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LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 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
CEO	Jerry Bruce Stillwell	Secretary and Counsel	Donald Joseph Wuebbling #

OTHER

Keith Walker Brown VP	Michael Francis Donahue VP	Bryan Chalmer Dunn # President
Clint David Gibler Sr VP	Daniel Wayne Harris VP	Noreen Joyce Hayes Sr VP
David Todd Henderson VP	Kevin Louis Howard # VP & Assoc Gen Counsel	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	Bryan Chalmer Dunn #
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	Donald Joseph Wuebbling	Bradley Joseph Hunkler
CEO	Secretary and Counsel	VP, Chief Accounting Officer

Subscribed and sworn to before me this
23rd day of October, 2012

a. Is this an original filing? Yes [X] No [ ]
b. If no,
1. State the amendment number
2. Date filed 11/09/2012
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	2,453,792,686	0	2,453,792,686	2,258,976,992
2. Stocks:				
2.1 Preferred stocks				
2.2 Common stocks	45,643,680	322,351	45,321,329	46,526,949
3. Mortgage loans on real estate:				
3.1 First liens	253,595,282	0	253,595,282	230,877,635
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less $ .... encumbrances)	0	0	0	0
4.2 Properties held for the production of income (less $ .... encumbrances)				
4.3 Properties held for sale (less $ .... encumbrances)	726,219		726,219	726,219
5. Cash ($ (7,924,680)), cash equivalents ($ 4,399,503) and short-term investments ($ 13,794,974)	10,269,797	0	10,269,797	34,736,062
6. Contract loans (including $ .... premium notes)	292,014,096	0	292,014,096	252,801,486
7. Derivatives	51,032,873	0	51,032,873	26,003,622
8. Other invested assets	22,346,442	0	22,346,442	22,369,030
9. Receivables for securities	6,135,411	0	6,135,411	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)	3,135,556,486	322,351	3,135,234,135	2,873,350,861
13. Title plants less $ .... charged off (for Title insurers only)				
14. Investment income due and accrued	36,949,759	0	36,949,759	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)	35,170,290		35,170,290	34,666,059
15.3 Accrued retrospective premiums				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	6,553,636	0	6,553,636	15,063,928
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts	71,821	0	71,821	285,056
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon	2,313,354	0	2,313,354	
18.2 Net deferred tax asset	39,355,159	6,418,836	32,936,323	34,006,282
19. Guaranty funds receivable or on deposit	1,631,442	0	1,631,442	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	2,856,193	1,093,396	1,762,797	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)	3,260,458,140	7,834,583	3,252,623,557	2,996,105,315
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. Total (Lines 26 and 27)	3,260,458,140	7,834,583	3,252,623,557	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 $ 2,709,252,669 less $ included in Line 6.3 (including $ 6,638,198 Modco Reserve)	2,709,252,669	2,475,892,168
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	878,789	1,023,221
3.	Liability for deposit-type contracts (including $ Modco Reserve)	226,009,280	222,515,481
4.	Contract claims:		
	4.1 Life	5,096,723	4,282,710
	4.2 Accident and health		
5.	Policyholders' dividends $ 994,182 and coupons $ due and unpaid	994,182	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)	44,339,905	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	1,252,910	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 $ 147,895 assumed and $ ceded	147,895	85,855
	9.4 Interest Maintenance Reserve	5,361,835	5,221,007
10.	Commissions to agents due or accrued-life and annuity contracts $ 552,601 , accident and health $ and deposit-type contract funds $	552,601	1,111,072
11.	Commissions and expense allowances payable on reinsurance assumed	333	455
12.	General expenses due or accrued	831,435	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	1,767,146	2,642,340
15.1	Current federal and foreign income taxes, including $ 0 on realized capital gains (losses)		4,697,318
15.2	Net deferred tax liability		
16.	Unearned investment income		
17.	Amounts withheld or retained by company as agent or trustee	0	1,563,733
18.	Amounts held for agents' account, including $ agents' credit balances		160,126
19.	Remittances and items not allocated	4,466,603	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	4,222,557	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	22,187,438	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	1,353,526	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	36,698,446	18,070,342
	24.09 Payable for securities	7,632,212	
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	1,140,985	606,056
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	3,074,187,470	2,843,769,818
27.	From Separate Accounts Statement		
28.	Total liabilities (Lines 26 and 27)	3,074,187,470	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)	125,110,802	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)	175,936,087	149,835,497
38.	Totals of Lines 29, 30 and 37	178,436,087	152,335,497
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	3,252,623,557	2,996,105,315
	DETAILS OF WRITE-INS		
2501.	Uncashed drafts and checks that are pending escheatment to the state	163,340	
2502.	Modco Adjustment Wilton Reinsurance	164,440	606,056
2503.	Outstanding Disbursement - Death	813,205	
2598.	Summary of remaining write-ins for Line 25 from overflow page		
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,140,985	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)	0	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 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	408,023,702	450,498,453	612,911,680
2. Considerations for supplementary contracts with life contingencies	743,360	713,023	803,281
3. Net investment income	115,308,468	105,411,777	143,818,061
4. Amortization of Interest Maintenance Reserve (IMR)	816,299	576,048	1,294,745
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	976,124	423,530	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	840,089	525,980	1,019,771
9. Totals (Lines 1 to 8.3)	526,708,042	558,148,811	761,117,173
10. Death benefits	13,345,185	13,456,738	16,861,245
11. Matured endowments (excluding guaranteed annual pure endowments)	142,310	110,018	168,950
12. Annuity benefits	13,471,625	12,888,445	16,171,873
13. Disability benefits and benefits under accident and health contracts	742,125	896,607	1,159,640
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	134,222,543	132,304,901	176,154,002
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	7,272,579	7,379,799	9,948,817
18. Payments on supplementary contracts with life contingencies	1,630,711	1,885,480	2,471,263
19. Increase in aggregate reserves for life and accident and health contracts	236,245,241	266,846,056	370,884,908
20. Totals (Lines 10 to 19)	407,072,319	435,768,044	593,820,698
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	52,731,365	59,006,965	80,124,472
22. Commissions and expense allowances on reinsurance assumed	4,418	4,798	6,092
23. General insurance expenses	13,116,295	19,340,550	24,672,755
24. Insurance taxes, licenses and fees, excluding federal income taxes	5,808,469	5,315,922	6,332,587
25. Increase in loading on deferred and uncollected premiums	(1,314,290)	(2,107,815)	(906,335)
26. Net transfers to or (from) Separate Accounts net of reinsurance			
27. Aggregate write-ins for deductions	1,732,320	1,588,523	2,194,579
28. Totals (Lines 20 to 27)	479,150,896	518,916,987	706,244,848
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	47,557,146	39,231,824	54,872,325
30. Dividends to policyholders	30,428,655	32,094,288	43,537,602
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	17,128,491	7,137,536	11,334,723
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	1,072,014	3,231,219	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)	16,056,477	3,906,317	5,268,552
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 2,557,782 (excluding taxes of $ 515,376 transferred to the IMR)	(1,952,226)	2,038,652	404,011
35. Net income (Line 33 plus Line 34)	14,104,251	5,944,969	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)	14,104,251	5,944,969	5,672,563
38. Change in net unrealized capital gains (losses) less capital gains tax of $ 547,896	8,767,119	(4,794,337)	(2,555,356)
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	(3,921,640)	(1,877,762)	2,971,916
41. Change in nonadmitted assets	3,003,955	(106,788)	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	(4,799,961)	(2,558,999)	(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	(573,161)	(786,487)	(1,131,571)
54. Net change in capital and surplus for the year (Lines 37 through 53)	26,100,590	(4,179,404)	40,295,336
55. Capital and surplus, as of statement date (Lines 36 + 54)	178,436,087	107,860,756	152,335,497
DETAILS OF WRITE-INS			
08.301. Miscellaneous Income	328,562	22,263	407,626
08.302. Pension Administrative Fees	511,527	503,717	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)	840,089	525,980	1,019,771
2701. Modified Coinsurance-Change in Mean Reserve Adjustment	866,142	1,588,523	2,194,579
2702. Benefits for Employees and Agents not included elsewhere	866,178		
2703.			
2798. Summary of remaining write-ins for Line 27 from overflow page			
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	1,732,320	1,588,523	2,194,579
5301. Reserve Release Due to Reinsurance of Ordinary Life Insurance	(573,161)	(614,389)	(820,072)
5302. Change in Surplus from Additional DTA (SSAP 10R)		(172,098)	(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)	(573,161)	(786,487)	(1,131,571)

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	411,205,681	456,350,909	610,630,263
2. Net investment income	111,624,916	100,419,502	137,730,239
3. Miscellaneous income	(1,463,264)	1,550,365	2,890,315
4. Total (Lines 1 to 3)	521,367,333	558,320,776	751,250,817
5. Benefit and loss related payments	162,323,186	167,904,741	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	76,938,323	86,179,933	114,716,956
8. Dividends paid to policyholders	31,722,290	29,919,948	41,501,215
9. Federal and foreign income taxes paid (recovered) net of $ 957,127 tax on capital gains (losses)	10,842,201	4,641,701	3,059,307
10. Total (Lines 5 through 9)	281,826,000	288,646,323	391,858,279
11. Net cash from operations (Line 4 minus Line 10)	239,541,333	269,674,453	359,392,538
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	187,434,638	193,816,762	227,718,702
12.2 Stocks	7,464,203	436,533	542,305
12.3 Mortgage loans	13,482,353	17,662,067	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	9,388	0	0
12.7 Miscellaneous proceeds	3,283,331	10,165,705	4,991,486
12.8 Total investment proceeds (Lines 12.1 to 12.7)	211,673,913	222,081,067	260,889,848
13. Cost of investments acquired (long-term only):			
13.1 Bonds	379,211,308	434,359,007	534,641,635
13.2 Stocks	4,779,951	4,405,800	4,182,572
13.3 Mortgage loans	36,200,000	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		0	1,574,709
13.7 Total investments acquired (Lines 13.1 to 13.6)	420,191,259	453,329,807	572,309,286
14. Net increase (or decrease) in contract loans and premium notes	39,212,610	31,929,258	42,966,044
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(247,729,956)	(263,177,998)	(354,385,482)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0	3,321,495
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	3,493,799	(9,857,007)	(10,071,832)
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	(19,771,441)	8,308,924	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)	(16,277,642)	(1,548,083)	(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)	(24,466,265)	4,948,372	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)	10,269,797	34,734,432	34,736,062

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

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

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life			
2. Ordinary life insurance	306,166,970	273,547,476	384,522,541
3. Ordinary individual annuities	118,114,609	185,801,424	243,543,448
4. Credit life (group and individual)			0
5. Group life insurance	64,730	70,039	93,503
6. Group annuities	8,524,895	10,650,247	12,662,514
7. A & H - group			0
8. A & H - credit (group and individual)			0
9. A & H - other	276,658	447,531	955,779
10. Aggregate of all other lines of business			
11. Subtotal	433,147,862	470,516,717	641,777,785
12. Deposit-type contracts	11,592,622	7,737,104	8,083,329
13. Total	444,740,484	478,253,821	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 nine month period ended September 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 nine month period ended September 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 nine month period ended September 30, 2012:						
221470AA5	$ 1,643,030	$ 1,124,325	$ 518,705	$ 1,124,325	$ 700,982	9/30/2012
Total	XXX	XXX	$ 518,705	XXX	XXX	
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	XXX	XXX	$ 161,919	XXX	XXX	
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	XXX	XXX	$ 232,247	XXX	XXX	

(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

NOTES TO FINANCIAL STATEMENTS

impairment for non-interest related declines when a non-recognized interest related impairment remains as of September 30, 2012:

Unrealized Losses Less Than 12 Months		Unrealized Losses Greater Than or Equal to 12 Months	
Unrealized Losses	Fair Value	Unrealized Losses	Fair Value
$ (150,801)	$ 21,146,754	$ (1,162,464)	$ 10,976,158

(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 September 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	$ 31,894,430	$ -	$ -	$ 31,894,430
Parent, subsidiaries and affiliates	-	-	-	-
Mutual funds	-	-	-	-
Total common stock	$ 31,894,430	$ -	$ -	$ 31,894,430
Derivative assets				
Interest rate contracts	$ -	$ -	$ -	$ -
Options, purchased	-	-	51,032,873	51,032,873
Foreign exchange contracts	-	-	-	-
Credit contracts	-	-	-	-
Commodity futures contracts	-	-	-	-
Commodity forward contracts	-	-	-	-
Total derivative assets	$ -	$ -	$ 51,032,873	$ 51,032,873
Separate account assets	$ -	$ -	$ -	$ -
Total assets at fair value	$ 31,894,430	$ -	$ 51,032,873	$ 82,927,303

NOTES TO FINANCIAL STATEMENTS

Liabilities at fair value				
Derivative liabilities	$ -	$ -	$ (36,698,445)	$ (36,698,445)
Total liabilities at fair value	$ -	$ -	$ (36,698,445)	$ (36,698,445)

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 06/30/2012	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 09/30/2012
Derivative assets	$ 41,273,436	$ -	$ -	$ (4,846,891)	$ 9,812,892	$ 4,793,436	$ 51,032,873
Derivative liabilities	(28,502,819)	-	-	6,573,695	(7,996,965)	(6,772,356)	(36,698,445)
Total	$ 12,770,617	$ -	$ -	$ 1,726,804	$ 1,815,927	$ (1,978,920)	$ 14,334,428

	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 09/30/2012

	Purchases	Issuances	Sales	Settlements	Net purchases, issuances, sales, & settlements
Derivative assets	$ 9,762,832	$ -	$ -	$ (4,969,396)	$ 4,793,436
Derivative liabilities	-	(7,081,609)	-	309,253	(6,772,356)
Total	$ 9,762,832	$ (7,081,609)	$ -	$ (4,660,143)	$ (1,978,920)

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	$ 2,738,184,560	$ 2,453,792,686	$ 24,626,091	$ 2,435,866,116	$ 277,692,353	$ -
Common stocks, unaffiliated**	45,321,330	45,321,330	45,321,330	-	-	-
Mortgage loans	288, 333, 143	253,595,282	-	-	288,333,143	-
Cash, cash equivalents						

NOTES TO FINANCIAL STATEMENTS

and short-term investments	10,269,797	10,269,797	10,269,797	-	-	-
Other invested assets, surplus notes	26,018,203	22,346,442	-	26,018,203	-	-
Derivative assets	51,032,873	51,032,873	-	-	51,032,873	-
Derivative liabilities	$ (36,698,445)	$ (36,698,445)	$ -	$ -	$(36,698,445)	$ -

** 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, asset/mortgage-backed securities, and surplus notes have been determined through the use of third-party pricing services utilizing market observable inputs. Less liquid private placement securities and auction rate 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 Name of Entity	2 NAIC Company Code	3 State of Domicile

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

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

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

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

6.4 By what department or departments?
Indiana Department of Insurance

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

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

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

7.2 If yes, give full information:

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

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

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

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$
14.22	Preferred Stock	$ 0	$
14.23	Common Stock	$ 296,297	$ 322,351
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	$ 322,351
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

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

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

GENERAL INTERROGATORIES

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

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

1 Name of Custodian(s)	2 Custodian Address
BANK OF NEW YORK MELLON	ONE WALL STREET, NY, NY 12086
FEDERAL HOME LOAN BANK	CINCINNATI, OH 45202
FEDERAL HOME LOAN BANK	INDIANAPOLIS, IN 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 Name(s)	2 Location(s)	3 Complete Explanation(s)

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

16.4 If yes, give full information relating thereto:

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

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

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

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

17.2 If no, list exceptions:

GENERAL INTERROGATORIES

PART 2 - LIFE & HEALTH

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$
	1.12 Residential Mortgages	$
	1.13 Commercial Mortgages	$ 253,595,282
	1.14 Total Mortgages in Good Standing	$ 253,595,282
	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)	$ 253,595,282
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 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Is Insurer Authorized? (Yes or No)

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

			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	1,607,532	163,114	0		1,770,646	0
2.	Alaska AK	N	29,149	0	0		29,149	0
3.	Arizona AZ	L	7,727,692	1,675,594	1,786		9,405,072	0
4.	Arkansas AR	L	1,941,052	527,687	624		2,469,363	0
5.	California CA	L	24,587,239	15,320,118	34,326		39,941,683	34,532
6.	Colorado CO	L	11,199,794	2,678,199	1,106		13,879,099	0
7.	Connecticut CT	L	5,120,613	8,536,913	9,515		13,667,041	575,771
8.	Delaware DE	L	1,107,924	304,442	651		1,413,017	0
9.	District of Columbia DC	L	1,212,402	397,341	0		1,609,743	0
10.	Florida FL	L	12,694,588	7,188,575	12,362		19,895,525	258,090
11.	Georgia GA	L	3,749,541	923,177	2,242		4,674,960	0
12.	Hawaii HI	L	5,501,080	1,208,101	20,155		6,729,336	0
13.	Idaho ID	L	2,456,240	2,153,012	58		4,609,310	0
14.	Illinois IL	L	10,276,354	2,478,383	10,241		12,764,978	140,000
15.	Indiana IN	L	7,472,660	1,809,137	22,203		9,304,000	10,079,082
16.	Iowa IA	L	2,281,901	486,793	3,433		2,772,127	0
17.	Kansas KS	L	3,043,733	1,794,891	4,943		4,843,567	0
18.	Kentucky KY	L	1,930,731	860,632	1,134		2,792,497	0
19.	Louisiana LA	L	1,476,170	240,060	1,951		1,718,181	0
20.	Maine ME	L	753,420	30,191	149		783,760	0
21.	Maryland MD	L	9,373,361	2,960,477	1,422		12,335,260	0
22.	Massachusetts MA	L	5,822,181	3,712,170	16,006		9,550,357	0
23.	Michigan MI	L	8,835,372	3,752,907	15,455		12,603,734	0
24.	Minnesota MN	L	5,944,186	8,868,203	291		14,812,680	262,034
25.	Mississippi MS	L	809,409	262,803	0		1,072,212	0
26.	Missouri MO	L	12,392,764	1,482,842	564		13,876,170	0
27.	Montana MT	L	369,513	96,945	0		466,458	0
28.	Nebraska NE	L	3,260,815	2,665,127	3,624		5,929,566	0
29.	Nevada NV	L	1,645,976	487,876	133		2,133,985	0
30.	New Hampshire NH	L	2,041,807	1,926,708	5,424		3,973,939	0
31.	New Jersey NJ	L	11,564,917	2,296,767	13,916		13,875,600	0
32.	New Mexico NM	L	2,413,340	431,998	0		2,845,338	0
33.	New York NY	N	1,342,663	396,343	3,485		1,742,491	0
34.	North Carolina NC	L	6,463,123	3,604,658	5,830		10,073,611	0
35.	North Dakota ND	L	241,932	46,756	0		288,688	0
36.	Ohio OH	L	12,076,402	4,234,214	9,814		16,320,430	0
37.	Oklahoma OK	L	1,444,788	121,956	0		1,566,744	0
38.	Oregon OR	L	1,374,643	2,761,524	941		4,137,108	0
39.	Pennsylvania PA	L	15,919,391	6,441,549	21,736		22,382,676	0
40.	Rhode Island RI	L	409,340	1,827,348	3,373		2,240,061	0
41.	South Carolina SC	L	1,957,935	125,160	2,737		2,085,832	0
42.	South Dakota SD	L	718,427	1,000,691	0		1,719,118	0
43.	Tennessee TN	L	1,938,415	633,173	1,386		2,572,974	0
44.	Texas TX	L	24,988,812	7,042,166	3,757		32,034,735	0
45.	Utah UT	L	2,043,067	2,680,659	535		4,724,261	0
46.	Vermont VT	L	1,145,674	1,740,846	0		2,886,520	0
47.	Virginia VA	L	15,096,941	5,045,511	15,090		20,157,542	127,443
48.	Washington WA	L	7,801,026	7,042,834	3,006		14,846,866	0
49.	West Virginia WV	L	1,436,270	482,050	19,740		1,938,060	0
50.	Wisconsin WI	L	4,234,370	3,102,434	1,177		7,337,981	115,670
51.	Wyoming WY	L	426,917	551,930	0		978,847	0
52.	American Samoa AS	N	1,727	0	0		1,727	0
53.	Guam GU	N	3,625	0	0		3,625	0
54.	Puerto Rico PR	N	29,535	0	0		29,535	0
55.	U.S. Virgin Islands VI							
56.	Northern Mariana Islands MP							
57.	Canada CN	N	12,162	0	0		12,162	0
58.	Aggregate Other Aliens OT	XXX	151,556	16,563	337	0	168,456	0
59.	Subtotal	(a) 49	271,902,197	126,619,548	276,658	0	398,798,403	11,592,622
90.	Reporting entity contributions for employee benefits plans	XXX						
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	33,172,376	19,956	0		33,192,332	0
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX						
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX	1,155,127	0	0		1,155,127	0
94.	Aggregate or other amounts not allocable by State	XXX						
95.	Totals (Direct Business)	XXX	306,229,700	126,639,504	276,658	0	433,145,862	11,592,622
96.	Plus Reinsurance Assumed	XXX						
97	Totals (All Business)	XXX	306,229,700	126,639,504	276,658	0	433,145,862	11,592,622
98.	Less Reinsurance Ceded	XXX	21,058,604	815,210	276,662		22,150,476	0
99.	Totals (All Business) less Reinsurance Ceded	XXX	285,171,096	125,824,294	(4)	0	410,995,386	11,592,622
	DETAILS OF WRITE-INS							
5801.	Alien	XXX	151,556	16,563	337		168,456	
5802.		XXX						
5803.		XXX						
5898.	Summary of remaining write-ins for Line 58 from overflow page	XXX						
5899.	Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)	XXX	151,556	16,563	337	0	168,456	0
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX						
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX						

(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 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0836	Western-Southern Group	00000	31-1732405				Western-Southern Mutual Holding Company	OH	UDP	Western-Southern Mutual Holding Company	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1732404				Western & Southern Financial Group, Inc	OH	NIA	Western-Southern Mutual Holding Company	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	65242	35-0457540				Lafayette Life Insurance Company	OH		Western-Southern Mutual Holding Company	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	35-2123483				LLIA Inc	OH	DS	Lafayette Life Insurance Company	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	70483	31-0487145				The Western and Southern Life Ins Co	OH	IA	Western & Southern Financial Group, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	10.140	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-0571051				Fort Washington Active Fixed Fund	OH	NIA	The Western and Southern Life Ins Co	Ownership	78.200	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1727947				Fort Washington PE Invest III LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	60.310	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-1073680				Fort Washington PE Invest VI LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	29.940	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest VI LP	Management	2.620	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1788429				Tri-State Growth Captial Fund LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	12.580	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-5542652				Tri-State Fund II Growth LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	29.990	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	The Western and Southern Life Ins Co	Ownership	15.250	WS Mutual Holding Co	
0836	Western-Southern Group	00000	52-2206041				Fort Washington PE Invest II LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	59.710	WS Mutual Holding Co	
0836	Western-Southern Group	00000	16-1648796				Fort Washington PE Invest IV LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	38.510	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-4568842				Fort Washington PE Invest V LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	36.140	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-5398098				Fort Washington PE Investors V-B, L.P.	OH	NIA	Fort Washington PE Invest V LP	Ownership	32.800	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-5398156				Fort Washington PE Investors V-VC, L.P.	OH	NIA	Fort Washington PE Invest V LP	Ownership	33.500	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest V LP	Management	2.500	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-1321348				Fort Washington PE Invest VII LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	24.190	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	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	31-1653922				Union Centre Hotel LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1732344				Windsor Hotel LLC	CT	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-1515960				WSA Commons LLC	GA	NIA	The Western and Southern Life Ins Co	Ownership	50.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	34-1998937				Queen City Square LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	61-1454115				Cincinnati New Markets Fund LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	14.660	WS Mutual Holding Co	
0836	Western-Southern Group	00000	06-1804432				W&S Real Estate Holdings LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1449186				Carthage Senior Housing Ltd	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	36-4107014				Vinings Trace	OH	NIA	W&S Real Estate Holdings LLC	Ownership	99.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	52-2096076				Race Street Dev Ltd	OH	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	33-1058916				WSALD NPH LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	50.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	02-0593144				North Pittsburg Hotel LLC	PA	NIA	WSALD NPH LLC	Ownership	37.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-2820067				WS CEH LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	50.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-0434449				Cleveland East Hotel LLC	OH	NIA	WS CEH LLC	Ownership	37.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1303229				WS Country Place GP LLC	GA	NIA	W&S Real Estate Holdings LLC	Ownership	90.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	61-1182451				WS Airport Exchange GP LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	74.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8819502				Carmel Holdings, LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-5862349				Carmel Hotel LLC	IN	NIA	Carmel Holdings, LLC	Ownership	36.260	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-2681473				Day Hill Road Land LLC	CT	NIA	W&S Real Estate Holdings LLC	Ownership	74.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-3564950				Seventh & Culvert Garage LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-1944856				Shelbourne Holdings, LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-1554676				Shelbourne Campus Properties LLC	KY	NIA	Shelbourne Holdings, LLC	Ownership	52.920	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3167828				Prairie Lakes Holdings, LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3108420				Hearthview Praire Lake Apts LLC	IN	NIA	Prairie Lakes Holdings, LLC	Ownership	62.720	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3526448				Ridgegate Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	80-0246040				Ridgegate Commonwealth Apts LLC	CO	NIA	Ridgegate Holdings, LLC	Ownership	52.920	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3526711				YT Crossing Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3525111				GS Yorktown Apt LP	TX	NIA	YT Crossing Holdings, LLC	Ownership	57.820	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-2348581				Summerbrooke Holdings LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-1553878				Galveston Summerbrooke Apts LLC	TX	NIA	Summerbrooke Holdings LLC	Ownership	52.920	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-1594103				506 Phelps Hldings, LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-2914674				NP Cranberry Hotel Holdings, LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-2524597				Cranberry NP Hotel Company LLC	PA	NIA	NP Cranberry Hotel Holdings, LLC	Ownership	72.520	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-3507078				Galleria Investor Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-3457194				GS Multifamily Galleria LLC	TX	NIA	Galleria Investor Holdings, LLC	Ownership	57.820	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-4354663				Siena Investor Holding, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	69.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	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	45-5458388				2758 South Main SPE, LLC	NC	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-5439068				Belle Housing Investor Holdings, Inc.	NC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	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	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0836	Western-Southern Group	00000	20-8843635				WSLR Cinti LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843645				WSLR Columbus LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843748				WSLR Birmingham	AL	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843962				WSLR Skyport LLC	KY	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843653				WSLR Dallas LLC	TX	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843814				WSLR Union LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843767				WSLR Hartford LLC	CT	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
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	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0836	Western-Southern Group	00000	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	
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 3

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 3

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 3

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 3

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 3

OVERFLOW PAGE FOR WRITE-INS

NONE

SCHEDULE A - VERIFICATION

Real Estate

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

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	230,877,637	234,784,992
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	36,200,000	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	13,482,353	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)	253,595,284	230,877,637
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	253,595,284	230,877,637
14.	Deduct total nonadmitted amounts		0
15.	Statement value at end of current period (Line 13 minus Line 14)	253,595,284	230,877,637

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	22,369,030	14,207,907
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		8,180,370
	2.2 Additional investment made after acquisition		0
3.	Capitalized deferred interest and other		0
4.	Accrual of discount	4,822	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	27,410	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)	22,346,442	22,369,030
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	22,346,442	22,369,030

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	2,305,503,947	1,955,113,439
2.	Cost of bonds and stocks acquired	376,820,356	572,502,712
3.	Accrual of discount	4,240,855	5,181,635
4.	Unrealized valuation increase (decrease)	1,591,471	(268,806)
5.	Total gain (loss) on disposals	2,511,271	4,553,806
6.	Deduct consideration for bonds and stocks disposed of	187,727,931	228,261,007
7.	Deduct amortization of premium	2,984,892	2,273,358
8.	Total foreign exchange change in book/adjusted carrying value		0
9.	Deduct current year's other than temporary impairment recognized	518,704	1,044,473
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	2,499,436,373	2,305,503,947
11.	Deduct total nonadmitted amounts	322,351	0
12.	Statement value at end of current period (Line 10 minus Line 11)	2,499,114,022	2,305,503,947

SCHEDULE D - PART 1B

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

	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a)	1,548,174,266	204,159,384	181,638,828	6,266,090	1,481,175,475	1,548,174,266	1,576,960,912	1,394,981,830
2. Class 2 (a)	801,487,676	228,847,622	217,595,977	(9,069,550)	793,646,606	801,487,676	803,669,771	803,699,273
3. Class 3 (a)	52,477,537	1,632,911	2,488,585	2,166,730	54,128,031	52,477,537	53,788,593	56,785,349
4. Class 4 (a)	33,784,532	3,280,134	5,477,929	269,755	33,695,004	33,784,532	31,856,492	37,810,497
5. Class 5 (a)	5,532,119		122,986	302,267	5,528,774	5,532,119	5,711,400	1,909,130
6. Class 6 (a)	0				3,264,300	0	0	3,264,300
7. Total Bonds	2,441,456,130	437,920,051	407,324,305	(64,708)	2,371,438,190	2,441,456,130	2,471,987,168	2,298,450,379
PREFERRED STOCK								
8. Class 1	0				0	0	0	
9. Class 2	0				0	0	0	
10. Class 3	0				0	0	0	
11. Class 4	0				1,156	0	0	
12. Class 5	0				0	0	0	
13. Class 6	0				0	0	0	
14. Total Preferred Stock	0	0	0	0	1,156	0	0	0
15. Total Bonds and Preferred Stock	2,441,456,130	437,920,051	407,324,305	(64,708)	2,371,439,346	2,441,456,130	2,471,987,168	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 $ 18,194,477 ; NAIC 2 $; NAIC 3 $;
NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	13,794,978	XXX	13,794,978	3,630	

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	39,473,383	29,010,031
2.	Cost of short-term investments acquired	389,179,759	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	414,858,164	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)	13,794,978	39,473,383
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	13,794,978	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	7,547,183
3.	Unrealized Valuation increase/(decrease)	7,723,542
4.	Total gain (loss) on termination recognized	76,105
5.	Considerations received/(paid) on terminations	8,945,683
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)	14,334,430
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	14,334,430

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	14,334,434	
2.	Part B, Section 1, Column 14		
3.	Total (Line 1 plus Line 2)		14,334,434
4.	Part D, Column 5	51,032,880	
5.	Part D, Column 6	(36,698,446)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
	Fair Value Check		
7.	Part A, Section 1, Column 16	14,334,434	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		14,334,434
10.	Part D, Column 8	51,032,880	
11.	Part D, Column 9	(36,698,446)	
12	Total (Line 9 minus Line 10 minus Line 11)		0
	Potential Exposure Check		
13.	Part A, Section 1, Column 21	0	
14.	Part B, Section 1, Column 19		
15.	Part D, Column 11	0	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	0	
2.	Cost of cash equivalents acquired	790,200,295	
3.	Accrual of discount		
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	9,387	
6.	Deduct consideration received on disposals	785,810,180	
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)	4,399,502	0
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	4,399,502	0

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
Description of Property	2 City	3 State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
0399999 - Totals					0	0	0	0

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Quarter, Including Payments During the Final Year on "Sales Under Contract"

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
Description of Property	2 City	3 State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improve-ments and Changes in Encum-brances	Book/ Adjusted Carrying Value Less Encum-brances Prior Year	9 Current Year's Depre-ciation	10 Current Year's Other Than Temporary Impairment Recognized	11 Current Year's Change in Encum-brances	12 Total Change in Book/ Adjusted Carrying Value (11-9-10)	13 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
0399999 - Totals					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0

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-1203	Houston	TX		07/30/2012	5.150	2,700,000	0	4,190,000
LL-1204	League City	TX		07/30/2012	5.150	2,900,000	0	4,490,000
LL-1205	Grass Valley	CA		08/10/2012	4.400	6,600,000	0	12,180,000
LL-1206	Orlando	FL		09/27/2012	5.300	9,700,000	0	13,000,000
0599999. Mortgages in good standing - Commercial mortgages-all other						21,900,000	0	33,860,000
0899999. Total Mortgages in good standing						21,900,000	0	33,860,000
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						21,900,000	0	33,860,000

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-8086	Kennebunk	ME		05/15/1996	08/01/2012	698,174	0	0	0	0	0	0	631,253	631,253	0	0	0
0199999. Mortgages closed by repayment						698,174	0	0	0	0	0	0	631,253	631,253	0	0	0
LL-0201	Ft. Wayne	IN		08/30/2002		1,690,408	0	0	0	0	0	0	0	39,766	0	0	0
LL-0202	Ft. Wayne	IN		07/17/2002		2,510,035	0	0	0	0	0	0	0	93,186	0	0	0
LL-0204	Cumberland	IN		03/06/2003		537,164	0	0	0	0	0	0	0	8,357	0	0	0
LL-0205	Indianapolis	IN		11/12/2002		712,322	0	0	0	0	0	0	0	11,242	0	0	0
LL-0206	Grandville	MI		11/26/2002		770,117	0	0	0	0	0	0	0	11,987	0	0	0
LL-0207	Castle Rock	CO		03/07/2003		1,867,848	0	0	0	0	0	0	0	16,891	0	0	0
LL-0208	Chattanooga	TN		01/28/2003		696,196	0	0	0	0	0	0	0	29,687	0	0	0
LL-0301	Ft. Wayne	IN		10/14/2003		2,256,819	0	0	0	0	0	0	0	40,680	0	0	0
LL-0302	West Lafayette	IN		06/18/2003		1,682,812	0	0	0	0	0	0	0	15,394	0	0	0
LL-0303	Winter Park	FL		06/30/2003		1,673,819	0	0	0	0	0	0	0	14,944	0	0	0
LL-0305	Anderson	IN		08/14/2003		1,722,518	0	0	0	0	0	0	0	54,212	0	0	0
LL-0306	Lakewood	CO		06/20/2003		2,529,889	0	0	0	0	0	0	0	15,126	0	0	0
LL-0310	Moreno Valley	CA		12/04/2003		2,235,574	0	0	0	0	0	0	0	31,975	0	0	0
LL-0311	Indianapolis	IN		12/29/2003		587,234	0	0	0	0	0	0	0	3,040	0	0	0
LL-0312	Temecula	CA		02/05/2004		751,887	0	0	0	0	0	0	0	10,548	0	0	0
LL-0402	Albuquerque	NM		11/03/2004		847,138	0	0	0	0	0	0	0	11,365	0	0	0
LL-0403	Castle Rock	CO		07/26/2004		1,681,956	0	0	0	0	0	0	0	13,906	0	0	0
LL-0404	Plainfield	IN		07/14/2004		990,024	0	0	0	0	0	0	0	13,823	0	0	0
LL-0407	Columbus	OH		06/30/2004		495,366	0	0	0	0	0	0	0	13,281	0	0	0
LL-0411	West Lafayette	IN		02/22/2005		3,663,611	0	0	0	0	0	0	0	48,672	0	0	0
LL-0412	Chicago	IL		12/27/2004		1,881,061	0	0	0	0	0	0	0	15,317	0	0	0
LL-0413	Castle Rock	CO		09/29/2005		1,117,708	0	0	0	0	0	0	0	8,319	0	0	0

STATEMENT AS OF SEPTEMBER 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 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
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-0501	Wilmington	OH		05/12/2005		827,528	0	0	0	0	0	0	0	55,486	0	0	0
LL-0503	West Chester	OH		04/12/2005		982,065	0	0	0	0	0	0	0	12,639	0	0	0
LL-0505	Longmont	CO		06/29/2005		1,002,356	0	0	0	0	0	0	0	57,742	0	0	0
LL-0506	Colorado Springs	CO		06/29/2005		2,905,086	0	0	0	0	0	0	0	22,683	0	0	0
LL-0507	Long Beach	CA		08/31/2005		1,771,722	0	0	0	0	0	0	0	40,647	0	0	0
LL-0508	Castle Rock	CO		12/01/2005		2,322,830	0	0	0	0	0	0	0	22,826	0	0	0
LL-0509	Round Rock	TX		11/09/2005		1,107,840	0	0	0	0	0	0	0	11,091	0	0	0
LL-0510	Round Rock	TX		10/11/2005		414,869	0	0	0	0	0	0	0	9,293	0	0	0
LL-0511	Tampa	FL		08/03/2005		2,669,458	0	0	0	0	0	0	0	20,585	0	0	0
LL-0513	Springfield	OH		12/06/2005		1,919,355	0	0	0	0	0	0	0	17,095	0	0	0
LL-0514	Huntsville	AL		11/15/2005		612,396	0	0	0	0	0	0	0	4,506	0	0	0
LL-0515	St. Paul	MN		07/17/2006		1,705,217	0	0	0	0	0	0	0	33,808	0	0	0
LL-0516	Louisville	KY		01/03/2006		915,959	0	0	0	0	0	0	0	19,869	0	0	0
LL-0517	Nashville	TN		06/26/2006		668,708	0	0	0	0	0	0	0	5,914	0	0	0
LL-0518	Draper	UT		10/24/2006		2,872,315	0	0	0	0	0	0	0	19,180	0	0	0
LL-0519	Arvada	CO		03/15/2006		971,468	0	0	0	0	0	0	0	11,028	0	0	0
LL-0603	South Bend	IN		05/31/2006		2,407,120	0	0	0	0	0	0	0	27,225	0	0	0
LL-0604	Indianapolis	IN		05/18/2006		2,839,306	0	0	0	0	0	0	0	38,208	0	0	0
LL-0607	Centennial	CO		09/27/2006		1,129,653	0	0	0	0	0	0	0	7,284	0	0	0
LL-0608	Sun City	FL		09/22/2006		720,582	0	0	0	0	0	0	0	6,148	0	0	0
LL-0609	Dallas	TX		12/28/2006		1,828,224	0	0	0	0	0	0	0	10,522	0	0	0
LL-0610	Greenfield	IN		10/12/2006		1,738,793	0	0	0	0	0	0	0	17,860	0	0	0
LL-0611	Lima East	OH		02/28/2007		1,348,491	0	0	0	0	0	0	0	33,220	0	0	0
LL-0613	Middletown	OH		12/06/2006		734,433	0	0	0	0	0	0	0	13,369	0	0	0
LL-0614	Lafayette	IN		10/06/2006		587,453	0	0	0	0	0	0	0	3,760	0	0	0
LL-0616	Powell	OH		12/07/2006		940,409	0	0	0	0	0	0	0	9,788	0	0	0
LL-0617	Harrisburg	PA		12/08/2006		1,298,965	0	0	0	0	0	0	0	13,657	0	0	0
LL-0618	Golden	CO		02/14/2007		1,908,348	0	0	0	0	0	0	0	12,134	0	0	0
LL-0619	Brownsburg	IN		01/18/2007		1,027,863	0	0	0	0	0	0	0	10,685	0	0	0
LL-0701	Carmel	IN		04/11/2007		4,878,735	0	0	0	0	0	0	0	22,162	0	0	0
LL-0702	Vandalia	OH		05/01/2007		1,621,643	0	0	0	0	0	0	0	28,637	0	0	0
LL-0703	Colorado Springs	CO		09/27/2007		1,233,673	0	0	0	0	0	0	0	8,842	0	0	0
LL-0704	Indianapolis	IN		08/02/2007		2,563,559	0	0	0	0	0	0	0	16,115	0	0	0
LL-0705	Carmel	IN		05/30/2007		649,657	0	0	0	0	0	0	0	6,601	0	0	0
LL-0706	Champaign	IL		07/10/2007		3,276,940	0	0	0	0	0	0	0	18,660	0	0	0
LL-0707	Indianapolis	IN		08/21/2007		999,696	0	0	0	0	0	0	0	5,972	0	0	0
LL-0708	Roseville	MI		08/13/2007		668,790	0	0	0	0	0	0	0	15,861	0	0	0
LL-0709	Indianapolis	IN		08/01/2007		528,521	0	0	0	0	0	0	0	3,315	0	0	0
LL-0710	Concord	NC		03/12/2008		2,762,202	0	0	0	0	0	0	0	42,923	0	0	0
LL-0712	Houston	TX		11/29/2007		1,431,398	0	0	0	0	0	0	0	23,440	0	0	0
LL-0713	Bloomington	IN		02/07/2008		6,241,506	0	0	0	0	0	0	0	76,982	0	0	0
LL-0714	Vandalia	OH		02/14/2008		1,741,407	0	0	0	0	0	0	0	27,841	0	0	0
LL-0715	Colfax	NC		06/19/2008		3,129,694	0	0	0	0	0	0	0	48,096	0	0	0
LL-0801	Aurora	CO		08/15/2008		3,749,281	0	0	0	0	0	0	0	21,481	0	0	0
LL-0802	Indianapolis	IN		05/20/2008		1,131,125	0	0	0	0	0	0	0	6,750	0	0	0
LL-0804	Indianapolis	IN		04/23/2008		2,452,674	0	0	0	0	0	0	0	30,901	0	0	0
LL-0805	Nicholasville	KY		06/25/2008		879,283	0	0	0	0	0	0	0	5,137	0	0	0
LL-0806	Kissimmee	FL		05/23/2008		1,841,363	0	0	0	0	0	0	0	11,880	0	0	0
LL-0807	Springfield	IL		11/25/2008		3,794,212	0	0	0	0	0	0	0	19,732	0	0	0
LL-0808	Plainfield	IN		08/18/2008		1,219,673	0	0	0	0	0	0	0	37,918	0	0	0
LL-0809	Indianapolis	IN		08/11/2008		2,335,875	0	0	0	0	0	0	0	16,583	0	0	0
LL-0810	Centennial	CO		12/05/2008		1,899,539	0	0	0	0	0	0	0	9,871	0	0	0
LL-0811	San Antonio	TX		10/10/2008		1,370,061	0	0	0	0	0	0	0	18,901	0	0	0
LL-0812	Gastonia	NC		11/17/2008		459,806	0	0	0	0	0	0	0	3,842	0	0	0
LL-0813	Simpsonville	SC		01/22/2009		1,143,440	0	0	0	0	0	0	0	15,825	0	0	0
LL-0901	Charleston	SC		11/19/2009		2,403,046	0	0	0	0	0	0	0	13,664	0	0	0
LL-0902	Beckley	WV		03/08/2010		1,080,184	0	0	0	0	0	0	0	7,992	0	0	0
LL-0903	Simpsonville	SC		11/25/2009		3,655,324	0	0	0	0	0	0	0	20,321	0	0	0
LL-0904	Indianapolis	IN		11/10/2009		2,077,518	0	0	0	0	0	0	0	37,969	0	0	0
LL-0905	Memphis	TN		07/29/2009		1,790,516	0	0	0	0	0	0	0	22,595	0	0	0
LL-0906	Conroe	TX		08/28/2009		1,416,235	0	0	0	0	0	0	0	13,593	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-0907	Orlando	FL		09/03/2009		678,710	0	0	0	0	0	0	0	7,260	0	0	0
LL-0908	Houston	TX		10/01/2009		3,156,666	0	0	0	0	0	0	0	19,245	0	0	0
LL-0909	Leesburg	FL		12/10/2009		1,192,476	0	0	0	0	0	0	0	12,060	0	0	0
LL-0910	Minneola	FL		12/10/2009		1,122,330	0	0	0	0	0	0	0	11,350	0	0	0
LL-0911	Beavercreek	OH		02/01/2010		1,910,155	0	0	0	0	0	0	0	13,634	0	0	0
LL-0912	Beavercreek	OH		02/01/2010		2,148,821	0	0	0	0	0	0	0	22,985	0	0	0
LL-0913	Simpsonville	SC		12/28/2010		3,204,558	0	0	0	0	0	0	0	13,365	0	0	0
LL-1002	Ashland	KY		06/30/2010		1,554,431	0	0	0	0	0	0	0	18,412	0	0	0
LL-1003	Independence	MO		08/12/2010		4,795,001	0	0	0	0	0	0	0	57,281	0	0	0
LL-1004	Lansing	MI		06/08/2010		3,446,632	0	0	0	0	0	0	0	23,856	0	0	0
LL-1005	Keizer	OR		07/30/2010		1,653,643	0	0	0	0	0	0	0	10,256	0	0	0
LL-1006	Oklahoma City	OK		11/09/2010		2,084,955	0	0	0	0	0	0	0	24,156	0	0	0
LL-1007	Waxahachie	TX		02/14/2011		4,679,317	0	0	0	0	0	0	0	16,117	0	0	0
LL-1009	Arlington	TX		02/09/2011		2,894,955	0	0	0	0	0	0	0	14,344	0	0	0
LL-1010	Norton Shores	MI		04/14/2011		2,133,267	0	0	0	0	0	0	0	45,786	0	0	0
LL-1101	Miamisburg	OH		04/05/2011		3,364,299	0	0	0	0	0	0	0	38,728	0	0	0
LL-1102	Evendale	OH		03/29/2011		1,178,238	0	0	0	0	0	0	0	8,622	0	0	0
LL-1103	McDonough	GA		11/10/2011		2,362,350	0	0	0	0	0	0	0	8,240	0	0	0
LL-1104	Cooper City	FL		12/02/2011		5,600,000	0	0	0	0	0	0	0	27,414	0	0	0
LL-1105	Norton Shores	MI		12/23/2011		1,200,000	0	0	0	0	0	0	0	26,384	0	0	0
LL-1201	Glenview	IL		01/10/2012		0	0	0	0	0	0	0	0	45,992	0	0	0
LL-1202	Lansing	MI		04/19/2012		0	0	0	0	0	0	0	0	101,302	0	0	0
LL-1203	Houston	TX		07/30/2012		0	0	0	0	0	0	0	0	6,456	0	0	0
LL-1204	League City	TX		07/30/2012		0	0	0	0	0	0	0	0	6,934	0	0	0
LL-1205	Grass Valley	CA		08/10/2012		0	0	0	0	0	0	0	0	17,199	0	0	0
LL-7982	Smyrna	GA		10/25/1990		359,719	0	0	0	0	0	0	0	20,981	0	0	0
LL-8059	Port Saint Lucie	FL		05/25/1994		329,845	0	0	0	0	0	0	0	32,306	0	0	0
LL-8068	Lexington	MN		09/30/1994		358,343	0	0	0	0	0	0	0	30,222	0	0	0
LL-8069	Thornton	CO		10/25/1994		393,206	0	0	0	0	0	0	0	31,258	0	0	0
LL-8075	Pineville	NC		03/15/1995		885,271	0	0	0	0	0	0	0	61,707	0	0	0
LL-8081	San Antonio	TX		08/16/1995		495,949	0	0	0	0	0	0	0	30,523	0	0	0
LL-8085	Port Orange	FL		09/03/1996		1,121,942	0	0	0	0	0	0	0	50,814	0	0	0
LL-8095	Geneva	IL		07/12/1996		372,549	0	0	0	0	0	0	0	17,694	0	0	0
LL-8098	Conway	SC		06/29/1997		1,514,521	0	0	0	0	0	0	0	56,089	0	0	0
LL-8100	El Paso	TX		07/25/1996		688,746	0	0	0	0	0	0	0	32,342	0	0	0
LL-8104	Gray	ME		02/28/1997		429,140	0	0	0	0	0	0	0	17,297	0	0	0
LL-8110	Lehigh Acres	FL		07/16/1998		1,637,958	0	0	0	0	0	0	0	34,007	0	0	0
LL-8111	Duncanville	TX		10/22/1997		801,635	0	0	0	0	0	0	0	27,509	0	0	0
LL-8112	Missouri City	TX		06/09/1997		602,623	0	0	0	0	0	0	0	28,493	0	0	0
LL-8113	Omaha	NE		08/28/1997		831,355	0	0	0	0	0	0	0	29,581	0	0	0
LL-8115	Pawleys Island	SC		11/24/1997		781,015	0	0	0	0	0	0	0	26,329	0	0	0
LL-8116	Ft. Wayne	IN		05/28/1998		1,383,054	0	0	0	0	0	0	0	42,917	0	0	0
LL-8117	Toledo	OH		02/11/1998		1,511,678	0	0	0	0	0	0	0	24,665	0	0	0
LL-8119	Van Wert	OH		10/21/1997		410,775	0	0	0	0	0	0	0	16,024	0	0	0
LL-8120	El Paso	TX		10/10/1997		63,597	0	0	0	0	0	0	0	17,597	0	0	0
LL-8121	Atlanta	GA		11/17/1997		84,679	0	0	0	0	0	0	0	21,389	0	0	0
LL-8123	Selma	CA		12/30/1997		1,322,882	0	0	0	0	0	0	0	51,603	0	0	0
LL-8125	Red Oak	TX		12/19/1997		644,930	0	0	0	0	0	0	0	24,382	0	0	0
LL-8129	Powder Springs	GA		01/30/1998		505,273	0	0	0	0	0	0	0	17,868	0	0	0
LL-8132	Williamstown	NJ		01/20/1999		363,252	0	0	0	0	0	0	0	12,187	0	0	0
LL-8135	Suwanee	GA		03/31/1998		817,301	0	0	0	0	0	0	0	29,137	0	0	0
LL-8136	Kingman	AZ		03/06/1998		407,504	0	0	0	0	0	0	0	34,915	0	0	0
LL-8138	Boulder	CO		05/21/1998		178,070	0	0	0	0	0	0	0	29,484	0	0	0
LL-8146	Oakland Park	FL		01/15/1999		1,146,981	0	0	0	0	0	0	0	38,738	0	0	0
LL-8147	Cartersville	GA		07/01/1999		304,475	0	0	0	0	0	0	0	31,360	0	0	0
LL-8149	Irvine	CA		06/21/1999		238,059	0	0	0	0	0	0	0	21,923	0	0	0
LL-8150	Newport Beach	CA		06/08/1999		1,553,788	0	0	0	0	0	0	0	40,064	0	0	0
LL-8151	Lakewood	CO		07/30/1999		432,242	0	0	0	0	0	0	0	11,016	0	0	0
LL-8154	Omaha	NE		08/10/1999		2,345,061	0	0	0	0	0	0	0	63,833	0	0	0
LL-8156	Greenwood	IN		09/29/1999		821,765	0	0	0	0	0	0	0	19,848	0	0	0
LL-8157	Torrance	CA		10/27/1999		378,236	0	0	0	0	0	0	0	30,168	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-8158	Naples	ME		06/12/2000		504,163	0	0	0	0	0	0	0	10,586	0	0	0
LL-8161	Cotuit	MA		07/10/2001		374,589	0	0	0	0	0	0	0	6,681	0	0	0
LL-8163	San Diego	CA		01/17/2001		1,053,545	0	0	0	0	0	0	0	56,017	0	0	0
LL-8165	Taos	NM		12/18/2000		978,094	0	0	0	0	0	0	0	19,063	0	0	0
LL-8169	Villa Rica	GA		04/20/2001		1,535,642	0	0	0	0	0	0	0	77,033	0	0	0
LL-8173	Albuquerque	NM		10/26/2001		4,531,683	0	0	0	0	0	0	0	42,979	0	0	0
LL-8175	San Antonio	TX		12/12/2001		702,737	0	0	0	0	0	0	0	38,478	0	0	0
0299999. Mortgages with partial repayments						228,065,570	0	0	0	0	0	0	0	3,704,857	0	0	0
0599999 - Totals						228,763,744	0	0	0	0	0	0	631,253	4,336,110	0	0	0

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

NONE

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

NONE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
36176F-Z5-0	G2 #765164 4.607% 10/20/61		09/01/2012	Interest Capitalization		46,571	46,571	0	1
36230U-YF-0	G2 4.684% 09/01/46		08/01/2012	Interest Capitalization		7,872	7,872	0	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		09/01/2012	Interest Capitalization		21,567	21,567	0	1
912828-TM-2	U S TREASURY 0.625% 08/31/17		09/24/2012	DEUTSCHE BANK		4,992,188	5,000,000	2,158	1
912828-TQ-3	U S TREASURY 0.250% 09/30/14		09/28/2012	DEUTSCHE BANK		5,001,563	5,000,000	34	1
0599999. Subtotal - Bonds - U.S. Governments						10,069,761	10,076,010	2,192	XXX
68323A-BL-7	ONTARIO (PROVINCE OF) 1.650% 09/27/19	A	09/20/2012	SCOTIA		1,994,480	2,000,000	0	1FE
219868-BS-4	CORP ANDINA DE FOMENTO 4.375% 06/15/22	F	08/14/2012	MORGAN STANLEY FIXED INC		1,096,870	1,000,000	7,535	1FE
1099999. Subtotal - Bonds - All Other Governments						3,091,350	3,000,000	7,535	XXX
3128HX-W7-6	FREDDIEMAC STRIP 270 SER 270 CL 300 3.000% 08/15/42		07/24/2012	RBS GREENWICH CAPITAL		3,117,656	3,000,000	7,250	1
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		09/01/2012	Interest Capitalization		23,097	23,097	0	1
3136A7-DU-3	FNR 2012-68 AC 2.500% 02/25/39		07/01/2012	DEUTSCHE BANK		2,023,078	1,988,894	552	1
31418A-HJ-0	FNMA MA1132 POOL # MA1132 3.000% 07/01/42		07/01/2012	BARCLAYS		5,136,523	5,000,000	4,583	1
38374T-VL-5	GNR 2009-38 Z 5.000% 05/16/39		07/23/2012	GOLDMAN SACHS		5,006,831	4,274,775	14,843	1
38374T-VL-5	GNR 2009-38 Z 5.000% 05/16/39		08/01/2012	Interest Capitalization		17,812	17,812	0	1
38375B-SF-0	GNR 2012-H11 BA 2.000% 05/20/62		09/01/2012	Interest Capitalization		6,487	6,487	0	1
38378B-RJ-0	GNR 2012-35 B 3.713% 11/16/43		09/10/2012	KGS-ALPHA CAPITAL MARKETS		4,524,354	3,974,997	4,919	1
592112-LQ-7	MET GOVT NASHVILLE & DAVIDSON GENERAL OBLIGATION 2.767% 07/01/24		08/02/2012	PIPER JAFFRAY		2,000,000	2,000,000	0	1FE
658207-NP-6	NORTH CAROLINA ST HSG FIN 2.263% 01/01/18		07/10/2012	BANK of AMERICA SEC		1,015,000	1,015,000	0	1FE
658207-NQ-4	NORTH CAROLINA ST HSG FIN 2.413% 07/01/18		07/10/2012	BANK of AMERICA SEC		1,645,000	1,645,000	0	1FE
880591-CS-9	TENNESSEE VALLEY AUTH 5.880% 04/01/36		07/24/2012	BANK of AMERICA SEC		4,014,848	2,777,000	51,708	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						28,530,686	25,723,062	83,855	XXX
00164V-AB-9	AMC NETWORKS INC 7.750% 07/15/21		07/10/2012	Tax Free Exchange		138,814	138,000	5,199	4FE
02666Q-L5-0	AMERICAN HONDA FINANCE 1.500% 09/11/17		09/04/2012	DEUTSCHE BANK		1,993,860	2,000,000	0	1FE
04939M-AG-4	ATLAS PIPELINE PARTNERS 6.625% 10/01/20		09/25/2012	WELLS FARGO		85,000	85,000	0	4FE
12543D-AQ-3	CHS/COMMUNITY HEALTH 7.125% 07/15/20		07/31/2012	BANK of AMERICA SEC		525,000	500,000	1,484	4FE
12624K-AC-0	COMM 2012-CR2 ASB 2.752% 08/15/45		08/08/2012	DEUTSCHE BANK		2,049,935	2,000,000	3,211	1FE
141781-AY-0	CARGILL INC 4.307% 05/14/21		09/07/2012	FTN FINANCIAL SECURITIES		3,342,450	3,000,000	42,352	1FE
17318U-AE-4	CGCMT 2012-GC8 AAB 2.608% 09/10/45		09/10/2012	CITIGROUP GLOBAL MKTS		5,124,736	5,000,000	9,418	1FE
18451Q-AG-3	CLEAR CHANNEL WORLDWIDE 7.625% 03/15/20		08/08/2012	Tax Free Exchange		13,000	13,000	394	4FE
18451Q-AH-1	CLEAR CHANNEL WORLDWIDE 7.625% 03/15/20		08/08/2012	Tax Free Exchange		81,000	81,000	2,453	4FE
25470X-AB-1	DISH DBS CORP 7.875% 09/01/19		09/07/2012	GOLDMAN SACHS		10,508	9,000	22	3FE
25470X-AF-2	DISH DBS CORP 4.625% 07/15/17		08/22/2012	BARCLAYS		91,910	91,000	1,181	3FE
26779Y-AC-3	DYNACAST INT/FIN 9.250% 07/15/19		07/30/2012	Tax Free Exchange		163,545	161,000	621	4FE
29382R-AD-9	ENTRAVISION COMM 8.750% 08/01/17		09/21/2012	BARCLAYS		34,720	32,000	428	4FE
31620M-AH-9	FIDELITY NATIONAL INFORM 5.000% 03/15/22		08/27/2012	Tax Free Exchange		166,000	166,000	3,643	3FE
34486*-AA-0	FOOTBALL CLUB TRUST PP 3.410% 10/05/24		08/20/2012	PRIVATE PLACEMENT		3,000,000	3,000,000	0	1FE
346091-BF-7	FOREST OIL CORPORATION 7.500% 09/15/20		09/25/2012	CREDIT AGRICOLE SECURITIES		22,055	22,000	50	4FE
421933-AK-8	HEALTH MGMT ASSOCIATES INC- A 7.375% 01/15/20		09/06/2012	DEUTSCHE BANK		97,650	90,000	1,033	4FE
459745-GN-9	INTL LEASE FIN 5.875% 08/15/22		08/16/2012	CITIGROUP GLOBAL MKTS		480,000	480,000	0	3FE
466112-AF-6	JBS USA LLC/JBS 7.250% 06/01/21		08/22/2012	Various		177,153	191,000	3,308	3FE
494580-AB-9	KINDRED HEALTHCARE INC 8.250% 06/01/19		08/13/2012	CITIGROUP GLOBAL MKTS		356,750	363,000	6,239	4FE
65409Q-AZ-5	NIELSEN FINANCE LLC/CO 4.500% 10/01/20		09/18/2012	J P MORGAN SEC HI-YIELD		95,000	95,000	0	3FE
655663-D@-8	NORDSON CORP PP 2.620% 07/26/21		07/12/2012	PRIVATE PLACEMENT		2,000,000	2,000,000	0	1Z
655844-BM-9	NORFOLK SOUTHERN CORP 3.950% 10/01/42		09/04/2012	WELLS FARGO		3,999,880	4,000,000	0	2FE
693320-AR-4	PHH CORP 7.375% 09/01/19		09/20/2012	Various		105,621	98,000	585	3FE
69403W-AB-3	PACIFIC BEACON LLC 0.665% 07/15/26		09/26/2012	RAYMOND JAMES		1,700,000	2,000,000	2,882	1FE
718172-AT-6	PHILIP MORRIS INTERNAT-W/I 2.500% 08/22/22		08/14/2012	DEUTSCHE BANK		988,720	1,000,000	0	1FE
73019#-AB-8	PNC EQUIP FIN LLC UPRR2012-A SERIES B PP 3.000% 09/13/27		08/17/2012	PRIVATE PLACEMENT		1,042,659	1,042,659	0	1FE
730481-AF-5	J.B. POINDEXTER & CO 9.000% 04/01/22		08/15/2012	J P MORGAN SEC HI-YIELD		140,000	140,000	4,830	4FE
737446-AA-2	POST HOLDINGS INC 7.375% 02/15/22		07/16/2012	BANK of AMERICA SEC		17,871	17,000	578	4FE
785583-AF-2	SABINE PASS LNG LP 7.500% 11/30/16		09/07/2012	CRT CAPITAL GROUP LLC		37,538	35,000	740	4FE
829259-AH-3	SINCLAIR TELEVISION 6.125% 10/01/22		09/27/2012	WELLS FARGO		287,000	287,000	0	4FE
832248-AV-0	SMITHFIELD FOODS INC 6.625% 08/15/22		09/26/2012	Various		222,030	212,000	2,227	3FE
864486-AD-7	SUBURBAN PROPANE PARTNRS 7.500% 10/01/18		08/01/2012	Taxable Exchange		152,810	148,000	0	3FE
88160Q-AB-9	TESORO LOGISTICS LP/CORP 5.875% 10/01/20		09/07/2012	WELLS FARGO		115,000	115,000	0	4FE
90349D-AC-6	UBSBB 2012-C3 A3 2.728% 08/10/49		09/14/2012	UBS PAINEWEBBER		3,074,940	3,000,000	5,911	1FE
92552V-AF-7	VIASAT INC 6.875% 06/15/20		08/27/2012	Tax Free Exchange		97,000	97,000	1,334	4FE
92552V-AG-5	VIASAT INC 6.875% 06/15/20		09/27/2012	BANK of AMERICA SEC		445,050	430,000	9,608	4FE
06417E-6E-8	BNS CD 0.380% 08/15/13	A	07/17/2012	BANK of AMERICA SEC		500,000	500,000	0	1FE
067901-AL-2	BARRICK GOLD CORP 3.850% 04/01/22	A	07/01/2012	Tax Free Exchange		1,998,577	2,000,000	15,400	2FE
443628-AA-0	HUDBAY MINERALS INC 9.500% 10/01/20	A	09/06/2012	BANK of AMERICA SEC		227,000	227,000	0	4FE
878742-AZ-8	TECK RESOURCES LIMITED 5.400% 02/01/43	A	07/30/2012	BANK of AMERICA SEC		4,990,400	5,000,000	0	2FE

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)
92658T-AQ-1	VIDEOTRON LTD 5.000% 07/15/22	A	07/20/2012	Tax Free Exchange		420,000	420,000	292	3FE
12621V-AA-3	CNOOC FIN 2011 4.250% 01/26/21	F	09/06/2012	Various		8,749,470	8,000,000	17,236	1FE
21987B-AQ-1	CODELCO INC 3.000% 07/17/22	F	07/10/2012	HONG KONG SHANGHAI BK		4,933,150	5,000,000	0	1FE
256853-AB-8	DOLPHIN ENERGY LTD 5.500% 12/15/21	F	08/08/2012	BARCLAYS		3,379,000	3,000,000	22,611	1FE
262049-AA-7	DRILL RIGS HLDS INC 6.500% 10/01/17	F	09/19/2012	Various		174,111	174,000	69	4FE
30251G-AN-7	FMG RESOURCES AUG 2006 6.875% 04/01/22	F	08/21/2012	Various		163,910	167,000	4,943	3FE
761735-AD-1	REYNOLDS GROUP ISSUERS INC 6.875% 02/15/21	F	07/25/2012	Tax Free Exchange		250,000	250,000	7,639	4FE
D6574*-AB-5	CLAAS KGAA MBH PP 3.980% 08/15/22	F	08/02/2012	PRIVATE PLACEMENT		2,000,000	2,000,000	0	2
G1257*-AE-1	BOREALIS FUNDING PP 4.460% 07/10/22	F	07/05/2012	PRIVATE PLACEMENT		4,000,000	4,000,000	0	2Z
Q3946*-AE-3	FOXTEL PTY LTD PP 4.270% 07/25/22	R	07/17/2012	PRIVATE PLACEMENT		3,000,000	3,000,000	0	2Z
Q7450@-AA-8	PERTH AIRPORT PP 4.470% 07/26/22	F	07/12/2012	PRIVATE PLACEMENT		2,000,000	2,000,000	0	2Z
W0805#-AK-4	ASSA ABLOY PP 5.370% 12/21/18	F	07/24/2012	PRIVATE PLACEMENT		2,283,780	2,000,000	28,640	1
W0805#-AM-0	ASSA ABLOY PP 3.480% 08/09/22	F	07/31/2012	PRIVATE PLACEMENT		1,000,000	1,000,000	0	1Z
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						72,544,603	70,876,659	206,561	XXX
8399997. Total - Bonds - Part 3						114,236,400	109,675,731	300,143	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						114,236,400	109,675,731	300,143	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
9799997. Total - Common Stocks - Part 3						0	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						0	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						0	XXX	0	XXX
9999999 - Totals						114,236,400	XXX	300,143	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 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received DuringYear	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
36230U-YF-0	G2 4.684% 09/01/46		09/01/2012	Paydown		916	916	993	981	0	(73)	0	(73)	0	916	0	0	0	18	09/01/2046	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		07/01/2012	Paydown		19,323	19,323	19,790	19,722	0	(398)	0	(398)	0	19,323	0	0	0	215	11/20/2060	1
690353-TM-9	OPIC AGENCY 0.180% 01/15/21		09/12/2012	MELLON CAPITAL MKT		5,000,000	5,000,000	5,000,000	0	0	0	0	0	0	5,000,000	0	0	0	3,853	01/15/2021	1
912828-TM-2	U S TREASURY 0.625% 08/31/17		09/28/2012	DEUTSCHE BANK		5,005,078	5,000,000	4,992,188	0	0	79	0	79	0	4,992,267	0	12,811	12,811	2,676	08/31/2017	1
0599999. Subtotal - Bonds - U.S. Governments						10,025,317	10,020,239	10,012,971	20,703	0	(392)	0	(392)	0	10,012,506	0	12,811	12,811	6,762	XXX	XXX
01F030-67-8	FNMA TBA 3.000% 07/01/42		07/01/2012	BARCLAYS		5,136,523	5,000,000	5,136,523	0	0	0	0	0	0	5,136,523	0	0	0	4,583	07/01/2042	1
3128HX-W7-6	FREDDIEMAC STRIP 270 SER 270 CL 300 3.000% 08/15/42		09/01/2012	Paydown		4,284	4,284	4,452	0	0	(168)	0	(168)	0	4,284	0	0	0	11	08/15/2042	1
31339N-NT-9	FREDDIE MAC - CMO SER 2432 CL PH 6.000% 03/15/32		09/01/2012	Paydown		100,154	100,154	93,300	97,310	0	2,844	0	2,844	0	100,154	0	0	0	4,024	03/15/2032	1
31339N-SQ-0	FREDDIE MAC - CMO SER 2425 CL MB 6.000% 03/15/22		09/01/2012	Paydown		89,260	89,260	85,801	88,059	0	1,200	0	1,200	0	89,260	0	0	0	3,663	03/15/2022	1
3133TK-FG-0	FHLMC SER 2140 CL ND 6.500% 04/15/29		09/01/2012	Paydown		202,457	202,457	187,842	197,188	0	5,270	0	5,270	0	202,457	0	0	0	8,596	04/15/2029	1
31359V-PK-3	FNMA 1999-6 PB 6.000% 03/25/19		09/01/2012	Paydown		36,479	36,479	35,641	36,109	0	370	0	370	0	36,479	0	0	0	1,454	03/25/2019	1
3136A7-DU-3	FNR 2012-68 AC 2.500% 02/25/39		07/01/2012	DEUTSCHE BANK		2,034,375	2,000,000	2,034,375	0	0	0	0	0	0	2,034,375	0	0	0	556	02/25/2039	1
3136A7-DU-3	FNR 2012-68 AC 2.500% 02/25/39		09/01/2012	Paydown		8,150	8,150	8,290	0	0	(140)	0	(140)	0	8,150	0	0	0	25	02/25/2039	1
3137AN-MP-7	FHR K707 X1 1.696% 01/25/47		09/01/2012	Paydown		0	0	1,802	0	0	(1,802)	0	(1,802)	0	0	0	0	0	114	01/25/2047	1
3137AP-PA-2	FHLMC K018 1.613% 01/25/22		09/01/2012	Paydown		0	0	6,820	0	0	(6,820)	0	(6,820)	0	0	0	0	0	257	01/25/2022	1
3138A8-SV-9	FNMA AH6831 4.500% 03/01/26		09/01/2012	Paydown		1,669,616	1,669,616	1,780,750	1,778,949	0	(109,333)	0	(109,333)	0	1,669,616	0	0	0	50,357	03/01/2026	1
3138EG-QR-8	FNMA POOL # AL0463 3.000% 07/01/26		09/01/2012	Paydown		438,127	438,127	438,452	438,428	0	(301)	0	(301)	0	438,127	0	0	0	8,965	07/01/2026	1
3138LT-MS-4	FNMA AO3068 POOL # AO3068 3.000% 06/01/42		09/01/2012	Paydown		56,784	56,784	58,165	0	0	(1,382)	0	(1,382)	0	56,784	0	0	0	283	06/01/2042	1
31392B-SV-9	FNMA - CMO SER 2002-5 CL B 5.500% 02/25/17		09/01/2012	Paydown		105,968	105,968	100,189	104,227	0	1,740	0	1,740	0	105,968	0	0	0	4,042	02/25/2017	1
31392C-3R-3	FNMA - CMO SER 2002-27 CL QE 6.000% 05/25/17		09/01/2012	Paydown		83,612	83,612	82,946	83,197	0	415	0	415	0	83,612	0	0	0	3,311	05/25/2017	1
31392C-JX-3	FNMA - CMO SER 2002-15 CL PG 6.000% 04/25/17		09/01/2012	Paydown		76,879	76,879	75,990	76,409	0	470	0	470	0	76,879	0	0	0	3,057	04/25/2017	1
31392C-KX-1	FNMA - CMO SER 2002-15 CL QG 6.000% 12/25/31		09/01/2012	Paydown		97,653	97,653	96,860	97,210	0	443	0	443	0	97,653	0	0	0	3,888	12/25/2031	1
31392E-EV-8	FNMA 2002-55 QE 5.500% 09/25/17		09/01/2012	Paydown		159,737	159,737	156,942	158,800	0	937	0	937	0	159,737	0	0	0	5,918	09/25/2017	1
31392H-B9-3	FNMA SER 2003-9 CL KM 5.000% 02/25/18		09/01/2012	Paydown		393,750	393,750	387,598	391,724	0	2,026	0	2,026	0	393,750	0	0	0	12,967	02/25/2018	1
31392H-WE-9	FNMA SER 2003-3 CL HJ 5.000% 02/25/18		09/01/2012	Paydown		310,421	310,421	305,328	308,766	0	1,655	0	1,655	0	310,421	0	0	0	10,400	02/25/2018	1
31392X-5H-7	FHR SER 2517 CL BQ 5.500% 10/15/32		09/01/2012	Paydown		217,376	217,376	213,300	215,184	0	2,192	0	2,192	0	217,376	0	0	0	8,089	10/15/2032	1
31393J-W7-9	FREDDIE MAC SER 2561 CL BD 5.000% 02/15/18		09/01/2012	Paydown		1,023,782	1,023,782	1,038,939	1,026,147	0	(2,365)	0	(2,365)	0	1,023,782	0	0	0	33,846	02/15/2018	1
31393K-YC-3	FREDDIE MAC SER 2574 CL HP 5.000% 02/15/18		09/01/2012	Paydown		319,701	319,701	327,144	320,850	0	(1,149)	0	(1,149)	0	319,701	0	0	0	10,647	02/15/2018	1
31393R-BS-8	FHR SER 2617 CL TK 4.500% 05/15/18		09/01/2012	Paydown		499,074	499,074	505,702	500,406	0	(1,332)	0	(1,332)	0	499,074	0	0	0	14,979	05/15/2018	1
31393R-LW-8	FHR SER 2633 CL PE 4.500% 06/15/18		09/01/2012	Paydown		407,796	407,796	412,031	408,300	0	(504)	0	(504)	0	407,796	0	0	0	12,106	06/15/2018	1
31394A-D8-6	FNMA SER 2004-69 CL JD 4.500% 06/25/18		09/01/2012	Paydown		364,586	364,586	355,528	362,684	0	1,901	0	1,901	0	364,586	0	0	0	10,853	06/25/2018	1
31395F-TV-6	FREDDIE MAC SER 2857 CL VB 5.000% 08/15/21		09/01/2012	Paydown		710,120	710,120	695,918	706,075	0	4,045	0	4,045	0	710,120	0	0	0	25,456	08/15/2021	1
31396E-HU-3	FREDDIE MAC SER 3063 CL LY 5.500% 11/15/25		09/01/2012	Paydown		319,997	319,997	315,097	317,479	0	2,518	0	2,518	0	319,997	0	0	0	12,697	11/15/2025	1
31396G-BL-4	FHR SER 3087 CL KX 5.500% 12/15/25		09/01/2012	Paydown		573,836	573,836	564,062	568,854	0	4,982	0	4,982	0	573,836	0	0	0	22,418	12/15/2025	1
31396G-LX-7	FHR SER 3091 CL CB 5.500% 01/15/26		09/01/2012	Paydown		449,672	449,672	442,927	446,285	0	3,387	0	3,387	0	449,672	0	0	0	16,352	01/15/2026	1
31396H-FA-2	FREDDIE MAC 3107 MY 5.500% 02/15/26		09/01/2012	Paydown		307,907	307,907	304,828	306,124	0	1,783	0	1,783	0	307,907	0	0	0	12,157	02/15/2026	1
31397F-4U-3	FHR SER 3276 CL MB 6.000% 02/15/27		09/01/2012	Paydown		283,746	283,746	283,303	283,203	0	543	0	543	0	283,746	0	0	0	12,122	02/15/2027	1
31397H-YJ-1	FHR 3329 MB 6.000% 06/15/27		09/01/2012	Paydown		145,841	145,841	145,795	145,646	0	195	0	195	0	145,841	0	0	0	6,520	06/15/2027	1
31397Q-T2-4	FNR 2010-157 NA 3.500% 03/25/37		09/01/2012	Paydown		68,328	68,328	69,081	68,928	0	(600)	0	(600)	0	68,328	0	0	0	1,587	03/25/2037	1
31398G-BE-8	FNR 2009-102 DV 4.500% 03/25/28		09/01/2012	Paydown		52,424	52,424	53,129	52,797	0	(372)	0	(372)	0	52,424	0	0	0	1,573	03/25/2028	1
31418A-HJ-0	FNMA MA1132 POOL # MA1132 3.000% 07/01/42		09/01/2012	Paydown		24,141	24,141	24,800	0	0	(659)	0	(659)	0	24,141	0	0	0	98	07/01/2042	1
31418X-ZQ-4	FNMA # AD9750 3.500% 12/01/25		09/01/2012	Paydown		1,652,091	1,652,091	1,678,680	1,677,691	0	(25,599)	0	(25,599)	0	1,652,091	0	0	0	39,506	12/01/2025	1
38374E-G8-4	GNMA - CMO SER 2003-113 CL VB 4.500% 02/16/22		09/01/2012	Paydown		2,475,081	2,475,081	2,353,647	2,453,194	0	21,887	0	21,887	0	2,475,081	0	0	0	74,788	02/16/2022	1
38377T-VE-8	GNR 2011-21 PV 4.500% 08/20/26		09/01/2012	Paydown		23,978	23,978	25,009	24,924	0	(946)	0	(946)	0	23,978	0	0	0	720	08/20/2026	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
40064N-AQ-1	GUADALUPE-BLANCO RIV AUTH TEX WATER 5.500% 08/15/20		08/15/2012	Redemption 100.0000		90,000	90,000	91,125	90,367	0	(367)	0	(367)	0	90,000	0	0	0	4,950	08/15/2020	1FE
586499-AA-3	MENASHA WIS STEAM UTIL REV UTILITIES 4.350% 03/31/12		08/08/2012	Various		107,076	2	0	0	0	0	0	0	0	0	0	107,076	107,076	0	03/31/2012	6AM
88511Y-AD-4	THOMSON MCKINNON MTG ASSET TR SER 11 CL C 8.950% 09/01/18		09/01/2012	Paydown		2,486	2,486	2,307	2,444	0	42	0	42	0	2,486	0	0	0	146	09/01/2018	1
3199999. Subtotal - Bonds - U.S. Special Revenues						21,123,268	20,845,296	20,980,418	13,833,958	0	(92,994)	0	(92,994)	0	21,016,192	0	107,076	107,076	448,081	XXX	XXX
00111@-AA-2	AES Hawaii Inc 6.870% 06/30/22		07/01/2012	Redemption 100.0000		23,200	23,200	23,200	23,200	0	0	0	0	0	23,200	0	0	0	797	06/30/2022	4
00164V-AA-1	AMC NETWORKS INC 7.750% 07/15/21		07/10/2012	Tax Free Exchange		138,814	138,000	138,900	138,858	0	(43)	0	(43)	0	138,814	0	0	0	10,992	07/15/2021	4FE
00206R-AF-9	AT&T INC 4.950% 01/15/13		07/01/2012	Call 100.0000		3,000,000	3,000,000	3,059,250	3,013,555	0	(6,409)	0	(6,409)	0	3,007,146	0	(7,146)	(7,146)	215,751	01/15/2013	1FE
01877K-AB-9	ALLIANCE PIPELINE 6.996% 12/31/19		07/01/2012	Redemption 100.0000		28,571	28,571	31,459	30,407	0	(1,836)	0	(1,836)	0	28,571	0	0	0	1,999	12/31/2019	1FE
01877K-AD-5	ALLIANCE PIPELINE 4.591% 12/31/25		07/01/2012	Redemption 100.0000		160,200	160,200	147,206	148,389	0	11,811	0	11,811	0	160,200	0	0	0	3,677	12/31/2025	1FE
037933-AE-8	APRIA HEALTHCARE 11.250% 11/01/14		07/03/2012	Various		183,021	175,000	170,730	171,819	0	494	0	494	0	172,313	0	10,709	10,709	13,508	11/01/2014	4FE
04939M-AE-9	ATLAS PIPELINE PARTNERS 8.750% 06/15/18		09/12/2012	BARCLAYS		636,734	593,000	632,781	527,475	0	(5,076)	0	(5,076)	0	622,600	0	14,134	14,134	39,204	06/15/2018	4FE
055381-AQ-0	BE AEROSPACE 8.500% 07/01/18		07/23/2012	TENDER OFFER		219,050	200,000	200,000	200,000	0	0	0	0	0	200,000	0	19,050	19,050	22,039	07/01/2018	3FE
118230-AH-4	BUCKEYE PARTNERS 5.500% 08/15/19		08/16/2012	JEFFERIES & CO		1,035,290	1,000,000	1,084,160	1,075,421	0	(5,379)	0	(5,379)	0	1,070,042	0	(34,752)	(34,752)	55,917	08/15/2019	2FE
12189P-AG-7	BURLINGTON NORTH SANTA FE 8.251% 01/15/21		07/15/2012	Redemption 100.0000		16,271	16,271	16,271	16,271	0	0	0	0	0	16,271	0	0	0	1,343	01/15/2021	1FE
126410-LM-9	CSX TRANSPORTATION 6.251% 01/15/23		07/15/2012	Redemption 100.0000		292,300	292,300	289,210	289,623	0	2,676	0	2,676	0	292,300	0	0	0	18,272	01/15/2023	1FE
12667F-JL-0	CWALT 2004-12CB 1A1 5.000% 07/25/19		09/01/2012	Paydown		114,854	114,854	115,715	115,444	0	(590)	0	(590)	0	114,854	0	0	0	3,816	07/25/2019	1FM
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		09/01/2012	Paydown		146,279	146,279	143,673	144,929	0	1,349	0	1,349	0	146,279	0	0	0	5,299	11/25/2035	1FM
15159*-AA-5	Center Plaza Associates (PROGRESS ENERGY) 8.800% 12/01/13		09/01/2012	Redemption 100.0000		8,099	8,099	8,099	8,099	0	0	0	0	0	8,099	0	0	0	475	12/01/2013	1
172070-CN-2	CINCINNATI GAS & EL CO 5.700% 09/15/12		09/15/2012	Maturity		2,000,000	2,000,000	1,999,280	1,999,738	0	262	0	262	0	2,000,000	0	0	0	114,000	09/15/2012	2FE
18451Q-AE-8	CLEAR CHANNEL WORLDWIDE 7.625% 03/15/20		08/08/2012	Tax Free Exchange		13,000	13,000	13,000	0	0	0	0	0	0	13,000	0	0	0	394	03/15/2020	4FE
18451Q-AF-5	CLEAR CHANNEL WORLDWIDE 7.625% 03/15/20		08/08/2012	Tax Free Exchange		81,000	81,000	81,000	0	0	0	0	0	0	81,000	0	0	0	2,453	03/15/2020	4FE
203372-AH-0	COMMSCOPE INC 8.250% 01/15/19		09/21/2012	Various		70,568	65,000	68,413	68,192	0	(408)	0	(408)	0	67,784	0	2,783	2,783	6,420	01/15/2019	4FE
221470-AA-5	COSO GEOTHERMAL 7.000% 07/15/26		07/15/2012	Redemption 100.0000		19,042	19,042	19,042	19,042	0	0	0	0	0	19,042	0	0	0	1,333	07/15/2016	1AM
22237S-AC-1	COUNTRYPLACE MANUF HOUSING SER 2007-1 CL A3 5.593% 07/15/37		09/01/2012	Paydown		130,284	130,284	130,281	129,899	0	385	0	385	0	130,284	0	0	0	4,935	07/15/2037	5AM
24702R-AL-5	DELL INC 2.300% 09/10/15		09/18/2012	JEFFERIES & CO		2,076,180	2,000,000	1,999,540	1,999,624	0	89	0	89	0	1,999,713	0	76,467	76,467	47,406	09/10/2015	1FE
247367-BH-7	DELTA AIRLINES INC 6.821% 08/10/22		08/10/2012	Redemption 100.0000		69,717	69,717	69,956	69,928	0	(211)	0	(211)	0	69,717	0	0	0	4,755	08/10/2022	3AM
257867-AW-1	DONNELLEY RR 7.625% 06/15/20		08/14/2012	WELLS FARGO		54,670	55,000	56,925	56,830	0	(107)	0	(107)	0	56,723	0	(2,053)	(2,053)	2,819	06/15/2020	3FE
26779Y-AA-7	DYNACAST INT/FIN 9.250% 07/15/19		07/30/2012	Tax Free Exchange		163,545	161,000	163,965	163,780	0	(235)	0	(235)	0	163,545	0	0	0	15,348	07/15/2019	4FE
271790-AF-4	EAST COAST POWER LLC 7.536% 06/30/17		07/01/2012	Redemption 100.0000		20,492	20,492	20,492	20,492	0	0	0	0	0	20,492	0	0	0	1,158	06/30/2017	2AM
271790-AF-4	EAST COAST POWER LLC 7.536% 06/30/17		07/01/2012	Various		139,196	139,196	139,839	141,123	0	(1,927)	0	(1,927)	0	139,196	0	0	0	7,867	06/30/2017	3AM
28932M-AA-3	ELM RD GENERATING STAT 5.209% 02/11/30		08/11/2012	Redemption 100.0000		40,553	40,553	40,553	40,553	0	0	0	0	0	40,553	0	0	0	2,112	02/11/2030	1FE
28932M-AG-0	ELM RD GENERATING STAT 4.673% 01/19/31		07/19/2012	Redemption 100.0000		41,385	41,385	41,385	41,385	0	0	0	0	0	41,385	0	0	0	1,934	01/19/2031	1FE
31620M-AG-1	FIDELITY NATIONAL INFORM 5.000% 03/15/22		08/27/2012	Tax Free Exchange		166,000	166,000	166,000	0	0	0	0	0	0	166,000	0	0	0	3,643	03/15/2022	3FE
337367-AE-6	FULBA 1998-C2 D 6.778% 11/18/35		09/01/2012	Paydown		171,879	171,879	182,433	175,741	0	(3,862)	0	(3,862)	0	171,879	0	0	0	8,296	11/18/2035	1FM
340711-AP-5	FLORIDA GAS TRANSMISSION 7.000% 07/17/12		07/17/2012	Various		2,000,000	2,000,000	1,997,100	1,999,705	0	295	0	295	0	2,000,000	0	0	0	134,556	07/17/2012	2FE
346091-AZ-4	FOREST OIL CORPORATION 7.250% 06/15/19		09/25/2012	CREDIT AGRICOLE SECURITIES		22,055	22,000	20,350	0	0	53	0	53	0	20,403	0	1,652	1,652	1,254	06/15/2019	4FE
36185M-CK-6	GMACM SER 2005-J1 CL A13 5.500% 12/25/35		09/01/2012	Paydown		131,967	131,967	128,956	130,623	0	1,344	0	1,344	0	131,967	0	0	0	4,957	12/25/2035	1FM
36228F-2R-6	GSR MORTGAGE LOAN TRUST 2004-6F CL 3A4 6.500% 05/25/34		09/01/2012	Paydown		45,200	45,200	43,166	43,817	0	1,383	0	1,383	0	45,200	0	0	0	1,979	05/25/2034	1FM
36249K-AA-8	GSMS 2010-C1 A1 3.679% 08/10/43		09/01/2012	Paydown		29,208	29,208	30,084	29,907	0	(698)	0	(698)	0	29,208	0	0	0	715	08/10/2043	1FM
368907-AC-5	GENERAL AMERICAN TRANSP 7.500% 02/28/15		08/28/2012	Various		310,563	310,563	310,563	310,563	0	0	0	0	0	310,563	0	0	0	23,292	08/28/2014	2AM

STATEMENT AS OF SEPTEMBER 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 CUSIP Ident-ification	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid-eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor-tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recog-nized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received DuringYear	21 Stated Con-tractual Maturity Date	22 NAIC Desig-nation or Market In-dicator (a)
368907-AC-5	GENERAL AMERICAN TRANSP 7.500% 02/28/15		08/28/2012	Redemption 100.0000		155,281	155,281	159,736	156,392	0	(1,111)	0	(1,111)	0	155,281	0	0	0	11,646	08/28/2014	3AM
412824-AB-0	HARLEYSVILLE GRP 5.750% 07/15/13		07/13/2012	Various		3,900,000	3,900,000	3,735,737	3,856,980	0	14,497	0	14,497	0	3,871,476	0	28,524	28,524	424,790	07/15/2013	2FE
421946-AF-1	HEALTHCARE REALTY TRUST 5.125% 04/01/14		08/21/2012	CORTVIEW CAPITAL SECURITIES LL		1,318,513	1,250,000	1,243,725	1,248,194	0	505	0	505	0	1,248,700	0	69,813	69,813	57,478	04/01/2014	2FE
42330P-AA-5	HELIX ENERGY SOLUTIONS GROUP 9.500% 01/15/16		09/12/2012	BANK of AMERICA SEC		165,505	158,000	87,295	105,358	0	6,249	0	6,249	0	111,607	0	53,898	53,898	17,595	01/15/2016	4FE
42346#-AE-1	HELMERICH & PAYNE 6.100% 07/21/16		07/21/2012	Redemption 100.0000		360,000	360,000	360,000	360,000	0	0	0	0	0	360,000	0	0	0	10,980	07/21/2016	2
45660N-MM-4	RESIDENTIAL ASSET SECURITIZATI SER 2003-A1 CL A4 5.750% 03/25/33		09/01/2012	Paydown		1,533,479	1,533,479	1,503,289	1,523,943	0	9,536	0	9,536	0	1,533,479	0	0	0	59,604	03/25/2033	1FM
45661T-AM-3	INERGY LP/ FIN 7.000% 10/01/18		08/01/2012	Taxable Exchange		186,371	176,000	176,000	176,000	0	0	0	0	0	176,000	0	10,371	10,371	14,373	10/01/2018	4FE
466247-SE-4	JPMMT 2005-A5 1A2 3.046% 08/25/35		09/01/2012	Paydown		56,783	56,783	48,053	0	0	8,730	0	8,730	0	56,783	0	0	0	1,374	08/25/2035	1FE
46629P-AB-4	JPMCC 2006-LDP9 A2 5.134% 05/15/47		09/01/2012	Paydown		77,785	77,785	83,218	82,178	0	(4,393)	0	(4,393)	0	77,785	0	0	0	2,690	05/15/2047	1FM
49228R-AE-3	KERN RIVER FUNDING CORP 4.893% 04/30/18		08/31/2012	Various		47,625	47,625	48,920	48,279	0	(654)	0	(654)	0	47,625	0	0	0	1,554	04/30/2018	1FE
52989L-AE-9	LIBBEY GLASS INC 10.000% 02/15/15		07/01/2012	Call 103.0000		12,360	12,000	12,464	12,333	0	(73)	0	(73)	0	12,260	0	100	100	1,047	02/15/2015	4FE
55313K-AD-3	MLCFC 2007-7 ASB 5.745% 06/12/50		09/01/2012	Paydown		239,392	239,392	249,341	248,203	0	(8,812)	0	(8,812)	0	239,392	0	0	0	9,114	06/12/2050	1FM
57183M-AX-8	MARSHALL & ILSLEY CORP 5.350% 08/15/12		08/15/2012	Maturity		500,000	500,000	510,000	500,931	0	(931)	0	(931)	0	500,000	0	0	0	26,750	08/15/2012	1FE
57643M-HD-9	MASTR 2004-10 CL 4A4 5.500% 11/25/34		09/01/2012	Paydown		3,985	3,985	3,507	3,696	0	289	0	289	0	3,985	0	0	0	148	11/25/2034	1FM
60040#-AA-0	MILLENNIUM PIPELINE CO LLC SER A 5.330% 06/30/27		07/01/2012	Redemption 100.0000		50,502	50,502	50,502	50,502	0	0	0	0	0	50,502	0	0	0	1,346	06/30/2027	2FE
62621D-AA-8	MUNI CORRECTIONS FINANCE 8.470% 08/01/16		09/04/2012	Various		1,098,900	949,341	949,341	949,341	0	0	0	0	0	949,341	0	149,558	149,558	86,537	08/01/2016	2FE
638612-AF-8	NATIONWIDE FINANCIAL SER 5.900% 07/01/12		07/01/2012	Maturity		1,500,000	1,500,000	1,489,920	1,499,345	0	655	0	655	0	1,500,000	0	0	0	88,500	07/01/2012	2FE
65332V-BG-7	NEXTEL COMMUNICATIONS 7.375% 08/01/15		08/24/2012	Call 100.0000		460,000	460,000	476,100	460,000	0	0	0	0	0	460,000	0	0	0	36,092	08/01/2015	4FE
65684R-AB-2	NORTH AMERICAN ENERGY AL 10.875% 06/01/16		08/08/2012	TENDER OFFER		95,731	85,000	83,535	83,538	0	146	0	146	0	83,684	0	12,047	12,047	6,342	06/01/2016	4FE
67021B-AE-9	NII CAPITAL CORP 7.625% 04/01/21		09/21/2012	Various		247,170	307,000	312,738	312,283	0	(368)	0	(368)	0	311,915	0	(64,745)	(64,745)	22,011	04/01/2021	4FE
68210*-AC-7	OMEGA LEASING (US) LLC PRIVATE PLACEMENT 5.980% 07/12/16	E	07/12/2012	Redemption 100.0000		15,949	15,949	15,949	15,949	0	0	0	0	0	15,949	0	0	0	477	07/12/2016	1AM
693320-AL-7	PHH CORP 9.250% 03/01/16		09/20/2012	LAZARD FRERES		120,947	105,000	104,599	104,583	0	67	0	67	0	104,650	0	16,297	16,297	10,288	03/01/2016	3FE
693659-AC-8	ARIZONA PUB SERV PVNGS II FUNDING 8.000% 12/30/15		07/01/2012	Redemption 100.0000		88,000	88,000	87,120	87,375	0	625	0	625	0	88,000	0	0	0	3,520	12/30/2015	2FE
70788A-AA-6	PENN VIRGINIA RESOURCE 8.250% 04/15/18		09/05/2012	RBC/DAIN		196,500	194,000	198,365	197,483	0	(443)	0	(443)	0	197,040	0	(540)	(540)	13,461	04/15/2018	4FE
70788T-AA-5	PENN VIRGINIA RESOURCE 8.375% 06/01/20		08/03/2012	RBC/DAIN		68,173	67,000	67,000	0	0	0	0	0	0	67,000	0	1,173	1,173	1,263	06/01/2020	4FE
74432A-DH-0	PRUDENTIAL FINANCIALS INC 5.500% 09/15/19		09/17/2012	Call 100.0000		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	110,611	09/15/2019	1FE
74432R-AA-1	PRUDENTIAL FINANCIALS INC 4.350% 05/12/15		09/12/2012	Redemption 100.0000		81,898	81,898	80,016	81,202	0	696	0	696	0	81,898	0	0	0	2,378	05/12/2015	1FE
785583-AC-9	SABINE PASS LNG LP 7.250% 11/30/13		09/07/2012	Various		65,100	62,000	62,000	62,000	0	0	0	0	0	62,000	0	3,100	3,100	3,513	11/30/2013	4FE
79549A-YP-8	SBM7 SER 2003-1 CL A1 6.500% 09/25/33		09/01/2012	Paydown		77,660	77,660	76,107	76,481	0	1,179	0	1,179	0	77,660	0	0	0	3,410	09/25/2033	1FM
812141-AN-9	SEALY MATTRESS CO 8.250% 06/15/14		09/11/2012	PRINCERIDGE GROUP LLC		104,000	104,000	104,840	104,017	0	(74)	0	(74)	0	103,944	0	56	56	6,411	06/15/2014	5FE
858119-AN-0	STEEL DYNAMICS INC 7.750% 04/15/16		08/16/2012	TENDER OFFER		312,525	300,000	311,250	307,211	0	(1,871)	0	(1,871)	0	305,339	0	7,186	7,186	19,440	04/15/2016	3FE
875127-AU-6	TAMPA ELECTRIC 6.375% 08/15/12		08/15/2012	Maturity		500,000	500,000	523,950	503,740	0	(3,740)	0	(3,740)	0	500,000	0	0	0	31,875	08/15/2012	1FE
87612B-AB-8	TARGA RESOURCES PARTNERS 8.250% 07/01/16		09/21/2012	WELLS FARGO		384,008	368,000	312,289	327,602	0	5,201	0	5,201	0	332,803	0	51,205	51,205	37,528	07/01/2016	3FE
87612E-BA-3	TARGET CORP 4.000% 07/01/42		09/17/2012	CREDIT SUISSE FIRST BOSTON		997,180	1,000,000	978,590	0	0	34	0	34	0	978,624	0	18,556	18,556	9,333	07/01/2042	1FE
88031Q-AA-8	TENASKA VIRGINIA PARTNERS 6.119% 03/30/24		07/01/2012	Various		29,785	29,785	29,753	29,501	0	285	0	285	0	29,785	0	0	0	911	03/30/2024	2AM
88031R-AA-6	TENASKA ALABAMA II PART 6.125% 03/30/23		07/01/2012	Redemption 100.0000		5,764	5,764	5,613	5,650	0	115	0	115	0	5,764	0	0	0	177	03/30/2023	2AM
88031R-AA-6	TENASKA ALABAMA II PART 6.125% 03/30/23		07/01/2012	Redemption 100.0000		10,675	10,675	10,778	10,746	0	(71)	0	(71)	0	10,675	0	0	0	327	03/30/2023	3AM
890027-AA-3	Tomkins LLC 9.000% 10/01/18		07/19/2012	TENDER OFFER		62,960	56,000	56,000	56,000	0	0	0	0	0	56,000	0	6,960	6,960	4,059	10/01/2018	4FE
890027-AA-3	Tomkins LLC 9.000% 10/01/18		09/01/2012	Call 103.0000		9,270	9,000	9,000	9,000	0	0	0	0	0	9,000	0	270	270	751	10/01/2018	4FE
89170N-AA-4	TOWER AUTO HLDGS 10.625% 09/01/17		08/09/2012	Various		126,735	119,000	115,449	115,906	0	273	0	273	0	116,179	0	10,556	10,556	12,047	09/01/2017	4FE
89233P-5W-2	TOYOTA MOTOR CREDIT CORP CORPFLOAT 0.648% 01/24/13		09/12/2012	UBS WARBURG		800,912	800,000	800,000	0	0	0	0	0	0	800,000	0	912	912	3,633	01/24/2013	1FE
90269Q-AH-2	UGI UTILITIES INC 5.530% 09/25/12		09/25/2012	Redemption 100.0000		1,000,000	1,000,000	1,011,537	1,001,066	0	(1,066)	0	(1,066)	0	1,000,000	0	0	0	67,589	09/25/2012	1FE
906548-BX-9	UNION ELECTRIC 5.250% 09/01/12		09/01/2012	Maturity		1,000,000	1,000,000	998,830	999,827	0	173	0	173	0	1,000,000	0	0	0	52,500	09/01/2012	1FE
909440-AP-4	UNITED AUTO GROUP INC 7.750% 12/15/16		08/28/2012	TENDER OFFER		137,610	132,000	132,566	132,258	0	(61)	0	(61)	0	132,198	0	5,412	5,412	7,189	12/15/2016	4FE
92552V-AD-2	VIASAT INC 6.875% 06/15/20		08/27/2012	Tax Free Exchange		97,000	97,000	97,000	0	0	0	0	0	0	97,000	0	0	0	3,334	06/15/2020	4FE

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)
92966*-AA-7	WABASH VALLEY POWER ASSOC 5.080% 04/30/24		07/30/2012	Redemption 100.0000		16,353	16,353	16,501	16,487	0	(134)	0	(134)	0	16,353	0	0	0	623	04/30/2024	1
94978#-AH-0	WELLS FARGO BK NORTHWEST CVS Distribution 7.530% 01/10/24		09/10/2012	Redemption 100.0000		14,805	14,805	14,805	14,805	0	0	0	0	0	14,805	0	0	0	723	01/10/2024	2
94980D-AA-6	WFMBS 2003-M A1 4.680% 12/25/33		09/01/2012	Paydown		77,190	77,190	79,312	78,482	0	(1,292)	0	(1,292)	0	77,190	0	0	0	2,393	12/25/2033	2FM
952355-AH-8	WEST CORP 8.625% 10/01/18		09/05/2012	CITIGROUP GLOBAL MKTS		30,675	30,000	30,585	30,555	0	(71)	0	(71)	0	30,484	0	191	191	2,973	10/01/2018	5FE
966629-AA-5	WHITNEY NATL BANK 5.875% 04/17/17		07/17/2012	TENDER OFFER		2,197,940	2,000,000	1,996,500	1,997,755	0	194	0	194	0	1,997,949	0	199,991	199,991	93,347	04/17/2017	2FE
067901-AJ-7	BARRICK GOLD CORP 3.850% 04/01/22	A	07/01/2012	Tax Free Exchange		1,998,791	2,000,000	1,998,860	0	0	(69)	0	(69)	0	1,998,791	0	0	0	15,186	04/01/2022	1FE
59151K-AE-8	METHANEX CORP 8.750% 08/15/12	A	08/15/2012	Maturity		200,000	200,000	216,750	201,459	0	(1,459)	0	(1,459)	0	200,000	0	0	0	17,500	08/15/2012	3FE
92658T-AP-3	VIDEOTRON LTD 5.000% 07/15/22	A	07/20/2012	Tax Free Exchange		420,000	420,000	420,000	0	0	0	0	0	0	420,000	0	0	0	7,350	07/15/2022	3FE
92658T-AQ-1	VIDEOTRON LTD 5.000% 07/15/22	A	08/22/2012	BARCLAYS		57,681	55,000	55,000	0	0	0	0	0	0	55,000	0	2,681	2,681	321	07/15/2022	3FE
C1466#-AA-6	CPR Leasing Ltd 5.410% 03/03/24	I	09/03/2012	Redemption 100.0000		22,106	22,106	22,106	22,106	0	0	0	0	0	22,106	0	0	0	1,196	03/03/2024	2AM
639365-AF-2	NAVIOS MARITIME 8.125% 02/15/19	F	09/21/2012	Various		107,300	116,000	117,550	117,490	0	(180)	0	(180)	0	117,310	0	(10,010)	(10,010)	10,477	02/15/2019	4FE
761735-AC-3	REYNOLDS GROUP ISSUERS INC 6.875% 02/15/21	F	07/25/2012	Tax Free Exchange		250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	16,257	02/15/2021	3FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						39,494,061	38,854,618	38,772,968	33,978,664	0	15,936	0	15,936	0	38,839,654	0	654,406	654,406	2,239,057	XXX	XXX
46627V-AA-5	JP MORGAN CHASE XVII 5.850% 08/01/35		07/12/2012	Call 100.0000		3,000,000	3,000,000	2,860,050	2,870,236	0	1,384	0	1,384	0	2,871,620	0	128,380	128,380	166,238	08/01/2035	1AM
62874H-AA-3	NB CAPITAL TRUST IV 8.250% 04/15/27		07/25/2012	Call 101.9200		2,038,400	2,000,000	2,047,500	2,031,327	0	(2,817)	0	(2,817)	0	2,028,509	0	9,891	9,891	128,333	04/15/2027	4AM
4899999. Subtotal - Bonds - Hybrid Securities						5,038,400	5,000,000	4,907,550	4,901,563	0	(1,433)	0	(1,433)	0	4,900,129	0	138,271	138,271	294,571	XXX	XXX
8399997. Total - Bonds - Part 4						75,681,046	74,720,153	74,673,907	52,734,888	0	(78,883)	0	(78,883)	0	74,768,481	0	912,564	912,564	2,988,471	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						75,681,046	74,720,153	74,673,907	52,734,888	0	(78,883)	0	(78,883)	0	74,768,481	0	912,564	912,564	2,988,471	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
812350-10-6	SEARS HOLDINGS CORP		08/16/2012	MERRILL LYNCH-ALGO	1,207.000	72,317		36,763	36,763	0	0	0	0	0	36,763	0	35,555	35,555	0		L
929297-10-9	WMS INDUSTRIES INC		09/14/2012	KNIGHT CAPITAL-CSA-EQUITY	10,236.000	180,380		207,996	210,043	(2,047)	0	0	(2,047)	0	207,996	0	(27,616)	(27,616)	0		L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						252,697	XXX	244,759	246,806	(2,047)	0	0	(2,047)	0	244,759	0	7,939	7,939	0	XXX	XXX
9799997. Total - Common Stocks - Part 4						252,697	XXX	244,759	246,806	(2,047)	0	0	(2,047)	0	244,759	0	7,939	7,939	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						252,697	XXX	244,759	246,806	(2,047)	0	0	(2,047)	0	244,759	0	7,939	7,939	0	XXX	XXX
9899999. Total - Preferred and Common Stocks						252,697	XXX	244,759	246,806	(2,047)	0	0	(2,047)	0	244,759	0	7,939	7,939	0	XXX	XXX
9999999 - Totals						75,933,743	XXX	74,918,666	52,981,694	(2,047)	(78,883)	0	(80,930)	0	75,013,240	0	920,503	920,503	2,988,471	XXX	XXX

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

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)
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	JP Morgan	10/17/2011	10/15/2012		3,570,000	1200.860	295,280			709,673		709,673	316,683						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			689,795		689,795	307,814						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			1,344,799		1,344,799	600,101						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			1,789,091		1,789,091	798,362						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			224,280		224,280	104,182						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			179,173		179,173	83,229						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			46,322		46,322	18,242						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			223,677		223,677	135,057						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			351,866		351,866	157,205						100/98
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			249,781		249,781	111,596						100/98
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			1,880,240		1,880,240	840,046						100/98
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Barclay	11/15/2011	11/15/2012		8,210,000	1257.810	692,375			1,188,816		1,188,816	531,134						100/98
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			120,272		120,272	60,643						100/98
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			83,630		83,630	42,167						100/98
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			192,262		192,262	96,941						100/98
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			1,759		1,759	(1,591)						100/98
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			25,244		25,244	13,040						100/98
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			39,984		39,984	16,506						100/98
S&P 500 OTC Cliquet - Buy Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	11/15/2011	11/15/2012		3,420,000	1257.810	76,950			125,904		125,904	71,868						100/98
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			120,317		120,317	50,323						100/101
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			907,008		907,008	379,355						100/101
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			888,496		888,496	371,612						100/101
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			1,517,849		1,517,849	634,838						100/101
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			156,143		156,143	75,298						100/101
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			142,263		142,263	68,605						100/101
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			242,888		242,888	117,131						100/101
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			57,630		57,630	31,693						100/101
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			70,116		70,116	39,776						100/101
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			143,878		143,878	84,128						100/101
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		187,644		187,644	77,876						100/113
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		405,072		405,072	168,112						100/113
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		664,200		664,200	275,655						100/113
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan	01/15/2012	01/15/2013		9,400,000	1293.670		655,124		1,119,905		1,119,905	464,781						100/113
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		116,819		116,819	59,188						100/113
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		71,280		71,280	36,115						100/113
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		215,818		215,818	109,347						100/113
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		50,258		50,258	16,066						100/113
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		42,821		42,821	18,656						100/113
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		156,550		156,550	78,070						100/113
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		83,228		83,228	21,334						100/106
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		431,470		431,470	110,601						100/106
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		619,826		619,826	158,882						100/106
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		790,663		790,663	202,674						100/106
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		106,344		106,344	24,725						100/106
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		93,766		93,766	21,800						100/106
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		40,527		40,527	(5,663)						100/106

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
S&P 500 OTC Cliquet - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan	02/15/2012	02/15/2013		2,525,000	1343.230		57,065		71,697		71,697	14,632						100/106
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		324,619		324,619	(19,623)						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		365,908		365,908	(22,118)						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		791,615		791,615	(47,851)						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		20,477		20,477	(59,544)						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		57,955		57,955	(61,447)						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		22,272		22,272	(17,688)						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		66,897		66,897	(14,723)						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		225,941		225,941	45,200						100/104
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		211,944		211,944	42,400						100/104
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		353,908		353,908	70,801						100/104
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		1,051,726		1,051,726	210,401						100/104
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		42,963		42,963	(1,640)						100/104
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		178,533		178,533	(6,817)						100/104
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		19,730		19,730	4,610						100/104
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		23,227		23,227	6,727						100/104
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		205,378		205,378	71,330						100/104
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		690,655		690,655	281,189						100/101
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		469,429		469,429	191,120						100/101
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		2,123,226		2,123,226	864,439						100/101
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		85,546		85,546	8,771						100/101
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		90,892		90,892	40,342						100/101
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		215,646		215,646	95,713						100/101
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		53,844		53,844	26,564						100/101
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		170,460		170,460	90,910						100/101
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	06/15/2012	06/15/2013		675,000	1342.840		43,186		70,132		70,132	26,946						100/102
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		197,408		197,408	75,848						100/102
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		555,859		555,859	213,571						100/102
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		553,263		553,263	212,574						100/102
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		83,072		83,072	36,486						100/102
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		95,444		95,444	41,921						100/102
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		137,865		137,865	60,553						100/102
S&P 500 OTC Cliquet - Buy Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	06/15/2012	06/15/2013		1,050,000	1342.840		10,185		17,125		17,125	6,940						100/102
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		33,867		33,867	15,577						100/102
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		73,146		73,146	37,241						100/102
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	07/03/2012	06/17/2013		1,525,000	1342.840		127,135		158,446		158,446	31,311						100/102
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	07/03/2012	06/17/2013		2,200,000	1342.840		183,408		228,578		228,578	45,170						100/102
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	07/03/2012	06/17/2013		5,800,000	1342.840		483,530		602,613		602,613	119,084						100/102
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	07/03/2012	06/17/2013		1,000,000	1342.840		57,160		70,700		70,700	13,540						100/102
S&P 500 OTC Cliquet - Buy Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	07/03/2012	06/17/2013		1,400,000	1342.840		33,740		47,630		47,630	13,890						100/102
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2012	07/15/2013		875,000	1353.640		63,828		88,796		88,796	24,967						100/102
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2012	07/15/2013		4,275,000	1353.640		311,847		433,826		433,826	121,979						100/102
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2012	07/15/2013		2,050,000	1353.640		149,541		208,034		208,034	58,494						100/102
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2012	07/15/2013		2,700,000	1353.640		196,956		273,995		273,995	77,039						100/102
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2012	07/15/2013		10,225,000	1353.640		745,880		1,037,632		1,037,632	291,752						100/102
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2012	07/15/2013		1,600,000	1353.640		116,715		114,442		114,442	(2,273)						100/102
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2012	07/15/2013		2,725,000	1353.640		198,780		194,908		194,908	(3,871)						100/102
S&P 500 OTC Cliquet - Buy Side	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2012	07/15/2013		2,200,000	1353.640		31,020		35,872		35,872	4,852						100/102

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (a)
S&P 500 OTC Cliquet - Buy Side	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2012	07/15/2013		4,125,000	1353.640		79,613		122,206		122,206	42,593						100/102
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Barclay	08/15/2012	08/15/2013		925,000	1405.530		66,874		70,934		70,934	4,060						100/101
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Barclay	08/15/2012	08/15/2013		4,425,000	1405.530		319,910		339,337		339,337	19,427						100/101
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Barclay	08/15/2012	08/15/2013		2,545,000	1405.530		183,994		195,166		195,166	11,173						100/101
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Barclay	08/15/2012	08/15/2013		2,325,000	1405.530		168,089		178,296		178,296	10,207						100/101
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Barclay	08/15/2012	08/15/2013		14,350,000	1405.530		1,037,449		1,100,449		1,100,449	63,000						100/101
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Barclay	08/15/2012	08/15/2013		2,075,000	1405.530		93,000		101,516		101,516	8,516						100/101
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Barclay	08/15/2012	08/15/2013		2,225,000	1405.530		99,723		108,855		108,855	9,132						100/101
S&P 500 OTC Cliquet - Buy Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	08/15/2012	08/15/2013		1,575,000	1405.530		18,428		15,672		15,672	(2,756)						100/101
S&P 500 OTC Cliquet - Buy Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	08/15/2012	08/15/2013		2,175,000	1405.530		28,275		26,670		26,670	(1,605)						100/101
S&P 500 OTC Cliquet - Buy Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	08/15/2012	08/15/2013		4,225,000	1405.530		80,698		94,917		94,917	14,220						100/101
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Barclay	09/17/2012	09/15/2013		1,625,000	1461.190		108,865		92,333		92,333	(16,533)						100/99
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Barclay	09/17/2012	09/15/2013		5,225,000	1461.190		350,044		296,884		296,884	(53,159)						100/99
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Barclay	09/17/2012	09/15/2013		1,575,000	1461.190		105,516		89,492		89,492	(16,024)						100/99
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Barclay	09/17/2012	09/15/2013		3,925,000	1461.190		262,952		223,019		223,019	(39,933)						100/99
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Barclay	09/17/2012	09/15/2013		17,075,000	1461.190		1,143,923		970,202		970,202	(173,721)						100/99
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Barclay	09/17/2012	09/15/2013		775,000	1461.190		32,199		24,574		24,574	(7,625)						100/99
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Barclay	09/17/2012	09/15/2013		900,000	1461.190		37,392		28,538		28,538	(8,854)						100/99
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Barclay	09/17/2012	09/15/2013		3,725,000	1461.190		154,762		118,114		118,114	(36,648)						100/99
S&P 500 OTC Cliquet - Buy Side	Index/Annuity	N/A	Equity/Index	Barclay	09/17/2012	09/15/2013		1,625,000	1461.190		20,800		13,678		13,678	(7,122)						100/99
S&P 500 OTC Cliquet - Buy Side	Index/Annuity	N/A	Equity/Index	Barclay	09/17/2012	09/15/2013		1,950,000	1461.190		28,080		21,138		21,138	(6,942)						100/99
S&P 500 OTC Cliquet - Buy Side	Index/Annuity	N/A	Equity/Index	Barclay	09/17/2012	09/15/2013		6,050,000	1461.190		113,740		108,282		108,282	(5,458)						100/99
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan	10/17/2011	10/15/2012		55,000	1200.860	4,549			10,933		10,933	4,836						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			21,927		21,927	10,095						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			5,792		5,792	2,536						100/98
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			23,709		23,709	11,723						100/98
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			11,106		11,106	4,584						100/101
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			27,203		27,203	9,069						100/101
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	JP Morgan	01/15/2012	01/15/2013		140,000	1293.670		9,757		16,680		16,680	6,922						100/113
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		19,800		19,800	10,032						100/113
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		8,761		8,761	2,246						100/106
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		457		457	106						100/106
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		26,246		26,246	(12,226)						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		3,702		3,702	(224)						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		1,337		1,337	(51)						100/104
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		5,998		5,998	1,466						100/104
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		2,495		2,495	1,064						100/101
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		5,396		5,396	2,099						100/101
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		3,535		3,535	1,369						100/102
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		1,039		1,039	341						100/102
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2012	07/15/2013		210,000	1353.640		8,002		15,021		15,021	7,018						100/102
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2012	07/15/2013		50,000	1353.640		3,068		5,074		5,074	2,006						100/102
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Barclay	08/15/2012	08/15/2013		160,000	1405.530		6,042		7,828		7,828	1,786						100/101
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Barclay	08/15/2012	08/15/2013		25,000	1405.530		1,521		1,917		1,917	397						100/101
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Barclay	09/17/2012	09/15/2013		325,000	1530.600		7,150		10,305		10,305	3,155						100/99
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Barclay	09/17/2012	09/15/2013		30,000	1530.600		1,098		1,705		1,705	607						100/99
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			297,216		297,216	134,919						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			229,084		229,084	99,820						100/98
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			426,988		426,988	178,950						100/101
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		645,190		645,190	251,693						100/113
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		157,555		157,555	31,410						100/106
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		66,099		66,099	(14,083)						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		122,262		122,262	6,772						100/104
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		73,876		73,876	25,347						100/101

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	06/15/2012	06/15/2013		965,000	1376.410		60,840		83,271		83,271	22,431						100/102
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2012	07/15/2013		2,550,000	1387.480		137,940		215,656		215,656	77,717						100/102
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Barclay	08/15/2012	08/15/2013		2,100,000	1440.670		112,339		130,045		130,045	17,706						100/101
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Barclay	09/17/2012	09/15/2013		1,350,000	1497.720		65,942		60,637		60,637	(5,305)						100/99
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			47,797		47,797	21,689						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			13,782		13,782	6,362						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			32,580		32,580	14,268						100/98
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			21,554		21,554	10,693						100/98
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			23,139		23,139	9,552						100/101
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			21,763		21,763	10,756						100/101
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		4,752		4,752	2,163						100/113
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		21,948		21,948	3,393						100/106
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		3,299		3,299	(4,356)						100/106
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		508		508	(7,454)						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		36,290		36,290	(2,201)						100/104
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		8,020		8,020	(307)						100/104
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		32,867		32,867	12,842						100/101
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		14,215		14,215	5,075						100/101
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		31,170		31,170	10,223						100/102
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		17,675		17,675	6,847						100/102
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2012	07/15/2013		525,000	1421.320		24,004		36,151		36,151	12,147						100/102
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2012	07/15/2013		500,000	1421.320		11,137		18,804		18,804	7,667						100/102
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Barclay	08/15/2012	08/15/2013		235,000	1405.530		15,642		18,022		18,022	2,380						100/101
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Barclay	08/15/2012	08/15/2013		350,000	1405.530		14,452		17,123		17,123	2,672						100/101
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Barclay	09/17/2012	09/15/2013		350,000	1530.600		14,519		12,324		12,324	(2,196)						100/99
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Barclay	09/17/2012	09/15/2013		525,000	1530.600		10,505		7,472		7,472	(3,032)						100/99
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			238,862		238,862	108,928						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			451,089		451,089	204,093						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			2,309,973		2,309,973	1,043,430						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			549,612		549,612	238,554						100/98
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			99,291		99,291	43,082						100/98
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			754,149		754,149	328,602						100/98
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			148,465		148,465	62,310						100/101
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			254,480		254,480	106,561						100/101
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			666,496		666,496	277,914						100/101
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		137,746		137,746	54,647						100/113
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		467,458		467,458	171,050						100/113
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		173,271		173,271	38,389						100/106
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		256,338		256,338	54,699						100/106
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		164,461		164,461	(28,294)						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		140,579		140,579	(24,696)						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		581,207		581,207	42,197						100/104
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		150,846		150,846	13,322						100/104
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		589,070		589,070	208,622						100/101
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		725,407		725,407	205,488						100/102
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2012	07/15/2013		9,975,000	1380.040		555,038		879,071		879,071	324,033						100/102
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Barclay	08/15/2012	08/15/2013		10,650,000	1433.640		584,209		689,812		689,812	105,603						100/101
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Barclay	09/17/2012	09/15/2013		500,000	1483.110		26,107		24,753		24,753	(1,354)						100/99
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Barclay	09/17/2012	09/15/2013		15,475,000	1490.410		777,432		730,153		730,153	(47,279)						100/99
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	Barclay	09/17/2012	09/15/2013		1,325,000	1490.410		66,565		62,517		62,517	(4,048)						100/99
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	CBOE	03/15/2012	06/22/2013	200		1475.000		15,230		12,158		12,158	(3,072)						100/97
S&P 500 OTC - Buy Side	Index/Annuity	N/A	Equity/Index	CBOE	08/23/2012	12/21/2013	700		1400.000		86,254		91,754		91,754	5,500						100/101
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										9,751,489	24,048,803	0	51,032,878	XXX	51,032,878	15,683,237	0	0	0	0	XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										9,751,489	24,048,803	0	51,032,878	XXX	51,032,878	15,683,237	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										9,751,489	24,048,803	0	51,032,878	XXX	51,032,878	15,683,237	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

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)
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										9,751,489	24,048,803	0	51,032,878	XXX	51,032,878	15,683,237	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	JP Morgan	10/17/2011	10/15/2012		1,415,000	1242.890	(95,194)			(231,795)		(231,795)	(106,164)						100/96
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)			(375,086)		(375,086)	(174,106)						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)			(2,051,936)		(2,051,936)	(943,595)						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)			(526,524)		(526,524)	(227,365)						100/98
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)			(76,403)		(76,403)	(32,029)						100/98
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)			(639,153)		(639,153)	(274,504)						100/98
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)			(143,866)		(143,866)	(60,438)						100/101
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)			(215,545)		(215,545)	(90,360)						100/101
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)			(598,943)		(598,943)	(249,759)						100/101
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)		(112,133)		(112,133)	(45,775)						100/113
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)		(416,636)		(416,636)	(155,254)						100/113
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)		(132,480)		(132,480)	(26,974)						100/106
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)		(219,740)		(219,740)	(47,211)						100/106
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)		(122,418)		(122,418)	30,279						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)		(117,128)		(117,128)	26,557						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)		(505,698)		(505,698)	(31,938)						100/104
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)		(121,755)		(121,755)	(9,171)						100/104
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)		(531,374)		(531,374)	(198,363)						100/101
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)		(655,239)		(655,239)	(198,164)						100/102
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2012	07/15/2013		9,975,000	1398.310		(486,210)		(789,452)		(789,452)	(303,241)						100/102
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Barclay	08/15/2012	08/15/2013		10,650,000	1451.910		(511,789)		(617,487)		(617,487)	(105,697)						100/101
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Barclay	09/17/2012	09/15/2013		500,000	1508.680		(21,657)		(20,688)		(20,688)	969						100/99
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Barclay	09/17/2012	09/15/2013		15,475,000	1505.030		(695,414)		(660,924)		(660,924)	34,491						100/99
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Barclay	09/17/2012	09/15/2013		1,325,000	1512.330		(56,495)		(53,747)		(53,747)	2,749						100/99
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)			(237,433)		(237,433)	(110,328)						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)			(165,806)		(165,806)	(68,587)						100/98
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)			(344,501)		(344,501)	(143,244)						100/101
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)		(474,614)		(474,614)	(189,767)						100/113
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)		(118,779)		(118,779)	(21,614)						100/106
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)		(47,904)		(47,904)	14,198						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)		(94,733)		(94,733)	(1,958)						100/104
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)		(62,458)		(62,458)	(22,593)						100/101
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)		(71,147)		(71,147)	(20,727)						100/102
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2012	07/15/2013		2,550,000	1414.550		(112,950)		(183,343)		(183,343)	(70,393)						100/102
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Barclay	08/15/2012	08/15/2013		2,100,000	1468.780		(91,759)		(109,320)		(109,320)	(17,561)						100/101
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Barclay	09/17/2012	09/15/2013		1,350,000	1526.940		(52,982)		(49,206)		(49,206)	3,776						100/99
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	JP Morgan	10/17/2011	10/15/2012		55,000	1269.910	(2,943)			(7,773)		(7,773)	(3,586)						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)			(10,640)		(10,640)	(5,160)						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)			(3,590)		(3,590)	(1,492)						100/98
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)			(5,842)		(5,842)	(1,040)						100/98
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	JP Morgan	12/15/2011	12/15/2012		60,000	1282.620	(3,347)			(7,929)		(7,929)	(3,273)						100/101
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)		(10,771)		(10,771)	(4,724)						100/113
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)		(6,419)		(6,419)	(3,251)						100/113
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)		(5,164)		(5,164)	(1,239)						100/106
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)		(99)		(99)	23						100/106
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)		(1,946)		(1,946)	387						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)		(306)		(306)	207						100/104
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)		(3,691)		(3,691)	(1,041)						100/104
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)		(1,111)		(1,111)	(552)						100/101
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)		(3,786)		(3,786)	(1,673)						100/101
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)		(1,680)		(1,680)	(785)						100/102
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)		(738)		(738)	(282)						100/102
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2012	07/15/2013		210,000	1424.710		(3,151)		(7,632)		(7,632)	(4,480)						100/102
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2012	07/15/2013		50,000	1414.550		(1,923)		(3,583)		(3,583)	(1,660)						100/102

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (a)
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Barclay	08/15/2012	08/15/2013		160,000	1479.320		(2,410)		(3,563)		(3,563)	(1,153)						100/101
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Barclay	08/15/2012	08/15/2013		25,000	1468.780		(951)		(1,302)		(1,302)	(351)						100/101
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Barclay	09/17/2012	09/15/2013		325,000	1600.000				(4,190)		(4,190)	(4,190)						100/99
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Barclay	09/17/2012	09/15/2013		30,000	1600.000		(429)		(1,093)		(1,093)	(665)						100/99
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)			(38,183)		(38,183)	(17,715)						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)			(6,688)		(6,688)	(3,253)						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)			(20,195)		(20,195)	(8,391)						100/98
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)			(5,311)		(5,311)	(967)						100/98
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	JP Morgan	12/15/2011	12/15/2012		125,000	1282.620	(6,972)			(16,520)		(16,520)	(6,821)						100/101
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)		(1,541)		(1,541)	(535)						100/113
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)		(10,744)		(10,744)	(561)						100/106
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)		(64)		(64)	2,553						100/106
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)		(3)		(3)	2,986						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)		(18,226)		(18,226)	5,316						100/104
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)		(1,836)		(1,836)	1,240						100/104
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)		(19,588)		(19,588)	(8,879)						100/101
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)		(4,177)		(4,177)	(1,328)						100/101
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)		(22,118)		(22,118)	(8,461)						100/102
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)		(8,402)		(8,402)	(3,924)						100/102
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2012	07/15/2013		525,000	1489.000		(13,872)		(22,534)		(22,534)	(8,662)						100/102
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2012	07/15/2013		500,000	1489.000		(4,987)		(7,621)		(7,621)	(2,635)						100/102
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Barclay	08/15/2012	08/15/2013		235,000	1468.780		(10,284)		(12,234)		(12,234)	(1,950)						100/101
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Barclay	08/15/2012	08/15/2013		350,000	1479.320		(6,507)		(7,794)		(7,794)	(1,287)						100/101
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Barclay	09/17/2012	09/15/2013		350,000	1600.000		(8,324)		(6,796)		(6,796)	1,528						100/99
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Barclay	09/17/2012	09/15/2013		525,000	1600.000		(4,940)		(2,515)		(2,515)	2,424						100/99
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)			(624,058)		(624,058)	(287,730)						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)			(558,008)		(558,008)	(262,062)						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)			(1,128,399)		(1,128,399)	(527,382)						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)			(1,271,999)		(1,271,999)	(598,797)						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)			(158,953)		(158,953)	(79,107)						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)			(86,941)		(86,941)	(43,226)						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)			(246,259)		(246,259)	(108,441)						100/98
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)			(223,567)		(223,567)	(99,892)						100/98
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Barclay	11/15/2011	11/15/2012		12,985,000	1298.060	(866,530)			(1,474,720)		(1,474,720)	(652,233)						100/98
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)			(736,904)		(736,904)	(316,453)						100/98
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)			(73,548)		(73,548)	(34,723)						100/98
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)			(41,450)		(41,450)	(18,136)						100/98
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)			(47,376)		(47,376)	(9,935)						100/98
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)			(105,600)		(105,600)	(44,737)						100/101
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)			(765,771)		(765,771)	(328,109)						100/101
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)			(724,781)		(724,781)	(310,624)						100/101
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	JP Morgan	12/15/2011	12/15/2012		8,200,000	1282.620	(457,363)			(1,083,673)		(1,083,673)	(458,261)						100/101
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)			(120,723)		(120,723)	(60,490)						100/101
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)			(102,821)		(102,821)	(51,527)						100/101
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)			(133,584)		(133,584)	(66,247)						100/101
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)		(154,719)		(154,719)	(67,001)						100/113
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)		(306,720)		(306,720)	(133,340)						100/113
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)		(522,068)		(522,068)	(227,183)						100/113
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)		(723,173)		(723,173)	(317,148)						100/113
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)		(69,119)		(69,119)	(36,858)						100/113
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)		(38,205)		(38,205)	(20,320)						100/113
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)		(69,968)		(69,968)	(35,437)						100/113
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)		(67,107)		(67,107)	(17,279)						100/106
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)		(316,492)		(316,492)	(78,855)						100/106
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)		(458,888)		(458,888)	(113,974)						100/106
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)		(466,079)		(466,079)	(111,837)						100/106
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)		(44,600)		(44,600)	(1,111)						100/106
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)		(20,277)		(20,277)	4,743						100/106
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)		(225,416)		(225,416)	32,756						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)		(242,786)		(242,786)	36,016						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)		(416,165)		(416,165)	82,751						100/97

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Barclay	03/15/2012	03/15/2013		1,325,000	1444.680		(60,014)		(5,294)		(5,294)	54,720						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)		(4,079)		(4,079)	30,198						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)		(161,384)		(161,384)	(34,883)						100/104
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)		(169,708)		(169,708)	(36,734)						100/104
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)		(272,481)		(272,481)	(57,961)						100/104
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)		(647,140)		(647,140)	(135,881)						100/104
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)		(18,577)		(18,577)	6,114						100/104
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)		(40,879)		(40,879)	27,597						100/104
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)		(590,324)		(590,324)	(258,938)						100/101
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)		(358,992)		(358,992)	(162,898)						100/101
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)		(1,489,546)		(1,489,546)	(697,056)						100/101
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)		(61,440)		(61,440)	(385)						100/101
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)		(59,100)		(59,100)	(29,077)						100/101
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)		(96,031)		(96,031)	(51,421)						100/101
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	06/15/2012	06/15/2013		675,000	1369.700		(35,289)		(60,561)		(60,561)	(25,272)						100/102
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)		(152,436)		(152,436)	(67,734)						100/102
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)		(472,522)		(472,522)	(200,314)						100/102
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)		(392,598)		(392,598)	(181,303)						100/102
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)		(62,008)		(62,008)	(30,578)						100/102
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)		(64,321)		(64,321)	(32,663)						100/102
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)		(65,535)		(65,535)	(37,753)						100/102
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	07/03/2012	06/17/2013		1,525,000	1373.050		(105,296)		(134,691)		(134,691)	(29,394)						100/102
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	07/03/2012	06/17/2013		2,200,000	1389.840		(137,043)		(176,505)		(176,505)	(39,462)						100/102
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	07/03/2012	06/17/2013		5,800,000	1403.270		(331,321)		(427,618)		(427,618)	(96,297)						100/102
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	07/03/2012	06/17/2013		1,000,000	1413.340		(28,876)		(33,608)		(33,608)	(4,731)						100/102
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2012	07/15/2013		875,000	1373.940		(56,391)		(79,802)		(79,802)	(23,411)						100/102
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2012	07/15/2013		4,275,000	1384.100		(260,120)		(367,161)		(367,161)	(107,042)						100/102
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2012	07/15/2013		2,050,000	1386.800		(122,481)		(173,911)		(173,911)	(51,431)						100/102
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2012	07/15/2013		2,700,000	1401.020		(147,816)		(210,958)		(210,958)	(63,142)						100/102
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2012	07/15/2013		10,225,000	1415.230		(511,727)		(732,702)		(732,702)	(220,975)						100/102
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2012	07/15/2013		1,600,000	1392.220		(93,835)		(81,475)		(81,475)	12,360						100/102
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Barclay	07/15/2012	07/15/2013		2,725,000	1424.710		(135,832)		(99,027)		(99,027)	36,805						100/102
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Barclay	08/15/2012	08/15/2013		925,000	1427.320		(58,919)		(62,383)		(62,383)	(3,464)						100/101
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Barclay	08/15/2012	08/15/2013		4,425,000	1433.640		(271,678)		(286,612)		(286,612)	(14,935)						100/101
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Barclay	08/15/2012	08/15/2013		2,545,000	1439.970		(150,400)		(159,803)		(159,803)	(9,404)						100/101
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Barclay	08/15/2012	08/15/2013		2,325,000	1451.210		(128,331)		(135,285)		(135,285)	(6,954)						100/101
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Barclay	08/15/2012	08/15/2013		14,350,000	1468.780		(710,269)		(747,018)		(747,018)	(36,749)						100/101
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Barclay	08/15/2012	08/15/2013		2,075,000	1440.670		(66,855)		(71,783)		(71,783)	(4,928)						100/101
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Barclay	08/15/2012	08/15/2013		2,225,000	1479.320		(49,215)		(49,546)		(49,546)	(331)						100/101
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Barclay	09/17/2012	09/15/2013		1,625,000	1483.840		(94,890)		(80,148)		(80,148)	14,742						100/99
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Barclay	09/17/2012	09/15/2013		5,225,000	1490.410		(293,614)		(246,530)		(246,530)	47,084						100/99
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Barclay	09/17/2012	09/15/2013		1,575,000	1498.450		(84,253)		(69,665)		(69,665)	14,588						100/99
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Barclay	09/17/2012	09/15/2013		3,925,000	1508.680		(197,012)		(162,397)		(162,397)	34,614						100/99
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Barclay	09/17/2012	09/15/2013		17,075,000	1526.940		(763,151)		(622,368)		(622,368)	140,783						100/99
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Barclay	09/17/2012	09/15/2013		775,000	1494.070		(23,441)		(17,278)		(17,278)	6,163						100/99
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Barclay	09/17/2012	09/15/2013		900,000	1515.980		(22,002)		(15,465)		(15,465)	6,537						100/99
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	Barclay	09/17/2012	09/15/2013		3,725,000	1537.900		(72,812)		(48,025)		(48,025)	24,788						100/99
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	CBOE	03/15/2012	06/22/2013	(200)		1525.000		(11,088)		(7,858)		(7,858)	3,230						100/97
S&P 500 OTC - Sell Side	Index/Annuity	N/A	Equity/Index	CBOE	08/23/2012	12/21/2013	(700)		1425.000		(76,995)		(81,617)		(81,617)	(4,623)						100/101
0509999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(7,099,704)	(16,556,784)	0	(36,698,444)	XXX	(36,698,444)	(11,593,153)	0	0	0	0	XXX	XXX
0569999. Subtotal - Written Options - Hedging Other										(7,099,704)	(16,556,784)	0	(36,698,444)	XXX	(36,698,444)	(11,593,153)	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										(7,099,704)	(16,556,784)	0	(36,698,444)	XXX	(36,698,444)	(11,593,153)	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

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 (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
0839999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999. Total Written Options										(7,099,704)	(16,556,784)	0	(36,698,444)	XXX	(36,698,444)	(11,593,153)	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										2,651,785	7,492,019	0	14,334,434	XXX	14,334,434	4,090,084	0	0	0	0	XXX	XXX
1419999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1429999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1439999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1449999 - Totals										2,651,785	7,492,019	0	14,334,434	XXX	14,334,434	4,090,084	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

N O N E

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

N O N E

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	103,913	(89,475)	103,913	103,913	(89,475)	103,913		
Barclay	Y	N		17,368,668	(12,797,261)	4,571,407	17,368,668	(12,797,261)	4,571,407		
Credit Suisse	Y	N		12,421,991	(8,309,597)	4,112,394	12,421,991	(8,309,597)	4,112,394		
JP Morgan	Y	N		21,138,308	(15,502,113)	5,636,195	21,138,308	(15,502,113)	5,636,195		
0299999. Total NAIC 1 Designation			0	50,928,967	(36,608,971)	14,319,996	50,928,967	(36,608,971)	14,319,996	0	0
0899999 - Totals			0	51,032,880	(36,698,446)	14,423,909	51,032,880	(36,698,446)	14,423,909	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		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
				Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6	7	8	
Depository		Code	Rate of Interest			First Month	Second Month	Third Month	*
Bank of New York Mellon	New York, NY					254,325	(4,161,615)	920,323	XXX
Federal Home Loan Bank						30,299	30,101	(613,420)	XXX
Huntington Bank						500,000	500,000	500,326	XXX
JP Morgan/Chase	New York, NY					(8,334,983)	(7,814,368)	(9,768,275)	XXX
Charles Schwab & Co. Inc.	San Francisco, CA					528,986	485,185	485,189	XXX
0199998. Deposits in ... 5 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX			512,475	551,179	551,179	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	(6,508,898)	(10,409,518)	(7,924,678)	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	(6,508,898)	(10,409,518)	(7,924,678)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	0	0	(6,508,898)	(10,409,518)	(7,924,678)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
0599999. Total - U.S. Government Bonds					0	0	0
1099999. Total - All Other Government Bonds					0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds					0	0	0
2499999. Total - U.S. Political Subdivisions Bonds					0	0	0
3199999. Total - U.S. Special Revenues Bonds					0	0	0
DARDEN RESTAURANTS CP		09/25/2012	0.350	10/09/2012	1,599,782	93	0
POTOMAC CP		09/20/2012	0.380	10/01/2012	1,299,849	151	0
WEATHERFORD CP		09/24/2012	0.440	10/01/2012	1,499,872	128	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					4,399,503	372	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					4,399,503	372	0
4899999. Total - Hybrid Securities					0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds					0	0	0
7799999. Total - Issuer Obligations					4,399,503	372	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					4,399,503	372	0
8699999 - Total Cash Equivalents					4,399,503	372	0