LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

# QUARTERLY STATEMENT

AS OF JUNE 30, 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 | Deborah Jean Vargo | Bradley Joseph Hunkler |
| President & CEO | VP & Secretary | VP, Chief Accounting Officer |

Subscribed and sworn to before me this
23rd day of July, 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 | 2,414,389,478 | 0 | 2,414,389,478 | 2,258,976,992 |
| 2. Stocks: | | | | |
| 2.1 Preferred stocks | | | | |
| 2.2 Common stocks | 44,203,853 | 312,563 | 43,891,290 | 46,526,949 |
| 3. Mortgage loans on real estate: | | | | |
| 3.1 First liens | 236,031,391 | 0 | 236,031,391 | 230,877,635 |
| 3.2 Other than first liens | | | | |
| 4. Real estate: | | | | |
| 4.1 Properties occupied by the company (less $ ........ encumbrances) | | 0 | 0 | 0 |
| 4.2 Properties held for the production of income (less $ ........ encumbrances) | | | | |
| 4.3 Properties held for sale (less $ ........ encumbrances) | 726,219 | | 726,219 | 726,219 |
| 5. Cash ($ (6,260,392) ), cash equivalents ($ 14,697,781 ) and short-term investments ($ 12,368,867 ) | 20,806,256 | 0 | 20,806,256 | 34,736,062 |
| 6. Contract loans (including $ ........ premium notes) | 276,596,596 | 0 | 276,596,596 | 252,801,486 |
| 7. Derivatives | 41,273,443 | 0 | 41,273,443 | 26,003,622 |
| 8. Other invested assets | 22,354,719 | 0 | 22,354,719 | 22,369,030 |
| 9. Receivables for securities | 833,396 | 0 | 833,396 | 332,866 |
| 10. Securities lending reinvested collateral assets | | | | |
| 11. Aggregate write-ins for invested assets | | | | |
| 12. Subtotals, cash and invested assets (Lines 1 to 11) | 3,057,215,351 | 312,563 | 3,056,902,788 | 2,873,350,861 |
| 13. Title plants less $ ........ charged off (for Title insurers only) | | | | |
| 14. Investment income due and accrued | 35,736,195 | 0 | 35,736,195 | 34,499,580 |
| 15. Premiums and considerations: | | | | |
| 15.1 Uncollected premiums and agents' balances in the course of collection | | 0 | 0 | 1,796,326 |
| 15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ........ earned but unbilled premiums) | 34,618,066 | | 34,618,066 | 34,666,059 |
| 15.3 Accrued retrospective premiums | | | | |
| 16. Reinsurance: | | | | |
| 16.1 Amounts recoverable from reinsurers | 5,576,189 | 0 | 5,576,189 | 15,063,928 |
| 16.2 Funds held by or deposited with reinsured companies | | | | |
| 16.3 Other amounts receivable under reinsurance contracts | 16,141 | 0 | 16,141 | 285,056 |
| 17. Amounts receivable relating to uninsured plans | | | | |
| 18.1 Current federal and foreign income tax recoverable and interest thereon | | 0 | 0 | 0 |
| 18.2 Net deferred tax asset | 45,577,712 | 11,684,358 | 33,893,354 | 34,006,282 |
| 19. Guaranty funds receivable or on deposit | 1,637,143 | 0 | 1,637,143 | 1,633,757 |
| 20. Electronic data processing equipment and software | | | | |
| 21. Furniture and equipment, including health care delivery assets ($ ........ ) | | | | |
| 22. Net adjustment in assets and liabilities due to foreign exchange rates | | | | |
| 23. Receivables from parent, subsidiaries and affiliates | | | | |
| 24. Health care ($ ........ ) and other amounts receivable | 2,767,420 | 1,751,645 | 1,015,775 | 803,466 |
| 25. Aggregate write-ins for other than invested assets | | | | |
| 26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) | 3,183,144,217 | 13,748,566 | 3,169,395,651 | 2,996,105,315 |
| 27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts | | | | |
| 28. Total (Lines 26 and 27) | 3,183,144,217 | 13,748,566 | 3,169,395,651 | 2,996,105,315 |
| **DETAILS OF WRITE-INS** | | | | |
| 1101. | | | | |
| 1102. | | | | |
| 1103. | | | | |
| 1198. Summary of remaining write-ins for Line 11 from overflow page | | | | |
| 1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above) | | | | |
| 2501. | | | | |
| 2502. | | | | |
| 2503. | | | | |
| 2598. Summary of remaining write-ins for Line 25 from overflow page | | | | |
| 2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) | | | | |

# LIABILITIES, SURPLUS AND OTHER FUNDS

| | | 1 Current Statement Date | 2 December 31 Prior Year |
|---|---|---|---|
| 1. | Aggregate reserve for life contracts $ 2,628,964,911 less $ included in Line 6.3 (including $ 6,727,558 Modco Reserve) | 2,628,964,911 | 2,475,892,168 |
| 2. | Aggregate reserve for accident and health contracts (including $ Modco Reserve) | 937,594 | 1,023,221 |
| 3. | Liability for deposit-type contracts (including $ Modco Reserve) | 227,793,658 | 222,515,481 |
| 4. | Contract claims: | | |
| | 4.1 Life | 5,296,983 | 4,282,710 |
| | 4.2 Accident and health | | 0 |
| 5. | Policyholders' dividends $ 876,589 and coupons $ due and unpaid | 876,589 | 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) | 47,338,432 | 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 | 1,297,551 | 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 $ is for medical loss ratio rebate per the Public Health Service Act | | |
| | 9.3 Other amounts payable on reinsurance, including $ 149,734 assumed and $ ceded | 149,734 | 85,855 |
| | 9.4 Interest Maintenance Reserve | 5,141,780 | 5,221,007 |
| 10. | Commissions to agents due or accrued-life and annuity contracts $ 547,615 , accident and health $ and deposit-type contract funds $ | 547,615 | 1,111,072 |
| 11. | Commissions and expense allowances payable on reinsurance assumed | 403 | 455 |
| 12. | General expenses due or accrued | 1,079,578 | 3,417,389 |
| 13. | Transfers to Separate Accounts due or accrued (net) (including $ accrued for expense allowances recognized in reserves, net of reinsured allowances) | | |
| 14. | Taxes, licenses and fees due or accrued, excluding federal income taxes | 1,641,455 | 2,642,340 |
| 15.1 | Current federal and foreign income taxes, including $ 2,074,923 on realized capital gains (losses) | 2,546,351 | 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 | 4,632,061 | 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 | 4,267,891 | 4,969,621 |
| 22. | Borrowed money $ 0 and interest thereon $ | | 10,019,250 |
| 23. | Dividends to stockholders declared and unpaid | | |
| 24. | Miscellaneous liabilities: | | |
| | 24.01 Asset valuation reserve | 20,658,272 | 17,387,477 |
| | 24.02 Reinsurance in unauthorized companies | | |
| | 24.03 Funds held under reinsurance treaties with unauthorized reinsurers | | |
| | 24.04 Payable to parent, subsidiaries and affiliates | 15,304,625 | 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 | 28,502,816 | 18,070,342 |
| | 24.09 Payable for securities | 6,676,037 | 0 |
| | 24.10 Payable for securities lending | | |
| | 24.11 Capital notes $ and interest thereon $ | | |
| 25. | Aggregate write-ins for liabilities | 1,602,672 | 606,056 |
| 26. | Total liabilities excluding Separate Accounts business (Lines 1 to 25) | 3,005,257,008 | 2,843,769,818 |
| 27. | From Separate Accounts Statement | | |
| 28. | Total liabilities (Lines 26 and 27) | 3,005,257,008 | 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 | | |
| 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) | 110,813,358 | 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) | 161,638,643 | 149,835,497 |
| 38. | Totals of Lines 29, 30 and 37 | 164,138,643 | 152,335,497 |
| 39. | Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) | 3,169,395,651 | 2,996,105,315 |
| | **DETAILS OF WRITE-INS** | | |
| 2501. | Uncashed drafts and checks that are pending escheatment to the state | 175,657 | |
| 2502. | Modco Adjustment Wilton Reinsurance | 291,830 | 606,056 |
| 2503. | Outstanding Disbursement - Death | 1,135,185 | |
| 2598. | Summary of remaining write-ins for Line 25 from overflow page | | |
| 2599. | Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) | 1,602,672 | 606,056 |
| 3101. | | | |
| 3102. | | | |
| 3103. | | | |
| 3198. | Summary of remaining write-ins for Line 31 from overflow page | | |
| 3199. | Totals (Lines 3101 through 3103 plus 3198)(Line 31 above) | | |
| 3401. | Surplus From Additional DTA (SSAP 10R) | | 10,354,894 |
| 3402. | | | |
| 3403. | | | |
| 3498. | Summary of remaining write-ins for Line 34 from overflow page | | |
| 3499. | Totals (Lines 3401 through 3403 plus 3498)(Line 34 above) | 0 | 10,354,894 |

# SUMMARY OF OPERATIONS

| | | 1<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|---|---|---|---|---|
| 1. | Premiums and annuity considerations for life and accident and health contracts | 272,223,236 | 302,105,999 | 612,911,680 |
| 2. | Considerations for supplementary contracts with life contingencies | 553,497 | 522,391 | 803,281 |
| 3. | Net investment income | 76,103,151 | 69,257,464 | 143,818,061 |
| 4. | Amortization of Interest Maintenance Reserve (IMR) | 516,629 | 411,744 | 1,294,745 |
| 5. | Separate Accounts net gain from operations excluding unrealized gains or losses | | | |
| 6. | Commissions and expense allowances on reinsurance ceded | 635,903 | 126,000 | 1,269,635 |
| 7. | Reserve adjustments on reinsurance ceded | | | |
| 8. | Miscellaneous Income: | | | |
| | 8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts | | | |
| | 8.2 Charges and fees for deposit-type contracts | | | |
| | 8.3 Aggregate write-ins for miscellaneous income | 441,605 | 453,258 | 1,019,771 |
| 9. | Totals (Lines 1 to 8.3) | 350,474,021 | 372,876,856 | 761,117,173 |
| 10. | Death benefits | 8,144,492 | 8,189,216 | 16,861,245 |
| 11. | Matured endowments (excluding guaranteed annual pure endowments) | 98,817 | 57,881 | 168,950 |
| 12. | Annuity benefits | 9,157,291 | 7,893,044 | 16,171,873 |
| 13. | Disability benefits and benefits under accident and health contracts | 520,115 | 596,207 | 1,159,640 |
| 14. | Coupons, guaranteed annual pure endowments and similar benefits | | | |
| 15. | Surrender benefits and withdrawals for life contracts | 91,589,709 | 89,633,510 | 176,154,002 |
| 16. | Group conversions | | | |
| 17. | Interest and adjustments on contract or deposit-type contract funds | 4,646,186 | 4,973,334 | 9,948,817 |
| 18. | Payments on supplementary contracts with life contingencies | 1,097,284 | 1,303,078 | 2,471,263 |
| 19. | Increase in aggregate reserves for life and accident and health contracts | 156,298,034 | 183,070,076 | 370,884,908 |
| 20. | Totals (Lines 10 to 19) | 271,551,928 | 295,716,346 | 593,820,698 |
| 21. | Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) | 35,067,776 | 39,828,362 | 80,124,472 |
| 22. | Commissions and expense allowances on reinsurance assumed | 2,551 | 3,255 | 6,092 |
| 23. | General insurance expenses | 9,118,376 | 14,528,814 | 24,672,755 |
| 24. | Insurance taxes, licenses and fees, excluding federal income taxes | 4,097,929 | 3,596,958 | 6,332,587 |
| 25. | Increase in loading on deferred and uncollected premiums | (1,498,661) | (1,816,898) | (906,335) |
| 26. | Net transfers to or (from) Separate Accounts net of reinsurance | | | |
| 27. | Aggregate write-ins for deductions | 1,368,287 | 1,092,428 | 2,194,579 |
| 28. | Totals (Lines 20 to 27) | 319,708,186 | 352,949,265 | 706,244,848 |
| 29. | Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28) | 30,765,835 | 19,927,591 | 54,872,325 |
| 30. | Dividends to policyholders | 22,632,571 | 20,757,956 | 43,537,602 |
| 31. | Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30) | 8,133,264 | (830,365) | 11,334,723 |
| 32. | Federal and foreign income taxes incurred (excluding tax on capital gains) | 4,279,975 | 3,834,162 | 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) | 3,853,289 | (4,664,527) | 5,268,552 |
| 34. | Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 1,839,399 (excluding taxes of $ 235,524 transferred to the IMR) | (2,566,850) | (246,200) | 404,011 |
| 35. | Net income (Line 33 plus Line 34) | 1,286,439 | (4,910,727) | 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) | 1,286,439 | (4,910,727) | 5,672,563 |
| 38. | Change in net unrealized capital gains (losses) less capital gains tax of $ (38,282) | 5,852,794 | 2,381,165 | (2,555,356) |
| 39. | Change in net unrealized foreign exchange capital gain (loss) | | | |
| 40. | Change in net deferred income tax | 1,714,735 | 3,654,403 | 2,971,916 |
| 41. | Change in nonadmitted assets | (2,910,028) | (2,009,680) | 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 | 8,768,243 | | |
| 44. | Change in asset valuation reserve | (3,270,795) | (1,302,520) | (3,951,507) |
| 45. | Change in treasury stock | | | |
| 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 | (390,026) | (425,074) | (1,131,571) |
| 54. | Net change in capital and surplus for the year (Lines 37 through 53) | 11,803,146 | (2,612,433) | 40,295,336 |
| 55. | Capital and surplus, as of statement date (Lines 36 + 54) | 164,138,643 | 109,427,727 | 152,335,497 |
| | **DETAILS OF WRITE-INS** | | | |
| 08.301. | Miscellaneous Income | 50,760 | 20,658 | 407,626 |
| 08.302. | Pension Administrative Fees | 390,845 | 432,600 | 612,145 |
| 08.303. | | | | |
| 08.398. | Summary of remaining write-ins for Line 8.3 from overflow page | | | |
| 08.399. | Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above) | 441,605 | 453,258 | 1,019,771 |
| 2701. | Modified Coinsurance - Change in Mean Reserve Adjustment | 701,701 | 1,092,428 | 2,194,579 |
| 2702. | Benefits for Employees and Agents not included elsewhere | 666,586 | | |
| 2703. | | | | |
| 2798. | Summary of remaining write-ins for Line 27 from overflow page | | | |
| 2799. | Totals (Lines 2701 through 2703 plus 2798)(Line 27 above) | 1,368,287 | 1,092,428 | 2,194,579 |
| 5301. | Reserve Release Due to Reinsurance of Ordinary Life Insurance | (390,026) | (406,661) | (820,072) |
| 5302. | Change in Surplus from Additional DTA (SSAP 10R) | | (18,413) | (311,499) |
| 5303. | | | | |
| 5398. | Summary of remaining write-ins for Line 53 from overflow page | | | |
| 5399. | Totals (Lines 5301 through 5303 plus 5398)(Line 53 above) | (390,026) | (425,074) | (1,131,571) |

# CASH FLOW

| | | 1<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|---|---|---|---|---|
| | **Cash from Operations** | | | |
| 1. | Premiums collected net of reinsurance | 275,885,873 | 305,496,697 | 610,630,263 |
| 2. | Net investment income | 74,078,880 | 66,517,145 | 137,730,239 |
| 3. | Miscellaneous income | (2,202,865) | 579,258 | 2,890,315 |
| 4. | Total (Lines 1 to 3) | 347,761,888 | 372,593,100 | 751,250,817 |
| 5. | Benefit and loss related payments | 103,829,033 | 110,846,193 | 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 | 54,040,759 | 60,690,921 | 114,716,956 |
| 8. | Dividends paid to policyholders | 21,045,272 | 20,009,147 | 41,501,215 |
| 9. | Federal and foreign income taxes paid (recovered) net of $ 2,074,923 tax on capital gains (losses) | 8,295,850 | (1,243,554) | 3,059,307 |
| 10. | Total (Lines 5 through 9) | 187,210,914 | 190,302,707 | 391,858,279 |
| 11. | Net cash from operations (Line 4 minus Line 10) | 160,550,974 | 182,290,393 | 359,392,538 |
| | **Cash from Investments** | | | |
| 12. | Proceeds from investments sold, matured or repaid: | | | |
| | 12.1 Bonds | 111,753,592 | 146,593,819 | 227,718,702 |
| | 12.2 Stocks | 7,211,506 | 0 | 542,305 |
| | 12.3 Mortgage loans | 9,146,244 | 10,659,199 | 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 | 6,175,507 | 20,627,910 | 4,991,486 |
| | 12.8 Total investment proceeds (Lines 12.1 to 12.7) | 134,292,257 | 177,880,928 | 260,889,848 |
| 13. | Cost of investments acquired (long-term only): | | | |
| | 13.1 Bonds | 264,974,908 | 297,171,188 | 534,641,635 |
| | 13.2 Stocks | 4,779,951 | 0 | 4,182,572 |
| | 13.3 Mortgage loans | 14,300,000 | 14,565,000 | 23,730,000 |
| | 13.4 Real estate | 0 | 0 | 0 |
| | 13.5 Other invested assets | 0 | 0 | 8,180,370 |
| | 13.6 Miscellaneous applications | 580,421 | 0 | 1,574,709 |
| | 13.7 Total investments acquired (Lines 13.1 to 13.6) | 284,635,280 | 311,736,188 | 572,309,286 |
| 14. | Net increase (or decrease) in contract loans and premium notes | 23,795,110 | 19,242,270 | 42,966,044 |
| 15. | Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) | (174,138,133) | (153,097,530) | (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 | 642 | 0 |
| | 16.4 Net deposits on deposit-type contracts and other insurance liabilities | 5,278,177 | (6,066,627) | (10,071,832) |
| | 16.5 Dividends to stockholders | 0 | 0 | 0 |
| | 16.6 Other cash provided (applied) | (5,620,824) | (50,600) | 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) | (342,647) | (6,116,585) | (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) | (13,929,806) | 23,076,278 | 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) | 20,806,256 | 52,862,338 | 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<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|---|---|---|---|---|
| 1. | Industrial life | | 0 | 0 |
| 2. | Ordinary life insurance | 204,443,570 | 182,263,641 | 384,522,541 |
| 3. | Ordinary individual annuities | 81,321,380 | 125,738,920 | 243,543,448 |
| 4. | Credit life (group and individual) | | 0 | 0 |
| 5. | Group life insurance | 45,480 | 47,468 | 93,503 |
| 6. | Group annuities | 4,313,095 | 7,037,058 | 12,662,514 |
| 7. | A & H - group | | 0 | 0 |
| 8. | A & H - credit (group and individual) | | 0 | 0 |
| 9. | A & H - other | 187,835 | 312,601 | 955,779 |
| 10. | Aggregate of all other lines of business | | 0 | 0 |
| 11. | Subtotal | 290,311,360 | 315,399,688 | 641,777,785 |
| 12. | Deposit-type contracts | 11,402,620 | 5,451,413 | 8,083,329 |
| 13. | Total | 301,713,980 | 320,851,101 | 649,861,114 |
| | DETAILS OF WRITE-INS | | | |
| 1001. | | | | |
| 1002. | | | | |
| 1003. | | | | |
| 1098. | Summary of remaining write-ins for Line 10 from overflow page | | | |
| 1099. | Totals (Lines 1001 through 1003 plus 1098)(Line 10 above) | | | |

# 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

The Company made the following accounting changes in 2012:

The Company changed the statutory reserve valuation for certain fixed rate, fixed term funding agreements from account value to CARVM. SSAP No. 51 – *Life Contracts* requires such a change in valuation basis to be recorded directly to surplus rather than as a part of the reserve change recognized in the summary of operations. The Company has recorded $4.9 million directly as an increase to surplus as a result of the change in valuation basis through the Change in Reserve on Account of Valuation Bases on the Summary of Operations.

The Company has changed to the 2001 CSO mortality table from the 1980 CSO mortality table for determining statutory reserves for certain traditional life policies. SSAP No. 51 – *Life Contracts* requires such a change in valuation basis to be recorded directly to surplus rather than as a part of the reserve change recognized in the Summary of Operations. The Company has recorded $3.9 million directly as an increase to surplus as a result of the change in valuation basis through the Change in Reserve on Account of Valuation Bases line on the Summary of Operations.

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 six month period ended June 30, 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 six month period ended June 30, 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 six month period ended June 30, 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 June 30, 2012:

# NOTES TO FINANCIAL STATEMENTS

| Unrealized Losses Less Than 12 Months | | Unrealized Losses Greater Than or Equal to 12 Months | |
|---|---|---|---|
| Unrealized Losses | Fair Value | Unrealized Losses | Fair Value |
| $ (172,312) | $ 30,425,558 | $ (1,865,986) | $ 12,081,302 |

(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;
- 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 June 30, 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 | $ - | $ - | $ - | $ - |
| Parent, subsidiaries and affiliates | - | - | - | - |
| Total preferred stock | $ - | $ - | $ - | $ - |
| Common stock | | | | |
| Industrial and miscellaneous | $ 30,464,390 | $ - | $ - | $ 30,464,390 |
| Parent, subsidiaries and affiliates | - | - | - | - |
| Mutual funds | - | - | - | - |
| Total common stock | $ 30,464,390 | $ - | $ - | $ 30,464,390 |
| Derivative assets | | | | |
| Interest rate contracts | $ - | $ - | $ - | $ - |
| Options, purchased | - | - | 41,273,436 | 41,273,436 |
| Foreign exchange contracts | - | - | - | - |
| Credit contracts | - | - | - | - |
| Commodity futures contracts | - | - | - | - |
| Commodity forward contracts | - | - | - | - |
| Total derivative assets | $ - | $ - | $ 41,273,436 | $ 41,273,436 |
| Separate account assets | $ - | $ - | $ - | $ - |
| Total assets at fair value | $ 30,464,390 | $ - | $ 41,273,436 | $ 71,737,826 |

# NOTES TO FINANCIAL STATEMENTS

| | | | | |
|---|---|---|---|---|
| Liabilities at fair value | | | | |
| Derivative liabilities | $ - | $ - | $ (28,502,819) | $ (28,502,819) |
| Total liabilities at fair value | $ - | $ - | $ (28,502,819) | $ (28,502,819) |

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.

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

| | Balance at 03/31/2012 | 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 06/30/2012 |
|---|---|---|---|---|---|---|---|
| Derivative assets | $ 56,435,775 | $ - | $ - | $ (5,919,932) | $(14,325,030) | $ 5,082,623 | $ 41,273,436 |
| Derivative liabilities | (40,502,711) | - | - | 5,076,893 | 12,001,275 | (5,078,276) | (28,502,819) |
| Total | $ 15,933,064 | $ - | $ - | $ (843,039) | $ (2,323,755) | $ 4,347 | $ 12,770,617 |

| | 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 | (18,070,342) | - | - | 2,392,459 | (22,474,025) | (2,350,803) | (40,502,711) |
| Total | $ 7,933,278 | $ - | $ - | $ (807,660) | $ 8,231,372 | $ 576,074 | $ 15,933,064 |

Gross Purchases, Issuances, Sales, and Settlements

3 months ended 06/30/2012

| | Purchases | Issuances | Sales | Settlements | Net purchases, issuances, sales, & settlements |
|---|---|---|---|---|---|
| Derivative assets | $ 7,463,547 | $ - | $ - | $ (2,380,924) | $ 5,082,623 |
| Derivative liabilities | - | (5,078,276) | - | - | (5,078,276) |
| Total | $ 7,463,547 | $ (5,078,276) | $ - | $ (2,380,924) | $ 4,347 |

3 months ended 03/31/2012

| | 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.

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 | $ 2,656,530,823 | $ 2,414,389,478 | $ 19,682,405 | $ 2,348,556,469 | $ 288,291,949 | $ - |
| Common stocks, unaffiliated** | 43,891,290 | 43,891,290 | 43,891,290 | - | - | - |
| Mortgage loans | 264,336,114 | 236,031,391 | - | - | 264,336,114 | - |
| Cash, cash equivalents and short-term investments | 20,806,256 | 20,806,256 | 20,806,256 | - | - | - |
| Other invested assets, surplus notes | 25,083,445 | 22,354,719 | - | 25,083,445 | - | - |
| Derivative assets | 41,273,436 | 41,273,436 | - | - | 41,273,436 | - |
| Derivative liabilities | $ (28,502,819) | $ (28,502,819) | $ - | $ - | $(28,502,819) | $ - |

** Includes FHLB common stock which is held at cost.

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 and Surplus Notes*

The fair values of actively traded debt securities and surplus notes 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.

*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<br>Name of Entity | 2<br>NAIC Company Code | 3<br>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<br>Affiliate Name | 2<br>Location (City, State) | 3<br>FRB | 4<br>OCC | 5<br>FDIC | 6<br>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<br>Prior Year-End Book/Adjusted Carrying Value | 2<br>Current Quarter Book/Adjusted Carrying Value |
|---|---|---|---|
| 14.21 | Bonds | $ 0 | $ |
| 14.22 | Preferred Stock | $ 0 | $ |
| 14.23 | Common Stock | $ 296,297 | $ 312,563 |
| 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 | $ 312,563 |
| 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<br>Name of Custodian(s) | 2<br>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 46240 |

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<br>Name(s) | 2<br>Location(s) | 3<br>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<br>Old Custodian | 2<br>New Custodian | 3<br>Date of Change | 4<br>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<br>Central Registration Depository | 2<br>Name(s) | 3<br>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 | $ 236,031,391 |
| | 1.14 Total Mortgages in Good Standing | $ 236,031,391 |
| | 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) | $ 236,031,391 |
| 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 | $ |

# SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

# SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

| | | | Direct Business Only | | | | | |
|---|---|---|---|---|---|---|---|---|
| | | 1 | Life Contracts | | 4 | 5 | 6 | 7 |
| | | | 2 | 3 | | | | |
| | States, Etc. | Active Status | Life Insurance Premiums | Annuity Considerations | Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees | Other Considerations | Total Columns 2 Through 5 | Deposit-Type Contracts |
| 1. | Alabama AL | L | 1,108,297 | 97,593 | 0 | | 1,205,890 | |
| 2. | Alaska AK | N | 25,609 | 0 | 0 | | 25,609 | |
| 3. | Arizona AZ | L | 4,987,375 | 688,744 | 1,191 | | 5,677,310 | |
| 4. | Arkansas AR | L | 1,272,617 | 406,690 | 416 | | 1,679,723 | |
| 5. | California CA | L | 16,299,521 | 8,715,058 | 25,343 | | 25,039,922 | 34,532 |
| 6. | Colorado CO | L | 6,955,044 | 1,475,258 | 274 | | 8,430,576 | |
| 7. | Connecticut CT | L | 3,601,365 | 6,796,274 | 6,948 | | 10,404,587 | 385,771 |
| 8. | Delaware DE | L | 931,217 | 294,951 | 434 | | 1,226,602 | |
| 9. | District of Columbia DC | L | 1,026,415 | 165,846 | 0 | | 1,192,261 | |
| 10. | Florida FL | L | 8,732,449 | 4,525,652 | 8,086 | | 13,266,187 | 258,090 |
| 11. | Georgia GA | L | 2,458,238 | 821,722 | 1,264 | | 3,281,224 | |
| 12. | Hawaii HI | L | 4,021,083 | 556,596 | 14,064 | | 4,591,743 | |
| 13. | Idaho ID | L | 1,465,763 | 1,216,984 | 38 | | 2,682,785 | |
| 14. | Illinois IL | L | 7,081,477 | 1,872,591 | 6,469 | | 8,960,537 | 140,000 |
| 15. | Indiana IN | L | 5,214,386 | 1,635,939 | 14,534 | | 6,864,859 | 10,079,082 |
| 16. | Iowa IA | L | 1,575,143 | 379,008 | 2,637 | | 1,956,788 | |
| 17. | Kansas KS | L | 2,133,396 | 1,476,771 | 3,289 | | 3,613,456 | |
| 18. | Kentucky KY | L | 1,385,409 | 578,952 | 786 | | 1,965,147 | |
| 19. | Louisiana LA | L | 1,151,345 | 221,026 | 1,447 | | 1,373,818 | |
| 20. | Maine ME | L | 439,142 | 21,242 | 149 | | 460,533 | |
| 21. | Maryland MD | L | 6,685,562 | 2,265,216 | 909 | | 8,951,687 | |
| 22. | Massachusetts MA | L | 4,596,850 | 2,391,130 | 8,550 | | 6,996,530 | |
| 23. | Michigan MI | L | 5,568,501 | 1,817,877 | 10,496 | | 7,396,874 | |
| 24. | Minnesota MN | L | 4,143,463 | 5,658,324 | 131 | | 9,801,918 | 262,034 |
| 25. | Mississippi MS | L | 549,435 | 240,186 | 0 | | 789,621 | |
| 26. | Missouri MO | L | 7,916,943 | 1,347,250 | 416 | | 9,264,609 | |
| 27. | Montana MT | L | 260,060 | 92,948 | 0 | | 353,008 | |
| 28. | Nebraska NE | L | 2,264,997 | 1,978,858 | 2,415 | | 4,246,270 | |
| 29. | Nevada NV | L | 1,207,992 | 379,728 | 89 | | 1,587,809 | |
| 30. | New Hampshire NH | L | 1,374,886 | 955,731 | 4,050 | | 2,334,667 | |
| 31. | New Jersey NJ | L | 7,768,487 | 2,176,287 | 10,223 | | 9,954,997 | |
| 32. | New Mexico NM | L | 1,585,697 | 81,641 | 0 | | 1,667,338 | |
| 33. | New York NY | N | 936,407 | 210,520 | 2,323 | | 1,149,250 | |
| 34. | North Carolina NC | L | 4,055,974 | 2,055,975 | 3,616 | | 6,115,565 | |
| 35. | North Dakota ND | L | 153,972 | 46,504 | 0 | | 200,476 | |
| 36. | Ohio OH | L | 7,572,194 | 3,430,292 | 6,969 | | 11,009,455 | |
| 37. | Oklahoma OK | L | 991,986 | 119,456 | 0 | | 1,111,442 | |
| 38. | Oregon OR | L | 811,046 | 2,298,652 | 627 | | 3,110,325 | |
| 39. | Pennsylvania PA | L | 10,522,635 | 3,349,684 | 14,318 | | 13,886,637 | |
| 40. | Rhode Island RI | L | 303,127 | 1,286,075 | 2,587 | | 1,591,789 | |
| 41. | South Carolina SC | L | 1,295,054 | 121,410 | 1,871 | | 1,418,335 | |
| 42. | South Dakota SD | L | 195,065 | 877,831 | 0 | | 1,072,896 | |
| 43. | Tennessee TN | L | 1,330,038 | 309,583 | 925 | | 1,640,546 | |
| 44. | Texas TX | L | 16,427,761 | 4,494,402 | 2,505 | | 20,924,668 | |
| 45. | Utah UT | L | 1,135,830 | 1,960,658 | 357 | | 3,096,845 | |
| 46. | Vermont VT | L | 730,847 | 644,462 | 0 | | 1,375,309 | |
| 47. | Virginia VA | L | 10,350,642 | 3,585,022 | 10,407 | | 13,946,071 | 127,443 |
| 48. | Washington WA | L | 5,002,110 | 5,738,380 | 2,157 | | 10,742,647 | |
| 49. | West Virginia WV | L | 1,127,345 | 473,075 | 13,121 | | 1,613,541 | |
| 50. | Wisconsin WI | L | 2,835,270 | 2,791,356 | 1,179 | | 5,627,805 | 115,668 |
| 51. | Wyoming WY | L | 254,671 | 476,932 | 0 | | 731,603 | |
| 52. | American Samoa AS | N | 1,217 | 0 | 0 | | 1,217 | |
| 53. | Guam GU | N | 2,163 | 0 | 0 | | 2,163 | |
| 54. | Puerto Rico PR | N | 19,543 | 0 | 0 | | 19,543 | |
| 55. | U.S. Virgin Islands VI | N | | | | | 0 | |
| 56. | Northern Mariana Islands MP | N | | | | | 0 | |
| 57. | Canada CN | N | 3,000 | 0 | 0 | | 3,000 | |
| 58. | Aggregate Other Aliens OT | XXX | 113,084 | 16,563 | 225 | | 129,872 | 0 |
| 59. | Subtotal | (a) 49 | 181,959,145 | 85,618,905 | 187,835 | 0 | 267,765,885 | 11,402,620 |
| 90. | Reporting entity contributions for employee benefits plans | XXX | | | | | 0 | |
| 91. | Dividends or refunds applied to purchase paid-up additions and annuities | XXX | 21,822,478 | 15,570 | 0 | | 21,838,048 | |
| 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 | 707,427 | 0 | 0 | | 707,427 | |
| 94. | Aggregate or other amounts not allocable by State | XXX | 0 | 0 | 0 | 0 | 0 | 0 |
| 95. | Totals (Direct Business) | XXX | 204,489,050 | 85,634,475 | 187,835 | 0 | 290,311,360 | 11,402,620 |
| 96. | Plus Reinsurance Assumed | XXX | | | | | 0 | |
| 97 | Totals (All Business) | XXX | 204,489,050 | 85,634,475 | 187,835 | 0 | 290,311,360 | 11,402,620 |
| 98. | Less Reinsurance Ceded | XXX | 14,047,520 | 744,048 | 187,835 | | 14,979,403 | |
| 99. | Totals (All Business) less Reinsurance Ceded | XXX | 190,441,530 | 84,890,427 | 0 | 0 | 275,331,957 | 11,402,620 |
| | DETAILS OF WRITE-INS | | | | | | | |
| 5801. | Alien | XXX | 113,084 | 16,563 | 225 | | 129,872 | |
| 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 | 113,084 | 16,563 | 225 | 0 | 129,872 | 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 | Domi-ciliary 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 Owner-ship Provide Percen-tage | 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 | NIA | 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 | 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 | 31-1653922 | | | | 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 HIdings, 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 | 45-5350091 | | | | Flat Apts. Investor Holdings, LLC | IN | NIA | W&S Real Estate Holdings LLC | Ownership | 98.000 | WS Mutual Holding Co | |
| 0836 | Western-Southern Group | 00000 | 45-5458332 | | | | BY Apartment Investor Holding, LLC | MD | NIA | W&S Real Estate Holdings LLC | Ownership | 98.000 | WS Mutual Holding Co | |
| 0836 | Western-Southern Group | 00000 | 45-5439036 | | | | Miler Creek Investor Holdings, LLC | TN | NIA | W&S Real Estate Holdings LLC | Ownership | 98.000 | WS Mutual Holding Co | |
| 0836 | Western-Southern Group | 00000 | 35-2431972 | | | | Canal Senate Apartments LLC | IN | NIA | W&S Real Estate Holdings LLC | Ownership | 100.000 | 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 | |

# SCHEDULE Y

## PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>Federal ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domi-ciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Owner-ship Provide Percen-tage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 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 | |
| 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 | 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 | |
| 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 | |

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

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>Federal ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 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 0 2

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 2

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 2

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 2

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 2

# OVERFLOW PAGE FOR WRITE-INS

NONE

# SCHEDULE A - VERIFICATION

Real Estate

| | | 1<br>Year to Date | 2<br>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<br>Year to Date | 2<br>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 | 14,300,000 | 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 | 9,146,244 | 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) | 236,031,393 | 230,877,637 |
| 12. | Total valuation allowance | | |
| 13. | Subtotal (Line 11 plus Line 12) | 236,031,393 | 230,877,637 |
| 14. | Deduct total nonadmitted amounts | | 0 |
| 15. | Statement value at end of current period (Line 13 minus Line 14) | 236,031,393 | 230,877,637 |

# SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

| | | 1<br>Year to Date | 2<br>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 | 3,524 | 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 | 17,834 | 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) | 22,354,720 | 22,369,030 |
| 12. | Deduct total nonadmitted amounts | | |
| 13. | Statement value at end of current period (Line 11 minus Line 12) | 22,354,720 | 22,369,030 |

# SCHEDULE D - VERIFICATION

Bonds and Stocks

| | | 1<br>Year to Date | 2<br>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 | 269,754,857 | 572,502,712 |
| 3. | Accrual of discount | 2,561,901 | 5,181,635 |
| 4. | Unrealized valuation increase (decrease) | (93,114) | (268,806) |
| 5. | Total gain (loss) on disposals | 1,590,769 | 4,553,806 |
| 6. | Deduct consideration for bonds and stocks disposed of | 118,965,088 | 228,261,007 |
| 7. | Deduct amortization of premium | 1,759,935 | 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) | 2,458,593,337 | 2,305,503,947 |
| 11. | Deduct total nonadmitted amounts | 312,564 | 0 |
| 12. | Statement value at end of current period (Line 10 minus Line 11) | 2,458,280,773 | 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<br>Book/Adjusted Carrying Value Beginning of Current Quarter | 2<br>Acquisitions During Current Quarter | 3<br>Dispositions During Current Quarter | 4<br>Non-Trading Activity During Current Quarter | 5<br>Book/Adjusted Carrying Value End of First Quarter | 6<br>Book/Adjusted Carrying Value End of Second Quarter | 7<br>Book/Adjusted Carrying Value End of Third Quarter | 8<br>Book/Adjusted Carrying Value December 31 Prior Year |
|---|---|---|---|---|---|---|---|---|
| BONDS | | | | | | | | |
| 1. Class 1 (a) | 1,481,175,475 | 204,572,292 | 142,536,879 | 4,963,378 | 1,481,175,475 | 1,548,174,266 | | 1,394,981,830 |
| 2. Class 2 (a) | 793,646,606 | 324,396,845 | 311,125,432 | (5,430,343) | 793,646,606 | 801,487,676 | | 803,699,273 |
| 3. Class 3 (a) | 54,128,031 | | 670,004 | (980,490) | 54,128,031 | 52,477,537 | | 56,785,349 |
| 4. Class 4 (a) | 33,695,004 | 1,689,043 | 1,332,506 | (267,009) | 33,695,004 | 33,784,532 | | 37,810,497 |
| 5. Class 5 (a) | 5,528,774 | | 1,773,026 | 1,776,371 | 5,528,774 | 5,532,119 | | 1,909,130 |
| 6. Class 6 (a) | 3,264,300 | | 3,264,300 | | 3,264,300 | 0 | | 3,264,300 |
| 7. Total Bonds | 2,371,438,190 | 530,658,180 | 460,702,147 | 61,907 | 2,371,438,190 | 2,441,456,130 | 0 | 2,298,450,379 |
| PREFERRED STOCK | | | | | | | | |
| 8. Class 1 | 0 | | | | 0 | 0 | | |
| 9. Class 2 | 0 | | | | 0 | 0 | | |
| 10. Class 3 | 0 | | | | 0 | 0 | | |
| 11. Class 4 | 1,156 | | 8,020 | 6,864 | 1,156 | 0 | | |
| 12. Class 5 | 0 | | | | 0 | 0 | | |
| 13. Class 6 | 0 | | | | 0 | 0 | | |
| 14. Total Preferred Stock | 1,156 | 0 | 8,020 | 6,864 | 1,156 | 0 | 0 | 0 |
| 15. Total Bonds and Preferred Stock | 2,371,439,346 | 530,658,180 | 460,710,167 | 68,771 | 2,371,439,346 | 2,441,456,130 | 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 $ 27,066,648 ; NAIC 2 $ ; NAIC 3 $ ;
NAIC 4 $ ; NAIC 5 $ ; NAIC 6 $

# SCHEDULE DA - PART 1

Short-Term Investments

| | 1<br>Book/Adjusted Carrying Value | 2<br>Par Value | 3<br>Actual Cost | 4<br>Interest Collected Year-to-Date | 5<br>Paid for Accrued Interest Year-to-Date |
|---|---|---|---|---|---|
| 9199999 Totals | 12,368,867 | XXX | 12,368,867 | 2,693 | 0 |

# SCHEDULE DA - VERIFICATION

Short-Term Investments

| | 1<br>Year To Date | 2<br>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 | 271,874,870 | 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 | 298,979,383 | 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) | 12,368,870 | 39,473,383 |
| 11. Deduct total nonadmitted amounts | | 0 |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 12,368,870 | 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 | 4,865,964 |
| 3. | Unrealized Valuation increase/(decrease) | 5,907,621 |
| 4. | Total gain (loss) on termination recognized | (1,650,698) |
| 5. | Considerations received/(paid) on terminations | 4,285,540 |
| 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) | 12,770,630 |
| 10. | Deduct nonadmitted assets | |
| 11. | Statement value at end of current period (Line 9 minus Line 10) | 12,770,630 |

# 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 | 12,770,632 | |
| 2. | Part B, Section 1, Column 14 | | |
| 3. | Total (Line 1 plus Line 2) | | 12,770,632 |
| 4. | Part D, Column 5 | 41,273,448 | |
| 5. | Part D, Column 6 | (28,502,816) | |
| 6. | Total (Line 3 minus Line 4 minus Line 5) | | 0 |
| | | Fair Value Check | |
| 7. | Part A, Section 1, Column 16 | 12,770,632 | |
| 8. | Part B, Section 1, Column 13 | | |
| 9. | Total (Line 7 plus Line 8) | | 12,770,632 |
| 10. | Part D, Column 8 | 41,273,448 | |
| 11. | Part D, Column 9 | (28,502,816) | |
| 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<br>Year To Date | 2<br>Prior Year Ended December 31 |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | 0 | |
| 2. | Cost of cash equivalents acquired | 583,821,531 | |
| 3. | Accrual of discount | | |
| 4. | Unrealized valuation increase (decrease) | | |
| 5. | Total gain (loss) on disposals | 5,408 | |
| 6. | Deduct consideration received on disposals | 569,129,158 | |
| 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) | 14,697,781 | 0 |
| 11. | Deduct total nonadmitted amounts | | |
| 12. | Statement value at end of current period (Line 10 minus Line 11) | 14,697,781 | 0 |

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

N O N E

## Schedule A - Part 3 - Real Estate Disposed

N O N E

# 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-1202 | Lansing | MI | | 04/19/2012 | 5.000 | 5,200,000 | 0 | 8,300,000 |
| 0599999. Mortgages in good standing - Commercial mortgages-all other | | | | | | 5,200,000 | 0 | 8,300,000 |
| 0899999. Total Mortgages in good standing | | | | | | 5,200,000 | 0 | 8,300,000 |
| 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 | | | | | | 5,200,000 | 0 | 8,300,000 |

# 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-0612 | Plymouth | MN | | 12/01/2006 | 05/01/2012 | 1,183,602 | 0 | 0 | 0 | 0 | 0 | 0 | 1,155,410 | 1,155,410 | 0 | 0 | 0 |
| LL-8109 | Indianapolis | IN | | 05/30/1997 | 06/20/2012 | 46,121 | 0 | 0 | 0 | 0 | 0 | 0 | 7,829 | 7,829 | 0 | 0 | 0 |
| 0199999. Mortgages closed by repayment | | | | | | 1,229,723 | 0 | 0 | 0 | 0 | 0 | 0 | 1,163,239 | 1,163,239 | 0 | 0 | 0 |
| LL-0201 | Ft. Wayne | IN | | 08/30/2002 | | 1,690,408 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 39,054 | 0 | 0 | 0 |
| LL-0202 | Ft. Wayne | IN | | 07/17/2002 | | 2,510,035 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 91,460 | 0 | 0 | 0 |
| LL-0204 | Cumberland | IN | | 03/06/2003 | | 537,164 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 8,222 | 0 | 0 | 0 |
| LL-0205 | Indianapolis | IN | | 11/12/2002 | | 712,322 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 11,048 | 0 | 0 | 0 |
| LL-0206 | Grandville | MI | | 11/26/2002 | | 770,117 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 11,772 | 0 | 0 | 0 |
| LL-0207 | Castle Rock | CO | | 03/07/2003 | | 1,867,848 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 16,624 | 0 | 0 | 0 |
| LL-0208 | Chattanooga | TN | | 01/28/2003 | | 696,196 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 29,228 | 0 | 0 | 0 |
| LL-0301 | Ft. Wayne | IN | | 10/14/2003 | | 2,256,819 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 40,064 | 0 | 0 | 0 |
| LL-0302 | West Lafayette | IN | | 06/18/2003 | | 1,682,812 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 15,165 | 0 | 0 | 0 |
| LL-0303 | Winter Park | FL | | 06/30/2003 | | 1,673,819 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 14,712 | 0 | 0 | 0 |
| LL-0305 | Anderson | IN | | 08/14/2003 | | 1,722,518 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 53,446 | 0 | 0 | 0 |
| LL-0306 | Lakewood | CO | | 06/20/2003 | | 2,529,889 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 29,784 | 0 | 0 | 0 |
| LL-0310 | Moreno Valley | CA | | 12/04/2003 | | 2,235,574 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 31,471 | 0 | 0 | 0 |
| LL-0311 | Indianapolis | IN | | 12/29/2003 | | 587,234 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,988 | 0 | 0 | 0 |
| LL-0312 | Temecula | CA | | 02/05/2004 | | 751,887 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 10,382 | 0 | 0 | 0 |
| LL-0402 | Albuquerque | NM | | 11/03/2004 | | 847,138 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 11,203 | 0 | 0 | 0 |
| LL-0403 | Castle Rock | CO | | 07/26/2004 | | 1,681,956 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 13,699 | 0 | 0 | 0 |
| LL-0404 | Plainfield | IN | | 07/14/2004 | | 990,024 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 13,628 | 0 | 0 | 0 |
| LL-0407 | Columbus | OH | | 06/30/2004 | | 495,366 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 13,067 | 0 | 0 | 0 |
| LL-0411 | West Lafayette | IN | | 02/22/2005 | | 3,663,611 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 48,009 | 0 | 0 | 0 |
| LL-0412 | Chicago | IL | | 12/27/2004 | | 1,881,061 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 15,089 | 0 | 0 | 0 |

STATEMENT AS OF JUNE 30, 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 | | | | Book Value/ Recorded Investment Excluding Accrued Interest | 8 | 9 | 10 | 11 | 12 | 13 | | Book Value/ Recorded Investment Excluding Accrued | | Foreign Exchange | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | 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 | | Interest on Disposal | Consid- eration | Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| LL-0413 | Castle Rock | CO | | 09/29/2005 | | 1,117,708 | 0 | 0 | 0 | 0 | 0 | 0 | | 0 | 8,196 | 0 | 0 | 0 |
| LL-0501 | Wilmington | OH | | 05/12/2005 | | 827,528 | 0 | 0 | 0 | 0 | 0 | 0 | | 0 | 54,730 | 0 | 0 | 0 |
| LL-0503 | West Chester | OH | | 04/12/2005 | | 982,065 | 0 | 0 | 0 | 0 | 0 | 0 | | 0 | 12,461 | 0 | 0 | 0 |
| LL-0505 | Longmont | CO | | 06/29/2005 | | 1,002,356 | 0 | 0 | 0 | 0 | 0 | 0 | | 0 | 17,272 | 0 | 0 | 0 |
| LL-0506 | Colorado Springs | CO | | 06/29/2005 | | 2,905,086 | 0 | 0 | 0 | 0 | 0 | 0 | | 0 | 22,360 | 0 | 0 | 0 |
| LL-0507 | Long Beach | CA | | 08/31/2005 | | 1,771,722 | 0 | 0 | 0 | 0 | 0 | 0 | | 0 | 40,083 | 0 | 0 | 0 |
| LL-0508 | Castle Rock | CO | | 12/01/2005 | | 2,322,830 | 0 | 0 | 0 | 0 | 0 | 0 | | 0 | 11,243 | 0 | 0 | 0 |
| LL-0509 | Round Rock | TX | | 11/09/2005 | | 1,107,840 | 0 | 0 | 0 | 0 | 0 | 0 | | 0 | 10,938 | 0 | 0 | 0 |
| LL-0510 | Round Rock | TX | | 10/11/2005 | | 414,869 | 0 | 0 | 0 | 0 | 0 | 0 | | 0 | 9,164 | 0 | 0 | 0 |
| LL-0511 | Tampa | FL | | 08/03/2005 | | 2,669,458 | 0 | 0 | 0 | 0 | 0 | 0 | | 0 | 20,279 | 0 | 0 | 0 |
| LL-0513 | Springfield | OH | | 12/06/2005 | | 1,919,355 | 0 | 0 | 0 | 0 | 0 | 0 | | 0 | 16,850 | 0 | 0 | 0 |
| LL-0514 | Huntsville | AL | | 11/15/2005 | | 612,396 | 0 | 0 | 0 | 0 | 0 | 0 | | 0 | 4,439 | 0 | 0 | 0 |
| LL-0515 | St. Paul | MN | | 07/17/2006 | | 1,705,217 | 0 | 0 | 0 | 0 | 0 | 0 | | 0 | 33,306 | 0 | 0 | 0 |
| LL-0516 | Louisville | KY | | 01/03/2006 | | 915,959 | 0 | 0 | 0 | 0 | 0 | 0 | | 0 | 19,583 | 0 | 0 | 0 |
| LL-0517 | Nashville | TN | | 06/26/2006 | | 668,708 | 0 | 0 | 0 | 0 | 0 | 0 | | 0 | 5,821 | 0 | 0 | 0 |
| LL-0518 | Draper | UT | | 10/24/2006 | | 2,872,315 | 0 | 0 | 0 | 0 | 0 | 0 | | 0 | 18,889 | 0 | 0 | 0 |
| LL-0519 | Arvada | CO | | 03/15/2006 | | 971,468 | 0 | 0 | 0 | 0 | 0 | 0 | | 0 | 10,861 | 0 | 0 | 0 |
| LL-0603 | South Bend | IN | | 05/31/2006 | | 2,407,120 | 0 | 0 | 0 | 0 | 0 | 0 | | 0 | 26,826 | 0 | 0 | 0 |
| LL-0604 | Indianapolis | IN | | 05/18/2006 | | 2,839,306 | 0 | 0 | 0 | 0 | 0 | 0 | | 0 | 37,629 | 0 | 0 | 0 |
| LL-0607 | Centennial | CO | | 09/27/2006 | | 1,129,653 | 0 | 0 | 0 | 0 | 0 | 0 | | 0 | 7,167 | 0 | 0 | 0 |
| LL-0608 | Sun City | FL | | 09/22/2006 | | 720,582 | 0 | 0 | 0 | 0 | 0 | 0 | | 0 | 6,050 | 0 | 0 | 0 |
| LL-0609 | Dallas | TX | | 12/28/2006 | | 1,828,224 | 0 | 0 | 0 | 0 | 0 | 0 | | 0 | 10,362 | 0 | 0 | 0 |
| LL-0610 | Greenfield | IN | | 10/12/2006 | | 1,738,793 | 0 | 0 | 0 | 0 | 0 | 0 | | 0 | 17,569 | 0 | 0 | 0 |
| LL-0611 | Lima East | OH | | 02/28/2007 | | 1,348,491 | 0 | 0 | 0 | 0 | 0 | 0 | | 0 | 132,127 | 0 | 0 | 0 |
| LL-0612 | Plymouth | MN | | 12/01/2006 | | 1,183,602 | 0 | 0 | 0 | 0 | 0 | 0 | | 0 | 7,106 | 0 | 0 | 0 |
| LL-0613 | Middletown | OH | | 12/06/2006 | | 734,433 | 0 | 0 | 0 | 0 | 0 | 0 | | 0 | 13,151 | 0 | 0 | 0 |
| LL-0614 | Lafayette | IN | | 10/06/2006 | | 587,453 | 0 | 0 | 0 | 0 | 0 | 0 | | 0 | 3,700 | 0 | 0 | 0 |
| LL-0616 | Powell | OH | | 12/07/2006 | | 940,409 | 0 | 0 | 0 | 0 | 0 | 0 | | 0 | 9,637 | 0 | 0 | 0 |
| LL-0617 | Harrisburg | PA | | 12/08/2006 | | 1,298,965 | 0 | 0 | 0 | 0 | 0 | 0 | | 0 | 13,447 | 0 | 0 | 0 |
| LL-0618 | Golden | CO | | 02/14/2007 | | 1,908,348 | 0 | 0 | 0 | 0 | 0 | 0 | | 0 | 11,945 | 0 | 0 | 0 |
| LL-0619 | Brownsburg | IN | | 01/18/2007 | | 1,027,863 | 0 | 0 | 0 | 0 | 0 | 0 | | 0 | 10,523 | 0 | 0 | 0 |
| LL-0701 | Carmel | IN | | 04/11/2007 | | 4,878,735 | 0 | 0 | 0 | 0 | 0 | 0 | | 0 | 21,792 | 0 | 0 | 0 |
| LL-0702 | Vandalia | OH | | 05/01/2007 | | 1,621,643 | 0 | 0 | 0 | 0 | 0 | 0 | | 0 | 28,189 | 0 | 0 | 0 |
| LL-0703 | Colorado Springs | CO | | 09/27/2007 | | 1,233,673 | 0 | 0 | 0 | 0 | 0 | 0 | | 0 | 8,700 | 0 | 0 | 0 |
| LL-0704 | Indianapolis | IN | | 08/02/2007 | | 2,563,559 | 0 | 0 | 0 | 0 | 0 | 0 | | 0 | 15,873 | 0 | 0 | 0 |
| LL-0705 | Carmel | IN | | 05/30/2007 | | 649,657 | 0 | 0 | 0 | 0 | 0 | 0 | | 0 | 6,503 | 0 | 0 | 0 |
| LL-0706 | Champaign | IL | | 07/10/2007 | | 3,276,940 | 0 | 0 | 0 | 0 | 0 | 0 | | 0 | 18,374 | 0 | 0 | 0 |
| LL-0707 | Indianapolis | IN | | 08/21/2007 | | 999,696 | 0 | 0 | 0 | 0 | 0 | 0 | | 0 | 3,928 | 0 | 0 | 0 |
| LL-0708 | Roseville | MI | | 08/13/2007 | | 668,790 | 0 | 0 | 0 | 0 | 0 | 0 | | 0 | 15,602 | 0 | 0 | 0 |
| LL-0709 | Indianapolis | IN | | 08/01/2007 | | 528,521 | 0 | 0 | 0 | 0 | 0 | 0 | | 0 | 4,903 | 0 | 0 | 0 |
| LL-0710 | Concord | NC | | 03/12/2008 | | 2,762,202 | 0 | 0 | 0 | 0 | 0 | 0 | | 0 | 42,231 | 0 | 0 | 0 |
| LL-0712 | Houston | TX | | 11/29/2007 | | 1,431,398 | 0 | 0 | 0 | 0 | 0 | 0 | | 0 | 23,073 | 0 | 0 | 0 |
| LL-0713 | Bloomington | IN | | 02/07/2008 | | 6,241,506 | 0 | 0 | 0 | 0 | 0 | 0 | | 0 | 37,891 | 0 | 0 | 0 |
| LL-0714 | Vandalia | OH | | 02/14/2008 | | 1,741,407 | 0 | 0 | 0 | 0 | 0 | 0 | | 0 | 27,414 | 0 | 0 | 0 |
| LL-0715 | Colfax | NC | | 06/19/2008 | | 3,129,694 | 0 | 0 | 0 | 0 | 0 | 0 | | 0 | 47,361 | 0 | 0 | 0 |
| LL-0801 | Aurora | CO | | 08/15/2008 | | 3,749,281 | 0 | 0 | 0 | 0 | 0 | 0 | | 0 | 21,155 | 0 | 0 | 0 |
| LL-0802 | Indianapolis | IN | | 05/20/2008 | | 1,131,125 | 0 | 0 | 0 | 0 | 0 | 0 | | 0 | 6,649 | 0 | 0 | 0 |
| LL-0804 | Indianapolis | IN | | 04/23/2008 | | 2,452,674 | 0 | 0 | 0 | 0 | 0 | 0 | | 0 | 149,489 | 0 | 0 | 0 |
| LL-0805 | Nicholasville | KY | | 06/25/2008 | | 879,283 | 0 | 0 | 0 | 0 | 0 | 0 | | 0 | 5,060 | 0 | 0 | 0 |
| LL-0806 | Kissimmee | FL | | 05/23/2008 | | 1,841,363 | 0 | 0 | 0 | 0 | 0 | 0 | | 0 | 11,695 | 0 | 0 | 0 |
| LL-0807 | Springfield | IL | | 11/25/2008 | | 3,794,212 | 0 | 0 | 0 | 0 | 0 | 0 | | 0 | 19,405 | 0 | 0 | 0 |
| LL-0808 | Plainfield | IN | | 08/18/2008 | | 1,219,673 | 0 | 0 | 0 | 0 | 0 | 0 | | 0 | 37,343 | 0 | 0 | 0 |
| LL-0809 | Indianapolis | IN | | 08/11/2008 | | 2,335,875 | 0 | 0 | 0 | 0 | 0 | 0 | | 0 | 16,314 | 0 | 0 | 0 |
| LL-0810 | Centennial | CO | | 12/05/2008 | | 1,899,539 | 0 | 0 | 0 | 0 | 0 | 0 | | 0 | 9,709 | 0 | 0 | 0 |
| LL-0811 | San Antonio | TX | | 10/10/2008 | | 1,370,061 | 0 | 0 | 0 | 0 | 0 | 0 | | 0 | 18,588 | 0 | 0 | 0 |
| LL-0812 | Gastonia | NC | | 11/17/2008 | | 459,806 | 0 | 0 | 0 | 0 | 0 | 0 | | 0 | 3,780 | 0 | 0 | 0 |
| LL-0813 | Simpsonville | SC | | 01/22/2009 | | 1,143,440 | 0 | 0 | 0 | 0 | 0 | 0 | | 0 | 15,561 | 0 | 0 | 0 |
| LL-0901 | Charleston | SC | | 11/19/2009 | | 2,403,046 | 0 | 0 | 0 | 0 | 0 | 0 | | 0 | 13,412 | 0 | 0 | 0 |
| LL-0902 | Beckley | WV | | 03/08/2010 | | 1,080,184 | 0 | 0 | 0 | 0 | 0 | 0 | | 0 | 5,247 | 0 | 0 | 0 |
| LL-0903 | Simpsonville | SC | | 11/25/2009 | | 3,655,324 | 0 | 0 | 0 | 0 | 0 | 0 | | 0 | 13,345 | 0 | 0 | 0 |
| LL-0904 | Indianapolis | IN | | 11/10/2009 | | 2,077,518 | 0 | 0 | 0 | 0 | 0 | 0 | | 0 | 37,335 | 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-0905 | Memphis | TN | | 07/29/2009 | | 1,790,516 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 22,190 | 0 | 0 | 0 |
| LL-0906 | Conroe | TX | | 08/28/2009 | | 1,416,235 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6,673 | 0 | 0 | 0 |
| LL-0907 | Orlando | FL | | 09/03/2009 | | 678,710 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 7,132 | 0 | 0 | 0 |
| LL-0908 | Houston | TX | | 10/01/2009 | | 3,156,666 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 18,903 | 0 | 0 | 0 |
| LL-0909 | Leesburg | FL | | 12/10/2009 | | 1,192,476 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 11,844 | 0 | 0 | 0 |
| LL-0910 | Minneola | FL | | 12/10/2009 | | 1,122,330 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 11,147 | 0 | 0 | 0 |
| LL-0911 | Beavercreek | OH | | 02/01/2010 | | 1,910,155 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 13,399 | 0 | 0 | 0 |
| LL-0912 | Beavercreek | OH | | 02/01/2010 | | 2,148,821 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 22,581 | 0 | 0 | 0 |
| LL-0913 | Simpsonville | SC | | 12/28/2010 | | 3,204,558 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 13,133 | 0 | 0 | 0 |
| LL-1002 | Ashland | KY | | 06/30/2010 | | 1,554,431 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 18,110 | 0 | 0 | 0 |
| LL-1003 | Independence | MO | | 08/12/2010 | | 4,795,001 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 56,395 | 0 | 0 | 0 |
| LL-1004 | Lansing | MI | | 06/08/2010 | | 3,446,632 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 23,449 | 0 | 0 | 0 |
| LL-1005 | Keizer | OR | | 07/30/2010 | | 1,653,643 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 10,078 | 0 | 0 | 0 |
| LL-1006 | Oklahoma City | OK | | 11/09/2010 | | 2,084,955 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 23,780 | 0 | 0 | 0 |
| LL-1007 | Waxahachie | TX | | 02/14/2011 | | 4,679,317 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 15,890 | 0 | 0 | 0 |
| LL-1009 | Arlington | TX | | 02/09/2011 | | 2,894,955 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 14,140 | 0 | 0 | 0 |
| LL-1010 | Norton Shores | MI | | 04/14/2011 | | 2,133,267 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 45,202 | 0 | 0 | 0 |
| LL-1101 | Miamisburg | OH | | 04/05/2011 | | 3,364,299 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 38,172 | 0 | 0 | 0 |
| LL-1102 | Evendale | OH | | 03/29/2011 | | 1,178,238 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 8,499 | 0 | 0 | 0 |
| LL-1103 | McDonough | GA | | 11/10/2011 | | 2,362,350 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 8,130 | 0 | 0 | 0 |
| LL-1104 | Cooper City | FL | | 12/02/2011 | | 5,600,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 35,983 | 0 | 0 | 0 |
| LL-1105 | Norton Shores | MI | | 12/23/2011 | | 1,200,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 26,014 | 0 | 0 | 0 |
| LL-1201 | Glenview | IL | | 01/10/2012 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 45,405 | 0 | 0 | 0 |
| LL-1202 | Lansing | MI | | 04/19/2012 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 33,487 | 0 | 0 | 0 |
| LL-7982 | Smyrna | GA | | 10/25/1990 | | 359,719 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 20,452 | 0 | 0 | 0 |
| LL-8059 | Port Saint Lucie | FL | | 05/25/1994 | | 329,845 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 31,668 | 0 | 0 | 0 |
| LL-8068 | Lexington | MN | | 09/30/1994 | | 358,343 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 29,571 | 0 | 0 | 0 |
| LL-8069 | Thornton | CO | | 10/25/1994 | | 393,206 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 30,584 | 0 | 0 | 0 |
| LL-8075 | Pineville | NC | | 03/15/1995 | | 885,271 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 60,265 | 0 | 0 | 0 |
| LL-8081 | San Antonio | TX | | 08/16/1995 | | 495,949 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 29,943 | 0 | 0 | 0 |
| LL-8085 | Port Orange | FL | | 09/03/1996 | | 1,121,942 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 49,780 | 0 | 0 | 0 |
| LL-8086 | Kennebunk | ME | | 05/15/1996 | | 698,174 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 33,804 | 0 | 0 | 0 |
| LL-8095 | Geneva | IL | | 07/12/1996 | | 372,549 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 17,345 | 0 | 0 | 0 |
| LL-8098 | Conway | SC | | 06/29/1997 | | 1,514,521 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 54,931 | 0 | 0 | 0 |
| LL-8100 | El Paso | TX | | 07/25/1996 | | 688,746 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 31,684 | 0 | 0 | 0 |
| LL-8104 | Gray | ME | | 02/28/1997 | | 429,140 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 16,955 | 0 | 0 | 0 |
| LL-8109 | Indianapolis | IN | | 05/30/1997 | | 46,121 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 15,480 | 0 | 0 | 0 |
| LL-8110 | Lehigh Acres | FL | | 07/16/1998 | | 1,637,958 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 33,309 | 0 | 0 | 0 |
| LL-8111 | Duncanville | TX | | 10/22/1997 | | 801,635 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 26,933 | 0 | 0 | 0 |
| LL-8112 | Missouri City | TX | | 06/09/1997 | | 602,623 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 27,913 | 0 | 0 | 0 |
| LL-8113 | Omaha | NE | | 08/28/1997 | | 831,355 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 28,961 | 0 | 0 | 0 |
| LL-8115 | Pawleys Island | SC | | 11/24/1997 | | 781,015 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 25,777 | 0 | 0 | 0 |
| LL-8116 | Ft. Wayne | IN | | 05/28/1998 | | 1,383,054 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 42,091 | 0 | 0 | 0 |
| LL-8117 | Toledo | OH | | 02/11/1998 | | 1,511,678 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 24,201 | 0 | 0 | 0 |
| LL-8119 | Van Wert | OH | | 10/21/1997 | | 410,775 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 15,717 | 0 | 0 | 0 |
| LL-8120 | El Paso | TX | | 10/10/1997 | | 63,597 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 17,212 | 0 | 0 | 0 |
| LL-8121 | Atlanta | GA | | 11/17/1997 | | 84,679 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 20,941 | 0 | 0 | 0 |
| LL-8123 | Selma | CA | | 12/30/1997 | | 1,322,882 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 50,616 | 0 | 0 | 0 |
| LL-8125 | Red Oak | TX | | 12/19/1997 | | 644,930 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 23,930 | 0 | 0 | 0 |
| LL-8129 | Powder Springs | GA | | 01/30/1998 | | 505,273 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 17,545 | 0 | 0 | 0 |
| LL-8132 | Williamstown | NJ | | 01/20/1999 | | 363,252 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 11,965 | 0 | 0 | 0 |
| LL-8135 | Suwanee | GA | | 03/31/1998 | | 817,301 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 28,633 | 0 | 0 | 0 |
| LL-8136 | Kingman | AZ | | 03/06/1998 | | 407,504 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 34,315 | 0 | 0 | 0 |
| LL-8138 | Boulder | CO | | 05/21/1998 | | 178,070 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 28,956 | 0 | 0 | 0 |
| LL-8146 | Oakland Park | FL | | 01/15/1999 | | 1,146,981 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 38,056 | 0 | 0 | 0 |
| LL-8147 | Cartersville | GA | | 07/01/1999 | | 304,475 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 30,810 | 0 | 0 | 0 |
| LL-8149 | Irvine | CA | | 06/21/1999 | | 238,059 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 21,530 | 0 | 0 | 0 |
| LL-8150 | Newport Beach | CA | | 06/08/1999 | | 1,553,788 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 39,334 | 0 | 0 | 0 |
| LL-8151 | Lakewood | CO | | 07/30/1999 | | 432,242 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 10,818 | 0 | 0 | 0 |
| LL-8154 | Omaha | NE | | 08/10/1999 | | 2,345,061 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 62,651 | 0 | 0 | 0 |
| LL-8156 | Greenwood | IN | | 09/29/1999 | | 821,765 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 19,457 | 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-8157 | Torrance | CA | | 10/27/1999 | | 378,236 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 29,545 | 0 | 0 | 0 |
| LL-8158 | Naples | ME | | 06/12/2000 | | 504,163 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 10,367 | 0 | 0 | 0 |
| LL-8161 | Cotuit | MA | | 07/10/2001 | | 374,589 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6,541 | 0 | 0 | 0 |
| LL-8163 | San Diego | CA | | 01/17/2001 | | 1,053,545 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 54,911 | 0 | 0 | 0 |
| LL-8165 | Taos | NM | | 12/18/2000 | | 978,094 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 18,675 | 0 | 0 | 0 |
| LL-8169 | Villa Rica | GA | | 04/20/2001 | | 1,535,642 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 75,630 | 0 | 0 | 0 |
| LL-8173 | Albuquerque | NM | | 10/26/2001 | | 4,531,683 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 28,202 | 0 | 0 | 0 |
| LL-8175 | San Antonio | TX | | 12/12/2001 | | 702,737 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 37,754 | 0 | 0 | 0 |
| 0299999. Mortgages with partial repayments | | | | | | 229,993,467 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3,725,244 | 0 | 0 | 0 |
| 0599999 - Totals | | | | | | 231,223,190 | 0 | 0 | 0 | 0 | 0 | 0 | 1,163,239 | 4,888,483 | 0 | 0 | 0 |

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

N O N E

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

N O N E

# SCHEDULE D - PART 3

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Foreign | Date Acquired | Name of Vendor | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends | NAIC Designation or Market Indicator (a) |
| 36176F-Z5-0 | G2 #765164 4.607% 10/20/61 | | 06/01/2012 | Interest Capitalization | | 31,176 | 31,176 | 0 | 1 |
| 36230U-YF-0 | G2 4.684% 09/01/46 | | 06/01/2012 | Interest Capitalization | | 7,835 | 7,835 | 0 | 1 |
| 36297E-ZY-4 | G2 #710059 4.500% 11/20/60 | | 06/01/2012 | Interest Capitalization | | 19,255 | 19,255 | 0 | 1 |
| 690353-TM-9 | OPIC AGENCY 0.200% 01/15/21 | | 05/24/2012 | MELLON CAPITAL MKT | | 5,000,000 | 5,000,000 | 1,049 | 1 |
| 0599999. Subtotal - Bonds - U.S. Governments | | | | | | 5,058,266 | 5,058,266 | 1,049 | XXX |
| 219868-BS-4 | CORP ANDINA DE FOMENTO 4.375% 06/15/22 | F | 06/08/2012 | HONG KONG SHANGHAI BK | | 3,009,900 | 3,000,000 | 0 | 1FE |
| 1099999. Subtotal - Bonds - All Other Governments | | | | | | 3,009,900 | 3,000,000 | 0 | XXX |
| 01F030-67-8 | FNMA TBA 3.000% 07/01/42 | | 06/19/2012 | BARCLAYS | | 5,136,523 | 5,000,000 | 4,583 | 1 |
| 16229P-AA-3 | CHATO AL IDB GULF OP ZONE VRDN 0.600% 11/15/38 | | 05/10/2012 | BARCLAYS | | 500,000 | 500,000 | 0 | 1FE |
| 3136A3-EE-7 | FNR 2011-143 PZ 4.500% 01/25/42 | | 06/26/2012 | RBS GREENWICH CAPITAL | | 2,347,124 | 2,045,424 | 7,159 | 1 |
| 3136A5-3Z-7 | FNMA 2012-51 TP 3.500% 03/25/41 | | 05/31/2012 | DEUTSCHE BANK | | 10,693,750 | 10,000,000 | 3,889 | 1 |
| 3136A7-DU-3 | FNR 2012-68 AC 2.500% 02/25/39 | | 06/29/2012 | DEUTSCHE BANK | | 2,034,375 | 2,000,000 | 556 | 1FE |
| 3137AN-MP-7 | FHR K707 X1 1.696% 01/25/47 | | 04/17/2012 | BANK of AMERICA SEC | | 2,001,069 | 0 | 25,368 | 1 |
| 3137AP-PA-2 | FHLMC K018 1.615% 01/25/22 | | 05/08/2012 | J P MORGAN SEC FIXED INC | | 3,000,044 | 0 | 27,497 | 1 |
| 3138LT-MS-4 | FNMA A03068 POOL # A03068 3.000% 06/01/42 | | 05/31/2012 | BARCLAYS | | 10,243,359 | 9,999,999 | 10,000 | 1 |
| 38375B-SF-0 | GNR 2012-H11 BA 2.000% 05/20/62 | | 04/13/2012 | KNIGHT LIBERTAS LLC | | 1,997,500 | 2,000,000 | 3,222 | 1 |
| 38375B-SF-0 | GNR 2012-H11 BA 2.000% 05/20/62 | | 06/01/2012 | Interest Capitalization | | 2,421 | 2,421 | 0 | 1 |
| 384514-SQ-9 | GRAFTON WIS GENERAL OBLIGATION 5.900% 06/01/24 | | 05/21/2012 | Tax Free Exchange | | 1,758,459 | 1,760,000 | 49,036 | 1FE |
| 384514-SR-7 | GRAFTON WIS GENERAL OBLIGATION 5.900% 06/01/24 | | 05/21/2012 | Tax Free Exchange | | 244,785 | 245,000 | 6,826 | 1FE |
| 837151-AL-3 | SOCAR REVE 0.741% 07/01/13 | | 05/10/2012 | J P MORGAN SEC FIXED INC | | 300,435 | 300,000 | 86 | 1FE |
| 3199999. Subtotal - Bonds - U.S. Special Revenues | | | | | | 40,259,844 | 33,852,844 | 138,222 | XXX |
| F0933*-AA-4 | BELLON SA PP 5.200% 02/15/22 | | 06/26/2012 | PRIVATE PLACEMENT | | 5,000,000 | 5,000,000 | 0 | 2Z |
| 00038A-AB-9 | ABB TREASURY CENTER USA 4.000% 06/15/21 | | 05/15/2012 | MORGAN STANLEY FIXED INC | | 5,338,800 | 5,000,000 | 85,000 | 1FE |
| 00206R-BD-3 | AT&T INC 3.000% 02/15/22 | | 06/11/2012 | CITIGROUP GLOBAL MKTS | | 4,017,280 | 4,000,000 | 40,333 | 1FE |
| 144577-AC-7 | CARRIZO OIL & GAS INC 8.625% 10/15/18 | | 06/01/2012 | GLOBAL HUNTER SECUIRITIES, LLC | | 206,500 | 200,000 | 2,444 | 4FE |
| 226373-AB-4 | CRESTWOOD MIDSTREAM PART 7.750% 04/01/19 | | 05/07/2012 | Tax Free Exchange | | 231,506 | 231,000 | 1,790 | 4FE |
| 23311V-AB-3 | DCP MIDSTREAM OPERATING 4.950% 04/01/22 | | 06/11/2012 | MORGAN STANLEY FIXED INC | | 3,306,080 | 3,200,000 | 40,040 | 2FE |
| 24422E-RR-2 | JOHN DEERE CAPITAL 2.250% 04/17/19 | | 04/12/2012 | CITIGROUP GLOBAL MKTS | | 4,986,500 | 5,000,000 | 0 | 1FE |
| 25459H-BE-4 | DIRECTV HLDS/FN 2.400% 03/15/17 | | 05/15/2012 | Tax Free Exchange | | 3,995,918 | 4,000,000 | 17,867 | 2FE |
| 29266R-AC-2 | ENERGIZER HOLDINGS INC 4.700% 05/24/22 | | 05/21/2012 | GOLDMAN SACHS | | 1,695,172 | 1,700,000 | 0 | 2FE |
| 346091-AZ-4 | FOREST OIL CORPORATION 7.250% 06/15/19 | | 05/29/2012 | Various | | 129,500 | 140,000 | 4,680 | 4FE |
| 450319-AA-6 | ITC MIDWEST LLC 6.150% 01/31/38 | | 06/22/2012 | STERNE AGEE LEACH | | 1,275,270 | 1,000,000 | 25,113 | 1FE |
| 486606-G@-9 | KAYNE ANDERSON PP 3.390% 05/03/19 | | 04/30/2012 | PRIVATE PLACEMENT | | 1,000,000 | 1,000,000 | 0 | 1 |
| 500605-AE-0 | KOPPERS INC 7.875% 12/01/19 | | 05/30/2012 | GLEACHER & CO SEC INC | | 139,100 | 130,000 | 85 | 4FE |
| 52989L-AF-6 | LIBBEY GLASS INC 6.875% 05/15/20 | | 05/14/2012 | Various | | 107,125 | 106,000 | 0 | 4FE |
| 70788T-AA-5 | PENN VIRGINIA RESOURCE 8.375% 06/01/20 | | 05/11/2012 | RBC/DAIN | | 67,000 | 67,000 | 0 | 4FE |
| 78571C-AA-6 | SABRE INC 8.500% 05/15/19 | | 05/02/2012 | Various | | 558,588 | 552,000 | 0 | 4FE |
| 80007P-AL-3 | SANDRIDGE ENERGY INC 8.750% 01/15/20 | | 06/21/2012 | Various | | 180,920 | 176,000 | 6,742 | 4FE |
| 81760N-AN-9 | SERVICEMASTER COMPANY 8.000% 02/15/20 | | 06/01/2012 | Tax Free Exchange | | 68,805 | 68,000 | 1,632 | 4FE |
| 87612E-BA-3 | TARGET CORP 4.000% 07/01/42 | | 06/21/2012 | BARCLAYS | | 3,914,360 | 4,000,000 | 0 | 1FE |
| 90269G-AD-3 | UBSCM 2012-C1 AAB 3.002% 05/10/45 | | 04/24/2012 | UBS PAINEWEBBER | | 5,074,952 | 5,000,000 | 2,919 | 1FE |
| 91324P-BM-3 | UNITEDHEALTH GROUP INC 3.875% 10/15/20 | | 04/17/2012 | FTN FINANCIAL SECURITIES | | 2,150,360 | 2,000,000 | 1,076 | 1FE |
| 12623U-AA-3 | CNOOC FIN 2012 3.875% 05/02/22 | F | 06/08/2012 | Various | | 4,048,320 | 4,000,000 | 8,934 | 1FE |
| 377373-AD-7 | GLAXOSMITHKLINE CAP PLC 2.850% 05/08/22 | F | 05/02/2012 | CITIGROUP GLOBAL MKTS | | 1,986,400 | 2,000,000 | 0 | 1FE |
| 78467K-A#-4 | SSE PP 3.890% 04/16/22 | F | 04/09/2012 | PRIVATE PLACEMENT | | 3,000,000 | 3,000,000 | 0 | 2Z |
| 78467K-A@-6 | SSE PP 3.300% 04/16/19 | F | 04/09/2012 | PRIVATE PLACEMENT | | 2,000,000 | 2,000,000 | 0 | 2Z |
| 980888-AD-3 | WOOLWORTHS LTD 4.000% 09/22/20 | F | 04/04/2012 | UBS WARBURG | | 2,562,725 | 2,500,000 | 5,000 | 1FE |
| B0909@-AB-4 | BEFIMMO PP 4.830% 05/30/19 | F | 05/17/2012 | PRIVATE PLACEMENT | | 1,000,000 | 1,000,000 | 0 | 2Z |
| F6519#-AF-8 | NEOPOST SA PRIVATE PLACEMENT 3.890% 06/20/19 | F | 04/25/2012 | PRIVATE PLACEMENT | | 2,000,000 | 2,000,000 | 0 | 1Z |
| K2162@-AA-4 | DANISH CROWN PP 4.940% 06/13/22 | F | 06/01/2012 | PRIVATE PLACEMENT | | 3,000,000 | 3,000,000 | 0 | 2Z |
| 3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | 63,041,181 | 62,070,000 | 243,655 | XXX |
| 8399997. Total - Bonds - Part 3 | | | | | | 111,369,191 | 103,981,110 | 382,926 | XXX |
| 8399998. Total - Bonds - Part 5 | | | | | | XXX | XXX | XXX | XXX |
| 8399999. Total - Bonds | | | | | | 111,369,191 | 103,981,110 | 382,926 | XXX |
| 8999997. Total - Preferred Stocks - Part 3 | | | | | | 0 | XXX | 0 | XXX |
| 8999998. Total - Preferred Stocks - Part 5 | | | | | | XXX | XXX | XXX | XXX |
| 8999999. Total - Preferred Stocks | | | | | | 0 | XXX | 0 | XXX |
| 31337#-10-5 | FHLB CINCINNATI | | 05/02/2012 | PRIVATE PLACEMENT | 6,174.000 | 617,400 | | 0 | A |
| 9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) | | | | | | 617,400 | XXX | 0 | XXX |
| 9799997. Total - Common Stocks - Part 3 | | | | | | 617,400 | XXX | 0 | XXX |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation or Market Indicator (a) |
|---|---|---|---|---|---|---|---|---|---|
| 9799998. Total - Common Stocks - Part 5 | | | | | | XXX | XXX | XXX | XXX |
| 9799999. Total - Common Stocks | | | | | | 617,400 | XXX | 0 | XXX |
| 9899999. Total - Preferred and Common Stocks | | | | | | 617,400 | XXX | 0 | XXX |
| 9999999 - Totals | | | | | | 111,986,591 | XXX | 382,926 | XXX |

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

# 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 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 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) |
| 36230U-YF-0 | G2 4.684% 09/01/46 | | 05/01/2012 | Paydown | | 7,526 | 7,526 | 8,167 | 8,102 | 0 | (605) | 0 | (605) | 0 | 7,526 | 0 | 0 | 0 | 88 | 09/01/2046 | 1 |
| 0599999. Subtotal - Bonds - U.S. Governments | | | | | | 7,526 | 7,526 | 8,167 | 8,102 | 0 | (605) | 0 | (605) | 0 | 7,526 | 0 | 0 | 0 | 88 | XXX | XXX |
| 214471-NH-3 | COOK CO SCHOOL DISTRICT 5.750% 06/01/17 | | 06/01/2012 | Redemption 100.0000 | | 150,000 | 150,000 | 150,000 | 150,000 | 0 | 0 | 0 | 0 | 0 | 150,000 | 0 | 0 | 0 | 4,313 | 06/01/2017 | 1FE |
| 214471-NK-6 | COOK CO SCHOOL DISTRICT 5.750% 06/01/17 | | 06/01/2012 | Redemption 100.0000 | | 80,000 | 80,000 | 80,000 | 80,000 | 0 | 0 | 0 | 0 | 0 | 80,000 | 0 | 0 | 0 | 2,300 | 06/01/2017 | 1FE |
| 23981M-AB-2 | DAYTON-MONT CO 6.250% 11/15/21 | | 05/15/2012 | Redemption 100.0000 | | 45,000 | 45,000 | 45,000 | 45,000 | 0 | 0 | 0 | 0 | 0 | 45,000 | 0 | 0 | 0 | 1,406 | 11/15/2021 | 2AM |
| 31339N-NT-9 | FREDDIE MAC - CMO SER 2432 CL PH 6.000% 03/15/32 | | 06/01/2012 | Paydown | | 122,931 | 122,931 | 114,517 | 119,440 | 0 | 3,491 | 0 | 3,491 | 0 | 122,931 | 0 | 0 | 0 | 3,005 | 03/15/2032 | 1 |
| 31339N-SQ-0 | FREDDIE MAC - CMO SER 2425 CL MB 6.000% 03/15/22 | | 06/01/2012 | Paydown | | 125,987 | 125,987 | 121,105 | 124,293 | 0 | 1,694 | 0 | 1,694 | 0 | 125,987 | 0 | 0 | 0 | 3,112 | 03/15/2022 | 1 |
| 3133TK-FG-0 | FHLMC SER 2140 CL ND 6.500% 04/15/29 | | 06/01/2012 | Paydown | | 4,549 | 4,549 | 4,221 | 4,431 | 0 | 118 | 0 | 118 | 0 | 4,549 | 0 | 0 | 0 | 148 | 04/15/2029 | 1 |
| 31359V-PK-3 | FNMA 1999-6 PB 6.000% 03/25/19 | | 06/01/2012 | Paydown | | 37,735 | 37,735 | 36,868 | 37,352 | 0 | 383 | 0 | 383 | 0 | 37,735 | 0 | 0 | 0 | 943 | 03/25/2019 | 1 |
| 3137AN-MP-7 | FHR K707 X1 1.696% 01/25/47 | | 06/01/2012 | Paydown | | 0 | 0 | 1,207 | 0 | 0 | (1,207) | 0 | (1,207) | 0 | 0 | 0 | 0 | 0 | 28 | 01/25/2047 | 1 |
| 3137AP-PA-2 | FHLMC K018 1.615% 01/25/22 | | 06/01/2012 | Paydown | | 0 | 0 | 2,183 | 0 | 0 | (2,183) | 0 | (2,183) | 0 | 0 | 0 | 0 | 0 | 29 | 01/25/2022 | 1 |
| 3138A8-SV-9 | FNMA AH6831 4.500% 03/01/26 | | 06/01/2012 | Paydown | | 1,627,530 | 1,627,530 | 1,735,862 | 1,734,107 | 0 | (106,577) | 0 | (106,577) | 0 | 1,627,530 | 0 | 0 | 0 | 30,418 | 03/01/2026 | 1 |
| 3138EG-QR-8 | FNMA POOL # AL0463 3.000% 07/01/26 | | 06/01/2012 | Paydown | | 326,167 | 326,167 | 326,409 | 326,392 | 0 | (224) | 0 | (224) | 0 | 326,167 | 0 | 0 | 0 | 3,903 | 07/01/2026 | 1 |
| 31392B-SV-9 | FNMA - CMO SER 2002-5 CL B 5.500% 02/25/17 | | 06/01/2012 | Paydown | | 121,822 | 121,822 | 115,179 | 119,821 | 0 | 2,001 | 0 | 2,001 | 0 | 121,822 | 0 | 0 | 0 | 2,519 | 02/25/2017 | 1 |
| 31392C-3R-3 | FNMA - CMO SER 2002-27 CL QE 6.000% 05/25/17 | | 06/01/2012 | Paydown | | 120,035 | 120,035 | 119,079 | 119,440 | 0 | 595 | 0 | 595 | 0 | 120,035 | 0 | 0 | 0 | 3,059 | 05/25/2017 | 1 |
| 31392C-JX-3 | FNMA - CMO SER 2002-15 CL PG 6.000% 04/25/17 | | 06/01/2012 | Paydown | | 76,016 | 76,016 | 75,137 | 75,551 | 0 | 465 | 0 | 465 | 0 | 76,016 | 0 | 0 | 0 | 1,867 | 04/25/2017 | 1 |
| 31392C-KX-1 | FNMA - CMO SER 2002-15 CL QG 6.000% 12/25/31 | | 06/01/2012 | Paydown | | 97,968 | 97,968 | 97,172 | 97,523 | 0 | 445 | 0 | 445 | 0 | 97,968 | 0 | 0 | 0 | 2,327 | 12/25/2031 | 1 |
| 31392E-EV-8 | FNMA 2002-55 QE 5.500% 09/25/17 | | 06/01/2012 | Paydown | | 192,532 | 192,532 | 189,162 | 191,403 | 0 | 1,129 | 0 | 1,129 | 0 | 192,532 | 0 | 0 | 0 | 4,350 | 09/25/2017 | 1 |
| 31392H-B9-3 | FNMA SER 2003-9 CL KM 5.000% 02/25/18 | | 06/01/2012 | Paydown | | 401,321 | 401,321 | 395,051 | 399,256 | 0 | 2,065 | 0 | 2,065 | 0 | 401,321 | 0 | 0 | 0 | 8,059 | 02/25/2018 | 1 |
| 31392H-WE-9 | FNMA SER 2003-3 CL HJ 5.000% 02/25/18 | | 06/01/2012 | Paydown | | 349,302 | 349,302 | 343,571 | 347,439 | 0 | 1,862 | 0 | 1,862 | 0 | 349,302 | 0 | 0 | 0 | 7,292 | 02/25/2018 | 1 |
| 31392X-5H-7 | FHR SER 2517 CL BQ 5.500% 10/15/32 | | 06/01/2012 | Paydown | | 340,855 | 340,855 | 334,464 | 337,418 | 0 | 3,437 | 0 | 3,437 | 0 | 340,855 | 0 | 0 | 0 | 7,838 | 10/15/2032 | 1 |
| 31393J-W7-9 | FREDDIE MAC SER 2561 CL BD 5.000% 02/15/18 | | 06/01/2012 | Paydown | | 379,248 | 379,248 | 384,863 | 380,124 | 0 | (876) | 0 | (876) | 0 | 379,248 | 0 | 0 | 0 | 9,481 | 02/15/2018 | 1 |
| 31393K-YC-3 | FREDDIE MAC SER 2574 CL HP 5.000% 02/15/18 | | 06/01/2012 | Paydown | | 330,140 | 330,140 | 337,826 | 331,327 | 0 | (1,187) | 0 | (1,187) | 0 | 330,140 | 0 | 0 | 0 | 6,834 | 02/15/2018 | 1 |
| 31393R-BS-8 | FHR SER 2617 CL TK 4.500% 05/15/18 | | 06/01/2012 | Paydown | | 539,502 | 539,502 | 546,667 | 540,942 | 0 | (1,440) | 0 | (1,440) | 0 | 539,502 | 0 | 0 | 0 | 10,040 | 05/15/2018 | 1 |
| 31393R-LW-8 | FHR SER 2633 CL PE 4.500% 06/15/18 | | 06/01/2012 | Paydown | | 465,278 | 465,278 | 470,110 | 465,853 | 0 | (575) | 0 | (575) | 0 | 465,278 | 0 | 0 | 0 | 8,488 | 06/15/2018 | 1 |
| 31394A-D8-6 | FNMA SER 2004-69 CL JD 4.500% 06/25/18 | | 06/01/2012 | Paydown | | 408,876 | 408,876 | 398,718 | 406,744 | 0 | 2,132 | 0 | 2,132 | 0 | 408,876 | 0 | 0 | 0 | 7,777 | 06/25/2018 | 1 |
| 31396G-LX-7 | FHR SER 3091 CL CB 5.500% 01/15/26 | | 06/01/2012 | Paydown | | 40,572 | 40,572 | 39,964 | 40,267 | 0 | 306 | 0 | 306 | 0 | 40,572 | 0 | 0 | 0 | 1,116 | 01/15/2026 | 1 |
| 31397Q-T2-4 | FNR 2010-157 NA 3.500% 03/25/37 | | 06/01/2012 | Paydown | | 68,334 | 68,334 | 69,087 | 68,934 | 0 | (600) | 0 | (600) | 0 | 68,334 | 0 | 0 | 0 | 993 | 03/25/2037 | 1 |
| 31398G-BE-8 | FNR 2009-102 DV 4.500% 03/25/28 | | 06/01/2012 | Paydown | | 51,839 | 51,839 | 52,535 | 52,207 | 0 | (368) | 0 | (368) | 0 | 51,839 | 0 | 0 | 0 | 972 | 03/25/2028 | 1 |
| 31418X-ZQ-4 | FNMA # AD9750 3.500% 12/01/25 | | 06/01/2012 | Paydown | | 1,294,832 | 1,294,832 | 1,315,671 | 1,314,896 | 0 | (20,064) | 0 | (20,064) | 0 | 1,294,832 | 0 | 0 | 0 | 18,033 | 12/01/2025 | 1 |
| 38374E-G8-4 | GNMA - CMO SER 2003-113 CL VB 4.500% 02/16/22 | | 06/01/2012 | Paydown | | 2,807,640 | 2,807,640 | 2,669,890 | 2,782,812 | 0 | 24,828 | 0 | 24,828 | 0 | 2,807,640 | 0 | 0 | 0 | 51,817 | 02/16/2022 | 1 |
| 38377T-VE-8 | GNR 2011-21 PV 4.500% 08/20/26 | | 06/01/2012 | Paydown | | 23,711 | 23,711 | 24,729 | 24,646 | 0 | (936) | 0 | (936) | 0 | 23,711 | 0 | 0 | 0 | 445 | 08/20/2026 | 1 |
| 384514-LS-2 | GRAFTON WIS GENERAL OBLIGATION 5.900% 06/01/24 | | 06/01/2012 | Redemption 100.0000 | | 115,000 | 115,000 | 114,865 | 114,893 | 0 | 107 | 0 | 107 | 0 | 115,000 | 0 | 0 | 0 | 3,393 | 06/01/2024 | 1FE |
| 384514-LS-2 | GRAFTON WIS GENERAL OBLIGATION 5.900% 06/01/24 | | 05/21/2012 | Tax Free Exchange | | 2,003,244 | 2,005,000 | 2,002,654 | 2,003,132 | 0 | 112 | 0 | 112 | 0 | 2,003,244 | 0 | 0 | 0 | 55,862 | 06/01/2024 | 1FE |
| 492820-CX-1 | KEWAUNEE COUNTY WIS GENERAL OBLIGATION 5.450% 05/01/16 | | 05/01/2012 | Redemption 100.0000 | | 80,000 | 80,000 | 80,000 | 80,000 | 0 | 0 | 0 | 0 | 0 | 80,000 | 0 | 0 | 0 | 2,180 | 05/01/2016 | 1FE |
| 586499-AA-3 | MENASHA WIS STEAM UTIL REV UTILITIES 4.350% 03/31/12 | | 05/31/2012 | Settlement | | 3,264,892 | 4,185,000 | 3,264,300 | 3,264,300 | 0 | 0 | 0 | 0 | 0 | 3,264,300 | 0 | 592 | 592 | 0 | 03/31/2012 | 6AM |
| 86606K-AC-6 | SUMMIT CO OH PORT AUTH 6.000% 05/15/14 | | 05/15/2012 | Redemption 100.0000 | | 140,000 | 140,000 | 140,000 | 140,000 | 0 | 0 | 0 | 0 | 0 | 140,000 | 0 | 0 | 0 | 4,200 | 05/15/2014 | 2AM |
| 86606K-AK-8 | SUMMIT CO OH PORT AUTH Lockheed Martin 5.550% 11/15/12 | | 05/15/2012 | Redemption 100.0000 | | 195,000 | 195,000 | 195,000 | 195,000 | 0 | 0 | 0 | 0 | 0 | 195,000 | 0 | 0 | 0 | 5,411 | 11/15/2012 | 2AM |
| 86606K-AM-4 | SUMMIT CO OH PORT AUTH Exal 5.750% 05/15/16 | | 05/15/2012 | Various | | 155,000 | 155,000 | 152,510 | 153,245 | 0 | 1,755 | 0 | 1,755 | 0 | 155,000 | 0 | 0 | 0 | 4,456 | 05/15/2016 | 2AM |

# 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 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 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 During Year | Stated Contractual Maturity Date | NAIC Designation or Market Indicator (a) |
| 86606K-AR-3 | SUMMIT CO OH PORT AUTH DIGESTIVE DISEASES 7.250% 11/15/27 | | 05/15/2012 | Redemption 100.0000 | | 95,000 | 95,000 | 95,000 | 95,000 | 0 | 0 | 0 | 0 | 0 | 95,000 | 0 | 0 | 0 | 3,444 | 11/15/2027 | 2AM |
| 88511Y-AD-4 | THOMSON MCKINNON MTG ASSET TR SER 11 CL C 8.950% 09/01/18 | | 06/01/2012 | Paydown | | 1,761 | 1,761 | 1,634 | 1,732 | 0 | 30 | 0 | 30 | 0 | 1,761 | 0 | 0 | 0 | 66 | 09/01/2018 | 1 |
| 889251-FC-3 | TOLEDO LUCAS CNTY OHIO PORT AU DEVELOPMENT 6.500% 05/15/25 | | 05/15/2012 | Redemption 100.0000 | | 45,000 | 45,000 | 45,000 | 45,000 | 0 | 0 | 0 | 0 | 0 | 45,000 | 0 | 0 | 0 | 1,463 | 05/15/2025 | 2AM |
| 889251-FH-2 | TOLEDO LUCAS CNTY OHIO PORT AU DEVELOPMENT 5.950% 11/15/14 | | 05/15/2012 | Redemption 100.0000 | | 305,000 | 305,000 | 305,000 | 305,000 | 0 | 0 | 0 | 0 | 0 | 305,000 | 0 | 0 | 0 | 9,074 | 11/15/2014 | 2AM |
| 889251-FL-3 | TOLEDO LUCAS CNTY OHIO PORT AU DEVELOPMENT 7.250% 05/15/28 | | 05/15/2012 | Redemption 100.0000 | | 65,000 | 65,000 | 65,000 | 65,000 | 0 | 0 | 0 | 0 | 0 | 65,000 | 0 | 0 | 0 | 2,356 | 05/15/2028 | 2AM |
| 3199999. Subtotal - Bonds - U.S. Special Revenues | | | | | | 17,094,619 | 18,016,483 | 17,057,210 | 17,179,920 | 0 | (89,282) | 0 | (89,282) | 0 | 17,094,027 | 0 | 592 | 592 | 294,817 | XXX | XXX |
| 00111@-AA-2 | AES Hawaii Inc 6.870% 06/30/22 | | 04/01/2012 | Redemption 100.0000 | | 22,800 | 22,800 | 22,800 | 22,800 | 0 | 0 | 0 | 0 | 0 | 22,800 | 0 | 0 | 0 | 392 | 06/30/2022 | 3 |
| 00441A-AA-2 | ACE HARDWARE CORP 9.125% 06/01/16 | | 06/01/2012 | Call 104.5630 | | 261,408 | 250,000 | 246,500 | 247,746 | 0 | 209 | 0 | 209 | 0 | 247,955 | 0 | 13,453 | 13,453 | 11,406 | 06/01/2016 | 3FE |
| 02635P-TG-8 | AMERICAN GENERAL FINANCE 5.750% 09/15/16 | | 04/11/2012 | CITIGROUP GLOBAL MKTS | | 795,000 | 1,000,000 | 496,424 | 589,917 | 0 | 15,874 | 0 | 15,874 | 0 | 605,791 | 0 | 189,209 | 189,209 | 33,701 | 09/15/2016 | 4FE |
| 02635P-TQ-6 | AMERICAN GENERAL FINANCE 6.500% 09/15/17 | | 04/10/2012 | DEUTSCHE BANK | | 1,557,500 | 2,000,000 | 995,442 | 1,143,323 | 0 | 23,912 | 0 | 23,912 | 0 | 1,167,235 | 0 | 390,265 | 390,265 | 75,111 | 09/15/2017 | 4FE |
| 05568Y-AA-6 | BNSF RAILWAY CO 2007-1 P 5.996% 04/01/24 | | 04/01/2012 | Redemption 100.0000 | | 91,435 | 91,435 | 91,435 | 91,435 | 0 | 0 | 0 | 0 | 0 | 91,435 | 0 | 0 | 0 | 2,741 | 04/01/2024 | 1FE |
| 085789-AC-9 | BERRY PETROLEUM CO 8.250% 11/01/16 | | 04/09/2012 | Various | | 306,128 | 294,000 | 270,645 | 274,917 | 0 | 622 | 0 | 622 | 0 | 275,540 | 0 | 30,588 | 30,588 | 10,645 | 11/01/2016 | 4FE |
| 113804-AA-6 | BROOKLYN NAVY YARD COGEN 7.420% 10/01/20 | | 04/01/2012 | Redemption 100.0000 | | 3,870 | 3,870 | 4,123 | 4,049 | 0 | (179) | 0 | (179) | 0 | 3,870 | 0 | 0 | 0 | 144 | 10/01/2020 | 4FE |
| 116663-AC-9 | BRUCE MANSFIELD UNIT 1 2007 6.850% 06/01/34 | | 06/01/2012 | Redemption 100.0000 | | 134,106 | 134,106 | 137,101 | 136,488 | 0 | (2,382) | 0 | (2,382) | 0 | 134,106 | 0 | 0 | 0 | 4,593 | 06/01/2034 | 3AM |
| 118230-AD-3 | BUCKEYE PARTNERS 5.300% 10/15/14 | | 06/11/2012 | CORTVIEW CAPITAL SECURITIES LL | | 3,706,360 | 3,500,000 | 3,561,310 | 3,520,141 | 0 | (3,097) | 0 | (3,097) | 0 | 3,517,043 | 0 | 189,317 | 189,317 | 123,151 | 10/15/2014 | 2FE |
| 12667F-JL-0 | CWALT 2004-12CB 1A1 5.000% 07/25/19 | | 06/01/2012 | Paydown | | 131,087 | 131,087 | 132,070 | 131,760 | 0 | (673) | 0 | (673) | 0 | 131,087 | 0 | 0 | 0 | 2,678 | 07/25/2019 | 1FM |
| 126694-HK-7 | CWHL 2005-25 A6 5.500% 11/25/35 | | 06/01/2012 | Paydown | | 166,833 | 166,833 | 163,862 | 165,295 | 0 | 1,539 | 0 | 1,539 | 0 | 166,833 | 0 | 0 | 0 | 3,619 | 11/25/2035 | 1FM |
| 15159*-AA-5 | Center Plaza Associates (PROGRESS ENERGY) 8.800% 12/01/13 | | 06/01/2012 | Redemption 100.0000 | | 7,924 | 7,924 | 7,924 | 7,924 | 0 | 0 | 0 | 0 | 0 | 7,924 | 0 | 0 | 0 | 291 | 12/01/2013 | 1 |
| 15405C-CP-5 | CENTRAL MAINE POWER 6.650% 05/29/12 | | 05/29/2012 | Maturity | | 3,000,000 | 3,000,000 | 2,987,223 | 2,999,285 | 0 | 715 | 0 | 715 | 0 | 3,000,000 | 0 | 0 | 0 | 148,517 | 05/29/2012 | 2FE |
| 172973-N7-0 | CMSI 2005-1 1A10 5.750% 02/25/35 | | 05/01/2012 | Paydown | | 41,352 | 41,352 | 41,999 | 41,414 | 0 | (61) | 0 | (61) | 0 | 41,352 | 0 | 0 | 0 | 867 | 02/25/2035 | 1FM |
| 21079N-AA-9 | CONTINENTAL AIRLINES INC 5.983% 04/19/22 | | 04/19/2012 | Redemption 100.0000 | | 34,950 | 34,950 | 33,434 | 33,807 | 0 | 1,143 | 0 | 1,143 | 0 | 34,950 | 0 | 0 | 0 | 1,046 | 04/19/2022 | 1AM |
| 21079N-AA-9 | CONTINENTAL AIRLINES INC 5.983% 04/19/22 | | 04/19/2012 | Redemption 100.0000 | | 52,425 | 52,425 | 52,425 | 52,425 | 0 | 0 | 0 | 0 | 0 | 52,425 | 0 | 0 | 0 | 1,568 | 04/19/2022 | 2AM |
| 210805-DF-1 | CONTINENTAL AIRLINES 8.307% 04/02/18 | | 04/02/2012 | Redemption 100.0000 | | 1,167 | 1,167 | 1,099 | 1,129 | 0 | 38 | 0 | 38 | 0 | 1,167 | 0 | 0 | 0 | 48 | 04/02/2018 | 4AM |
| 22237S-AC-1 | COUNTRYPLACE MANUF HOUSING SER 2007-1 CL A3 5.593% 07/15/37 | | 06/01/2012 | Paydown | | 87,596 | 87,596 | 87,594 | 87,337 | 0 | 259 | 0 | 259 | 0 | 87,596 | 0 | 0 | 0 | 2,131 | 07/15/2037 | 4AM |
| 226373-AA-6 | CRESTWOOD MIDSTREAM PART 7.750% 04/01/19 | | 05/07/2012 | Tax Free Exchange | | 231,506 | 231,000 | 231,600 | 231,534 | 0 | (27) | 0 | (27) | 0 | 231,506 | 0 | 0 | 0 | 10,742 | 04/01/2019 | 4FE |
| 25459H-BC-8 | DIRECTV HLDS/FN 2.400% 03/15/17 | | 05/15/2012 | Tax Free Exchange | | 3,995,918 | 4,000,000 | 3,995,840 | 0 | 0 | 78 | 0 | 78 | 0 | 3,995,918 | 0 | 0 | 0 | 17,867 | 03/15/2017 | 2FE |
| 266228-CR-4 | DUQUESNE LT CO 6.700% 04/15/12 | | 04/15/2012 | Maturity | | 1,000,000 | 1,000,000 | 998,990 | 999,691 | 0 | 309 | 0 | 309 | 0 | 1,000,000 | 0 | 0 | 0 | 33,500 | 04/15/2012 | 2FE |
| 271790-AD-9 | EAST COAST POWER LLC 7.066% 03/31/12 | | 04/01/2012 | Redemption 100.0000 | | 30,939 | 30,939 | 31,728 | 30,990 | 0 | (51) | 0 | (51) | 0 | 30,939 | 0 | 0 | 0 | 547 | 03/31/2012 | 3AM |
| 271790-AF-4 | EAST COAST POWER LLC 7.536% 06/30/17 | | 04/01/2012 | Redemption 100.0000 | | 4,938 | 4,938 | 4,938 | 4,938 | 0 | 0 | 0 | 0 | 0 | 4,938 | 0 | 0 | 0 | 186 | 06/30/2017 | 2AM |
| 271790-AF-4 | EAST COAST POWER LLC 7.536% 06/30/17 | | 04/01/2012 | Various | | 33,765 | 33,765 | 33,921 | 34,232 | 0 | (467) | 0 | (467) | 0 | 33,765 | 0 | 0 | 0 | 1,272 | 06/30/2017 | 3AM |
| 29382R-AD-9 | ENTRAVISION COMM 8.750% 08/01/17 | | 05/30/2012 | Call 103.0000 | | 4,120 | 4,000 | 4,042 | 4,036 | 0 | (3) | 0 | (3) | 0 | 4,033 | 0 | 87 | 87 | 291 | 08/01/2017 | 4FE |
| 337367-AE-6 | FULBA 1998-C2 D 6.778% 11/18/35 | | 06/01/2012 | Paydown | | 94,404 | 94,404 | 100,201 | 96,525 | 0 | (2,121) | 0 | (2,121) | 0 | 94,404 | 0 | 0 | 0 | 2,810 | 11/18/2035 | 1FM |
| 36185M-CK-6 | GMACM SER 2005-J1 CL A13 5.500% 12/25/35 | | 06/01/2012 | Paydown | | 127,150 | 127,150 | 124,250 | 125,855 | 0 | 1,295 | 0 | 1,295 | 0 | 127,150 | 0 | 0 | 0 | 2,870 | 12/25/2035 | 1FM |
| 36228F-2R-6 | GSR MORTGAGE LOAN TRUST 2004-6F CL 3A4 6.500% 05/25/34 | | 06/01/2012 | Paydown | | 39,244 | 39,244 | 37,478 | 38,044 | 0 | 1,201 | 0 | 1,201 | 0 | 39,244 | 0 | 0 | 0 | 1,043 | 05/25/2034 | 1FM |
| 36249K-AA-8 | GSMS 2010-C1 A1 3.679% 08/10/43 | | 06/01/2012 | Paydown | | 28,722 | 28,722 | 29,584 | 29,409 | 0 | (686) | 0 | (686) | 0 | 28,722 | 0 | 0 | 0 | 441 | 08/10/2043 | 1FM |
| 37048@-AB-0 | GENERAL PARTS INTERNATIONAL 8.480% 11/01/16 | | 05/01/2012 | Redemption 100.0000 | | 100,000 | 100,000 | 100,000 | 0 | 0 | 0 | 0 | 0 | 0 | 100,000 | 0 | 0 | 0 | 3,823 | 11/01/2016 | 2Z |
| 421915-EB-1 | HEALTH CARE PPTY INV INC 6.450% 06/25/12 | | 06/25/2012 | Maturity | | 2,000,000 | 2,000,000 | 1,994,040 | 1,999,551 | 0 | 449 | 0 | 449 | 0 | 2,000,000 | 0 | 0 | 0 | 64,500 | 06/25/2012 | 2FE |
| 42330P-AA-5 | HELIX ENERGY SOLUTIONS GROUP 9.500% 01/15/16 | | 04/01/2012 | Call 104.7500 | | 148,745 | 142,000 | 137,973 | 139,001 | 0 | 115 | 0 | 115 | 0 | 139,116 | 0 | 9,629 | 9,629 | 9,555 | 01/15/2016 | 4FE |

STATEMENT AS OF JUNE 30, 2012 OF THE Lafayette Life Insurance Company

# 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 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 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) |
| 45660N-MM-4 | RESIDENTIAL ASSET SECURITIZATI SER 2003-A1 CL A4 5.750% 03/25/33 | | 06/01/2012 | Paydown | | 1,053,412 | 1,053,412 | 1,032,673 | 1,046,861 | 0 | 6,551 | 0 | 6,551 | 0 | 1,053,412 | 0 | 0 | 0 | 26,536 | 03/25/2033 | 1FM |
| 46629P-AB-4 | JPMCC 2006-LDP9 A2 5.134% 05/15/47 | | 06/01/2012 | Paydown | | 183,422 | 183,422 | 196,233 | 193,782 | 0 | (10,359) | 0 | (10,359) | 0 | 183,422 | 0 | 0 | 0 | 3,929 | 05/15/2047 | 1FM |
| 49228R-AE-3 | KERN RIVER FUNDING CORP 4.893% 04/30/18 | | 05/31/2012 | Various | | 47,625 | 47,625 | 48,920 | 48,279 | 0 | (654) | 0 | (654) | 0 | 47,625 | 0 | 0 | 0 | 971 | 04/30/2018 | 1FE |
| 52989L-AE-9 | LIBBEY GLASS INC 10.000% 02/15/15 | | 05/29/2012 | Various | | 215,883 | 202,000 | 209,808 | 207,610 | 0 | (853) | 0 | (853) | 0 | 206,757 | 0 | 9,125 | 9,125 | 14,520 | 02/15/2015 | 4FE |
| 55313K-AD-3 | MLCFC 2007-7 ASB 5.745% 06/12/50 | | 06/01/2012 | Paydown | | 73,273 | 73,273 | 76,318 | 75,970 | 0 | (2,697) | 0 | (2,697) | 0 | 73,273 | 0 | 0 | 0 | 2,101 | 06/12/2050 | 1FM |
| 573334-AB-5 | MARTIN MIDSTREAM PARTNER 8.875% 04/01/18 | | 05/24/2012 | Call 108.8750 | | 19,598 | 18,000 | 18,132 | 18,106 | 0 | (8) | 0 | (8) | 0 | 18,098 | 0 | 1,499 | 1,499 | 1,034 | 04/01/2018 | 4FE |
| 57643M-HD-9 | MASTR 2004-10 CL 4A4 5.500% 11/25/34 | | 06/01/2012 | Paydown | | 34,149 | 34,149 | 30,051 | 31,672 | 0 | 2,477 | 0 | 2,477 | 0 | 34,149 | 0 | 0 | 0 | 828 | 11/25/2034 | 1FM |
| 58501W-BE-0 | STEERS News America - STEERS 7.090% 10/17/18 | | 04/17/2012 | Redemption 100.0000 | | 143,228 | 143,228 | 143,228 | 143,228 | 0 | 0 | 0 | 0 | 0 | 143,228 | 0 | 0 | 0 | 5,243 | 10/17/2018 | 2 |
| 594457-BH-5 | MICHIGAN CONSOLIDATED GAS 7.060% 05/01/12 | | 05/01/2012 | Various | | 5,000,000 | 5,000,000 | 5,196,150 | 5,008,905 | 0 | (8,905) | 0 | (8,905) | 0 | 5,000,000 | 0 | 0 | 0 | 264,750 | 05/01/2012 | 1FE |
| 641423-BH-0 | NEVADA POWER 6.500% 04/15/12 | | 04/15/2012 | Maturity | | 3,945,000 | 3,945,000 | 4,046,939 | 3,955,052 | 0 | (10,052) | 0 | (10,052) | 0 | 3,945,000 | 0 | 0 | 0 | 128,213 | 04/15/2012 | 2FE |
| 651290-AH-1 | NEWFIELD EXPLORATION CO 6.625% 09/01/14 | | 04/30/2012 | Call 101.1042 | | 101,104 | 100,000 | 100,000 | 100,000 | 0 | 0 | 0 | 0 | 0 | 100,000 | 0 | 1,104 | 1,104 | 4,398 | 09/01/2014 | 3FE |
| 68210*-AC-7 | OMEGA LEASING (US) LLC PRIVATE PLACEMENT 5.980% 07/12/16 | E | 04/12/2012 | 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 | | 06/12/2012 | Redemption 100.0000 | | 81,014 | 81,014 | 79,153 | 80,326 | 0 | 689 | 0 | 689 | 0 | 81,014 | 0 | 0 | 0 | 1,469 | 05/12/2015 | 1FE |
| 79549A-YP-8 | SBM7 SER 2003-1 CL A1 6.500% 09/25/33 | | 06/01/2012 | Paydown | | 112,807 | 112,807 | 110,550 | 111,095 | 0 | 1,712 | 0 | 1,712 | 0 | 112,807 | 0 | 0 | 0 | 3,283 | 09/25/2033 | 1FM |
| 81760N-AL-3 | SERVICEMASTER COMPANY 8.000% 02/15/20 | | 06/01/2012 | Tax Free Exchange | | 68,805 | 68,000 | 68,844 | 0 | 0 | (39) | 0 | (39) | 0 | 68,805 | 0 | 0 | 0 | 1,632 | 02/15/2020 | 4FE |
| 88031Q-AA-8 | TENASKA VIRGINIA PARTNERS 6.119% 03/30/24 | | 04/01/2012 | Various | | 1,943 | 1,943 | 1,941 | 1,662 | 0 | 281 | 0 | 281 | 0 | 1,943 | 0 | 0 | 0 | 381 | 03/30/2024 | 2AM |
| 92966*-AA-7 | WABASH VALLEY POWER ASSOC 5.080% 04/30/24 | | 04/30/2012 | Redemption 100.0000 | | 16,148 | 16,148 | 16,294 | 16,280 | 0 | (132) | 0 | (132) | 0 | 16,148 | 0 | 0 | 0 | 410 | 04/30/2024 | 1 |
| 94978#-AH-0 | WELLS FARGO BK NORTHWEST CVS Distribution 7.530% 01/10/24 | | 06/10/2012 | Redemption 100.0000 | | 14,519 | 14,519 | 14,519 | 14,519 | 0 | 0 | 0 | 0 | 0 | 14,519 | 0 | 0 | 0 | 436 | 01/10/2024 | 2 |
| 94980D-AA-6 | WFMBS 2003-M A1 4.680% 12/25/33 | | 06/01/2012 | Paydown | | 66,585 | 66,585 | 68,416 | 67,700 | 0 | (1,115) | 0 | (1,115) | 0 | 66,585 | 0 | 0 | 0 | 1,313 | 12/25/2033 | 2FM |
| 955278-BF-2 | WEST PENN POWER 6.625% 04/15/12 | | 04/15/2012 | Various | | 3,000,000 | 3,000,000 | 2,989,681 | 2,998,761 | 0 | 1,239 | 0 | 1,239 | 0 | 3,000,000 | 0 | 0 | 0 | 99,375 | 04/15/2012 | 2FE |
| 552704-AA-6 | MEG ENERGY CORP 6.500% 03/15/21 | A | 06/18/2012 | BARCLAYS | | 159,960 | 158,000 | 159,721 | 159,606 | 0 | (85) | 0 | (85) | 0 | 159,520 | 0 | 440 | 440 | 7,830 | 03/15/2021 | 4FE |
| 74819R-AG-1 | QUEBECOR MEDIA INC 7.750% 03/15/16 | A | 04/27/2012 | Call 102.5830 | | 139,513 | 136,000 | 137,632 | 136,576 | 0 | (78) | 0 | (78) | 0 | 136,498 | 0 | 3,015 | 3,015 | 3,624 | 03/15/2016 | 4FE |
| 90388@-AJ-0 | ULTRA RESOURCES INC 2010 E 4.510% 10/12/20 | I | 05/03/2012 | PRIVATE PLACEMENT | | 2,462,500 | 2,500,000 | 2,500,000 | 2,500,000 | 0 | 0 | 0 | 0 | 0 | 2,500,000 | 0 | (37,500) | (37,500) | 79,865 | 10/12/2020 | 2 |
| 256853-AA-0 | DOLPHIN ENERGY LTD 5.888% 06/15/19 | F | 06/15/2012 | Redemption 100.0000 | | 191,250 | 191,250 | 189,816 | 190,120 | 0 | 1,130 | 0 | 1,130 | 0 | 191,250 | 0 | 0 | 0 | 5,630 | 06/15/2019 | 1FE |
| 456866-AL-6 | INGERSOLL-RAND CO 7.200% 06/01/25 | F | 06/01/2012 | Redemption 100.0000 | | 106,000 | 106,000 | 110,717 | 109,988 | 0 | (3,988) | 0 | (3,988) | 0 | 106,000 | 0 | 0 | 0 | 3,816 | 06/01/2025 | 2FE |
| 97314X-AE-4 | WIND ACQUISITION FIN SA 11.750% 07/15/17 | F | 04/04/2012 | UBS WARBURG | | 31,360 | 32,000 | 31,197 | 31,366 | 0 | 13 | 0 | 13 | 0 | 31,378 | 0 | (18) | (18) | 2,768 | 07/15/2017 | 3FE |
| 3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | 35,526,439 | 35,956,031 | 34,750,877 | 30,548,411 | 0 | 13,138 | 0 | 13,138 | 0 | 34,726,224 | 0 | 800,213 | 800,213 | 1,236,689 | XXX | XXX |
| 8399997. Total - Bonds - Part 4 | | | | | | 52,628,584 | 53,980,040 | 51,816,254 | 47,736,433 | 0 | (76,749) | 0 | (76,749) | 0 | 51,827,777 | 0 | 800,805 | 800,805 | 1,531,594 | 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 | | | | | | 52,628,584 | 53,980,040 | 51,816,254 | 47,736,433 | 0 | (76,749) | 0 | (76,749) | 0 | 51,827,777 | 0 | 800,805 | 800,805 | 1,531,594 | XXX | XXX |
| 685691-50-3 | ORCHARD SUPPLY HARWARE CORP | | 04/03/2012 | KNIGHT SECURITIES | 553.000 | 1,142 | 0.00 | 8,020 | 0 | 0 | 0 | 0 | 0 | 0 | 8,020 | 0 | (6,878) | (6,878) | 0 | | P4UZ |
| 8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) | | | | | | 1,142 | XXX | 8,020 | 0 | 0 | 0 | 0 | 0 | 0 | 8,020 | 0 | (6,878) | (6,878) | 0 | XXX | XXX |
| 8999997. Total - Preferred Stocks - Part 4 | | | | | | 1,142 | XXX | 8,020 | 0 | 0 | 0 | 0 | 0 | 0 | 8,020 | 0 | (6,878) | (6,878) | 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 | | | | | | 1,142 | XXX | 8,020 | 0 | 0 | 0 | 0 | 0 | 0 | 8,020 | 0 | (6,878) | (6,878) | 0 | XXX | XXX |
| 685691-40-4 | ORCHARD SUPPLY HARWARE CORP | | 04/03/2012 | BLOOMBERG TRADEBOOK | 553.000 | 14,138 | | 8,192 | 0 | 0 | 0 | 0 | 0 | 0 | 8,192 | 0 | 5,946 | 5,946 | 0 | | L |
| 812350-10-6 | SEARS HOLDINGS CORP | | 05/16/2012 | KNIGHT SECURITIES | 1,156.000 | 58,826 | | 35,209 | 35,209 | 0 | 0 | 0 | 0 | 0 | 35,209 | 0 | 23,616 | 23,616 | 0 | | L |
| 9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) | | | | | | 72,964 | XXX | 43,401 | 35,209 | 0 | 0 | 0 | 0 | 0 | 43,401 | 0 | 29,562 | 29,562 | 0 | XXX | XXX |
| 9799997. Total - Common Stocks - Part 4 | | | | | | 72,964 | XXX | 43,401 | 35,209 | 0 | 0 | 0 | 0 | 0 | 43,401 | 0 | 29,562 | 29,562 | 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 | | | | | | 72,964 | XXX | 43,401 | 35,209 | 0 | 0 | 0 | 0 | 0 | 43,401 | 0 | 29,562 | 29,562 | 0 | XXX | XXX |
| 9899999. Total - Preferred and Common Stocks | | | | | | 74,106 | XXX | 51,421 | 35,209 | 0 | 0 | 0 | 0 | 0 | 51,421 | 0 | 22,684 | 22,684 | 0 | XXX | XXX |
| 9999999 - Totals | | | | | | 52,702,690 | XXX | 51,867,675 | 47,771,642 | 0 | (76,749) | 0 | (76,749) | 0 | 51,879,198 | 0 | 823,489 | 823,489 | 1,531,594 | XXX | XXX |

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

STATEMENT AS OF JUNE 30, 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<br>Description | 2<br>Description of Items Hedged or Used for Income Generation | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) | 5<br>Exchange or Counterparty | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Prior Year Initial Cost of Premium (Received) Paid | 12<br>Current Year Initial Cost of Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>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 | Barclay | 07/15/2011 | 07/16/2012 | | 3,175,000 | 1316.140 | 194,460 | | | 120,410 | | 120,410 | 622 | | | | | | 100/97 |
| 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 | | | 335,631 | | 335,631 | 1,733 | | | | | | 100/97 |
| 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 | | | 60,679 | | 60,679 | 313 | | | | | | 100/97 |
| 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 | | | 79,641 | | 79,641 | 411 | | | | | | 100/97 |
| 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 | | | | | | (8,208) | | | | | | 100/97 |
| 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 | | | | | | (7,063) | | | | | | 100/97 |
| 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 | | | | | | (8,925) | | | | | | 100/97 |
| 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 | | | 191,129 | | 191,129 | 47,547 | | | | | | 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 | | | 1,380,744 | | 1,380,744 | 343,488 | | | | | | 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 | | | 903,580 | | 903,580 | 224,784 | | | | | | 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 | | | 225,817 | | 225,817 | 94,791 | | | | | | 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 | | | 80,954 | | 80,954 | 33,982 | | | | | | 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 | | | 37,961 | | 37,961 | 3,346 | | | | | | 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 | | | 99,978 | | 99,978 | 19,468 | | | | | | 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 | | | 350,092 | | 350,092 | 81,818 | | | | | | 100/96 |
| 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 | | | 1,321,845 | | 1,321,845 | 308,919 | | | | | | 100/96 |
| 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 | | | 1,317,919 | | 1,317,919 | 308,002 | | | | | | 100/96 |
| 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 | | | 296,461 | | 296,461 | 120,888 | | | | | | 100/96 |
| 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 | | | 194,752 | | 194,752 | 79,414 | | | | | | 100/96 |
| 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 | | | 29,175 | | 29,175 | (5,970) | | | | | | 100/96 |
| 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 | | | 101,713 | | 101,713 | 21,238 | | | | | | 100/96 |
| 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 | | | 504,357 | | 504,357 | 111,368 | | | | | | 100/96 |
| 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 | | | 490,230 | | 490,230 | 108,249 | | | | | | 100/96 |
| 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 | | | 955,735 | | 955,735 | 211,036 | | | | | | 100/96 |
| 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 | | | 1,271,488 | | 1,271,488 | 280,759 | | | | | | 100/96 |
| 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 | | | 195,813 | | 195,813 | 75,715 | | | | | | 100/96 |
| 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 | | | 156,431 | | 156,431 | 60,487 | | | | | | 100/96 |
| 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 | | | 29,185 | | 29,185 | 1,105 | | | | | | 100/96 |
| 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 | | | 132,664 | | 132,664 | 44,044 | | | | | | 100/96 |
| 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 | | | 245,271 | | 245,271 | 50,610 | | | | | | 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 | | | 174,112 | | 174,112 | 35,927 | | | | | | 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 | | | 1,310,636 | | 1,310,636 | 270,442 | | | | | | 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 | | | 828,674 | | 828,674 | 170,992 | | | | | | 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 | | | 91,786 | | 91,786 | 32,157 | | | | | | 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 | | | 63,822 | | 63,822 | 22,360 | | | | | | 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 | | | 146,726 | | 146,726 | 51,406 | | | | | | 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 | | | 1,407 | | 1,407 | (1,943) | | | | | | 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 | | | 14,718 | | 14,718 | 2,514 | | | | | | 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 | | | 24,088 | | 24,088 | 610 | | | | | | 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 | | | 72,919 | | 72,919 | 18,883 | | | | | | 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 | | | 88,515 | | 88,515 | 18,520 | | | | | | 100/98 |
| 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 | | | 667,266 | | 667,266 | 139,613 | | | | | | 100/98 |
| 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 | | | 653,647 | | 653,647 | 136,763 | | | | | | 100/98 |
| 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 | | | 1,116,648 | | 1,116,648 | 233,637 | | | | | | 100/98 |
| 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 | | | 125,560 | | 125,560 | 44,715 | | | | | | 100/98 |
| 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 | | | 114,399 | | 114,399 | 40,741 | | | | | | 100/98 |
| 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 | | | 195,315 | | 195,315 | 69,558 | | | | | | 100/98 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Items Hedged or Used for Income Generation | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) | 5<br>Exchange or Counterparty | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Prior Year Initial Cost of Premium (Received) Paid | 12<br>Current Year Initial Cost of Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 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 | | | 33,923 | | 33,923 | 7,986 | | | | | | 100/98 |
| 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 | | | 42,286 | | 42,286 | 11,946 | | | | | | 100/98 |
| 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 | | | 88,938 | | 88,938 | 29,188 | | | | | | 100/98 |
| 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 | | | 121,754 | | 121,754 | 29,991 | | | | | | 100/98 |
| 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 | | | 31,021 | | 31,021 | 7,321 | | | | | | 100/98 |
| 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 | | 137,245 | | 137,245 | 27,477 | | | | | | 100/112 |
| 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 | | 296,274 | | 296,274 | 59,314 | | | | | | 100/112 |
| 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 | | 485,803 | | 485,803 | 97,259 | | | | | | 100/112 |
| 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 | | 819,111 | | 819,111 | 163,987 | | | | | | 100/112 |
| 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 | | 79,748 | | 79,748 | 22,117 | | | | | | 100/112 |
| 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 | | 48,660 | | 48,660 | 13,495 | | | | | | 100/112 |
| 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 | | 147,330 | | 147,330 | 40,859 | | | | | | 100/112 |
| 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 | | 28,954 | | 28,954 | (5,238) | | | | | | 100/112 |
| 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 | | 25,648 | | 25,648 | 1,483 | | | | | | 100/112 |
| 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 | | 96,382 | | 96,382 | 17,902 | | | | | | 100/112 |
| 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 | | 60,673 | | 60,673 | (1,221) | | | | | | 100/105 |
| 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 | | 314,542 | | 314,542 | (6,328) | | | | | | 100/105 |
| 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 | | 451,854 | | 451,854 | (9,091) | | | | | | 100/105 |
| 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 | | 576,393 | | 576,393 | (11,596) | | | | | | 100/105 |
| 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 | | 70,289 | | 70,289 | (11,330) | | | | | | 100/105 |
| 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 | | 61,975 | | 61,975 | (9,990) | | | | | | 100/105 |
| 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 | | 23,609 | | 23,609 | (22,581) | | | | | | 100/105 |
| 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 | | 44,220 | | 44,220 | (12,845) | | | | | | 100/105 |
| 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 | | 239,312 | | 239,312 | (104,929) | | | | | | 100/97 |
| 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 | | 269,751 | | 269,751 | (118,275) | | | | | | 100/97 |
| 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 | | 583,587 | | 583,587 | (255,879) | | | | | | 100/97 |
| 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 | | 16,932 | | 16,932 | (63,089) | | | | | | 100/97 |
| 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 | | 47,921 | | 47,921 | (71,481) | | | | | | 100/97 |
| 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 | | 12,534 | | 12,534 | (27,426) | | | | | | 100/97 |
| 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 | | 39,597 | | 39,597 | (42,023) | | | | | | 100/97 |
| S&P 500 OTC - Buy Side | Index/Annuity | N/A | Equity/Index | Credit Suisse | 04/15/2012 | 04/15/2013 | | 2,825,000 | 1369.570 | | 180,741 | | 169,647 | | 169,647 | (11,094) | | | | | | 100/102 |
| S&P 500 OTC - Buy Side | Index/Annuity | N/A | Equity/Index | Credit Suisse | 04/15/2012 | 04/15/2013 | | 2,650,000 | 1369.570 | | 169,544 | | 159,137 | | 159,137 | (10,407) | | | | | | 100/102 |
| S&P 500 OTC - Buy Side | Index/Annuity | N/A | Equity/Index | Credit Suisse | 04/15/2012 | 04/15/2013 | | 4,425,000 | 1369.570 | | 283,107 | | 265,730 | | 265,730 | (17,377) | | | | | | 100/102 |
| S&P 500 OTC - Buy Side | Index/Annuity | N/A | Equity/Index | Credit Suisse | 04/15/2012 | 04/15/2013 | | 13,150,000 | 1369.570 | | 841,325 | | 789,683 | | 789,683 | (51,641) | | | | | | 100/102 |
| S&P 500 OTC - Buy Side | Index/Annuity | N/A | Equity/Index | Credit Suisse | 04/15/2012 | 04/15/2013 | | 1,125,000 | 1369.570 | | 44,603 | | 31,038 | | 31,038 | (13,565) | | | | | | 100/102 |
| S&P 500 OTC - Buy Side | Index/Annuity | N/A | Equity/Index | Credit Suisse | 04/15/2012 | 04/15/2013 | | 4,675,000 | 1369.570 | | 185,351 | | 128,981 | | 128,981 | (56,370) | | | | | | 100/102 |
| S&P 500 OTC Cliquet - Buy Side | Index/Annuity | N/A | Equity/Index | Credit Suisse | 04/15/2012 | 04/15/2013 | | 1,350,000 | 1369.570 | | 15,120 | | 10,311 | | 10,311 | (4,809) | | | | | | 100/102 |
| S&P 500 OTC Cliquet - Buy Side | Index/Annuity | N/A | Equity/Index | Credit Suisse | 04/15/2012 | 04/15/2013 | | 1,250,000 | 1369.570 | | 16,500 | | 12,435 | | 12,435 | (4,065) | | | | | | 100/102 |
| S&P 500 OTC Cliquet - Buy Side | Index/Annuity | N/A | Equity/Index | Credit Suisse | 04/15/2012 | 04/15/2013 | | 7,325,000 | 1369.570 | | 134,048 | | 115,490 | | 115,490 | (18,557) | | | | | | 100/102 |
| S&P 500 OTC - Buy Side | Index/Annuity | N/A | Equity/Index | Credit Suisse | 05/15/2012 | 05/15/2013 | | 6,400,000 | 1330.660 | | 409,466 | | 528,137 | | 528,137 | 118,671 | | | | | | 100/100 |
| S&P 500 OTC - Buy Side | Index/Annuity | N/A | Equity/Index | Credit Suisse | 05/15/2012 | 05/15/2013 | | 4,350,000 | 1330.660 | | 278,309 | | 358,968 | | 358,968 | 80,659 | | | | | | 100/100 |
| S&P 500 OTC - Buy Side | Index/Annuity | N/A | Equity/Index | Credit Suisse | 05/15/2012 | 05/15/2013 | | 19,675,000 | 1330.660 | | 1,258,788 | | 1,623,610 | | 1,623,610 | 364,822 | | | | | | 100/100 |
| S&P 500 OTC - Buy Side | Index/Annuity | N/A | Equity/Index | Credit Suisse | 05/15/2012 | 05/15/2013 | | 1,200,000 | 1330.660 | | 76,775 | | 60,409 | | 60,409 | (16,366) | | | | | | 100/100 |
| S&P 500 OTC - Buy Side | Index/Annuity | N/A | Equity/Index | Credit Suisse | 05/15/2012 | 05/15/2013 | | 1,275,000 | 1330.660 | | 50,550 | | 64,185 | | 64,185 | 13,634 | | | | | | 100/100 |
| S&P 500 OTC - Buy Side | Index/Annuity | N/A | Equity/Index | Credit Suisse | 05/15/2012 | 05/15/2013 | | 3,025,000 | 1330.660 | | 119,933 | | 152,281 | | 152,281 | 32,349 | | | | | | 100/100 |
| S&P 500 OTC Cliquet - Buy Side | Index/Annuity | N/A | Equity/Index | Credit Suisse | 05/15/2012 | 05/15/2013 | | 2,200,000 | 1330.660 | | 27,280 | | 29,532 | | 29,532 | 2,252 | | | | | | 100/100 |

# 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 | Credit Suisse | 05/15/2012 | 05/15/2013 | | 4,300,000 | 1330.660 | | 79,550 | | 101,433 | | 101,433 | 21,883 | | | | | | 100/100 |
| S&P 500 OTC - Buy Side | Index/Annuity | N/A | Equity/Index | Credit Suisse | 06/15/2012 | 06/15/2013 | | 3,375,000 | 1342.840 | | 215,929 | | 270,765 | | 270,765 | 54,835 | | | | | | 100/73 |
| S&P 500 OTC - Buy Side | Index/Annuity | N/A | Equity/Index | Credit Suisse | 06/15/2012 | 06/15/2013 | | 1,525,000 | 1342.840 | | 97,568 | | 122,345 | | 122,345 | 24,777 | | | | | | 100/73 |
| S&P 500 OTC - Buy Side | Index/Annuity | N/A | Equity/Index | Credit Suisse | 06/15/2012 | 06/15/2013 | | 1,900,000 | 1342.840 | | 121,560 | | 152,430 | | 152,430 | 30,870 | | | | | | 100/73 |
| S&P 500 OTC - Buy Side | Index/Annuity | N/A | Equity/Index | Credit Suisse | 06/15/2012 | 06/15/2013 | | 5,350,000 | 1342.840 | | 342,288 | | 429,212 | | 429,212 | 86,924 | | | | | | 100/73 |
| S&P 500 OTC - Buy Side | Index/Annuity | N/A | Equity/Index | Credit Suisse | 06/15/2012 | 06/15/2013 | | 5,325,000 | 1342.840 | | 340,688 | | 427,207 | | 427,207 | 86,518 | | | | | | 100/73 |
| S&P 500 OTC - Buy Side | Index/Annuity | N/A | Equity/Index | Credit Suisse | 06/15/2012 | 06/15/2013 | | 1,175,000 | 1342.840 | | 46,585 | | 59,884 | | 59,884 | 13,298 | | | | | | 100/73 |
| S&P 500 OTC - Buy Side | Index/Annuity | N/A | Equity/Index | Credit Suisse | 06/15/2012 | 06/15/2013 | | 1,350,000 | 1342.840 | | 53,524 | | 68,802 | | 68,802 | 15,279 | | | | | | 100/73 |
| S&P 500 OTC - Buy Side | Index/Annuity | N/A | Equity/Index | Credit Suisse | 06/15/2012 | 06/15/2013 | | 1,950,000 | 1342.840 | | 77,312 | | 99,382 | | 99,382 | 22,070 | | | | | | 100/73 |
| S&P 500 OTC Cliquet - Buy Side | Index/Annuity | N/A | Equity/Index | Credit Suisse | 06/15/2012 | 06/15/2013 | | 2,050,000 | 1342.840 | | 19,885 | | 20,638 | | 20,638 | 753 | | | | | | 100/73 |
| S&P 500 OTC Cliquet - Buy Side | Index/Annuity | N/A | Equity/Index | Credit Suisse | 06/15/2012 | 06/15/2013 | | 1,550,000 | 1342.840 | | 18,290 | | 21,410 | | 21,410 | 3,120 | | | | | | 100/73 |
| S&P 500 OTC Cliquet - Buy Side | Index/Annuity | N/A | Equity/Index | Credit Suisse | 06/15/2012 | 06/15/2013 | | 2,150,000 | 1342.840 | | 35,905 | | 47,297 | | 47,297 | 11,392 | | | | | | 100/73 |
| 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 | | | 1,896 | | 1,896 | (45) | | | | | | 100/97 |
| 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 | | | | | | (881) | | | | | | 100/97 |
| 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 | | | 5,932 | | 5,932 | 1,438 | | | | | | 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 | | | 13,635 | | 13,635 | 5,611 | | | | | | 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 | | | 3,926 | | 3,926 | 889 | | | | | | 100/96 |
| 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 | | | 26,454 | | 26,454 | 10,591 | | | | | | 100/96 |
| 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 | | | 7,770 | | 7,770 | 1,673 | | | | | | 100/96 |
| 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 | | | 19,144 | | 19,144 | 7,312 | | | | | | 100/96 |
| 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 | | | 4,037 | | 4,037 | 782 | | | | | | 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 | | | 18,094 | | 18,094 | 6,108 | | | | | | 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 | | | 8,170 | | 8,170 | 1,649 | | | | | | 100/98 |
| 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 | | | 20,565 | | 20,565 | 2,431 | | | | | | 100/98 |
| 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 | | 12,200 | | 12,200 | 2,442 | | | | | | 100/112 |
| 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 | | 13,517 | | 13,517 | 3,749 | | | | | | 100/112 |
| 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 | | 6,387 | | 6,387 | (128) | | | | | | 100/105 |
| 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 | | 302 | | 302 | (49) | | | | | | 100/105 |
| 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 | | 19,138 | | 19,138 | (19,334) | | | | | | 100/97 |
| 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 | | 2,729 | | 2,729 | (1,197) | | | | | | 100/97 |
| S&P 500 OTC - Buy Side | Index/Annuity | N/A | Equity/Index | Credit Suisse | 04/15/2012 | 04/15/2013 | | 35,000 | 1369.570 | | 1,388 | | 966 | | 966 | (422) | | | | | | 100/102 |
| S&P 500 OTC - Buy Side | Index/Annuity | N/A | Equity/Index | Credit Suisse | 04/15/2012 | 04/15/2013 | | 75,000 | 1369.570 | | 4,532 | | 4,504 | | 4,504 | (28) | | | | | | 100/102 |
| S&P 500 OTC - Buy Side | Index/Annuity | N/A | Equity/Index | Credit Suisse | 05/15/2012 | 05/15/2013 | | 35,000 | 1330.660 | | 1,431 | | 1,762 | | 1,762 | 331 | | | | | | 100/100 |
| S&P 500 OTC - Buy Side | Index/Annuity | N/A | Equity/Index | Credit Suisse | 05/15/2012 | 05/15/2013 | | 50,000 | 1330.660 | | 3,298 | | 4,127 | | 4,127 | 829 | | | | | | 100/100 |
| S&P 500 OTC - Buy Side | Index/Annuity | N/A | Equity/Index | Credit Suisse | 06/15/2012 | 06/15/2013 | | 50,000 | 1342.840 | | 2,166 | | 2,548 | | 2,548 | 382 | | | | | | 100/73 |
| S&P 500 OTC - Buy Side | Index/Annuity | N/A | Equity/Index | Credit Suisse | 06/15/2012 | 06/15/2013 | | 10,000 | 1342.840 | | 698 | | 803 | | 803 | 104 | | | | | | 100/73 |
| 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 | | | 45,937 | | 45,937 | (24,104) | | | | | | 100/97 |
| 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 | | | 162,351 | | 162,351 | 36,670 | | | | | | 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 | | | 138,684 | | 138,684 | 29,769 | | | | | | 100/96 |
| 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 | | | 204,672 | | 204,672 | 42,376 | | | | | | 100/96 |
| 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 | | | 154,878 | | 154,878 | 25,614 | | | | | | 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 | | | 308,257 | | 308,257 | 60,219 | | | | | | 100/98 |
| 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 | | 463,996 | | 463,996 | 70,499 | | | | | | 100/112 |
| 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 | | 113,741 | | 113,741 | (12,403) | | | | | | 100/105 |
| 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 | | 48,418 | | 48,418 | (31,764) | | | | | | 100/97 |
| S&P 500 OTC - Buy Side | Index/Annuity | N/A | Equity/Index | Credit Suisse | 04/15/2012 | 04/15/2013 | | 1,925,000 | 1403.810 | | 115,490 | | 90,836 | | 90,836 | (24,655) | | | | | | 100/102 |
| S&P 500 OTC - Buy Side | Index/Annuity | N/A | Equity/Index | Credit Suisse | 05/15/2012 | 05/15/2013 | | 825,000 | 1363.930 | | 48,528 | | 55,763 | | 55,763 | 7,235 | | | | | | 100/100 |
| S&P 500 OTC - Buy Side | Index/Annuity | N/A | Equity/Index | Credit Suisse | 06/15/2012 | 06/15/2013 | | 965,000 | 1376.410 | | 60,840 | | 63,758 | | 63,758 | 2,918 | | | | | | 100/73 |
| 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 | | | 4,389 | | 4,389 | (6,977) | | | | | | 100/97 |
| 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 | | | | | | (557) | | | | | | 100/97 |
| 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 | | | 23,270 | | 23,270 | 5,261 | | | | | | 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 | | | 27,694 | | 27,694 | 11,522 | | | | | | 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 | | | 30,544 | | 30,544 | 5,519 | | | | | | 100/96 |
| 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 | | | 26,714 | | 26,714 | 10,529 | | | | | | 100/96 |
| 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 | | | 32,915 | | 32,915 | 6,806 | | | | | | 100/96 |
| 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 | | | 12,033 | | 12,033 | 4,612 | | | | | | 100/96 |
| 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 | | | 22,710 | | 22,710 | 4,398 | | | | | | 100/97 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Items Hedged or Used for Income Generation | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) | 5<br>Exchange or Counterparty | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Prior Year Initial Cost of Premium (Received) Paid | 12<br>Current Year Initial Cost of Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti- zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer- ence Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 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 | | | 16,449 | | 16,449 | 5,588 | | | | | | 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 | | | 17,023 | | 17,023 | 3,436 | | | | | | 100/98 |
| 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 | | | 16,453 | | 16,453 | 5,445 | | | | | | 100/98 |
| 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 | | 3,244 | | 3,244 | 655 | | | | | | 100/112 |
| 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 | | 15,716 | | 15,716 | (2,839) | | | | | | 100/105 |
| 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 | | 3,137 | | 3,137 | (4,518) | | | | | | 100/105 |
| 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 | | 1,044 | | 1,044 | (6,918) | | | | | | 100/97 |
| S&P 500 OTC - Buy Side | Index/Annuity | N/A | Equity/Index | Credit Suisse | 04/15/2012 | 04/15/2013 | | 755,000 | 1438.050 | | 38,491 | | 27,070 | | 27,070 | (11,421) | | | | | | 100/102 |
| S&P 500 OTC - Buy Side | Index/Annuity | N/A | Equity/Index | Credit Suisse | 04/15/2012 | 04/15/2013 | | 210,000 | 1369.570 | | 8,326 | | 5,794 | | 5,794 | (2,533) | | | | | | 100/102 |
| S&P 500 OTC - Buy Side | Index/Annuity | N/A | Equity/Index | Credit Suisse | 05/15/2012 | 05/15/2013 | | 450,000 | 1397.190 | | 20,025 | | 24,447 | | 24,447 | 4,422 | | | | | | 100/100 |
| S&P 500 OTC - Buy Side | Index/Annuity | N/A | Equity/Index | Credit Suisse | 05/15/2012 | 05/15/2013 | | 425,000 | 1397.190 | | 9,139 | | 10,573 | | 10,573 | 1,433 | | | | | | 100/100 |
| S&P 500 OTC - Buy Side | Index/Annuity | N/A | Equity/Index | Credit Suisse | 06/15/2012 | 06/15/2013 | | 300,000 | 1342.840 | | 20,947 | | 15,290 | | 15,290 | (5,657) | | | | | | 100/73 |
| S&P 500 OTC - Buy Side | Index/Annuity | N/A | Equity/Index | Credit Suisse | 06/15/2012 | 06/15/2013 | | 250,000 | 1342.840 | | 10,828 | | 12,741 | | 12,741 | 1,913 | | | | | | 100/73 |
| 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 | | | 92,095 | | 92,095 | (66,483) | | | | | | 100/97 |
| 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 | | | 198,264 | | 198,264 | (73,893) | | | | | | 100/97 |
| 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 | | | 714,945 | | 714,945 | 158,087 | | | | | | 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 | | | 1,117,525 | | 1,117,525 | 257,058 | | | | | | 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 | | | 125,277 | | 125,277 | 26,412 | | | | | | 100/96 |
| 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 | | | 1,880,587 | | 1,880,587 | 404,821 | | | | | | 100/96 |
| 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 | | | 163,288 | | 163,288 | 33,354 | | | | | | 100/96 |
| 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 | | | 313,348 | | 313,348 | 66,352 | | | | | | 100/96 |
| 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 | | | 1,602,616 | | 1,602,616 | 336,074 | | | | | | 100/96 |
| 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 | | | 369,480 | | 369,480 | 58,422 | | | | | | 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 | | | 67,539 | | 67,539 | 11,330 | | | | | | 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 | | | 513,947 | | 513,947 | 88,399 | | | | | | 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 | | | 106,737 | | 106,737 | 20,581 | | | | | | 100/98 |
| 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 | | | 184,543 | | 184,543 | 36,623 | | | | | | 100/98 |
| 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 | | | 481,904 | | 481,904 | 93,322 | | | | | | 100/98 |
| 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 | | 99,380 | | 99,380 | 16,282 | | | | | | 100/112 |
| 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 | | 336,178 | | 336,178 | 39,770 | | | | | | 100/112 |
| 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 | | 125,473 | | 125,473 | (9,408) | | | | | | 100/105 |
| 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 | | 185,153 | | 185,153 | (16,487) | | | | | | 100/105 |
| 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 | | 122,073 | | 122,073 | (70,681) | | | | | | 100/97 |
| 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 | | 102,700 | | 102,700 | (62,575) | | | | | | 100/97 |
| S&P 500 OTC - Buy Side | Index/Annuity | N/A | Equity/Index | Credit Suisse | 04/15/2012 | 04/15/2013 | | 8,700,000 | 1396.960 | | 539,010 | | 431,883 | | 431,883 | (107,127) | | | | | | 100/102 |
| S&P 500 OTC - Buy Side | Index/Annuity | N/A | Equity/Index | Credit Suisse | 04/15/2012 | 04/15/2013 | | 2,150,000 | 1390.110 | | 137,524 | | 112,137 | | 112,137 | (25,387) | | | | | | 100/102 |
| S&P 500 OTC - Buy Side | Index/Annuity | N/A | Equity/Index | Credit Suisse | 05/15/2012 | 05/15/2013 | | 6,325,000 | 1357.270 | | 380,448 | | 445,803 | | 445,803 | 65,354 | | | | | | 100/100 |
| S&P 500 OTC - Buy Side | Index/Annuity | N/A | Equity/Index | Credit Suisse | 06/15/2012 | 06/15/2013 | | 8,060,000 | 1369.030 | | 519,918 | | 555,882 | | 555,882 | 35,964 | | | | | | 100/73 |
| S&P 500 OTC - Buy Side | Index/Annuity | N/A | Equity/Index | CBOE | 03/15/2012 | 06/22/2013 | 200 | | 1475.000 | | 15,230 | | 9,005 | | 9,005 | (6,226) | | | | | | 100/97 |
| 0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants | | | | | | | | | | 19,287,766 | 14,565,982 | 0 | 41,273,447 | XXX | 41,273,447 | 5,974,392 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0149999. Subtotal - Purchased Options - Hedging Other | | | | | | | | | | 19,287,766 | 14,565,982 | 0 | 41,273,447 | XXX | 41,273,447 | 5,974,392 | 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 | | | | | | | | | | 19,287,766 | 14,565,982 | 0 | 41,273,447 | XXX | 41,273,447 | 5,974,392 | 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 | | | | | | | | | | 19,287,766 | 14,565,982 | 0 | 41,273,447 | XXX | 41,273,447 | 5,974,392 | 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 | Barclay | 07/15/2011 | 07/16/2012 | | 6,000,000 | 1363.520 | (276,088) | | | (71,670) | | (71,670) | 74,616 | | | | | | 100/97 |
| 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) | | | (65,374) | | (65,374) | 118,514 | | | | | | 100/97 |
| 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) | | | (677,382) | | (677,382) | (144,658) | | | | | | 100/101 |
| 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) | | | (885,638) | | (885,638) | (179,833) | | | | | | 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) | | | (117,202) | | (117,202) | (23,266) | | | | | | 100/96 |
| 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) | | | (1,544,390) | | (1,544,390) | (295,060) | | | | | | 100/96 |
| 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) | | | (157,269) | | (157,269) | (31,638) | | | | | | 100/96 |

STATEMENT AS OF JUNE 30, 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<br>Description | 2<br>Description of Items Hedged or Used for Income Generation | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) | 5<br>Exchange or Counterparty | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Prior Year Initial Cost of Premium (Received) Paid | 12<br>Current Year Initial Cost of Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti- zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer- ence Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 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) | | | (250,051) | | (250,051) | (49,071) | | | | | | 100/96 |
| 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) | | | (1,381,497) | | (1,381,497) | (273,156) | | | | | | 100/96 |
| 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) | | | (352,003) | | (352,003) | (52,843) | | | | | | 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) | | | (50,652) | | (50,652) | (6,278) | | | | | | 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) | | | (424,667) | | (424,667) | (60,018) | | | | | | 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) | | | (103,001) | | (103,001) | (19,573) | | | | | | 100/98 |
| 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) | | | (153,044) | | (153,044) | (27,859) | | | | | | 100/98 |
| 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) | | | (427,276) | | (427,276) | (78,092) | | | | | | 100/98 |
| 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) | | (79,053) | | (79,053) | (12,695) | | | | | | 100/112 |
| 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) | | (294,809) | | (294,809) | (33,427) | | | | | | 100/112 |
| 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) | | (95,941) | | (95,941) | 9,566 | | | | | | 100/105 |
| 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) | | (157,099) | | (157,099) | 15,430 | | | | | | 100/105 |
| 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) | | (89,887) | | (89,887) | 62,810 | | | | | | 100/97 |
| 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) | | (87,452) | | (87,452) | 56,233 | | | | | | 100/97 |
| S&P 500 OTC - Sell Side | Index/Annuity | N/A | Equity/Index | Credit Suisse | 04/15/2012 | 04/15/2013 | | 8,700,000 | 1414.770 | | (473,760) | | (380,523) | | (380,523) | 93,237 | | | | | | 100/102 |
| S&P 500 OTC - Sell Side | Index/Annuity | N/A | Equity/Index | Credit Suisse | 04/15/2012 | 04/15/2013 | | 2,150,000 | 1418.870 | | (112,584) | | (90,566) | | (90,566) | 22,018 | | | | | | 100/102 |
| S&P 500 OTC - Sell Side | Index/Annuity | N/A | Equity/Index | Credit Suisse | 05/15/2012 | 05/15/2013 | | 6,325,000 | 1375.240 | | (333,011) | | (400,853) | | (400,853) | (67,842) | | | | | | 100/100 |
| S&P 500 OTC - Sell Side | Index/Annuity | N/A | Equity/Index | Credit Suisse | 06/15/2012 | 06/15/2013 | | 8,060,000 | 1387.150 | | (457,075) | | (501,664) | | (501,664) | (44,589) | | | | | | 100/73 |
| 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) | | | (5,803) | | (5,803) | 32,792 | | | | | | 100/97 |
| 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) | | | (109,082) | | (109,082) | (17,957) | | | | | | 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) | | | (100,702) | | (100,702) | (16,472) | | | | | | 100/96 |
| 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) | | | (155,639) | | (155,639) | (28,534) | | | | | | 100/96 |
| 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) | | | (108,898) | | (108,898) | (11,679) | | | | | | 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) | | | (242,645) | | (242,645) | (41,388) | | | | | | 100/98 |
| 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) | | (333,435) | | (333,435) | (48,588) | | | | | | 100/112 |
| 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) | | (85,054) | | (85,054) | 12,111 | | | | | | 100/105 |
| 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) | | (35,302) | | (35,302) | 26,801 | | | | | | 100/97 |
| S&P 500 OTC - Sell Side | Index/Annuity | N/A | Equity/Index | Credit Suisse | 04/15/2012 | 04/15/2013 | | 1,925,000 | 1434.620 | | (92,775) | | (71,613) | | (71,613) | 21,162 | | | | | | 100/102 |
| S&P 500 OTC - Sell Side | Index/Annuity | N/A | Equity/Index | Credit Suisse | 05/15/2012 | 05/15/2013 | | 825,000 | 1390.540 | | (39,866) | | (46,918) | | (46,918) | (7,052) | | | | | | 100/100 |
| S&P 500 OTC - Sell Side | Index/Annuity | N/A | Equity/Index | Credit Suisse | 06/15/2012 | 06/15/2013 | | 965,000 | 1403.270 | | (50,420) | | (53,857) | | (53,857) | (3,437) | | | | | | 100/73 |
| 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) | | | (114) | | (114) | 655 | | | | | | 100/97 |
| 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) | | | | | | 17 | | | | | | 100/97 |
| 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) | | | (3,272) | | (3,272) | (542) | | | | | | 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) | | | (825) | | (825) | 937 | | | | | | 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) | | | (2,369) | | (2,369) | (387) | | | | | | 100/96 |
| 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) | | | (5,971) | | (5,971) | (559) | | | | | | 100/96 |
| 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) | | | (5,101) | | (5,101) | (914) | | | | | | 100/96 |
| 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) | | | (7,925) | | (7,925) | (2,445) | | | | | | 100/96 |
| 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) | | | (2,346) | | (2,346) | (247) | | | | | | 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) | | | (3,540) | | (3,540) | 1,262 | | | | | | 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) | | | (5,586) | | (5,586) | (930) | | | | | | 100/98 |
| 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) | | (7,580) | | (7,580) | (1,533) | | | | | | 100/112 |
| 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) | | (4,282) | | (4,282) | (1,114) | | | | | | 100/112 |
| 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) | | (3,698) | | (3,698) | 227 | | | | | | 100/105 |
| 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) | | (93) | | (93) | 29 | | | | | | 100/105 |
| 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) | | (1,434) | | (1,434) | 899 | | | | | | 100/97 |
| S&P 500 OTC - Sell Side | Index/Annuity | N/A | Equity/Index | Credit Suisse | 04/15/2012 | 04/15/2013 | | 35,000 | 1443.530 | | (513) | | (317) | | (317) | 196 | | | | | | 100/102 |
| S&P 500 OTC - Sell Side | Index/Annuity | N/A | Equity/Index | Credit Suisse | 04/15/2012 | 04/15/2013 | | 75,000 | 1434.620 | | (2,650) | | (2,790) | | (2,790) | (140) | | | | | | 100/102 |
| S&P 500 OTC - Sell Side | Index/Annuity | N/A | Equity/Index | Credit Suisse | 05/15/2012 | 05/15/2013 | | 35,000 | 1400.520 | | (559) | | (841) | | (841) | (282) | | | | | | 100/100 |
| S&P 500 OTC - Sell Side | Index/Annuity | N/A | Equity/Index | Credit Suisse | 05/15/2012 | 05/15/2013 | | 50,000 | 1390.540 | | (2,113) | | (2,844) | | (2,844) | (731) | | | | | | 100/100 |
| S&P 500 OTC - Sell Side | Index/Annuity | N/A | Equity/Index | Credit Suisse | 06/15/2012 | 06/15/2013 | | 50,000 | 1413.340 | | (896) | | (1,296) | | (1,296) | (401) | | | | | | 100/73 |
| S&P 500 OTC - Sell Side | Index/Annuity | N/A | Equity/Index | Credit Suisse | 06/15/2012 | 06/15/2013 | | 10,000 | 1403.270 | | (455) | | (558) | | (558) | (103) | | | | | | 100/73 |
| 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) | | | (59) | | (59) | 4,807 | | | | | | 100/97 |
| 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) | | | | | | 4 | | | | | | 100/97 |
| 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) | | | (15,635) | | (15,635) | (2,589) | | | | | | 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) | | | (1,675) | | (1,675) | 1,869 | | | | | | 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) | | | (17,129) | | (17,129) | (892) | | | | | | 100/96 |
| 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) | | | (1,329) | | (1,329) | 3,596 | | | | | | 100/96 |
| 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) | | | (25,029) | | (25,029) | (4,561) | | | | | | 100/96 |
| 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) | | | (4,981) | | (4,981) | (1,547) | | | | | | 100/96 |
| 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) | | | (13,195) | | (13,195) | (1,391) | | | | | | 100/97 |

STATEMENT AS OF JUNE 30, 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<br>Description | 2<br>Description of Items Hedged or Used for Income Generation | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) | 5<br>Exchange or Counterparty | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Prior Year Initial Cost of Premium (Received) Paid | 12<br>Current Year Initial Cost of Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 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) | | | (3,218) | | (3,218) | 1,126 | | | | | | 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) | | | (11,637) | | (11,637) | (1,939) | | | | | | 100/98 |
| 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) | | (1,028) | | (1,028) | (22) | | | | | | 100/112 |
| 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) | | (7,884) | | (7,884) | 2,299 | | | | | | 100/105 |
| 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) | | (410) | | (410) | 2,207 | | | | | | 100/105 |
| 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) | | (95) | | (95) | 2,894 | | | | | | 100/97 |
| S&P 500 OTC - Sell Side | Index/Annuity | N/A | Equity/Index | Credit Suisse | 04/15/2012 | 04/15/2013 | | 755,000 | 1506.530 | | (23,542) | | (13,790) | | (13,790) | 9,752 | | | | | | 100/102 |
| S&P 500 OTC - Sell Side | Index/Annuity | N/A | Equity/Index | Credit Suisse | 04/15/2012 | 04/15/2013 | | 210,000 | 1443.530 | | (3,076) | | (1,900) | | (1,900) | 1,176 | | | | | | 100/102 |
| S&P 500 OTC - Sell Side | Index/Annuity | N/A | Equity/Index | Credit Suisse | 05/15/2012 | 05/15/2013 | | 450,000 | 1463.730 | | (10,710) | | (14,676) | | (14,676) | (3,967) | | | | | | 100/100 |
| S&P 500 OTC - Sell Side | Index/Annuity | N/A | Equity/Index | Credit Suisse | 05/15/2012 | 05/15/2013 | | 425,000 | 1463.730 | | (2,849) | | (4,057) | | (4,057) | (1,208) | | | | | | 100/100 |
| S&P 500 OTC - Sell Side | Index/Annuity | N/A | Equity/Index | Credit Suisse | 06/15/2012 | 06/15/2013 | | 300,000 | 1403.270 | | (13,657) | | (16,743) | | (16,743) | (3,086) | | | | | | 100/73 |
| S&P 500 OTC - Sell Side | Index/Annuity | N/A | Equity/Index | Credit Suisse | 06/15/2012 | 06/15/2013 | | 250,000 | 1413.340 | | (4,478) | | (6,482) | | (6,482) | (2,004) | | | | | | 100/73 |
| 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) | | | (47,022) | | (47,022) | 33,359 | | | | | | 100/97 |
| 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) | | | (42,869) | | (42,869) | 115,388 | | | | | | 100/97 |
| 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) | | | (14,926) | | (14,926) | 19,870 | | | | | | 100/97 |
| 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) | | | (4,770) | | (4,770) | 26,220 | | | | | | 100/97 |
| 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) | | | | | | 675 | | | | | | 100/97 |
| 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) | | | | | | 127 | | | | | | 100/97 |
| 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) | | | (146,499) | | (146,499) | (33,512) | | | | | | 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) | | | (958,774) | | (958,774) | (207,668) | | | | | | 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) | | | (498,506) | | (498,506) | (91,360) | | | | | | 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) | | | (102,627) | | (102,627) | (41,314) | | | | | | 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) | | | (4,898) | | (4,898) | 5,061 | | | | | | 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) | | | (292,038) | | (292,038) | (64,381) | | | | | | 100/96 |
| 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) | | | (982,521) | | (982,521) | (207,951) | | | | | | 100/96 |
| 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) | | | (795,351) | | (795,351) | (143,139) | | | | | | 100/96 |
| 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) | | | (160,065) | | (160,065) | (62,092) | | | | | | 100/96 |
| 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) | | | (43,961) | | (43,961) | (5,536) | | | | | | 100/96 |
| 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) | | | (430,028) | | (430,028) | (93,700) | | | | | | 100/96 |
| 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) | | | (376,157) | | (376,157) | (80,210) | | | | | | 100/96 |
| 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) | | | (770,494) | | (770,494) | (169,477) | | | | | | 100/96 |
| 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) | | | (834,726) | | (834,726) | (161,524) | | | | | | 100/96 |
| 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) | | | (130,567) | | (130,567) | (50,720) | | | | | | 100/96 |
| 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) | | | (64,758) | | (64,758) | (21,044) | | | | | | 100/96 |
| 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) | | | (164,240) | | (164,240) | (26,422) | | | | | | 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) | | | (153,205) | | (153,205) | (29,530) | | | | | | 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) | | | (994,158) | | (994,158) | (171,671) | | | | | | 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) | | | (481,483) | | (481,483) | (61,032) | | | | | | 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) | | | (48,676) | | (48,676) | (9,852) | | | | | | 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) | | | (26,033) | | (26,033) | (2,719) | | | | | | 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) | | | (28,705) | | (28,705) | 8,735 | | | | | | 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) | | | (76,270) | | (76,270) | (15,407) | | | | | | 100/98 |
| 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) | | | (550,536) | | (550,536) | (112,874) | | | | | | 100/98 |
| 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) | | | (518,846) | | (518,846) | (104,689) | | | | | | 100/98 |
| 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) | | | (763,399) | | (763,399) | (137,986) | | | | | | 100/98 |
| 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) | | | (90,882) | | (90,882) | (30,649) | | | | | | 100/98 |
| 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) | | | (75,973) | | (75,973) | (24,679) | | | | | | 100/98 |
| 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) | | | (91,408) | | (91,408) | (24,071) | | | | | | 100/98 |
| 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) | | | (76,467) | | (76,467) | (14,901) | | | | | | 100/98 |
| 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) | | (110,721) | | (110,721) | (23,003) | | | | | | 100/112 |
| 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) | | (217,880) | | (217,880) | (44,501) | | | | | | 100/112 |
| 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) | | (372,302) | | (372,302) | (77,418) | | | | | | 100/112 |
| 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) | | (508,925) | | (508,925) | (102,901) | | | | | | 100/112 |
| 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) | | (43,867) | | (43,867) | (11,606) | | | | | | 100/112 |
| 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) | | (24,393) | | (24,393) | (6,508) | | | | | | 100/112 |
| 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) | | (46,670) | | (46,670) | (12,139) | | | | | | 100/112 |
| 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) | | (48,538) | | (48,538) | 1,291 | | | | | | 100/105 |
| 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) | | (228,607) | | (228,607) | 9,030 | | | | | | 100/105 |
| 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) | | (331,232) | | (331,232) | 13,682 | | | | | | 100/105 |
| 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) | | (333,743) | | (333,743) | 20,498 | | | | | | 100/105 |
| 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) | | (33,914) | | (33,914) | 9,575 | | | | | | 100/105 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Items Hedged or Used for Income Generation | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) | 5<br>Exchange or Counterparty | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Prior Year Initial Cost of Premium (Received) Paid | 12<br>Current Year Initial Cost of Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti- zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer- ence Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 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) | | (19,003) | | (19,003) | 6,017 | | | | | | 100/105 |
| 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) | | (168,265) | | (168,265) | 89,906 | | | | | | 100/97 |
| 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) | | (178,779) | | (178,779) | 100,023 | | | | | | 100/97 |
| 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) | | (306,682) | | (306,682) | 192,234 | | | | | | 100/97 |
| 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) | | (6,760) | | (6,760) | 53,253 | | | | | | 100/97 |
| 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) | | (8,764) | | (8,764) | 25,513 | | | | | | 100/97 |
| S&P 500 OTC - Sell Side | Index/Annuity | N/A | Equity/Index | Credit Suisse | 04/15/2012 | 04/15/2013 | | 2,825,000 | 1417.500 | | (126,501) | | (119,966) | | (119,966) | 6,535 | | | | | | 100/102 |
| S&P 500 OTC - Sell Side | Index/Annuity | N/A | Equity/Index | Credit Suisse | 04/15/2012 | 04/15/2013 | | 2,650,000 | 1402.440 | | (132,974) | | (127,585) | | (127,585) | 5,390 | | | | | | 100/102 |
| S&P 500 OTC - Sell Side | Index/Annuity | N/A | Equity/Index | Credit Suisse | 04/15/2012 | 04/15/2013 | | 4,425,000 | 1407.230 | | (214,520) | | (204,781) | | (204,781) | 9,739 | | | | | | 100/102 |
| S&P 500 OTC - Sell Side | Index/Annuity | N/A | Equity/Index | Credit Suisse | 04/15/2012 | 04/15/2013 | | 13,150,000 | 1434.620 | | (511,260) | | (489,200) | | (489,200) | 22,060 | | | | | | 100/102 |
| S&P 500 OTC - Sell Side | Index/Annuity | N/A | Equity/Index | Credit Suisse | 04/15/2012 | 04/15/2013 | | 1,125,000 | 1417.500 | | (24,691) | | (15,720) | | (15,720) | 8,970 | | | | | | 100/102 |
| S&P 500 OTC - Sell Side | Index/Annuity | N/A | Equity/Index | Credit Suisse | 04/15/2012 | 04/15/2013 | | 4,675,000 | 1443.530 | | (68,476) | | (42,305) | | (42,305) | 26,171 | | | | | | 100/102 |
| S&P 500 OTC - Sell Side | Index/Annuity | N/A | Equity/Index | Credit Suisse | 05/15/2012 | 05/15/2013 | | 6,400,000 | 1359.270 | | (331,386) | | (446,867) | | (446,867) | (115,481) | | | | | | 100/100 |
| S&P 500 OTC - Sell Side | Index/Annuity | N/A | Equity/Index | Credit Suisse | 05/15/2012 | 05/15/2013 | | 4,350,000 | 1377.230 | | (196,094) | | (270,254) | | (270,254) | (74,161) | | | | | | 100/100 |
| S&P 500 OTC - Sell Side | Index/Annuity | N/A | Equity/Index | Credit Suisse | 05/15/2012 | 05/15/2013 | | 19,675,000 | 1390.540 | | (792,490) | | (1,118,936) | | (1,118,936) | (326,446) | | | | | | 100/100 |
| S&P 500 OTC - Sell Side | Index/Annuity | N/A | Equity/Index | Credit Suisse | 05/15/2012 | 05/15/2013 | | 1,200,000 | 1363.260 | | (61,055) | | (43,840) | | (43,840) | 17,214 | | | | | | 100/100 |
| S&P 500 OTC - Sell Side | Index/Annuity | N/A | Equity/Index | Credit Suisse | 05/15/2012 | 05/15/2013 | | 1,275,000 | 1371.910 | | (30,023) | | (42,605) | | (42,605) | (12,582) | | | | | | 100/100 |
| S&P 500 OTC - Sell Side | Index/Annuity | N/A | Equity/Index | Credit Suisse | 05/15/2012 | 05/15/2013 | | 3,025,000 | 1400.520 | | (44,610) | | (72,698) | | (72,698) | (28,088) | | | | | | 100/100 |
| S&P 500 OTC - Sell Side | Index/Annuity | N/A | Equity/Index | Credit Suisse | 06/15/2012 | 06/15/2013 | | 3,375,000 | 1369.700 | | (176,445) | | (232,061) | | (232,061) | (55,617) | | | | | | 100/73 |
| S&P 500 OTC - Sell Side | Index/Annuity | N/A | Equity/Index | Credit Suisse | 06/15/2012 | 06/15/2013 | | 1,525,000 | 1362.980 | | (83,690) | | (109,037) | | (109,037) | (25,347) | | | | | | 100/73 |
| S&P 500 OTC - Sell Side | Index/Annuity | N/A | Equity/Index | Credit Suisse | 06/15/2012 | 06/15/2013 | | 1,900,000 | 1389.840 | | (84,702) | | (115,591) | | (115,591) | (30,890) | | | | | | 100/73 |
| S&P 500 OTC - Sell Side | Index/Annuity | N/A | Equity/Index | Credit Suisse | 06/15/2012 | 06/15/2013 | | 5,350,000 | 1373.050 | | (272,208) | | (362,305) | | (362,305) | (90,097) | | | | | | 100/73 |
| S&P 500 OTC - Sell Side | Index/Annuity | N/A | Equity/Index | Credit Suisse | 06/15/2012 | 06/15/2013 | | 5,325,000 | 1403.270 | | (211,295) | | (297,187) | | (297,187) | (85,892) | | | | | | 100/73 |
| S&P 500 OTC - Sell Side | Index/Annuity | N/A | Equity/Index | Credit Suisse | 06/15/2012 | 06/15/2013 | | 1,175,000 | 1374.400 | | (31,430) | | (45,489) | | (45,489) | (14,059) | | | | | | 100/73 |
| S&P 500 OTC - Sell Side | Index/Annuity | N/A | Equity/Index | Credit Suisse | 06/15/2012 | 06/15/2013 | | 1,350,000 | 1383.800 | | (31,658) | | (47,470) | | (47,470) | (15,812) | | | | | | 100/73 |
| S&P 500 OTC - Sell Side | Index/Annuity | N/A | Equity/Index | Credit Suisse | 06/15/2012 | 06/15/2013 | | 1,950,000 | 1413.340 | | (27,782) | | (50,560) | | (50,560) | (22,778) | | | | | | 100/73 |
| S&P 500 OTC - Sell Side | Index/Annuity | N/A | Equity/Index | CBOE | 03/15/2012 | 06/22/2013 | (200) | | 1525.000 | | (11,088) | | (5,830) | | (5,830) | 5,258 | | | | | | 100/97 |
| 0509999. Subtotal - Written Options - Hedging Other - Call Options and Warrants | | | | | | | | | | (13,757,806) | (9,700,021) | 0 | (28,502,815) | XXX | (28,502,815) | (3,572,939) | 0 | 0 | 0 | 0 | XXX | XXX |
| 0569999. Subtotal - Written Options - Hedging Other | | | | | | | | | | (13,757,806) | (9,700,021) | 0 | (28,502,815) | XXX | (28,502,815) | (3,572,939) | 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 | | | | | | | | | | (13,757,806) | (9,700,021) | 0 | (28,502,815) | XXX | (28,502,815) | (3,572,939) | 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 | | | | | | | | | | (13,757,806) | (9,700,021) | 0 | (28,502,815) | XXX | (28,502,815) | (3,572,939) | 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 | | | | | | | | | | 5,529,960 | 4,865,961 | 0 | 12,770,632 | XXX | 12,770,632 | 2,401,453 | 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 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Items Hedged or Used for Income Generation | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) | 5<br>Exchange or Counterparty | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Prior Year Initial Cost of Premium (Received) Paid | 12<br>Current Year Initial Cost of Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1439999. Subtotal - Other | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1449999 - Totals | | | | | | | | | | 5,529,960 | 4,865,961 | 0 | 12,770,632 | XXX | 12,770,632 | 2,401,453 | 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 | 9,005 | (5,830) | 9,005 | 9,005 | (5,830) | 9,005 | | |
| Barclay | Y | N | | 6,453,008 | (4,175,681) | 2,277,327 | 6,453,008 | (4,175,681) | 2,277,327 | | |
| Credit Suisse | Y | N | | 14,500,353 | (10,039,946) | 4,460,407 | 14,500,353 | (10,039,946) | 4,460,407 | | |
| JP Morgan | Y | N | | 20,311,082 | (14,281,359) | 6,029,723 | 20,311,082 | (14,281,359) | 6,029,723 | | |
| 0299999. Total NAIC 1 Designation | | | 0 | 41,264,443 | (28,496,986) | 12,767,457 | 41,264,443 | (28,496,986) | 12,767,457 | 0 | 0 |
| 0899999 - Totals | | | 0 | 41,273,448 | (28,502,816) | 12,776,462 | 41,273,448 | (28,502,816) | 12,776,462 | 0 | 0 |

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

NONE

# SCHEDULE E - PART 1 - CASH

Month End Depository Balances

| 1 Depository | | 2 Code | 3 Rate of Interest | 4 Amount of Interest Received During Current Quarter | 5 Amount of Interest Accrued at Current Statement Date | Book Balance at End of Each Month During Current Quarter 6 First Month | 7 Second Month | 8 Third Month | 9 * |
|---|---|---|---|---|---|---|---|---|---|
| Charles Schwab & Co Inc. | San Francisco, CA | | | | | 437,398 | 437,398 | 494,429 | XXX |
| Northern Trust | Chicago, IL | | | | | 142,482 | 142,482 | 142,482 | XXX |
| Bank of America | San Francisco, CA | | | | | 133,235 | 133,235 | 133,236 | XXX |
| Lafayette Bank & Trust | Lafayette, IN | | | | | 128,125 | 128,125 | 128,125 | XXX |
| Salin Bank | Lafayette, IN | | | | | 102,065 | 102,065 | 102,065 | XXX |
| JP Morgan/Chase | New York, NY | | | | | (8,664,795) | (8,417,500) | (7,372,535) | XXX |
| 0199998. Deposits in ... 4 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories | | XXX | XXX | | | (1,926,473) | 124,633 | 111,806 | XXX |
| 0199999. Totals - Open Depositories | | XXX | XXX | 0 | 0 | (9,647,963) | (7,349,562) | (6,260,392) | 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 | (9,647,963) | (7,349,562) | (6,260,392) | XXX |
| 0499999. Cash in Company's Office | | XXX | XXX | XXX | XXX | | | | XXX |
| 0599999. Total - Cash | | XXX | XXX | 0 | 0 | (9,647,963) | (7,349,562) | (6,260,392) | XXX |

# SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

| 1<br>Description | 2<br>Code | 3<br>Date Acquired | 4<br>Rate of Interest | 5<br>Maturity Date | 6<br>Book/Adjusted Carrying Value | 7<br>Amount of Interest Due and Accrued | 8<br>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 |
| ALLIANT CP | | 06/20/2012 | 0.400 | 07/05/2012 | 1,599,733 | 196 | 0 |
| AMER WATER CAP CORP CP | | 06/22/2012 | 0.450 | 07/06/2012 | 1,599,720 | 180 | 0 |
| ATMOS ENERGY CP | | 06/25/2012 | 0.340 | 07/02/2012 | 1,599,894 | 91 | 0 |
| ENBRIDGE CP | | 06/29/2012 | 0.380 | 07/02/2012 | 1,599,949 | 34 | 0 |
| INTERSTATE PR & LGT CP | | 06/20/2012 | 0.400 | 07/05/2012 | 1,599,733 | 196 | 0 |
| MARRIOT CP | | 06/18/2012 | 0.400 | 07/25/2012 | 999,589 | 144 | 0 |
| NOWEST CP | | 06/29/2012 | 0.350 | 07/02/2012 | 1,599,953 | 31 | 0 |
| OGE ENERGY CORP CP | | 06/25/2012 | 0.400 | 07/12/2012 | 999,811 | 67 | 0 |
| PROGRESS ENERGY CP | | 06/28/2012 | 0.380 | 07/09/2012 | 999,884 | 32 | 0 |
| SPECTRA ENERGY CP | | 06/22/2012 | 0.410 | 07/11/2012 | 999,784 | 103 | 0 |
| WEATHERFORD CP | | 06/19/2012 | 0.520 | 07/06/2012 | 1,099,730 | 191 | 0 |
| 3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations | | | | | 14,697,780 | 1,265 | 0 |
| 3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds | | | | | 14,697,780 | 1,265 | 0 |
| 4899999. Total - Hybrid Securities | | | | | 0 | 0 | 0 |
| 5599999. Total - Parent, Subsidiaries and Affiliates Bonds | | | | | 0 | 0 | 0 |
| 7799999. Total - Issuer Obligations | | | | | 14,697,780 | 1,265 | 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 | | | | | 14,697,780 | 1,265 | 0 |
| 8699999 - Total Cash Equivalents | | | | | 14,697,780 | 1,265 | 0 |