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LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2013

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, US 45202 (City or Town, State, Country and Zip Code)

Main Administrative Office 400 Broadway (Street and Number)

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

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

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

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

Internet Website Address www.Lafayettelife.com

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

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

OFFICERS

Chairman of the Board	John Finn Barrett	Senior VP & Chf Actuary	Nora Eyre Moushey
President & CEO	Bryan Chalmer Dunn #	Secretary and Counsel	Donald Joseph Wuebbling

OTHER

Keith Walker Brown VP	Michael Francis Donahue VP	Clint David Gibler Sr VP
Daniel Wayne Harris VP	Noreen Joyce Hayes Sr VP	David Todd Henderson VP
Kevin Louis Howard VP & Assoc Gen Counsel	Bradley Joseph Hunkler VP	Cheryl Ann Jorgenson VP
Phillip Earl King VP	Constance Marie Maccarone 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.

Bryan Chalmer Dunn	Donald Joseph Wuebbling	Bradley Joseph Hunkler
Presidend & CEO	Secretary and Counsel	VP, Chief Accounting Officer

Subscribed and sworn to before me this 26th day of April 2013

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

ASSETS

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1. Bonds	2,610,850,177	0	2,610,850,177	2,528,698,545
2. Stocks:				
2.1 Preferred stocks			0	0
2.2 Common stocks	48,637,464	336,803	48,300,661	41,938,211
3. Mortgage loans on real estate:				
3.1 First liens	244,024,072	0	244,024,072	248,263,510
3.2 Other than first liens			0	
4. Real estate:				
4.1 Properties occupied by the company (less $ .... encumbrances)	726,219	0	726,219	0
4.2 Properties held for the production of income (less $ .... encumbrances)			0	
4.3 Properties held for sale (less $ .... encumbrances)			0	726,219
5. Cash ($ (7,372,857)), cash equivalents ($ 0) and short-term investments ($ 6,510,448)	(862,409)	0	(862,409)	22,853,308
6. Contract loans (including $ .... premium notes)	309,246,643	0	309,246,643	301,408,137
7. Derivatives	59,779,550	0	59,779,550	31,357,174
8. Other invested assets	42,256,365	0	42,256,365	22,340,009
9. Receivables for securities	1,823,914	0	1,823,914	1,546,265
10. Securities lending reinvested collateral assets			0	
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	3,316,481,995	336,803	3,316,145,192	3,199,131,378
13. Title plants less $ .... charged off (for Title insurers only)			0	
14. Investment income due and accrued	38,613,353	0	38,613,353	35,913,273
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	5,123,063	0	5,123,063	6,987,711
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)	37,581,954		37,581,954	37,443,261
15.3 Accrued retrospective premiums			0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	7,797,358	0	7,797,358	9,016,334
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon		0	0	0
18.2 Net deferred tax asset	39,902,526	9,351,392	30,551,134	31,341,006
19. Guaranty funds receivable or on deposit	1,315,570	0	1,315,570	1,320,167
20. Electronic data processing equipment and software			0	
21. Furniture and equipment, including health care delivery assets ($ ....)			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates			0	
24. Health care ($ ....) and other amounts receivable	2,511,192	1,398,172	1,113,020	899,481
25. Aggregate write-ins for other than invested assets	0	0	0	0
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	3,449,327,011	11,086,367	3,438,240,644	3,322,052,611
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	
28. Total (Lines 26 and 27)	3,449,327,011	11,086,367	3,438,240,644	3,322,052,611
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.				
2502.				
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	0	0	0	0

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 2,899,274,461 less $ included in Line 6.3 (including $ 6,477,793 Modco Reserve)	2,899,274,461	2,798,326,940
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	839,820	850,824
3.	Liability for deposit-type contracts (including $ Modco Reserve)	218,442,423	226,561,615
4.	Contract claims:		
	4.1 Life	4,422,214	5,807,610
	4.2 Accident and health		0
5.	Policyholders' dividends $ 900,197 and coupons $ due and unpaid	900,197	1,428,216
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $ Modco)	45,800,835	44,598,970
	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	1,132,348	1,026,981
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ assumed and $ 4,468,190 ceded	4,468,190	8,781,253
	9.4 Interest Maintenance Reserve	6,010,323	6,020,179
10.	Commissions to agents due or accrued-life and annuity contracts $ 438,138 , accident and health $ and deposit-type contract funds $	438,138	673,693
11.	Commissions and expense allowances payable on reinsurance assumed	438	420
12.	General expenses due or accrued	420,846	139,767
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	1,990,334	2,412,134
15.1	Current federal and foreign income taxes, including $ 2,029,577 on realized capital gains (losses)	1,435,210	2,930,868
15.2	Net deferred tax liability		
16.	Unearned investment income		
17.	Amounts withheld or retained by company as agent or trustee	0	
18.	Amounts held for agents' account, including $ agents' credit balances		
19.	Remittances and items not allocated	5,861,821	6,700,953
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above	4,020,285	3,872,346
22.	Borrowed money $ 0 and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	27,307,888	23,335,695
	24.02 Reinsurance in unauthorized and certified ($) companies		0
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	4,820,853	1,632,982
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	44,085,275	20,598,141
	24.09 Payable for securities	5,712,312	4,406,217
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	1,001,044	1,216,626
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	3,278,385,255	3,161,322,430
27.	From Separate Accounts Statement		
28.	Total liabilities (Lines 26 and 27)	3,278,385,255	3,161,322,430
29.	Common capital stock	2,500,000	2,500,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes	10,000,000	10,000,000
33.	Gross paid in and contributed surplus	40,825,285	40,825,285
34.	Aggregate write-ins for special surplus funds		0
35.	Unassigned funds (surplus)	106,530,104	107,404,896
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)	157,355,389	158,230,181
38.	Totals of Lines 29, 30 and 37	159,855,389	160,730,181
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	3,438,240,644	3,322,052,611
	DETAILS OF WRITE-INS		
2501.	Uncashed drafts and checks that are pending escheatment to the state	251,984	234,328
2502.	Modco adjustment Wilton reinsurance	37,252	170,800
2503.	Outstanding disbursement - death	711,808	811,498
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,001,044	1,216,626
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0

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	152,669,635	139,585,426	561,302,450
2.	Considerations for supplementary contracts with life contingencies	379,064	509,020	743,360
3.	Net investment income	39,444,157	38,327,134	158,022,486
4.	Amortization of Interest Maintenance Reserve (IMR)	297,200	268,026	1,116,372
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	485,988	474,499	1,185,896
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	333,087	281,223	951,232
9.	Totals (Lines 1 to 8.3)	193,609,131	179,445,328	723,321,796
10.	Death benefits	5,930,896	4,068,128	17,385,044
11.	Matured endowments (excluding guaranteed annual pure endowments)	99,108	34,088	184,398
12.	Annuity benefits	3,964,898	4,582,216	18,192,973
13.	Disability benefits and benefits under accident and health contracts	13,431	382,128	1,153,366
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	48,571,081	48,872,360	180,731,217
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	2,625,554	2,614,120	10,129,830
18.	Payments on supplementary contracts with life contingencies	544,172	561,547	2,192,890
19.	Increase in aggregate reserves for life and accident and health contracts	101,034,677	83,253,281	324,692,667
20.	Totals (Lines 10 to 19)	162,783,817	144,367,868	554,662,385
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	17,920,470	18,201,107	71,167,773
22.	Commissions and expense allowances on reinsurance assumed	185	1,262	5,665
23.	General insurance expenses	8,684,498	4,504,895	21,930,561
24.	Insurance taxes, licenses and fees, excluding federal income taxes	2,133,332	2,146,586	7,815,133
25.	Increase in loading on deferred and uncollected premiums	(1,114,210)	(1,162,464)	(475,082)
26.	Net transfers to or (from) Separate Accounts net of reinsurance			
27.	Aggregate write-ins for deductions	384,660	1,107,587	1,750,618
28.	Totals (Lines 20 to 27)	190,792,752	169,166,841	656,857,053
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	2,816,379	10,278,487	66,464,743
30.	Dividends to policyholders	10,867,264	10,458,679	43,347,528
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	(8,050,885)	(180,192)	23,117,215
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(628,318)	696,361	8,127,913
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)	(7,422,567)	(876,553)	14,989,302
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 2,906,300 (excluding taxes of $ (876,723) transferred to the IMR)	(332,618)	(3,344,492)	1,331,492
35.	Net income (Line 33 plus Line 34)	(7,755,185)	(4,221,045)	16,320,794
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	160,730,181	152,335,497	152,335,497
37.	Net income (Line 35)	(7,755,185)	(4,221,045)	16,320,799
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 2,237,832	9,206,819	10,481,963	6,915,439
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	2,444,500	1,077,960	(2,727,875)
41.	Change in nonadmitted assets	(862,538)	(1,477,089)	614,709
42.	Change in liability for reinsurance in unauthorized and certified companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			8,470,490
44.	Change in asset valuation reserve	(3,972,193)	(3,392,949)	(5,948,218)
45.	Change in treasury stock			0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles		751,784	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	0
	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			(15,233,550)
53.	Aggregate write-ins for gains and losses in surplus	63,805	(198,760)	(768,894)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(874,792)	3,021,864	8,394,684
55.	Capital and surplus, as of statement date (Lines 36 + 54)	159,855,389	155,357,361	160,730,181
	DETAILS OF WRITE-INS			
08.301.	Pension administrative fees	302,974	249,302	593,063
08.302.	Miscellaneous income	30,113	31,921	358,169
08.303.				
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	333,087	281,223	951,232
2701.	Benefits for employees and agents not included elsewhere	347,408	697,716	713,677
2702.	Modified coinsurance-change in mean reserve adjustment	37,252	409,871	1,036,941
2703.				
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	384,660	1,107,587	1,750,618
5301.	Reserve release due to reinsurance of ordinary life insurance	63,805	(198,760)	(768,894)
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	63,805	(198,760)	(768,894)

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	151,294,956	144,300,436	562,837,892
2.	Net investment income	36,629,699	35,676,057	158,681,793
3.	Miscellaneous income	1,680,189	(2,513,349)	(2,331,068)
4.	Total (Lines 1 to 3)	189,604,844	177,463,144	719,188,617
5.	Benefit and loss related payments	61,039,468	51,098,737	219,044,296
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	24,849,076	28,116,008	104,927,869
8.	Dividends paid to policyholders	10,193,418	10,175,653	43,948,064
9.	Federal and foreign income taxes paid (recovered) net of $ 2,029,577 tax on capital gains (losses)	2,931,273	4,697,319	10,852,137
10.	Total (Lines 5 through 9)	99,013,235	94,087,717	378,772,366
11.	Net cash from operations (Line 4 minus Line 10)	90,591,609	83,375,427	340,416,251
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	65,704,795	59,125,008	334,975,893
	12.2 Stocks	0	7,137,400	12,671,552
	12.3 Mortgage loans	4,239,438	4,257,761	18,814,120
	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	698	5,408	9,388
	12.7 Miscellaneous proceeds	2,676,552	0	6,735,696
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	72,621,483	70,525,577	373,206,649
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	147,735,852	153,605,717	600,518,744
	13.2 Stocks	30,000	4,162,551	4,780,082
	13.3 Mortgage loans	0	9,100,000	36,200,000
	13.4 Real estate	0	0	0
	13.5 Other invested assets	20,000,000	0	0
	13.6 Miscellaneous applications	0	1,969,932	0
	13.7 Total investments acquired (Lines 13.1 to 13.6)	167,765,852	168,838,200	641,498,826
14.	Net increase (or decrease) in contract loans and premium notes	7,838,506	9,306,287	48,606,651
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(102,982,875)	(107,618,910)	(316,898,828)
	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	0
	16.3 Borrowed funds	0	0	(10,019,250)
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(8,119,192)	(37,446)	4,046,134
	16.5 Dividends to stockholders	0	0	15,233,550
	16.6 Other cash provided (applied)	(3,205,259)	(2,675,388)	(14,193,510)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(11,324,451)	(2,712,834)	(35,400,176)
	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)	(23,715,717)	(26,956,317)	(11,882,753)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	22,853,309	34,736,062	34,736,062
	19.2 End of period (Line 18 plus Line 19.1)	(862,408)	7,779,745	22,853,309

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

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life			0
2.	Ordinary life insurance	114,675,135	104,693,212	418,260,132
3.	Ordinary individual annuities	45,657,924	44,476,615	161,702,282
4.	Credit life (group and individual)		0	0
5.	Group life insurance	19,468	21,715	84,498
6.	Group annuities	2,707,401	2,385,185	10,486,701
7.	A & H - group		0	0
8.	A & H - credit (group and individual)		0	0
9.	A & H - other	93,341	94,731	373,452
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal	163,153,269	151,671,458	590,907,065
12.	Deposit-type contracts	6,407,570	787,103	12,052,050
13.	Total	169,560,839	152,458,561	602,959,115
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Accounting Practices

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

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

A reconciliation of the Company's net income and capital and surplus between NAIC SAP and practices prescribed and permitted by the State of Ohio is shown below:

		State of Domicile	2013	2012
NET INCOME				
(1)	State basis (Page 4, Line 35, Column 1 & 2)	Ohio	$ (7,755,185)	$ 16,320,794
(2)	State Prescribed Practices that increase/(decrease) NAIC SAP:		0	0
(3)	State Permitted Practices that increase/(decrease) NAIC SAP:		0	0
(4)	NAIC SAP (1-2-3=4)	Ohio	$ (7,755,185)	$ 16,320,794
SURPLUS				
(5)	State basis (Page 3, Line 38, Columns 1 & 2)	Ohio	$ 159,855,389	$ 160,730,181
(6)	State Prescribed Practices that increase/(decrease) NAIC SAP:		0	0
(7)	State Permitted Practices that increase/(decrease) NAIC SAP:		0	0
(8)	NAIC SAP (5-6-7=8)	Ohio	$ 159,855,389	$ 160,730,181

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

C. Accounting Policy. No change.

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

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).

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 prepayment assumptions used in the valuation process were from Bloomberg and broker dealer prepayment models or derived from empirical data.

(2) The Company had no other-than-temporary impairments on loan-backed and structured securities for the three month period ended March 31, 2013, years ended December 31, 2012, 2011 and 2010 and the six month period ended December 31, 2009 due to the intent to sell the security or the inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis of the security.

(3) The following is a list of each loan-backed and structured security with a recognized other-than-temporary impairment, for the three month period ended March 31, 2013, years ended December 31, 2012, 2011 and 2010 and the six month period ended December 31, 2009, as the present value of future cash flows expected to be collected is less than the amortized cost basis of the securities:

CUSIP	Book/Adj Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Future Cash Flows	Recognized Other-Than-Temporary Impairment	Amortized Cost After Other-Than-Temporary Impairment	Fair Value	Date of Financial Statement Where Reported
For the three month period ended March 31, 2013:						
	$ -	$ -	$ -	$ -	$ -	
Total	XXX	XXX	$ -	XXX	XXX	

CUSIP	Book/Adj Carrying Value Amortized	Present Value of	Recognized Other-Than-	Amortized Cost After	Fair Value	Date of Financial

NOTES TO FINANCIAL STATEMENTS

	Cost Before Current Period OTTI	Future Cash Flows	Temporary Impairment	Other-Than-Temporary Impairment		Statement Where Reported
For the year ended December 31, 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 impairment for non-interest related declines when a non-recognized interest related impairment remains as of March 31, 2013:

a. The aggregate amount of unrealized losses:

1. Less than 12 months $504,970
2. 12 months or longer $551,639

b. The aggregate related fair value of securities with unrealized losses:

1. Less than 12 months $25,800,316
2. 12 months or longer $6,707,170

(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.

A. Defined Benefit Plan

(6) Components of net periodic benefit cost:

The company has no employee retirement plan. However, it contributes its share toward the retirement plans of Western and Southern.

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

NOTES TO FINANCIAL STATEMENTS

A.

(1) Fair Value Measurements at March 31, 2013

	Level 1	Level 2	Level 3	Total
Assets:				
Bonds				
U.S. governments	$ -	$ -	$ -	$ -
Industrial and miscellaneous	-	765,795	-	765,795
RMBS	-	-	-	-
CMBS	-	-	-	-
Hybrid securities	-	-	-	-
Parent, subsidiaries and affiliates	-	-	-	-
Total bonds	$ -	$ 765,795	$ -	$ 765,795
Preferred stock				
Industrial and miscellaneous	$ -	$ -	$ -	$ -
Parent, subsidiaries and affiliates	-	-	-	-
Total preferred stock	$ -	$ -	$ -	$ -
Common stock				
Industrial and miscellaneous	$ 34,843,761	$ -	$ -	$ 34,843,761
Parent, subsidiaries and affiliates	-	-	-	-
Mutual funds	-	-	-	-
Total common stock	$ 34,843,761	$ -	$ -	$ 34,843,761
Derivative assets				
Interest rate contracts	$ -	$ -	$ -	$ -
Options, purchased	-	-	59,779,544	59,779,544
Foreign exchange contracts	-	-	-	-
Credit contracts	-	-	-	-
Commodity futures contracts	-	-	-	-
Commodity forward contracts	-	-	-	-
Total derivative assets	$ -	$ -	$ 59,779,544	$ 59,779,544
Separate account assets	$ -	$ -	$ -	$ -
Total assets at fair value	$ 34,843,761	$ 765,795	$ 59,779,544	$ 95,389,100

	Level 1	Level 2	Level 3	Total
Liabilities at fair value				
Derivative liabilities				
Options, written	$ -	$ -	$ (44,085,281)	$ (44,085,281)
Total liabilities at fair value	$ -	$ -	$ (44,085,281)	$ (44,085,281)

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 01/01/2013	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 03/31/2013
Derivative assets	$ 31,357,167	$ -	$ -	$ (3,071,367)	$ 28,482,348	$ 3,011,396	$ 59,779,544
Derivative liabilities	(20,598,145)	-	-	4,610,236	(23,437,871)	(4,659,501)	(44,085,281)
Total	$ 10,759,022	$ -	$ -	$ 1,538,869	$ 5,044,477	$ (1,648,105)	$ 15,694,263

Gross Purchases, Issuances, Sales, and Settlements

3 months ended 03/31/2013

	Purchases	Issuances	Sales	Settlements	Net purchases, issuances, sales, & settlements
Derivative assets	$ 7,042,464	$ -	$ -	$ (4,031,068)	$ 3,011,396
Derivative liabilities	-	(4,671,010)	-	11,509	(4,659,501)
Total	$ 7,042,464	$ (4,671,010)	$ -	$ (4,019,559)	$ (1,648,105)

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

Investments in Level 2 include NAIC rated 6 industrial & miscellaneous bonds. These securities are currently rated below investment grade. The Company determined fair value as of the balance sheet date through the use of third party pricing services utilizing market observable inputs.

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

The following table provides a summary of the significant unobservable inputs used in the fair value measurements developed by the Company or

NOTES TO FINANCIAL STATEMENTS

reasonably available to the Company of Level 3 assets and liabilities at March 31, 2013:

Security Type	Fair Value	Valuation Technique	Unobservable Input	Range
Derivative Assets	$ 59,779,544	Black-Scholes-Merton Model Spreads and Average Algorithm Model Monte Carlo Model	S&P 500 Implied Volatility	13.0% - 26.3%
Derivative Liabilities	$ (44,085,281)	Black-Scholes-Merton Model Spreads and Average Algorithm Model	S&P 500 Implied Volatility	13.1% - 26.9%

In isolation, significant increases (decreases) in the S&P 500 implied volatility would typically result in a significantly higher (lower) fair value measurement for Level 3 derivative assets and Level 3 derivative liabilities.

B. Not applicable.

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

	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Assets:						
Bonds	$ 2,873,320,564	$ 2,610,850,177	$ 28,437,959	$ 2,546,035,096	$ 298,847,509	$ -
Common Stock:						
Unaffiliated**	48,300,661	48,300,661	48,300,661	-	-	-
Preferred stock	-	-	-	-	-	-
Mortgage loans	274,702,706	244,024,072	-	-	274,702,706	-
Cash, cash equivalents and short-term investments	(862,409)	(862,409)	(862,409)	-	-	-
Other invested assets, surplus notes	25,618,607	22,331,529	-	25,618,607	-	-
Securities lending reinvested collateral assets	-	-	-	-	-	-
Derivative assets	59,779,544	59,779,544	-	-	59,779,544	-
Separate account assets	-	-	-	-	-	-
Liabilities:						
Life and annuity reserves for investment-type contracts and deposit fund liabilities	$ (260,609,595)	$ (226,449,811)	$ -	$ -	$ (260,609,595)	$ -
Equity-indexed insurance contracts	(1,063,730,876)	(1,062,158,673)	-	-	(1,063,730,876)	-
Derivative liabilities	(44,085,281)	(44,085,281)	-	-	(44,085,281)	-

** 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.

NOTES TO FINANCIAL STATEMENTS

Life and Annuity Reserves for Investment-type Contracts and Deposit Fund Liabilities

The fair value of liabilities for investment-type contracts is based on the present value of estimated liability cash flows. Present values reflect the Company's margin for uncertainty of the timing of liability cash flows. Key assumptions to the cash flow model include the timing of policyholder withdrawals and the level of interest credited to contract balances.

Fair values for insurance reserves are not required to be disclosed. However, the estimated fair values of all insurance reserves and investment contracts are taken into consideration in the Company's overall management of interest rate risk.

D. Not applicable.

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:

3.1 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [ ] No [X]

3.2 If the response to 3.1 is yes, provide a brief description of those changes.

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. 12/31/2012

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?
Ohio 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	$ 330,438	$ 336,803
14.24	Short-Term Investments	$ 0	$
14.25	Mortgage Loans on Real Estate	$ 0	$
14.26	All Other	$ 0	$ 19,924,836
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 330,438	$ 20,261,639
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. For the reporting entity's security lending program, state the amount of the following as of the current statement date:

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. $ 0

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 0

16.3 Total payable for securities lending reported on the liability page. $ 0

17. 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 [ ]

17.1 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

17.2 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)

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes [ ] No [X]

17.4 If yes, give full information relating thereto:

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

17.5 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

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

18.2 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	$ 244,024,072
	1.14 Total Mortgages in Good Standing	$ 244,024,072
	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)	$ 244,024,072
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	525,419	1,167,402			1,692,821	
2.	Alaska AK	N	8,367				8,367	
3.	Arizona AZ	L	2,720,238	533,714	565		3,254,517	
4.	Arkansas AR	L	714,943	270,684	277		985,904	
5.	California CA	L	9,549,587	4,186,916	7,974		13,744,477	
6.	Colorado CO	L	4,009,240	1,050,609	165		5,060,014	
7.	Connecticut CT	L	2,020,137	2,060,956	3,443		4,084,536	0
8.	Delaware DE	L	476,171	228,250	220		704,641	0
9.	District of Columbia DC	L	505,458	238,178			743,636	0
10.	Florida FL	L	4,960,594	2,378,240	3,177		7,342,011	0
11.	Georgia GA	L	952,395	301,839	353		1,254,587	0
12.	Hawaii HI	L	1,521,572	520,078	9,108		2,050,758	0
13.	Idaho ID	L	706,871	148,639	26		855,536	0
14.	Illinois IL	L	3,959,881	1,382,383	2,109		5,344,373	0
15.	Indiana IN	L	2,783,624	1,288,889	8,313		4,080,826	0
16.	Iowa IA	L	919,786	2,913,950	1,258		3,834,994	0
17.	Kansas KS	L	785,677	609,278	2,064		1,397,019	0
18.	Kentucky KY	L	678,771	497,305	500		1,176,576	0
19.	Louisiana LA	L	452,898	8,000	498		461,396	0
20.	Maine ME	L	114,186	6,016	149		120,351	0
21.	Maryland MD	L	3,837,656	1,373,188	628		5,211,472	0
22.	Massachusetts MA	L	2,292,771	407,244	5,586		2,705,601	107,570
23.	Michigan MI	L	3,039,542	553,960	5,199		3,598,701	0
24.	Minnesota MN	L	2,347,706	3,942,626	65		6,290,397	0
25.	Mississippi MS	L	214,100	614,562			828,662	0
26.	Missouri MO	L	3,975,651	346,251	89		4,321,991	0
27.	Montana MT	L	123,046	11,667			134,713	0
28.	Nebraska NE	L	1,280,998	2,005,904	1,515		3,288,417	0
29.	Nevada NV	L	402,247	12,790	59		415,096	0
30.	New Hampshire NH	L	421,664	1,476,179	2,790		1,900,633	0
31.	New Jersey NJ	L	5,644,511	532,868	5,660		6,183,039	0
32.	New Mexico NM	L	619,326	6,024			625,350	0
33.	New York NY	N	419,863	149,047	655		569,565	0
34.	North Carolina NC	L	2,387,710	938,158	1,113		3,326,981	0
35.	North Dakota ND	L	94,546	10,252			104,798	0
36.	Ohio OH	L	7,187,954	1,837,237	3,098		9,028,289	6,300,000
37.	Oklahoma OK	L	480,357	26,500			506,857	0
38.	Oregon OR	L	382,063	750,911	418		1,133,392	0
39.	Pennsylvania PA	L	6,370,072	4,079,236	7,432		10,456,740	0
40.	Rhode Island RI	L	191,434	173,949	647		366,030	0
41.	South Carolina SC	L	861,529	1,001,358	1,020		1,863,907	0
42.	South Dakota SD	L	150,181	554,410			704,591	0
43.	Tennessee TN	L	1,053,981	267,184	638		1,321,803	0
44.	Texas TX	L	8,894,659	2,283,292	1,504		11,179,455	0
45.	Utah UT	L	633,437	862,293	185		1,495,915	0
46.	Vermont VT	L	321,973	339,448			661,421	0
47.	Virginia VA	L	4,900,196	1,789,894	6,226		6,696,316	0
48.	Washington WA	L	2,866,318	1,768,855	1,283		4,636,456	0
49.	West Virginia WV	L	1,209,148	57,405	6,005		1,272,558	0
50.	Wisconsin WI	L	1,440,359	354,646	1,177		1,796,182	0
51.	Wyoming WY	L	143,202	40,000			183,202	0
52.	American Samoa AS	N	620				620	
53.	Guam GU	N	33,862				33,862	
54.	Puerto Rico PR	N	10,072				10,072	
55.	U.S. Virgin Islands VI	N					0	
56.	Northern Mariana Islands MP	N					0	
57.	Canada CAN	N	8,660				8,660	
58.	Aggregate Other Aliens OT	XXX	127,625	0	150	0	127,775	0
59.	Subtotal	(a) 49	102,734,854	48,358,664	93,341	0	151,186,859	6,407,570
90.	Reporting entity contributions for employee benefits plans	XXX					0	
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	11,597,301	6,661			11,603,962	
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX					0	
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX	362,448				362,448	
94.	Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95.	Totals (Direct Business)	XXX	114,694,603	48,365,325	93,341	0	163,153,269	6,407,570
96.	Plus Reinsurance Assumed	XXX					0	
97	Totals (All Business)	XXX	114,694,603	48,365,325	93,341	0	163,153,269	6,407,570
98.	Less Reinsurance Ceded	XXX	11,383,407	250,577	93,341		11,727,325	
99.	Totals (All Business) less Reinsurance Ceded	XXX	103,311,196	48,114,748	0	0	151,425,944	6,407,570
	DETAILS OF WRITE-INS							
58001.	Alien	XXX	127,625		150		127,775	
58002.		XXX						
58003.		XXX						
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	127,625	0	150	0	127,775	0
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX	0	0	0	0	0	0
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX	0	0	0	0	0	0

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

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

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
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 - 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 - WESTERN & SOUTHERN INVESTMENT HOLDINGS, LLC, OH (NON-INSURER)		06-1804434
SUBSIDIARY - EAGLE REALTY GROUP, LLC, OH (NON-INSURER)		31-1018957
SUBSIDIARY - FORT WASHINGTON INVESTMENT ADVISORS, OH (NON-INSURER)		31-1301863

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0836	Western-Southern Group	00000	31-1732405				Western-Southern Mutual Holding Company	OH	UDP	Western-Southern Mutual Holding Company	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1732404				Western & Southern Financial Group, Inc	OH	NIA	Western-Southern Mutual Holding Company	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	65242	35-0457540				Lafayette Life Insurance Company	OH		Western-Southern Mutual Holding Company	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	35-2123483				LLIA Inc	OH	DS	Lafayette Life Insurance Company	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	70483	31-0487145				The Western and Southern Life Ins Co	OH	IA	Western & Southern Financial Group, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	10.140	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-0571051				Fort Washington Active Fixed Fund	OH	NIA	The Western and Southern Life Ins Co	Ownership	78.200	WS Mutual Holding Co	
0836	Western-Southern Group	00000	98-1027109				Decheng Capital China Life Sciences Fund I	OH	NIA	The Western and Southern Life Ins Co	Ownership	15.020	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	
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	

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	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	46-1553387				Overland Apartments Investor Holdings, LLC	KS	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	
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	31-1779165				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	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	

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	27-1024113				North Braeswood Meritage Holdings LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	03-0464760				Centerline Corporate Partners XXI LP	NY	NIA	Western-Southern Life Assurance Co	Ownership	17.320	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-0317564				Centerline Corporate Partners XXV LP	NY	NIA	Western-Southern Life Assurance Co	Ownership	11.380	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-0846576				W&S Brokerage Services, Inc	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1328371				IFS Financial Services, Inc	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	
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	
0836	Western-Southern Group	00000	45-4328839				R4 Housing Partners LP	NY	IA	Integrity Life Insurance Co	Ownership	15.150	WS Mutual Holding Co	
	Ownership									Western-Southern Group	00000			
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	
0836	Western-Southern Group	00000	45-4328839				R4 Housing Partners LP	NY	IA	Integrity Life Insurance Co	Ownership	15.150	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 3 4 9 0 0 0 0 1

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

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

5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447] — 6 5 2 4 2 2 0 1 3 4 4 7 0 0 0 0 1

6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448] — 6 5 2 4 2 2 0 1 3 4 4 8 0 0 0 0 1

OVERFLOW PAGE FOR WRITE-INS

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	726,219
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		0
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	248,263,510	230,877,630
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		36,200,000
	2.2 Additional investment made after acquisition		0
3.	Capitalized deferred interest and other		0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease)		0
6.	Total gain (loss) on disposals		0
7.	Deduct amounts received on disposals	4,239,438	18,814,120
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)	244,024,072	248,263,510
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	244,024,072	248,263,510
14.	Deduct total nonadmitted amounts		0
15.	Statement value at end of current period (Line 13 minus Line 14)	244,024,072	248,263,510

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	22,340,009	22,369,030
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	20,000,000	
	2.2 Additional investment made after acquisition		
3.	Capitalized deferred interest and other		0
4.	Accrual of discount	1,643	7,207
5.	Unrealized valuation increase (decrease)	(75,164)	0
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals		
8.	Deduct amortization of premium and depreciation	10,123	36,228
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)	42,256,365	22,340,009
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	42,256,365	22,340,009

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	2,570,967,195	2,305,503,947
2.	Cost of bonds and stocks acquired	147,765,850	605,298,826
3.	Accrual of discount	953,131	5,532,138
4.	Unrealized valuation increase (decrease)	6,475,337	4,036,887
5.	Total gain (loss) on disposals	444,735	3,056,942
6.	Deduct consideration for bonds and stocks disposed of	65,704,797	347,647,445
7.	Deduct amortization of premium	1,413,808	4,286,156
8.	Total foreign exchange change in book/adjusted carrying value		0
9.	Deduct current year's other than temporary impairment recognized		527,944
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	2,659,487,643	2,570,967,195
11.	Deduct total nonadmitted amounts	336,803	330,438
12.	Statement value at end of current period (Line 10 minus Line 11)	2,659,150,840	2,570,636,757

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)	1,669,881,074	202,148,426	184,783,515	4,675,943	1,691,921,928			1,669,881,074
2.	Class 2 (a)	804,543,736	233,171,638	188,236,642	(12,083,679)	837,395,053			804,543,736
3.	Class 3 (a)	48,230,770	2,156,685	3,207,880	6,749,620	53,929,195			48,230,770
4.	Class 4 (a)	28,003,069	4,174,064	3,288,818	(169,033)	28,719,282			28,003,069
5.	Class 5 (a)	4,803,879		540,342	365,839	4,629,376			4,803,879
6.	Class 6 (a)	719,779		80,182	126,199	765,796			719,779
7.	Total Bonds	2,556,182,307	441,650,813	380,137,379	(335,111)	2,617,360,630	0	0	2,556,182,307
	PREFERRED STOCK								
8.	Class 1	0				0			
9.	Class 2	0				0			
10.	Class 3	0				0			
11.	Class 4	0				0			
12.	Class 5	0				0			
13.	Class 6	0				0			
14.	Total Preferred Stock	0	0	0	0	0	0	0	0
15.	Total Bonds and Preferred Stock	2,556,182,307	441,650,813	380,137,379	(335,111)	2,617,360,630	0	0	2,556,182,307

(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 $ 6,510,448 ; 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	6,510,448	XXX	6,514,938	923	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	27,483,762	39,473,383
2. Cost of short-term investments acquired	110,617,641	570,212,729
3. Accrual of discount		0
4. Unrealized valuation increase (decrease)		0
5. Total gain (loss) on disposals	(257)	0
6. Deduct consideration received on disposals	131,579,739	582,201,093
7. Deduct amortization of premium	10,956	1,257
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)	6,510,451	27,483,762
11. Deduct total nonadmitted amounts		0
12. Statement value at end of current period (Line 10 minus Line 11)	6,510,451	27,483,762

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)	10,759,028
2.	Cost Paid/(Consideration Received) on additions	2,371,454
3.	Unrealized Valuation increase/(decrease)	5,044,478
4.	Total gain (loss) on termination recognized	1,538,870
5.	Considerations received/(paid) on terminations	4,019,560
6.	Amortization	
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
8.	Total foreign exchange change in Book/Adjusted Carrying Value	
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	15,694,270
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	15,694,270

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)			
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)			
3.1	Add:			
	Change in variation margin on open contracts - Highly Effective Hedges			
	3.11 Section 1, Column 15, current year to date minus			
	3.12 Section 1, Column 15, prior year			
	Change in variation margin on open contracts - All Other			
	3.13 Section 1, Column 18, current year to date minus			
	3.14 Section 1, Column 18, prior year			
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 19, current year to date minus			
	3.24 Section 1, Column 19, prior year			
3.3	Subtotal (Line 3.1 minus Line 3.2)			
4.1	Cumulative 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 Total gain (loss) recognized for terminations in prior year			
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year			
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)			
7.	Deduct total nonadmitted amounts			
8.	Statement value at end of current period (Line 6 minus Line 7)			

NONE

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

NONE

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

NONE

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	15,694,275	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	0	
3.	Total (Line 1 plus Line 2)		15,694,275
4.	Part D, Section 1, Column 5	59,779,550	
5.	Part D, Section 1, Column 6	(44,085,275)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	15,694,275	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		15,694,275
10.	Part D, Section 1, Column 8	59,779,550	
11.	Part D, Section 1, Column 9	(44,085,275)	
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 20		
15.	Part D, Section 1, 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	0
2.	Cost of cash equivalents acquired	183,297,322	1,108,598,594
3.	Accrual of discount		0
4.	Unrealized valuation increase (decrease)		0
5.	Total gain (loss) on disposals	955	9,388
6.	Deduct consideration received on disposals	183,298,277	1,108,607,982
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)	0	0
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	0	0

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

NONE

Schedule A - Part 3 - Real Estate Disposed

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
		NONE						
3399999 - Totals								

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-0208	Chattanooga	TN		01/28/2003	01/18/2013	578,350	0	0	0	0	0	0	568,194	568,194	0	0	0
0199999. Mortgages closed by repayment						578,350	0	0	0	0	0	0	568,194	568,194	0	0	0
LL-0201	Ft. Wayne	IN		08/30/2002		1,503,389	0	0	0	0	0	0	0	41,765	0	0	0
LL-0202	Ft. Wayne	IN		07/17/2002		2,140,679	0	0	0	0	0	0	0	96,735	0	0	0
LL-0204	Cumberland	IN		03/06/2003		504,002	0	0	0	0	0	0	0	8,632	0	0	0
LL-0205	Indianapolis	IN		11/12/2002		667,737	0	0	0	0	0	0	0	11,641	0	0	0
LL-0206	Grandville	MI		11/26/2002		722,592	0	0	0	0	0	0	0	12,428	0	0	0
LL-0207	Castle Rock	CO		03/07/2003		1,800,810	0	0	0	0	0	0	0	17,439	0	0	0
LL-0208	Chattanooga	TN		01/28/2003		578,350	0	0	0	0	0	0	0	10,156	0	0	0
LL-0301	Ft. Wayne	IN		10/14/2003		2,095,311	0	0	0	0	0	0	0	41,942	0	0	0
LL-0302	West Lafayette	IN		06/18/2003		1,621,687	0	0	0	0	0	0	0	15,862	0	0	0
LL-0303	Winter Park	FL		06/30/2003		1,614,499	0	0	0	0	0	0	0	15,419	0	0	0
LL-0305	Anderson	IN		08/14/2003		1,507,180	0	0	0	0	0	0	0	55,779	0	0	0
LL-0306	Lakewood	CO		06/20/2003		2,439,953	0	0	0	0	0	0	0	23,346	0	0	0
LL-0310	Moreno Valley	CA		12/04/2003		2,108,666	0	0	0	0	0	0	0	33,009	0	0	0
LL-0311	Indianapolis	IN		12/29/2003		575,176	0	0	0	0	0	0	0	3,148	0	0	0
LL-0312	Temecula	CA		02/05/2004		710,022	0	0	0	0	0	0	0	10,889	0	0	0
LL-0402	Albuquerque	NM		11/03/2004		801,996	0	0	0	0	0	0	0	11,696	0	0	0
LL-0403	Castle Rock	CO		07/26/2004		1,626,739	0	0	0	0	0	0	0	14,328	0	0	0
LL-0404	Plainfield	IN		07/14/2004		935,117	0	0	0	0	0	0	0	14,222	0	0	0
LL-0407	Columbus	OH		06/30/2004		446,926	0	0	0	0	0	0	0	13,718	0	0	0
LL-0411	West Lafayette	IN		02/22/2005		3,470,232	0	0	0	0	0	0	0	50,024	0	0	0
LL-0412	Chicago	IL		12/27/2004		1,820,242	0	0	0	0	0	0	0	15,782	0	0	0
LL-0413	Castle Rock	CO		09/29/2005		1,084,675	0	0	0	0	0	0	0	8,572	0	0	0
LL-0501	Wilmington	OH		05/12/2005		607,077	0	0	0	0	0	0	0	37,932	0	0	0
LL-0503	West Chester	OH		04/12/2005		931,859	0	0	0	0	0	0	0	13,004	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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13		Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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		Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
LL-0505	Longmont	CO		06/29/2005		891,905	0	0	0	0	0	0	0	18,710	0	0	0
LL-0506	Colorado Springs	CO		06/29/2005		2,814,990	0	0	0	0	0	0	0	23,343	0	0	0
LL-0507	Long Beach	CA		08/31/2005		1,610,247	0	0	0	0	0	0	0	41,798	0	0	0
LL-0508	Castle Rock	CO		12/01/2005		2,254,685	0	0	0	0	0	0	0	17,683	0	0	0
LL-0509	Round Rock	TX		11/09/2005		1,063,778	0	0	0	0	0	0	0	11,406	0	0	0
LL-0510	Round Rock	TX		10/11/2005		377,951	0	0	0	0	0	0	0	9,556	0	0	0
LL-0511	Tampa	FL		08/03/2005		2,587,721	0	0	0	0	0	0	0	21,210	0	0	0
LL-0513	Springfield	OH		12/06/2005		1,851,459	0	0	0	0	0	0	0	17,595	0	0	0
LL-0514	Huntsville	AL		11/15/2005		594,504	0	0	0	0	0	0	0	4,642	0	0	0
LL-0515	St. Paul	MN		07/17/2006		1,570,974	0	0	0	0	0	0	0	34,835	0	0	0
LL-0516	Louisville	KY		01/03/2006		837,047	0	0	0	0	0	0	0	20,452	0	0	0
LL-0517	Nashville	TN		06/26/2006		645,236	0	0	0	0	0	0	0	6,105	0	0	0
LL-0518	Draper	UT		10/24/2006		2,796,168	0	0	0	0	0	0	0	19,775	0	0	0
LL-0519	Arvada	CO		03/15/2006		927,685	0	0	0	0	0	0	0	11,368	0	0	0
LL-0603	South Bend	IN		05/31/2006		2,299,005	0	0	0	0	0	0	0	28,041	0	0	0
LL-0604	Indianapolis	IN		05/18/2006		2,687,613	0	0	0	0	0	0	0	39,393	0	0	0
LL-0607	Centennial	CO		09/27/2006		1,100,745	0	0	0	0	0	0	0	7,524	0	0	0
LL-0608	Sun City	FL		09/22/2006		696,183	0	0	0	0	0	0	0	6,351	0	0	0
LL-0609	Dallas	TX		12/28/2006		1,786,451	0	0	0	0	0	0	0	10,852	0	0	0
LL-0610	Greenfield	IN		10/12/2006		1,667,926	0	0	0	0	0	0	0	18,458	0	0	0
LL-0611	Lima East	OH		02/28/2007		1,118,857	0	0	0	0	0	0	0	34,335	0	0	0
LL-0613	Middletown	OH		12/06/2006		681,386	0	0	0	0	0	0	0	13,816	0	0	0
LL-0614	Lafayette	IN		10/06/2006		572,532	0	0	0	0	0	0	0	3,884	0	0	0
LL-0616	Powell	OH		12/07/2006		901,555	0	0	0	0	0	0	0	10,096	0	0	0
LL-0617	Harrisburg	PA		12/08/2006		1,244,750	0	0	0	0	0	0	0	14,086	0	0	0
LL-0618	Golden	CO		02/14/2007		1,860,183	0	0	0	0	0	0	0	12,522	0	0	0
LL-0619	Brownsburg	IN		01/18/2007		985,444	0	0	0	0	0	0	0	11,016	0	0	0
LL-0701	Carmel	IN		04/11/2007		4,790,815	0	0	0	0	0	0	0	22,920	0	0	0
LL-0702	Vandalia	OH		05/01/2007		1,507,976	0	0	0	0	0	0	0	29,554	0	0	0
LL-0703	Colorado Springs	CO		09/27/2007		1,137,549	0	0	0	0	0	0	0	10,131	0	0	0
LL-0704	Indianapolis	IN		08/02/2007		2,499,575	0	0	0	0	0	0	0	16,612	0	0	0
LL-0705	Carmel	IN		05/30/2007		623,445	0	0	0	0	0	0	0	6,802	0	0	0
LL-0706	Champaign	IL		07/10/2007		3,202,864	0	0	0	0	0	0	0	19,247	0	0	0
LL-0707	Indianapolis	IN		08/21/2007		973,951	0	0	0	0	0	0	0	6,201	0	0	0
LL-0708	Roseville	MI		08/13/2007		574,684	0	0	0	0	0	0	0	16,909	0	0	0
LL-0709	Indianapolis	IN		08/01/2007		508,849	0	0	0	0	0	0	0	5,128	0	0	0
LL-0710	Concord	NC		03/12/2008		2,591,873	0	0	0	0	0	0	0	44,341	0	0	0
LL-0712	Houston	TX		11/29/2007		1,338,361	0	0	0	0	0	0	0	24,192	0	0	0
LL-0713	Bloomington	IN		02/07/2008		6,011,731	0	0	0	0	0	0	0	39,719	0	0	0
LL-0714	Vandalia	OH		02/14/2008		1,630,885	0	0	0	0	0	0	0	28,715	0	0	0
LL-0715	Colfax	NC		06/19/2008		2,938,757	0	0	0	0	0	0	0	49,602	0	0	0
LL-0801	Aurora	CO		08/15/2008		3,670,909	0	0	0	0	0	0	0	22,146	0	0	0
LL-0802	Indianapolis	IN		05/20/2008		1,104,324	0	0	0	0	0	0	0	6,955	0	0	0
LL-0804	Indianapolis	IN		04/23/2008		2,212,741	0	0	0	0	0	0	0	31,860	0	0	0
LL-0805	Nicholasville	KY		06/25/2008		857,242	0	0	0	0	0	0	0	5,296	0	0	0
LL-0806	Kissimmee	FL		05/23/2008		1,794,206	0	0	0	0	0	0	0	14,253	0	0	0
LL-0807	Springfield	IL		11/25/2008		3,715,925	0	0	0	0	0	0	0	20,403	0	0	0
LL-0808	Plainfield	IN		08/18/2008		1,069,133	0	0	0	0	0	0	0	52,259	0	0	0
LL-0809	Indianapolis	IN		08/11/2008		2,270,073	0	0	0	0	0	0	0	17,133	0	0	0
LL-0810	Centennial	CO		12/05/2008		1,860,373	0	0	0	0	0	0	0	10,204	0	0	0
LL-0811	San Antonio	TX		10/10/2008		1,204,068	0	0	0	0	0	0	0	21,076	0	0	0
LL-0812	Gastonia	NC		11/17/2008		444,560	0	0	0	0	0	0	0	3,970	0	0	0
LL-0813	Simpsonville	SC		01/22/2009		1,080,657	0	0	0	0	0	0	0	16,367	0	0	0
LL-0901	Charleston	SC		11/19/2009		2,348,886	0	0	0	0	0	0	0	14,181	0	0	0
LL-0902	Beckley	WV		03/08/2010		1,048,500	0	0	0	0	0	0	0	8,288	0	0	0
LL-0903	Simpsonville	SC		11/25/2009		3,574,755	0	0	0	0	0	0	0	21,069	0	0	0
LL-0904	Indianapolis	IN		11/10/2009		1,926,888	0	0	0	0	0	0	0	39,269	0	0	0
LL-0905	Memphis	TN		07/29/2009		1,700,933	0	0	0	0	0	0	0	23,426	0	0	0
LL-0906	Conroe	TX		08/28/2009		1,375,696	0	0	0	0	0	0	0	10,609	0	0	0
LL-0907	Orlando	FL		09/03/2009		649,921	0	0	0	0	0	0	0	7,522	0	0	0
LL-0908	Houston	TX		10/01/2009		3,080,358	0	0	0	0	0	0	0	19,948	0	0	0
LL-0909	Leesburg	FL		12/10/2009		1,144,661	0	0	0	0	0	0	0	12,504	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-0910	Minneola	FL		12/10/2009		1,077,328	0	0	0	0	0	0	0	11,768	0	0	0
LL-0911	Beavercreek	OH		02/01/2010		1,856,081	0	0	0	0	0	0	0	14,119	0	0	0
LL-0912	Beavercreek	OH		02/01/2010		2,057,675	0	0	0	0	0	0	0	23,816	0	0	0
LL-0913	Simpsonville	SC		12/28/2010		3,151,554	0	0	0	0	0	0	0	13,839	0	0	0
LL-1002	Ashland	KY		06/30/2010		1,481,377	0	0	0	0	0	0	0	19,030	0	0	0
LL-1003	Independence	MO		08/12/2010		4,567,621	0	0	0	0	0	0	0	59,094	0	0	0
LL-1004	Lansing	MI		06/08/2010		3,352,007	0	0	0	0	0	0	0	24,693	0	0	0
LL-1005	Keizer	OR		07/30/2010		1,612,970	0	0	0	0	0	0	0	10,620	0	0	0
LL-1006	Oklahoma City	OK		11/09/2010		1,989,071	0	0	0	0	0	0	0	24,927	0	0	0
LL-1007	Waxahachie	TX		02/14/2011		4,615,296	0	0	0	0	0	0	0	16,582	0	0	0
LL-1009	Arlington	TX		02/09/2011		2,837,980	0	0	0	0	0	0	0	14,762	0	0	0
LL-1010	Norton Shores	MI		04/14/2011		1,950,496	0	0	0	0	0	0	0	47,179	0	0	0
LL-1101	Miamisburg	OH		04/05/2011		3,210,483	0	0	0	0	0	0	0	39,865	0	0	0
LL-1102	Evendale	OH		03/29/2011		1,143,993	0	0	0	0	0	0	0	8,872	0	0	0
LL-1103	McDonough	GA		11/10/2011		2,329,608	0	0	0	0	0	0	0	8,464	0	0	0
LL-1104	Cooper City	FL		12/02/2011		5,491,067	0	0	0	0	0	0	0	18,733	0	0	0
LL-1105	Norton Shores	MI		12/23/2011		1,094,700	0	0	0	0	0	0	0	27,266	0	0	0
LL-1201	Glenview	IL		01/10/2012		8,932,067	0	0	0	0	0	0	0	47,190	0	0	0
LL-1202	Lansing	MI		04/19/2012		4,962,638	0	0	0	0	0	0	0	103,861	0	0	0
LL-1203	Houston	TX		07/30/2012		2,674,010	0	0	0	0	0	0	0	19,787	0	0	0
LL-1204	League City	TX		07/30/2012		2,872,085	0	0	0	0	0	0	0	21,252	0	0	0
LL-1205	Grass Valley	CA		08/10/2012		6,530,823	0	0	0	0	0	0	0	52,551	0	0	0
LL-1206	Orlando	FL		09/27/2012		9,654,314	0	0	0	0	0	0	0	69,288	0	0	0
LL-7982	Smyrna	GA		10/25/1990		276,826	0	0	0	0	0	0	0	22,079	0	0	0
LL-8059	Port Saint Lucie	FL		05/25/1994		212,150	0	0	0	0	0	0	0	33,620	0	0	0
LL-8068	Lexington	MN		09/30/1994		248,304	0	0	0	0	0	0	0	31,569	0	0	0
LL-8069	Thornton	CO		10/25/1994		269,493	0	0	0	0	0	0	0	32,651	0	0	0
LL-8075	Pineville	NC		03/15/1995		641,258	0	0	0	0	0	0	0	64,697	0	0	0
LL-8081	San Antonio	TX		08/16/1995		384,725	0	0	0	0	0	0	0	31,717	0	0	0
LL-8085	Port Orange	FL		09/03/1996		920,712	0	0	0	0	0	0	0	52,946	0	0	0
LL-8095	Geneva	IL		07/12/1996		302,458	0	0	0	0	0	0	0	18,413	0	0	0
LL-8098	Conway	SC		06/29/1997		1,292,434	0	0	0	0	0	0	0	58,479	0	0	0
LL-8100	El Paso	TX		07/25/1996		570,941	0	0	0	0	0	0	0	33,700	0	0	0
LL-8104	Gray	ME		02/28/1997		360,622	0	0	0	0	0	0	0	18,000	0	0	0
LL-8110	Lehigh Acres	FL		07/16/1998		1,503,298	0	0	0	0	0	0	0	35,446	0	0	0
LL-8111	Duncanville	TX		10/22/1997		692,725	0	0	0	0	0	0	0	28,700	0	0	0
LL-8112	Missouri City	TX		06/09/1997		489,787	0	0	0	0	0	0	0	29,688	0	0	0
LL-8113	Omaha	NE		08/28/1997		714,243	0	0	0	0	0	0	0	30,861	0	0	0
LL-8115	Pawleys Island	SC		11/24/1997		676,780	0	0	0	0	0	0	0	27,468	0	0	0
LL-8116	Ft. Wayne	IN		05/28/1998		1,213,007	0	0	0	0	0	0	0	44,618	0	0	0
LL-8117	Toledo	OH		02/11/1998		1,413,929	0	0	0	0	0	0	0	25,620	0	0	0
LL-8119	Van Wert	OH		10/21/1997		347,281	0	0	0	0	0	0	0	16,655	0	0	0
LL-8123	Selma	CA		12/30/1997		1,118,405	0	0	0	0	0	0	0	53,635	0	0	0
LL-8125	Red Oak	TX		12/19/1997		548,289	0	0	0	0	0	0	0	25,310	0	0	0
LL-8129	Powder Springs	GA		01/30/1998		434,436	0	0	0	0	0	0	0	18,532	0	0	0
LL-8132	Williamstown	NJ		01/20/1999		314,940	0	0	0	0	0	0	0	12,643	0	0	0
LL-8135	Suwanee	GA		03/31/1998		701,745	0	0	0	0	0	0	0	30,171	0	0	0
LL-8136	Kingman	AZ		03/06/1998		280,201	0	0	0	0	0	0	0	36,146	0	0	0
LL-8138	Boulder	CO		05/21/1998		61,171	0	0	0	0	0	0	0	30,569	0	0	0
LL-8146	Oakland Park	FL		01/15/1999		993,368	0	0	0	0	0	0	0	40,139	0	0	0
LL-8147	Cartersville	GA		07/01/1999		180,116	0	0	0	0	0	0	0	21,596	0	0	0
LL-8149	Irvine	CA		06/21/1999		143,609	0	0	0	0	0	0	0	15,198	0	0	0
LL-8150	Newport Beach	CA		06/08/1999		1,394,966	0	0	0	0	0	0	0	41,564	0	0	0
LL-8151	Lakewood	CO		07/30/1999		384,782	0	0	0	0	0	0	0	7,639	0	0	0
LL-8154	Omaha	NE		08/10/1999		2,092,049	0	0	0	0	0	0	0	66,265	0	0	0
LL-8156	Greenwood	IN		09/29/1999		743,140	0	0	0	0	0	0	0	20,656	0	0	0
LL-8157	Torrance	CA		10/27/1999		258,783	0	0	0	0	0	0	0	31,454	0	0	0
LL-8158	Naples	ME		06/12/2000		462,249	0	0	0	0	0	0	0	11,037	0	0	0
LL-8161	Cotuit	MA		07/10/2001		348,138	0	0	0	0	0	0	0	6,970	0	0	0
LL-8163	San Diego	CA		01/17/2001		812,343	0	0	0	0	0	0	0	38,992	0	0	0
LL-8165	Taos	NM		12/18/2000		896,027	0	0	0	0	0	0	0	13,287	0	0	0
LL-8173	Albuquerque	NM		10/26/2001		4,360,271	0	0	0	0	0	0	0	29,857	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-8175	San Antonio	TX		12/12/2001		550,244	0	0	0	0	0	0	0	39,969	0	0	0
0299999. Mortgages with partial repayments						248,263,509	0	0	0	0	0	0	0	3,671,245	0	0	0
0599999 - Totals						248,841,859	0	0	0	0	0	0	568,194	4,239,439	0	0	0

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	EMERGING MARKETS LLC	CINCINNATI	OH	EMERGING MARKETS LLC	2	01/15/2013		20,000,000				20.020
1499999. Joint Venture Interests - Other Fixed Income - Affiliated								20,000,000	0	0	0	XXX
3999999. Total - Unaffiliated								0	0	0	0	XXX
4099999. Total - Affiliated								20,000,000	0	0	0	XXX
4199999 - Totals								20,000,000	0	0	0	XXX

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Quarter

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
4199999 - Totals																			

NONE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
36176F-Z5-0	G2 #765164 4.607% 10/20/61		03/01/2013	Interest Capitalization		46,607	46,607	0	1
36230U-YF-0	G2 4.684% 09/01/46		03/01/2013	Interest Capitalization		7,702	7,702	0	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		03/01/2013	Interest Capitalization		21,528	21,528	0	1
0599999. Subtotal - Bonds - U.S. Governments						75,837	75,837	0	XXX
219868-BS-4	CORP ANDINA DE FOMENTO 4.375% 06/15/22	F	01/31/2013	Various		16,489,330	15,000,000	67,083	1FE
465138-7M-1	STATE OF ISRAEL 3.150% 06/30/23	F	01/28/2013	GOLDMAN SACHS		18,895,120	19,000,000	0	1FE
1099999. Subtotal - Bonds - All Other Governments						35,384,450	34,000,000	67,083	XXX
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		03/01/2013	Interest Capitalization		23,622	23,622	0	1
31394F-ED-3	FNR 2005-74 NZ 6.000% 09/25/35		03/06/2013	R W PRESSPRICH & CO INC		708,876	491,209	819	1
38374T-VL-5	GNR 2009-38 Z 5.000% 05/16/39		03/01/2013	Interest Capitalization		54,785	54,785	0	1
38375B-SF-0	GNR 2012-H11 BA 2.000% 05/20/62		02/01/2013	Interest Capitalization		3,114	3,114	0	1
38376G-P3-8	GNR 2011-53 B 4.397% 05/16/51		02/06/2013	KGS-ALPHA CAPITAL MARKETS		3,345,586	3,000,000	3,664	1
38376G-WD-8	GNR 2010 122 1.419% 02/16/44		03/22/2013	BARCLAYS		1,999,989	0	32,469	1
60637B-CP-3	MISSOURI ST HSG DEV 2.650% 11/01/41		01/18/2013	GK BAUM		3,000,000	3,000,000	0	1FE
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 04/25/42		03/11/2013	RAYMOND JAMES		2,000,000	2,000,000	4,694	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						11,135,972	8,572,730	41,646	XXX
02406P-AM-2	AMERICAN AXLE 6.250% 03/15/21		02/14/2013	BANK of AMERICA SEC		200,000	200,000	0	4FE
03027W-AJ-1	AMERICAN TOWER TRUST I 3.070% 03/15/23		03/06/2013	BARCLAYS		10,000,000	10,000,000	0	1FE
038521-AL-4	ARAMARK CORP-CL B 5.750% 03/15/20		02/22/2013	GOLDMAN SACHS		400,000	400,000	0	4FE
06366X-TU-6	BMO CD FLOAT 0.481% 07/24/14		01/24/2013	BMO CAPITAL MARKETS CORP		1,500,000	1,500,000	20	1FE
06538E-MJ-3	BANK OF TOKYO CD FLOAT 0.881% 03/07/14		02/05/2013	MELLON CAPITAL MKT		401,744	400,000	607	1FE
06985P-AK-6	BASIC ENERGY SERVICES 7.750% 10/15/22		01/22/2013	Tax Free Exchange		35,000	35,000	723	4FE
1248EP-BA-0	CCO HLDGS LLC/CAP CORP 5.250% 03/15/21		02/28/2013	DEUTSCHE BANK		200,000	200,000	0	3FE
12625C-AA-1	COMM 2013-WWP A1 2.499% 03/10/31		03/25/2013	DEUTSCHE BANK		4,999,990	5,000,000	10,759	1FE
15672J-AA-1	CEQUEL COM & CAP 6.375% 09/15/20		01/07/2013	BANK of AMERICA SEC		220,495	209,000	2,776	4FE
18451Q-AK-4	CLEAR CHANNEL WORLDWIDE 6.500% 11/15/22		01/08/2013	BARCLAYS		44,835	42,000	394	4FE
228227-BD-5	CROWN CASTLE INTL 5.250% 01/15/23		03/05/2013	Tax Free Exchange		209,030	209,000	4,237	4FE
23311R-AD-8	DCP MIDSTREAM LLC 5.350% 03/15/20		02/21/2013	MORGAN STANLEY FIXED INC		1,101,780	1,000,000	23,926	2FE
23311R-AE-6	DCP MIDSTREAM LLC 4.750% 09/30/21		02/19/2013	JEFFERIES & CO		1,240,048	1,170,000	21,921	2FE
23311V-AD-9	DCP MIDSTREAM OPERATING 3.875% 03/15/23		03/11/2013	RBC/DAIN		2,961,540	3,000,000	0	2FE
247126-AH-8	DELPHI CORP 5.000% 02/15/23		02/11/2013	J P MORGAN SEC HI-YIELD		541,900	541,000	0	3FE
25389M-AD-1	DIGITALGLOBE INC 5.250% 02/01/21		01/25/2013	MORGAN STANLEY HI-YLD		111,031	110,000	0	4FE
257559-AH-7	DOMTAR CORP 4.400% 04/01/22		03/21/2013	Various		15,786,697	15,905,000	271,949	2FE
29444U-AL-0	EQUINIX INC 4.875% 04/01/20		02/28/2013	J P MORGAN SEC HI-YIELD		180,000	180,000	0	3FE
29444U-AM-8	EQUINIX INC 5.375% 04/01/23		02/28/2013	J P MORGAN SEC HI-YIELD		541,000	541,000	0	3FE
30227C-AA-5	EXTERRAN PARTNERS/EXLP 6.000% 04/01/21		03/28/2013	WELLS FARGO		138,553	140,000	16	4FE
35671D-AU-9	FREEPORT-MC C&G 3.550% 03/01/22		02/27/2013	Various		6,884,680	7,000,000	34,810	2FE
35671D-AX-3	FREEPORT-MC C&G 3.875% 03/15/23		02/28/2013	J P MORGAN SEC FIXED INC		3,997,640	4,000,000	0	2FE
35671D-BA-2	FREEPORT-MC C&G 5.450% 03/15/43		03/22/2013	Various		4,915,940	5,000,000	9,083	2FE
37185L-AB-8	GENESIS ENERGY 7.875% 12/15/18		01/01/2013	Tax Free Exchange		15,130	15,000	489	4FE
37185L-AD-4	GENESIS ENERGY 5.750% 02/15/21		02/05/2013	WELLS FARGO		83,000	83,000	0	4FE
374689-AD-9	GIBRALTAR INDUSTRIES INC 6.250% 02/01/21		01/18/2013	J P MORGAN SEC HI-YIELD		34,000	34,000	0	4FE
382550-BD-2	GOODYEAR TIRE & RUBBER 6.500% 03/01/21		02/20/2013	GOLDMAN SACHS		55,018	55,000	0	4FE
573334-AC-3	MARTIN MIDSTREAM PARTNER 7.250% 02/15/21		02/06/2013	Various		210,428	210,000	0	4FE
61761X-AG-3	MSC 2013-WLSR B 2.897% 01/11/32		02/14/2013	MORGAN STANLEY FIXED INC		2,049,985	2,000,000	4,185	1FE
636180-BL-4	NATIONAL FUEL GAS CO 3.750% 03/01/23		02/12/2013	J P MORGAN SEC FIXED INC		4,986,650	5,000,000	0	2FE
69403W-AB-3	PACIFIC BEACON LLC 0.513% 07/15/26		02/22/2013	RAYMOND JAMES		0	134,000	0	1AM
713448-CG-1	PEPSICO INC 2.750% 03/01/23		02/25/2013	J P MORGAN SEC FIXED INC		2,997,120	3,000,000	0	1FE
718546-AH-7	PHILLIPS 66 5.875% 05/01/42		01/29/2013	Tax Free Exchange		2,999,275	3,000,000	43,083	2FE
73179P-AJ-5	POLYONE CORP 5.250% 03/15/23		02/13/2013	BANK of AMERICA SEC		300,000	300,000	0	3FE
737446-AB-0	POST HOLDINGS INC 7.375% 02/15/22		02/07/2013	BANK of AMERICA SEC		188,210	170,000	6,046	4FE
737446-AB-0	POST HOLDINGS INC 7.375% 02/15/22		01/11/2013	Tax Free Exchange		85,828	85,000	2,542	4FE
74273@-AC-7	PRIT CORE REALTY PP 4.000% 02/14/25		02/07/2013	PRIVATE PLACEMENT		5,000,000	5,000,000	0	1Z
74977X-AA-9	RSI HOME PRODUCTS INC 6.875% 03/01/18		02/15/2013	Various		178,180	177,000	0	4FE
785592-AA-4	SABINE PASS LIQUEFACTION 5.625% 02/01/21		01/29/2013	MORGAN STANLEY HI-YLD		280,000	280,000	0	3FE
829259-AH-3	SINCLAIR TELEVISION 6.125% 10/01/22		02/07/2013	Various		114,248	107,000	2,160	4FE
829259-AK-6	SINCLAIR TELEVISION 5.375% 04/01/21		03/20/2013	CITIGROUP GLOBAL MKTS		36,000	36,000	0	4FE
82967N-AG-3	SIRIUS XM RADIO INC 5.250% 08/15/22		02/11/2013	Various		131,134	129,000	3,390	4FE
88033G-BX-7	TENET HEALTHCARE 4.500% 04/01/21		01/23/2013	BANK of AMERICA SEC		358,208	357,000	0	3FE
90270Y-BG-3	UBSBB 2013-C5 AAB 2.687% 03/10/46		02/15/2013	UBS PAINEWEBBER		5,149,981	5,000,000	10,078	1FE
911365-AY-0	NA UNITED RENTALS 5.750% 07/15/18		01/15/2013	Tax Free Exchange		27,000	27,000	776	3FE
911365-AZ-7	NA UNITED RENTALS 5.750% 07/15/18		01/11/2013	Tax Free Exchange		189,622	188,000	5,285	4FE

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)
911365-BA-1	NA UNITED RENTALS 7.375% 05/15/20		01/11/2013	Tax Free Exchange		133,427	130,000	1,491	4FE
91359P-AK-6	UNIVERSAL HOSPITAL SERV 7.625% 08/15/20		02/07/2013	BARCLAYS		5,319	5,000	196	4Z
92552V-AF-7	VIASAT INC 6.875% 06/15/20		01/11/2013	Tax Free Exchange		444,420	430,000	2,135	4FE
92928Q-AB-4	WEA FINANCE LLC 4.625% 05/10/21		02/27/2013	FTN FINANCIAL SECURITIES		2,228,520	2,000,000	29,292	1FE
94974B-FC-9	WELLS FARGO CO 3.500% 03/08/22		02/06/2013	BB&T CAPITAL MARKETS		1,043,090	1,000,000	14,875	1FE
443628-AB-8	HUDBAY MINERALS INC 9.500% 10/01/20	A	02/28/2013	Tax Free Exchange		227,000	227,000	9,884	4FE
26874R-AA-6	Eni SpA 4.150% 10/01/20	F	02/07/2013	BARCLAYS		3,570,792	3,400,000	50,699	1FE
67108E-AA-7	OZLMF 2013-3A A1 1.632% 01/22/25	F	01/23/2013	BANK of AMERICA SEC		1,998,000	2,000,000	0	1FE
761735-AD-1	REYNOLDS GROUP ISSUERS INC 6.875% 02/15/21	F	02/06/2013	Various		359,950	337,000	11,158	4FE
92857W-BC-3	VODAFONE GROUP PLC 2.950% 02/19/23	F	02/11/2013	HONG KONG SHANGHAI BK		995,370	1,000,000	0	1FE
97314X-AH-7	WIND ACQUISITION FIN SA 7.250% 02/15/18	F	01/09/2013	CREDIT SUISSE FIRST BOSTON		52,785	51,000	606	3FE
G1969#-AC-0	BALFOUR BEATTY PRIVATE PLACEMENT 4.530% 03/05/20	F	02/01/2013	PRIVATE PLACEMENT		5,000,000	5,000,000	0	2Z
Q1842#-AB-4	BROOKFIELD RAIL PP 4.030% 03/27/22	R	03/22/2013	PRIVATE PLACEMENT		1,000,000	1,000,000	0	2Z
Q1842#-AC-2	BROOKFIELD RAIL PP 4.230% 03/27/23	R	03/22/2013	PRIVATE PLACEMENT		2,000,000	2,000,000	0	2Z
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						101,139,593	100,749,000	579,591	XXX
8399997. Total - Bonds - Part 3						147,735,852	143,397,567	688,320	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						147,735,852	143,397,567	688,320	XXX
8999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	XXX
31337#-10-5	FHLB CINCINNATI		01/25/2013	PRIVATE PLACEMENT	300.000	30,000		0	A
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						30,000	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						30,000	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						30,000	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						30,000	XXX	0	XXX
9999999 - Totals						147,765,852	XXX	688,320	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36176F-Z5-0	G2 #765164 4.607% 10/20/61		03/11/2013	Paydown		15,666	15,666	16,933	16,414	0	(919)	0	(919)	0	15,666	0	0	0	199	10/20/2061	1
36179D-B6-6	GN # AC3661 2.640% 01/15/33		03/01/2013	Paydown		18,339	18,339	18,361	18,361	0	(23)	0	(23)	0	18,339	0	0	0	101	01/15/2033	1
36230U-YF-0	G2 4.684% 09/01/46		02/01/2013	Paydown		18,123	18,123	19,635	19,234	0	(1,179)	0	(1,179)	0	18,123	0	0	0	141	09/01/2046	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		02/01/2013	Paydown		10,327	10,327	10,572	10,441	0	(153)	0	(153)	0	10,327	0	0	0	77	11/20/2060	1
690353-UV-7	OPIC VRDN 0.160% 06/15/17		02/14/2013	MELLON CAPITAL MKT		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	1,723	06/15/2017	1
912828-TS-9	U S TREASURY 0.625% 09/30/17		01/22/2013	NOMURA SECURITIES INTERNATIONA		11,947,500	12,000,000	11,981,719	11,982,522	0	220	0	220	0	11,982,742	0	(35,242)	(35,242)	23,695	09/30/2017	1
0599999. Subtotal - Bonds - U.S. Governments						18,009,955	18,062,455	18,047,220	18,046,972	0	(2,054)	0	(2,054)	0	18,045,197	0	(35,242)	(35,242)	25,936	XXX	XXX
072887-TR-3	BAYONNE N J GENERAL OBLIGATION 5.050% 01/15/18		01/15/2013	Redemption 100.0000		150,000	150,000	147,750	149,064	0	936	0	936	0	150,000	0	0	0	3,788	01/15/2018	1FE
225164-AJ-1	CRAWFORDSVILLE IND REDEV COMMN DEVELOPMENT 4.640% 01/15/15		01/15/2013	Redemption 100.0000		185,000	185,000	185,000	185,000	0	0	0	0	0	185,000	0	0	0	4,292	01/15/2015	1FE
31283C-AH-9	FREDDIEMAC STRIP 290 SER 290 CL 200 2.000% 11/15/32		03/15/2013	Paydown		44,025	44,025	44,301	44,298	0	(273)	0	(273)	0	44,025	0	0	0	144	11/15/2032	1
3128HX-W7-6	FREDDIEMAC STRIP 270 SER 270 CL 300 3.000% 08/15/42		03/01/2013	Paydown		38,563	38,563	40,076	40,116	0	(1,553)	0	(1,553)	0	38,563	0	0	0	182	08/15/2042	1
31339N-NT-9	FREDDIE MAC - CMO SER 2432 CL PH 6.000% 03/15/32		03/01/2013	Paydown		106,307	106,307	99,032	103,400	0	2,907	0	2,907	0	106,307	0	0	0	1,004	03/15/2032	1
31339N-SQ-0	FREDDIE MAC - CMO SER 2425 CL MB 6.000% 03/15/22		03/01/2013	Paydown		153,785	153,785	147,826	151,585	0	2,200	0	2,200	0	153,785	0	0	0	1,297	03/15/2022	1
3133TK-FG-0	FHLMC SER 2140 CL ND 6.500% 04/15/29		03/01/2013	Paydown		210,691	210,691	195,482	205,845	0	4,846	0	4,846	0	210,691	0	0	0	1,969	04/15/2029	1
31359V-PK-3	FNMA 1999-6 PB 6.000% 03/25/19		03/01/2013	Paydown		36,035	36,035	35,208	35,678	0	357	0	357	0	36,035	0	0	0	382	03/25/2019	1
3136A7-DU-3	FNR 2012-68 AC 2.500% 02/25/39		03/01/2013	Paydown		17,571	17,571	17,873	17,844	0	(272)	0	(272)	0	17,571	0	0	0	74	02/25/2039	1
3137AN-MP-7	FHR K707 X1 1.559% 01/25/47		03/01/2013	Paydown		0	0	2,446	2,192	0	(2,192)	0	(2,192)	0	0	0	0	0	77	01/25/2047	1
3137AP-PA-2	FHLMC K018 1.464% 01/25/22		03/01/2013	Paydown		0	0	8,446	7,920	0	(7,920)	0	(7,920)	0	0	0	0	0	211	01/25/2022	1
3137AV-XP-7	FHMS K022 X1 1.309% 07/25/22		03/01/2013	Paydown		0	0	10,488	10,443	0	(10,443)	0	(10,443)	0	0	0	0	0	244	07/25/2022	1
3137AW-TR-6	FHR 4144 P 2.500% 12/15/42		03/01/2013	Paydown		34,391	34,391	35,160	35,158	0	(767)	0	(767)	0	34,391	0	0	0	152	12/15/2042	1
3138A8-SV-9	FNMA AH6831 4.500% 03/01/26		03/01/2013	Paydown		997,516	997,516	1,063,913	1,061,358	0	(63,842)	0	(63,842)	0	997,516	0	0	0	6,361	03/01/2026	1
3138EG-QR-8	FNMA POOL # AL0463 3.000% 07/01/26		03/01/2013	Paydown		786,211	786,211	786,794	786,709	0	(499)	0	(499)	0	786,211	0	0	0	3,468	07/01/2026	1
3138LT-MS-4	FNMA A03068 POOL # A03068 3.000% 06/01/42		03/01/2013	Paydown		586,895	586,895	601,178	600,929	0	(14,034)	0	(14,034)	0	586,895	0	0	0	2,097	06/01/2042	1
31392B-SV-9	FNMA - CMO SER 2002-5 CL B 5.500% 02/25/17		03/01/2013	Paydown		54,907	54,907	51,913	54,110	0	797	0	797	0	54,907	0	0	0	511	02/25/2017	1
31392C-3R-3	FNMA - CMO SER 2002-27 CL QE 6.000% 05/25/17		03/01/2013	Paydown		82,360	82,360	81,704	81,964	0	396	0	396	0	82,360	0	0	0	812	05/25/2017	1
31392C-JX-3	FNMA - CMO SER 2002-15 CL PG 6.000% 04/25/17		03/01/2013	Paydown		64,316	64,316	63,573	63,945	0	372	0	372	0	64,316	0	0	0	649	04/25/2017	1
31392C-KX-1	FNMA - CMO SER 2002-15 CL QG 6.000% 12/25/31		03/01/2013	Paydown		112,219	112,219	111,307	111,747	0	471	0	471	0	112,219	0	0	0	1,032	12/25/2031	1
31392E-EV-8	FNMA 2002-55 QE 5.500% 09/25/17		03/01/2013	Paydown		136,653	136,653	134,262	135,895	0	758	0	758	0	136,653	0	0	0	1,244	09/25/2017	1
31392H-B9-3	FNMA SER 2003-9 CL KM 5.000% 02/25/18		03/01/2013	Paydown		327,876	327,876	322,753	326,246	0	1,630	0	1,630	0	327,876	0	0	0	2,641	02/25/2018	1
31392H-WE-9	FNMA SER 2003-3 CL HJ 5.000% 02/25/18		03/01/2013	Paydown		275,607	275,607	271,086	274,190	0	1,417	0	1,417	0	275,607	0	0	0	2,129	02/25/2018	1
31392X-5H-7	FHR SER 2517 CL BQ 5.500% 10/15/32		03/01/2013	Paydown		317,106	317,106	311,161	314,096	0	3,010	0	3,010	0	317,106	0	0	0	2,556	10/15/2032	1
31393J-W7-9	FREDDIE MAC SER 2561 CL BD 5.000% 02/15/18		03/01/2013	Paydown		929,496	929,496	943,257	930,715	0	(1,219)	0	(1,219)	0	929,496	0	0	0	7,730	02/15/2018	1
31393K-YC-3	FREDDIE MAC SER 2574 CL HP 5.000% 02/15/18		03/01/2013	Paydown		263,808	263,808	269,950	264,611	0	(803)	0	(803)	0	263,808	0	0	0	2,182	02/15/2018	1
31393R-BS-8	FHR SER 2617 CL TK 4.500% 05/15/18		03/01/2013	Paydown		406,346	406,346	411,743	407,109	0	(762)	0	(762)	0	406,346	0	0	0	3,118	05/15/2018	1
31393R-LW-8	FHR SER 2633 CL PE 4.500% 06/15/18		03/01/2013	Paydown		372,457	372,457	376,326	372,771	0	(313)	0	(313)	0	372,457	0	0	0	2,785	06/15/2018	1
31394A-D8-6	FNMA SER 2004-69 CL JD 4.500% 06/25/18		03/01/2013	Paydown		422,735	422,735	412,233	421,149	0	1,586	0	1,586	0	422,735	0	0	0	3,114	06/25/2018	1
31394W-RK-6	FREDDIE MAC SER 2778 CL BR 5.000% 06/15/33		03/01/2013	Paydown		3,288,537	3,288,537	3,214,545	3,268,406	0	20,130	0	20,130	0	3,288,537	0	0	0	27,340	06/15/2033	1
31395F-TV-6	FREDDIE MAC SER 2857 CL VB 5.000% 08/15/21		02/01/2013	Paydown		376,428	376,428	368,899	375,579	0	849	0	849	0	376,428	0	0	0	2,127	08/15/2021	1
31395Q-TT-7	FNS 416 A300 3.000% 11/25/42		03/01/2013	Paydown		46,950	46,950	49,334	49,321	0	(2,371)	0	(2,371)	0	46,950	0	0	0	231	11/25/2042	1
31396E-HU-3	FREDDIE MAC SER 3063 CL LY 5.500% 11/15/25		03/01/2013	Paydown		541,843	541,843	533,546	538,070	0	3,773	0	3,773	0	541,843	0	0	0	5,381	11/15/2025	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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31396G-BL-4	FHR SER 3087 CL KX 5.500% 12/15/25		03/01/2013	Paydown		841,743	841,743	827,407	835,179	0	6,564	0	6,564	0	841,743	0	0	0	7,814	12/15/2025	1
31396G-LX-7	FHR SER 3091 CL CB 5.500% 01/15/26		03/01/2013	Paydown		446,974	446,974	440,270	443,851	0	3,124	0	3,124	0	446,974	0	0	0	4,213	01/15/2026	1
31396G-RY-9	FHR SER 3098 CL HV 5.500% 01/15/26		03/01/2013	Paydown		72,915	72,915	71,753	72,370	0	545	0	545	0	72,915	0	0	0	1,003	01/15/2026	1
31396H-FA-2	FREDDIE MAC 3107 MY 5.500% 02/15/26		03/01/2013	Paydown		384,554	384,554	380,708	382,507	0	2,047	0	2,047	0	384,554	0	0	0	3,015	02/15/2026	1
31397F-4U-3	FHR SER 3276 CL MB 6.000% 02/15/27		03/01/2013	Paydown		1,810,214	1,810,214	1,807,386	1,806,679	0	3,535	0	3,535	0	1,810,214	0	0	0	17,000	02/15/2027	1
31397H-YJ-1	FHR 3329 MB 6.000% 06/15/27		03/01/2013	Paydown		336,198	336,198	336,093	335,716	0	482	0	482	0	336,198	0	0	0	3,356	06/15/2027	1
31397Q-T2-4	FNR 2010-157 NA 3.500% 03/25/37		03/01/2013	Paydown		62,867	62,867	63,559	63,270	0	(403)	0	(403)	0	62,867	0	0	0	365	03/25/2037	1
31398G-BE-8	FNR 2009-102 DV 4.500% 03/25/28		03/01/2013	Paydown		169,256	169,256	171,531	169,356	0	(99)	0	(99)	0	169,256	0	0	0	1,704	03/25/2028	1
31418A-HJ-0	FNMA MA1132 POOL # MA1132 3.000% 07/01/42		03/01/2013	Paydown		324,670	324,670	333,535	333,377	0	(8,707)	0	(8,707)	0	324,670	0	0	0	1,460	07/01/2042	1
31418X-ZQ-4	FNMA # AD9750 3.500% 12/01/25		03/01/2013	Paydown		971,812	971,812	987,452	986,493	0	(14,681)	0	(14,681)	0	971,812	0	0	0	5,321	12/01/2025	1
38374E-G8-4	GNMA - CMO SER 2003-113 CL VB 4.500% 02/16/22		02/01/2013	Paydown		1,823,368	1,823,368	1,733,909	1,818,224	0	5,144	0	5,144	0	1,823,368	0	0	0	10,091	02/16/2022	1
38375B-SF-0	GNR 2012-H11 BA 2.000% 05/20/62		03/01/2013	Paydown		595	595	594	594	0	0	0	0	0	595	0	0	0	3	05/20/2062	1
38377T-VE-8	GNR 2011-21 PV 4.500% 08/20/26		03/01/2013	Paydown		24,523	24,523	25,577	25,354	0	(831)	0	(831)	0	24,523	0	0	0	184	08/20/2026	1
38378B-RJ-0	GNR 2012-35 B 3.713% 11/16/43		03/01/2013	Paydown		16,036	16,036	18,252	18,164	0	(2,127)	0	(2,127)	0	16,036	0	0	0	100	11/16/2043	1
60637B-CP-3	MISSOURI ST HSG DEV 2.650% 11/01/41		03/01/2013	Redemption 100.0000		20,000	20,000	20,000	0	0	0	0	0	0	20,000	0	0	0	46	11/01/2041	1FE
658207-NP-6	NORTH CAROLINA ST HSG FIN 2.263% 01/01/18		02/01/2013	Redemption 100.0000		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	181	01/01/2018	1FE
658207-NQ-4	NORTH CAROLINA ST HSG FIN 2.413% 07/01/18		02/01/2013	Redemption 100.0000		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	257	07/01/2018	1FE
67105Q-AA-3	OSL SANTA ROSA VDRN 0.170% 02/01/52		03/28/2013	STERN		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	869	02/01/2052	1FE
677555-ZQ-0	OH ECON DEV REV 6.000% 09/01/25		03/01/2013	Redemption 100.0000		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	450	09/01/2025	1FE
741701-YJ-9	PRINCE GEORGES CNTY MD GENERAL OBLIGATION 1.615% 12/15/25		03/15/2013	Redemption 100.0000		80,000	80,000	80,000	80,000	0	0	0	0	0	80,000	0	0	0	323	12/15/2025	1FE
763223-2V-5	RICHARDSON TEX GENERAL OBLIGATION 5.400% 02/15/20		02/15/2013	Redemption 100.0000		560,000	560,000	558,802	559,355	0	645	0	645	0	560,000	0	0	0	15,120	02/15/2020	1FE
88511Y-AD-4	THOMSON MCKINNON MTG ASSET TR SER 11 CL C 8.950% 09/01/18		03/01/2013	Paydown		1,568	1,568	1,455	1,547	0	21	0	21	0	1,568	0	0	0	24	09/01/2018	1
3199999. Subtotal - Bonds - U.S. Special Revenues						20,878,927	20,878,927	20,771,848	20,924,499	0	(65,569)	0	(65,569)	0	20,878,927	0	0	0	164,223	XXX	XXX
00111@-AA-2	AES Hawaii Inc 6.870% 06/30/22		03/31/2013	Redemption 100.0000		24,600	24,600	24,600	24,600	0	0	0	0	0	24,600	0	0	0	423	06/30/2022	4
00439T-AE-7	ACCURIDE CORP 9.500% 08/01/18		02/28/2013	LAZARD FRERES		57,970	59,000	59,353	59,211	0	(6)	0	(6)	0	59,205	0	(1,235)	(1,235)	3,098	08/01/2018	4FE
01877K-AB-9	ALLIANCE PIPELINE 6.996% 12/31/19		01/01/2013	Redemption 100.0000		195	195	214	206	0	(11)	0	(11)	0	195	0	0	0	0	12/31/2019	1FE
06985P-AJ-9	BASIC ENERGY SERVICES 7.750% 10/15/22		01/22/2013	Tax Free Exchange		35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	723	10/15/2022	4FE
12189P-AG-7	BURLINGTON NORTH SANTA FE 8.251% 01/15/21		01/15/2013	Redemption 100.0000		145,267	145,267	145,267	145,267	0	0	0	0	0	145,267	0	0	0	6,639	01/15/2021	1FE
12667F-JL-0	CWALT 2004-12CB 1A1 5.000% 07/25/19		03/01/2013	Paydown		135,215	135,215	136,229	135,777	0	(562)	0	(562)	0	135,215	0	0	0	1,130	07/25/2019	1FM
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		03/01/2013	Paydown		186,581	186,581	183,258	184,761	0	1,820	0	1,820	0	186,581	0	0	0	1,551	11/25/2035	3FM
15159*-AA-5	Center Plaza Associates (PROGRESS ENERGY) 8.800% 12/01/13		03/01/2013	Redemption 100.0000		8,462	8,462	8,462	8,462	0	0	0	0	0	8,462	0	0	0	124	12/01/2013	1
15671B-AA-9	CENVEO CORP 7.875% 12/01/13		01/22/2013	Call 100.0000		316,000	316,000	314,493	315,746	0	(2)	0	(2)	0	315,744	0	256	256	3,525	12/01/2013	5FE
17307G-L9-7	CMLTI 2005-9 22A3 6.000% 11/25/35		03/01/2013	Paydown		2	11,880	8,940	8,757	0	(8,755)	0	(8,755)	0	2	0	0	0	121	11/25/2035	4FM
18451Q-AG-3	CLEAR CHANNEL WORLDWIDE 7.625% 03/15/20		01/08/2013	BARCLAYS		13,260	13,000	13,000	13,000	0	0	0	0	0	13,000	0	260	260	319	03/15/2020	4FE
18451Q-AH-1	CLEAR CHANNEL WORLDWIDE 7.625% 03/15/20		01/08/2013	BARCLAYS		37,260	36,000	36,000	36,000	0	0	0	0	0	36,000	0	1,260	1,260	885	03/15/2020	4FE
19190A-AB-3	COFFEYVILLE RESOURCES 10.875% 04/01/17		02/22/2013	Call 100.0000		125,000	125,000	143,438	136,293	0	(632)	0	(632)	0	135,662	0	(10,662)	(10,662)	16,893	04/01/2017	4FE
217203-AE-8	COPANO ENERGY LLC 7.125% 04/01/21		01/30/2013	SEAPORT GROUP LLC		420,206	365,000	365,000	365,000	0	0	0	0	0	365,000	0	55,206	55,206	8,885	04/01/2021	4FE
221470-AA-5	COSO GEOTHERMAL 7.000% 07/15/26		01/15/2013	Redemption 100.0000		80,182	80,182	54,869	35,126	19,459	25,598	0	45,057	0	80,182	0	0	0	2,806	07/15/2016	6FE
22237S-AC-1	COUNTRYPLACE MANUF HOUSING SER 2007-1 CL A3 5.593% 07/15/37		03/01/2013	Paydown		85,883	85,883	85,882	85,645	0	238	0	238	0	85,883	0	0	0	855	07/15/2037	4AM
228227-BC-7	CROWN CASTLE INTL 5.250% 01/15/23		03/05/2013	Tax Free Exchange		209,000	209,000	209,000	209,000	0	0	0	0	0	209,000	0	0	0	4,267	01/15/2023	4FE
247367-BH-7	DELTA AIRLINES INC 6.821% 08/10/22		02/10/2013	Redemption 100.0000		64,868	64,868	65,091	65,053	0	(185)	0	(185)	0	64,868	0	0	0	2,212	08/10/2022	3AM

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)
257867-AV-3	DONNELLEY RR 8.600% 08/15/16		03/14/2013	TENDER OFFER		2,275,000	2,000,000	1,971,960	1,982,926	0	899	0	899	0	1,983,825	0	291,175	291,175	99,856	08/15/2016	3FE
257867-AX-9	DONNELLEY RR 7.250% 05/15/18		03/14/2013	BANK of AMERICA SEC		5,225	5,000	5,000	5,000	0	0	0	0	0	5,000	0	225	225	120	05/15/2018	3FE
26779Y-AC-3	DYNACAST INT/FIN 9.250% 07/15/19		03/13/2013	C.L. KING & ASSOCIATES		75,960	70,000	71,502	71,398	0	(65)	0	(65)	0	71,333	0	4,627	4,627	4,371	07/15/2019	4FE
271790-AF-4	EAST COAST POWER LLC 7.536% 06/30/17		03/31/2013	Various		13,127	13,127	13,127	13,127	0	0	0	0	0	13,127	0	0	0	243	06/30/2017	2AM
271790-AF-4	EAST COAST POWER LLC 7.536% 06/30/17		03/31/2013	Various		88,690	88,690	89,100	91,303	0	(2,613)	0	(2,613)	0	88,690	0	0	0	1,660	06/30/2017	3AM
28932M-AA-3	ELM RD GENERATING STAT 5.209% 02/11/30		02/11/2013	Redemption 100.0000		41,612	41,612	41,612	41,612	0	0	0	0	0	41,612	0	0	0	1,084	02/11/2030	1FE
28932M-AG-0	ELM RD GENERATING STAT 4.673% 01/19/31		01/19/2013	Redemption 100.0000		42,351	42,351	42,351	42,351	0	0	0	0	0	42,351	0	0	0	990	01/19/2031	1FE
293791-AD-1	ENTERPRISE PRODUCTS 6.375% 02/01/13		02/01/2013	Various		1,000,000	1,000,000	1,006,560	999,951	0	49	0	49	0	1,000,000	0	0	0	31,875	02/01/2013	2FE
29382R-AD-9	ENTRAVISION COMM 8.750% 08/01/17		01/01/2013	Call 0.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	(6)	08/01/2017	4FE
29444U-AJ-5	EQUINIX INC 8.125% 03/01/18		03/04/2013	J P MORGAN SEC HI-YIELD		77,700	70,000	75,863	74,017	0	(205)	0	(205)	0	73,812	0	3,888	3,888	2,939	03/01/2018	3FE
30225X-AC-7	EXTERRAN HOLDINGS INC 7.250% 12/01/18		03/28/2013	WELLS FARGO		121,809	114,000	114,000	114,000	0	0	0	0	0	114,000	0	7,809	7,809	2,638	12/01/2018	3FE
302508-BA-3	FMR CORP 4.750% 03/01/13		03/01/2013	Maturity		2,000,000	2,000,000	1,999,660	1,999,741	0	259	0	259	0	2,000,000	0	0	0	47,500	03/01/2013	1FE
31331F-AQ-4	FEDERAL EXPRESS CORP 7.850% 01/30/15		01/30/2013	Redemption 100.0000		741,047	741,047	750,203	742,574	0	(1,527)	0	(1,527)	0	741,047	0	0	0	29,086	01/30/2015	3AM
31331F-AS-0	FEDERAL EXPRESS CORP 7.390% 01/30/13		01/30/2013	Redemption 100.0000		62,541	62,541	62,541	62,541	0	0	0	0	0	62,541	0	0	0	2,311	01/30/2013	2FE
337367-AE-6	FULBA 1998-C2 D 6.778% 11/18/35		02/01/2013	Paydown		132,655	132,655	140,801	132,490	0	166	0	166	0	132,655	0	0	0	961	11/18/2035	1FM
36185M-CK-6	GMACM SER 2005-J1 CL A13 5.500% 12/25/35		03/01/2013	Paydown		242,061	242,061	236,539	239,915	0	2,146	0	2,146	0	242,061	0	0	0	1,929	12/25/2035	2FM
36228F-2R-6	GSR MORTGAGE LOAN TRUST 2004-6F CL 3A4 6.500% 05/25/34		03/01/2013	Paydown		22,661	22,661	21,641	21,953	0	707	0	707	0	22,661	0	0	0	296	05/25/2034	1FM
36249K-AA-8	GSMS 2010-C1 A1 3.679% 08/10/43		03/01/2013	Paydown		31,463	31,463	32,406	32,064	0	(601)	0	(601)	0	31,463	0	0	0	199	08/10/2043	1FM
368907-AC-5	GENERAL AMERICAN TRANSP 7.500% 02/28/15		02/28/2013	Various		12,327	12,327	12,327	12,327	0	0	0	0	0	12,327	0	0	0	462	08/28/2014	2AM
368907-AC-5	GENERAL AMERICAN TRANSP 7.500% 02/28/15		02/28/2013	Redemption 100.0000		6,164	6,164	6,340	6,193	0	(30)	0	(30)	0	6,164	0	0	0	231	08/28/2014	3AM
37185L-AB-8	GENESIS ENERGY 7.875% 12/15/18		02/05/2013	WELLS FARGO		350,980	322,000	322,000	322,000	0	0	0	0	0	322,000	0	28,980	28,980	3,733	12/15/2018	4FE
37185L-AC-6	GENESIS ENERGY 7.875% 12/15/18		01/01/2013	Tax Free Exchange		15,130	15,000	15,150	15,127	0	3	0	3	0	15,130	0	0	0	489	12/15/2018	4FE
374689-AC-1	GIBRALTAR INDUSTRIES INC 8.000% 12/01/15		01/31/2013	TENDER OFFER		251,770	250,000	245,973	248,381	0	24	0	24	0	248,404	0	3,366	3,366	5,833	12/01/2015	4FE
45660N-MM-4	RESIDENTIAL ASSET SECURITIZATI SER 2003-A1 CL A4 5.750% 03/25/33		03/01/2013	Paydown		932,188	932,188	913,835	927,360	0	4,828	0	4,828	0	932,188	0	0	0	12,493	03/25/2033	1FM
466247-SE-4	JPMMT 2005-A5 1A2 3.027% 08/25/35		03/01/2013	Paydown		151,293	151,293	128,032	128,290	0	23,003	0	23,003	0	151,293	0	0	0	1,043	08/25/2035	1FM
46629P-AB-4	JPMCC 2006-LDP9 A2 5.134% 05/15/47		03/01/2013	Paydown		96,143	96,143	102,858	100,482	0	(4,339)	0	(4,339)	0	96,143	0	0	0	1,039	05/15/2047	1FM
485260-BH-5	KANSAS GAS & EL CO 5.647% 03/29/21		03/29/2013	Redemption 100.0000		1,641	1,641	1,641	1,641	0	0	0	0	0	1,641	0	0	0	46	03/29/2021	1FE
49228R-AE-3	KERN RIVER FUNDING CORP 4.893% 04/30/18		03/31/2013	Various		44,625	44,625	45,838	45,164	0	(539)	0	(539)	0	44,625	0	0	0	364	04/30/2018	1FE
531359-AA-5	LIBERTY TIRE RECYCLING 11.000% 10/01/16		01/30/2013	BANK of AMERICA SEC		129,200	136,000	134,543	134,931	0	27	0	27	0	134,958	0	(5,758)	(5,758)	5,111	10/01/2016	5FE
55313K-AD-3	MLCFC 2007-7 ASB 5.729% 06/12/50		03/01/2013	Paydown		246,259	246,259	256,495	252,661	0	(6,402)	0	(6,402)	0	246,259	0	0	0	2,509	06/12/2050	1FM
573334-AB-5	MARTIN MIDSTREAM PARTNER 8.875% 04/01/18		02/06/2013	WELLS FARGO		141,240	132,000	132,964	132,613	0	(13)	0	(13)	0	132,600	0	8,640	8,640	4,230	04/01/2018	4FE
57643M-HD-9	MASTR 2004-10 CL 4A4 5.500% 11/25/34		03/01/2013	Paydown		3,385	3,385	2,979	3,149	0	237	0	237	0	3,385	0	0	0	31	11/25/2034	1FM
636180-BE-0	NATIONAL FUEL GAS CO 5.250% 03/01/13		03/01/2013	Maturity		2,000,000	2,000,000	1,997,320	1,999,639	0	361	0	361	0	2,000,000	0	0	0	52,500	03/01/2013	2FE
67021B-AE-9	NII CAPITAL CORP 7.625% 04/01/21		01/04/2013	JEFFERIES & CO		26,209	33,000	23,760	23,762	0	0	0	0	0	23,762	0	2,447	2,447	681	04/01/2021	4FE
68210*-AC-7	OMEGA LEASING (US) LLC PRIVATE PLACEMENT 5.980% 07/12/16	E	01/12/2013	Redemption 100.0000		15,949	15,949	15,949	15,949	0	0	0	0	0	15,949	0	0	0	238	07/12/2016	1
718546-AF-1	PHILLIPS 66 5.875% 05/01/42		01/29/2013	Tax Free Exchange		2,999,275	3,000,000	2,999,160	2,999,310	0	(35)	0	(35)	0	2,999,275	0	0	0	43,083	05/01/2042	2FE
73019#-AB-8	PNC EQUIP FIN LLC UPRR2012-A SERIES B PP 3.000% 09/13/27		03/13/2013	Redemption 100.0000		34,755	34,755	34,755	34,755	0	0	0	0	0	34,755	0	0	0	521	09/13/2027	1
73179P-AH-9	POLYONE CORP 7.375% 09/15/20		02/13/2013	BANK of AMERICA SEC		77,175	70,000	70,000	70,000	0	0	0	0	0	70,000	0	7,175	7,175	2,208	09/15/2020	4FE
737446-AA-2	POST HOLDINGS INC 7.375% 02/15/22		01/11/2013	Tax Free Exchange		85,828	85,000	85,871	85,830	0	(2)	0	(2)	0	85,828	0	0	0	2,542	02/15/2022	4FE
7425A0-A5-9	PRINCIPAL LIFE GLOBAL 5.250% 01/15/13		01/15/2013	Maturity		1,000,000	1,000,000	1,012,220	1,000,014	0	(14)	0	(14)	0	1,000,000	0	0	0	26,250	01/15/2013	1FE
74432R-AA-1	PRUDENTIAL FINANCIALS INC 4.350% 05/12/15		03/12/2013	Redemption 100.0000		83,694	83,694	81,771	83,187	0	507	0	507	0	83,694	0	0	0	608	05/12/2015	1FE
747262-AA-1	QVC INC 7.500% 10/01/19		03/18/2013	TENDER OFFER		392,000	350,000	343,973	345,405	0	156	0	156	0	345,562	0	46,438	46,438	12,177	10/01/2019	2FE
79549A-YP-8	SBM7 SER 2003-1 CL A1 6.500% 09/25/33		03/01/2013	Paydown		38,291	38,291	37,526	37,705	0	587	0	587	0	38,291	0	0	0	410	09/25/2033	1FM
81760N-AN-9	SERVICEMASTER COMPANY 8.000% 02/15/20		02/05/2013	Various		71,870	68,000	68,805	68,738	0	(7)	0	(7)	0	68,730	0	3,140	3,140	2,558	02/15/2020	4FE
82567D-AF-1	SHURGARD STORAGE CENTERS 5.875% 03/15/13		02/15/2013	Various		2,500,000	2,500,000	2,647,600	2,503,486	0	(2,140)	0	(2,140)	0	2,501,346	0	(1,346)	(1,346)	72,831	03/15/2013	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
829259-AH-3	SINCLAIR TELEVISION 6.125% 10/01/22		03/20/2013	J P MORGAN SEC HI-YIELD		38,160	36,000	38,535	0	0	(35)	0	(35)	0	38,500	0	(340)	(340)	998	10/01/2022	4FE
844741-AR-9	SOUTHWEST AIR 7.220% 07/01/13		01/01/2013	Redemption 100.0000		47,743	47,743	48,397	47,747	0	(4)	0	(4)	0	47,743	0	0	0	1,724	07/01/2013	3AM
84474W-AA-8	SOUTHWEST AIRLINES CO 6.530% 07/02/19		01/02/2013	Redemption 100.0000		43,992	43,992	44,465	44,198	0	(207)	0	(207)	0	43,992	0	0	0	1,436	07/02/2019	3AM
87305N-AE-8	TTX CORP TTX 1st Sec Bk Utah 45-a Well 7.060% 01/02/19		01/03/2013	Call 100.0000		2,807	2,807	2,807	2,807	0	0	0	0	0	2,807	0	0	0	99	01/02/2019	1
87305N-AJ-7	TTX CORP TTX 1st Sec Bk Utah 45-A 7.060% 07/02/19		01/03/2013	Various		2,441	2,441	2,441	2,441	0	0	0	0	0	2,441	0	0	0	86	07/02/2019	1
87305N-AL-2	TTX CORP TTX 1st Sec Bk Utah 45-A Well 7.060% 01/02/19		01/03/2013	Call 100.0000		3,428	3,428	3,428	3,428	0	0	0	0	0	3,428	0	0	0	121	01/02/2019	1
87317@-AA-1	TXU RAILCAR 2005 5.350% 01/02/26		01/02/2013	Redemption 100.0000		39,639	39,639	39,639	39,639	0	0	0	0	0	39,639	0	0	0	1,060	01/02/2026	5AM
88031Q-AA-8	TENASKA VIRGINIA PARTNERS 6.119% 03/30/24		03/30/2013	Various		33,243	33,243	33,207	33,184	0	59	0	59	0	33,243	0	0	0	492	03/30/2024	2AM
88031R-AA-6	TENASKA ALABAMA II PART 6.125% 03/30/23		03/30/2013	Redemption 100.0000		6,340	6,340	6,173	6,223	0	117	0	117	0	6,340	0	0	0	97	03/30/2023	2AM
88031R-AA-6	TENASKA ALABAMA II PART 6.125% 03/30/23		03/30/2013	Redemption 100.0000		11,741	11,741	11,853	11,812	0	(72)	0	(72)	0	11,741	0	0	0	180	03/30/2023	3AM
89170N-AA-4	TOWER AUTO HLDGS 10.625% 09/01/17		02/13/2013	LAZARD FRERES		108,529	98,000	95,076	95,791	0	28	0	28	0	95,819	0	12,710	12,710	4,048	09/01/2017	4FE
901109-AB-4	TUTOR PERINI CORP 7.625% 11/01/18		03/05/2013	Various		105,293	100,000	102,671	101,998	0	(64)	0	(64)	0	101,933	0	3,359	3,359	2,328	11/01/2018	4FE
90321N-AA-0	UR FINANCING ESCROW CORP 5.750% 07/15/18		01/15/2013	Tax Free Exchange		27,000	27,000	27,000	27,000	0	0	0	0	0	27,000	0	0	0	1,553	07/15/2018	3FE
90321N-AB-8	UR FINANCING ESCROW CORP 7.375% 05/15/20		01/11/2013	Tax Free Exchange		133,427	130,000	133,900	133,444	0	(17)	0	(17)	0	133,427	0	0	0	1,491	05/15/2020	4FE
90321N-AC-6	UR FINANCING ESCROW CORP 7.625% 04/15/22		01/11/2013	Tax Free Exchange		191,483	188,000	191,820	191,493	0	(11)	0	(11)	0	191,483	0	0	0	3,424	04/15/2022	4FE
90333L-AE-2	US CONCRETE INC 9.500% 08/31/15		02/13/2013	GLEACHER & CO SEC INC		63,375	50,000	50,000	50,000	0	0	0	0	0	50,000	0	13,375	13,375	1,029	08/31/2015	5
91359P-AE-0	UNIVERSAL HOSPITAL SERV 3.902% 06/01/15		03/14/2013	Call 100.0000		5,000	5,000	4,878	4,956	0	3	0	3	0	4,960	0	40	40	56	06/01/2015	4FE
92552V-AG-5	VIASAT INC 6.875% 06/15/20		01/11/2013	Tax Free Exchange		444,420	430,000	445,050	444,492	0	(72)	0	(72)	0	444,420	0	0	0	2,135	06/15/2020	4FE
92966*-AA-7	WABASH VALLEY POWER ASSOC 5.080% 04/30/24		01/30/2013	Redemption 100.0000		16,771	16,771	16,923	16,899	0	(127)	0	(127)	0	16,771	0	0	0	213	04/30/2024	1
94978#-AH-0	WELLS FARGO BK NORTHWEST CVS Distribution 7.530% 01/10/24		03/10/2013	Redemption 100.0000		15,394	15,394	15,394	15,394	0	0	0	0	0	15,394	0	0	0	193	01/10/2024	2
94980D-AA-6	WFMBS 2003-M A1 4.680% 12/25/33		03/01/2013	Paydown		44,559	44,559	45,784	44,805	0	(247)	0	(247)	0	44,559	0	0	0	318	12/25/2033	1FM
443628-AA-0	HUDBAY MINERALS INC 9.500% 10/01/20	A	02/28/2013	Tax Free Exchange		227,000	227,000	227,000	227,000	0	0	0	0	0	227,000	0	0	0	9,884	10/01/2020	4FE
C1466#-AA-6	CPR Leasing Ltd 5.410% 03/03/24	I	03/03/2013	Redemption 100.0000		22,804	22,804	22,804	22,804	0	0	0	0	0	22,804	0	0	0	617	03/03/2024	2
75968N-AB-7	RENAISSANCERE HLDGS LTD 5.875% 02/15/13	F	02/15/2013	Maturity		3,500,000	3,500,000	3,495,715	3,499,392	0	608	0	608	0	3,500,000	0	0	0	102,813	02/15/2013	1FE
97314X-AE-4	WIND ACQUISITION FIN SA 11.750% 07/15/17	F	01/09/2013	CREDIT SUISSE FIRST BOSTON		55,080	51,000	49,721	50,125	0	11	0	11	0	50,137	0	4,943	4,943	2,980	07/15/2017	4FE
N5557@-AB-5	MEDIQ NV PP 4.570% 10/20/21	F	03/15/2013	Call 100.0000		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	198,237	10/20/2021	2
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						26,815,913	26,338,957	26,457,328	26,245,038	19,459	32,900	0	52,359	0	26,335,934	0	479,978	479,978	874,341	XXX	XXX
8399997. Total - Bonds - Part 4						65,704,795	65,280,339	65,276,396	65,216,509	19,459	(34,723)	0	(15,264)	0	65,260,058	0	444,736	444,736	1,064,500	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						65,704,795	65,280,339	65,276,396	65,216,509	19,459	(34,723)	0	(15,264)	0	65,260,058	0	444,736	444,736	1,064,500	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
9799997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	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						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9899999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9999999 - Totals						65,704,795	XXX	65,276,396	65,216,509	19,459	(34,723)	0	(15,264)	0	65,260,058	0	444,736	444,736	1,064,500	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	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 Cumulative Prior Year(s) 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 (b)
0079999. Subtotal - Purchased Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2012	04/15/2013		2,825,000	1,369.57	180,741			409,313		409,313	240,053						100/107
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2012	04/15/2013		2,650,000	1,369.57	169,544			383,956		383,956	225,183						100/107
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2012	04/15/2013		4,425,000	1,369.57	283,107			641,136		641,136	376,013						100/107
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2012	04/15/2013		13,150,000	1,369.57	841,325			1,905,296		1,905,296	1,117,417						100/107
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2012	04/15/2013		1,125,000	1,369.57	44,603			55,002		55,002	28,226						100/107
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2012	04/15/2013		4,675,000	1,369.57	185,351			228,563		228,563	117,296						100/107
LLIC S&P500 OTC CLIQUET	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2012	04/15/2013		1,350,000	1,369.57	15,120			6,029		6,029	5,354						100/107
LLIC S&P500 OTC CLIQUET	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2012	04/15/2013		1,250,000	1,369.57	16,500			16,203		16,203	13,923						100/107
LLIC S&P500 OTC CLIQUET	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2012	04/15/2013		7,325,000	1,369.57	134,048			262,209		262,209	211,159						100/107
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	05/15/2012	05/15/2013		6,400,000	1,330.66	409,466			1,138,650		1,138,650	574,677						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	05/15/2012	05/15/2013		4,350,000	1,330.66	278,309			773,925		773,925	390,601						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	05/15/2012	05/15/2013		19,675,000	1,330.66	1,258,788			3,500,461		3,500,461	1,766,685						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	05/15/2012	05/15/2013		1,200,000	1,330.66	76,775			113,089		113,089	43,541						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	05/15/2012	05/15/2013		1,275,000	1,330.66	50,550			120,157		120,157	46,262						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	05/15/2012	05/15/2013		3,025,000	1,330.66	119,933			285,079		285,079	109,758						100/101
LLIC S&P500 OTC CLIQUET	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	05/15/2012	05/15/2013		2,200,000	1,330.66	27,280			55,920		55,920	42,008						100/101
LLIC S&P500 OTC CLIQUET	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	05/15/2012	05/15/2013		4,300,000	1,330.66	79,550			246,677		246,677	174,246						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	06/15/2012	06/15/2013		675,000	1,342.84	43,186			113,049		113,049	56,510						100/103
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	06/15/2012	06/15/2013		1,900,000	1,342.84	121,560			318,210		318,210	159,064						100/103
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	06/15/2012	06/15/2013		5,350,000	1,342.84	342,288			896,013		896,013	447,891						100/103
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	06/15/2012	06/15/2013		5,325,000	1,342.84	340,688			891,828		891,828	445,799						100/103
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	06/15/2012	06/15/2013		1,175,000	1,342.84	46,585			115,080		115,080	51,587						100/103
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	06/15/2012	06/15/2013		1,350,000	1,342.84	53,524			132,220		132,220	59,271						100/103
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	06/15/2012	06/15/2013		1,950,000	1,342.84	77,312			190,985		190,985	85,614						100/103
LLIC S&P500 OTC CLIQUET	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	06/15/2012	06/15/2013		1,050,000	1,342.84	10,185			13,109		13,109	9,941						100/103
LLIC S&P500 OTC CLIQUET	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	06/15/2012	06/15/2013		1,550,000	1,342.84	18,290			34,612		34,612	25,401						100/103
LLIC S&P500 OTC CLIQUET	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	06/15/2012	06/15/2013		2,150,000	1,342.84	35,905			99,731		99,731	68,803						100/103
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	07/03/2012	06/17/2013		1,525,000	1,342.84	127,135			255,405		255,405	127,670						100/104
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	07/03/2012	06/17/2013		2,200,000	1,342.84	183,408			368,455		368,455	184,180						100/104

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) 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 (b)
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	07/03/2012	06/17/2013		5,800,000	1,342.84	483,530			971,379		971,379	485,564						100/104
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	07/03/2012	06/17/2013		1,000,000	1,342.84	57,160			97,941		97,941	43,904						100/104
LLIC S&P500 OTC CLIQUET	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	07/03/2012	06/17/2013		1,400,000	1,342.84	33,740			64,941		64,941	44,802						100/104
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	07/15/2012	07/15/2013		875,000	1,353.64	63,828			138,337		138,337	67,019						100/104
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	07/15/2012	07/15/2013		4,275,000	1,353.64	311,847			675,868		675,868	327,432						100/104
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	07/15/2012	07/15/2013		2,050,000	1,353.64	149,541			324,102		324,102	157,015						100/104
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	07/15/2012	07/15/2013		2,700,000	1,353.64	196,956			426,864		426,864	206,799						100/104
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	07/15/2012	07/15/2013		10,225,000	1,353.64	745,880			1,616,551		1,616,551	783,156						100/104
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	07/15/2012	07/15/2013		1,600,000	1,353.64	116,715			163,041		163,041	79,738						100/104
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	07/15/2012	07/15/2013		2,725,000	1,353.64	198,780			277,679		277,679	135,804						100/104
LLIC S&P500 OTC CLIQUET	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	07/15/2012	07/15/2013		2,200,000	1,353.64	31,020			31,771		31,771	22,942						100/104
LLIC S&P500 OTC CLIQUET	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	07/15/2012	07/15/2013		4,125,000	1,353.64	79,613			164,908		164,908	110,715						100/104
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	08/15/2012	08/15/2013		925,000	1,405.53	66,874			110,551		110,551	57,303						100/103
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	08/15/2012	08/15/2013		4,425,000	1,405.53	319,910			528,855		528,855	274,125						100/103
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	08/15/2012	08/15/2013		2,545,000	1,405.53	183,994			304,166		304,166	157,660						100/103
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	08/15/2012	08/15/2013		2,325,000	1,405.53	168,089			277,873		277,873	144,032						100/103
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	08/15/2012	08/15/2013		14,350,000	1,405.53	1,037,449			1,715,044		1,715,044	888,970						100/103
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	08/15/2012	08/15/2013		2,075,000	1,405.53	93,000			145,870		145,870	89,439						100/103
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	08/15/2012	08/15/2013		2,225,000	1,405.53	99,723			156,415		156,415	95,904						100/103
LLIC S&P500 OTC CLIQUET	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	08/15/2012	08/15/2013		1,575,000	1,405.53	18,428			9,503		9,503	7,045						100/103
LLIC S&P500 OTC CLIQUET	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	08/15/2012	08/15/2013		2,175,000	1,405.53	28,275			19,940		19,940	14,588						100/103
LLIC S&P500 OTC CLIQUET	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	08/15/2012	08/15/2013		4,225,000	1,405.53	80,698			114,115		114,115	80,548						100/103
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	09/17/2012	09/15/2013		1,625,000	1,461.19	108,865			138,359		138,359	75,139						100/100
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	09/17/2012	09/15/2013		5,225,000	1,461.19	350,044			444,877		444,877	241,601						100/100
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	09/17/2012	09/15/2013		1,575,000	1,461.19	105,516			134,102		134,102	72,827						100/100
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	09/17/2012	09/15/2013		3,925,000	1,461.19	262,952			334,191		334,191	181,490						100/100
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	09/17/2012	09/15/2013		17,075,000	1,461.19	1,143,923			1,453,835		1,453,835	789,539						100/100
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	09/17/2012	09/15/2013		775,000	1,461.19	32,199			29,272		29,272	19,895						100/100
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	09/17/2012	09/15/2013		900,000	1,461.19	37,392			33,993		33,993	23,105						100/100
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	09/17/2012	09/15/2013		3,725,000	1,461.19	154,762			140,693		140,693	95,627						100/100

STATEMENT AS OF MARCH 31, 2013 OF THE Lafayette Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) 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 (b)
LLIC S&P500 OTC CLIQUET	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I7OUK5573	09/17/2012	09/15/2013		1,625,000	1,461.19	20,800			5,750		5,750	4,212						100/100
LLIC S&P500 OTC CLIQUET	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I7OUK5573	09/17/2012	09/15/2013		1,950,000	1,461.19	28,080			12,660		12,660	9,105						100/100
LLIC S&P500 OTC CLIQUET	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I7OUK5573	09/17/2012	09/15/2013		6,050,000	1,461.19	113,740			111,240		111,240	78,971						100/100
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/15/2012	10/15/2013		3,200,000	1,440.13	208,687			323,452		323,452	162,691						100/98
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/15/2012	10/15/2013		4,725,000	1,440.13	308,140			477,598		477,598	240,224						100/98
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/15/2012	10/15/2013		21,150,000	1,440.13	1,379,291			2,137,819		2,137,819	1,075,287						100/98
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/15/2012	10/15/2013		1,150,000	1,440.13	46,602			67,885		67,885	43,040						100/98
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/15/2012	10/15/2013		2,975,000	1,440.13	120,558			175,615		175,615	111,342						100/98
LLIC S&P500 OTC CLIQUET	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/15/2012	10/15/2013		2,075,000	1,440.13	23,240			13,490		13,490	9,310						100/98
LLIC S&P500 OTC CLIQUET	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/15/2012	10/15/2013		6,700,000	1,440.13	121,270			153,926		153,926	103,278						100/98
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2012	11/15/2013		1,050,000	1,353.33	71,919			171,341		171,341	72,051						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2012	11/15/2013		3,175,000	1,353.33	217,469			518,105		518,105	217,870						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2012	11/15/2013		3,500,000	1,353.33	239,730			571,140		571,140	240,172						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2012	11/15/2013		24,175,000	1,353.33	1,655,847			3,944,949		3,944,949	1,658,903						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2012	11/15/2013		1,425,000	1,353.33	60,719			194,878		194,878	99,001						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2012	11/15/2013		4,600,000	1,353.33	196,005			629,078		629,078	319,580						100/101
LLIC S&P500 OTC CLIQUET	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2012	11/15/2013		2,425,000	1,353.33	25,948			51,805		51,805	30,661						100/101
LLIC S&P500 OTC CLIQUET	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2012	11/15/2013		1,315,000	1,353.33	22,092			57,346		57,346	33,310						100/101
LLIC S&P500 OTC CLIQUET	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2012	11/15/2013		5,900,000	1,353.33	106,200			281,481		281,481	162,913						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I7OUK5573	12/15/2012	12/15/2013		1,320,000	1,430.36	85,065			147,043		147,043	68,047						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I7OUK5573	12/15/2012	12/15/2013		970,000	1,430.36	62,510			108,055		108,055	50,004						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I7OUK5573	12/15/2012	12/15/2013		940,000	1,430.36	60,576			104,713		104,713	48,458						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I7OUK5573	12/15/2012	12/15/2013		3,600,000	1,430.36	231,994			401,028		401,028	185,583						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I7OUK5573	12/15/2012	12/15/2013		6,100,000	1,430.36	393,101			679,519		679,519	314,460						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I7OUK5573	12/15/2012	12/15/2013		12,500,000	1,430.36	805,535			1,392,458		1,392,458	644,385						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I7OUK5573	12/15/2012	12/15/2013		1,640,000	1,430.36	105,686			140,866		140,866	82,848						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I7OUK5573	12/15/2012	12/15/2013		1,380,000	1,430.36	88,931			118,534		118,534	69,714						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I7OUK5573	12/15/2012	12/15/2013		2,550,000	1,430.36	164,329			219,030		219,030	128,820						100/101
LLIC S&P500 OTC CLIQUET	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I7OUK5573	12/15/2012	12/15/2013		2,825,000	1,430.36	39,833			50,855		50,855	27,284						100/101
LLIC S&P500 OTC CLIQUET	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I7OUK5573	12/15/2012	12/15/2013		950,000	1,430.36	19,000			35,267		35,267	19,418						100/101

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LLIC S&P500 OTC CLIQUET	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	12/15/2012	12/15/2013		4,035,000	1,430.36	79,086			143,235		143,235	78,730						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/15/2013	01/15/2014		2,050,000	1,472.34		120,669		183,748		183,748	63,079						100/97
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/15/2013	01/15/2014		4,350,000	1,472.34		256,053		389,904		389,904	133,851						100/97
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/15/2013	01/15/2014		13,700,000	1,472.34		806,421		1,227,975		1,227,975	421,554						100/97
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/15/2013	01/15/2014		5,725,000	1,472.34		336,990		513,150		513,150	176,160						100/97
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/15/2013	01/15/2014		1,300,000	1,472.34		47,712		85,465		85,465	37,752						100/97
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/15/2013	01/15/2014		3,350,000	1,472.34		122,951		220,236		220,236	97,285						100/97
LLIC S&P500 OTC CLIQUET	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/15/2013	01/15/2014		1,875,000	1,472.34		24,000		27,630		27,630	3,630						100/97
LLIC S&P500 OTC CLIQUET	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/15/2013	01/15/2014		4,975,000	1,472.34		93,033		134,065		134,065	41,032						100/97
LLIC S&P500 OTC CLIQUET	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/15/2013	01/15/2014		1,200,000	1,472.34		23,040		33,778		33,778	10,738						100/97
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/15/2013	02/15/2014		2,875,000	1,519.79		149,795		197,411		197,411	47,617						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/15/2013	02/15/2014		3,450,000	1,519.79		179,754		236,893		236,893	57,140						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/15/2013	02/15/2014		15,075,000	1,519.79		785,445		1,035,120		1,035,120	249,675						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/15/2013	02/15/2014		5,375,000	1,519.79		280,051		369,072		369,072	89,022						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/15/2013	02/15/2014		825,000	1,519.79		26,823		38,140		38,140	11,317						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/15/2013	02/15/2014		3,675,000	1,519.79		119,486		169,897		169,897	50,411						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/15/2013	02/15/2014		875,000	1,519.79		28,449		40,452		40,452	12,003						100/101
LLIC S&P500 OTC CLIQUET	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/15/2013	02/15/2014		1,725,000	1,519.79		19,838		15,495		15,495	(4,342)						100/101
LLIC S&P500 OTC CLIQUET	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/15/2013	02/15/2014		4,500,000	1,519.79		84,150		86,924		86,924	2,774						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/15/2013	03/15/2014		875,000	1,560.70		44,005		46,918		46,918	2,913						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/15/2013	03/15/2014		2,825,000	1,560.70		142,262		151,477		151,477	9,214						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/15/2013	03/15/2014		5,200,000	1,560.70		261,742		278,824		278,824	17,082						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/15/2013	03/15/2014		5,300,000	1,560.70		266,579		284,185		284,185	17,606						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/15/2013	03/15/2014		19,950,000	1,560.70		1,002,065		1,069,717		1,069,717	67,651						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/15/2013	03/15/2014		1,725,000	1,560.70		48,795		57,430		57,430	8,635						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/15/2013	03/15/2014		4,150,000	1,560.70		118,777		138,164		138,164	19,387						100/101
LLIC S&P500 OTC CLIQUET	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/15/2013	03/15/2014		1,825,000	1,560.70		21,718		12,813		12,813	(8,905)						100/101
LLIC S&P500 OTC CLIQUET	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/15/2013	03/15/2014		5,075,000	1,560.70		105,053		79,338		79,338	(25,715)						100/101
LLIC S&P500 OTC CLIQUET	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/15/2013	03/15/2014		1,300,000	1,560.70		20,150		13,586		13,586	(6,564)						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	03/27/2013	03/14/2014		19,985,000	1,634.83		601,726		616,679		616,679	14,952						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 Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	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 Cumulative Prior Year(s) 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 (b)
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	04/15/2012	04/15/2013		35,000	1,369.57	1,388			1,711		1,711	878						100/107
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	04/15/2012	04/15/2013		75,000	1,369.57	4,532			10,866		10,866	6,373						100/107
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	05/15/2012	05/15/2013		35,000	1,330.66	1,431			3,298		3,298	1,270						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	05/15/2012	05/15/2013		50,000	1,330.66	3,298			8,897		8,897	4,490						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	06/15/2012	06/15/2013		50,000	1,342.84	2,166			4,896		4,896	2,195						100/103
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	06/15/2012	06/15/2013		10,000	1,342.84	698			1,675		1,675	838						100/103
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	07/15/2012	07/15/2013		210,000	1,353.64	8,002			21,400		21,400	10,466						100/104
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	07/15/2012	07/15/2013		50,000	1,353.64	3,068			7,905		7,905	3,830						100/104
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	08/15/2012	08/15/2013		160,000	1,405.53	6,042			11,248		11,248	6,897						100/103
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	08/15/2012	08/15/2013		25,000	1,405.53	1,521			2,988		2,988	1,549						100/103
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	09/17/2012	09/15/2013		325,000	1,530.60	7,150			12,275		12,275	8,343						100/100
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	09/17/2012	09/15/2013		30,000	1,530.60	1,098			2,554		2,554	1,387						100/100
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/15/2012	10/15/2013		200,000	1,440.13	8,105			11,806		11,806	7,485						100/98
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/15/2012	10/15/2013		55,000	1,440.13	3,587			5,559		5,559	2,796						100/98
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	11/15/2012	11/15/2013		300,000	1,353.33	12,783			41,028		41,028	20,843						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	11/15/2012	11/15/2013		300,000	1,420.32	7,018			26,705		26,705	15,800						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	11/15/2012	11/15/2013		40,000	1,353.33	2,740			6,528		6,528	2,745						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	12/15/2012	12/15/2013		275,000	1,430.36	11,028			23,621		23,621	13,892						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	12/15/2012	12/15/2013		275,000	1,499.02	5,946			12,718		12,718	8,300						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	12/15/2012	12/15/2013		35,000	1,430.36	2,256			3,899		3,899	1,804						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/15/2013	01/15/2014		300,000	1,472.34		11,011		19,723		19,723	8,712						100/97
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/15/2013	01/15/2014		30,000	1,472.34		1,766		2,690		2,690	924						100/97
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/15/2013	02/15/2014		50,000	1,519.79		2,617		3,433		3,433	816						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	03/15/2013	03/15/2014		35,000	1,560.70		1,758		1,877		1,877	119						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	03/15/2013	03/15/2014		95,000	1,560.70		2,719		3,163		3,163	444						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	04/15/2012	04/15/2013		1,925,000	1,403.81	115,490			230,952		230,952	147,840						100/107
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	05/15/2012	05/15/2013		825,000	1,363.93	48,528			126,580		126,580	69,548						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	06/15/2012	06/15/2013		965,000	1,376.41	60,840			138,561		138,561	75,051						100/103
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	07/15/2012	07/15/2013		2,550,000	1,387.48	137,940			343,940		343,940	179,516						100/104
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	08/15/2012	08/15/2013		2,100,000	1,440.67	112,339			206,110		206,110	114,808						100/103

STATEMENT AS OF MARCH 31, 2013 OF THE Lafayette Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	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 Cumulative Prior Year(s) 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 (b)
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I7OUK5573	09/17/2012	09/15/2013		1,350,000	1,497.72	65,942			89,792		89,792	52,638						100/100
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/15/2012	10/15/2013		1,725,000	1,476.13	82,045			140,635		140,635	75,677						100/98
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2012	11/15/2013		1,825,000	1,387.16	92,521			259,056		259,056	115,638						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I7OUK5573	12/15/2012	12/15/2013		2,415,000	1,466.12	114,440			224,433		224,433	110,003						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/15/2013	01/15/2014		5,750,000	1,509.15		239,706		416,942		416,942	177,235						100/97
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/15/2013	02/15/2014		2,150,000	1,557.78		75,812		115,523		115,523	39,710						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/15/2013	03/15/2014		1,650,000	1,599.72		62,563		67,444		67,444	4,880						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2012	04/15/2013		755,000	1,438.05	38,491			71,812		71,812	50,335						100/107
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2012	04/15/2013		210,000	1,369.57	8,326			10,267		10,267	5,269						100/107
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	05/15/2012	05/15/2013		450,000	1,397.19	20,025			58,007		58,007	34,436						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	05/15/2012	05/15/2013		425,000	1,397.19	9,139			18,809		18,809	12,157						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	06/15/2012	06/15/2013		300,000	1,342.84	20,947			50,244		50,244	25,116						100/103
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	06/15/2012	06/15/2013		250,000	1,342.84	10,828			24,485		24,485	10,976						100/103
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I7OUK5573	07/15/2012	07/15/2013		525,000	1,421.32	24,004			58,724		58,724	32,973						100/104
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I7OUK5573	07/15/2012	07/15/2013		500,000	1,421.32	11,137			25,989		25,989	17,370						100/104
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I7OUK5573	08/15/2012	08/15/2013		235,000	1,405.53	15,642			28,087		28,087	14,558						100/103
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I7OUK5573	08/15/2012	08/15/2013		350,000	1,405.53	14,452			24,605		24,605	15,086						100/103
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I7OUK5573	09/17/2012	09/15/2013		350,000	1,530.60	14,519			17,632		17,632	10,755						100/100
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I7OUK5573	09/17/2012	09/15/2013		525,000	1,530.60	10,505			3,984		3,984	2,784						100/100
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/15/2012	10/15/2013		150,000	1,440.13	9,024			15,162		15,162	7,626						100/98
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/15/2012	10/15/2013		125,000	1,440.13	4,677			7,379		7,379	4,678						100/98
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2012	11/15/2013		285,000	1,420.32	5,876			25,369		25,369	15,010						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I7OUK5573	12/15/2012	12/15/2013		110,000	1,430.36	6,572			12,253		12,253	5,670						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I7OUK5573	12/15/2012	12/15/2013		375,000	1,499.02	7,171			17,342		17,342	11,318						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/15/2013	02/15/2014		240,000	1,519.79		7,158		11,096		11,096	3,938						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/15/2013	03/15/2014		150,000	1,560.70		4,293		4,994		4,994	701						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2012	04/15/2013		8,700,000	1,396.96	539,010			1,086,895		1,086,895	682,646						100/107
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2012	04/15/2013		2,150,000	1,390.11	137,524			279,329		279,329	172,158						100/107
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	05/15/2012	05/15/2013		6,325,000	1,357.27	380,448			1,001,615		1,001,615	541,052						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	06/15/2012	06/15/2013		8,060,000	1,369.03	519,918			1,199,719		1,199,719	633,953						100/103

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) 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 (b)
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	07/15/2012	07/15/2013		9,975,000	1,380.04	555,038			1,396,288		1,396,288	717,646						100/104
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	08/15/2012	08/15/2013		10,650,000	1,433.64	584,209			1,090,865		1,090,865	599,843						100/103
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	09/17/2012	09/15/2013		500,000	1,483.11	26,107			36,718		36,718	20,648						100/100
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	09/17/2012	09/15/2013		15,475,000	1,490.41	777,432			1,086,748		1,086,748	629,617						100/100
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	09/17/2012	09/15/2013		1,325,000	1,490.41	66,565			93,050		93,050	53,909						100/100
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/15/2012	10/15/2013		2,300,000	1,466.77	113,940			199,816		199,816	105,531						100/98
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/15/2012	10/15/2013		12,050,000	1,468.93	589,957			1,028,322		1,028,322	540,830						100/98
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2012	11/15/2013		800,000	1,378.37	42,124			117,900		117,900	51,951						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2012	11/15/2013		5,700,000	1,380.40	296,835			833,538		833,538	367,944						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	12/15/2012	12/15/2013		1,545,000	1,457.54	75,999			150,290		150,290	72,835						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	12/15/2012	12/15/2013		3,895,000	1,458.97	190,103			376,408		376,408	182,600						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/15/2013	01/15/2014		1,185,000	1,501.05		51,243		90,183		90,183	38,940						100/97
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/15/2013	01/15/2014		4,550,000	1,501.79		195,902		345,008		345,008	149,106						100/97
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/15/2013	02/15/2014		2,075,000	1,548.67		76,735		118,379		118,379	41,644						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/15/2013	03/15/2014		3,850,000	1,590.35		159,905		167,992		167,992	8,087						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	CBOE 1UAUICTO4EQ4DO6ZH473	11/15/2012	12/21/2013	200		1,450.00	10,170			29,068		29,068	13,778						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	CBOE 1UAUICTO4EQ4DO6ZH473	02/15/2013	06/21/2014	100		1,600.00		5,658		7,554		7,554	1,896						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	CBOE 1UAUICTO4EQ4DO6ZH473	03/15/2013	06/21/2014	100		1,625.00		6,086		6,340		6,340	254						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	CBOE 1UAUICTO4EQ4DO6ZH473	08/23/2012	12/21/2013	700		1,400.00	86,254			128,812		128,812	56,497						100/103
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										25,580,652	7,042,464	0	59,779,553	XXX	59,779,553	28,244,347	0	0	0	0	XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										25,580,652	7,042,464	0	59,779,553	XXX	59,779,553	28,244,347	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										25,580,652	7,042,464	0	59,779,553	XXX	59,779,553	28,244,347	0	0	0	0	XXX	XXX
0379999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0389999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0399999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0409999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0419999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999. Total Purchased Options										25,580,652	7,042,464	0	59,779,553	XXX	59,779,553	28,244,347	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
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2012	04/15/2013		2,825,000	1,417.50	(126,501)			(310,803)		(310,803)	(206,590)						100/107
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2012	04/15/2013		2,650,000	1,402.44	(132,974)			(320,557)		(320,557)	(204,744)						100/107
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2012	04/15/2013		4,425,000	1,407.23	(214,520)			(519,799)		(519,799)	(337,229)						100/107
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2012	04/15/2013		13,150,000	1,434.62	(511,260)			(1,283,779)		(1,283,779)	(895,778)						100/107

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) 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 (b)
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	04/15/2012	04/15/2013		1,125,000	1,417.50	(24,691)			(15,634)		(15,634)	(12,207)						100/107
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	04/15/2012	04/15/2013		4,675,000	1,443.53	(68,476)			(945)		(945)	758						100/107
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	05/15/2012	05/15/2013		6,400,000	1,359.27	(331,386)			(1,003,114)		(1,003,114)	(543,048)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	05/15/2012	05/15/2013		4,350,000	1,377.23	(196,094)			(624,683)		(624,683)	(355,159)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	05/15/2012	05/15/2013		19,675,000	1,390.54	(792,490)			(2,632,418)		(2,632,418)	(1,549,065)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	05/15/2012	05/15/2013		1,200,000	1,363.26	(61,055)			(83,698)		(83,698)	(41,659)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	05/15/2012	05/15/2013		1,275,000	1,371.91	(30,023)			(80,642)		(80,642)	(43,034)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	05/15/2012	05/15/2013		3,025,000	1,400.52	(44,610)			(126,305)		(126,305)	(83,800)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	06/15/2012	06/15/2013		675,000	1,369.70	(35,289)			(100,171)		(100,171)	(53,405)						100/103
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	06/15/2012	06/15/2013		1,900,000	1,389.84	(84,702)			(254,563)		(254,563)	(141,111)						100/103
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	06/15/2012	06/15/2013		5,350,000	1,373.05	(272,208)			(780,182)		(780,182)	(417,152)						100/103
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	06/15/2012	06/15/2013		5,325,000	1,403.27	(211,295)			(664,694)		(664,694)	(381,119)						100/103
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	06/15/2012	06/15/2013		1,175,000	1,374.40	(31,430)			(87,479)		(87,479)	(47,633)						100/103
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	06/15/2012	06/15/2013		1,350,000	1,383.80	(31,658)			(91,062)		(91,062)	(52,627)						100/103
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	06/15/2012	06/15/2013		1,950,000	1,413.34	(27,782)			(88,663)		(88,663)	(60,229)						100/103
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	07/03/2012	06/17/2013		1,525,000	1,373.05	(105,296)			(222,388)		(222,388)	(118,908)						100/104
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	07/03/2012	06/17/2013		2,200,000	1,389.84	(137,043)			(294,758)		(294,758)	(163,393)						100/104
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	07/03/2012	06/17/2013		5,800,000	1,403.27	(331,321)			(723,985)		(723,985)	(415,115)						100/104
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	07/03/2012	06/17/2013		1,000,000	1,413.34	(28,876)			(45,468)		(45,468)	(30,887)						100/104
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	07/15/2012	07/15/2013		875,000	1,373.94	(56,391)			(125,920)		(125,920)	(63,694)						100/104
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	07/15/2012	07/15/2013		4,275,000	1,384.10	(260,120)			(585,813)		(585,813)	(304,502)						100/104
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	07/15/2012	07/15/2013		2,050,000	1,386.80	(122,481)			(277,388)		(277,388)	(144,661)						100/104
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	07/15/2012	07/15/2013		2,700,000	1,401.02	(147,816)			(339,103)		(339,103)	(182,234)						100/104
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	07/15/2012	07/15/2013		10,225,000	1,415.23	(511,727)			(1,185,958)		(1,185,958)	(656,713)						100/104
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	07/15/2012	07/15/2013		1,600,000	1,392.22	(93,835)			(117,473)		(117,473)	(69,441)						100/104
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	07/15/2012	07/15/2013		2,725,000	1,424.71	(135,832)			(134,886)		(134,886)	(91,000)						100/104
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	08/15/2012	08/15/2013		925,000	1,427.32	(58,919)			(98,379)		(98,379)	(53,437)						100/103
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	08/15/2012	08/15/2013		4,425,000	1,433.64	(271,678)			(453,247)		(453,247)	(249,231)						100/103
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	08/15/2012	08/15/2013		2,545,000	1,439.97	(150,400)			(250,742)		(250,742)	(138,197)						100/103
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	08/15/2012	08/15/2013		2,325,000	1,451.21	(128,331)			(214,038)		(214,038)	(121,165)						100/103

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) 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 (b)
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	08/15/2012	08/15/2013		14,350,000	1,468.78	(710,269)			(1,168,968)		(1,168,968)	(677,379)						100/103
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	08/15/2012	08/15/2013		2,075,000	1,440.67	(66,855)			(95,240)		(95,240)	(64,999)						100/103
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	08/15/2012	08/15/2013		2,225,000	1,479.32	(49,215)			(48,871)		(48,871)	(35,508)						100/103
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	09/17/2012	09/15/2013		1,625,000	1,483.84	(94,890)			(118,805)		(118,805)	(67,663)						100/100
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	09/17/2012	09/15/2013		5,225,000	1,490.41	(293,614)			(366,931)		(366,931)	(212,585)						100/100
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	09/17/2012	09/15/2013		1,575,000	1,498.45	(84,253)			(104,272)		(104,272)	(61,159)						100/100
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	09/17/2012	09/15/2013		3,925,000	1,508.68	(197,012)			(238,534)		(238,534)	(140,871)						100/100
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	09/17/2012	09/15/2013		17,075,000	1,526.94	(763,151)			(894,241)		(894,241)	(548,538)						100/100
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	09/17/2012	09/15/2013		775,000	1,494.07	(23,441)			(15,973)		(15,973)	(11,305)						100/100
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	09/17/2012	09/15/2013		900,000	1,515.98	(22,002)			(10,721)		(10,721)	(7,597)						100/100
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	09/17/2012	09/15/2013		3,725,000	1,537.90	(72,812)			(21,886)		(21,886)	(15,091)						100/100
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/15/2012	10/15/2013		3,200,000	1,468.93	(176,047)			(273,081)		(273,081)	(143,623)						100/98
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/15/2012	10/15/2013		4,725,000	1,483.33	(237,737)			(367,468)		(367,468)	(199,948)						100/98
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/15/2012	10/15/2013		21,150,000	1,501.34	(947,831)			(1,457,865)		(1,457,865)	(812,639)						100/98
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/15/2012	10/15/2013		1,150,000	1,469.65	(34,872)			(47,625)		(47,625)	(31,901)						100/98
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/15/2012	10/15/2013		2,975,000	1,508.54	(61,058)			(65,700)		(65,700)	(45,626)						100/98
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2012	11/15/2013		1,050,000	1,373.63	(63,309)			(157,562)		(157,562)	(68,487)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2012	11/15/2013		3,175,000	1,379.04	(185,084)			(466,722)		(466,722)	(205,774)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2012	11/15/2013		3,500,000	1,393.93	(185,830)			(481,886)		(481,886)	(217,524)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2012	11/15/2013		24,175,000	1,410.85	(1,148,172)			(3,080,442)		(3,080,442)	(1,425,894)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2012	11/15/2013		1,425,000	1,390.55	(41,624)			(156,644)		(156,644)	(87,048)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2012	11/15/2013		4,600,000	1,418.29	(104,005)			(416,199)		(416,199)	(244,208)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	12/15/2012	12/15/2013		1,320,000	1,451.82	(74,505)			(131,796)		(131,796)	(62,902)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	12/15/2012	12/15/2013		970,000	1,455.39	(53,489)			(95,289)		(95,289)	(46,109)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	12/15/2012	12/15/2013		940,000	1,476.85	(45,348)			(81,944)		(81,944)	(40,898)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	12/15/2012	12/15/2013		3,600,000	1,469.69	(181,594)			(326,939)		(326,939)	(161,508)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	12/15/2012	12/15/2013		6,100,000	1,491.87	(266,221)			(486,538)		(486,538)	(247,905)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	12/15/2012	12/15/2013		12,500,000	1,487.57	(560,535)			(1,026,362)		(1,026,362)	(518,650)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	12/15/2012	12/15/2013		1,640,000	1,466.83	(84,858)			(104,918)		(104,918)	(65,405)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	12/15/2012	12/15/2013		1,380,000	1,506.88	(58,157)			(58,383)		(58,383)	(38,428)						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 Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	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 Cumulative Prior Year(s) 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 (b)
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I7OUK5573	12/15/2012	12/15/2013		2,550,000	1,498.30	(111,289)			(119,414)		(119,414)	(78,126)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/15/2013	01/15/2014		2,050,000	1,494.43		(104,679)		(162,353)		(162,353)	(57,674)						100/97
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/15/2013	01/15/2014		4,350,000	1,513.57		(194,283)		(308,426)		(308,426)	(114,143)						100/97
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/15/2013	01/15/2014		13,700,000	1,531.23		(537,901)		(862,055)		(862,055)	(324,154)						100/97
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/15/2013	01/15/2014		5,725,000	1,534.91		(218,482)		(353,115)		(353,115)	(134,633)						100/97
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/15/2013	01/15/2014		1,300,000	1,509.15		(31,982)		(61,129)		(61,129)	(29,146)						100/97
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/15/2013	01/15/2014		3,350,000	1,544.48		(53,271)		(106,904)		(106,904)	(53,633)						100/97
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/15/2013	02/15/2014		2,875,000	1,542.59		(127,370)		(171,101)		(171,101)	(43,731)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/15/2013	02/15/2014		3,450,000	1,561.58		(132,144)		(179,508)		(179,508)	(47,365)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/15/2013	02/15/2014		15,075,000	1,580.58		(492,990)		(688,340)		(688,340)	(195,351)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/15/2013	02/15/2014		5,375,000	1,584.38		(170,401)		(240,012)		(240,012)	(69,611)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/15/2013	02/15/2014		825,000	1,557.02		(17,171)		(25,991)		(25,991)	(8,820)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/15/2013	02/15/2014		3,675,000	1,588.94		(49,294)		(78,644)		(78,644)	(29,350)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/15/2013	02/15/2014		875,000	1,596.54		(10,512)		(16,921)		(16,921)	(6,409)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/15/2013	03/15/2014		875,000	1,584.11		(37,093)		(39,978)		(39,978)	(2,885)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/15/2013	03/15/2014		2,825,000	1,600.50		(105,820)		(114,948)		(114,948)	(9,129)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/15/2013	03/15/2014		5,200,000	1,604.40		(188,942)		(204,338)		(204,338)	(15,396)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/15/2013	03/15/2014		5,300,000	1,613.76		(178,599)		(194,463)		(194,463)	(15,864)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/15/2013	03/15/2014		19,950,000	1,634.83		(561,170)		(615,599)		(615,599)	(54,428)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/15/2013	03/15/2014		1,725,000	1,609.08		(24,472)		(32,842)		(32,842)	(8,370)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/15/2013	03/15/2014		4,150,000	1,646.54		(31,627)		(47,688)		(47,688)	(16,061)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I7OUK5573	03/27/2013	03/14/2014		19,985,000	1,623.91		(652,307)		(679,903)		(679,903)	(27,596)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2012	04/15/2013		35,000	1,443.53	(513)			(7)		(7)	6						100/107
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2012	04/15/2013		75,000	1,434.62	(2,650)			(7,322)		(7,322)	(5,109)						100/107
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	05/15/2012	05/15/2013		35,000	1,400.52	(559)			(1,461)		(1,461)	(970)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	05/15/2012	05/15/2013		50,000	1,390.54	(2,113)			(6,691)		(6,691)	(3,937)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	06/15/2012	06/15/2013		50,000	1,413.34	(896)			(2,273)		(2,273)	(1,544)						100/103
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	06/15/2012	06/15/2013		10,000	1,403.27	(455)			(1,249)		(1,249)	(716)						100/103
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I7OUK5573	07/15/2012	07/15/2013		210,000	1,424.71	(3,151)			(10,395)		(10,395)	(7,013)						100/104
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I7OUK5573	07/15/2012	07/15/2013		50,000	1,414.55	(1,923)			(5,800)		(5,800)	(3,212)						100/104

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) 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 (b)
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	08/15/2012	08/15/2013		160,000	1,479.32	(2,410)			(3,514)		(3,514)	(2,553)						100/103
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	08/15/2012	08/15/2013		25,000	1,468.78	(951)			(2,037)		(2,037)	(1,180)						100/103
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	09/17/2012	09/15/2013		325,000	1,600.00				(1,909)		(1,909)	(1,317)						100/100
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	09/17/2012	09/15/2013		30,000	1,600.00	(429)			(1,571)		(1,571)	(964)						100/100
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/15/2012	10/15/2013		200,000	1,508.54	(4,105)			(4,417)		(4,417)	(3,067)						100/98
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/15/2012	10/15/2013		55,000	1,501.34	(2,465)			(3,791)		(3,791)	(2,113)						100/98
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2012	11/15/2013		300,000	1,418.29	(6,783)			(27,144)		(27,144)	(15,927)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2012	11/15/2013		300,000	1,485.96	(3,388)			(14,149)		(14,149)	(9,338)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2012	11/15/2013		40,000	1,410.85	(1,900)			(5,097)		(5,097)	(2,360)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	12/15/2012	12/15/2013		275,000	1,498.30	(5,308)			(12,878)		(12,878)	(8,425)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	12/15/2012	12/15/2013		275,000	1,567.67	(3,004)			(4,923)		(4,923)	(3,414)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	12/15/2012	12/15/2013		35,000	1,491.87	(1,528)			(2,792)		(2,792)	(1,422)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/15/2013	01/15/2014		300,000	1,544.48		(4,771)		(9,574)		(9,574)	(4,803)						100/97
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/15/2013	01/15/2014		30,000	1,534.91		(1,145)		(1,851)		(1,851)	(706)						100/97
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/15/2013	02/15/2014		50,000	1,584.38		(1,597)		(2,233)		(2,233)	(635)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/15/2013	03/15/2014		35,000	1,634.83		(985)		(1,080)		(1,080)	(95)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/15/2013	03/15/2014		95,000	1,646.54		(724)		(1,092)		(1,092)	(368)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2012	04/15/2013		1,925,000	1,434.62	(92,775)			(187,930)		(187,930)	(131,131)						100/107
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	05/15/2012	05/15/2013		825,000	1,390.54	(39,866)			(110,380)		(110,380)	(64,954)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	06/15/2012	06/15/2013		965,000	1,403.27	(50,420)			(120,457)		(120,457)	(69,067)						100/103
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	07/15/2012	07/15/2013		2,550,000	1,414.55	(112,950)			(296,829)		(296,829)	(164,240)						100/104
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	08/15/2012	08/15/2013		2,100,000	1,468.78	(91,759)			(171,069)		(171,069)	(99,129)						100/103
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	09/17/2012	09/15/2013		1,350,000	1,526.94	(52,982)			(70,701)		(70,701)	(43,369)						100/100
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/15/2012	10/15/2013		1,725,000	1,504.94	(66,693)			(116,354)		(116,354)	(65,861)						100/98
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2012	11/15/2013		1,825,000	1,414.23	(72,264)			(228,238)		(228,238)	(106,535)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	12/15/2012	12/15/2013		2,415,000	1,494.73	(92,463)			(189,822)		(189,822)	(96,889)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/15/2013	01/15/2014		5,750,000	1,538.60		(187,956)		(344,130)		(344,130)	(156,173)						100/97
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/15/2013	02/15/2014		2,150,000	1,588.18		(56,892)		(92,834)		(92,834)	(35,942)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/15/2013	03/15/2014		1,650,000	1,630.93		(48,043)		(52,967)		(52,967)	(4,923)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2012	04/15/2013		755,000	1,506.53	(23,542)			(35,104)		(35,104)	(28,074)						100/107

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 Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	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 Cumulative Prior Year(s) 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 (b)
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2012	04/15/2013		210,000	1,443.53	(3,076)			(42)		(42)	34						100/107
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	05/15/2012	05/15/2013		450,000	1,463.73	(10,710)			(36,730)		(36,730)	(25,575)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	05/15/2012	05/15/2013		425,000	1,463.73	(2,849)			(583)		(583)	(320)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	06/15/2012	06/15/2013		300,000	1,403.27	(13,657)			(37,448)		(37,448)	(21,472)						100/103
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	06/15/2012	06/15/2013		250,000	1,413.34	(4,478)			(11,367)		(11,367)	(7,722)						100/103
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I7OUK5573	07/15/2012	07/15/2013		525,000	1,489.00	(13,872)			(36,503)		(36,503)	(23,252)						100/104
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I7OUK5573	07/15/2012	07/15/2013		500,000	1,489.00	(4,987)			(4,493)		(4,493)	(3,291)						100/104
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I7OUK5573	08/15/2012	08/15/2013		235,000	1,468.78	(10,284)			(19,144)		(19,144)	(11,093)						100/103
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I7OUK5573	08/15/2012	08/15/2013		350,000	1,479.32	(6,507)			(7,688)		(7,688)	(5,586)						100/103
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I7OUK5573	09/17/2012	09/15/2013		350,000	1,600.00	(8,324)			(8,571)		(8,571)	(5,706)						100/100
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I7OUK5573	09/17/2012	09/15/2013		525,000	1,600.00	(4,940)			(138)		(138)	(49)						100/100
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/15/2012	10/15/2013		150,000	1,501.34	(5,964)			(10,340)		(10,340)	(5,764)						100/98
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/15/2012	10/15/2013		125,000	1,508.54	(2,177)			(2,761)		(2,761)	(1,917)						100/98
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2012	11/15/2013		285,000	1,485.96	(2,428)			(13,441)		(13,441)	(8,871)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I7OUK5573	12/15/2012	12/15/2013		110,000	1,491.87	(4,284)			(8,773)		(8,773)	(4,470)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I7OUK5573	12/15/2012	12/15/2013		375,000	1,567.67	(3,158)			(6,713)		(6,713)	(4,656)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/15/2013	02/15/2014		240,000	1,596.54		(2,238)		(4,641)		(4,641)	(2,403)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/15/2013	03/15/2014		150,000	1,646.54		(1,143)		(1,724)		(1,724)	(580)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2012	04/15/2013		8,700,000	1,414.77	(473,760)			(974,289)		(974,289)	(644,880)						100/107
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2012	04/15/2013		2,150,000	1,418.87	(112,584)			(234,419)		(234,419)	(156,144)						100/107
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	05/15/2012	05/15/2013		6,325,000	1,375.24	(333,011)			(917,169)		(917,169)	(515,805)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	06/15/2012	06/15/2013		8,060,000	1,387.15	(457,075)			(1,097,123)		(1,097,123)	(607,225)						100/103
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I7OUK5573	07/15/2012	07/15/2013		9,975,000	1,398.31	(486,210)			(1,269,750)		(1,269,750)	(680,186)						100/104
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I7OUK5573	08/15/2012	08/15/2013		10,650,000	1,451.91	(511,789)			(971,110)		(971,110)	(547,748)						100/103
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I7OUK5573	09/17/2012	09/15/2013		500,000	1,508.68	(21,657)			(30,387)		(30,387)	(17,946)						100/100
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I7OUK5573	09/17/2012	09/15/2013		15,475,000	1,505.03	(695,414)			(972,868)		(972,868)	(576,978)						100/100
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I7OUK5573	09/17/2012	09/15/2013		1,325,000	1,512.33	(56,495)			(78,566)		(78,566)	(47,131)						100/100
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/15/2012	10/15/2013		2,300,000	1,486.93	(98,760)			(175,267)		(175,267)	(95,603)						100/98
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/15/2012	10/15/2013		12,050,000	1,479.73	(546,577)			(963,111)		(963,111)	(519,594)						100/98
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2012	11/15/2013		800,000	1,395.96	(36,764)			(109,253)		(109,253)	(49,403)						100/101

STATEMENT AS OF MARCH 31, 2013 OF THE Lafayette Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	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 Cumulative Prior Year(s) 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 (b)
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2012	11/15/2013		5,700,000	1,387.16	(279,735)			(809,103)		(809,103)	(361,170)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I7OUK5573	12/15/2012	12/15/2013		1,545,000	1,476.13	(66,111)			(135,158)		(135,158)	(67,424)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I7OUK5573	12/15/2012	12/15/2013		3,895,000	1,466.12	(179,586)			(361,973)		(361,973)	(177,417)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/15/2013	01/15/2014		1,185,000	1,519.45		(44,252)		(80,826)		(80,826)	(36,574)						100/97
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/15/2013	01/15/2014		4,550,000	1,509.15		(184,982)		(329,928)		(329,928)	(144,946)						100/97
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/15/2013	02/15/2014		2,075,000	1,565.38		(65,945)		(105,697)		(105,697)	(39,752)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/15/2013	03/15/2014		3,850,000	1,603.62		(143,735)		(151,988)		(151,988)	(8,254)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	CBOE 1UAUICT04EQ4D06ZH473	11/15/2012	12/21/2013	200		1,500.00	(6,848)			(21,837)		(21,837)	(11,074)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	CBOE 1UAUICT04EQ4D06ZH473	02/15/2013	06/21/2014	100		1,700.00		(2,622)		(3,550)		(3,550)	(928)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	CBOE 1UAUICT04EQ4D06ZH473	03/15/2013	06/21/2014	100		1,700.00		(3,470)		(3,550)		(3,550)	(80)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	CBOE 1UAUICT04EQ4D06ZH473	08/23/2012	12/21/2013	700		1,425.00	(76,995)			(114,977)		(114,977)	(52,168)						100/103
0509999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(18,048,900)	(4,671,010)	0	(44,085,278)	XXX	(44,085,278)	(22,715,048)	0	0	0	0	XXX	XXX
0569999. Subtotal - Written Options - Hedging Other										(18,048,900)	(4,671,010)	0	(44,085,278)	XXX	(44,085,278)	(22,715,048)	0	0	0	0	XXX	XXX
0639999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0709999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0779999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0789999. Total Written Options - Call Options and Warrants										(18,048,900)	(4,671,010)	0	(44,085,278)	XXX	(44,085,278)	(22,715,048)	0	0	0	0	XXX	XXX
0799999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0809999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0819999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0829999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0839999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999. Total Written Options										(18,048,900)	(4,671,010)	0	(44,085,278)	XXX	(44,085,278)	(22,715,048)	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										7,531,752	2,371,454	0	15,694,275	XXX	15,694,275	5,529,299	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										7,531,752	2,371,454	0	15,694,275	XXX	15,694,275	5,529,299	0	0	0	0	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

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

NONE

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

NONE

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
					5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts With Book/Adjusted Carrying Value >0	Contracts With Book/Adjusted Carrying Value <0	Exposure Net of Collateral	Contracts With Fair Value >0	Contracts With Fair Value <0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX	171,775	(143,914)	171,775	171,775	(143,914)	171,775		
Barclay	G5GSEF7VJP5I7OUK5573	Y	N		19,436,013	(14,664,948)	4,771,065	19,436,013	(14,664,948)	4,771,065		
Credit Suisse	1V8Y6QCX6YMJ2OELII46	Y	N		29,284,965	(21,562,419)	7,722,546	29,284,965	(21,562,419)	7,722,546		
Morgan Stanley	4PQUHN3JPFGFNF3BB653	Y	N		10,886,797	(7,713,994)	3,172,803	10,886,797	(7,713,994)	3,172,803		
0299999. Total NAIC 1 Designation				0	59,607,775	(43,941,361)	15,666,414	59,607,775	(43,941,361)	15,666,414	0	0
0899999. Aggregate Sum of Central Clearing houses							0			0		
0999999 - Totals				0	59,779,550	(44,085,275)	15,838,189	59,779,550	(44,085,275)	15,838,189	0	0

Schedule DB - Part D - Section 2 - Collateral for Derivative Instruments Open

NONE

Schedule DB - Part D - Section 2 - Collateral for Derivative Instruments Open

NONE

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 America	San Francisco, CA					122,263	133,236	133,236	XXX
Bank of New York Mellon	New York, NY					172,020	1,274,616	250,205	XXX
Huntington Bank	Columbus, OH					500,962	501,124	501,270	XXX
JP Morgan/Chase	New York, NY					(6,339,044)	(10,666,137)	(9,014,383)	XXX
Northern Trust	Chicago, IL					142,482	142,482	142,482	XXX
Charles Schwab & Co. Inc.	San Francisco, CA					481,872	478,862	483,838	XXX
0199998. Deposits in ... 3 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX			52,875	204,198	130,497	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	(4,866,570)	(7,931,619)	(7,372,855)	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	(4,866,570)	(7,931,619)	(7,372,855)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	0	0	(4,866,570)	(7,931,619)	(7,372,855)	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
NONE							
8699999 - Total Cash Equivalents							