LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 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	Kim Rehling Chiodi Sr VP	Michael Francis Donahue VP
Clint David Gibler Sr VP	Daniel Wayne Harris VP	Noreen Joyce Hayes Sr VP
David Todd Henderson VP & Chief Risk Officer	Kevin Louis Howard VP & Assoc Gen Counsel	Bradley Joseph Hunkler VP
Cheryl Ann Jorgenson VP	Phillip Earl King VP & Auditor	Constance Marie Maccarone Sr VP
Michael Ryland Moser VP & Chf Compliance Officer	Jonathan David Niemeyer Sr VP & General Counsel	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	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 July 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	2,667,241,238	0	2,667,241,238	2,528,698,545
2. Stocks:				
2.1 Preferred stocks				
2.2 Common stocks	40,520,774	349,435	40,171,339	41,938,211
3. Mortgage loans on real estate:				
3.1 First liens	254,772,504	0	254,772,504	248,263,510
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less $ encumbrances)	726,219	0	726,219	
4.2 Properties held for the production of income (less $ encumbrances)				
4.3 Properties held for sale (less $ encumbrances)			0	726,219
5. Cash ($ (7,636,727)), cash equivalents ($ 5,999,860) and short-term investments ($ 18,004,616)	16,367,745	0	16,367,745	22,853,308
6. Contract loans (including $ premium notes)	318,725,213	0	318,725,213	301,408,137
7. Derivatives	55,163,267	0	55,163,267	31,357,174
8. Other invested assets	41,338,570	0	41,338,570	22,340,009
9. Receivables for securities	9,035,410	0	9,035,410	1,546,265
10. Securities lending reinvested collateral assets	42,251,723	0	42,251,723	
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	3,446,142,663	349,435	3,445,793,228	3,199,131,378
13. Title plants less $ charged off (for Title insurers only)				
14. Investment income due and accrued	38,159,491	0	38,159,491	35,913,273
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	5,471,736	0	5,471,736	6,987,711
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	39,173,022		39,173,022	37,443,261
15.3 Accrued retrospective premiums			0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	6,615,351	0	6,615,351	9,016,334
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts		0	0	0
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon		0	0	0
18.2 Net deferred tax asset	44,537,925	12,260,378	32,277,547	31,341,006
19. Guaranty funds receivable or on deposit	1,308,676	0	1,308,676	1,320,167
20. Electronic data processing equipment and software				
21. Furniture and equipment, including health care delivery assets ($)				
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates				
24. Health care ($) and other amounts receivable	2,511,739	1,261,540	1,250,199	899,481
25. Aggregate write-ins for other than invested assets				
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	3,583,920,603	13,871,353	3,570,049,250	3,322,052,611
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. Total (Lines 26 and 27)	3,583,920,603	13,871,353	3,570,049,250	3,322,052,611
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
2501.				
2502.				
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page				
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)				

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 2,994,093,340 less $ .... included in Line 6.3 (including $ 6,190,147 Modco Reserve)	2,994,093,340	2,798,326,940
2.	Aggregate reserve for accident and health contracts (including $ .... Modco Reserve)	808,353	850,824
3.	Liability for deposit-type contracts (including $ .... Modco Reserve)	221,223,436	226,561,615
4.	Contract claims:		
	4.1 Life	7,129,705	5,807,610
	4.2 Accident and health		
5.	Policyholders' dividends $ 832,959 and coupons $ .... due and unpaid	832,959	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)	46,696,728	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	1,150,240	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 $ .... is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ .... assumed and $ 4,039,697 ceded	4,039,697	8,781,253
	9.4 Interest Maintenance Reserve	6,571,171	6,020,179
10.	Commissions to agents due or accrued-life and annuity contracts $ 393,420 , accident and health $ .... and deposit-type contract funds $	393,420	673,693
11.	Commissions and expense allowances payable on reinsurance assumed	350	420
12.	General expenses due or accrued	618,600	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	1,166,587	2,412,134
15.1	Current federal and foreign income taxes, including $ 4,399,481 on realized capital gains (losses)	2,342,906	2,930,868
15.2	Net deferred tax liability		
16.	Unearned investment income		
17.	Amounts withheld or retained by company as agent or trustee		
18.	Amounts held for agents' account, including $ .... agents' credit balances		
19.	Remittances and items not allocated	5,014,264	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	4,077,720	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	26,866,960	23,335,695
	24.02 Reinsurance in unauthorized and certified ($ ....) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ ....) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	1,932,002	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	41,402,189	20,598,141
	24.09 Payable for securities	2,228,369	4,406,217
	24.10 Payable for securities lending	42,251,723	
	24.11 Capital notes $ .... and interest thereon $		
25.	Aggregate write-ins for liabilities	1,314,091	1,216,626
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	3,412,154,810	3,161,322,430
27.	From Separate Accounts Statement		
28.	Total liabilities (Lines 26 and 27)	3,412,154,810	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		
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	0
35.	Unassigned funds (surplus)	104,569,155	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)	155,394,440	158,230,181
38.	Totals of Lines 29, 30 and 37	157,894,440	160,730,181
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	3,570,049,250	3,322,052,611
	DETAILS OF WRITE-INS		
2501.	Uncashed drafts and checks that are pending escheatment to the state	237,726	234,328
2502.	Modco adjustment Wilton reissuance	326,739	170,800
2503.	Unrecorded Checks	749,626	811,498
2598.	Summary of remaining write-ins for Line 25 from overflow page		
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,314,091	1,216,626
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)		

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	308,062,581	272,223,236	561,302,450
2.	Considerations for supplementary contracts with life contingencies	379,064	553,497	743,360
3.	Net investment income	79,225,519	76,103,151	158,022,486
4.	Amortization of Interest Maintenance Reserve (IMR)	647,320	516,629	1,116,372
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	612,223	635,903	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	468,672	441,605	951,231
9.	Totals (Lines 1 to 8.3)	389,395,379	350,474,021	723,321,795
10.	Death benefits	13,218,743	8,144,492	17,385,044
11.	Matured endowments (excluding guaranteed annual pure endowments)	125,676	98,817	184,398
12.	Annuity benefits	8,549,253	9,157,291	18,192,973
13.	Disability benefits and benefits under accident and health contracts	448,817	520,115	1,153,366
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	96,800,239	91,589,709	180,731,217
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	5,980,874	4,646,186	10,129,830
18.	Payments on supplementary contracts with life contingencies	1,087,535	1,097,284	2,192,890
19.	Increase in aggregate reserves for life and accident and health contracts	195,723,929	156,298,034	324,692,667
20.	Totals (Lines 10 to 19)	321,935,066	271,551,928	554,662,385
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	35,332,313	35,067,776	71,167,773
22.	Commissions and expense allowances on reinsurance assumed	1,882	2,551	5,665
23.	General insurance expenses	15,949,455	9,118,376	21,930,561
24.	Insurance taxes, licenses and fees, excluding federal income taxes	4,155,481	4,097,929	7,815,133
25.	Increase in loading on deferred and uncollected premiums	(1,212,156)	(1,498,661)	(475,082)
26.	Net transfers to or (from) Separate Accounts net of reinsurance			
27.	Aggregate write-ins for deductions	998,233	1,368,287	1,750,618
28.	Totals (Lines 20 to 27)	377,160,274	319,708,186	656,857,053
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	12,235,106	30,765,835	66,464,742
30.	Dividends to policyholders	22,597,584	22,632,571	43,347,528
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	(10,362,478)	8,133,264	23,117,214
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(620,960)	4,279,975	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)	(9,741,518)	3,853,289	14,989,301
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 3,754,236 (excluding taxes of $ 645,245 transferred to the IMR)	3,349,625	(2,566,850)	1,331,492
35.	Net income (Line 33 plus Line 34)	(6,391,893)	1,286,439	16,320,793
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	160,730,182	152,335,497	152,335,497
37.	Net income (Line 35)	(6,391,893)	1,286,439	16,320,799
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 938,687	4,954,186	5,852,794	6,915,439
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	5,780,754	1,714,735	(2,727,875)
41.	Change in nonadmitted assets	(3,647,524)	(2,910,028)	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		8,768,243	8,470,490
44.	Change in asset valuation reserve	(3,531,265)	(3,270,795)	(5,948,218)
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles		751,784	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			
	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	0	(390,026)	(768,894)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(2,835,742)	11,803,146	8,394,684
55.	Capital and surplus, as of statement date (Lines 36 + 54)	157,894,440	164,138,643	160,730,181
	DETAILS OF WRITE-INS			
08.301.	Pension administrative fees	407,850	390,845	593,063
08.302.	Miscellaneous income	60,822	50,760	358,169
08.303.				
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page			
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	468,672	441,605	951,232
2701.	Benefits for employees and agents not included elsewhere	572,814	666,586	713,677
2702.	Modified coinsurance-change in mean rserve adjustment	425,420	701,701	1,036,941
2703.				
2798.	Summary of remaining write-ins for Line 27 from overflow page			
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	998,234	1,368,287	1,750,618
5301.	Reserve release due to reissuance of ordinary life insurance		(390,026)	(768,894)
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page			
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	0	(390,026)	(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	304,899,501	275,885,873	562,837,892
2. Net investment income	78,677,109	74,078,880	158,681,793
3. Miscellaneous income	1,815,775	(2,202,865)	(2,331,068)
4. Total (Lines 1 to 3)	385,392,385	347,761,888	719,188,617
5. Benefit and loss related payments	120,031,900	103,829,033	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	50,324,126	54,040,759	104,927,869
8. Dividends paid to policyholders	21,095,083	21,045,272	43,948,064
9. Federal and foreign income taxes paid (recovered) net of $ 4,399,481 tax on capital gains (losses)	4,366,483	8,295,850	10,852,137
10. Total (Lines 5 through 9)	195,817,592	187,210,914	378,772,366
11. Net cash from operations (Line 4 minus Line 10)	189,574,793	160,550,974	340,416,251
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	153,402,096	111,753,592	334,975,893
12.2 Stocks	9,266,537	7,211,506	12,671,552
12.3 Mortgage loans	12,046,862	9,146,244	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	817	5,408	9,388
12.7 Miscellaneous proceeds	4,166,847	6,175,507	6,735,696
12.8 Total investment proceeds (Lines 12.1 to 12.7)	178,883,159	134,292,257	373,206,649
13. Cost of investments acquired (long-term only):			
13.1 Bonds	291,489,734	264,974,908	600,518,744
13.2 Stocks	655,900	4,779,951	4,780,082
13.3 Mortgage loans	18,650,000	14,300,000	36,200,000
13.4 Real estate	0	0	0
13.5 Other invested assets	20,000,000	0	0
13.6 Miscellaneous applications	51,918,716	580,421	0
13.7 Total investments acquired (Lines 13.1 to 13.6)	382,714,350	284,635,280	641,498,826
14. Net increase (or decrease) in contract loans and premium notes	17,317,076	23,795,110	48,606,651
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(221,148,267)	(174,138,133)	(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	(5,338,179)	5,278,177	4,046,134
16.5 Dividends to stockholders	0	0	15,233,550
16.6 Other cash provided (applied)	30,426,090	(5,620,824)	(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)	25,087,911	(342,647)	(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)	(6,485,563)	(13,929,806)	(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)	16,367,746	20,806,256	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	214,989,779	204,443,570	418,260,132
3.	Ordinary individual annuities	102,173,624	81,321,380	161,702,282
4.	Credit life (group and individual)			0
5.	Group life insurance	36,273	45,480	84,498
6.	Group annuities	7,982,577	4,313,095	10,486,701
7.	A & H - group			0
8.	A & H - credit (group and individual)			0
9.	A & H - other	163,449	187,835	373,452
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal	325,345,702	290,311,360	590,907,065
12.	Deposit-type contracts	17,227,123	11,402,620	12,052,050
13.	Total	342,572,825	301,713,980	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	$ (6,391,893)	$ 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	$ (6,391,893)	$ 16,320,794
SURPLUS				
(5)	State basis (Page 3, Line 38, Columns 1 & 2)	Ohio	$ 157,894,440	$ 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	$ 157,894,440	$ 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 six month period ended June 30, 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 six month period ended June 30, 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 six month period ended June 30, 2013:						
17307GL97	$ 1,276,160	$ 1,192,425	$ 83,735	$ 1,192,425	$ 1,062,349	6/30/2013
Total	XXX	XXX	$ 83,735	XXX	XXX	

NOTES TO FINANCIAL STATEMENTS

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 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 June 30, 2013:

a. The aggregate amount of unrealized losses:

1. Less than 12 months $6,981,517
2. 12 months or longer $501,213

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

1. Less than 12 months $171,028,047
2. 12 months or longer $3,208,145

(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

The Company is currently being audited on behalf of multiple state treasurers and controllers concerning the identification, reporting and escheatment of unclaimed insurance policy benefits and other allegedly abandoned funds. The audits focus on identifying unreported death claims, matured annuities and retained asset accounts, and the use of the Social Security Death Master File to identify deceased insurance policy, annuity contract, and retained asset account holders. The Company has reached an agreement with numerous states regarding this audit activity that will result in outreach and payments to beneficiaries, escheatment of funds deemed abandoned under state laws, and accelerated escheatment of funds deemed abandoned pursuant to agreements with regulators. The amount of loss that the Company will ultimately recognize as a result of these audits cannot be reasonably estimated.

NOTES TO FINANCIAL STATEMENTS

The West Virginia Treasurer (who has not settled with the Company) has brought suit seeking to require the Company to annually check the Social Security Death Master File for deceased insureds, and alleging that the Company's previous failure to do so has rendered its unclaimed property reports incomplete and fraudulent. The Treasurer seeks attorney fees, interest and penalties for allegedly willful misconduct and fraudulent reporting, and other, varied relief (including identification and payment of death claims). The amount of loss, if any, that the Company may ultimately recognize as a result of this litigation cannot be reasonably estimated.

The Company is also currently the subject of multistate insurance department regulatory inquiries and examinations with a similar focus as the state treasurer and controller audits regarding processes and procedures for identifying deceased insurance policy, annuity contract, and retained asset account holders. The examination activity may result in (but is not necessarily limited to) required outreach and payments to beneficiaries, changes to procedures, and administrative contributions. The amount of loss, if any, that the Company may ultimately recognize as a result of these examinations cannot be reasonably estimated.

15. Leases. No change.

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

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

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

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

20. Fair Value Measurements

A.

(1) Fair Value Measurements at June 30, 2013

	Level 1	Level 2	Level 3	Total
Assets:				
Bonds				
U.S. governments	$ -	$ -	$ -	$ -
Industrial and miscellaneous	-	843,938	-	843,938
RMBS	-	-	-	-
CMBS	-	-	-	-
Hybrid securities	-	-	-	-
Parent, subsidiaries and affiliates	-	-	-	-
Total bonds	$ -	$ 843,938	$ -	$ 843,938
Preferred stock				
Industrial and miscellaneous	$ -	$ -	$ -	$ -
Parent, subsidiaries and affiliates	-	-	-	-
Total preferred stock	$ -	$ -	$ -	$ -
Common stock				
Industrial and miscellaneous	$ 26,088,539	$ -	$ -	$ 26,088,539
Parent, subsidiaries and affiliates	-	-	-	-
Mutual funds	125,000	-	-	125,000
Total common stock	$ 26,213,539	$ -	$ -	$ 26,213,539
Derivative assets				
Interest rate contracts	$ -	$ -	$ -	$ -
Options, purchased	-	-	55,163,261	55,163,261
Foreign exchange contracts	-	-	-	-
Credit contracts	-	-	-	-
Commodity futures contracts	-	-	-	-
Commodity forward contracts	-	-	-	-
Total derivative assets	$ -	$ -	$ 55,163,261	$ 55,163,261
Separate account assets	$ -	$ -	$ -	$ -
Total assets at fair value	$ 26,213,539	$ 843,938	$ 55,163,261	$ 82,220,738

	Level 1	Level 2	Level 3	Total
Liabilities at fair value				
Derivative liabilities				
Options, written	$ -	$ -	$ (41,402,192)	$ (41,402,192)
Total liabilities at fair value	$ -	$ -	$ (41,402,192)	$ (41,402,192)

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

Three months ended as of 3/31/2013

	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

	Balance at 03/31/2013	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 06/30/2013
Derivative assets	$ 59,779,544	$ -	$ -	$ (3,037,635)	$ (3,821,204)	$ 2,242,556	$ 55,163,261
Derivative liabilities	(44,085,281)	-	-	5,455,970	1,968,639	(4,741,520)	(41,402,192)
Total	$ 15,694,263	$ -	$ -	$ 2,418,335	$ (1,852,565)	$ (2,498,964)	$ 13,761,069

NOTES TO FINANCIAL STATEMENTS

Gross Purchases, Issuances, Sales, and Settlements

Three months ended as of 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)

Three months ended as of 06/30/2013

	Purchases	Issuances	Sales	Settlements	Net purchases, issuances, sales, & settlements
Derivative assets	$ 7,325,925	$ -	$ -	$ (5,083,369)	$ 2,242,556
Derivative liabilities	-	(4,774,234)	-	32,714	(4,741,520)
Total	$ 7,325,925	$ (4,774,234)	$ -	$ (5,050,655)	$ (2,498,964)

(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 and mutual funds 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 reasonably available to the Company of Level 3 assets and liabilities at June 30, 2013:

Security Type	Fair Value	Valuation Technique	Unobservable Output	Range
Derivative Assets	$ 55,163,261	Black-Scholes-Merton Model Spreads and Average Algorithm Model Monte Carlo Model	S&P 500 Implied Volatility	13.8% - 31.3%
Derivative Liabilities	$ (41,402,192)	Black-Scholes-Merton Model Spreads and Average Algorithm Model	S&P 500 Implied Volatility	13.9% - 31.3%

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	$ 2,809,207,502	$ 2,667,241,238	$ 24,835,978	$ 2,484,661,077	$ 299,710,447	$ -
Common Stock:						
Unaffiliated**	40,046,339	40,046,339	40,046,339	-	-	-
Mutual Funds	125,000	125,000	125,000	-	-	-
Preferred stock	-	-	-	-	-	-
Mortgage loans	275,206,645	254,772,504	-	-	275,206,645	-
Cash, cash equivalents and short-term investments	16,367,745	16,367,745	16,367,745	-	-	-
Other invested assets, surplus notes	24,347,934	22,324,889	-	24,347,934	-	-
Securities lending reinvested collateral assets	42,251,723	42,251,723	42,251,723	-	-	-
Derivative assets	55,163,261	55,163,261	-	-	55,163,261	-
Separate account assets	-	-	-	-	-	-
Liabilities:						
Life and annuity reserves for investment-type contracts and deposit fund liabilities	$ (261,912,574)	$ (227,582,000)	$ -	$ -	$ (261,912,574)	$ -
Equity-indexed insurance contracts	(1,103,372,794)	(1,101,742,000)	-	-	(1,103,372,794)	-
Securities lending liability	(42,251,723)	(42,251,723)	-	-	(42,251,723)	-
Derivative liabilities	(41,402,192)	(41,402,192)	-	-	(41,402,192)	-

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

NOTES TO FINANCIAL STATEMENTS

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. Actively traded mutual funds are valued using the net asset values of the funds.

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.

Securities Lending Reinvested Collateral Assets

The fair value of securities lending reinvested collateral assets are from third-party sources utilizing publicly quoted 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.

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.

Securities Lending Liability

The liability represents the Company's obligation to return collateral related to securities lending transactions. The liability is short-term in nature and therefore, the fair value of the obligation approximates the carrying amount.

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	$ 349,435
14.24	Short-Term Investments	$ 0	$
14.25	Mortgage Loans on Real Estate	$ 0	$
14.26	All Other	$ 0	$ 19,013,680
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 330,438	$ 19,363,115
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. $ 42,251,723

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 42,251,723

16.3 Total payable for securities lending reported on the liability page. $ 42,251,723

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	$ 254,772,504
	1.14 Total Mortgages in Good Standing	$ 254,772,504
	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)	$ 254,772,504
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

	States, Etc.		1 Active Status	Direct Business Only Life Contracts 2 Life Insurance Premiums	 3 Annuity Considerations	 4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	 5 Other Considerations	 6 Total Columns 2 Through 5	 7 Deposit-Type Contracts
1.	Alabama	AL	L	1,087,357	1,657,671			2,745,028	
2.	Alaska	AK	N	28,612				28,612	
3.	Arizona	AZ	L	6,377,062	764,398	752		7,142,212	
4.	Arkansas	AR	L	1,469,227	432,211	416		1,901,854	
5.	California	CA	L	17,266,136	11,132,393	16,860		28,415,389	
6.	Colorado	CO	L	8,292,985	2,498,763	247		10,791,995	
7.	Connecticut	CT	L	3,538,789	4,973,734	6,448		8,518,971	
8.	Delaware	DE	L	794,494	1,042,049	434		1,836,977	
9.	District of Columbia	DC	L	786,030	239,078			1,025,108	
10.	Florida	FL	L	9,779,769	4,205,610	5,383		13,990,762	
11.	Georgia	GA	L	2,157,822	918,730	877		3,077,429	
12.	Hawaii	HI	L	3,454,959	800,328	11,837		4,267,124	
13.	Idaho	ID	L	1,766,853	615,277	38		2,382,168	
14.	Illinois	IL	L	6,547,893	2,561,937	3,401		9,113,231	
15.	Indiana	IN	L	5,122,889	2,184,870	13,098		7,320,857	
16.	Iowa	IA	L	1,747,852	3,699,405	2,637		5,449,894	
17.	Kansas	KS	L	2,160,507	1,139,204	3,084		3,302,795	
18.	Kentucky	KY	L	1,389,844	693,043	786		2,083,673	
19.	Louisiana	LA	L	852,383	275,940	1,413		1,129,736	
20.	Maine	ME	L	187,437	24,157	149		211,743	
21.	Maryland	MD	L	6,900,059	3,268,362	871		10,169,292	
22.	Massachusetts	MA	L	4,329,183	1,166,811	11,858		5,507,852	107,570
23.	Michigan	MI	L	5,886,769	2,795,489	8,454		8,690,712	
24.	Minnesota	MN	L	4,350,764	7,621,992	131		11,972,887	
25.	Mississippi	MS	L	540,426	615,064			1,155,490	
26.	Missouri	MO	L	9,972,127	792,128	201		10,764,456	
27.	Montana	MT	L	857,892	64,006			921,898	
28.	Nebraska	NE	L	2,495,314	3,385,789	2,271		5,883,374	
29.	Nevada	NV	L	716,658	534,694	89		1,251,441	
30.	New Hampshire	NH	L	606,917	3,090,668	4,050		3,701,635	
31.	New Jersey	NJ	L	8,904,628	959,173	10,670		9,874,471	
32.	New Mexico	NM	L	1,330,093	114,492			1,444,585	
33.	New York	NY	N	605,140	1,052,784	1,252		1,659,176	
34.	North Carolina	NC	L	4,804,627	1,317,117	1,464		6,123,208	
35.	North Dakota	ND	L	217,915	10,504			228,419	
36.	Ohio	OH	L	12,020,995	5,191,062	6,280		17,218,337	16,900,000
37.	Oklahoma	OK	L	873,977	35,000			908,977	
38.	Oregon	OR	L	1,004,898	1,963,009	627		2,968,534	
39.	Pennsylvania	PA	L	11,148,985	8,635,493	13,555		19,798,033	
40.	Rhode Island	RI	L	314,823	603,037	2,291		920,151	
41.	South Carolina	SC	L	2,022,346	1,195,026	1,731		3,219,103	
42.	South Dakota	SD	L	389,651	804,413			1,194,064	
43.	Tennessee	TN	L	1,843,026	591,146	922		2,435,094	
44.	Texas	TX	L	17,594,629	6,427,208	2,505		24,024,342	
45.	Utah	UT	L	1,431,958	1,243,935	145		2,676,038	
46.	Vermont	VT	L	702,328	666,628			1,368,956	
47.	Virginia	VA	L	10,645,184	3,564,847	10,041		14,220,072	
48.	Washington	WA	L	5,621,065	3,486,557	1,842		9,109,464	
49.	West Virginia	WV	L	2,112,278	556,076	12,937		2,681,291	
50.	Wisconsin	WI	L	3,173,271	504,572	1,177		3,679,020	219,553
51.	Wyoming	WY	L	251,042	40,000			291,042	
52.	American Samoa	AS	N	1,131				1,131	
53.	Guam	GU	N	70,799				70,799	
54.	Puerto Rico	PR	N	20,991				20,991	
55.	U.S. Virgin Islands	VI	N					0	
56.	Northern Mariana Islands	MP	N					0	
57.	Canada	CAN	N	17,804				17,804	
58.	Aggregate Other Aliens	OT	XXX	173,728	6,000	225	0	179,953	0
59.	Subtotal		(a) 49	198,762,321	102,161,880	163,449	0	301,087,650	17,227,123
90.	Reporting entity contributions for employee benefits plans		XXX					0	
91.	Dividends or refunds applied to purchase paid-up additions and annuities		XXX	23,495,565	11,744			23,507,309	
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	750,743				750,743	
94.	Aggregate or other amounts not allocable by State		XXX	0	0	0	0	0	0
95.	Totals (Direct Business)		XXX	223,008,629	102,173,624	163,449	0	325,345,702	17,227,123
96.	Plus Reinsurance Assumed		XXX					0	
97	Totals (All Business)		XXX	223,008,629	102,173,624	163,449	0	325,345,702	17,227,123
98.	Less Reinsurance Ceded		XXX	19,666,586	708,261	163,449		20,538,296	
99.	Totals (All Business) less Reinsurance Ceded		XXX	203,342,043	101,465,363	0	0	304,807,406	17,227,123
	DETAILS OF WRITE-INS								
58001.	Alien		XXX	173,728	6,000	225		179,953	
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	173,728	6,000	225	0	179,953	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

STATEMENT AS OF JUNE 30, 2013 OF THE Lafayette Life Insurance Company

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 Financial Group, Inc	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	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	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	46-2922655				SP Charlotte Apts. Investor Holdings, LLC	NC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	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				Western & Southern Investment 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	Western & Southern Investment Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1301863				Fort Washington Investment Advisors	OH	NIA	Western & Southern Investment 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	

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	20-2485167				Boston Capital Afford Housing Morg Fund LLC	MA	NIA	Western-Southern Life Assurance Co	Ownership	14.360	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-2678623				Boston Cap Intermediate Term Income Fund	MA	NIA	Western-Southern Life Assurance Co	Ownership	33.300	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-4322006				PCE LP	GA	NIA	Western-Southern Life Assurance Co	Ownership	22.340	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-1024113				North Braeswood Meritage Holdings LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	03-0464760				Centerline Corporate Partners XXI LP	NY	NIA	Western-Southern Life Assurance Co	Ownership	17.320	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-0317564				Centerline Corporate Partners XXV LP	NY	NIA	Western-Southern Life Assurance Co	Ownership	11.380	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-0846576				W&S Brokerage Services, Inc	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1328371				IFS Financial Services, Inc	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	
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	

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 2

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 2

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 2

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

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

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	18,650,000	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	(94,144)	0
7.	Deduct amounts received on disposals	12,046,862	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)	254,772,504	248,263,510
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	254,772,504	248,263,510
14.	Deduct total nonadmitted amounts		0
15.	Statement value at end of current period (Line 13 minus Line 14)	254,772,504	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	3,852	7,207
5.	Unrealized valuation increase (decrease)	(986,320)	0
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals		
8.	Deduct amortization of premium and depreciation	18,971	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)	41,338,570	22,340,009
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	41,338,570	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	292,145,631	605,298,826
3.	Accrual of discount	1,736,785	5,532,138
4.	Unrealized valuation increase (decrease)	3,687,282	4,036,887
5.	Total gain (loss) on disposals	5,246,608	3,056,942
6.	Deduct consideration for bonds and stocks disposed of	162,668,633	347,647,445
7.	Deduct amortization of premium	3,189,789	4,286,156
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	163,067	527,944
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	2,707,762,012	2,570,967,195
11.	Deduct total nonadmitted amounts	349,435	330,438
12.	Statement value at end of current period (Line 10 minus Line 11)	2,707,412,577	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)	1,691,921,928	198,754,022	189,526,441	890,769	1,691,921,928	1,702,040,278		1,669,881,074
2. Class 2 (a)	837,395,053	212,571,367	179,663,056	(5,964,590)	837,395,053	864,338,774		804,543,736
3. Class 3 (a)	53,929,195	9,830,979	3,851,059	10,063,379	53,929,195	69,972,494		48,230,770
4. Class 4 (a)	28,719,282	28,490,322	1,622,317	(7,481,659)	28,719,282	48,105,628		28,003,069
5. Class 5 (a)	4,629,376	0	30,545	1,249,577	4,629,376	5,848,408		4,803,879
6. Class 6 (a)	765,796	0	0	174,338	765,796	940,134		719,779
7. Total Bonds	2,617,360,630	449,646,690	374,693,418	(1,068,186)	2,617,360,630	2,691,245,716	0	2,556,182,307
PREFERRED STOCK								
8. Class 1	0	0	0	0	0	0		
9. Class 2	0	0	0	0	0	0		
10. Class 3	0	0	0	0	0	0		
11. Class 4	0	0	0	0	0	0		
12. Class 5	0	0	0	0	0	0		
13. Class 6	0	0	0	0	0	0		
14. Total Preferred Stock	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock	2,617,360,630	449,646,690	374,693,418	(1,068,186)	2,617,360,630	2,691,245,716	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 $ 24,004,472 ; 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	18,004,613	XXX	18,004,613	2,064	

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	240,469,151	570,212,729
3.	Accrual of discount		0
4.	Unrealized valuation increase (decrease)		0
5.	Total gain (loss) on disposals	(138)	0
6.	Deduct consideration received on disposals	249,935,910	582,201,093
7.	Deduct amortization of premium	12,249	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)	18,004,616	27,483,762
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	18,004,616	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	4,923,145
3.	Unrealized Valuation increase/(decrease)	3,191,911
4.	Total gain (loss) on termination recognized	3,957,204
5.	Considerations received/(paid) on terminations	9,070,215
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)	13,761,073
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	13,761,073

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

NONE

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)

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	13,761,079	
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)		13,761,079
4.	Part D, Section 1, Column 5	55,163,268	
5.	Part D, Section 1, Column 6	(41,402,189)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	13,761,079	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		13,761,079
10.	Part D, Section 1, Column 8	55,163,268	
11.	Part D, Section 1, Column 9	(41,402,189)	
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	359,338,622	1,108,598,594
3.	Accrual of discount	0	0
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	955	9,388
6.	Deduct consideration received on disposals	353,339,717	1,108,607,982
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	5,999,860	0
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	5,999,860	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					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
LL-1301	Sandy	UT		05/30/2013	4.300	18,650,000	0	25,200,000
0599999. Mortgages in good standing - Commercial mortgages-all other						18,650,000	0	25,200,000
0899999. Total Mortgages in good standing						18,650,000	0	25,200,000
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						18,650,000	0	25,200,000

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
LL-0207	Castle Rock	CO		03/07/2003	04/01/2013	1,800,810	0	0	0	0	0	0	1,783,372	1,783,372	0	0	0
LL-0303	Winter Park	FL		06/30/2003	06/27/2013	1,614,499	0	0	0	0	0	0	1,583,419	1,583,419	0	0	0
LL-0501	Wilmington	OH		05/12/2005	06/01/2013	607,077	0	0	0	0	0	0	569,144	475,000	0	(94,144)	(94,144)
LL-8138	Boulder	CO		05/21/1998	05/07/2013	61,171	0	0	0	0	0	0	9,913	9,913	0	0	0
0199999. Mortgages closed by repayment						4,083,557	0	0	0	0	0	0	3,945,848	3,851,704	0	(94,144)	(94,144)
LL-0201	Ft. Wayne	IN		08/30/2002		1,503,389	0	0	0	0	0	0	0	42,527	0	0	0
LL-0202	Ft. Wayne	IN		07/17/2002		2,140,679	0	0	0	0	0	0	0	98,560	0	0	0
LL-0204	Cumberland	IN		03/06/2003		504,002	0	0	0	0	0	0	0	8,773	0	0	0
LL-0205	Indianapolis	IN		11/12/2002		667,737	0	0	0	0	0	0	0	11,846	0	0	0
LL-0206	Grandville	MI		11/26/2002		722,592	0	0	0	0	0	0	0	12,654	0	0	0
LL-0301	Ft. Wayne	IN		10/14/2003		2,095,311	0	0	0	0	0	0	0	42,588	0	0	0
LL-0302	West Lafayette	IN		06/18/2003		1,621,687	0	0	0	0	0	0	0	16,101	0	0	0
LL-0303	Winter Park	FL		06/30/2003		1,614,499	0	0	0	0	0	0	0	15,662	0	0	0
LL-0305	Anderson	IN		08/14/2003		1,507,180	0	0	0	0	0	0	0	56,579	0	0	0
LL-0306	Lakewood	CO		06/20/2003		2,439,953	0	0	0	0	0	0	0	23,713	0	0	0
LL-0310	Moreno Valley	CA		12/04/2003		2,108,666	0	0	0	0	0	0	0	33,538	0	0	0
LL-0311	Indianapolis	IN		12/29/2003		575,176	0	0	0	0	0	0	0	3,204	0	0	0
LL-0312	Temecula	CA		02/05/2004		710,022	0	0	0	0	0	0	0	11,063	0	0	0
LL-0402	Albuquerque	NM		11/03/2004		801,996	0	0	0	0	0	0	0	11,865	0	0	0
LL-0403	Castle Rock	CO		07/26/2004		1,626,739	0	0	0	0	0	0	0	14,544	0	0	0
LL-0404	Plainfield	IN		07/14/2004		935,117	0	0	0	0	0	0	0	14,425	0	0	0
LL-0407	Columbus	OH		06/30/2004		446,926	0	0	0	0	0	0	0	13,942	0	0	0
LL-0411	West Lafayette	IN		02/22/2005		3,470,232	0	0	0	0	0	0	0	50,715	0	0	0
LL-0412	Chicago	IL		12/27/2004		1,820,242	0	0	0	0	0	0	0	16,020	0	0	0
LL-0413	Castle Rock	CO		09/29/2005		1,084,675	0	0	0	0	0	0	0	8,701	0	0	0

STATEMENT AS OF JUNE 30, 2013 OF THE Lafayette Life Insurance Company

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment							14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest 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-0503	West Chester	OH		04/12/2005		931,859	0	0	0	0	0	0	0	13,190	0	0	0
LL-0505	Longmont	CO		06/29/2005		891,905	0	0	0	0	0	0	0	18,998	0	0	0
LL-0506	Colorado Springs	CO		06/29/2005		2,814,990	0	0	0	0	0	0	0	23,680	0	0	0
LL-0507	Long Beach	CA		08/31/2005		1,610,247	0	0	0	0	0	0	0	42,386	0	0	0
LL-0508	Castle Rock	CO		12/01/2005		2,254,685	0	0	0	0	0	0	0	17,950	0	0	0
LL-0509	Round Rock	TX		11/09/2005		1,063,778	0	0	0	0	0	0	0	11,566	0	0	0
LL-0510	Round Rock	TX		10/11/2005		377,951	0	0	0	0	0	0	0	9,691	0	0	0
LL-0511	Tampa	FL		08/03/2005		2,587,721	0	0	0	0	0	0	0	21,530	0	0	0
LL-0513	Springfield	OH		12/06/2005		1,851,459	0	0	0	0	0	0	0	17,850	0	0	0
LL-0514	Huntsville	AL		11/15/2005		594,504	0	0	0	0	0	0	0	4,712	0	0	0
LL-0515	St. Paul	MN		07/17/2006		1,570,974	0	0	0	0	0	0	0	35,360	0	0	0
LL-0516	Louisville	KY		01/03/2006		837,047	0	0	0	0	0	0	0	20,750	0	0	0
LL-0517	Nashville	TN		06/26/2006		645,236	0	0	0	0	0	0	0	6,203	0	0	0
LL-0518	Draper	UT		10/24/2006		2,796,168	0	0	0	0	0	0	0	20,079	0	0	0
LL-0519	Arvada	CO		03/15/2006		927,685	0	0	0	0	0	0	0	11,543	0	0	0
LL-0603	South Bend	IN		05/31/2006		2,299,005	0	0	0	0	0	0	0	28,458	0	0	0
LL-0604	Indianapolis	IN		05/18/2006		2,687,613	0	0	0	0	0	0	0	40,000	0	0	0
LL-0607	Centennial	CO		09/27/2006		1,100,745	0	0	0	0	0	0	0	7,647	0	0	0
LL-0608	Sun City	FL		09/22/2006		696,183	0	0	0	0	0	0	0	6,455	0	0	0
LL-0609	Dallas	TX		12/28/2006		1,786,451	0	0	0	0	0	0	0	11,020	0	0	0
LL-0610	Greenfield	IN		10/12/2006		1,667,926	0	0	0	0	0	0	0	18,764	0	0	0
LL-0611	Lima East	OH		02/28/2007		1,118,857	0	0	0	0	0	0	0	136,012	0	0	0
LL-0613	Middletown	OH		12/06/2006		681,386	0	0	0	0	0	0	0	14,046	0	0	0
LL-0614	Lafayette	IN		10/06/2006		572,532	0	0	0	0	0	0	0	3,947	0	0	0
LL-0616	Powell	OH		12/07/2006		901,555	0	0	0	0	0	0	0	10,254	0	0	0
LL-0617	Harrisburg	PA		12/08/2006		1,244,750	0	0	0	0	0	0	0	14,305	0	0	0
LL-0618	Golden	CO		02/14/2007		1,860,183	0	0	0	0	0	0	0	12,720	0	0	0
LL-0619	Brownsburg	IN		01/18/2007		985,444	0	0	0	0	0	0	0	11,186	0	0	0
LL-0701	Carmel	IN		04/11/2007		4,790,815	0	0	0	0	0	0	0	23,309	0	0	0
LL-0702	Vandalia	OH		05/01/2007		1,507,976	0	0	0	0	0	0	0	30,023	0	0	0
LL-0703	Colorado Springs	CO		09/27/2007		1,137,549	0	0	0	0	0	0	0	10,296	0	0	0
LL-0704	Indianapolis	IN		08/02/2007		2,499,575	0	0	0	0	0	0	0	16,867	0	0	0
LL-0705	Carmel	IN		05/30/2007		623,445	0	0	0	0	0	0	0	6,904	0	0	0
LL-0706	Champaign	IL		07/10/2007		3,202,864	0	0	0	0	0	0	0	19,548	0	0	0
LL-0707	Indianapolis	IN		08/21/2007		973,951	0	0	0	0	0	0	0	6,301	0	0	0
LL-0708	Roseville	MI		08/13/2007		574,684	0	0	0	0	0	0	0	17,189	0	0	0
LL-0709	Indianapolis	IN		08/01/2007		508,849	0	0	0	0	0	0	0	5,216	0	0	0
LL-0710	Concord	NC		03/12/2008		2,591,873	0	0	0	0	0	0	0	45,068	0	0	0
LL-0712	Houston	TX		11/29/2007		1,338,361	0	0	0	0	0	0	0	24,576	0	0	0
LL-0713	Bloomington	IN		02/07/2008		6,011,731	0	0	0	0	0	0	0	60,364	0	0	0
LL-0714	Vandalia	OH		02/14/2008		1,630,885	0	0	0	0	0	0	0	29,163	0	0	0
LL-0715	Colfax	NC		06/19/2008		2,938,757	0	0	0	0	0	0	0	50,372	0	0	0
LL-0801	Aurora	CO		08/15/2008		3,670,909	0	0	0	0	0	0	0	22,487	0	0	0
LL-0802	Indianapolis	IN		05/20/2008		1,104,324	0	0	0	0	0	0	0	7,788	0	0	0
LL-0804	Indianapolis	IN		04/23/2008		2,212,741	0	0	0	0	0	0	0	142,683	0	0	0
LL-0805	Nicholasville	KY		06/25/2008		857,242	0	0	0	0	0	0	0	5,377	0	0	0
LL-0806	Kissimmee	FL		05/23/2008		1,794,206	0	0	0	0	0	0	0	15,483	0	0	0
LL-0807	Springfield	IL		11/25/2008		3,715,925	0	0	0	0	0	0	0	20,746	0	0	0
LL-0808	Plainfield	IN		08/18/2008		1,069,133	0	0	0	0	0	0	0	26,531	0	0	0
LL-0809	Indianapolis	IN		08/11/2008		2,270,073	0	0	0	0	0	0	0	17,415	0	0	0
LL-0810	Centennial	CO		12/05/2008		1,860,373	0	0	0	0	0	0	0	10,375	0	0	0
LL-0811	San Antonio	TX		10/10/2008		1,204,068	0	0	0	0	0	0	0	21,431	0	0	0
LL-0812	Gastonia	NC		11/17/2008		444,560	0	0	0	0	0	0	0	4,035	0	0	0
LL-0813	Simpsonville	SC		01/22/2009		1,080,657	0	0	0	0	0	0	0	16,645	0	0	0
LL-0901	Charleston	SC		11/19/2009		2,348,886	0	0	0	0	0	0	0	14,447	0	0	0
LL-0902	Beckley	WV		03/08/2010		1,048,500	0	0	0	0	0	0	0	11,287	0	0	0
LL-0903	Simpsonville	SC		11/25/2009		3,574,755	0	0	0	0	0	0	0	21,453	0	0	0
LL-0904	Indianapolis	IN		11/10/2009		1,926,888	0	0	0	0	0	0	0	39,935	0	0	0
LL-0905	Memphis	TN		07/29/2009		1,700,933	0	0	0	0	0	0	0	23,853	0	0	0
LL-0906	Conroe	TX		08/28/2009		1,375,696	0	0	0	0	0	0	0	7,182	0	0	0
LL-0907	Orlando	FL		09/03/2009		649,921	0	0	0	0	0	0	0	7,657	0	0	0
LL-0908	Houston	TX		10/01/2009		3,080,358	0	0	0	0	0	0	0	20,310	0	0	0

STATEMENT AS OF JUNE 30, 2013 OF THE Lafayette Life Insurance Company

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
LL-0909	Leesburg	FL		12/10/2009		1,144,661	0	0	0	0	0	0	0	12,732	0	0	0
LL-0910	Minneola	FL		12/10/2009		1,077,328	0	0	0	0	0	0	0	11,983	0	0	0
LL-0911	Beavercreek	OH		02/01/2010		1,856,081	0	0	0	0	0	0	0	14,367	0	0	0
LL-0912	Beavercreek	OH		02/01/2010		2,057,675	0	0	0	0	0	0	0	24,243	0	0	0
LL-0913	Simpsonville	SC		12/28/2010		3,151,554	0	0	0	0	0	0	0	18,832	0	0	0
LL-1002	Ashland	KY		06/30/2010		1,481,377	0	0	0	0	0	0	0	19,347	0	0	0
LL-1003	Independence	MO		08/12/2010		4,567,621	0	0	0	0	0	0	0	60,023	0	0	0
LL-1004	Lansing	MI		06/08/2010		3,352,007	0	0	0	0	0	0	0	25,122	0	0	0
LL-1005	Keizer	OR		07/30/2010		1,612,970	0	0	0	0	0	0	0	10,807	0	0	0
LL-1006	Oklahoma City	OK		11/09/2010		1,989,071	0	0	0	0	0	0	0	25,322	0	0	0
LL-1007	Waxahachie	TX		02/14/2011		4,615,296	0	0	0	0	0	0	0	16,820	0	0	0
LL-1009	Arlington	TX		02/09/2011		2,837,980	0	0	0	0	0	0	0	14,975	0	0	0
LL-1010	Norton Shores	MI		04/14/2011		1,950,496	0	0	0	0	0	0	0	47,789	0	0	0
LL-1101	Miamisburg	OH		04/05/2011		3,210,483	0	0	0	0	0	0	0	40,446	0	0	0
LL-1102	Evendale	OH		03/29/2011		1,143,993	0	0	0	0	0	0	0	9,001	0	0	0
LL-1103	McDonough	GA		11/10/2011		2,329,608	0	0	0	0	0	0	0	8,578	0	0	0
LL-1104	Cooper City	FL		12/02/2011		5,491,067	0	0	0	0	0	0	0	28,417	0	0	0
LL-1105	Norton Shores	MI		12/23/2011		1,094,700	0	0	0	0	0	0	0	27,653	0	0	0
LL-1201	Glenview	IL		01/10/2012		8,932,067	0	0	0	0	0	0	0	47,800	0	0	0
LL-1202	Lansing	MI		04/19/2012		4,962,638	0	0	0	0	0	0	0	105,164	0	0	0
LL-1203	Houston	TX		07/30/2012		2,674,010	0	0	0	0	0	0	0	20,043	0	0	0
LL-1204	League City	TX		07/30/2012		2,872,085	0	0	0	0	0	0	0	21,527	0	0	0
LL-1205	Grass Valley	CA		08/10/2012		6,530,823	0	0	0	0	0	0	0	53,132	0	0	0
LL-1206	Orlando	FL		09/27/2012		9,654,314	0	0	0	0	0	0	0	70,210	0	0	0
LL-7982	Smyrna	GA		10/25/1990		276,826	0	0	0	0	0	0	0	22,650	0	0	0
LL-8059	Port Saint Lucie	FL		05/25/1994		212,150	0	0	0	0	0	0	0	34,297	0	0	0
LL-8068	Lexington	MN		09/30/1994		248,304	0	0	0	0	0	0	0	32,264	0	0	0
LL-8069	Thornton	CO		10/25/1994		269,493	0	0	0	0	0	0	0	33,370	0	0	0
LL-8075	Pineville	NC		03/15/1995		641,258	0	0	0	0	0	0	0	66,246	0	0	0
LL-8081	San Antonio	TX		08/16/1995		384,725	0	0	0	0	0	0	0	32,331	0	0	0
LL-8085	Port Orange	FL		09/03/1996		920,712	0	0	0	0	0	0	0	54,046	0	0	0
LL-8095	Geneva	IL		07/12/1996		302,458	0	0	0	0	0	0	0	18,784	0	0	0
LL-8098	Conway	SC		06/29/1997		1,292,434	0	0	0	0	0	0	0	59,712	0	0	0
LL-8100	El Paso	TX		07/25/1996		570,941	0	0	0	0	0	0	0	34,399	0	0	0
LL-8104	Gray	ME		02/28/1997		360,622	0	0	0	0	0	0	0	18,363	0	0	0
LL-8110	Lehigh Acres	FL		07/16/1998		1,503,298	0	0	0	0	0	0	0	36,188	0	0	0
LL-8111	Duncanville	TX		10/22/1997		692,725	0	0	0	0	0	0	0	29,314	0	0	0
LL-8112	Missouri City	TX		06/09/1997		489,787	0	0	0	0	0	0	0	30,305	0	0	0
LL-8113	Omaha	NE		08/28/1997		714,243	0	0	0	0	0	0	0	31,521	0	0	0
LL-8115	Pawleys Island	SC		11/24/1997		676,780	0	0	0	0	0	0	0	28,055	0	0	0
LL-8116	Ft. Wayne	IN		05/28/1998		1,213,007	0	0	0	0	0	0	0	45,494	0	0	0
LL-8117	Toledo	OH		02/11/1998		1,413,929	0	0	0	0	0	0	0	26,112	0	0	0
LL-8119	Van Wert	OH		10/21/1997		347,281	0	0	0	0	0	0	0	16,979	0	0	0
LL-8123	Selma	CA		12/30/1997		1,118,405	0	0	0	0	0	0	0	54,681	0	0	0
LL-8125	Red Oak	TX		12/19/1997		548,289	0	0	0	0	0	0	0	25,788	0	0	0
LL-8129	Powder Springs	GA		01/30/1998		434,436	0	0	0	0	0	0	0	18,873	0	0	0
LL-8132	Williamstown	NJ		01/20/1999		314,940	0	0	0	0	0	0	0	12,878	0	0	0
LL-8135	Suwanee	GA		03/31/1998		701,745	0	0	0	0	0	0	0	30,703	0	0	0
LL-8136	Kingman	AZ		03/06/1998		280,201	0	0	0	0	0	0	0	36,777	0	0	0
LL-8138	Boulder	CO		05/21/1998		61,171	0	0	0	0	0	0	0	20,688	0	0	0
LL-8146	Oakland Park	FL		01/15/1999		993,368	0	0	0	0	0	0	0	40,858	0	0	0
LL-8147	Cartersville	GA		07/01/1999		180,116	0	0	0	0	0	0	0	43,964	0	0	0
LL-8149	Irvine	CA		06/21/1999		143,609	0	0	0	0	0	0	0	23,144	0	0	0
LL-8150	Newport Beach	CA		06/08/1999		1,394,966	0	0	0	0	0	0	0	42,335	0	0	0
LL-8151	Lakewood	CO		07/30/1999		384,782	0	0	0	0	0	0	0	15,560	0	0	0
LL-8154	Omaha	NE		08/10/1999		2,092,049	0	0	0	0	0	0	0	67,515	0	0	0
LL-8156	Greenwood	IN		09/29/1999		743,140	0	0	0	0	0	0	0	21,072	0	0	0
LL-8157	Torrance	CA		10/27/1999		258,783	0	0	0	0	0	0	0	32,117	0	0	0
LL-8158	Naples	ME		06/12/2000		462,249	0	0	0	0	0	0	0	11,269	0	0	0
LL-8161	Cotuit	MA		07/10/2001		348,138	0	0	0	0	0	0	0	7,119	0	0	0
LL-8163	San Diego	CA		01/17/2001		812,343	0	0	0	0	0	0	0	59,469	0	0	0
LL-8165	Taos	NM		12/18/2000		896,027	0	0	0	0	0	0	0	20,275	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-8173	Albuquerque	NM		10/26/2001		4,360,271	0	0	0	0	0	0	0	45,501	0	0	0
LL-8175	San Antonio	TX		12/12/2001		550,244	0	0	0	0	0	0	0	40,736	0	0	0
0299999. Mortgages with partial repayments						245,277,272	0	0	0	0	0	0	0	3,955,723	0	0	0
0599999 - Totals						249,360,829	0	0	0	0	0	0	3,945,848	7,807,427	0	(94,144)	(94,144)

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

NONE

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

NONE

SCHEDULE D - PART 3

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

1	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		05/01/2013	Interest Capitalization		15,055	15,055	0	1
36230U-YF-0	G2 4.684% 09/01/46		04/01/2013	Interest Capitalization		3,877	3,877	0	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		05/01/2013	Interest Capitalization		13,507	13,507	0	1
690353-TF-4	OPIC VRDN 0.140% 06/15/17		05/14/2013	MELLON CAPITAL MKT		5,000,000	5,000,000	1,292	1
912828-TX-8	U S TREASURY NOTES 0.375% 11/15/15		04/22/2013	GOLDMAN SACHS		626,150	625,000	1,029	1
0599999. Subtotal - Bonds - U.S. Governments						5,658,589	5,657,439	2,321	XXX
130333-CA-3	CALIFORNIA ST HSG FIN AGY RSDL 2.900% 02/01/42		04/19/2013	BANK of AMERICA SEC		1,000,000	1,000,000	0	1FE
130333-CB-1	CALIFORNIA ST HSG FIN AGY RSDL 2.900% 02/01/42		04/24/2013	BANK of AMERICA SEC		996,250	1,000,000	0	1FE
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		06/01/2013	Interest Capitalization		23,889	23,889	0	1
3137B2-DN-7	FHR 4203 NJ 3.000% 10/15/40		06/25/2013	DEUTSCHE BANK		3,933,207	3,979,217	8,953	1
31394F-ED-3	FNR 2005-74 NZ 6.000% 09/25/35		06/01/2013	Interest Capitalization		7,405	7,405	0	1
34074M-JC-6	FLORIDA ST HSG FIN CORP REV 2.800% 07/01/41		05/16/2013	RBC/DAIN		1,000,000	1,000,000	0	1FE
38374T-VL-5	GNR 2009-38 Z 5.000% 05/16/39		06/01/2013	Interest Capitalization		55,473	55,473	0	1
38375B-SF-0	GNR 2012-H11 BA 2.000% 05/20/62		05/01/2013	Interest Capitalization		2,372	2,372	0	1
38376G-WD-8	GNR 2010 122 1.341% 02/16/44		04/01/2013	BARCLAYS		1,999,989	0	32,457	1
49126R-AC-0	KENTUCKY ST FIN VRDN 0.530% 04/01/31		06/03/2013	J P MORGAN SEC FIXED INC		250,000	250,000	0	2AM
67886M-PR-4	OKLAHOMA ST HSG FIN AGY SF MTG 2.750% 09/01/41		04/11/2013	GK BAUM		2,000,000	2,000,000	0	1FE
92812U-K5-6	VHDA 2013-B A 2.750% 04/25/42		04/26/2013	BANK of AMERICA SEC		3,000,000	3,000,000	4,583	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						14,268,585	12,318,356	45,993	XXX
00434N-AA-3	ACCESS MIDSTREAM PARTNER 4.875% 05/15/23		05/03/2013	CREDIT SUISSE FIRST BOSTON		3,692,500	3,500,000	65,880	3FE
037833-AK-6	APPLE INC 2.400% 05/03/23		04/30/2013	GOLDMAN SACHS		1,997,340	2,000,000	0	1FE
04939M-AH-2	ATLAS PIPELINE PARTNERS 5.875% 08/01/23		04/30/2013	CITIGROUP GLOBAL MKTS		208,750	200,000	2,676	4FE
06051G-EU-9	BANK OF AMERICA CORP 3.300% 01/11/23		06/06/2013	MORGAN STANLEY FIXED INC		1,931,660	2,000,000	27,500	1FE
097751-BF-7	BOMBARDIER INC 6.125% 01/15/23		04/30/2013	Various		239,140	219,000	4,036	3FE
1248EP-BE-2	CCO HLDGS LLC/CAP CORP 5.750% 01/15/24		04/19/2013	BANK of AMERICA SEC		94,000	94,000	0	3FE
12543D-AQ-3	CHS/COMMUNITY HEALTH 7.125% 07/15/20		04/22/2013	DEUTSCHE BANK		48,840	44,000	871	4FE
12625K-AD-7	COMM 2013-CR8 A4 3.334% 06/10/46		06/04/2013	DEUTSCHE BANK		3,029,966	3,000,000	3,334	1FE
126307-AF-4	CSC HOLDINGS INC 6.750% 11/15/21		04/30/2013	CREDIT SUISSE FIRST BOSTON		228,500	200,000	6,300	3FE
131347-BW-5	CALPINE CORP 7.500% 02/15/21		04/30/2013	BARCLAYS		226,500	200,000	3,250	3FE
144577-AF-0	CARRIZO OIL & GAS INC 7.500% 09/15/20		06/11/2013	Various		44,468	42,000	779	4FE
15672J-AA-1	CEQUEL COM & CAP 6.375% 09/15/20		05/13/2013	Various		253,183	236,000	2,089	4FE
20030N-BE-0	COMCAST CORP 4.650% 07/15/42		05/10/2013	J P MORGAN SEC FIXED INC		1,068,550	1,000,000	15,500	1FE
21036P-AL-2	CONSTELLATION BRANDS 4.250% 05/01/23		04/30/2013	BANK of AMERICA SEC		618,000	618,000	0	3FE
228227-BD-5	CROWN CASTLE INTL 5.250% 01/15/23		04/30/2013	BNP SECURITIES		210,750	200,000	5,775	4FE
25470X-AJ-4	DISH DBS CORP 5.875% 07/15/22		04/30/2013	BANK of AMERICA SEC		205,000	200,000	3,525	3FE
25470X-AM-7	DISH DBS CORP 4.250% 04/01/18		05/14/2013	GOLDMAN SACHS		3,048,210	3,079,000	15,267	3FE
256882-AD-3	DPL INC 7.250% 10/15/21		05/01/2013	BANK of AMERICA SEC		2,155,000	2,000,000	8,458	3FE
29977K-AA-1	EVER 2013-2 A 3.000% 02/25/32		06/04/2013	BARCLAYS		3,967,440	4,000,000	12,000	1FE
30227C-AA-5	EXTERRAN PARTNERS/EXLP 6.000% 04/01/21		04/02/2013	WELLS FARGO		45,000	45,000	60	4FE
346091-AZ-4	FOREST OIL CORPORATION 7.250% 06/15/19		04/30/2013	J P MORGAN SEC HI-YIELD		204,000	200,000	5,558	4FE
37185L-AD-4	GENESIS ENERGY 5.750% 02/15/21		04/02/2013	BANK of AMERICA SEC		82,160	79,000	719	4FE
378272-AF-5	GLENCORE FUNDING LLC 4.125% 05/30/23		05/22/2013	BANK of AMERICA SEC		2,998,290	3,000,000	0	2FE
457030-AH-7	INGLES MARKETS INC 5.750% 06/15/23		05/29/2013	BANK of AMERICA SEC		3,000,000	3,000,000	0	4FE
458140-AJ-9	INTEL CORPORATION 3.300% 10/01/21		04/18/2013	Various		5,044,435	4,750,000	8,571	1FE
459745-GN-9	INTL LEASE FIN 5.875% 08/15/22		04/30/2013	RBC/DAIN		221,000	200,000	2,546	3FE
46284P-AP-9	IRON MOUNTAIN INC 5.750% 08/15/24		04/30/2013	JEFFERIES & CO		206,600	200,000	2,492	4FE
465685-AH-8	ITC HOLDINGS CORP 5.300% 07/01/43		06/26/2013	MORGAN STANLEY FIXED INC		1,994,640	2,000,000	0	2FE
466112-AF-6	JBS USA LLC/JBS 7.250% 06/01/21		04/30/2013	BARCLAYS		215,000	200,000	6,122	3FE
47759Y-AA-7	JMC STEEL GROUP 8.250% 03/15/18		05/01/2013	LAZARD FRERES		2,278,894	2,167,000	24,600	4FE
494580-AB-9	KINDRED HEALTHCARE INC 8.250% 06/01/19		04/30/2013	CITIGROUP GLOBAL MKTS		206,750	200,000	6,967	4FE
501889-AA-7	LKQ CORP 4.750% 05/15/23		05/02/2013	BANK of AMERICA SEC		569,000	569,000	0	3FE
532716-AK-3	LIMITED BRANDS INC 6.950% 03/01/33		05/21/2013	ROBERT W. BAIRD		1,050,000	1,000,000	16,024	3FE
61746B-DJ-2	MORGAN STANLEY 3.750% 02/25/23		06/06/2013	CITIGROUP GLOBAL MKTS		2,959,260	3,000,000	33,125	1FE
629377-BS-0	NRG ENERGY INC 7.875% 05/15/21		04/30/2013	CITIGROUP GLOBAL MKTS		228,000	200,000	7,350	3FE
666807-BG-6	NORTHROP GRUMMAN CORP 3.250% 08/01/23		06/07/2013	MORGAN STANLEY FIXED INC		1,961,520	2,000,000	2,167	2FE
726505-AP-5	PLAINS E&P COMPANY 6.875% 02/15/23		04/30/2013	J P MORGAN SEC HI-YIELD		228,250	200,000	2,979	2FE
785592-AA-4	SABINE PASS LIQUEFACTION 5.625% 02/01/21		04/30/2013	RBC/DAIN		206,900	200,000	2,875	3FE
790849-AJ-2	ST JUDE MEDICAL 3.250% 04/15/23		04/10/2013	MORGAN STANLEY FIXED INC		2,036,740	2,000,000	2,347	1FE
816196-AN-9	SELECT MEDICAL CORP 6.375% 06/01/21		05/14/2013	J P MORGAN SEC HI-YIELD		3,200,000	3,200,000	0	4FE
81663A-AA-3	SEMGROUP CORP-CLASS A 7.500% 06/15/21		06/07/2013	CITIGROUP GLOBAL MKTS		750,000	750,000	0	4FE
829259-AK-6	SINCLAIR TELEVISION 5.375% 04/01/21		04/16/2013	CITIGROUP GLOBAL MKTS		35,820	36,000	91	4FE
82967N-AG-3	SIRIUS XM RADIO INC 5.250% 08/15/22		04/30/2013	DEUTSCHE BANK		209,000	200,000	2,275	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)
82967N-AJ-7	SIRIUS XM RADIO INC 4.250% 05/15/20		05/03/2013	J P MORGAN SEC HI-YIELD		2,271,680	2,268,000	0	4FE
832248-AV-0	SMITHFIELD FOODS INC 6.625% 08/15/22		04/30/2013	MORGAN STANLEY HI-YLD		223,420	200,000	2,871	4FE
91359P-AJ-9	UNIVERSAL HOSPITAL SERV 7.625% 08/15/20		05/08/2013	Tax Free Exchange		5,306	5,000	88	4FE
G9284#-BD-8	VITOL FINANCE PP 4.400% 06/27/23	E	06/19/2013	PRIVATE PLACEMENT		3,000,000	3,000,000	0	2FE
19238V-AG-0	COGECO CABLE INC 4.875% 05/01/20	A	04/18/2013	BANK of AMERICA SEC		164,000	164,000	0	3FE
374825-AA-5	GIBSON ENERGY INC 6.750% 07/15/21	A	06/25/2013	RBC/DAIN		558,961	567,000	0	3FE
443628-AB-8	HUDBAY MINERALS INC 9.500% 10/01/20	A	04/30/2013	GMP SECURITIES		217,500	200,000	1,689	4FE
552704-AB-4	MEG ENERGY CORP 6.375% 01/30/23	A	05/16/2013	Various		4,926,994	4,655,000	88,432	4FE
74819R-AP-1	QUEBECOR MEDIA INC 5.750% 01/15/23	A	05/21/2013	Tax Free Exchange		508,000	508,000	12,658	4FE
92912E-AC-7	VPII ESCROW CORP 6.750% 08/15/18	A	06/27/2013	GOLDMAN SACHS		586,546	584,000	0	4FE
03938L-AQ-7	ARCELORMITTAL 5.750% 08/05/20	F	05/03/2013	Various		642,048	601,000	8,718	3FE
25243Y-AU-3	DIAGEO PLC 2.625% 04/29/23	F	04/24/2013	GOLDMAN SACHS		1,995,100	2,000,000	0	1FE
262049-AA-7	DRILL RIGS HLDS INC 6.500% 10/01/17	F	04/30/2013	DEUTSCHE BANK		204,000	200,000	1,156	4FE
30251G-AN-7	FMG RESOURCES AUG 2006 6.875% 04/01/22	F	04/30/2013	CITIGROUP GLOBAL MKTS		215,500	200,000	1,222	4FE
45824T-AC-9	INTELSAT JACKSON HLDG 7.250% 10/15/20	F	04/30/2013	BARCLAYS		222,940	200,000	725	4FE
45824T-AN-5	INTELSAT JACKSON HLDG 5.500% 08/01/23	F	05/22/2013	Various		1,767,931	1,763,000	0	4FE
45867X-AG-9	INTERGEN NV 7.000% 06/30/23	F	06/07/2013	DEUTSCHE BANK		1,973,461	2,009,000	0	4FE
694184-AA-0	PACIFIC DRILLING V LTD 7.250% 12/01/17	F	06/11/2013	Various		242,080	227,000	6,314	4FE
71647N-AF-6	PETROBRAS GLOBAL FINANCE 4.375% 05/20/23	F	05/13/2013	MORGAN STANLEY FIXED INC		7,412,100	7,500,000	0	2FE
761735-AD-1	REYNOLDS GROUP ISSUERS INC 6.875% 02/15/21	F	04/30/2013	CREDIT SUISSE FIRST BOSTON		220,000	200,000	2,979	4FE
82937T-AA-0	SINOPEC CAPITAL 2013 3.125% 04/24/23	F	04/23/2013	Various		6,432,515	6,500,000	260	1FE
83404D-AA-7	SOFTBANK CORP 4.500% 04/15/20	F	04/18/2013	DEUTSCHE BANK		233,000	233,000	0	2FE
856899-AB-5	STATE GRID OVERSEAS INV 3.125% 05/22/23	F	05/21/2013	MORGAN STANLEY FIXED INC		9,928,250	10,000,000	868	1FE
87973P-AC-8	TEMASEK FINL I 2.375% 01/23/23	F	05/15/2013	HONG KONG SHANGHAI BK		4,835,800	5,000,000	38,594	1FE
91086Q-BB-3	UNITED MEXICAN STATES 4.750% 03/08/44	F	05/08/2013	MORGAN STANLEY FIXED INC		6,628,800	6,000,000	51,458	2FE
92979@-AC-6	WACKER CHEMICAL PP 4.180% 04/23/23	F	04/01/2013	PRIVATE PLACEMENT		7,000,000	7,000,000	0	2FE
97314X-AH-7	WIND ACQUISITION FIN SA 7.250% 02/15/18	F	04/30/2013	MORGAN STANLEY HI-YLD		211,720	200,000	6,767	3FE
D3141#-AC-0	HAUS CRAMER HLDG PP 4.380% 05/08/23	F	04/01/2013	PRIVATE PLACEMENT		4,000,000	4,000,000	0	2Z
G2615@-AB-0	DCC TREAS IRELAN PRIVATE PLACEMENT 4.040% 04/25/23	F	04/01/2013	PRIVATE PLACEMENT		4,000,000	4,000,000	0	2Z
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						123,826,708	122,212,000	528,907	XXX
8399997. Total - Bonds - Part 3						143,753,882	140,187,795	577,221	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						143,753,882	140,187,795	577,221	XXX
8999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	XXX
31337#-10-5	FHLB CINCINNATI		05/01/2013	PRIVATE PLACEMENT	5,009.000	500,900		0	A
48667L-10-6	KDDI CORP-UNSPONSORED ADR	F	04/10/2013	Stock Split	302,544.000	0		0	U
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						500,900	XXX	0	XXX
94975H-29-6	WELLS FARGO ADVANTAGE MONEY MARKET		06/03/2013	NONE	125,000.000	125,000		0	L
9299999. Subtotal - Common Stocks - Mutual Funds						125,000	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						625,900	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						625,900	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						625,900	XXX	0	XXX
9999999 - Totals						144,379,782	XXX	577,221	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 1

STATEMENT AS OF JUNE 30, 2013 OF THE Lafayette Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36176F-Z5-0	G2 #765164 4.607% 10/20/61		06/01/2013	Paydown		2,795	2,795	3,020	3,863	0	(1,079)	0	(1,079)	0	2,795	0	0	0	(5,315)	10/20/2061	1
36179D-B6-6	GN # AC3661 2.640% 01/15/33		06/01/2013	Paydown		27,679	27,679	27,714	27,714	0	(35)	0	(35)	0	27,679	0	0	0	305	01/15/2033	1
36230U-YF-0	G2 4.684% 09/01/46		06/01/2013	Paydown		12,557	12,557	13,597	13,319	0	(811)	0	(811)	0	12,557	0	0	0	175	09/01/2046	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		06/01/2013	Paydown		15,212	15,212	15,569	15,365	0	(223)	0	(223)	0	15,212	0	0	0	248	11/20/2060	1
690353-TF-4	OPIC VRDN 0.140% 06/15/17		05/21/2013	MELLON CAPITAL MKT		5,000,000	5,000,000	5,000,000	0	0	0	0	0	0	5,000,000	0	0	0	1,438	06/15/2017	1
912828-BA-7	U S TREASURY 3.625% 05/15/13		05/15/2013	Maturity		3,000,000	3,000,000	2,960,938	2,998,049	0	1,951	0	1,951	0	3,000,000	0	0	0	54,375	05/15/2013	1
0599999. Subtotal - Bonds - U.S. Governments						8,058,243	8,058,243	8,020,838	3,058,310	0	(197)	0	(197)	0	8,058,243	0	0	0	51,226	XXX	XXX
642869-AC-5	NEW BRUNSWICK 2.750% 06/15/18	A	05/22/2013	SCOTIA		5,375,300	5,000,000	4,985,150	4,988,138	0	776	0	776	0	4,988,914	0	386,386	386,386	59,965	06/15/2018	1FE
68323A-BL-7	ONTARIO (PROVINCE OF) 1.650% 09/27/19	A	05/02/2013	CIBC WORLD MARKET		2,019,340	2,000,000	1,994,480	1,994,657	0	260	0	260	0	1,994,917	0	24,423	24,423	19,800	09/27/2019	1FE
1099999. Subtotal - Bonds - All Other Governments						7,394,640	7,000,000	6,979,630	6,982,795	0	1,036	0	1,036	0	6,983,831	0	410,809	410,809	79,765	XXX	XXX
011832-XN-7	ALASKA ST HSG FIN CORP HOUSING 5.250% 06/01/24		06/03/2013	Call 102.0000		703,800	690,000	674,365	681,260	0	487	0	487	0	681,747	0	22,053	22,053	18,113	06/01/2024	1FE
10620N-BU-1	BRAZOS 1.693% 06/25/29		06/25/2013	SEAPORT GROUP LLC		4,850,000	5,000,000	4,306,250	4,331,813	0	10,221	0	10,221	0	4,342,034	0	507,966	507,966	43,467	06/25/2029	1FE
130333-CA-3	CALIFORNIA ST HSG FIN AGY RSDL 2.900% 02/01/42		06/01/2013	Redemption 100.0000		23,137	23,137	23,137	0	0	0	0	0	0	23,137	0	0	0	58	02/01/2042	1FE
130333-CB-1	CALIFORNIA ST HSG FIN AGY RSDL 2.900% 02/01/42		06/01/2013	Redemption 100.0000		8,256	8,256	8,225	0	0	31	0	31	0	8,256	0	0	0	21	02/01/2042	1FE
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN 0.550% 11/15/38		05/15/2013	Call 100.0000		800,000	800,000	800,000	800,000	0	0	0	0	0	800,000	0	0	0	2,200	11/15/2038	1FE
214471-NH-3	COOK CO SCHOOL DISTRICT 5.750% 06/01/17		06/01/2013	Redemption 100.0000		155,000	155,000	155,000	155,000	0	0	0	0	0	155,000	0	0	0	4,456	06/01/2017	1FE
214471-NK-6	COOK CO SCHOOL DISTRICT 5.750% 06/01/17		06/05/2013	Redemption 100.0000		65,000	65,000	65,000	65,000	0	0	0	0	0	65,000	0	0	0	1,869	06/01/2017	1FE
23981M-AB-2	DAYTON-MONT CO 6.250% 11/15/21		05/15/2013	Redemption 100.0000		45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	1,406	11/15/2021	2AM
31283C-AH-9	FREDDIEMAC STRIP 290 SER 290 CL 200 2.000% 11/15/32		06/15/2013	Paydown		46,496	46,496	46,786	46,784	0	(288)	0	(288)	0	46,496	0	0	0	394	11/15/2032	1
3128HX-W7-6	FREDDIEMAC STRIP 270 SER 270 CL 300 3.000% 08/15/42		06/01/2013	Paydown		29,813	29,813	30,982	31,013	0	(1,201)	0	(1,201)	0	29,813	0	0	0	369	08/15/2042	1
31339N-NT-9	FREDDIE MAC - CMO SER 2432 CL PH 6.000% 03/15/32		06/01/2013	Paydown		91,863	91,863	85,576	89,351	0	2,512	0	2,512	0	91,863	0	0	0	2,366	03/15/2032	1
31339N-SQ-0	FREDDIE MAC - CMO SER 2425 CL MB 6.000% 03/15/22		06/01/2013	Paydown		175,096	175,096	168,311	172,590	0	2,505	0	2,505	0	175,096	0	0	0	4,004	03/15/2022	1
3133TK-FG-0	FHLMC SER 2140 CL ND 6.500% 04/15/29		06/01/2013	Paydown		263,322	263,322	244,313	257,265	0	6,056	0	6,056	0	263,322	0	0	0	6,889	04/15/2029	1
31359V-PK-3	FNMA 1999-6 PB 6.000% 03/25/19		06/01/2013	Paydown		34,940	34,940	34,137	34,594	0	346	0	346	0	34,940	0	0	0	870	03/25/2019	1
3136A7-DU-3	FNR 2012-68 AC 2.500% 02/25/39		06/01/2013	Paydown		39,866	39,866	40,551	40,483	0	(618)	0	(618)	0	39,866	0	0	0	419	02/25/2039	1
3137AH-6Q-6	FHMS K704 A2 2.412% 08/25/18		06/13/2013	BARCLAYS		5,159,375	5,000,000	5,049,725	5,040,750	0	(3,790)	0	(3,790)	0	5,036,960	0	122,415	122,415	64,655	08/25/2018	1
3137AN-MP-7	FHR K707 X1 1.694% 01/25/47		06/01/2013	Paydown		0	0	2,345	2,102	0	(2,102)	0	(2,102)	0	0	0	0	0	182	01/25/2047	1
3137AP-PA-2	FHLMC K018 1.606% 01/25/22		06/01/2013	Paydown		0	0	8,151	7,643	0	(7,643)	0	(7,643)	0	0	0	0	0	496	01/25/2022	1
3137AV-XP-7	FHMS K022 X1 1.433% 07/25/22		06/01/2013	Paydown		0	0	10,106	10,062	0	(10,062)	0	(10,062)	0	0	0	0	0	581	07/25/2022	1
3137AW-TR-6	FHR 4144 P 2.500% 12/15/42		06/01/2013	Paydown		46,032	46,032	47,061	47,059	0	(1,027)	0	(1,027)	0	46,032	0	0	0	495	12/15/2042	1
3138A8-SV-9	FNMA AH6831 4.500% 03/01/26		06/01/2013	Paydown		1,214,165	1,214,165	1,294,983	1,291,873	0	(77,708)	0	(77,708)	0	1,214,165	0	0	0	22,322	03/01/2026	1
3138EG-QR-8	FNMA POOL # AL0463 3.000% 07/01/26		06/01/2013	Paydown		328,664	328,664	328,908	328,872	0	(208)	0	(208)	0	328,664	0	0	0	4,093	07/01/2026	1
3138LT-MS-4	FN AO3068 3.000% 06/01/42		06/01/2013	Paydown		288,007	288,007	295,016	294,894	0	(6,887)	0	(6,887)	0	288,007	0	0	0	3,578	06/01/2042	1
31392B-SV-9	FNMA - CMO SER 2002-5 CL B 5.500% 02/25/17		06/01/2013	Paydown		59,834	59,834	56,572	58,966	0	869	0	869	0	59,834	0	0	0	1,368	02/25/2017	1
31392C-3R-3	FNMA - CMO SER 2002-27 CL QE 6.000% 05/25/17		06/01/2013	Paydown		86,586	86,586	85,896	86,170	0	416	0	416	0	86,586	0	0	0	2,151	05/25/2017	1
31392C-JX-3	FNMA - CMO SER 2002-15 CL PG 6.000% 04/25/17		06/01/2013	Paydown		66,731	66,731	65,960	66,346	0	386	0	386	0	66,731	0	0	0	1,661	04/25/2017	1
31392C-KX-1	FNMA - CMO SER 2002-15 CL QG 6.000% 12/25/31		05/01/2013	Paydown		41,890	41,890	41,549	41,714	0	176	0	176	0	41,890	0	0	0	882	12/25/2031	1
31392E-EV-8	FNMA 2002-55 QE 5.500% 09/25/17		06/01/2013	Paydown		151,894	151,894	149,236	151,051	0	843	0	843	0	151,894	0	0	0	3,456	09/25/2017	1
31392H-B9-3	FNMA SER 2003-9 CL KM 5.000% 02/25/18		06/01/2013	Paydown		233,205	233,205	229,561	232,045	0	1,159	0	1,159	0	233,205	0	0	0	4,732	02/25/2018	1
31392H-WE-9	FNMA SER 2003-3 CL HJ 5.000% 02/25/18		06/01/2013	Paydown		253,382	253,382	249,225	252,079	0	1,303	0	1,303	0	253,382	0	0	0	5,199	02/25/2018	1
31392X-5H-7	FHR SER 2517 CL BQ 5.500% 10/15/32		06/01/2013	Paydown		267,998	267,998	262,973	265,454	0	2,544	0	2,544	0	267,998	0	0	0	5,959	10/15/2032	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31393J-W7-9	FREDDIE MAC SER 2561 CL BD 5.000% 02/15/18		06/01/2013	Paydown		889,328	889,328	902,495	890,495	0	(1,166)	0	(1,166)	0	889,328	0	0	0	18,797	02/15/2018	1
31393K-YC-3	FREDDIE MAC SER 2574 CL HP 5.000% 02/15/18		06/01/2013	Paydown		266,431	266,431	272,634	267,241	0	(810)	0	(810)	0	266,431	0	0	0	5,573	02/15/2018	1
31393R-BS-8	FHR SER 2617 CL TK 4.500% 05/15/18		06/01/2013	Paydown		338,978	338,978	343,480	339,614	0	(636)	0	(636)	0	338,978	0	0	0	6,313	05/15/2018	1
31393R-LW-8	FHR SER 2633 CL PE 4.500% 06/15/18		06/01/2013	Paydown		335,273	335,273	338,755	335,555	0	(282)	0	(282)	0	335,273	0	0	0	6,259	06/15/2018	1
31394A-D8-6	FNMA SER 2004-69 CL JD 4.500% 06/25/18		04/01/2013	Paydown		77,645	77,645	75,716	77,354	0	291	0	291	0	77,645	0	0	0	1,165	06/25/2018	1
31394W-RK-6	FREDDIE MAC SER 2778 CL BR 5.000% 06/15/33		06/01/2013	Paydown		2,812,025	2,812,025	2,748,755	2,794,812	0	17,213	0	17,213	0	2,812,025	0	0	0	57,189	06/15/2033	1
31395Q-TT-7	FNS 416 A300 3.000% 11/25/42		06/01/2013	Paydown		68,081	68,081	71,538	71,519	0	(3,438)	0	(3,438)	0	68,081	0	0	0	903	11/25/2042	1
31396E-HU-3	FREDDIE MAC SER 3063 CL LY 5.500% 11/15/25		06/01/2013	Paydown		499,991	499,991	492,335	496,510	0	3,482	0	3,482	0	499,991	0	0	0	11,451	11/15/2025	1
31396G-BL-4	FHR SER 3087 CL KX 5.500% 12/15/25		06/01/2013	Paydown		775,380	775,380	762,174	769,333	0	6,047	0	6,047	0	775,380	0	0	0	18,046	12/15/2025	1
31396G-LX-7	FHR SER 3091 CL CB 5.500% 01/15/26		06/01/2013	Paydown		321,575	321,575	316,751	319,327	0	2,247	0	2,247	0	321,575	0	0	0	7,566	01/15/2026	1
31396G-RY-9	FHR SER 3098 CL HV 5.500% 01/15/26		06/01/2013	Paydown		659,380	659,380	648,871	654,455	0	4,925	0	4,925	0	659,380	0	0	0	15,476	01/15/2026	1
31396H-FA-2	FREDDIE MAC 3107 MY 5.500% 02/15/26		06/01/2013	Paydown		414,914	414,914	410,764	412,705	0	2,208	0	2,208	0	414,914	0	0	0	8,855	02/15/2026	1
31397F-4U-3	FHR SER 3276 CL MB 6.000% 02/15/27		06/01/2013	Paydown		943,034	943,034	941,560	941,192	0	1,841	0	1,841	0	943,034	0	0	0	26,753	02/15/2027	1
31397H-YG-7	FHR SER 3329 CL LB 5.500% 06/15/27		06/01/2013	Paydown		142,386	142,386	131,262	136,645	0	5,740	0	5,740	0	142,386	0	0	0	3,916	06/15/2027	1
31397H-YJ-1	FHR 3329 MB 6.000% 06/15/27		06/01/2013	Paydown		319,666	319,666	319,566	319,207	0	458	0	458	0	319,666	0	0	0	8,009	06/15/2027	1
31397Q-T2-4	FNR 2010-157 NA 3.500% 03/25/37		06/01/2013	Paydown		60,255	60,255	60,919	60,641	0	(386)	0	(386)	0	60,255	0	0	0	877	03/25/2037	1
31398G-BE-8	FNR 2009-102 DV 4.500% 03/25/28		06/01/2013	Paydown		1,703,063	1,703,063	1,725,948	1,704,060	0	(997)	0	(997)	0	1,703,063	0	0	0	31,519	03/25/2028	1
31418A-HJ-0	FNMA MA1132 POOL # MA1132 3.000% 07/01/42		06/01/2013	Paydown		180,788	180,788	185,725	185,636	0	(4,848)	0	(4,848)	0	180,788	0	0	0	2,290	07/01/2042	1
31418X-ZQ-4	FNMA # AD9750 3.500% 12/01/25		06/01/2013	Paydown		775,557	775,557	788,038	787,273	0	(11,716)	0	(11,716)	0	775,557	0	0	0	11,320	12/01/2025	1
38375B-SF-0	GNR 2012-H11 BA 2.000% 05/20/62		06/01/2013	Paydown		3,961	3,961	3,956	3,957	0	(1)	0	(1)	0	3,961	0	0	0	26	05/20/2062	1
38376G-WD-8	GNR 2010 122 1.341% 02/16/44		04/01/2013	BARCLAYS		1,999,989	0	1,999,989	0	0	0	0	0	0	1,999,989	0	0	0	32,469	02/16/2044	1
38376G-WD-8	GNR 2010 122 1.341% 02/16/44		06/01/2013	Paydown		0	0	303,262	0	0	(303,262)	0	(303,262)	0	0	0	0	0	26,013	02/16/2044	1
38377T-VE-8	GNR 2011-21 PV 4.500% 08/20/26		06/01/2013	Paydown		24,800	24,800	25,865	25,641	0	(841)	0	(841)	0	24,800	0	0	0	465	08/20/2026	1
38378B-RJ-0	GNR 2012-35 B 3.713% 11/16/43		06/01/2013	Paydown		193,364	193,364	220,087	219,016	0	(25,652)	0	(25,652)	0	193,364	0	0	0	3,545	11/16/2043	1
384514-SR-7	GRAFTON WIS GENERAL OBLIGATION 5.900% 06/01/24		06/01/2013	Redemption 100.0000		120,000	120,000	119,895	119,894	0	106	0	106	0	120,000	0	0	0	3,540	06/01/2024	1FE
492820-CX-1	KEWAUNEE COUNTY WIS GENERAL OBLIGATION 5.450% 05/01/16		05/01/2013	Redemption 100.0000		85,000	85,000	85,000	85,000	0	0	0	0	0	85,000	0	0	0	2,316	05/01/2016	1FE
60637B-CP-3	MISSOURI ST HSG DEV 2.650% 11/01/41		06/03/2013	Redemption 100.0000		85,000	85,000	85,000	0	0	0	0	0	0	85,000	0	0	0	603	11/01/2041	1FE
658207-NP-6	NORTH CAROLINA ST HSG FIN 2.263% 01/01/18		06/03/2013	Redemption 100.0000		35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	686	01/01/2018	1FE
658207-NQ-4	NORTH CAROLINA ST HSG FIN 2.413% 07/01/18		06/03/2013	Redemption 100.0000		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	1,046	07/01/2018	1FE
677555-ZQ-0	OH ECON DEV REV 6.000% 09/01/25		06/01/2013	Redemption 100.0000		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	900	09/01/2025	1FE
67886M-PR-4	OKLAHOMA ST HSG FIN AGY SF MTG 2.750% 09/01/41		06/01/2013	Redemption 100.0000		40,000	40,000	40,000	0	0	0	0	0	0	40,000	0	0	0	95	09/01/2041	1FE
837151-AL-3	SOCAR REVE 0.699% 07/01/13		05/08/2013	Call 100.0000		300,000	300,000	300,435	300,191	0	(134)	0	(134)	0	300,057	0	(57)	(57)	916	07/01/2013	1FE
86606K-AC-6	SUMMIT CO PORT AUTH 6.000% 05/15/14		05/15/2013	Redemption 100.0000		65,000	65,000	65,000	65,000	0	0	0	0	0	65,000	0	0	0	1,950	05/15/2014	2AM
86606K-AM-4	SUMMIT CO PORT AUTH Exal 5.750% 05/15/16		05/15/2013	Various		165,000	165,000	162,350	163,506	0	1,494	0	1,494	0	165,000	0	0	0	4,744	05/15/2016	2AM
88511Y-AD-4	THOMSON MCKINNON MTG ASSET TR SER 11 CL C 8.950% 09/01/18		06/01/2013	Paydown		1,916	1,916	1,777	1,890	0	26	0	26	0	1,916	0	0	0	73	09/01/2018	1
889251-FC-3	TOLEDO LUCAS CNTY OHIO PORT AU DEVELOPMENT 6.500% 05/15/25		05/15/2013	Redemption 100.0000		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	1,625	05/15/2025	2AM
889251-FH-2	TOLEDO LUCAS CNTY OHIO PORT AU DEVELOPMENT 5.950% 11/15/14		05/15/2013	Redemption 100.0000		325,000	325,000	325,000	325,000	0	0	0	0	0	325,000	0	0	0	9,669	11/15/2014	2AM
889251-FL-3	TOLEDO LUCAS CNTY OHIO PORT AU DEVELOPMENT 7.250% 05/15/28		05/15/2013	Redemption 100.0000		70,000	70,000	70,000	70,000	0	0	0	0	0	70,000	0	0	0	2,538	05/15/2028	2AM
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 04/25/42		06/25/2013	Redemption 100.0000		17,583	17,583	17,583	0	0	0	0	0	0	17,583	0	0	0	123	04/25/2042	1FE

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
CUSIP 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)
3199999. Subtotal - Bonds - U.S. Special Revenues						30,774,715	28,751,551	30,432,385	28,034,902	0	(389,771)	0	(389,771)	0	30,122,338	0	652,377	652,377	544,330	XXX	XXX
00163X-AN-0	AMB PROPERTY L.P 6.300% 06/01/13		06/01/2013	Maturity		1,000,000	1,000,000	998,530	999,735	0	265	0	265	0	1,000,000	0	0	0	31,500	06/01/2013	2FE
02666Q-L5-0	AMERICAN HONDA FINANCE 1.500% 09/11/17		05/17/2013	MORGAN STANLEY FIXED INC		2,019,620	2,000,000	1,993,860	1,994,208	0	463	0	463	0	1,994,671	0	24,949	24,949	20,833	09/11/2017	1FE
037933-AE-8	APRIA HEALTHCARE 11.250% 11/01/14		05/06/2013	Call 102.8130		266,286	259,000	252,681	255,749	0	630	0	630	0	256,379	0	9,906	9,906	14,973	11/01/2014	4FE
05568Y-AA-6	BNSF RAILWAY CO 2007-1 P 5.996% 04/01/24		04/01/2013	Redemption 100.0000		97,635	97,635	97,635	97,635	0	0	0	0	0	97,635	0	0	0	2,927	04/01/2024	1FE
113804-AA-6	BROOKLYN NAVY YARD COGEN 7.420% 10/01/20		04/01/2013	Redemption 100.0000		5,074	5,074	5,406	5,286	0	(213)	0	(213)	0	5,074	0	0	0	188	10/01/2020	5FE
116663-AC-9	BRUCE MANSFIELD UNIT 1 2007 6.850% 06/01/34		06/01/2013	Redemption 100.0000		162,380	162,380	166,008	164,402	0	(2,022)	0	(2,022)	0	162,380	0	0	0	95,044	06/01/2034	3AM
12189P-AG-7	BURLINGTON NORTH SANTA FE 8.251% 01/15/21		05/01/2013	Various		5,496	5,496	5,496	5,496	0	0	0	0	0	5,496	0	0	0	6,220	01/15/2021	1FE
1248EP-AL-7	CCO HLDGS LLC/CAP CORP 7.875% 04/30/18		04/19/2013	BANK of AMERICA SEC		278,820	262,000	270,157	267,435	0	(428)	0	(428)	0	267,007	0	11,814	11,814	9,972	04/30/2018	3FE
126307-AC-1	CSC HOLDINGS INC 8.625% 02/15/19		06/17/2013	Various		111,660	96,000	92,475	93,233	0	157	0	157	0	93,390	0	18,270	18,270	6,975	02/15/2019	3FE
126307-AF-4	CSC HOLDINGS INC 6.750% 11/15/21		06/12/2013	BARCLAYS		215,500	200,000	228,500	0	0	(340)	0	(340)	0	228,160	0	(12,660)	(12,660)	7,950	11/15/2021	3FE
12667F-JL-0	CWALT 2004-12CB 1A1 5.000% 07/25/19		06/01/2013	Paydown		120,103	120,103	121,004	120,602	0	(500)	0	(500)	0	120,103	0	0	0	2,557	07/25/2019	1FM
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		06/01/2013	Paydown		238,868	238,868	234,613	236,538	0	2,330	0	2,330	0	238,868	0	0	0	5,523	11/25/2035	2FM
15159*-AA-5	Center Plaza Associates (PROGRESS ENERGY) 8.800% 12/01/13		06/01/2013	Redemption 100.0000		8,650	8,650	8,650	8,650	0	0	0	0	0	8,650	0	0	0	317	12/01/2013	1
166764-AA-8	CHEVRON CORPORATION 1.104% 12/05/17		05/02/2013	RBC/DAIN		5,048,500	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	48,500	48,500	22,693	12/05/2017	1FE
171232-AM-3	CHUBB 5.200% 04/01/13		04/01/2013	Maturity		500,000	500,000	515,725	500,526	0	(526)	0	(526)	0	500,000	0	0	0	13,000	04/01/2013	1FE
17307G-L9-7	CMLTI 2005-9 22A3 6.000% 11/25/35		06/04/2013	Paydown		3	16,212	12,174	11,950	0	(11,926)	21	(11,947)	0	3	0	0	0	342	11/25/2035	3FM
201723-AG-8	COMMERCIAL METALS CO 5.625% 11/15/13		06/19/2013	Various		1,295,000	1,295,000	1,302,306	1,295,848	0	(555)	0	(555)	0	1,295,294	0	(294)	(294)	71,338	11/15/2013	3FE
21079N-AA-9	CONTINENTAL AIRLINES INC 5.983% 04/19/22		04/19/2013	Redemption 100.0000		34,691	34,691	33,186	33,633	0	1,058	0	1,058	0	34,691	0	0	0	1,038	04/19/2022	1AM
21079N-AA-9	CONTINENTAL AIRLINES INC 5.983% 04/19/22		04/19/2013	Redemption 100.0000		52,037	52,037	52,037	52,037	0	0	0	0	0	52,037	0	0	0	1,557	04/19/2022	2AM
210805-DF-1	CONTINENTAL AIRLINES 8.307% 04/02/18		04/02/2013	Redemption 100.0000		1,644	1,644	1,547	1,596	0	48	0	48	0	1,644	0	0	0	68	04/02/2018	4AM
22160K-AF-2	COSTCO WHOLESALE CORP 1.700% 12/15/19		05/21/2013	FTN FINANCIAL SECURITIES		5,004,950	5,000,000	4,988,800	4,988,879	0	602	0	602	0	4,989,481	0	15,469	15,469	39,194	12/15/2019	1FE
22237S-AC-1	COUNTRYPLACE MANUF HOUSING SER 2007-1 CL A3 5.593% 07/15/37		06/01/2013	Paydown		143,453	143,453	143,450	143,055	0	398	0	398	0	143,453	0	0	0	3,307	07/15/2037	4AM
264411-AC-3	DUKE WEEKS REALTY CORP 4.625% 05/15/13		05/15/2013	Maturity		2,000,000	2,000,000	1,998,440	1,999,727	0	273	0	273	0	2,000,000	0	0	0	46,250	05/15/2013	2FE
271790-AF-4	EAST COAST POWER LLC 7.536% 06/30/17		04/01/2013	Various		70	70	70	(739)	0	809	0	809	0	70	0	0	0	244	06/30/2017	2AM
271790-AF-4	EAST COAST POWER LLC 7.536% 06/30/17		04/01/2013	Various		481	481	484	(4,107)	0	4,588	0	4,588	0	481	0	0	0	1,669	06/30/2017	3AM
291641-AY-4	EMPIRE DISTRICT ELEC CO 4.500% 06/15/13		06/15/2013	Maturity		1,000,000	1,000,000	918,680	992,942	0	7,058	0	7,058	0	1,000,000	0	0	0	22,500	06/15/2013	2FE
292845-AF-1	ENGELHARD CORPORATION 4.250% 05/15/13		05/15/2013	Various		1,500,000	1,500,000	1,501,365	1,499,940	0	61	0	61	0	1,500,000	0	0	0	31,875	05/15/2013	1
29444U-AJ-5	EQUINIX INC 8.125% 03/01/18		04/01/2013	Call 100.0000		130,000	130,000	140,763	137,375	0	(527)	0	(527)	0	136,848	0	(6,848)	(6,848)	20,276	03/01/2018	3FE
29977K-AA-1	EVER 2013-2 A 3.000% 02/25/32		06/08/2013	Paydown		29,274	29,274	29,036	0	0	238	0	238	0	29,274	0	0	0	73	02/25/2032	1FE
30225X-AC-7	EXTERRAN HOLDINGS INC 7.250% 12/01/18		04/02/2013	WELLS FARGO		57,041	53,000	53,000	53,000	0	0	0	0	0	53,000	0	4,041	4,041	1,324	12/01/2018	3FE
36185M-CK-6	GMACM SER 2005-J1 CL A13 5.500% 12/25/35		06/01/2013	Paydown		261,455	261,455	255,490	259,137	0	2,318	0	2,318	0	261,455	0	0	0	5,996	12/25/2035	2FM
36228F-2R-6	GSR MORTGAGE LOAN TRUST 2004-6F CL 3A4 6.500% 05/25/34		06/01/2013	Paydown		26,328	26,328	25,143	25,506	0	822	0	822	0	26,328	0	0	0	704	05/25/2034	1FM
36249K-AA-8	GSMS 2010-C1 A1 3.679% 08/10/43		06/01/2013	Paydown		30,730	30,730	31,652	31,317	0	(587)	0	(587)	0	30,730	0	0	0	471	08/10/2043	1FM
36962G-H7-2	GEN ELEC CAP CORP STRUCTURED NOTE 5.000% 04/02/24		04/02/2013	Call 100.0000		1,050,000	1,050,000	1,022,216	1,049,126	0	3,307	0	3,307	0	1,052,433	0	(2,433)	(2,433)	26,250	04/02/2024	1FE
37048@-AB-0	GENERAL PARTS INTERNATIONAL 8.480% 11/01/16		05/01/2013	Redemption 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	4,240	11/01/2016	3FE
37185L-AB-8	GENESIS ENERGY 7.875% 12/15/18		04/02/2013	BANK of AMERICA SEC		86,801	79,000	79,130	64,000	0	(12)	0	(12)	0	79,118	0	7,684	7,684	1,901	12/15/2018	4FE
455434-BF-6	IND PR & LT CO 6.300% 07/01/13		06/13/2013	Call 100.0000		1,000,000	1,000,000	999,270	999,946	0	(41)	0	(41)	0	999,905	0	95	95	62,755	07/01/2013	2FE
45660N-MM-4	RESIDENTIAL ASSET SECURITIZATI SER 2003-A1 CL A4 5.750% 03/25/33		06/01/2013	Paydown		85,881	85,881	84,190	85,437	0	445	0	445	0	85,881	0	0	0	2,055	03/25/2033	1FM
457030-AG-9	INGLES MARKETS INC 8.875% 05/15/17		06/12/2013	TENDER OFFER		100,740	96,000	92,733	93,875	0	185	0	185	0	94,059	0	6,681	6,681	4,899	05/15/2017	4FE
458140-AL-4	INTEL CORPORATION 1.350% 12/15/17		05/02/2013	RBC/DAIN		2,019,180	2,000,000	1,997,880	1,997,898	0	136	0	136	0	1,998,034	0	21,146	21,146	10,650	12/15/2017	1FE
459745-FG-5	INTL LEASE FIN 5.875% 05/01/13		05/01/2013	Maturity		1,000,000	1,000,000	1,039,620	1,001,581	0	(1,581)	0	(1,581)	0	1,000,000	0	0	0	29,375	05/01/2013	3FE
466247-SE-4	JPMMT 2005-A5 1A2 3.051% 08/25/35		06/01/2013	Paydown		395,642	395,642	334,812	335,487	0	60,155	0	60,155	0	395,642	0	0	0	5,169	08/25/2035	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
46629P-AB-4	JPMCC 2006-LDP9 A2 5.134% 05/15/47		06/01/2013	Paydown		102,665	102,665	109,836	107,299	0	(4,633)	0	(4,633)	0	102,665	0	0	0	2,343	05/15/2047	1FM
471109-AC-2	JARDEN CORP 8.000% 05/01/16		04/01/2013	DEUTSCHE BANK		261,688	250,000	243,503	246,390	0	241	0	241	0	246,632	0	15,056	15,056	8,167	05/01/2016	3FE
49228R-AE-3	KERN RIVER FUNDING CORP 4.893% 04/30/18		05/31/2013	Various		29,750	29,750	30,559	30,110	0	(360)	0	(360)	0	29,750	0	0	0	546	04/30/2018	1FE
52989L-AH-2	LIBBEY GLASS INC 6.875% 05/15/20		05/07/2013	Call 103.0000		8,240	8,000	8,110	8,109	0	(5)	0	(5)	0	8,103	0	137	137	263	05/15/2020	4FE
55313K-AD-3	MLCFC 2007-7 ASB 5.745% 06/12/50		06/01/2013	Paydown		279,144	279,144	290,746	286,401	0	(7,257)	0	(7,257)	0	279,144	0	0	0	6,775	06/12/2050	1FM
57643M-HD-9	MASTR 2004-10 CL 4A4 5.500% 11/25/34		06/01/2013	Paydown		3,420	3,420	3,010	3,181	0	239	0	239	0	3,420	0	0	0	78	11/25/2034	1FM
58501W-BE-0	STEERS News America - STEERS 7.090% 10/17/18		04/17/2013	Redemption 100.0000		153,480	153,480	153,480	153,480	0	0	0	0	0	153,480	0	0	0	5,642	10/17/2018	2
592179-JG-1	MET LIFE 5.125% 04/10/13		04/10/2013	Maturity		2,000,000	2,000,000	1,759,800	1,981,981	0	18,019	0	18,019	0	2,000,000	0	0	0	51,250	04/10/2013	1FE
615394-AJ-2	MOOG INC 7.250% 06/15/18		04/22/2013	RBC/DAIN		19,760	19,000	19,000	19,000	0	0	0	0	0	19,000	0	760	760	497	06/15/2018	3FE
68210*-AC-7	OMEGA LEASING (US) LLC PRIVATE PLACEMENT 5.980% 07/12/16	E	04/12/2013	Redemption 100.0000		15,948	15,948	15,948	15,948	0	0	0	0	0	15,948	0	0	0	477	07/12/2016	1
74432R-AA-1	PRUDENTIAL FINANCIALS INC 4.350% 05/12/15		06/12/2013	Redemption 100.0000		84,607	84,607	82,662	84,095	0	512	0	512	0	84,607	0	0	0	1,538	05/12/2015	1FE
79549A-YP-8	SBM7 SER 2003-1 CL A1 6.500% 09/25/33		06/01/2013	Paydown		77,471	77,471	75,921	76,284	0	1,187	0	1,187	0	77,471	0	0	0	2,094	09/25/2033	1FM
829259-AH-3	SINCLAIR TELEVISION 6.125% 10/01/22		04/16/2013	CITIGROUP GLOBAL MKTS		37,980	36,000	38,430	0	0	(48)	0	(48)	0	38,382	0	(402)	(402)	1,145	10/01/2022	4FE
87612B-AF-9	TARGA RESOURCES PARTNERS 7.875% 10/15/18		05/09/2013	WELLS FARGO		31,973	29,000	29,000	29,000	0	0	0	0	0	29,000	0	2,973	2,973	1,326	10/15/2018	3FE
88031Q-AA-8	TENASKA VIRGINIA PARTNERS 6.119% 03/30/24		04/01/2013	Various		838	838	837	474	0	364	0	364	0	838	0	0	0	422	03/30/2024	2AM
89233P-5S-1	TOYOTA MOTOR CREDIT CORP 2.050% 01/12/17		05/23/2013	GOLDMAN SACHS		5,148,300	5,000,000	4,991,750	4,993,268	0	601	0	601	0	4,993,869	0	154,431	154,431	88,833	01/12/2017	1FE
91359P-AJ-9	UNIVERSAL HOSPITAL SERV 7.625% 08/15/20		05/08/2013	Tax Free Exchange		5,306	5,000	5,319	0	0	(12)	0	(12)	0	5,306	0	0	0	287	08/15/2020	4Z
92966*-AA-7	WABASH VALLEY POWER ASSOC 5.080% 04/30/24		04/30/2013	Redemption 100.0000		16,984	16,984	17,137	17,113	0	(129)	0	(129)	0	16,984	0	0	0	431	04/30/2024	1
94978#-AH-0	WELLS FARGO BK NORTHWEST CVS Distribution 7.530% 01/10/24		06/10/2013	Redemption 100.0000		18,824	18,824	18,824	18,824	0	0	0	0	0	18,824	0	0	0	592	01/10/2024	2
94980D-AA-6	WFMBS 2003-M A1 4.680% 12/25/33		06/01/2013	Paydown		50,582	50,582	51,973	50,862	0	(280)	0	(280)	0	50,582	0	0	0	1,010	12/25/2033	1FM
74819R-AN-6	QUEBECOR MEDIA INC 5.750% 01/15/23	A	05/21/2013	Tax Free Exchange		508,000	508,000	508,000	508,000	0	0	0	0	0	508,000	0	0	0	12,658	01/15/2023	4FE
256853-AA-0	DOLPHIN ENERGY LTD 5.888% 06/15/19	F	06/15/2013	Redemption 100.0000		202,500	202,500	200,981	201,437	0	1,064	0	1,064	0	202,500	0	0	0	5,962	06/15/2019	1FE
456866-AL-6	INGERSOLL-RAND CO 7.200% 06/01/25	F	06/03/2013	Redemption 100.0000		115,000	115,000	120,118	119,119	0	(4,119)	0	(4,119)	0	115,000	0	0	0	4,140	06/01/2025	2FE
45867X-AE-4	INTERGEN NV 9.000% 06/30/17	F	06/13/2013	TENDER OFFER		413,500	400,000	396,756	398,141	0	122	0	122	0	398,263	0	15,237	15,237	16,300	06/30/2017	4FE
45903P-AA-5	INTL AUTOMOTIVE COMPONEN 9.125% 06/01/18	F	05/28/2013	BANK of AMERICA SEC		24,750	25,000	25,654	25,509	0	(37)	0	(37)	0	25,471	0	(721)	(721)	1,141	06/01/2018	5FE
858577-AP-4	STENA AB 7.000% 12/01/16	F	04/05/2013	Call 100.0000		75,000	75,000	69,375	70,348	0	258	0	258	0	70,607	0	4,393	4,393	1,808	12/01/2016	4FE
G65422-AA-8	NOBLE CORP 5.875% 06/01/13	F	06/01/2013	Maturity		2,300,000	2,300,000	2,242,815	2,292,077	0	7,923	0	7,923	0	2,300,000	0	0	0	67,563	06/01/2013	2FE
K1601#-AA-3	Coloplast A/S Sr Notes 5.000% 04/30/13	R	04/30/2013	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	50,000	04/30/2013	2
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						41,469,703	41,142,317	40,737,758	40,734,391	0	80,738	21	80,717	0	41,131,520	0	338,184	338,184	969,480	XXX	XXX
8399997. Total - Bonds - Part 4						87,697,301	84,952,111	86,170,611	78,810,398	0	(308,194)	21	(308,215)	0	86,295,932	0	1,401,370	1,401,370	1,644,801	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						87,697,301	84,952,111	86,170,611	78,810,398	0	(308,194)	21	(308,215)	0	86,295,932	0	1,401,370	1,401,370	1,644,801	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
00724F-10-1	ADOBE SYSTEMS INC		06/27/2013	BNY CONVERG-SOFT	168,102.000	7,707,880		4,683,322	6,334,083	(1,650,762)	0	0	(1,650,762)	0	4,683,322	0	3,024,559	3,024,559	0		L
929297-10-9	WMS INDUSTRIES INC		04/18/2013	BNY CONVERG-SOFT	51,000.000	1,282,973		1,036,320	892,500	143,820	0	0	143,820	0	1,036,320	0	246,653	246,653	0		L
F9062J-17-3	TECHNICOLOR SA	D	06/26/2013	BNY CONVERG--R Nonna	88,927.000	275,684		146,393	216,982	(70,589)	0	0	(70,589)	0	146,393	0	129,291	129,291	0		L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						9,266,537	XXX	5,866,035	7,443,565	(1,577,531)	0	0	(1,577,531)	0	5,866,035	0	3,400,503	3,400,503	0	XXX	XXX
9799997. Total - Common Stocks - Part 4						9,266,537	XXX	5,866,035	7,443,565	(1,577,531)	0	0	(1,577,531)	0	5,866,035	0	3,400,503	3,400,503	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						9,266,537	XXX	5,866,035	7,443,565	(1,577,531)	0	0	(1,577,531)	0	5,866,035	0	3,400,503	3,400,503	0	XXX	XXX
9899999. Total - Preferred and Common Stocks						9,266,537	XXX	5,866,035	7,443,565	(1,577,531)	0	0	(1,577,531)	0	5,866,035	0	3,400,503	3,400,503	0	XXX	XXX
9999999 - Totals						96,963,838	XXX	92,036,646	86,253,963	(1,577,531)	(308,194)	21	(1,885,746)	0	92,161,967	0	4,801,873	4,801,873	1,644,801	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1	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)
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	Barclay G5GSEF7VJP5I7OUK5573	07/15/2012	07/15/2013		875,000	1,353.64	63,828			162,521		162,521	91,203						100/105
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I7OUK5573	07/15/2012	07/15/2013		4,275,000	1,353.64	311,847			794,024		794,024	445,588						100/105
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I7OUK5573	07/15/2012	07/15/2013		2,050,000	1,353.64	149,541			380,761		380,761	213,674						100/105
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I7OUK5573	07/15/2012	07/15/2013		2,700,000	1,353.64	196,956			501,488		501,488	281,424						100/105
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I7OUK5573	07/15/2012	07/15/2013		10,225,000	1,353.64	745,880			1,899,158		1,899,158	1,065,763						100/105
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I7OUK5573	07/15/2012	07/15/2013		1,600,000	1,353.64	116,715			182,688		182,688	99,385						100/105
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I7OUK5573	07/15/2012	07/15/2013		2,725,000	1,353.64	198,780			311,139		311,139	169,264						100/105
LLIC S&P500 OTC CLIQUET	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I7OUK5573	07/15/2012	07/15/2013		2,200,000	1,353.64	31,020			11,021		11,021	2,192						100/105
LLIC S&P500 OTC CLIQUET	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I7OUK5573	07/15/2012	07/15/2013		4,125,000	1,353.64	79,613			129,277		129,277	75,084						100/105
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I7OUK5573	08/15/2012	08/15/2013		925,000	1,405.53	66,874			132,335		132,335	79,087						100/102
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I7OUK5573	08/15/2012	08/15/2013		4,425,000	1,405.53	319,910			633,069		633,069	378,339						100/102
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I7OUK5573	08/15/2012	08/15/2013		2,545,000	1,405.53	183,994			364,103		364,103	217,597						100/102
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I7OUK5573	08/15/2012	08/15/2013		2,325,000	1,405.53	168,089			332,629		332,629	198,788						100/102
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I7OUK5573	08/15/2012	08/15/2013		14,350,000	1,405.53	1,037,449			2,053,001		2,053,001	1,226,928						100/102
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I7OUK5573	08/15/2012	08/15/2013		2,075,000	1,405.53	93,000			175,744		175,744	119,313						100/102
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I7OUK5573	08/15/2012	08/15/2013		2,225,000	1,405.53	99,723			188,448		188,448	127,938						100/102
LLIC S&P500 OTC CLIQUET	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2012	08/15/2013		1,575,000	1,405.53	18,428			1,276		1,276	(1,182)						100/102
LLIC S&P500 OTC CLIQUET	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2012	08/15/2013		2,175,000	1,405.53	28,275			5,824		5,824	473						100/102
LLIC S&P500 OTC CLIQUET	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2012	08/15/2013		4,225,000	1,405.53	80,698			78,930		78,930	45,363						100/102
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I7OUK5573	09/17/2012	09/15/2013		1,625,000	1,461.19	108,865			170,583		170,583	107,363						100/100
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I7OUK5573	09/17/2012	09/15/2013		5,225,000	1,461.19	350,044			548,488		548,488	345,212						100/100
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I7OUK5573	09/17/2012	09/15/2013		1,575,000	1,461.19	105,516			165,334		165,334	104,059						100/100
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I7OUK5573	09/17/2012	09/15/2013		3,925,000	1,461.19	262,952			412,023		412,023	259,322						100/100
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I7OUK5573	09/17/2012	09/15/2013		17,075,000	1,461.19	1,143,923			1,792,429		1,792,429	1,128,133						100/100
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I7OUK5573	09/17/2012	09/15/2013		775,000	1,461.19	32,199			39,736		39,736	30,359						100/100
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I7OUK5573	09/17/2012	09/15/2013		900,000	1,461.19	37,392			46,145		46,145	35,256						100/100
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I7OUK5573	09/17/2012	09/15/2013		3,725,000	1,461.19	154,762			190,987		190,987	145,921						100/100
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			551		551	(987)						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			3,261		3,261	(295)						100/100

STATEMENT AS OF JUNE 30, 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	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 CLIQUET	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	09/17/2012	09/15/2013		6,050,000	1,461.19	113,740			61,684		61,684	29,415						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			388,076		388,076	227,315						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			573,018		573,018	335,644						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			2,564,941		2,564,941	1,502,409						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			87,083		87,083	62,237						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			225,279		225,279	161,005						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			5,228		5,228	1,048						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			110,716		110,716	60,067						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			197,986		197,986	98,696						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			598,674		598,674	298,439						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			659,956		659,956	328,988						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			4,558,412		4,558,412	2,272,367						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			227,255		227,255	131,377						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			733,592		733,592	424,094						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			47,946		47,946	26,802						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			55,250		55,250	31,214						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			272,435		272,435	153,867						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	12/15/2012	12/15/2013		1,320,000	1,430.36	85,065			175,297		175,297	96,301						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	12/15/2012	12/15/2013		970,000	1,430.36	62,510			128,817		128,817	70,767						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	12/15/2012	12/15/2013		940,000	1,430.36	60,576			124,834		124,834	68,579						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	12/15/2012	12/15/2013		3,600,000	1,430.36	231,994			478,086		478,086	262,641						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	12/15/2012	12/15/2013		6,100,000	1,430.36	393,101			810,090		810,090	445,031						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	12/15/2012	12/15/2013		12,500,000	1,430.36	805,535			1,660,022		1,660,022	911,949						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	12/15/2012	12/15/2013		1,640,000	1,430.36	105,686			174,729		174,729	116,711						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	12/15/2012	12/15/2013		1,380,000	1,430.36	88,931			147,028		147,028	98,208						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	12/15/2012	12/15/2013		2,550,000	1,430.36	164,329			271,683		271,683	181,473						100/101
LLIC S&P500 OTC CLIQUET	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	12/15/2012	12/15/2013		2,825,000	1,430.36	39,833			47,030		47,030	23,459						100/101
LLIC S&P500 OTC CLIQUET	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	12/15/2012	12/15/2013		950,000	1,430.36	19,000			33,652		33,652	17,803						100/101
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			136,580		136,580	72,075						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		224,003		224,003	103,334						100/97

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of 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	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/15/2013	01/15/2014		4,350,000	1,472.34		256,053		475,323		475,323	219,270						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		1,496,996		1,496,996	690,575						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		625,569		625,569	288,580						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		107,896		107,896	60,184						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		278,039		278,039	155,088						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		23,795		23,795	(205)						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		122,022		122,022	28,989						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		30,864		30,864	7,824						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		246,932		246,932	97,138						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		296,318		296,318	116,565						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		1,294,782		1,294,782	509,337						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		461,655		461,655	181,604						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		48,033		48,033	21,210						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		213,965		213,965	94,479						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		50,944		50,944	22,495						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		11,474		11,474	(8,363)						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		70,084		70,084	(14,066)						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		60,356		60,356	16,351						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		194,864		194,864	52,602						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		358,687		358,687	96,945						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		365,584		365,584	99,005						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		1,376,115		1,376,115	374,049						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		71,689		71,689	22,895						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		172,470		172,470	53,693						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		8,502		8,502	(13,216)						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		57,347		57,347	(47,706)						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		9,400		9,400	(10,750)						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		847,245		847,245	245,519						100/101
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			23,978		23,978	13,044						100/105
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			9,287		9,287	5,212						100/105

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	08/15/2012	08/15/2013		160,000	1,405.53	6,042			13,552		13,552	9,200						100/102
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			3,577		3,577	2,138						100/102
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			16,663		16,663	12,731						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			3,149		3,149	1,982						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			15,145		15,145	10,824						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			6,670		6,670	3,907						100/98
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2012	11/15/2013		300,000	1,353.33	12,783			47,844		47,844	27,659						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2012	11/15/2013		300,000	1,420.32	7,018			33,006		33,006	22,100						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2012	11/15/2013		40,000	1,353.33	2,740			7,543		7,543	3,760						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			29,299		29,299	19,571						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			16,514		16,514	12,097						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			4,648		4,648	2,554						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		24,899		24,899	13,889						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		3,279		3,279	1,513						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		4,295		4,295	1,677						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/15/2013	03/15/2014		35,000	1,560.70		1,758		2,414		2,414	656						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/15/2013	03/15/2014		95,000	1,560.70		2,719		3,948		3,948	1,229						100/101
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			410,106		410,106	245,683						100/105
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			251,133		251,133	159,831						100/102
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	09/17/2012	09/15/2013		1,350,000	1,497.72	65,942			112,602		112,602	75,448						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			172,869		172,869	107,912						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			303,202		303,202	159,784						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	12/15/2012	12/15/2013		2,415,000	1,466.12	114,440			271,995		271,995	157,566						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		522,807		522,807	283,101						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		149,706		149,706	73,894						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		88,969		88,969	26,405						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	07/15/2012	07/15/2013		525,000	1,421.32	24,004			71,406		71,406	45,656						100/105
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	07/15/2012	07/15/2013		500,000	1,421.32	11,137			32,092		32,092	23,472						100/105
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	08/15/2012	08/15/2013		235,000	1,405.53	15,642			33,621		33,621	20,093						100/102
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	08/15/2012	08/15/2013		350,000	1,405.53	14,452			29,644		29,644	20,125						100/102

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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	09/17/2012	09/15/2013		350,000	1,530.60	14,519			22,871		22,871	15,994						100/100
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	09/17/2012	09/15/2013		525,000	1,530.60	10,505			4,324		4,324	3,124						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			18,192		18,192	10,656						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			9,466		9,466	6,765						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			31,355		31,355	20,995						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	12/15/2012	12/15/2013		110,000	1,430.36	6,572			14,607		14,607	8,025						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	12/15/2012	12/15/2013		375,000	1,499.02	7,171			22,519		22,519	16,495						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		13,974		13,974	6,816						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		6,234		6,234	1,941						100/101
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			1,658,833		1,658,833	980,192						100/105
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			1,323,594		1,323,594	832,572						100/102
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			45,952		45,952	29,882						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			1,356,155		1,356,155	899,025						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			116,117		116,117	76,977						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			242,806		242,806	148,521						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			1,258,366		1,258,366	770,874						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			137,515		137,515	71,565						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			972,710		972,710	507,116						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	75,993			181,365		181,365	103,909						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			454,449		454,449	260,641						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		112,482		112,482	61,239						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		430,456		430,456	234,554						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		152,351		152,351	75,616						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		220,483		220,483	60,579						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	CBOE 1UAUICTO4EQ4D06ZH473	11/15/2012	12/21/2013	200		1,450.00	10,170			34,972		34,972	19,681						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	CBOE 1UAUICTO4EQ4D06ZH473	02/15/2013	06/21/2014	100		1,600.00		5,658		9,877		9,877	4,219						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	CBOE 1UAUICTO4EQ4D06ZH473	03/15/2013	06/21/2014	100		1,625.00		6,086		8,581		8,581	2,495						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	CBOE 1UAUICTO4EQ4D06ZH473	08/23/2012	12/21/2013	700		1,400.00	86,254			151,579		151,579	79,264						100/102
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/15/2013	04/17/2014		2,700,000	1,577.20		129,497		178,649		178,649	49,152						100/100
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/15/2013	04/17/2014		1,700,000	1,591.17		74,186		103,295		103,295	29,109						100/100

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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	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/15/2013	04/17/2014		2,660,000	1,552.36		149,433		201,896		201,896	52,464						100/100
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/15/2013	04/17/2014		3,775,000	1,552.36		212,071		286,526		286,526	74,455						100/100
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/15/2013	04/17/2014		8,130,000	1,552.36		456,725		617,075		617,075	160,350						100/100
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/15/2013	04/17/2014		55,000	1,552.36		3,090		4,175		4,175	1,085						100/100
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/15/2013	04/17/2014		16,025,000	1,552.36		900,247		1,216,312		1,216,312	316,065						100/100
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/15/2013	04/17/2014		1,090,000	1,552.36		35,969		55,720		55,720	19,751						100/100
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/15/2013	04/17/2014		1,100,000	1,552.36		36,298		56,231		56,231	19,932						100/100
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/15/2013	04/17/2014		5,050,000	1,552.36		166,642		258,150		258,150	91,508						100/100
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/15/2013	04/17/2014		35,000	1,552.36		1,155		1,789		1,789	634						100/100
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/15/2013	04/17/2014		190,000	1,552.36		6,270		9,712		9,712	3,443						100/100
LLIC S&P500 OTC CLIQUET	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/15/2013	04/15/2014		1,880,000	1,552.36		18,988		7,471		7,471	(11,517)						100/100
LLIC S&P500 OTC CLIQUET	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/15/2013	04/15/2014		1,120,000	1,552.36		15,120		7,943		7,943	(7,177)						100/100
LLIC S&P500 OTC CLIQUET	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/15/2013	04/15/2014		8,125,000	1,552.36		142,188		87,525		87,525	(54,662)						100/100
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	CBOE 1UAUICTO4EQ4DO6ZH473	04/15/2013	06/21/2014	200		1,650.00		11,000		14,782		14,782	3,781						100/100
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I7OUK5573	04/22/2013	04/15/2014		415,000	1,552.36		24,135		31,498		31,498	7,363						100/100
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I7OUK5573	04/22/2013	04/15/2014		280,000	1,552.36		9,675		14,313		14,313	4,638						100/100
LLIC S&P500 OTC CLIQUET	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I7OUK5573	04/22/2013	04/15/2014		150,000	1,554.00		2,580		1,138		1,138	(1,442)						100/100
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	05/15/2013	05/15/2014		1,160,000	1,689.47		54,288		36,048		36,048	(18,240)						100/99
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	05/15/2013	05/15/2014		775,000	1,700.25		33,945		22,262		22,262	(11,683)						100/99
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	05/15/2013	05/15/2014		2,790,000	1,658.78		155,961		108,626		108,626	(47,335)						100/99
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	05/15/2013	05/15/2014		4,925,000	1,658.78		275,308		191,750		191,750	(83,558)						100/99
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	05/15/2013	05/15/2014		8,200,000	1,658.78		458,380		319,258		319,258	(139,122)						100/99
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	05/15/2013	05/15/2014		22,900,000	1,658.78		1,280,110		891,588		891,588	(388,522)						100/99
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	05/15/2013	05/15/2014		250,000	1,741.72		8,375		5,065		5,065	(3,310)						100/99
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	05/15/2013	05/15/2014		1,400,000	1,658.78		44,240		23,978		23,978	(20,262)						100/99
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	05/15/2013	05/15/2014		750,000	1,658.78		23,700		12,845		12,845	(10,855)						100/99
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	05/15/2013	05/15/2014		5,110,000	1,658.78		161,476		87,519		87,519	(73,957)						100/99
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	05/15/2013	05/15/2014		120,000	1,658.78		3,792		2,055		2,055	(1,737)						100/99
LLIC S&P500 OTC CLIQUET	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	05/15/2013	05/15/2014		1,950,000	1,658.78		21,255		5,277		5,277	(15,978)						100/99
LLIC S&P500 OTC CLIQUET	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	05/15/2013	05/15/2014		7,050,000	1,658.78		116,325		41,905		41,905	(74,420)						100/99

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	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/17/2013	06/16/2014		1,050,000	1,669.36		54,075		41,605		41,605	(12,470)						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/17/2013	06/16/2014		960,000	1,680.02		46,464		35,103		35,103	(11,361)						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/17/2013	06/16/2014		3,140,000	1,639.04		191,540		149,603		149,603	(41,937)						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/17/2013	06/16/2014		4,965,000	1,639.04		302,865		236,555		236,555	(66,310)						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/17/2013	06/16/2014		7,785,148	1,639.04		474,894		370,919		370,919	(103,975)						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/17/2013	06/16/2014		55,000	1,639.04		3,355		2,621		2,621	(734)						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/17/2013	06/16/2014		13,135,000	1,639.04		801,235		625,810		625,810	(175,425)						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/17/2013	06/16/2014		905,000	1,639.04		40,725		23,122		23,122	(17,603)						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/17/2013	06/16/2014		960,000	1,639.04		43,200		24,528		24,528	(18,672)						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/17/2013	06/16/2014		1,020,000	1,639.04		45,900		26,060		26,060	(19,840)						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/17/2013	06/16/2014		65,000	1,639.04		2,925		1,661		1,661	(1,264)						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/17/2013	06/16/2014		3,290,000	1,639.04		148,050		84,058		84,058	(63,992)						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/17/2013	06/16/2014		2,475,000	1,639.04		21,038		10,586		10,586	(10,451)						100/101
LLIC S&P500 OTC CLIQUET	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/17/2013	06/16/2014		1,030,000	1,639.04		15,759		8,247		8,247	(7,512)						100/101
LLIC S&P500 OTC CLIQUET	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/17/2013	06/16/2014		3,310,000	1,639.04		48,985		25,062		25,062	(23,932)						100/101
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										17,512,133	14,315,898	0	55,163,268	XXX	55,163,268	25,132,890	0	0	0	0	XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										17,512,133	14,315,898	0	55,163,268	XXX	55,163,268	25,132,890	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										17,512,133	14,315,898	0	55,163,268	XXX	55,163,268	25,132,890	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										17,512,133	14,315,898	0	55,163,268	XXX	55,163,268	25,132,890	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	Barclay G5GSEF7VJP5I70UK5573	07/15/2012	07/15/2013		875,000	1,373.94	(56,391)			(149,430)		(149,430)	(87,204)						100/105
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)			(698,121)		(698,121)	(416,811)						100/105
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)			(330,716)		(330,716)	(197,989)						100/105
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)			(407,352)		(407,352)	(250,482)						100/105
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)			(1,436,027)		(1,436,027)	(906,782)						100/105
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)			(137,090)		(137,090)	(89,058)						100/105
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)			(168,080)		(168,080)	(124,194)						100/105
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)			(118,902)		(118,902)	(73,960)						100/102

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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		4,425,000	1,433.64	(271,678)			(549,944)		(549,944)	(345,928)						100/102
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)			(305,472)		(305,472)	(192,926)						100/102
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)			(262,095)		(262,095)	(169,222)						100/102
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)			(1,454,323)		(1,454,323)	(962,735)						100/102
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)			(123,879)		(123,879)	(93,638)						100/102
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)			(71,664)		(71,664)	(58,301)						100/102
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)			(148,717)		(148,717)	(97,575)						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)			(457,894)		(457,894)	(303,548)						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)			(130,782)		(130,782)	(87,669)						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)			(303,841)		(303,841)	(206,178)						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)			(1,145,049)		(1,145,049)	(799,345)						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)			(22,451)		(22,451)	(17,783)						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)			(13,862)		(13,862)	(10,738)						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)			(20,623)		(20,623)	(13,828)						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)			(334,172)		(334,172)	(204,713)						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)			(453,792)		(453,792)	(286,272)						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)			(1,820,144)		(1,820,144)	(1,174,918)						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)			(63,600)		(63,600)	(47,876)						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)			(87,736)		(87,736)	(67,662)						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)			(183,554)		(183,554)	(94,479)						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)			(544,460)		(544,460)	(283,513)						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)			(565,732)		(565,732)	(301,369)						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)			(3,643,258)		(3,643,258)	(1,988,709)						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)			(188,095)		(188,095)	(118,499)						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)			(512,969)		(512,969)	(340,977)						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)			(159,402)		(159,402)	(90,508)						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)			(114,911)		(114,911)	(65,731)						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)			(100,480)		(100,480)	(59,433)						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)			(399,174)		(399,174)	(233,743)						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)			(602,168)		(602,168)	(363,535)						100/101

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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	12/15/2012	12/15/2013		12,500,000	1,487.57	(560,535)			(1,259,040)		(1,259,040)	(751,327)						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)			(133,572)		(133,572)	(94,059)						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)			(75,943)		(75,943)	(55,988)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	12/15/2012	12/15/2013		2,550,000	1,498.30	(111,289)			(154,301)		(154,301)	(113,014)						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)		(200,453)		(200,453)	(95,774)						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)		(384,997)		(384,997)	(190,713)						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)		(1,098,404)		(1,098,404)	(560,503)						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)		(447,308)		(447,308)	(228,826)						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)		(78,290)		(78,290)	(46,308)						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)		(135,399)		(135,399)	(82,128)						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)		(217,358)		(217,358)	(89,988)						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)		(233,639)		(233,639)	(101,496)						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)		(907,869)		(907,869)	(414,879)						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)		(313,917)		(313,917)	(143,516)						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)		(32,717)		(32,717)	(15,546)						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)		(96,557)		(96,557)	(47,263)						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)		(20,557)		(20,557)	(10,045)						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)		(52,287)		(52,287)	(15,194)						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)		(151,695)		(151,695)	(45,875)						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)		(273,478)		(273,478)	(84,536)						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)		(261,773)		(261,773)	(83,174)						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)		(845,762)		(845,762)	(284,591)						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)		(40,092)		(40,092)	(15,620)						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)		(54,488)		(54,488)	(22,861)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	03/27/2013	03/14/2014		19,985,000	1,623.91		(652,307)		(912,754)		(912,754)	(260,447)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	07/15/2012	07/15/2013		210,000	1,424.71	(3,151)			(12,953)		(12,953)	(9,571)						100/105
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	07/15/2012	07/15/2013		50,000	1,414.55	(1,923)			(7,023)		(7,023)	(4,434)						100/105
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)			(5,154)		(5,154)	(4,193)						100/102
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)			(2,534)		(2,534)	(1,678)						100/102
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				(1,799)		(1,799)	(1,206)						100/100

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of 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 G5GSEF7VJP5I70UK5573	09/17/2012	09/15/2013		30,000	1,600.00	(429)			(2,012)		(2,012)	(1,404)						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)			(5,898)		(5,898)	(4,549)						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)			(4,733)		(4,733)	(3,055)						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)			(33,455)		(33,455)	(22,238)						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)			(18,605)		(18,605)	(13,795)						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)			(6,029)		(6,029)	(3,291)						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)			(16,640)		(16,640)	(12,188)						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)			(5,964)		(5,964)	(4,456)						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)			(3,455)		(3,455)	(2,086)						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)		(12,125)		(12,125)	(7,355)						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)		(2,344)		(2,344)	(1,200)						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)		(2,920)		(2,920)	(1,323)						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)		(1,484)		(1,484)	(499)						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)		(1,247)		(1,247)	(523)						100/101
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)			(359,392)		(359,392)	(226,804)						100/105
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)			(212,828)		(212,828)	(140,888)						100/102
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)			(90,531)		(90,531)	(63,198)						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)			(144,548)		(144,548)	(94,055)						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)			(270,601)		(270,601)	(148,898)						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)			(233,859)		(233,859)	(140,926)						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)		(440,998)		(440,998)	(253,042)						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)		(123,010)		(123,010)	(66,118)						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)		(71,555)		(71,555)	(23,512)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	07/15/2012	07/15/2013		525,000	1,489.00	(13,872)			(45,698)		(45,698)	(32,448)						100/105
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	07/15/2012	07/15/2013		500,000	1,489.00	(4,987)			(7,095)		(7,095)	(5,893)						100/105
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	08/15/2012	08/15/2013		235,000	1,468.78	(10,284)			(23,817)		(23,817)	(15,766)						100/102
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	08/15/2012	08/15/2013		350,000	1,479.32	(6,507)			(11,273)		(11,273)	(9,171)						100/102
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	09/17/2012	09/15/2013		350,000	1,600.00	(8,324)			(11,265)		(11,265)	(8,400)						100/100
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	09/17/2012	09/15/2013		525,000	1,600.00	(4,940)			(2)		(2)	86						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)			(12,909)		(12,909)	(8,333)						100/98

STATEMENT AS OF JUNE 30, 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	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/15/2012	10/15/2013		125,000	1,508.54	(2,177)			(3,686)		(3,686)	(2,843)						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)			(17,675)		(17,675)	(13,105)						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)			(10,858)		(10,858)	(6,555)						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)			(8,133)		(8,133)	(6,076)						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)		(5,639)		(5,639)	(3,401)						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)		(1,969)		(1,969)	(826)						100/101
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)			(1,524,707)		(1,524,707)	(935,143)						100/105
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)			(1,195,938)		(1,195,938)	(772,576)						100/102
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)			(38,706)		(38,706)	(26,265)						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)			(1,226,145)		(1,226,145)	(830,256)						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)			(99,532)		(99,532)	(68,097)						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)			(215,581)		(215,581)	(135,917)						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)			(1,179,549)		(1,179,549)	(736,031)						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)			(128,332)		(128,332)	(68,481)						100/101
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)			(946,983)		(946,983)	(499,050)						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)			(165,684)		(165,684)	(97,950)						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)			(438,683)		(438,683)	(254,127)						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)		(101,320)		(101,320)	(57,069)						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)		(413,700)		(413,700)	(228,718)						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)		(137,850)		(137,850)	(71,905)						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)		(203,325)		(203,325)	(59,590)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	CBOE 1UAUICTO4EQ4DO6ZH473	11/15/2012	12/21/2013	200		1,500.00	(6,848)			(27,198)		(27,198)	(16,436)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	CBOE 1UAUICTO4EQ4DO6ZH473	02/15/2013	06/21/2014	100		1,700.00		(2,622)		(5,296)		(5,296)	(2,674)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	CBOE 1UAUICTO4EQ4DO6ZH473	03/15/2013	06/21/2014	100		1,700.00		(3,470)		(5,296)		(5,296)	(1,826)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	CBOE 1UAUICTO4EQ4DO6ZH473	08/23/2012	12/21/2013	700		1,425.00	(76,992)			(136,791)		(136,791)	(73,982)						100/102
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/15/2013	04/17/2014		2,700,000	1,595.83		(113,837)		(160,390)		(160,390)	(46,553)						100/100
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/15/2013	04/17/2014		1,700,000	1,622.22		(59,056)		(85,721)		(85,721)	(26,665)						100/100
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/15/2013	04/17/2014		2,660,000	1,575.65		(128,685)		(177,275)		(177,275)	(48,590)						100/100
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/15/2013	04/17/2014		3,775,000	1,594.27		(160,731)		(225,956)		(225,956)	(65,225)						100/100
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/15/2013	04/17/2014		8,130,000	1,619.11		(288,434)		(416,607)		(416,607)	(128,173)						100/100

STATEMENT AS OF JUNE 30, 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.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/15/2013	04/17/2014		55,000	1,619.11		(1,951)		(2,818)		(2,818)	(867)						100/100
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/15/2013	04/17/2014		16,025,000	1,614.45		(589,362)		(841,140)		(841,140)	(251,778)						100/100
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/15/2013	04/17/2014		1,090,000	1,575.65		(27,140)		(44,976)		(44,976)	(17,836)						100/100
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/15/2013	04/17/2014		1,100,000	1,595.83		(21,228)		(37,104)		(37,104)	(15,876)						100/100
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/15/2013	04/17/2014		5,050,000	1,622.99		(65,642)		(124,342)		(124,342)	(58,700)						100/100
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/15/2013	04/17/2014		35,000	1,622.99		(455)		(862)		(862)	(407)						100/100
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/15/2013	04/17/2014		190,000	1,622.99		(2,470)		(4,678)		(4,678)	(2,208)						100/100
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index.	CBOE 1UAUICT04EQ4D06ZH473	04/15/2013	06/21/2014	200		1,750.00		(4,998)		(7,183)		(7,183)	(2,184)						100/100
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index.	Barclay G5GSEF7VJP5I70UK5573	04/22/2013	04/15/2014		415,000	1,611.35		(16,059)		(22,342)		(22,342)	(6,282)						100/100
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index.	Barclay G5GSEF7VJP5I70UK5573	04/22/2013	04/15/2014		280,000	1,611.35		(4,661)		(7,943)		(7,943)	(3,281)						100/100
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ2OELII46	05/15/2013	05/15/2014		1,160,000	1,705.23		(48,952)		(31,830)		(31,830)	17,122						100/99
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ2OELII46	05/15/2013	05/15/2014		775,000	1,733.43		(27,203)		(16,905)		(16,905)	10,298						100/99
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ2OELII46	05/15/2013	05/15/2014		2,790,000	1,683.66		(134,199)		(90,958)		(90,958)	43,241						100/99
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ2OELII46	05/15/2013	05/15/2014		4,925,000	1,700.25		(214,238)		(141,472)		(141,472)	72,766						100/99
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ2OELII46	05/15/2013	05/15/2014		8,200,000	1,730.11		(294,380)		(182,754)		(182,754)	111,626						100/99
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ2OELII46	05/15/2013	05/15/2014		22,900,000	1,720.98		(872,490)		(551,008)		(551,008)	321,482						100/99
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ2OELII46	05/15/2013	05/15/2014		250,000	1,824.66		(4,475)		(2,241)		(2,241)	2,234						100/99
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ2OELII46	05/15/2013	05/15/2014		1,400,000	1,683.66		(33,740)		(17,281)		(17,281)	16,459						100/99
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ2OELII46	05/15/2013	05/15/2014		750,000	1,704.40		(14,175)		(6,762)		(6,762)	7,413						100/99
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ2OELII46	05/15/2013	05/15/2014		5,110,000	1,735.08		(65,408)		(27,396)		(27,396)	38,012						100/99
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index.	Credit Suisse 1V8Y6QCX6YMJ2OELII46	05/15/2013	05/15/2014		120,000	1,735.08		(1,536)		(643)		(643)	893						100/99
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/17/2013	06/16/2014		1,050,000	1,681.66		(50,190)		(38,060)		(38,060)	12,130						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/17/2013	06/16/2014		960,000	1,712.80		(37,728)		(27,703)		(27,703)	10,025						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/17/2013	06/16/2014		3,140,000	1,663.63		(166,734)		(128,132)		(128,132)	38,602						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/17/2013	06/16/2014		4,965,000	1,679.20		(240,306)		(182,338)		(182,338)	57,968						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/17/2013	06/16/2014		7,785,148	1,705.42		(318,413)		(237,809)		(237,809)	80,604						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/17/2013	06/16/2014		55,000	1,705.42		(2,250)		(1,680)		(1,680)	569						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/17/2013	06/16/2014		13,135,000	1,700.50		(555,611)		(418,392)		(418,392)	137,218						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/17/2013	06/16/2014		905,000	1,663.63		(33,666)		(17,885)		(17,885)	15,781						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/17/2013	06/16/2014		960,000	1,683.29		(30,524)		(15,253)		(15,253)	15,275						100/101

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/17/2013	06/16/2014		1,020,000	1,716.89		(24,480)		(10,595)		(10,595)	13,885						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/17/2013	06/16/2014		65,000	1,716.89		(1,560)		(675)		(675)	885						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/17/2013	06/16/2014		3,290,000	1,708.70		(84,553)		(38,138)		(38,138)	46,414						100/101
0509999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(12,592,928)	(9,412,530)	0	(41,402,189)	XXX	(41,402,189)	(20,990,534)	0	0	0	0	XXX	XXX
0569999. Subtotal - Written Options - Hedging Other										(12,592,928)	(9,412,530)	0	(41,402,189)	XXX	(41,402,189)	(20,990,534)	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										(12,592,928)	(9,412,530)	0	(41,402,189)	XXX	(41,402,189)	(20,990,534)	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										(12,592,928)	(9,412,530)	0	(41,402,189)	XXX	(41,402,189)	(20,990,534)	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										4,919,205	4,903,368	0	13,761,079	XXX	13,761,079	4,142,356	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										4,919,205	4,903,368	0	13,761,079	XXX	13,761,079	4,142,356	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
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	219,790	(181,765)	219,790	219,790	(181,765)	219,790		
Barclay G5GSEF7VJP5I70UK5573	Y	N		23,298,726	(18,160,028)	5,138,698	23,298,726	(18,160,028)	5,138,698		
Credit Suisse 1V8Y6QCX6YMJ2OELII46	Y	N		13,715,948	(10,088,152)	3,627,796	13,715,948	(10,088,152)	3,627,796		
Morgan Stanley 4PQUHN3JPFGFNF3BB653	Y	N		17,928,804	(12,972,244)	4,956,560	17,928,804	(12,972,244)	4,956,560		
0299999. Total NAIC 1 Designation			0	54,943,478	(41,220,424)	13,723,054	54,943,478	(41,220,424)	13,723,054	0	0
0899999. Aggregate Sum of Central Clearing houses						0			0		
0999999 - Totals			0	55,163,268	(41,402,189)	13,942,844	55,163,268	(41,402,189)	13,942,844	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
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6199999. Total - Issuer Obligations				0	0	XXX
6299999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6399999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6499999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
6599999. Total Bonds				0	0	XXX
7099999. Total - Preferred Stocks				0	0	XXX
7599999. Total - Common Stocks				0	0	XXX
7699999. Total - Preferred and Common Stocks				0	0	XXX
	Short term investment from reverse repo program			42,251,723	42,251,723	07/01/2013
8999999. Total - Short-Term Invested Assets (Schedule DA type)				42,251,723	42,251,723	XXX
9999999 - Totals				42,251,723	42,251,723	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ 42,251,723 Book/Adjusted Carrying Value $ 42,251,723
2. Average balance for the year to date Fair Value $ 5,948,113 Book/Adjusted Carrying Value $ 5,948,113
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:

NAIC 1 $ 42,251,723 NAIC 2 $ NAIC 3 $ NAIC 4 $ NAIC 5 $ NAIC 6 $

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
	NONE					
9999999 - Totals						XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ Book/Adjusted Carrying Value $
2. Average balance for the year to date Fair Value $ Book/Adjusted Carrying Value $

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6 First Month	7 Second Month	8 Third Month	*
Bank Of New York Mellon	New York, NY					196,828	413,277	444,413	XXX
Federal Home Loan Bank	Cincinnati, OH					29,033	28,953	(560,853)	XXX
Huntington Bank	Columbus, OH					501,431	501,588	501,750	XXX
JP Morgan/Chase	New York, NY					(9,086,156)	(7,812,037)	(9,162,079)	XXX
Charles Schwab & Co. Inc.	San Francisco, CA					477,839	477,844	477,848	XXX
US Bank	Cincinnati, OH					843,600	101,828	352,266	XXX
0199998. Deposits in ... 3 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX			320,156	320,156	309,928	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	(6,717,269)	(5,968,391)	(7,636,727)	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories		XXX	XXX						XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	(6,717,269)	(5,968,391)	(7,636,727)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	0	0	(6,717,269)	(5,968,391)	(7,636,727)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
0599999. Total - U.S. Government Bonds					0	0	0
1099999. Total - All Other Government Bonds					0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds					0	0	0
2499999. Total - U.S. Political Subdivisions Bonds					0	0	0
3199999. Total - U.S. Special Revenues Bonds					0	0	0
ALLIANT CP		06/28/2013	0.230	07/01/2013	999,981	19	0
AVERY DENNISON CP		06/28/2013	0.240	07/01/2013	999,980	20	0
KINDER MORGAN CP		06/28/2013	0.270	07/01/2013	999,978	23	0
NYSTEG CP		06/28/2013	0.300	07/01/2013	999,975	25	0
Oneok CP		06/28/2013	0.250	07/01/2013	999,979	21	0
PPL ENERGY SUPPLY CP		06/28/2013	0.300	07/02/2013	999,967	25	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					5,999,860	133	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					5,999,860	133	0
4899999. Total - Hybrid Securities					0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds					0	0	0
7799999. Total - Issuer Obligations					5,999,860	133	0
7899999. Total - Residential Mortgage-Backed Securities					0	0	0
7999999. Total - Commercial Mortgage-Backed Securities					0	0	0
8099999. Total - Other Loan-Backed and Structured Securities					0	0	0
8399999. Total Bonds					5,999,860	133	0
8699999 - Total Cash Equivalents					5,999,860	133	0