFFER		71,808	70,000	65,081	67,545	0	74	0	74	0	67,619	0	4,189	4,189	2,281	08/15/2015	4FE
52108H-UK-8	LBUBS 2003-C7 A2 4.064% 09/15/27		03/11/2012	Paydown		134,547	134,547	134,652	134,493	0	54	0	54	0	134,547	0	0	0	893	09/15/2027	1FM
52989L-AE-9	LIBBEY GLASS INC 10.000% 02/15/15		03/07/2012	GLEACHER & CO SEC INC		4,290	4,000	4,155	4,111	0	(9)	0	(9)	0	4,102	0	188	188	230	02/15/2014	4FE
57183M-CC-2	MARSHALL & ILSLEY CORP STRUCTURED NOTE 5.000% 07/15/18		01/17/2012	Various		400,000	400,000	381,887	388,161	0	234	0	234	0	388,395	0	11,605	11,605	10,000	07/15/2018	1FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
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 Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
57643M-HD-9	MASTR 2004-10 CL 4A4 5.500% 11/25/34		03/01/2012	Paydown		44,432	44,432	39,100	41,209	0	3,223	0	3,223	0	44,432	0	0	0	532	11/25/2034	1FM
58155Q-AA-1	MCKESSON CORP 7.750% 02/01/12		02/01/2012	Maturity		2,000,000	2,000,000	2,135,420	2,001,241	0	(1,241)	0	(1,241)	0	2,000,000	0	0	0	77,500	02/01/2012	1FE
59022C-AB-9	MERRILL LYNCH & CO 6.220% 09/15/26		02/17/2012	TENDER OFFER		4,753,900	5,000,000	5,057,450	5,048,439	0	(7)	0	(7)	0	5,048,432	0	(294,532)	(294,532)	131,311	09/15/2026	2FE
68210*-AC-7	OMEGA LEASING (US) LLC PRIVATE PLACEMENT 5.980% 07/12/16	E	01/12/2012	Redemption 100.0000		15,949	15,949	15,949	15,949	0	0	0	0	0	15,949	0	0	0	238	07/12/2016	1
74432R-AA-1	PRUDENTIAL FINANCIALS INC 4.350% 05/12/15		03/12/2012	Redemption 100.0000		80,140	80,140	78,299	79,459	0	681	0	681	0	80,140	0	0	0	582	05/12/2015	1FE
75884R-AK-9	REGENCY CENTERS LP 6.750% 01/15/12		01/15/2012	Maturity		3,000,000	3,000,000	3,035,010	2,999,956	0	44	0	44	0	3,000,000	0	0	0	101,250	01/15/2012	2FE
75886A-AD-0	REGENCY ENERGY PARTNERS 9.375% 06/01/16		02/24/2012	BANK of AMERICA SEC		84,299	76,000	71,817	73,026	0	75	0	75	0	73,102	0	11,197	11,197	1,735	06/01/2016	4FE
785583-AC-9	SABINE PASS LNG LP 7.250% 11/30/13		02/08/2012	Various		40,463	39,000	39,000	39,000	0	0	0	0	0	39,000	0	1,463	1,463	562	11/30/2013	4FE
79549A-YP-8	SBM7 SER 2003-1 CL A1 6.500% 09/25/33		03/01/2012	Paydown		25,309	25,309	24,803	24,925	0	384	0	384	0	25,309	0	0	0	274	09/25/2033	1FM
844741-AR-9	SOUTHWEST AIR 7.220% 07/01/13		01/01/2012	Redemption 100.0000		45,629	45,629	46,254	45,725	0	(96)	0	(96)	0	45,629	0	0	0	1,647	07/01/2013	3AM
84474W-AA-8	SOUTHWEST AIRLINES CO 6.530% 07/02/19		01/02/2012	Redemption 100.0000		40,811	40,811	41,250	41,035	0	(224)	0	(224)	0	40,811	0	0	0	1,332	07/02/2019	3AM
87317@-AA-1	TXU RAILCAR 2005 5.350% 01/02/26		01/02/2012	Redemption 100.0000		37,574	37,574	37,574	37,574	0	0	0	0	0	37,574	0	0	0	1,005	01/02/2026	4
87612B-AB-8	TARGA RESOURCES PARTNERS 8.250% 07/01/16		02/24/2012	DEUTSCHE BANK		72,795	69,000	58,554	61,425	0	194	0	194	0	61,619	0	11,176	11,176	3,763	07/01/2016	3FE
88031Q-AA-8	TENASKA VIRGINIA PARTNERS 6.119% 03/30/24		03/30/2012	Various		29,870	29,870	29,838	29,814	0	56	0	56	0	29,870	0	0	0	426	03/30/2024	2AM
88031R-AA-6	TENASKA ALABAMA II PART 6.125% 03/30/23		03/30/2012	Redemption 100.0000		5,764	5,764	5,613	5,650	0	115	0	115	0	5,764	0	0	0	88	03/30/2023	2AM
88031R-AA-6	TENASKA ALABAMA II PART 6.125% 03/30/23		03/30/2012	Redemption 100.0000		10,675	10,675	10,778	10,746	0	(71)	0	(71)	0	10,675	0	0	0	163	03/30/2023	3AM
882491-AQ-6	TEXAS INDUSTRIES INC 9.250% 08/15/20		01/06/2012	Various		39,600	45,000	45,483	45,435	0	0	0	0	0	45,435	0	(5,835)	(5,835)	1,686	08/15/2018	5FE
91359P-AE-0	UNIVERSAL HOSPITAL SERV 4.121% 06/01/15		03/22/2012	WELLS FARGO		34,203	36,000	35,125	35,563	0	25	0	25	0	35,588	0	(1,385)	(1,385)	448	06/01/2015	4FE
92839U-AE-7	VISTEON CORP 6.750% 04/15/19		01/27/2012	Tax Free Exchange		450,000	450,000	450,000	450,000	0	0	0	0	0	450,000	0	0	0	8,606	04/15/2019	4FE
92966*-AA-7	WABASH VALLEY POWER ASSOC 5.080% 04/30/24		01/30/2012	Redemption 100.0000		15,946	15,946	16,089	16,076	0	(131)	0	(131)	0	15,946	0	0	0	203	04/30/2024	1
94978#-AH-0	WELLS FARGO BK NORTHWEST CVS Distribution 7.530% 01/10/24		03/10/2012	Redemption 100.0000		16,388	16,388	16,388	16,388	0	0	0	0	0	16,388	0	0	0	170	01/10/2024	2
94980D-AA-6	WFMBS 2003-M A1 4.680% 12/25/33		03/01/2012	Paydown		63,062	63,062	64,797	64,118	0	(1,056)	0	(1,056)	0	63,062	0	0	0	527	12/25/2033	2FM
136385-AH-4	CANADIAN NATL RESOURCES 6.000% 08/15/16	A	01/11/2012	NATIONAL BANK OF CANADA		3,534,330	3,000,000	3,335,940	3,258,810	0	(2,228)	0	(2,228)	0	3,256,583	0	277,747	277,747	76,000	08/15/2016	2FE
878742-AQ-8	TECK RESOURCES LIMITED 10.750% 05/15/19	A	03/19/2012	Call 100.0000		546,000	546,000	667,485	634,362	0	(5,096)	0	(5,096)	0	629,266	0	(83,266)	(83,266)	164,787	05/15/2014	2FE
87971K-AG-2	TEMBEC INDUSTRIES INC 11.250% 12/15/18	A	02/21/2012	GMP SECURITIES		83,663	78,000	76,992	77,073	0	(6)	0	(6)	0	77,067	0	6,596	6,596	1,545	12/15/2018	4FE
C1466#-AA-6	CPR Leasing Ltd 5.410% 03/03/24	I	03/03/2012	Redemption 100.0000		21,619	21,619	21,619	21,619	0	0	0	0	0	21,619	0	0	0	585	03/03/2024	2
256853-AA-0	DOLPHIN ENERGY LTD 5.888% 06/15/19	F	02/08/2012	RBS GREENWICH CAPITAL		1,812,235	1,685,800	1,704,765	1,700,741	0	(458)	0	(458)	0	1,700,283	0	111,952	111,952	15,992	06/15/2019	1FE
97314X-AE-4	WIND ACQUISITION FIN SA 11.750% 07/15/17	F	03/15/2012	BARCLAYS		42,715	42,000	40,947	41,168	0	12	0	12	0	41,179	0	1,536	1,536	3,353	07/15/2017	3FE
F9062J-AG-3	TECHNICOLOR SA NRS II 0.000% 12/31/11	R	01/01/2012	Conversion		10,645	53,223	10,645	10,645	0	0	0	0	0	10,645	0	0	0	0	12/31/2011	3Z
F9062J-AH-1	TECHNICOLOR SA NRS IIC 0.000% 12/31/11	R	01/01/2012	Conversion		58,894	113,097	58,810	58,894	0	0	0	0	0	58,894	0	0	0	0	12/31/2011	3Z
G7734@-AD-1	SVG CAPITAL PLC 8.490% 07/18/14	R	03/27/2012	TENDER OFFER		776,980	733,000	733,000	733,000	0	0	0	0	0	733,000	0	43,980	43,980	43,216	07/18/2014	3
H8656#-AF-5	GALENICA AG 5.860% 03/12/15	R	01/18/2012	UBS WARBURG		2,086,400	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	86,400	86,400	43,624	03/12/2015	3
Q3915#-AB-2	FLETCHER BUILDING INTL PP 6.430% 09/20/19	R	03/16/2012	CRT CAPITAL GROUP LLC		2,078,180	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	78,180	78,180	65,372	09/20/2019	2
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						46,997,946	46,937,601	46,582,791	46,446,671	0	8,239	0	8,239	0	46,454,911	0	543,031	543,031	1,286,755	XXX	XXX
8399997. Total - Bonds - Part 4						59,125,008	59,064,663	58,770,694	58,672,054	0	(90,087)	0	(90,087)	0	58,581,973	0	543,031	543,031	1,455,366	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						59,125,008	59,064,663	58,770,694	58,672,054	0	(90,087)	0	(90,087)	0	58,581,973	0	543,031	543,031	1,455,366	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
24702R-10-1	DELL INC		03/30/2012	BNY CONVERG-SOFT	170,429.000	2,830,950		2,709,821	2,493,376	216,445	0	0	216,445	0	2,709,821	0	121,129	121,129	0		L
313391-08-8	FHLB Cincinnati		01/01/2012	Tax Free Exchange	40,768.000	4,076,800		4,076,800	4,076,800	0	0	0	0	0	4,076,800	0	0	0	0		A
812350-10-6	SEARS HOLDINGS CORP		02/23/2012	CREDIT SUISSE FIRST BOSTON	3,622.000	213,438		110,318	110,318	0	0	0	0	0	110,318	0	103,120	103,120	0		L
812350-10-6	SEARS HOLDINGS CORP		01/03/2012	Spin Off	0.000	16,212		16,212	16,212	0	0	0	0	0	16,212	0	0	0	0		L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						7,137,400	XXX	6,913,151	6,696,706	216,445	0	0	216,445	0	6,913,151	0	224,249	224,249	0	XXX	XXX

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
9799997. Total - Common Stocks - Part 4						7,137,400	XXX	6,913,151	6,696,706	216,445	0	0	216,445	0	6,913,151	0	224,249	224,249	0	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						7,137,400	XXX	6,913,151	6,696,706	216,445	0	0	216,445	0	6,913,151	0	224,249	224,249	0	XXX	XXX
9899999. Total - Preferred and Common Stocks						7,137,400	XXX	6,913,151	6,696,706	216,445	0	0	216,445	0	6,913,151	0	224,249	224,249	0	XXX	XXX
9999999 - Totals						66,262,408	XXX	65,683,845	65,368,760	216,445	(90,087)	0	126,358	0	65,495,124	0	767,280	767,280	1,455,366	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (a)
0079999. Subtotal - Purchased Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	04/15/2011	04/16/2012		10,150,000	1319.680	610,572			681,083		681,083	468,158						100/99
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	04/15/2011	04/16/2012		8,350,000	1319.680	502,293			560,300		560,300	385,134						100/99
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	04/15/2011	04/16/2012		2,350,000	1319.680	77,838			0		0	(214)						100/99
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	04/15/2011	04/16/2012		1,900,000	1319.680	62,933			0		0	(173)						100/99
S&P 500 OTC Cliquet - Buy Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	04/15/2011	04/16/2012		8,650,000	1319.680	224,900			0		0	0						100/99
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	05/16/2011	05/15/2012		14,200,000	1329.470	854,297			905,209		905,209	579,085						100/100
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	05/16/2011	05/15/2012		4,950,000	1329.470	297,800			315,548		315,548	201,864						100/100
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	05/16/2011	05/15/2012		6,975,000	1329.470	419,628			444,636		444,636	284,445						100/100
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	05/16/2011	05/15/2012		2,150,000	1329.470	70,791			2		2	(514)						100/100
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	05/16/2011	05/15/2012		1,150,000	1329.470	37,865			1		1	(275)						100/100
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	05/16/2011	05/15/2012		1,425,000	1329.470	46,919			1		1	(341)						100/100
S&P 500 OTC Cliquet - Buy Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	05/16/2011	05/15/2012		6,075,000	1329.470	152,482			0		0	0						100/100
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	06/15/2011	06/15/2012		2,450,000	1265.420	150,478			286,976		286,976	155,542						100/99
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	06/15/2011	06/15/2012		5,900,000	1265.420	362,376			691,083		691,083	374,567						100/99
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	06/15/2011	06/15/2012		3,300,000	1265.420	202,684			386,538		386,538	209,504						100/99
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	06/15/2011	06/15/2012		5,600,000	1265.420	343,950			655,944		655,944	355,522						100/99
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	06/15/2011	06/15/2012		1,225,000	1265.420	42,618			38,589		38,589	25,009						100/99
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	06/15/2011	06/15/2012		1,300,000	1265.420	45,227			40,952		40,952	26,540						100/99
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	06/15/2011	06/15/2012		1,975,000	1265.420	68,710			62,215		62,215	40,320						100/99
S&P 500 OTC Cliquet - Buy Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	06/15/2011	06/15/2012		3,875,000	1265.420	91,062			46,900		46,900	32,562						100/99
S&P 500 OTC Cliquet - Buy Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	06/15/2011	06/15/2012		1,925,000	1265.420	39,270			11,949		11,949	8,677						100/99
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2011	07/16/2012		3,175,000	1316.140	194,460			265,121		265,121	145,333						100/96
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2011	07/16/2012		8,850,000	1316.140	542,040			738,998		738,998	405,100						100/96
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2011	07/16/2012		1,600,000	1316.140	97,995			133,605		133,605	73,239						100/96
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2011	07/16/2012		2,100,000	1316.140	129,085			175,355		175,355	96,125						100/96
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2011	07/16/2012		2,150,000	1316.140	73,172			17,056		17,056	8,847						100/96
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2011	07/16/2012		1,850,000	1316.140	63,276			14,676		14,676	7,613						100/96
S&P 500 OTC Cliquet - Buy Side	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2011	07/16/2012		5,250,000	1316.140	124,350			29,349		29,349	20,424						100/96
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan	08/15/2011	08/15/2012		1,450,000	1204.490	113,574			253,751		253,751	110,169						100/101
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan	08/15/2011	08/15/2012		10,475,000	1204.490	820,475			1,833,130		1,833,130	795,874						100/101
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan	08/15/2011	08/15/2012		6,855,000	1204.490	536,931			1,199,629		1,199,629	520,832						100/101
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan	08/15/2011	08/15/2012		2,650,000	1204.490	127,435			272,644		272,644	141,619						100/101
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan	08/15/2011	08/15/2012		950,000	1204.490	45,684			97,741		97,741	50,770						100/101
S&P 500 OTC Cliquet - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan	08/15/2011	08/15/2012		2,150,000	1204.490	42,570			82,780		82,780	48,165						100/101
S&P 500 OTC Cliquet - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan	08/15/2011	08/15/2012		4,150,000	1204.490	91,300			190,300		190,300	109,790						100/101
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	09/15/2011	09/17/2012		2,675,000	1209.110	238,179			464,931		464,931	196,656						100/95
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	09/15/2011	09/17/2012		10,100,000	1209.110	899,295			1,755,440		1,755,440	742,515						100/95
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	09/15/2011	09/17/2012		10,070,000	1209.110	896,624			1,750,226		1,750,226	740,309						100/95
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	09/15/2011	09/17/2012		3,250,000	1209.110	289,377			363,428		363,428	187,856						100/95
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	09/15/2011	09/17/2012		2,135,000	1209.110	119,457			238,744		238,744	123,407						100/95
S&P 500 OTC Cliquet - Buy Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	09/15/2011	09/17/2012		3,550,000	1209.110	46,505			86,804		86,804	51,659						100/95
S&P 500 OTC Cliquet - Buy Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	09/15/2011	09/17/2012		4,350,000	1209.110	84,390			189,485		189,485	109,010						100/95
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan	10/17/2011	10/15/2012		3,570,000	1200.860	295,280			658,506		658,506	265,516						100/95
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan	10/17/2011	10/15/2012		3,470,000	1200.860	287,009			640,061		640,061	258,080						100/95
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan	10/17/2011	10/15/2012		6,765,000	1200.860	559,544			1,247,840		1,247,840	503,141						100/95
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan	10/17/2011	10/15/2012		9,000,000	1200.860	744,404			1,660,098		1,660,098	669,369						100/95
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan	10/17/2011	10/15/2012		1,790,000	1200.860	87,641			238,906		238,906	118,809						100/95
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan	10/17/2011	10/15/2012		1,430,000	1200.860	70,015			190,857		190,857	94,914						100/95
S&P 500 OTC Cliquet - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan	10/17/2011	10/15/2012		3,120,000	1200.860	38,064			70,394		70,394	42,314						100/95

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
S&P 500 OTC Cliquet - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan	10/17/2011	10/15/2012		4,220,000	1200.860	86,932			209,810		209,810	121,190						100/95
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Barclay	11/15/2011	11/15/2012		2,430,000	1257.810	204,929			342,042		342,042	147,382						100/97
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Barclay	11/15/2011	11/15/2012		1,725,000	1257.810	145,475			242,808		242,808	104,622						100/97
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Barclay	11/15/2011	11/15/2012		12,985,000	1257.810	1,095,066			1,827,745		1,827,745	787,551						100/97
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Barclay	11/15/2011	11/15/2012		8,210,000	1257.810	692,375			1,155,625		1,155,625	497,943						100/97
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	11/15/2011	11/15/2012		1,395,000	1257.810	70,842			131,813		131,813	72,184						100/97
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	11/15/2011	11/15/2012		970,000	1257.810	49,259			91,655		91,655	50,192						100/97
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	11/15/2011	11/15/2012		2,230,000	1257.810	113,246			210,711		210,711	115,391						100/97
S&P 500 OTC Cliquet - Buy Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	11/15/2011	11/15/2012		1,015,000	1257.810	9,338			8,072		8,072	4,722						100/97
S&P 500 OTC Cliquet - Buy Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	11/15/2011	11/15/2012		1,080,000	1257.810	19,116			28,460		28,460	16,256						100/97
S&P 500 OTC Cliquet - Buy Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	11/15/2011	11/15/2012		3,010,000	1257.810	42,441			55,598		55,598	32,120						100/97
S&P 500 OTC Cliquet - Buy Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	11/15/2011	11/15/2012		3,420,000	1257.810	76,950			125,502		125,502	71,466						100/97
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan	12/15/2011	12/15/2012		650,000	1215.750	55,104			114,875		114,875	44,880						100/100
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan	12/15/2011	12/15/2012		4,900,000	1215.750	415,402			865,979		865,979	338,326						100/100
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan	12/15/2011	12/15/2012		4,800,000	1215.750	406,925			848,305		848,305	331,420						100/100
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan	12/15/2011	12/15/2012		8,200,000	1215.750	695,163			1,449,188		1,449,188	566,177						100/100
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan	12/15/2011	12/15/2012		1,125,000	1215.750	56,219			161,027		161,027	80,182						100/100
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan	12/15/2011	12/15/2012		1,025,000	1215.750	51,221			146,712		146,712	73,054						100/100
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan	12/15/2011	12/15/2012		1,750,000	1215.750	87,451			250,484		250,484	124,727						100/100
S&P 500 OTC Cliquet - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan	12/15/2011	12/15/2012		2,075,000	1215.750	26,768			52,029		52,029	26,092						100/100
S&P 500 OTC Cliquet - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan	12/15/2011	12/15/2012		1,850,000	1215.750	28,305			60,906		60,906	30,566						100/100
S&P 500 OTC Cliquet - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan	12/15/2011	12/15/2012		2,500,000	1215.750	50,750			120,884		120,884	61,134						100/100
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan	12/15/2011	08/15/2012		1,000,000	1215.750	97,226			165,304		165,304	73,541						100/100
S&P 500 OTC Cliquet - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan	12/15/2011	08/15/2012		1,000,000	1215.750	19,200			51,498		51,498	27,798						100/100
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan	01/15/2012	01/15/2013		1,575,000	1293.670		109,768		191,031		191,031	81,263						100/107
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan	01/15/2012	01/15/2013		3,400,000	1293.670		236,960		412,383		412,383	175,423						100/107
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan	01/15/2012	01/15/2013		5,575,000	1293.670		388,544		676,187		676,187	287,643						100/107
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan	01/15/2012	01/15/2013		9,400,000	1293.670		655,124		1,140,117		1,140,117	484,993						100/107
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan	01/15/2012	01/15/2013		1,475,000	1293.670		57,631		131,865		131,865	74,234						100/107
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan	01/15/2012	01/15/2013		900,000	1293.670		35,165		80,460		80,460	45,295						100/107
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan	01/15/2012	01/15/2013		2,725,000	1293.670		106,471		243,614		243,614	137,143						100/107
S&P 500 OTC Cliquet - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan	01/15/2012	01/15/2013		2,425,000	1293.670		34,193		46,049		46,049	11,856						100/107
S&P 500 OTC Cliquet - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan	01/15/2012	01/15/2013		1,350,000	1293.670		24,165		37,077		37,077	12,912						100/107
S&P 500 OTC Cliquet - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan	01/15/2012	01/15/2013		3,600,000	1293.670		78,480		132,238		132,238	53,758						100/107
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan	02/15/2012	02/15/2013		950,000	1343.230		61,894		89,216		89,216	27,323						100/101
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan	02/15/2012	02/15/2013		4,925,000	1343.230		320,869		462,516		462,516	141,647						100/101
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan	02/15/2012	02/15/2013		7,075,000	1343.230		460,944		664,425		664,425	203,481						100/101
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan	02/15/2012	02/15/2013		9,025,000	1343.230		587,989		847,554		847,554	259,565						100/101
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan	02/15/2012	02/15/2013		2,325,000	1343.230		81,619		150,844		150,844	69,225						100/101
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan	02/15/2012	02/15/2013		2,050,000	1343.230		71,965		133,002		133,002	61,037						100/101
S&P 500 OTC Cliquet - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan	02/15/2012	02/15/2013		3,100,000	1343.230		46,190		43,711		43,711	(2,479)						100/101
S&P 500 OTC Cliquet - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan	02/15/2012	02/15/2013		2,525,000	1343.230		57,065		69,832		69,832	12,767						100/101
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Barclay	03/15/2012	03/15/2013		5,700,000	1402.600		344,241		373,170		373,170	28,928						100/94
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Barclay	03/15/2012	03/15/2013		6,425,000	1402.600		388,027		420,635		420,635	32,608						100/94
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Barclay	03/15/2012	03/15/2013		13,900,000	1402.600		839,466		910,011		910,011	70,545						100/94
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Barclay	03/15/2012	03/15/2013		1,325,000	1402.600		80,021		52,845		52,845	(27,176)						100/94
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Barclay	03/15/2012	03/15/2013		3,750,000	1402.600		119,401		149,564		149,564	30,162						100/94

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S&P 500 OTC Cliquet - Buy Side	Index/Annuity	N/A	Equity/Index	Barclay	03/15/2012	03/15/2013		2,775,000	1402.600		39,960		28,468		28,468	(11,492)						100/94
S&P 500 OTC Cliquet - Buy Side	Index/Annuity	N/A	Equity/Index	Barclay	03/15/2012	03/15/2013		3,850,000	1402.600		81,620		72,864		72,864	(8,756)						100/94
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	04/15/2011	04/16/2012		40,000	1319.680	1,324			0		0	(4)						100/99
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	05/16/2011	05/15/2012		150,000	1329.470	9,024			9,562		9,562	5,973						100/100
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	05/16/2011	05/15/2012		40,000	1329.470	1,317			0		0	(10)						100/100
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	06/15/2011	06/15/2012		60,000	1265.420	2,087			1,890		1,890	1,232						100/99
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2011	07/16/2012		50,000	1316.140	3,062			4,175		4,175	2,233						100/96
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2011	07/16/2012		215,000	1316.140	7,317			1,706		1,706	824						100/96
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan	08/15/2011	08/15/2012		45,000	1204.490	3,524			7,875		7,875	3,381						100/101
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan	08/15/2011	08/15/2012		160,000	1204.490	7,694			16,462		16,462	8,438						100/101
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	09/15/2011	09/17/2012		30,000	1209.110	2,671			5,214		5,214	2,177						100/95
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	09/15/2011	09/17/2012		290,000	1209.110	16,226			32,430		32,430	16,566						100/95
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan	10/17/2011	10/15/2012		55,000	1200.860	4,549			10,145		10,145	4,047						100/95
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan	10/17/2011	10/15/2012		175,000	1200.860	8,568			23,357		23,357	11,525						100/95
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Barclay	11/15/2011	11/15/2012		40,000	1257.810	3,373			5,630		5,630	2,375						100/97
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	11/15/2011	11/15/2012		275,000	1257.810	13,965			25,984		25,984	13,998						100/97
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan	12/15/2011	12/15/2012		60,000	1215.750	5,087			10,603		10,603	4,082						100/100
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan	12/15/2011	12/15/2012		250,000	1215.750	11,300			28,840		28,840	10,706						100/100
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan	01/15/2012	01/15/2013		140,000	1293.670		9,757		16,981		16,981	7,223						100/107
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan	01/15/2012	01/15/2013		250,000	1293.670		9,768		22,350		22,350	12,582						100/107
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan	02/15/2012	02/15/2013		100,000	1343.230		6,515		9,392		9,392	2,876						100/101
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan	02/15/2012	02/15/2013		10,000	1343.230		351		648		648	297						100/101
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	03/02/2012	03/04/2013		916,000	1369.630		38,472		16,630		16,630	(21,842)						100/94
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Barclay	03/15/2012	03/15/2013		65,000	1402.600		3,926		4,255		4,255	330						100/94
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	04/15/2011	04/16/2012		2,150,000	1352.670	107,375			92,580		92,580	65,087						100/99
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	05/16/2011	05/15/2012		825,000	1362.710	41,223			35,011		35,011	22,682						100/100
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	06/15/2011	06/15/2012		1,100,000	1297.060	56,412			103,809		103,809	57,749						100/99
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2011	07/16/2012		2,475,000	1349.040	126,429			157,665		157,665	87,624						100/96
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan	08/15/2011	08/15/2012		1,500,000	1234.600	102,266			229,115		229,115	103,434						100/101
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	09/15/2011	09/17/2012		1,275,000	1239.340	100,553			194,078		194,078	85,163						100/95
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan	10/17/2011	10/15/2012		1,710,000	1230.880	123,964			278,920		278,920	116,623						100/95
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Barclay	11/15/2011	11/15/2012		1,900,000	1289.260	140,755			229,202		229,202	99,938						100/97
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan	12/15/2011	12/15/2012		2,650,000	1246.140	197,507			414,567		414,567	166,529						100/100
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan	01/15/2012	01/15/2013		6,625,000	1326.010		393,497		681,960		681,960	288,463						100/107
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan	02/15/2012	02/15/2013		2,300,000	1376.810		126,145		178,192		178,192	52,047						100/101
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Barclay	03/15/2012	03/15/2013		1,600,000	1437.670		80,182		83,008		83,008	2,826						100/94
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	04/15/2011	04/16/2012		680,000	1389.620	27,299			12,939		12,939	8,418						100/99
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	04/15/2011	04/16/2012		325,000	1319.680	10,817			0		0	(36)						100/99
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	05/16/2011	05/15/2012		300,000	1362.710	14,990			12,731		12,731	8,112						100/100
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	05/16/2011	05/15/2012		650,000	1373.340	13,249			0		0	(3)						100/100
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	06/15/2011	06/15/2012		300,000	1297.060	15,385			28,312		28,312	15,752						100/99
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	06/15/2011	06/15/2012		275,000	1265.420	9,580			8,663		8,663	5,522						100/99
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2011	07/16/2012		525,000	1374.050	23,239			26,057		26,057	14,691						100/96
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2011	07/16/2012		525,000	1354.970	11,923			370		370	(187)						100/96
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan	08/15/2011	08/15/2012		215,000	1234.600	14,658			32,840		32,840	14,831						100/101
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan	08/15/2011	08/15/2012		325,000	1204.490	15,689			33,437		33,437	17,265						100/101
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	09/15/2011	09/17/2012		350,000	1269.570	24,376			45,733		45,733	20,707						100/95
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	09/15/2011	09/17/2012		475,000	1251.430	20,162			37,003		37,003	20,818						100/95
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan	10/17/2011	10/15/2012		275,000	1230.880	19,935			44,855		44,855	18,747						100/95
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan	10/17/2011	10/15/2012		110,000	1200.860	5,368			14,681		14,681	7,260						100/95
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Barclay	11/15/2011	11/15/2012		225,000	1257.810	18,975			31,670		31,670	13,358						100/97
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	11/15/2011	11/15/2012		250,000	1257.810	12,714			23,623		23,623	12,762						100/97
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan	12/15/2011	12/15/2012		125,000	1215.750	10,597			22,092		22,092	8,506						100/100
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan	12/15/2011	12/15/2012		200,000	1252.220	9,040			23,073		23,073	12,066						100/100
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan	01/15/2012	01/15/2013		60,000	1293.670		2,589		5,364		5,364	2,775						100/107
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan	02/15/2012	02/15/2013		425,000	1410.390		18,556		26,463		26,463	7,908						100/101
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan	02/15/2012	02/15/2013		365,000	1410.390		7,654		12,372		12,372	4,718						100/101
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Barclay	03/15/2012	03/15/2013		425,000	1471.330		7,962		7,842		7,842	(120)						100/94
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	04/15/2011	04/16/2012		10,475,000	1359.270	503,523			402,501		402,501	283,043						100/99

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	04/15/2011	04/16/2012		4,500,000	1359.270	216,310			172,912		172,912	121,594						100/99
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	04/15/2011	04/16/2012		1,775,000	1339.480	95,593			93,256		93,256	65,119						100/99
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	04/15/2011	04/16/2012		7,975,000	1346.070	413,668			380,990		380,990	267,187						100/99
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	05/16/2011	05/15/2012		12,075,000	1369.350	580,772			464,261		464,261	301,209						100/100
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	05/16/2011	05/15/2012		4,500,000	1369.350	216,437			173,017		173,017	112,252						100/100
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	05/16/2011	05/15/2012		750,000	1349.410	40,405			38,044		38,044	24,473						100/100
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	05/16/2011	05/15/2012		5,300,000	1356.060	275,029			246,635		246,635	159,320						100/100
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	06/15/2011	06/15/2012		7,875,000	1303.380	389,186			708,216		708,216	397,225						100/99
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	06/15/2011	06/15/2012		3,375,000	1303.380	166,794			303,521		303,521	170,240						100/99
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	06/15/2011	06/15/2012		7,300,000	1290.730	388,365			721,624		721,624	398,031						100/99
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2011	07/16/2012		6,000,000	1355.620	295,288			359,587		359,587	201,009						100/96
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2011	07/16/2012		9,000,000	1342.460	477,039			607,883		607,883	335,726						100/96
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan	08/15/2011	08/15/2012		6,900,000	1240.620	457,319			1,022,977		1,022,977	466,119						100/101
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan	08/15/2011	08/15/2012		9,900,000	1228.580	694,190			1,556,765		1,556,765	696,297						100/101
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	09/15/2011	09/17/2012		1,200,000	1245.380	92,336			177,437		177,437	78,572						100/95
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	09/15/2011	09/17/2012		16,675,000	1233.290	1,347,716			2,602,016		2,602,016	1,126,250						100/95
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan	10/17/2011	10/15/2012		1,415,000	1236.890	99,863			224,688		224,688	94,755						100/95
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan	10/17/2011	10/15/2012		2,495,000	1222.480	187,745			421,547		421,547	174,552						100/95
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan	10/17/2011	10/15/2012		12,920,000	1224.880	961,936			2,163,402		2,163,402	896,859						100/95
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Barclay	11/15/2011	11/15/2012		4,750,000	1295.540	342,735			557,569		557,569	246,511						100/97
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Barclay	11/15/2011	11/15/2012		780,000	1280.450	59,941			98,709		98,709	42,500						100/97
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Barclay	11/15/2011	11/15/2012		6,025,000	1282.970	458,195			750,588		750,588	325,041						100/97
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan	12/15/2011	12/15/2012		950,000	1252.220	68,974			144,711		144,711	58,555						100/100
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan	12/15/2011	12/15/2012		1,525,000	1238.850	117,266			245,944		245,944	98,025						100/100
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan	12/15/2011	12/15/2012		4,025,000	1240.070	307,903			643,691		643,691	255,109						100/100
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan	01/15/2012	01/15/2013		1,350,000	1318.900		83,098		144,211		144,211	61,113						100/107
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Barclay	01/18/2012	01/15/2013		4,800,000	1326.010		296,408		494,099		494,099	197,692						100/107
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan	02/15/2012	02/15/2013		2,350,000	1368.080		134,881		191,339		191,339	56,458						100/101
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan	02/15/2012	02/15/2013		3,550,000	1370.090		201,639		286,380		286,380	84,741						100/101
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Barclay	03/15/2012	03/15/2013		3,675,000	1429.250		192,754		203,870		203,870	11,116						100/94
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Barclay	03/15/2012	03/15/2013		3,175,000	1430.650		165,275		172,921		172,921	7,646						100/94
S&P 500 - Buy Side	Index/Annuity	N/A	Equity/Index	CBOE	03/15/2012	06/22/2013	200		1475.000		15,230		13,619		13,619	(1,612)						100/94
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										27,588,623	7,102,431	0	56,435,777	XXX	56,435,777	25,097,459	0	0	0	0	XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										27,588,623	7,102,431	0	56,435,777	XXX	56,435,777	25,097,459	0	0	0	0	XXX	XXX
0219999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0289999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0369999. Total Purchased Options - Call Options and Warrants										27,588,623	7,102,431	0	56,435,777	XXX	56,435,777	25,097,459	0	0	0	0	XXX	XXX
0379999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0389999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0399999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0409999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0419999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999. Total Purchased Options										27,588,623	7,102,431	0	56,435,777	XXX	56,435,777	25,097,459	0	0	0	0	XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	04/15/2011	04/16/2012		10,475,000	1372.470	(450,101)			(311,503)		(311,503)	(217,972)						100/99
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	04/15/2011	04/16/2012		4,500,000	1382.360	(178,060)			(104,908)		(104,908)	(71,258)						100/99
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	04/15/2011	04/16/2012		1,775,000	1400.180	(56,898)			(24,090)		(24,090)	(14,583)						100/99
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	04/15/2011	04/16/2012		7,975,000	1380.390	(311,588)			(194,910)		(194,910)	(133,584)						100/99
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	05/16/2011	05/15/2012		12,075,000	1382.650	(520,397)			(372,169)		(372,169)	(240,725)						100/100
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	05/16/2011	05/15/2012		4,500,000	1392.620	(178,637)			(115,997)		(115,997)	(74,636)						100/100
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	05/16/2011	05/15/2012		750,000	1411.230	(24,205)			(12,569)		(12,569)	(7,359)						100/100
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	05/16/2011	05/15/2012		5,300,000	1391.290	(207,189)			(139,648)		(139,648)	(90,144)						100/100
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	06/15/2011	06/15/2012		7,875,000	1312.870	(356,899)			(658,321)		(658,321)	(372,241)						100/99
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	06/15/2011	06/15/2012		3,375,000	1325.530	(138,106)			(253,042)		(253,042)	(145,107)						100/99
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	06/15/2011	06/15/2012		7,300,000	1324.890	(292,735)			(550,065)		(550,065)	(315,457)						100/99
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2011	07/16/2012		6,000,000	1363.520	(276,088)			(333,769)		(333,769)	(187,484)						100/96
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2011	07/16/2012		9,000,000	1377.340	(360,039)			(433,965)		(433,965)	(250,078)						100/96
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	JP Morgan	08/15/2011	08/15/2012		6,900,000	1247.850	(431,099)			(986,739)		(986,739)	(454,015)						100/101

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (a)
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	JP Morgan	08/15/2011	08/15/2012		9,900,000	1259.900	(561,530)			(1,333,717)		(1,333,717)	(627,912)						100/101
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	09/15/2011	09/17/2012		1,200,000	1254.450	(87,056)			(169,282)		(169,282)	(75,346)						100/95
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	09/15/2011	09/17/2012		16,675,000	1261.710	(1,142,613)			(2,268,223)		(2,268,223)	(1,018,893)						100/95
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	JP Morgan	10/17/2011	10/15/2012		1,415,000	1242.890	(95,194)			(218,614)		(218,614)	(92,983)						100/95
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	JP Morgan	10/17/2011	10/15/2012		2,495,000	1259.100	(148,574)			(357,942)		(357,942)	(156,962)						100/95
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	JP Morgan	10/17/2011	10/15/2012		12,920,000	1248.890	(823,692)			(1,940,941)		(1,940,941)	(832,599)						100/95
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Barclay	11/15/2011	11/15/2012		4,750,000	1301.830	(328,485)			(539,196)		(539,196)	(240,036)						100/97
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Barclay	11/15/2011	11/15/2012		780,000	1318.910	(47,461)			(80,380)		(80,380)	(36,005)						100/97
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Barclay	11/15/2011	11/15/2012		6,025,000	1308.120	(393,125)			(660,839)		(660,839)	(296,189)						100/97
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	JP Morgan	12/15/2011	12/15/2012		950,000	1258.300	(65,364)			(140,826)		(140,826)	(57,398)						100/100
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	JP Morgan	12/15/2011	12/15/2012		1,525,000	1271.070	(95,306)			(213,200)		(213,200)	(88,015)						100/100
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	JP Morgan	12/15/2011	12/15/2012		4,025,000	1261.340	(267,250)			(587,093)		(587,093)	(237,910)						100/100
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	JP Morgan	01/15/2012	01/15/2013		1,350,000	1348.650		(66,358)		(122,896)		(122,896)	(56,537)						100/107
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Barclay	01/18/2012	01/15/2013		4,800,000	1342.830		(261,382)		(452,188)		(452,188)	(190,807)						100/107
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	JP Morgan	02/15/2012	02/15/2013		2,350,000	1400.320		(105,506)		(157,577)		(157,577)	(52,070)						100/101
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	JP Morgan	02/15/2012	02/15/2013		3,550,000	1390.240		(172,529)		(252,887)		(252,887)	(80,357)						100/101
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Barclay	03/15/2012	03/15/2013		3,675,000	1458.700		(152,697)		(163,534)		(163,534)	(10,837)						100/94
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Barclay	03/15/2012	03/15/2013		3,175,000	1448.180		(143,685)		(153,748)		(153,748)	(10,063)						100/94
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	04/15/2011	04/16/2012		2,150,000	1405.460	(68,030)			(23,582)		(23,582)	(13,118)						100/99
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	05/16/2011	05/15/2012		825,000	1415.890	(26,372)			(12,314)		(12,314)	(7,010)						100/100
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	06/15/2011	06/15/2012		1,100,000	1347.670	(36,502)			(66,794)		(66,794)	(39,482)						100/99
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2011	07/16/2012		2,475,000	1401.690	(80,889)			(88,633)		(88,633)	(50,038)						100/96
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	JP Morgan	08/15/2011	08/15/2012		1,500,000	1282.780	(73,466)			(177,298)		(177,298)	(86,173)						100/101
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	09/15/2011	09/17/2012		1,275,000	1281.660	(78,496)			(156,738)		(156,738)	(72,508)						100/95
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	JP Morgan	10/17/2011	10/15/2012		1,710,000	1272.910	(94,210)			(229,212)		(229,212)	(102,107)						100/95
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Barclay	11/15/2011	11/15/2012		1,900,000	1333.280	(107,125)			(180,015)		(180,015)	(82,796)						100/97
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	JP Morgan	12/15/2011	12/15/2012		2,650,000	1285.660	(152,722)			(346,127)		(346,127)	(144,869)						100/100
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	JP Morgan	01/15/2012	01/15/2013		6,625,000	1368.060		(284,847)		(536,347)		(536,347)	(251,500)						100/107
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	JP Morgan	02/15/2012	02/15/2013		2,300,000	1410.390		(97,165)		(143,214)		(143,214)	(46,050)						100/101
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Barclay	03/15/2012	03/15/2013		1,600,000	1469.220		(62,102)		(66,101)		(66,101)	(3,999)						100/94
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	04/15/2011	04/16/2012		40,000	1420.640	(128)			0		0	0						100/99
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	05/16/2011	05/15/2012		150,000	1419.210	(4,239)			(2,083)		(2,083)	(1,121)						100/100
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	05/16/2011	05/15/2012		40,000	1441.810	(69)			0		0	0						100/100
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	06/15/2011	06/15/2012		60,000	1372.350	(143)			0		0	6						100/99
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2011	07/16/2012		50,000	1402.350	(1,482)			(1,778)		(1,778)	(1,010)						100/96
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2011	07/16/2012		215,000	1406.950	(1,017)			0		0	17						100/96
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	JP Morgan	08/15/2011	08/15/2012		45,000	1282.780	(2,075)			(5,319)		(5,319)	(2,588)						100/101
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	JP Morgan	08/15/2011	08/15/2012		160,000	1303.860	(1,870)			(4,279)		(4,279)	(2,517)						100/101
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	09/15/2011	09/17/2012		30,000	1281.660	(1,762)			(3,688)		(3,688)	(1,705)						100/95
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	09/15/2011	09/17/2012		290,000	1295.560	(6,656)			(13,190)		(13,190)	(7,777)						100/95
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	JP Morgan	10/17/2011	10/15/2012		55,000	1269.910	(2,943)			(7,468)		(7,468)	(3,281)						100/95
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	JP Morgan	10/17/2011	10/15/2012		175,000	1278.320	(3,248)			(12,703)		(12,703)	(7,223)						100/95
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Barclay	11/15/2011	11/15/2012		40,000	1330.130	(2,165)			(3,877)		(3,877)	(1,779)						100/97
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	11/15/2011	11/15/2012		275,000	1339.570	(5,303)			(11,458)		(11,458)	(6,656)						100/97
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	JP Morgan	12/15/2011	12/15/2012		60,000	1282.620	(3,347)			(7,934)		(7,934)	(3,278)						100/100
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	JP Morgan	01/15/2012	01/15/2013		140,000	1359.000		(6,047)		(12,047)		(12,047)	(5,999)						100/107
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	JP Morgan	01/15/2012	01/15/2013		250,000	1364.820		(3,168)		(12,158)		(12,158)	(8,990)						100/107
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	JP Morgan	02/15/2012	02/15/2013		100,000	1410.390		(3,925)		(6,227)		(6,227)	(2,302)						100/101
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	JP Morgan	02/15/2012	02/15/2013		10,000	1407.710		(122)		(352)		(352)	(230)						100/101
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Barclay	03/15/2012	03/15/2013		65,000	1469.220		(2,333)		(2,685)		(2,685)	(352)						100/94
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	04/15/2011	04/16/2012		680,000	1449.670	(15,535)			(549)		(549)	891						100/99
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	04/15/2011	04/16/2012		325,000	1420.640	(1,100)			0		0	0						100/99
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	05/16/2011	05/15/2012		300,000	1415.890	(9,590)			(4,478)		(4,478)	(2,471)						100/100
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	05/16/2011	05/15/2012		650,000	1454.440	(2,069)			0		0	0						100/100
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	06/15/2011	06/15/2012		300,000	1347.670	(9,955)			(18,217)		(18,217)	(10,771)						100/99
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	06/15/2011	06/15/2012		275,000	1338.180	(2,678)			(70)		(70)	166						100/99
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2011	07/16/2012		525,000	1441.170	(12,582)			(11,019)		(11,019)	(6,153)						100/96
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2011	07/16/2012		525,000	1440.520	(1,108)			0		0	4						100/96
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	JP Morgan	08/15/2011	08/15/2012		215,000	1282.780	(10,530)			(25,413)		(25,413)	(12,366)						100/101
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	JP Morgan	08/15/2011	08/15/2012		325,000	1303.860	(3,859)			(8,691)		(8,691)	(5,147)						100/101
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	09/15/2011	09/17/2012		350,000	1330.020	(16,816)			(32,108)		(32,108)	(15,872)						100/95

STATEMENT AS OF MARCH 31, 2012 OF THE Lafayette Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	09/15/2011	09/17/2012		475,000	1330.020	(8,524)			(11,789)		(11,789)	(6,865)						100/95
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	JP Morgan	10/17/2011	10/15/2012		275,000	1272.910	(15,150)			(36,861)		(36,861)	(16,393)						100/95
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	JP Morgan	10/17/2011	10/15/2012		110,000	1278.320	(2,024)			(7,985)		(7,985)	(4,550)						100/95
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Barclay	11/15/2011	11/15/2012		225,000	1330.130	(12,180)			(21,809)		(21,809)	(10,005)						100/97
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	11/15/2011	11/15/2012		250,000	1339.570	(4,839)			(10,416)		(10,416)	(6,072)						100/97
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	JP Morgan	12/15/2011	12/15/2012		125,000	1282.620	(6,972)			(16,530)		(16,530)	(6,831)						100/100
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	JP Morgan	01/15/2012	01/15/2013		60,000	1364.820		(1,005)		(2,918)		(2,918)	(1,913)						100/107
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	JP Morgan	02/15/2012	02/15/2013		425,000	1474.870		(10,183)		(16,336)		(16,336)	(6,153)						100/101
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	JP Morgan	02/15/2012	02/15/2013		365,000	1477.550		(2,617)		(5,078)		(5,078)	(2,461)						100/101
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Barclay	03/15/2012	03/15/2013		425,000	1538.650		(2,990)		(2,621)		(2,621)	368						100/94
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	04/15/2011	04/16/2012		10,150,000	1386.320	(352,762)			(214,414)		(214,414)	(145,633)						100/99
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	04/15/2011	04/16/2012		8,350,000	1400.840	(251,793)			(110,920)		(110,920)	(66,714)						100/99
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	04/15/2011	04/16/2012		2,350,000	1396.880	(18,618)			0		0	0						100/99
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	04/15/2011	04/16/2012		1,900,000	1420.640	(6,123)			0		0	0						100/99
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	05/16/2011	05/15/2012		14,200,000	1397.270	(496,457)			(329,928)		(329,928)	(207,659)						100/100
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	05/16/2011	05/15/2012		4,950,000	1399.930	(168,605)			(109,719)		(109,719)	(68,470)						100/100
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	05/16/2011	05/15/2012		6,975,000	1419.210	(197,125)			(96,862)		(96,862)	(53,931)						100/100
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	05/16/2011	05/15/2012		2,150,000	1406.580	(17,686)			0		0	0						100/100
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	05/16/2011	05/15/2012		1,150,000	1407.910	(9,115)			0		0	0						100/100
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	05/16/2011	05/15/2012		1,425,000	1441.810	(2,459)			0		0	0						100/100
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	06/15/2011	06/15/2012		2,450,000	1310.340	(105,643)			(208,591)		(208,591)	(120,702)						100/99
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	06/15/2011	06/15/2012		5,900,000	1323.630	(226,676)			(452,171)		(452,171)	(267,240)						100/99
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	06/15/2011	06/15/2012		3,300,000	1326.160	(124,144)			(246,202)		(246,202)	(144,805)						100/99
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	06/15/2011	06/15/2012		5,600,000	1350.840	(177,070)			(330,495)		(330,495)	(200,859)						100/99
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	06/15/2011	06/15/2012		1,225,000	1331.220	(14,075)			(763)		(763)	554						100/99
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	06/15/2011	06/15/2012		1,300,000	1338.180	(12,597)			(331)		(331)	665						100/99
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	06/15/2011	06/15/2012		1,975,000	1372.350	(4,720)			(1)		(1)	173						100/99
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2011	07/16/2012		3,175,000	1356.940	(142,073)			(188,311)		(188,311)	(107,930)						100/96
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2011	07/16/2012		8,850,000	1387.210	(303,975)			(384,553)		(384,553)	(226,296)						100/96
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2011	07/16/2012		1,600,000	1370.760	(63,915)			(82,771)		(82,771)	(47,976)						100/96
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2011	07/16/2012		2,100,000	1402.350	(61,743)			(74,693)		(74,693)	(43,704)						100/96
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2011	07/16/2012		2,150,000	1378.660	(25,227)			(139)		(139)	536						100/96
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2011	07/16/2012		1,850,000	1406.950	(8,546)			(1)		(1)	125						100/96
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	JP Morgan	08/15/2011	08/15/2012		1,450,000	1244.240	(87,909)			(211,541)		(211,541)	(98,554)						100/101
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	JP Morgan	08/15/2011	08/15/2012		10,475,000	1256.890	(582,693)			(1,431,239)		(1,431,239)	(680,133)						100/101
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	JP Morgan	08/15/2011	08/15/2012		6,855,000	1282.780	(316,200)			(810,253)		(810,253)	(403,108)						100/101
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	JP Morgan	08/15/2011	08/15/2012		2,650,000	1260.500	(65,425)			(152,319)		(152,319)	(91,007)						100/101
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	JP Morgan	08/15/2011	08/15/2012		950,000	1303.860	(11,104)			(25,406)		(25,406)	(15,447)						100/101
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	09/15/2011	09/17/2012		2,675,000	1238.730	(202,067)			(408,210)		(408,210)	(180,552)						100/95
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	09/15/2011	09/17/2012		10,100,000	1255.060	(696,285)			(1,421,008)		(1,421,008)	(646,437)						100/95
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	09/15/2011	09/17/2012		10,070,000	1281.660	(591,503)			(1,237,929)		(1,237,929)	(585,717)						100/95
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	09/15/2011	09/17/2012		3,250,000	1259.890	(220,152)			(231,935)		(231,935)	(133,961)						100/95
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	09/15/2011	09/17/2012		2,135,000	1295.560	(49,002)			(97,102)		(97,102)	(58,677)						100/95
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	JP Morgan	10/17/2011	10/15/2012		3,570,000	1229.680	(247,799)			(584,978)		(584,978)	(248,650)						100/95
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	JP Morgan	10/17/2011	10/15/2012		3,470,000	1246.490	(216,915)			(528,492)		(528,492)	(232,545)						100/95
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	JP Morgan	10/17/2011	10/15/2012		6,765,000	1239.290	(442,509)			(1,064,217)		(1,064,217)	(463,200)						100/95
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	JP Morgan	10/17/2011	10/15/2012		9,000,000	1269.910	(481,604)			(1,222,097)		(1,222,097)	(548,896)						100/95
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	JP Morgan	10/17/2011	10/15/2012		1,790,000	1244.690	(53,989)			(175,908)		(175,908)	(96,062)						100/95
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	JP Morgan	10/17/2011	10/15/2012		1,430,000	1278.320	(26,534)			(103,801)		(103,801)	(60,086)						100/95
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Barclay	11/15/2011	11/15/2012		2,430,000	1314.410	(146,123)			(257,309)		(257,309)	(119,491)						100/97
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Barclay	11/15/2011	11/15/2012		1,725,000	1277.310	(129,950)			(221,180)		(221,180)	(97,506)						100/97
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Barclay	11/15/2011	11/15/2012		12,985,000	1298.060	(866,530)			(1,498,895)		(1,498,895)	(676,409)						100/97
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Barclay	11/15/2011	11/15/2012		8,210,000	1330.130	(444,433)			(795,803)		(795,803)	(375,353)						100/97
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	11/15/2011	11/15/2012		1,395,000	1299.950	(45,593)			(91,352)		(91,352)	(52,527)						100/97
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	11/15/2011	11/15/2012		970,000	1312.530	(27,240)			(55,740)		(55,740)	(32,426)						100/97
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	11/15/2011	11/15/2012		2,230,000	1339.570	(43,001)			(92,913)		(92,913)	(55,473)						100/97
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	JP Morgan	12/15/2011	12/15/2012		650,000	1244.320	(46,199)			(102,362)		(102,362)	(41,500)						100/100
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	JP Morgan	12/15/2011	12/15/2012		4,900,000	1252.220	(332,102)			(746,405)		(746,405)	(308,743)						100/100
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	JP Morgan	12/15/2011	12/15/2012		4,800,000	1258.910	(312,365)			(709,909)		(709,909)	(295,751)						100/100
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	JP Morgan	12/15/2011	12/15/2012		8,200,000	1282.620	(457,363)			(1,084,308)		(1,084,308)	(458,896)						100/100
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	JP Morgan	12/15/2011	12/15/2012		1,125,000	1254.050	(37,206)			(128,122)		(128,122)	(67,889)						100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (a)
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	JP Morgan	12/15/2011	12/15/2012		1,025,000	1262.560	(30,619)			(110,313)		(110,313)	(59,019)						100/100
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	JP Morgan	12/15/2011	12/15/2012		1,750,000	1291.730	(34,951)			(151,946)		(151,946)	(84,609)						100/100
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	JP Morgan	12/15/2011	08/15/2012		1,000,000	1276.540	(70,726)			(121,454)		(121,454)	(59,888)						100/100
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	JP Morgan	01/15/2012	01/15/2013		1,575,000	1325.360		(87,718)		(162,583)		(162,583)	(74,865)						100/107
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	JP Morgan	01/15/2012	01/15/2013		3,400,000	1337.650		(173,380)		(330,261)		(330,261)	(156,881)						100/107
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	JP Morgan	01/15/2012	01/15/2013		5,575,000	1332.480		(294,884)		(554,049)		(554,049)	(259,165)						100/107
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	JP Morgan	01/15/2012	01/15/2013		9,400,000	1359.000		(406,024)		(808,832)		(808,832)	(402,808)						100/107
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	JP Morgan	01/15/2012	01/15/2013		1,475,000	1335.710		(32,261)		(94,554)		(94,554)	(62,293)						100/107
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	JP Morgan	01/15/2012	01/15/2013		900,000	1341.540		(17,885)		(54,716)		(54,716)	(36,832)						100/107
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	JP Morgan	01/15/2012	01/15/2013		2,725,000	1364.820		(34,531)		(132,520)		(132,520)	(97,989)						100/107
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	JP Morgan	02/15/2012	02/15/2013		950,000	1373.450		(49,829)		(74,771)		(74,771)	(24,943)						100/101
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	JP Morgan	02/15/2012	02/15/2013		4,925,000	1384.870		(237,637)		(363,719)		(363,719)	(126,082)						100/101
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	JP Morgan	02/15/2012	02/15/2013		7,075,000	1383.530		(344,914)		(525,872)		(525,872)	(180,958)						100/101
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	JP Morgan	02/15/2012	02/15/2013		9,025,000	1410.390		(354,242)		(561,961)		(561,961)	(207,720)						100/101
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	JP Morgan	02/15/2012	02/15/2013		2,325,000	1386.210		(43,489)		(102,622)		(102,622)	(59,133)						100/101
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	JP Morgan	02/15/2012	02/15/2013		2,050,000	1407.710		(25,020)		(72,141)		(72,141)	(47,121)						100/101
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Barclay	03/15/2012	03/15/2013		5,700,000	1441.170		(258,171)		(290,227)		(290,227)	(32,056)						100/94
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Barclay	03/15/2012	03/15/2013		6,425,000	1446.780		(278,802)		(313,518)		(313,518)	(34,717)						100/94
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Barclay	03/15/2012	03/15/2013		13,900,000	1469.220		(498,916)		(574,252)		(574,252)	(75,336)						100/94
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Barclay	03/15/2012	03/15/2013		1,325,000	1444.680		(60,014)		(33,715)		(33,715)	26,299						100/94
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Barclay	03/15/2012	03/15/2013		3,750,000	1473.430		(34,276)		(66,429)		(66,429)	(32,152)						100/94
S&P 500 - Sell Side	Index/Annuity	N/A	Equity/Index	CBOE	03/15/2012	06/22/2013	(200)		1525.000		(11,088)		(9,367)		(9,367)	1,721						100/94
0509999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(18,834,699)	(4,621,742)	0	(40,502,707)	XXX	(40,502,707)	(18,716,000)	0	0	0	0	XXX	XXX
0569999. Subtotal - Written Options - Hedging Other										(18,834,699)	(4,621,742)	0	(40,502,707)	XXX	(40,502,707)	(18,716,000)	0	0	0	0	XXX	XXX
0639999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0709999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0779999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0789999. Total Written Options - Call Options and Warrants										(18,834,699)	(4,621,742)	0	(40,502,707)	XXX	(40,502,707)	(18,716,000)	0	0	0	0	XXX	XXX
0799999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0809999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0819999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0829999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0839999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999. Total Written Options										(18,834,699)	(4,621,742)	0	(40,502,707)	XXX	(40,502,707)	(18,716,000)	0	0	0	0	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1029999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1089999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1149999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1159999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1179999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1189999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1199999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1209999. Total Swaps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1269999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999. Subtotal - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999. Subtotal - Hedging Other										8,753,924	2,480,689	0	15,933,070	XXX	15,933,070	6,381,459	0	0	0	0	XXX	XXX
1419999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1429999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1439999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1449999 - Totals										8,753,924	2,480,689	0	15,933,070	XXX	15,933,070	6,381,459	0	0	0	0	XXX	XXX

(a)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

Schedule DB - Part B - Section 1 - Futures Contracts Open

NONE

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

NONE

SCHEDULE DB - PART D

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
Description Counterparty or Exchange Traded	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	13,619	(9,367)	13,619	13,619	(9,367)	13,619	0	0
Barclay	Y	N	0	10,746,744	(7,977,956)	2,768,788	10,746,744	(7,977,956)	2,768,788	0	0
Credit Suisse	Y	N	0	17,799,415	(11,278,786)	6,520,629	17,799,415	(11,278,786)	6,520,629	0	0
JP Morgan	Y	N	0	27,876,001	(21,236,600)	6,639,401	27,876,001	(21,236,600)	6,639,401	0	0
0299999. Total NAIC 1 Designation			0	56,422,160	(40,493,342)	15,928,818	56,422,160	(40,493,342)	15,928,818	0	0
0899999 - Totals			0	56,435,779	(40,502,709)	15,942,437	56,435,779	(40,502,709)	15,942,437	0	0

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6 First Month	7 Second Month	8 Third Month	*
Charles Schwab & CO. INC.	San Francisco, CA					441,540	441,540	437,398	XXX
Federal Home Loan Bank						107,848	310,997	341,439	XXX
Northern Trust	Chicago, IL					142,482	142,482	142,482	XXX
Bank of America	San Francisco, CA					104,126	122,413	133,235	XXX
Lafayette Savings Bank	Lafayette, IN					127,383	131,014	131,014	XXX
Lafayette Bank & Trust	Lafayette, IN					124,520	128,124	128,125	XXX
Salin Bank	Lafayette, IN					102,065	102,065	102,065	XXX
Bank of New York Mellon	New York, NY					6,615,871	(1,873,276)	(1,839,739)	XXX
JP Morgan/Chase	New York, NY					(12,693,997)	(6,111,583)	(4,097,014)	XXX
PNC Bank	Cincinnati, OH					(437,547)	(2,873,994)	(4,267,472)	XXX
0199998. Deposits in ... 2 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX			80,547	37,174	(83,816)	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	(5,285,162)	(9,443,044)	(8,872,283)	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories		XXX	XXX						XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	(5,285,162)	(9,443,044)	(8,872,283)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	0	0	(5,285,162)	(9,443,044)	(8,872,283)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
0599999. Total - U.S. Government Bonds					0	0	0
1099999. Total - All Other Government Bonds					0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds					0	0	0
2499999. Total - U.S. Political Subdivisions Bonds					0	0	0
3199999. Total - U.S. Special Revenues Bonds					0	0	0
POTOMAC CP		03/30/2012	0.350	04/02/2012	999,971	19	0
WEATHERFORD Cp		03/30/2012	0.400	04/02/2012	999,967	22	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					1,999,938	41	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					1,999,938	41	0
4899999. Total - Hybrid Securities					0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds					0	0	0
7799999. Total - Issuer Obligations					1,999,938	41	0
7899999. Total - Residential Mortgage-Backed Securities					0	0	0
7999999. Total - Commercial Mortgage-Backed Securities					0	0	0
8099999. Total - Other Loan-Backed and Structured Securities					0	0	0
8399999. Total Bonds					1,999,938	41	0
8699999 - Total Cash Equivalents					1,999,938	41	0