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LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 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
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 28th day of October 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 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	2,732,978,515	0	2,732,978,515	2,528,698,545
2. Stocks:				
2.1 Preferred stocks			0	0
2.2 Common stocks	36,519,726	354,307	36,165,419	41,938,211
3. Mortgage loans on real estate:				
3.1 First liens	257,800,652	0	257,800,652	248,263,510
3.2 Other than first liens			0	
4. Real estate:				
4.1 Properties occupied by the company (less $ .... encumbrances)		0	0	0
4.2 Properties held for the production of income (less $ .... encumbrances)			0	
4.3 Properties held for sale (less $ .... encumbrances)	726,219		726,219	726,219
5. Cash ($ (7,770,435)), cash equivalents ($ 8,998,098) and short-term investments ($ 20,983,212)	22,210,874	0	22,210,874	22,853,308
6. Contract loans (including $ .... premium notes)	331,177,797	0	331,177,797	301,408,137
7. Derivatives	56,920,751	0	56,920,751	31,357,174
8. Other invested assets	41,506,774	0	41,506,774	22,340,009
9. Receivables for securities	6,140,171	0	6,140,171	1,546,265
10. Securities lending reinvested collateral assets	60,722,507	0	60,722,507	
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	3,546,703,986	354,307	3,546,349,679	3,199,131,378
13. Title plants less $ .... charged off (for Title insurers only)			0	
14. Investment income due and accrued	40,403,185	0	40,403,185	35,913,273
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	4,999,026	0	4,999,026	6,987,711
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)	38,526,611		38,526,611	37,443,261
15.3 Accrued retrospective premiums			0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	6,807,085	0	6,807,085	9,016,334
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2 Net deferred tax asset	46,791,640	13,601,289	33,190,351	31,341,006
19. Guaranty funds receivable or on deposit	1,301,781	0	1,301,781	1,320,167
20. Electronic data processing equipment and software			0	
21. Furniture and equipment, including health care delivery assets ($ ....)			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates			0	
24. Health care ($ ....) and other amounts receivable	2,529,951	1,238,894	1,291,057	899,481
25. Aggregate write-ins for other than invested assets	0	0	0	0
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	3,688,063,265	15,194,490	3,672,868,775	3,322,052,611
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	
28. Total (Lines 26 and 27)	3,688,063,265	15,194,490	3,672,868,775	3,322,052,611
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.				
2502.				
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	0	0	0	0

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 3,074,297,951 less $ .... included in Line 6.3 (including $ 5,857,676 Modco Reserve)	3,074,297,951	2,798,326,940
2.	Aggregate reserve for accident and health contracts (including $ .... Modco Reserve)	793,572	850,824
3.	Liability for deposit-type contracts (including $ .... Modco Reserve)	221,050,209	226,561,615
4.	Contract claims:		
	4.1 Life	6,240,840	5,807,610
	4.2 Accident and health		0
5.	Policyholders' dividends $ 851,263 and coupons $ .... due and unpaid	851,263	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)	47,788,870	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	1,159,604	1,026,981
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ .... accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ .... assumed and $ 3,605,968 ceded	3,605,968	8,781,253
	9.4 Interest Maintenance Reserve	5,312,953	6,020,179
10.	Commissions to agents due or accrued-life and annuity contracts $ 444,749 , accident and health $ .... and deposit-type contract funds $	444,749	673,693
11.	Commissions and expense allowances payable on reinsurance assumed	333	420
12.	General expenses due or accrued	839,273	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	1,059,552	2,412,134
15.1	Current federal and foreign income taxes, including $ 6,387,430 on realized capital gains (losses)	5,001,898	2,930,868
15.2	Net deferred tax liability		
16.	Unearned investment income	4,704	
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	6,084,936	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	4,100,296	3,872,346
22.	Borrowed money $ 0 and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	27,467,996	23,335,695
	24.02 Reinsurance in unauthorized and certified ($ ....) companies	0	0
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ ....) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	1,849,084	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	41,961,769	20,598,141
	24.09 Payable for securities	10,915,954	4,406,217
	24.10 Payable for securities lending	60,722,507	
	24.11 Capital notes $ .... and interest thereon $		
25.	Aggregate write-ins for liabilities	1,268,432	1,216,626
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	3,522,822,713	3,161,322,430
27.	From Separate Accounts Statement		
28.	Total liabilities (Lines 26 and 27)	3,522,822,713	3,161,322,430
29.	Common capital stock	2,500,000	2,500,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes	0	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)	106,720,777	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)	147,546,062	158,230,181
38.	Totals of Lines 29, 30 and 37	150,046,062	160,730,181
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	3,672,868,775	3,322,052,611
	DETAILS OF WRITE-INS		
2501.	Uncashed drafts and checks pending escheatment	235,510	234,328
2502.	Modco adjustment - Wilton reinsurance	299,209	170,800
2503.	Unrecorded Checks	733,712	811,498
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,268,431	1,216,626
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	454,471,254	408,023,702	561,302,450
2.	Considerations for supplementary contracts with life contingencies	533,071	743,360	743,360
3.	Net investment income	120,959,689	115,308,468	158,022,486
4.	Amortization of Interest Maintenance Reserve (IMR)	909,119	816,299	1,116,372
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	625,921	976,124	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	587,380	840,089	951,231
9.	Totals (Lines 1 to 8.3)	578,086,434	526,708,042	723,321,795
10.	Death benefits	16,722,611	13,345,185	17,385,044
11.	Matured endowments (excluding guaranteed annual pure endowments)	184,788	142,310	184,398
12.	Annuity benefits	14,645,566	13,471,625	18,192,973
13.	Disability benefits and benefits under accident and health contracts	791,886	742,125	1,153,366
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	154,875,625	134,222,543	180,731,217
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	8,011,442	7,272,579	10,129,830
18.	Payments on supplementary contracts with life contingencies	1,602,726	1,630,711	2,192,890
19.	Increase in aggregate reserves for life and accident and health contracts	275,913,758	236,245,241	324,692,667
20.	Totals (Lines 10 to 19)	472,748,402	407,072,319	554,662,385
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	51,726,636	52,731,365	71,167,773
22.	Commissions and expense allowances on reinsurance assumed	3,037	4,418	5,665
23.	General insurance expenses	23,459,666	13,116,295	21,930,561
24.	Insurance taxes, licenses and fees, excluding federal income taxes	6,085,637	5,808,469	7,815,133
25.	Increase in loading on deferred and uncollected premiums	(1,116,767)	(1,314,290)	(475,082)
26.	Net transfers to or (from) Separate Accounts net of reinsurance			
27.	Aggregate write-ins for deductions	1,695,259	1,732,320	1,750,618
28.	Totals (Lines 20 to 27)	554,601,870	479,150,896	656,857,053
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	23,484,564	47,557,146	66,464,742
30.	Dividends to policyholders	34,243,078	30,428,655	43,347,528
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	(10,758,514)	17,128,491	23,117,214
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	2,392,989	1,072,014	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)	(13,151,503)	16,056,477	14,989,301
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 6,278,718 (excluding taxes of $ 108,712 transferred to the IMR)	7,463,879	(1,952,226)	1,331,492
35.	Net income (Line 33 plus Line 34)	(5,687,624)	14,104,251	16,320,793
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	160,730,181	152,335,497	152,335,497
37.	Net income (Line 35)	(5,687,624)	14,104,251	16,320,799
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 917,670	6,093,015	8,767,119	6,915,439
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	8,013,452	(3,921,640)	(2,727,875)
41.	Change in nonadmitted assets	(4,970,661)	3,003,955	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	(4,132,301)	(4,799,961)	(5,948,218)
45.	Change in treasury stock			0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes	(10,000,000)		
49.	Cumulative effect of changes in accounting principles		751,784	751,784
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in	0	0	0
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders			(15,233,550)
53.	Aggregate write-ins for gains and losses in surplus	0	(573,161)	(768,894)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(10,684,119)	26,100,590	8,394,684
55.	Capital and surplus, as of statement date (Lines 36 + 54)	150,046,062	178,436,087	160,730,181
	DETAILS OF WRITE-INS			
08.301.	Pension administrative fees	497,435	511,527	593,063
08.302.	Miscellaneous income	89,945	328,562	358,168
08.303.				
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	587,380	840,089	951,231
2701.	Benefits for employees and agents not included elsewhere	959,397	866,178	713,677
2702.	Modified coinsurance - change in mean reserve adjustment	735,862	866,142	1,036,941
2703.				
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	1,695,259	1,732,320	1,750,618
5301.	Reserve release due to reinsurance of ordinary life insurance		(573,161)	(768,894)
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	0	(573,161)	(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	452,193,277	411,205,681	562,837,892
2. Net investment income	120,236,055	111,624,916	158,681,793
3. Miscellaneous income	1,934,482	(1,463,264)	(2,331,068)
4. Total (Lines 1 to 3)	574,363,814	521,367,333	719,188,617
5. Benefit and loss related payments	193,731,737	162,323,186	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	76,070,679	76,938,323	104,927,869
8. Dividends paid to policyholders	31,630,131	31,722,290	43,948,064
9. Federal and foreign income taxes paid (recovered) net of $ 6,387,430 tax on capital gains (losses)	6,709,389	10,842,201	10,852,137
10. Total (Lines 5 through 9)	308,141,936	281,826,000	378,772,366
11. Net cash from operations (Line 4 minus Line 10)	266,221,878	239,541,333	340,416,251
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	268,338,406	187,434,638	334,975,893
12.2 Stocks	17,712,960	7,464,203	12,671,552
12.3 Mortgage loans	19,018,714	13,482,353	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	9,388	9,388
12.7 Miscellaneous proceeds	8,362,275	3,283,331	6,735,696
12.8 Total investment proceeds (Lines 12.1 to 12.7)	313,433,172	211,673,913	373,206,649
13. Cost of investments acquired (long-term only):			
13.1 Bonds	474,415,759	379,211,308	600,518,744
13.2 Stocks	1,039,900	4,779,951	4,780,082
13.3 Mortgage loans	28,650,000	36,200,000	36,200,000
13.4 Real estate	0	0	0
13.5 Other invested assets	20,000,000	0	0
13.6 Miscellaneous applications	60,722,507		0
13.7 Total investments acquired (Lines 13.1 to 13.6)	584,828,166	420,191,259	641,498,826
14. Net increase (or decrease) in contract loans and premium notes	29,769,660	39,212,610	48,606,651
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(301,164,654)	(247,729,956)	(316,898,828)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	(10,000,000)	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	(5,511,406)	3,493,799	4,046,134
16.5 Dividends to stockholders	0	0	15,233,550
16.6 Other cash provided (applied)	49,811,748	(19,771,441)	(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)	34,300,342	(16,277,642)	(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)	(642,434)	(24,466,265)	(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)	22,210,875	10,269,797	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	316,661,649	306,166,970	418,260,132
3.	Ordinary individual annuities	151,228,106	118,114,609	161,702,282
4.	Credit life (group and individual)			0
5.	Group life insurance	57,992	64,730	84,498
6.	Group annuities	12,017,602	8,524,895	10,486,701
7.	A & H - group			0
8.	A & H - credit (group and individual)			0
9.	A & H - other	234,657	276,658	373,452
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal	480,200,006	433,147,862	590,907,065
12.	Deposit-type contracts	29,884,224	11,592,622	12,052,050
13.	Total	510,084,230	444,740,484	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	$ (5,687,624)	$ 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	$ (5,687,624)	$ 16,320,794
SURPLUS				
(5)	State basis (Page 3, Line 38, Columns 1 & 2)	Ohio	$ 150,046,062	$ 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	$ 150,046,062	$ 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 nine month period ended September 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 nine month period ended September 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:

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 nine month period ended September 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	
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	

For the six month period ended December 31, 2009: None

(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 September 30, 2013:

a. The aggregate amount of unrealized losses:
   1. Less than 12 months $6,910,697
   2. 12 months or longer $467,616

b. The aggregate related fair value of securities with unrealized losses:
   1. Less than 12 months $165,481,102
   2. 12 months or longer $4,113,901

(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.

On September 30, 2013, the Company redeemed a surplus note in the principal amount of $10,000,000.

NOTES TO FINANCIAL STATEMENTS

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.

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 September 30, 2013

	Level 1	Level 2	Level 3	Total
Assets at fair value:				
Bonds				
U.S. governments	$ -	$ -	$ -	$ -
Industrial and miscellaneous	-	857,459	-	857,459
RMBS	-	-	-	-
CMBS	-	-	-	-
Hybrid securities	-	-	-	-
Parent, subsidiaries and affiliates	-	-	-	-
Total bonds	$ -	$ 857,459	$ -	$ 857,459
Preferred stock				
Industrial and miscellaneous	$ -	$ -	$ -	$ -
Parent, subsidiaries and affiliates	-	-	-	-
Total preferred stock	$ -	$ -	$ -	$ -
Common stock				
Industrial and miscellaneous	$ 21,823,619	$ -	$ -	$ 21,823,619
Parent, subsidiaries and affiliates	-	-	-	-
Mutual funds	-	-	-	-
Total common stock	$ 21,823,619	$ -	$ -	$ 21,823,619
Derivative assets				
Interest rate contracts	$ -	$ -	$ -	$ -
Options, purchased	-	-	56,920,743	56,920,743
Foreign exchange contracts	-	-	-	-
Credit contracts	-	-	-	-
Commodity futures contracts	-	-	-	-
Commodity forward contracts	-	-	-	-
Total derivative assets	$ -	$ -	$ 56,920,743	$ 56,920,743
Separate account assets	$ -	$ -	$ -	$ -
Total assets at fair value	$ 21,823,619	$ 857,459	$ 56,920,743	$ 79,601,821

	Level 1	Level 2	Level 3	Total
Liabilities at fair value				
Derivative liabilities				
Options, written	$ -	$ -	$ (41,961,773)	$ (41,961,773)
Total liabilities at fair value	$ -	$ -	$ (41,961,773)	$ (41,961,773)

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 at 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

NOTES TO FINANCIAL STATEMENTS

Three months ended at 6/30/2013

	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

Gross Purchases, Issuances, Sales, and Settlements

Three months ended at 9/30/2013

	Balance at 06/30/2013	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 09/30/2013
Derivative assets	$ 55,163,261	$ -	$ -	$ (4,006,617)	$ 3,895,945	$ 1,868,154	$ 56,920,743
Derivative liabilities	(41,402,192)	-	-	6,311,127	(2,722,955)	(4,147,753)	(41,961,773)
Total	$ 13,761,069	$ -	$ -	$ 2,304,510	$ 1,172,990	$ (2,279,599)	$ 14,958,970

Three months ended at 3/31/2013

	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 at 6/30/2013

	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)

Three months ended at 9/30/2013

	Purchases	Issuances	Sales	Settlements	Net purchases, issuances, sales, & settlements
Derivative assets	$ 6,739,392	$ -	$ -	$ (4,871,238)	$ 1,868,154
Derivative liabilities	-	(4,315,697)	-	167,944	(4,147,753)
Total	$ 6,739,392	$ (4,315,697)	$ -	$ (4,703,294)	$ (2,279,599)

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

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

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

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

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

The following table provides a summary of the significant unobservable inputs used in the fair value measurements developed by the Company or reasonably available to the Company of Level 3 assets and liabilities at September 30, 2013:

Security Type	Fair Value	Valuation Technique	Unobservable Output	Range
Derivative Assets	$ 56,920,743	Black-Scholes-Merton Model Spreads and Average Algorithm Model Monte Carlo Model	S&P 500 Implied Volatility	12.9% - 32.0%
Derivative Liabilities	$ (41,961,773)	Black-Scholes-Merton Model Spreads and Average Algorithm Model	S&P 500 Implied Volatility	12.9% - 33.0%

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 were as follows:

NOTES TO FINANCIAL STATEMENTS

	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Assets:						
Bonds	$ 2,868,912,962	$ 2,732,978,515	$ 24,285,263	$ 2,534,084,475	$ 310,543,224	$ -
Common Stock:						
Unaffiliated**	36,165,419	36,165,419	36,165,419	-	-	-
Mutual Funds	-	-	-	-	-	-
Preferred stock	-	-	-	-	-	-
Mortgage loans	276,045,083	257,800,652	-	-	276,045,083	-
Cash, cash equivalents and short-term investments	22,210,875	22,210,875	22,210,875	-	-	-
Other invested assets, surplus notes	24,184,651	22,316,200	-	24,184,651	-	-
Securities lending reinvested collateral assets	60,722,507	60,722,507	60,722,507	-	-	-
Derivative assets	56,920,743	56,920,743	-	-	56,920,743	-
Separate account assets	-	-	-	-	-	-
Liabilities:						
Life and annuity reserves for investment-type contracts and deposit fund liabilities	$ (263,815,728)	$ (229,235,696)	$ -	$ -	$ (263,815,728)	$ -
Equity-indexed insurance contracts	(1,102,314,772)	(1,127,645,635)	-	-	(1,102,314,772)	-
Securities lending liability	(60,722,507)	(60,722,507)	-	-	(60,722,507)	-
Derivative liabilities	(41,961,773)	(41,961,773)	-	-	(41,961,773)	-

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

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

Debt Securities and Surplus Notes

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

Equity Securities

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

NOTES TO FINANCIAL STATEMENTS

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. 12/31/2012

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). 10/02/2013

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	$ 354,307
14.24	Short-Term Investments	$ 0	$
14.25	Mortgage Loans on Real Estate	$ 0	$
14.26	All Other	$ 0	$ 19,190,574
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 330,438	$ 19,544,881
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. $	60,722,507
16.2	Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $	60,722,507
16.3	Total payable for securities lending reported on the liability page. $	60,722,507

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
DEUTSCHE BANK TRUST COMPANY AMERICAS	60 WALL STREET, NY, NY 10005

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 CINCINNATI, 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	$ 257,800,652
	1.14 Total Mortgages in Good Standing	$ 257,800,652
	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)	$ 257,800,652
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$
	1.62 Residential Mortgages	$
	1.63 Commercial Mortgages	$
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$ 0
2.	Operating Percentages:	
	2.1 A&H loss percent	%
	2.2 A&H cost containment percent	%
	2.3 A&H expense percent excluding cost containment expenses	%
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

			Direct Business Only					
		1	Life Contracts		4	5	6	7
			2	3				
	States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1.	Alabama AL	L	1,783,825	2,204,571			3,988,396	
2.	Alaska AK	N	36,886				36,886	
3.	Arizona AZ	L	9,405,977	1,882,276	1,128		11,289,381	
4.	Arkansas AR	L	2,152,345	716,821	624		2,869,790	
5.	California CA	L	24,589,507	15,958,195	23,229		40,570,931	
6.	Colorado CO	L	12,113,908	4,113,425	1,065		16,228,398	
7.	Connecticut CT	L	5,488,813	8,745,346	8,940		14,243,099	
8.	Delaware DE	L	1,213,790	1,100,511	651		2,314,952	
9.	District of Columbia DC	L	1,064,608	874,769			1,939,377	
10.	Florida FL	L	14,139,315	8,852,932	8,619		23,000,866	
11.	Georgia GA	L	3,484,378	1,165,502	1,490		4,651,370	
12.	Hawaii HI	L	5,792,423	2,723,940	17,301		8,533,664	
13.	Idaho ID	L	2,502,165	890,313	58		3,392,536	
14.	Illinois IL	L	9,060,809	2,889,869	7,100		11,957,778	25,792
15.	Indiana IN	L	7,311,717	2,457,209	19,270		9,788,196	
16.	Iowa IA	L	2,505,879	3,937,791	3,433		6,447,103	
17.	Kansas KS	L	3,461,386	1,696,670	4,570		5,162,626	
18.	Kentucky KY	L	2,330,982	851,527	1,134		3,183,643	
19.	Louisiana LA	L	1,281,844	284,734	1,899		1,568,477	
20.	Maine ME	L	678,189	237,478	149		915,816	
21.	Maryland MD	L	9,772,729	4,518,658	1,378		14,292,765	
22.	Massachusetts MA	L	5,554,371	1,697,767	15,637		7,267,775	107,570
23.	Michigan MI	L	10,053,210	4,403,306	13,511		14,470,027	
24.	Minnesota MN	L	6,316,664	9,698,723	291		16,015,678	
25.	Mississippi MS	L	739,402	837,623			1,577,025	
26.	Missouri MO	L	15,914,890	1,128,713	296		17,043,899	
27.	Montana MT	L	1,040,064	66,913			1,106,977	
28.	Nebraska NE	L	3,578,184	5,597,062	3,441		9,178,687	
29.	Nevada NV	L	1,270,388	725,003	133		1,995,524	
30.	New Hampshire NH	L	1,069,558	4,431,916	5,424		5,506,898	
31.	New Jersey NJ	L	13,106,076	1,627,927	13,820		14,747,823	
32.	New Mexico NM	L	1,960,560	116,871			2,077,431	
33.	New York NY	N	955,553	1,089,573	1,339		2,046,465	
34.	North Carolina NC	L	6,990,183	2,026,785	1,934		9,018,902	
35.	North Dakota ND	L	383,455	10,756			394,211	
36.	Ohio OH	L	16,670,568	6,714,228	9,425		23,394,221	29,500,000
37.	Oklahoma OK	L	1,190,231	181,181			1,371,412	
38.	Oregon OR	L	1,581,914	2,546,675	941		4,129,530	
39.	Pennsylvania PA	L	16,186,679	11,959,081	17,126		28,162,886	
40.	Rhode Island RI	L	462,020	754,387	2,751		1,219,158	
41.	South Carolina SC	L	2,693,652	1,279,437	2,597		3,975,686	
42.	South Dakota SD	L	1,118,157	1,055,463			2,173,620	
43.	Tennessee TN	L	2,525,959	924,496	1,384		3,451,839	
44.	Texas TX	L	25,868,986	9,691,837	3,515		35,564,338	
45.	Utah UT	L	2,453,838	1,509,437	164		3,963,439	
46.	Vermont VT	L	1,051,007	1,693,609			2,744,616	
47.	Virginia VA	L	15,955,353	5,110,821	13,786		21,079,960	31,309
48.	Washington WA	L	7,874,194	5,242,405	2,900		13,119,499	
49.	West Virginia WV	L	2,825,793	866,639	20,690		3,713,122	
50.	Wisconsin WI	L	4,613,033	2,027,875	1,177		6,642,085	219,553
51.	Wyoming WY	L	363,576	87,000			450,576	
52.	American Samoa AS	N	1,603				1,603	
53.	Guam GU	N	72,439				72,439	
54.	Puerto Rico PR	N	32,578	0	0		32,578	
55.	U.S. Virgin Islands VI	N	483	0	0		483	
56.	Northern Mariana Islands MP	N	0				0	
57.	Canada CAN	N	17,821				17,821	
58.	Aggregate Other Aliens OT	XXX	303,772	6,300	337	0	310,409	0
59.	Subtotal	(a) 49	292,967,689	151,212,346	234,657	0	444,414,692	29,884,224
90.	Reporting entity contributions for employee benefits plans	XXX					0	
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	34,555,199	15,760			34,570,959	
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	1,214,355				1,214,355	
94.	Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95.	Totals (Direct Business)	XXX	328,737,243	151,228,106	234,657	0	480,200,006	29,884,224
96.	Plus Reinsurance Assumed	XXX					0	
97	Totals (All Business)	XXX	328,737,243	151,228,106	234,657	0	480,200,006	29,884,224
98.	Less Reinsurance Ceded	XXX	27,112,816	751,645	234,658		28,099,119	
99.	Totals (All Business) less Reinsurance Ceded	XXX	301,624,427	150,476,461	(1)	0	452,100,887	29,884,224
	DETAILS OF WRITE-INS							
58001.	Alien	XXX	303,772	6,300	337		310,409	
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	303,772	6,300	337	0	310,409	0
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX	0	0	0	0	0	0
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX	0	0	0	0	0	0

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

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

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 – ORGANIZATIONAL CHART

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0836	Western-Southern Group	00000	31-1732405				Western-Southern Mutual Holding Company	OH	UDP	Western-Southern Mutual Holding Company	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1732404				Western & Southern Financial Group, Inc	OH	NIA	Western-Southern Mutual Holding Company	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	65242	35-0457540				Lafayette Life Insurance Company	OH		Western & Southern 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	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	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	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	92622	31-1000236				Western-Southern Life Assurance Co	OH	IA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	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	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	45-5439068				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	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	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	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	20-2485167				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	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	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	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	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	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	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	23-1691523				Cincinnati Analyst Inc	OH	NIA	Columbus Life Insurance 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	20-0434449				Cleveland East Hotel LLC	OH	NIA	WS CEH LLC	Ownership	37.000	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	46-3421289				Dallas City Investor Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	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	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	31-1498142				Dublin Hotel LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	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	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	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	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	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	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	35-2485044				Fort Washington PE Invest VIII	OH	NIA	The Western and Southern Life Ins Co	Ownership	5.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	90-0989164				Fort Washington PE Opportunities Fund III	OH	NIA	The Western and Southern Life Ins Co	Ownership	11.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	37-1736757				Fort Washington PE Opportunities Fund III-B	OH	NIA	The Western and Southern Life Ins Co	Ownership	99.500	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-0571051				Fort Washington Active Fixed Fund	OH	NIA	The Western and Southern Life Ins Co	Ownership	78.200	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1702203				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	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Columbus Life Insurance Co	Ownership	32.000	WS Mutual Holding Co	

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0836	Western-Southern Group	00000	31-1301863				Fort Washington Investment Advisors	OH	NIA	Western & Southern Investment Holdings LLC	Ownership	100.000	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	32-0418436				Fort Washington PE Invest VIII-B	OH	NIA	The Western and Southern Life Ins Co	Ownership	99.500	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 VI LP	Management	2.620	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	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	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	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	26-1553878				Galveston Summerbrooke Apts LLC	TX	NIA	Summerbrooke Holdings LLC	Ownership	52.920	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	26-3525111				GS Yorktown Apt LP	TX	NIA	YT Crossing Holdings, LLC	Ownership	57.820	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3108420				Hearthview Praire Lake Apts LLC	IN	NIA	Prairie Lakes Holdings, LLC	Ownership	62.720	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	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	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	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	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	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	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	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	02-0593144				North Pittsburg Hotel LLC	PA	NIA	WSALD NPH LLC	Ownership	37.000	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	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	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	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	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	20-4322006				PCE LP	GA	NIA	Western-Southern Life Assurance Co	Ownership	22.340	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3167828				Prairie Lakes Holdings, LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	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	46-1690377				R4 Housing Partners II LP	NY	NIA	Western-Southern Life Assurance Co	Ownership	17.310	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-4328839				R4 Housing Partners LP	NY	NIA	Integrity Life Insurance Co	Ownership	15.150	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	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	80-0246040				Ridgegate Commonwealth Apts LLC	CO	NIA	Ridgegate Holdings, LLC	Ownership	52.920	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	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	26-1554676				Shelbourne Campus Properties LLC	KY	NIA	Shelbourne Holdings, LLC	Ownership	52.920	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	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	46-2930953				Skye Apts Investor Holdings, LLC	MN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	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	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	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	26-4291356				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	31-1394672				Touchstone Advisors Inc	OH	NIA	IFS Financial Services, Inc	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	47-6046379				Touchstone Securities, Inc	NE	NIA	IFS Financial Services, Inc	Ownership	100.000	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	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	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	36-4107014				Vinings Trace	OH	NIA	W&S Real Estate Holdings LLC	Ownership	99.000	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	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	31-1334221				W&S Financial Group Distributors Inc	OH	NIA	IFS Financial Services, Inc	Ownership	99.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	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	31-0790233				Westad Inc	OH	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	31-1413821				Western-Southern Agency	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1732344				Windsor Hotel LLC	CT	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	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	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	20-2820067				WS CEH LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	50.000	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	61-0998084				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	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	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	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	20-8843748				WSLR Birmingham	AL	NIA	WSLR Holdings LLC	Ownership	100.000	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	20-8843653				WSLR Dallas LLC	TX	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	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	20-8843962				WSLR Skyport LLC	KY	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	26-3526711				YT Crossing Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.

2.

3.

5.

6.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]	6 5 2 4 2 2 0 1 3 4 9 0 0 0 0 0 3
2. Medicare Part D Coverage Supplement [Document Identifier 365]	6 5 2 4 2 2 0 1 3 3 6 5 0 0 0 0 3
3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]	6 5 2 4 2 2 0 1 3 4 4 5 0 0 0 0 3
5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]	6 5 2 4 2 2 0 1 3 4 4 7 0 0 0 0 3
6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]	6 5 2 4 2 2 0 1 3 4 4 8 0 0 0 0 3

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	28,650,000	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	19,018,714	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)	257,800,652	248,263,510
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	257,800,652	248,263,510
14.	Deduct total nonadmitted amounts		0
15.	Statement value at end of current period (Line 13 minus Line 14)	257,800,652	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	5,320	7,207
5.	Unrealized valuation increase (decrease)	(809,426)	0
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals		
8.	Deduct amortization of premium and depreciation	29,129	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)	41,506,774	22,340,009
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	41,506,774	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	475,455,656	605,298,826
3.	Accrual of discount	2,630,526	5,532,138
4.	Unrealized valuation increase (decrease)	3,455,208	4,036,887
5.	Total gain (loss) on disposals	8,047,883	3,056,942
6.	Deduct consideration for bonds and stocks disposed of	286,051,371	347,647,445
7.	Deduct amortization of premium	4,843,789	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)	2,769,498,241	2,570,967,195
11.	Deduct total nonadmitted amounts	354,307	330,438
12.	Statement value at end of current period (Line 10 minus Line 11)	2,769,143,934	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)	1,702,040,278	211,425,635	224,169,318	1,364,310	1,691,921,928	1,702,040,278	1,690,660,905	1,669,881,074
2. Class 2 (a)	864,338,774	296,001,627	252,507,582	(21,892,761)	837,395,053	864,338,774	885,940,058	804,543,736
3. Class 3 (a)	69,972,494	35,453,796	9,861,117	14,493,312	53,929,195	69,972,494	110,058,485	48,230,770
4. Class 4 (a)	48,105,628	18,149,157	1,933,858	2,330,167	28,719,282	48,105,628	66,651,094	28,003,069
5. Class 5 (a)	5,848,408	0	9,224	2,952,645	4,629,376	5,848,408	8,791,829	4,803,879
6. Class 6 (a)	940,134	0	115,521	32,847	765,796	940,134	857,460	719,779
7. Total Bonds	2,691,245,716	561,030,215	488,596,620	(719,480)	2,617,360,630	2,691,245,716	2,762,959,831	2,556,182,307
PREFERRED STOCK								
8. Class 1	0	0	0	0	0	0	0	
9. Class 2	0	0	0	0	0	0	0	
10. Class 3	0	0	0	0	0	0	0	
11. Class 4	0	0	0	0	0	0	0	
12. Class 5	0	0	0	0	0	0	0	
13. Class 6	0	0	0	0	0	0	0	
14. Total Preferred Stock	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock	2,691,245,716	561,030,215	488,596,620	(719,480)	2,617,360,630	2,691,245,716	2,762,959,831	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 $ 29,981,309 ; 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	20,983,216	XXX	20,983,216	2,916	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	27,483,762	39,473,383
2.	Cost of short-term investments acquired	370,180,872	570,212,729
3.	Accrual of discount	0	0
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	(138)	0
6.	Deduct consideration received on disposals	376,669,031	582,201,093
7.	Deduct amortization of premium	12,249	1,257
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)	20,983,216	27,483,762
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	20,983,216	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	7,346,841
3.	Unrealized Valuation increase/(decrease)	4,364,903
4.	Total gain (loss) on termination recognized	6,261,714
5.	Considerations received/(paid) on terminations	13,773,508
6.	Amortization	
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
8.	Total foreign exchange change in Book/Adjusted Carrying Value	
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	14,958,978
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	14,958,978

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)			
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)			
3.1	Add:			
	Change in variation margin on open contracts - Highly Effective Hedges			
	3.11 Section 1, Column 15, current year to date minus			
	3.12 Section 1, Column 15, prior year			
	Change in variation margin on open contracts - All Other			
	3.13 Section 1, Column 18, current year to date minus			
	3.14 Section 1, Column 18, prior year			
3.2	Add:			
	Change in adjustment to basis of hedged item			
	3.21 Section 1, Column 17, current year to date minus			
	3.22 Section 1, Column 17, prior year			
	Change in amount recognized			
	3.23 Section 1, Column 19, current year to date minus			
	3.24 Section 1, Column 19, prior year			
3.3	Subtotal (Line 3.1 minus Line 3.2)			
4.1	Cumulative variation margin on terminated contracts during the year			
4.2	Less:			
	4.21 Amount used to adjust basis of hedged item			
	4.22 Amount recognized			
4.3	Subtotal (Line 4.1 minus Line 4.2)			
5.	Dispositions gains (losses) on contracts terminated in prior year:			
	5.1 Total gain (loss) recognized for terminations in prior year			
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year			
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)			
7.	Deduct total nonadmitted amounts			
8.	Statement value at end of current period (Line 6 minus Line 7)			

NONE

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

NONE

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

NONE

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	14,958,981	
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)		14,958,981
4.	Part D, Section 1, Column 5	56,920,750	
5.	Part D, Section 1, Column 6	(41,961,769)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	14,958,981	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		14,958,981
10.	Part D, Section 1, Column 8	56,920,750	
11.	Part D, Section 1, Column 9	(41,961,769)	
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	607,731,091	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	598,733,948	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)	8,998,098	0
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	8,998,098	0

Schedule A - Part 2 - Real Estate Acquired and Additions Made
NONE

Schedule A - Part 3 - Real Estate Disposed
NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
LL-1302	Miramar	FL		07/16/2013	4.250	6,250,000	0	10,800,000
LL-1303	Tampa	FL		07/16/2013	4.250	3,750,000	0	5,400,000
0599999. Mortgages in good standing - Commercial mortgages-all other						10,000,000	0	16,200,000
0899999. Total Mortgages in good standing						10,000,000	0	16,200,000
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						10,000,000	0	16,200,000

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-0302	West Lafayette	IN		06/18/2003	08/01/2013	1,621,687	0	0	0	0	0	0	1,584,304	1,584,304	0	0	0
LL-8117	Toledo	OH		02/11/1998	09/06/2013	1,413,929	0	0	0	0	0	0	1,335,584	1,335,584	0	0	0
0199999. Mortgages closed by repayment						3,035,616	0	0	0	0	0	0	2,919,888	2,919,888	0	0	0
LL-0201	Ft. Wayne	IN		08/30/2002		1,503,389	0	0	0	0	0	0	0	43,302	0	0	0
LL-0202	Ft. Wayne	IN		07/17/2002		2,140,679	0	0	0	0	0	0	0	100,420	0	0	0
LL-0204	Cumberland	IN		03/06/2003		504,002	0	0	0	0	0	0	0	8,916	0	0	0
LL-0205	Indianapolis	IN		11/12/2002		667,737	0	0	0	0	0	0	0	12,055	0	0	0
LL-0206	Grandville	MI		11/26/2002		722,592	0	0	0	0	0	0	0	12,885	0	0	0
LL-0301	Ft. Wayne	IN		10/14/2003		2,095,311	0	0	0	0	0	0	0	43,243	0	0	0
LL-0302	West Lafayette	IN		06/18/2003		1,621,687	0	0	0	0	0	0	0	5,421	0	0	0
LL-0305	Anderson	IN		08/14/2003		1,507,180	0	0	0	0	0	0	0	57,390	0	0	0
LL-0306	Lakewood	CO		06/20/2003		2,439,953	0	0	0	0	0	0	0	32,198	0	0	0
LL-0310	Moreno Valley	CA		12/04/2003		2,108,666	0	0	0	0	0	0	0	34,076	0	0	0
LL-0311	Indianapolis	IN		12/29/2003		575,176	0	0	0	0	0	0	0	3,260	0	0	0
LL-0312	Temecula	CA		02/05/2004		710,022	0	0	0	0	0	0	0	11,240	0	0	0
LL-0402	Albuquerque	NM		11/03/2004		801,996	0	0	0	0	0	0	0	12,036	0	0	0
LL-0403	Castle Rock	CO		07/26/2004		1,626,739	0	0	0	0	0	0	0	14,764	0	0	0
LL-0404	Plainfield	IN		07/14/2004		935,117	0	0	0	0	0	0	0	14,632	0	0	0
LL-0407	Columbus	OH		06/30/2004		446,926	0	0	0	0	0	0	0	14,170	0	0	0
LL-0411	West Lafayette	IN		02/22/2005		3,470,232	0	0	0	0	0	0	0	51,414	0	0	0
LL-0412	Chicago	IL		12/27/2004		1,820,242	0	0	0	0	0	0	0	16,262	0	0	0
LL-0413	Castle Rock	CO		09/29/2005		1,084,675	0	0	0	0	0	0	0	8,832	0	0	0
LL-0503	West Chester	OH		04/12/2005		931,859	0	0	0	0	0	0	0	13,379	0	0	0
LL-0505	Longmont	CO		06/29/2005		891,905	0	0	0	0	0	0	0	94,673	0	0	0
LL-0506	Colorado Springs	CO		06/29/2005		2,814,990	0	0	0	0	0	0	0	24,022	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-0507	Long Beach	CA		08/31/2005		1,610,247	0	0	0	0	0	0	0	42,982	0	0	0
LL-0508	Castle Rock	CO		12/01/2005		2,254,685	0	0	0	0	0	0	0	18,220	0	0	0
LL-0509	Round Rock	TX		11/09/2005		1,063,778	0	0	0	0	0	0	0	11,729	0	0	0
LL-0510	Round Rock	TX		10/11/2005		377,951	0	0	0	0	0	0	0	9,827	0	0	0
LL-0511	Tampa	FL		08/03/2005		2,587,721	0	0	0	0	0	0	0	21,854	0	0	0
LL-0513	Springfield	OH		12/06/2005		1,851,459	0	0	0	0	0	0	0	18,109	0	0	0
LL-0514	Huntsville	AL		11/15/2005		594,504	0	0	0	0	0	0	0	4,782	0	0	0
LL-0515	St. Paul	MN		07/17/2006		1,570,974	0	0	0	0	0	0	0	35,893	0	0	0
LL-0516	Louisville	KY		01/03/2006		837,047	0	0	0	0	0	0	0	21,052	0	0	0
LL-0517	Nashville	TN		06/26/2006		645,236	0	0	0	0	0	0	0	6,302	0	0	0
LL-0518	Draper	UT		10/24/2006		2,796,168	0	0	0	0	0	0	0	27,254	0	0	0
LL-0519	Arvada	CO		03/15/2006		927,685	0	0	0	0	0	0	0	11,720	0	0	0
LL-0603	South Bend	IN		05/31/2006		2,299,005	0	0	0	0	0	0	0	28,882	0	0	0
LL-0604	Indianapolis	IN		05/18/2006		2,687,613	0	0	0	0	0	0	0	40,615	0	0	0
LL-0607	Centennial	CO		09/27/2006		1,100,745	0	0	0	0	0	0	0	7,772	0	0	0
LL-0608	Sun City	FL		09/22/2006		696,183	0	0	0	0	0	0	0	6,560	0	0	0
LL-0609	Dallas	TX		12/28/2006		1,786,451	0	0	0	0	0	0	0	11,191	0	0	0
LL-0610	Greenfield	IN		10/12/2006		1,667,926	0	0	0	0	0	0	0	19,075	0	0	0
LL-0611	Lima East	OH		02/28/2007		1,118,857	0	0	0	0	0	0	0	37,170	0	0	0
LL-0613	Middletown	OH		12/06/2006		681,386	0	0	0	0	0	0	0	14,279	0	0	0
LL-0614	Lafayette	IN		10/06/2006		572,532	0	0	0	0	0	0	0	4,012	0	0	0
LL-0616	Powell	OH		12/07/2006		901,555	0	0	0	0	0	0	0	10,414	0	0	0
LL-0617	Harrisburg	PA		12/08/2006		1,244,750	0	0	0	0	0	0	0	14,528	0	0	0
LL-0618	Golden	CO		02/14/2007		1,860,183	0	0	0	0	0	0	0	12,921	0	0	0
LL-0619	Brownsburg	IN		01/18/2007		985,444	0	0	0	0	0	0	0	11,358	0	0	0
LL-0701	Carmel	IN		04/11/2007		4,790,815	0	0	0	0	0	0	0	31,695	0	0	0
LL-0702	Vandalia	OH		05/01/2007		1,507,976	0	0	0	0	0	0	0	30,500	0	0	0
LL-0703	Colorado Springs	CO		09/27/2007		1,137,549	0	0	0	0	0	0	0	10,465	0	0	0
LL-0704	Indianapolis	IN		08/02/2007		2,499,575	0	0	0	0	0	0	0	17,125	0	0	0
LL-0705	Carmel	IN		05/30/2007		623,445	0	0	0	0	0	0	0	7,009	0	0	0
LL-0706	Champaign	IL		07/10/2007		3,202,864	0	0	0	0	0	0	0	19,853	0	0	0
LL-0707	Indianapolis	IN		08/21/2007		973,951	0	0	0	0	0	0	0	6,404	0	0	0
LL-0708	Roseville	MI		08/13/2007		574,684	0	0	0	0	0	0	0	17,475	0	0	0
LL-0709	Indianapolis	IN		08/01/2007		508,849	0	0	0	0	0	0	0	5,304	0	0	0
LL-0710	Concord	NC		03/12/2008		2,591,873	0	0	0	0	0	0	0	45,806	0	0	0
LL-0712	Houston	TX		11/29/2007		1,338,361	0	0	0	0	0	0	0	24,967	0	0	0
LL-0713	Bloomington	IN		02/07/2008		6,011,731	0	0	0	0	0	0	0	81,975	0	0	0
LL-0714	Vandalia	OH		02/14/2008		1,630,885	0	0	0	0	0	0	0	29,617	0	0	0
LL-0715	Colfax	NC		06/19/2008		2,938,757	0	0	0	0	0	0	0	51,154	0	0	0
LL-0801	Aurora	CO		08/15/2008		3,670,909	0	0	0	0	0	0	0	22,833	0	0	0
LL-0802	Indianapolis	IN		05/20/2008		1,104,324	0	0	0	0	0	0	0	9,373	0	0	0
LL-0804	Indianapolis	IN		04/23/2008		2,212,741	0	0	0	0	0	0	0	38,380	0	0	0
LL-0805	Nicholasville	KY		06/25/2008		857,242	0	0	0	0	0	0	0	4,834	0	0	0
LL-0806	Kissimmee	FL		05/23/2008		1,794,206	0	0	0	0	0	0	0	15,729	0	0	0
LL-0807	Springfield	IL		11/25/2008		3,715,925	0	0	0	0	0	0	0	21,096	0	0	0
LL-0808	Plainfield	IN		08/18/2008		1,069,133	0	0	0	0	0	0	0	40,307	0	0	0
LL-0809	Indianapolis	IN		08/11/2008		2,270,073	0	0	0	0	0	0	0	5,869	0	0	0
LL-0810	Centennial	CO		12/05/2008		1,860,373	0	0	0	0	0	0	0	10,548	0	0	0
LL-0811	San Antonio	TX		10/10/2008		1,204,068	0	0	0	0	0	0	0	21,792	0	0	0
LL-0812	Gastonia	NC		11/17/2008		444,560	0	0	0	0	0	0	0	4,102	0	0	0
LL-0813	Simpsonville	SC		01/22/2009		1,080,657	0	0	0	0	0	0	0	16,927	0	0	0
LL-0901	Charleston	SC		11/19/2009		2,348,886	0	0	0	0	0	0	0	14,718	0	0	0
LL-0902	Beckley	WV		03/08/2010		1,048,500	0	0	0	0	0	0	0	5,747	0	0	0
LL-0903	Simpsonville	SC		11/25/2009		3,574,755	0	0	0	0	0	0	0	21,844	0	0	0
LL-0904	Indianapolis	IN		11/10/2009		1,926,888	0	0	0	0	0	0	0	40,613	0	0	0
LL-0905	Memphis	TN		07/29/2009		1,700,933	0	0	0	0	0	0	0	24,288	0	0	0
LL-0906	Conroe	TX		08/28/2009		1,375,696	0	0	0	0	0	0	0	14,630	0	0	0
LL-0907	Orlando	FL		09/03/2009		649,921	0	0	0	0	0	0	0	7,794	0	0	0
LL-0908	Houston	TX		10/01/2009		3,080,358	0	0	0	0	0	0	0	20,677	0	0	0
LL-0909	Leesburg	FL		12/10/2009		1,144,661	0	0	0	0	0	0	0	12,964	0	0	0
LL-0910	Minneola	FL		12/10/2009		1,077,328	0	0	0	0	0	0	0	12,201	0	0	0
LL-0911	Beavercreek	OH		02/01/2010		1,856,081	0	0	0	0	0	0	0	14,620	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-0912	Beavercreek	OH		02/01/2010		2,057,675	0	0	0	0	0	0	0	24,678	0	0	0
LL-0913	Simpsonville	SC		12/28/2010		3,151,554	0	0	0	0	0	0	0	9,582	0	0	0
LL-1002	Ashland	KY		06/30/2010		1,481,377	0	0	0	0	0	0	0	19,669	0	0	0
LL-1003	Independence	MO		08/12/2010		4,567,621	0	0	0	0	0	0	0	60,965	0	0	0
LL-1004	Lansing	MI		06/08/2010		3,352,007	0	0	0	0	0	0	0	25,558	0	0	0
LL-1005	Keizer	OR		07/30/2010		1,612,970	0	0	0	0	0	0	0	10,997	0	0	0
LL-1006	Oklahoma City	OK		11/09/2010		1,989,071	0	0	0	0	0	0	0	25,723	0	0	0
LL-1007	Waxahachie	TX		02/14/2011		4,615,296	0	0	0	0	0	0	0	17,061	0	0	0
LL-1009	Arlington	TX		02/09/2011		2,837,980	0	0	0	0	0	0	0	15,191	0	0	0
LL-1010	Norton Shores	MI		04/14/2011		1,950,496	0	0	0	0	0	0	0	48,407	0	0	0
LL-1101	Miamisburg	OH		04/05/2011		3,210,483	0	0	0	0	0	0	0	41,035	0	0	0
LL-1102	Evendale	OH		03/29/2011		1,143,993	0	0	0	0	0	0	0	9,131	0	0	0
LL-1103	McDonough	GA		11/10/2011		2,329,608	0	0	0	0	0	0	0	8,694	0	0	0
LL-1104	Cooper City	FL		12/02/2011		5,491,067	0	0	0	0	0	0	0	28,802	0	0	0
LL-1105	Norton Shores	MI		12/23/2011		1,094,700	0	0	0	0	0	0	0	28,045	0	0	0
LL-1201	Glenview	IL		01/10/2012		8,932,067	0	0	0	0	0	0	0	48,418	0	0	0
LL-1202	Lansing	MI		04/19/2012		4,962,638	0	0	0	0	0	0	0	106,485	0	0	0
LL-1203	Houston	TX		07/30/2012		2,674,010	0	0	0	0	0	0	0	20,302	0	0	0
LL-1204	League City	TX		07/30/2012		2,872,085	0	0	0	0	0	0	0	21,805	0	0	0
LL-1205	Grass Valley	CA		08/10/2012		6,530,823	0	0	0	0	0	0	0	53,718	0	0	0
LL-1206	Orlando	FL		09/27/2012		9,654,314	0	0	0	0	0	0	0	71,144	0	0	0
LL-1301	Sandy	UT		05/30/2013		0	0	0	0	0	0	0	0	81,390	0	0	0
LL-1302	Miramar	FL		07/16/2013		0	0	0	0	0	0	0	0	49,852	0	0	0
LL-1303	Tampa	FL		07/16/2013		0	0	0	0	0	0	0	0	29,911	0	0	0
LL-7982	Smyrna	GA		10/25/1990		276,826	0	0	0	0	0	0	0	23,235	0	0	0
LL-8059	Port Saint Lucie	FL		05/25/1994		212,150	0	0	0	0	0	0	0	34,987	0	0	0
LL-8068	Lexington	MN		09/30/1994		248,304	0	0	0	0	0	0	0	32,975	0	0	0
LL-8069	Thornton	CO		10/25/1994		269,493	0	0	0	0	0	0	0	34,105	0	0	0
LL-8075	Pineville	NC		03/15/1995		641,258	0	0	0	0	0	0	0	67,832	0	0	0
LL-8081	San Antonio	TX		08/16/1995		384,725	0	0	0	0	0	0	0	32,958	0	0	0
LL-8085	Port Orange	FL		09/03/1996		920,712	0	0	0	0	0	0	0	55,168	0	0	0
LL-8095	Geneva	IL		07/12/1996		302,458	0	0	0	0	0	0	0	19,162	0	0	0
LL-8098	Conway	SC		06/29/1997		1,292,434	0	0	0	0	0	0	0	60,971	0	0	0
LL-8100	El Paso	TX		07/25/1996		570,941	0	0	0	0	0	0	0	35,114	0	0	0
LL-8104	Gray	ME		02/28/1997		360,622	0	0	0	0	0	0	0	18,732	0	0	0
LL-8110	Lehigh Acres	FL		07/16/1998		1,503,298	0	0	0	0	0	0	0	36,946	0	0	0
LL-8111	Duncanville	TX		10/22/1997		692,725	0	0	0	0	0	0	0	29,941	0	0	0
LL-8112	Missouri City	TX		06/09/1997		489,787	0	0	0	0	0	0	0	30,934	0	0	0
LL-8113	Omaha	NE		08/28/1997		714,243	0	0	0	0	0	0	0	32,196	0	0	0
LL-8115	Pawleys Island	SC		11/24/1997		676,780	0	0	0	0	0	0	0	28,656	0	0	0
LL-8116	Ft. Wayne	IN		05/28/1998		1,213,007	0	0	0	0	0	0	0	46,387	0	0	0
LL-8117	Toledo	OH		02/11/1998		1,413,929	0	0	0	0	0	0	0	26,613	0	0	0
LL-8119	Van Wert	OH		10/21/1997		347,281	0	0	0	0	0	0	0	17,311	0	0	0
LL-8123	Selma	CA		12/30/1997		1,118,405	0	0	0	0	0	0	0	55,748	0	0	0
LL-8125	Red Oak	TX		12/19/1997		548,289	0	0	0	0	0	0	0	26,275	0	0	0
LL-8129	Powder Springs	GA		01/30/1998		434,436	0	0	0	0	0	0	0	19,221	0	0	0
LL-8132	Williamstown	NJ		01/20/1999		314,940	0	0	0	0	0	0	0	13,117	0	0	0
LL-8135	Suwanee	GA		03/31/1998		701,745	0	0	0	0	0	0	0	31,243	0	0	0
LL-8136	Kingman	AZ		03/06/1998		280,201	0	0	0	0	0	0	0	37,420	0	0	0
LL-8146	Oakland Park	FL		01/15/1999		993,368	0	0	0	0	0	0	0	41,590	0	0	0
LL-8147	Cartersville	GA		07/01/1999		180,116	0	0	0	0	0	0	0	22,374	0	0	0
LL-8149	Irvine	CA		06/21/1999		143,609	0	0	0	0	0	0	0	23,566	0	0	0
LL-8150	Newport Beach	CA		06/08/1999		1,394,966	0	0	0	0	0	0	0	43,120	0	0	0
LL-8151	Lakewood	CO		07/30/1999		384,782	0	0	0	0	0	0	0	11,920	0	0	0
LL-8154	Omaha	NE		08/10/1999		2,092,049	0	0	0	0	0	0	0	68,789	0	0	0
LL-8156	Greenwood	IN		09/29/1999		743,140	0	0	0	0	0	0	0	21,496	0	0	0
LL-8157	Torrance	CA		10/27/1999		258,783	0	0	0	0	0	0	0	32,794	0	0	0
LL-8158	Naples	ME		06/12/2000		462,249	0	0	0	0	0	0	0	11,507	0	0	0
LL-8161	Cotuit	MA		07/10/2001		348,138	0	0	0	0	0	0	0	7,272	0	0	0
LL-8163	San Diego	CA		01/17/2001		812,343	0	0	0	0	0	0	0	81,158	0	0	0
LL-8165	Taos	NM		12/18/2000		896,027	0	0	0	0	0	0	0	20,696	0	0	0
LL-8173	Albuquerque	NM		10/26/2001		4,360,271	0	0	0	0	0	0	0	62,028	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
LL-8175	San Antonio	TX		12/12/2001		550,244	0	0	0	0	0	0	0	41,517	0	0	0
0299999. Mortgages with partial repayments						243,601,602	0	0	0	0	0	0	0	4,051,963	0	0	0
0599999 - Totals						246,637,218	0	0	0	0	0	0	2,919,888	6,971,851	0	0	0

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

NONE

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

NONE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
36176F-Z5-0	G2 #765164 4.607% 10/20/61		09/01/2013	Interest Capitalization		18,978	18,978	0	1
36180W-SW-6	GN AE4133 2.750% 09/15/30		07/25/2013	DEUTSCHE BANK		4,179,798	4,376,393	9,695	1
36230U-YF-0	G2 4.684% 09/01/46		09/01/2013	Interest Capitalization		7,643	7,643	0	1
690353-XQ-5	OPIC VRDN 0.130% 07/15/25		08/27/2013	WELLS FARGO		2,000,000	2,000,000	0	1
0599999. Subtotal - Bonds - U.S. Governments						6,206,419	6,403,014	9,695	XXX
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		09/01/2013	Interest Capitalization		24,159	24,159	0	1
31394F-ED-3	FNR 2005-74 NZ 6.000% 09/25/35		09/01/2013	Interest Capitalization		7,517	7,517	0	1
38374T-VL-5	GNR 2009-38 Z 5.000% 05/16/39		09/01/2013	Interest Capitalization		56,169	56,169	0	1
38375B-SF-0	GNR 2012-H11 BA 2.000% 05/20/62		08/01/2013	Interest Capitalization		681	681	0	1
45505R-BT-1	INDIANA ST FIN AUTH ECON 0.530% 12/01/37		08/30/2013	J P MORGAN SEC FIXED INC		850,000	850,000	0	2AM
67756A-4D-1	OHIO ST HIGHER EDL FAC CLEVELAND CLINIC 5.000% 01/01/38		08/28/2013	MERRILL LYNCH-NY--FX INC		488,945	500,000	4,306	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						1,427,471	1,438,526	4,306	XXX
008117-AP-8	AETNA INC. 2.750% 11/15/22		09/23/2013	CITIGROUP GLOBAL MKTS		918,980	1,000,000	10,007	2FE
03027W-AJ-1	AMERICAN TOWER TRUST I 3.070% 03/15/23		07/10/2013	BARCLAYS		4,734,900	5,000,000	0	1FE
1248EP-AW-3	CCO HLDGS LLC/CAP CORP 7.375% 06/01/20		07/10/2013	BARCLAYS		648,000	600,000	5,408	3FE
18451Q-AM-0	CLEAR CHANNEL WORLDWIDE 6.500% 11/15/22		08/22/2013	Tax Free Exchange		44,652	42,000	736	4FE
20030N-BE-0	COMCAST CORP 4.650% 07/15/42		09/09/2013	NOMURA SECURITIES INTERNATIONA		1,835,340	2,000,000	14,725	1FE
226373-AB-4	CRESTWOOD MIDSTREAM PART 7.750% 04/01/19		08/22/2013	Tax Free Exchange		73,601	73,000	2,216	4FE
231021-AR-7	CUMMINS ENGINE 3.650% 10/01/23		09/19/2013	BANK of AMERICA SEC		1,988,040	2,000,000	0	1FE
25470X-AP-0	DISH DBS CORP 4.250% 04/01/18		08/27/2013	Tax Free Exchange		3,049,795	3,079,000	51,616	3FE
30227C-AA-5	EXTERRAN PARTNERS/EXLP 6.000% 04/01/21		09/04/2013	WELLS FARGO		1,963,078	2,024,000	54,648	4FE
345397-WK-5	FORD MOTOR CREDIT 4.375% 08/06/23		08/01/2013	HONG KONG SHANGHAI BK		4,953,300	5,000,000	0	2FE
37185L-AE-2	GENESIS ENERGY 5.750% 02/15/21		07/10/2013	Tax Free Exchange		165,038	162,000	3,933	4FE
374689-AF-4	GIBRALTAR INDUSTRIES INC 6.250% 02/01/21		09/13/2013	Tax Free Exchange		34,000	34,000	248	3FE
404121-AC-9	HCA INC 6.500% 02/15/20		09/09/2013	GOLDMAN SACHS		1,714,000	1,600,000	7,800	3FE
404121-AE-5	HCA INC 5.875% 03/15/22		09/09/2013	BANK of AMERICA SEC		1,020,000	1,000,000	28,885	3FE
40412C-AB-7	HCA HOLDINGS INC 7.750% 05/15/21		07/10/2013	BARCLAYS		649,500	600,000	7,750	4FE
440543-AP-1	HORNBECK OFFSHORE SERV 5.000% 03/01/21		08/29/2013	BARCLAYS		3,860,000	4,000,000	1,667	3FE
440543-AQ-9	HORNBECK OFFSHORE SERV 5.000% 03/01/21		09/30/2013	BANK of AMERICA SEC		384,000	400,000	1,778	3FE
440543-AQ-9	HORNBECK OFFSHORE SERV 5.000% 03/01/21		09/25/2013	Tax Free Exchange		3,860,746	4,000,000	13,333	3FE
44266R-AC-1	HOWARD HUGHES MEDICAL IN 3.500% 09/01/23		08/05/2013	Various		6,989,550	7,000,000	3,111	1FE
457030-AH-7	INGLES MARKETS INC 5.750% 06/15/23		09/04/2013	Various		2,039,976	2,088,000	29,015	4FE
46284P-AP-9	IRON MOUNTAIN INC 5.750% 08/15/24		08/08/2013	WELLS FARGO		4,675,000	5,000,000	142,153	4FE
46625H-JM-3	JP MORGAN CHASE & CO 5.625% 08/16/43		08/14/2013	J P MORGAN SEC FIXED INC		13,893,880	14,000,000	0	1FE
46640L-AC-6	JPMBB 2013-C14 A3 4.096% 08/15/46		08/02/2013	J P MORGAN SEC FIXED INC		5,149,965	5,000,000	10,239	1FE
501044-CS-8	KROGER CO 3.850% 08/01/23		07/18/2013	BANK of AMERICA SEC		3,998,320	4,000,000	0	2FE
501044-CT-6	KROGER CO 5.150% 08/01/43		09/24/2013	Various		4,245,801	4,215,000	11,206	2FE
501889-AA-7	LKQ CORP 4.750% 05/15/23		07/02/2013	BANK of AMERICA SEC		952,500	1,000,000	7,785	3FE
536022-AC-0	LINN ENERGY LLC/FIN CORP 8.625% 04/15/20		07/10/2013	BARCLAYS		612,000	600,000	12,938	4FE
55342U-AD-6	MPT OPER PARTNERS 6.375% 02/15/22		08/15/2013	J P MORGAN SEC HI-YIELD		2,295,000	2,250,000	1,992	3FE
573334-AD-1	MARTIN MIDSTREAM PARTNER 7.250% 02/15/21		08/02/2013	Tax Free Exchange		210,398	210,000	7,232	4FE
59217G-AX-7	MET LIFE GLOB 3.000% 01/10/23		07/30/2013	MORGAN STANLEY FIXED INC		1,431,510	1,500,000	2,750	1FE
654090-BA-9	NIELSEN FINANCE LLC/CO 4.500% 10/01/20		08/28/2013	Tax Free Exchange		95,000	95,000	1,746	3FE
67087M-AA-4	OBP 2010-OBP A 4.646% 07/15/45		09/19/2013	BANK of AMERICA SEC		1,961,178	1,795,000	5,328	1FE
674215-AF-5	OASIS PETROLEUM INC 6.875% 03/15/22		09/10/2013	WELLS FARGO		750,000	750,000	0	4FE
68389X-AS-4	ORACLE CORPORATION 3.625% 07/15/23		07/09/2013	BANK of AMERICA SEC		990,980	1,000,000	0	1FE
693320-AS-2	PHH CORP 6.375% 08/15/21		08/06/2013	J P MORGAN SEC HI-YIELD		1,600,000	1,600,000	0	3FE
69349L-AM-0	PNC BANK NA 3.800% 07/25/23		07/22/2013	MORGAN STANLEY FIXED INC		1,994,400	2,000,000	0	1FE
69403W-AB-3	PACIFIC BEACON LLC 0.478% 07/15/26		07/01/2013	RAYMOND JAMES		1,700,531	2,000,625	2,882	1AM
742404-AP-1	PRINCETON THEOLOGICAL 5.200% 07/01/33		09/27/2013	MORGAN STANLEY FIXED INC		2,000,000	2,000,000	0	1FE
78412F-AP-9	SESI LLC 7.125% 12/15/21		08/09/2013	BANK of AMERICA SEC		2,221,755	2,029,000	23,693	3FE
81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		07/19/2013	BANK of AMERICA SEC		5,874,867	5,978,557	6,394	1FE
828807-CN-5	SIMON PROPERTY GROUP INC 2.750% 02/01/23		07/02/2013	WELLS FARGO		4,967,951	5,375,000	82,529	1FE
829259-AM-2	SINCLAIR TELEVISION 5.375% 04/01/21		07/01/2013	Tax Free Exchange		71,821	72,000	957	4FE
829259-AN-0	SINCLAIR TELEVISION 6.125% 10/01/22		07/01/2013	Tax Free Exchange		324,186	322,000	4,931	4FE
82967N-AQ-1	SIRIUS XM RADIO INC 5.875% 10/01/20		09/19/2013	J P MORGAN SEC HI-YIELD		104,000	104,000	0	4FE
84756N-AE-9	SPECTRA ENERGY PARTNERS LP 5.950% 09/25/43		09/16/2013	MORGAN STANLEY FIXED INC		1,997,500	2,000,000	0	2FE
88160Q-AA-1	TESORO LOGISTICS LP/CORP 5.875% 10/01/20		09/16/2013	Tax Free Exchange		115,000	115,000	3,097	3FE
88643@-AQ-9	TIDEWATER INC. PP 5.160% 11/17/25		09/26/2013	PRIVATE PLACEMENT		4,500,000	4,500,000	0	2Z
91324P-BZ-4	UNITEDHEALTH GROUP INC 2.750% 02/15/23		09/17/2013	CITIGROUP GLOBAL MKTS		3,652,880	4,000,000	10,694	1FE
91829K-AA-1	VALEANT PHARMACEUTICALS 6.375% 10/15/20		08/05/2013	BARCLAYS		628,566	611,000	12,226	4FE
92343V-BT-0	VERIZON COMMUNICATIONS 6.550% 09/15/43		09/11/2013	MORGAN STANLEY FIXED INC		2,996,490	3,000,000	0	2FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
92553P-AU-6	VIACOM INC-CLASS B 5.850% 09/01/43		08/12/2013	J P MORGAN SEC FIXED INC		4,967,650	5,000,000	0	2FE
96041U-AA-0	WLAKE ABS 0.550% 10/15/14		09/18/2013	RBS CAPITAL		300,000	300,000	0	1FE
966387-AH-5	WHITING PETROLEUM CORP 5.750% 03/15/21		09/09/2013	WELLS FARGO		13,500,000	13,500,000	0	3FE
980745-D@-9	WOODWARD GOVERNOR CO PP 4.030% 11/15/23		09/27/2013	PRIVATE PLACEMENT		4,000,000	4,000,000	0	2Z
T6645*-AA-5	MARR SpA PRIVATE PLACEMENT 5.370% 07/11/20		07/01/2013	PRIVATE PLACEMENT		2,000,000	2,000,000	0	2Z
T6645*-AB-3	MARR SpA PRIVATE PLACEMENT 6.000% 07/11/23		07/01/2013	PRIVATE PLACEMENT		2,000,000	2,000,000	0	2Z
552704-AB-4	MEG ENERGY CORP 6.375% 01/30/23	A	08/20/2013	Various		5,060,500	5,080,000	33,681	4FE
92912E-AC-7	VPII ESCROW CORP 6.750% 08/15/18	A	08/05/2013	GOLDMAN SACHS		226,840	214,000	1,043	4FE
500472-AC-9	PHILIPS ELECTRONICS NV 6.875% 03/11/38	F	09/20/2013	MORGAN STANLEY FIXED INC		6,031,750	5,000,000	13,368	1FE
50247V-AA-7	LYB INTL FINANCE BV 4.000% 07/15/23	F	07/11/2013	MORGAN STANLEY FIXED INC		4,933,900	5,000,000	0	2FE
61238Q-AA-6	MONTELL FINANCE CO-B.V. 8.100% 03/15/27	F	08/27/2013	MESIROW FINANCIAL		1,252,760	1,000,000	37,125	2FE
761735-AG-4	REYNOLDS GROUP ISSUERS INC 7.875% 08/15/19	R	07/10/2013	BARCLAYS		654,000	600,000	19,688	4FE
92857W-BD-1	VODAFONE GROUP PLC 4.375% 02/19/43	F	09/13/2013	MORGAN STANLEY FIXED INC		3,426,760	4,000,000	12,639	1FE
G1257*-AJ-0	BOREALIS FUNDING PRIVATE PLACEMENT 5.360% 08/19/23	F	07/11/2013	PRIVATE PLACEMENT		10,000,000	10,000,000	0	2Z
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						175,292,135	176,518,182	705,192	XXX
8399997. Total - Bonds - Part 3						182,926,025	184,359,722	719,193	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						182,926,025	184,359,722	719,193	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		07/01/2013	PRIVATE PLACEMENT	3,840.000	384,000		0	A
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						384,000	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						384,000	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						384,000	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						384,000	XXX	0	XXX
9999999 - Totals						183,310,025	XXX	719,193	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36176F-Z5-0	G2 #765164 4.607% 10/20/61		09/11/2013	Paydown		31,627	31,627	34,169	33,389	0	(1,844)	0	(1,844)	0	31,627	0	0	0	563	10/20/2061	1
36179D-B6-6	GN # AC3661 2.640% 01/15/33		09/01/2013	Paydown		27,886	27,886	27,921	27,920	0	(35)	0	(35)	0	27,886	0	0	0	491	01/15/2033	1
36180W-SW-6	GN AE4133 2.750% 09/15/30		09/01/2013	Paydown		32,486	32,486	31,027	0	0	1,459	0	1,459	0	32,486	0	0	0	112	09/15/2030	1
36230U-YF-0	G2 4.684% 09/01/46		07/01/2013	Paydown		7,361	7,361	7,970	7,836	0	(475)	0	(475)	0	7,361	0	0	0	125	09/01/2046	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		09/01/2013	Paydown		79,549	79,549	81,420	80,715	0	(1,166)	0	(1,166)	0	79,549	0	0	0	1,507	11/20/2060	1
0599999. Subtotal - Bonds - U.S. Governments						178,909	178,909	182,507	149,860	0	(2,061)	0	(2,061)	0	178,909	0	0	0	2,798	XXX	XXX
669827-FX-0	NOVA SCOTIA PROVINCE 2.375% 07/21/15	A	08/19/2013	NATIONAL BANK OF CANADA		2,068,260	2,000,000	1,990,560	1,995,016	0	1,212	0	1,212	0	1,996,228	0	72,032	72,032	51,590	07/21/2015	1FE
465138-7M-1	STATE OF ISRAEL 3.150% 06/30/23	F	09/25/2013	Various		14,212,500	15,000,000	14,917,200	0	0	3,702	0	3,702	0	14,920,902	0	(708,402)	(708,402)	308,000	06/30/2023	1FE
1099999. Subtotal - Bonds - All Other Governments						16,280,760	17,000,000	16,907,760	1,995,016	0	4,914	0	4,914	0	16,917,130	0	(636,370)	(636,370)	359,590	XXX	XXX
130333-CA-3	CALIFORNIA ST HSG FIN AGY RSDL 2.900% 02/01/42		09/01/2013	Redemption 100.0000		67,854	67,854	67,854	0	0	0	0	0	0	67,854	0	0	0	559	02/01/2042	1FE
130333-CB-1	CALIFORNIA ST HSG FIN AGY RSDL 2.900% 02/01/42		09/01/2013	Redemption 100.0000		44,557	44,557	44,390	0	0	167	0	167	0	44,557	0	0	0	402	02/01/2042	1FE
31283C-AH-9	FREDDIEMAC STRIP 290 290 200 2.000% 11/15/32		09/15/2013	Paydown		57,266	57,266	57,624	57,621	0	(355)	0	(355)	0	57,266	0	0	0	769	11/15/2032	1
3128HX-W7-6	FREDDIEMAC STRIP 270 SER 270 CL 300 3.000% 08/15/42		09/01/2013	Paydown		39,589	39,589	41,142	41,183	0	(1,594)	0	(1,594)	0	39,589	0	0	0	784	08/15/2042	1
31339N-NT-9	FREDDIE MAC - CMO SER 2432 CL PH 6.000% 03/15/32		09/01/2013	Paydown		117,571	117,571	109,524	114,356	0	3,215	0	3,215	0	117,571	0	0	0	4,764	03/15/2032	1
31339N-SQ-0	FREDDIE MAC - CMO SER 2425 CL MB 6.000% 03/15/22		09/01/2013	Paydown		121,163	121,163	116,468	119,429	0	1,734	0	1,734	0	121,163	0	0	0	4,520	03/15/2022	1
3133TK-FG-0	FHLMC SER 2140 CL ND 6.500% 04/15/29		09/01/2013	Paydown		323,946	323,946	300,561	316,495	0	7,451	0	7,451	0	323,946	0	0	0	13,636	04/15/2029	1
31359V-PK-3	FNMA 1999-6 PB 6.000% 03/25/19		09/01/2013	Paydown		29,998	29,998	29,309	29,701	0	297	0	297	0	29,998	0	0	0	1,195	03/25/2019	1
3136A7-DU-3	FNR 2012-68 AC 2.500% 02/25/39		09/01/2013	Paydown		70,993	70,993	72,213	72,093	0	(1,100)	0	(1,100)	0	70,993	0	0	0	1,197	02/25/2039	1
3136F3-5P-7	FNMA AGENCY DEBENTURES 5.240% 08/07/18		08/07/2013	Call 100.0000		1,000,000	1,000,000	1,004,375	1,000,310	0	(310)	0	(310)	0	1,000,000	0	0	0	52,400	08/07/2018	1
3137AN-MP-7	FHR K707 X1 1.693% 01/25/47		09/01/2013	Paydown		0	0	2,371	2,125	0	(2,125)	0	(2,125)	0	0	0	0	0	297	01/25/2047	1
3137AP-PA-2	FHLMC K018 1.604% 01/25/22		09/01/2013	Paydown		0	0	8,246	7,732	0	(7,732)	0	(7,732)	0	0	0	0	0	808	01/25/2022	1
3137AV-XP-7	FHMS K022 X1 1.432% 07/25/22		09/01/2013	Paydown		0	0	10,208	10,163	0	(10,163)	0	(10,163)	0	0	0	0	0	944	07/25/2022	1
3137AW-TR-6	FHR 4144 P 2.500% 12/15/42		09/01/2013	Paydown		83,831	83,831	85,704	85,701	0	(1,870)	0	(1,870)	0	83,831	0	0	0	1,326	12/15/2042	1
3137B2-DN-7	FHR 4203 NJ 3.000% 10/15/40		09/01/2013	Paydown		37,884	37,884	37,446	0	0	438	0	438	0	37,884	0	0	0	203	10/15/2040	1
3138A8-SV-9	FNMA AH6831 4.500% 03/01/26		08/15/2013	J P MORGAN SEC FIXED INC		12,694,483	11,963,583	12,759,909	12,729,268	0	(17,324)	0	(17,324)	0	12,711,944	0	(17,461)	(17,461)	381,058	03/01/2026	1
3138A8-SV-9	FNMA AH6831 4.500% 03/01/26		08/21/2013	Paydown		1,364,703	1,364,703	1,455,541	1,452,046	0	(87,343)	0	(87,343)	0	1,364,703	0	0	0	44,696	03/01/2026	1
3138EG-QR-8	FN POOL # AL0463 3.000% 07/01/26		09/01/2013	Paydown		272,655	272,655	272,857	272,828	0	(173)	0	(173)	0	272,655	0	0	0	5,364	07/01/2026	1
3138LT-MS-4	FN A03068 3.000% 06/01/42		09/01/2013	Paydown		196,085	196,085	200,857	200,773	0	(4,689)	0	(4,689)	0	196,085	0	0	0	3,955	06/01/2042	1
31392B-SV-9	FNMA - CMO SER 2002-5 CL B 5.500% 02/25/17		09/01/2013	Paydown		82,437	82,437	77,942	81,240	0	1,197	0	1,197	0	82,437	0	0	0	3,036	02/25/2017	1
31392C-3R-3	FNMA - CMO SER 2002-27 CL QE 6.000% 05/25/17		09/01/2013	Paydown		67,122	67,122	66,587	66,799	0	323	0	323	0	67,122	0	0	0	2,698	05/25/2017	1
31392C-JX-3	FNMA - CMO SER 2002-15 CL PG 6.000% 04/25/17		09/01/2013	Paydown		58,934	58,934	58,253	58,594	0	341	0	341	0	58,934	0	0	0	2,351	04/25/2017	1
31392E-EV-8	FNMA 2002-55 QE 5.500% 09/25/17		09/01/2013	Paydown		129,941	129,941	127,667	129,220	0	721	0	721	0	129,941	0	0	0	4,791	09/25/2017	1
31392H-B9-3	FNMA SER 2003-9 CL KM 5.000% 02/25/18		09/01/2013	Paydown		185,087	185,087	182,195	184,167	0	920	0	920	0	185,087	0	0	0	6,187	02/25/2018	1
31392H-WE-9	FNMA SER 2003-3 CL HJ 5.000% 02/25/18		09/01/2013	Paydown		190,325	190,325	187,203	189,347	0	979	0	979	0	190,325	0	0	0	6,317	02/25/2018	1
31392X-5H-7	FHR SER 2517 CL BQ 5.500% 10/15/32		09/01/2013	Paydown		197,169	197,169	193,472	195,297	0	1,872	0	1,872	0	197,169	0	0	0	7,407	10/15/2032	1
31393J-W7-9	FREDDIE MAC SER 2561 CL BD 5.000% 02/15/18		09/01/2013	Paydown		749,620	749,620	760,719	750,604	0	(983)	0	(983)	0	749,620	0	0	0	24,841	02/15/2018	1
31393K-YC-3	FREDDIE MAC SER 2574 CL HP 5.000% 02/15/18		09/01/2013	Paydown		215,423	215,423	220,439	216,079	0	(655)	0	(655)	0	215,423	0	0	0	7,205	02/15/2018	1
31393R-BS-8	FHR SER 2617 CL TK 4.500% 05/15/18		09/01/2013	Paydown		299,210	299,210	303,184	299,772	0	(561)	0	(561)	0	299,210	0	0	0	9,050	05/15/2018	1
31393R-LW-8	FHR SER 2633 CL PE 4.500% 06/15/18		09/01/2013	Paydown		301,308	301,308	304,437	301,562	0	(253)	0	(253)	0	301,308	0	0	0	8,987	06/15/2018	1
31394W-RK-6	FREDDIE MAC SER 2778 CL BR 5.000% 06/15/33		09/01/2013	Paydown		1,680,284	1,680,284	1,642,478	1,669,998	0	10,286	0	10,286	0	1,680,284	0	0	0	54,630	06/15/2033	1
31395F-F8-2	FREDDIE MAC SER 2859 CL B 5.000% 09/15/19		09/01/2013	Paydown		156,993	156,993	155,914	156,480	0	513	0	513	0	156,993	0	0	0	5,831	09/15/2019	1
31395Q-TT-7	FNS 416 A300 3.000% 11/25/42		09/01/2013	Paydown		79,970	79,970	84,030	84,008	0	(4,038)	0	(4,038)	0	79,970	0	0	0	1,626	11/25/2042	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP 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)
31396E-HU-3	FREDDIE MAC SER 3063 CL LY 5.500% 11/15/25		09/01/2013	Paydown		350,877	350,877	345,504	348,433	0	2,443	0	2,443	0	350,877	0	0	0	13,237	11/15/2025	1
31396G-BL-4	FHR SER 3087 CL KX 5.500% 12/15/25		09/01/2013	Paydown		635,595	635,595	624,770	630,638	0	4,957	0	4,957	0	635,595	0	0	0	23,119	12/15/2025	1
31396G-LX-7	FHR SER 3091 CL CB 5.500% 01/15/26		09/01/2013	Paydown		359,944	359,944	354,545	357,428	0	2,516	0	2,516	0	359,944	0	0	0	13,143	01/15/2026	1
31396G-RY-9	FHR SER 3098 CL HV 5.500% 01/15/26		09/01/2013	Paydown		675,740	675,740	664,970	670,693	0	5,047	0	5,047	0	675,740	0	0	0	24,678	01/15/2026	1
31396H-FA-2	FREDDIE MAC 3107 MY 5.500% 02/15/26		09/01/2013	Paydown		348,623	348,623	345,137	346,767	0	1,856	0	1,856	0	348,623	0	0	0	12,957	02/15/2026	1
31397F-4U-3	FHR SER 3276 CL MB 6.000% 02/15/27		09/01/2013	Paydown		352,796	352,796	352,244	352,107	0	689	0	689	0	352,796	0	0	0	14,062	02/15/2027	1
31397H-YG-7	FHR SER 3329 CL LB 5.500% 06/15/27		09/01/2013	Paydown		439,357	439,357	405,033	421,644	0	17,713	0	17,713	0	439,357	0	0	0	15,953	06/15/2027	1
31397H-YJ-1	FHR 3329 MB 6.000% 06/15/27		09/01/2013	Paydown		393,150	393,150	393,027	392,586	0	564	0	564	0	393,150	0	0	0	15,615	06/15/2027	1
31397Q-T2-4	FNR 2010-157 NA 3.500% 03/25/37		09/01/2013	Paydown		57,249	57,249	57,880	57,616	0	(367)	0	(367)	0	57,249	0	0	0	1,334	03/25/2037	1
31398G-BE-8	FNR 2009-102 DV 4.500% 03/25/28		09/01/2013	Paydown		1,386,454	1,386,454	1,405,085	1,387,266	0	(812)	0	(812)	0	1,386,454	0	0	0	41,172	03/25/2028	1
31418A-HJ-0	FN POOL # MA1132 3.000% 07/01/42		09/01/2013	Paydown		70,021	70,021	71,933	71,899	0	(1,878)	0	(1,878)	0	70,021	0	0	0	1,360	07/01/2042	1
31418X-ZQ-4	FNMA # AD9750 3.500% 12/01/25		09/01/2013	Paydown		718,288	718,288	729,848	729,139	0	(10,851)	0	(10,851)	0	718,288	0	0	0	15,782	12/01/2025	1
34074M-JC-6	FLORIDA ST HSG FIN CORP REV 2.800% 07/01/41		09/05/2013	Redemption 100.0000		32,019	32,019	32,019	0	0	0	0	0	0	32,019	0	0	0	155	07/01/2041	1FE
38373Q-TQ-4	GNMA - CMO 2003-48 C 4.891% 07/16/34		09/01/2013	Paydown		1,107,061	1,107,061	1,107,061	1,107,061	0	0	0	0	0	1,107,061	0	0	0	36,612	07/16/2034	1
38375B-SF-0	GNR 2012-H11 BA 2.000% 05/20/62		08/30/2013	PERFORMANCE TRUST CAPITAL		1,957,078	1,978,720	1,976,268	1,978,553	0	(987)	0	(987)	0	1,978,240	0	(21,162)	(21,162)	14,066	05/20/2062	1
38375B-SF-0	GNR 2012-H11 BA 2.000% 05/20/62		09/01/2013	Paydown		22,010	22,010	21,983	22,009	0	(6)	0	(6)	0	22,010	0	0	0	3,475	05/20/2062	1
38376G-WD-8	GNR 2010 122 1.268% 02/16/44		09/01/2013	Paydown		0	0	78,869	0	0	(78,869)	0	(78,869)	0	0	0	0	0	24,170	02/16/2044	1
38377T-VE-8	GNR 2011-21 PV 4.500% 08/20/26		09/01/2013	Paydown		25,080	25,080	26,158	25,930	0	(850)	0	(850)	0	25,080	0	0	0	753	08/20/2026	1
38378B-RJ-0	GNR 2012-35 B 3.713% 11/16/43		09/01/2013	Paydown		21,388	21,388	24,344	24,225	0	(2,837)	0	(2,837)	0	21,388	0	0	0	617	11/16/2043	1
40064N-AQ-1	GUADALUPE-BLANCO RIV AUTH TEX WATER 5.500% 08/15/20		08/15/2013	Redemption 100.0000		95,000	95,000	96,188	95,587	0	(587)	0	(587)	0	95,000	0	0	0	5,225	08/15/2020	1FE
49126R-AC-0	KENTUCKY ST FIN VRDN 0.530% 04/01/31		09/03/2013	Redemption 100.0000		250,000	250,000	250,000	0	0	0	0	0	0	250,000	0	0	0	334	04/01/2031	2FE
60637B-CP-3	MISSOURI ST HSG DEV 2.650% 11/01/41		09/01/2013	Redemption 100.0000		145,000	145,000	145,000	0	0	0	0	0	0	145,000	0	0	0	2,009	11/01/2041	1FE
658207-NP-6	NORTH CAROLINA ST HSG FIN 2.263% 01/01/18		09/01/2013	Redemption 100.0000		55,000	55,000	55,000	55,000	0	0	0	0	0	55,000	0	0	0	1,390	01/01/2018	1FE
658207-NQ-4	NORTH CAROLINA ST HSG FIN 2.413% 07/01/18		09/01/2013	Redemption 100.0000		80,000	80,000	80,000	80,000	0	0	0	0	0	80,000	0	0	0	2,156	07/01/2018	1FE
677555-ZQ-0	OH ECON DEV REV 6.000% 09/01/25		09/01/2013	Redemption 100.0000		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	1,350	09/01/2025	1FE
67886M-PR-4	OKLAHOMA ST HSG FIN AGY SF MTG 2.750% 09/01/41		09/01/2013	Redemption 100.0000		70,000	70,000	70,000	0	0	0	0	0	0	70,000	0	0	0	532	09/01/2041	1FE
840610-QH-5	SOUTH WASH CNTY INDPT SCH DIST SCHOOL DISTRICT 5.150% 06/01/26		09/08/2013	Redemption 100.0000		130,000	130,000	131,411	131,245	0	(1,245)	0	(1,245)	0	130,000	0	0	0	5,151	06/01/2026	1FE
88511Y-AD-4	THOMSON MCKINNON MTG ASSET TR SER 11 CL C 8.950% 09/01/18		09/01/2013	Paydown		1,859	1,859	1,725	1,834	0	25	0	25	0	1,859	0	0	0	111	09/01/2018	1
92812U-K5-6	VA HSG DEV AUTH-PASS THRU-C 2013-B A 2.750% 04/25/42		09/01/2013	Redemption 100.0000		144,684	144,684	144,684	0	0	0	0	0	0	144,684	0	0	0	667	04/25/2042	1FE
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 04/25/42		09/25/2013	Redemption 100.0000		21,024	21,024	21,024	0	0	0	0	0	0	21,024	0	0	0	336	04/25/2042	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						30,891,698	30,182,440	31,082,829	30,212,651	0	(174,293)	0	(174,293)	0	30,930,321	0	(38,623)	(38,623)	955,355	XXX	XXX
00111@-AA-2	AES Hawaii Inc 6.870% 06/30/22		09/30/2013	Redemption 100.0000		50,400	50,400	50,400	50,400	0	0	0	0	0	50,400	0	0	0	2,168	06/30/2022	4
01877K-AB-9	ALLIANCE PIPELINE 6.996% 12/31/19		07/01/2013	Redemption 100.0000		28,571	28,571	31,459	30,165	0	(1,594)	0	(1,594)	0	28,571	0	0	0	999	12/31/2019	1FE
01877K-AD-5	ALLIANCE PIPELINE 4.591% 12/31/25		07/01/2013	Redemption 100.0000		180,000	180,000	165,400	167,674	0	12,326	0	12,326	0	180,000	0	0	0	4,132	12/31/2025	1FE
02666Q-K7-7	AMERICAN HONDA FINANCE 2.125% 02/28/17		09/17/2013	FTN FINANCIAL SECURITIES		5,045,750	5,000,000	4,999,750	4,999,729	0	66	0	66	0	4,999,795	0	45,955	45,955	112,743	02/28/2017	1FE
037833-AK-6	APPLE INC 2.400% 05/03/23		09/24/2013	BARCLAYS		1,808,600	2,000,000	1,997,340	0	0	72	0	72	0	1,997,412	0	(188,812)	(188,812)	19,200	05/03/2023	1FE
12189P-AG-7	BURLINGTON NORTH SANTA FE 8.251% 01/15/21		07/15/2013	Redemption 100.0000		370	370	370	370	0	0	0	0	0	370	0	0	0	31	01/15/2021	1FE
126191-AA-3	COMM 2012-9W57 A 2.365% 02/10/29		08/27/2013	RBC/DAIN		2,037,031	2,000,000	2,019,992	2,016,900	0	(2,713)	0	(2,713)	0	2,014,187	0	22,844	22,844	34,681	02/10/2029	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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
126410-LM-9	CSX TRANSPORTATION 6.251% 01/15/23		07/15/2013	Redemption 100.0000		314,362	314,362	311,039	311,650	0	2,712	0	2,712	0	314,362	0	0	0	19,651	01/15/2023	1FE
12667F-JL-0	CWALT 2004-12CB 1A1 5.000% 07/25/19		09/01/2013	Paydown		118,590	118,590	119,480	119,084	0	(493)	0	(493)	0	118,590	0	0	0	3,902	07/25/2019	1FM
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		09/01/2013	Paydown		234,391	234,391	230,216	232,105	0	2,286	0	2,286	0	234,391	0	0	0	8,495	11/25/2035	2FM
15159*-AA-5	Center Plaza Associates (PROGRESS ENERGY) 8.800% 12/01/13		08/08/2013	Redemption 100.0000		130,432	130,432	130,432	130,432	0	0	0	0	0	130,432	0	0	0	7,813	12/01/2013	1
153527-AG-1	CENTRAL GARDEN & PET CO 8.250% 03/01/18		09/24/2013	Various		8,946	9,000	9,428	9,284	0	(59)	0	(59)	0	9,224	0	(278)	(278)	786	03/01/2018	5FE
17307G-L9-7	CMLTI 2005-9 22A3 6.000% 11/25/35		09/01/2013	Paydown		3	5,917	4,099	4,362	0	(4,071)	288	(4,359)	0	3	0	0	0	233	11/25/2035	3FM
18451Q-AH-1	CLEAR CHANNEL WORLDWIDE 7.625% 03/15/20		07/24/2013	BARCLAYS		48,263	45,000	45,000	45,000	0	0	0	0	0	45,000	0	3,263	3,263	2,993	03/15/2020	4FE
18451Q-AK-4	CLEAR CHANNEL WORLDWIDE 6.500% 11/15/22		08/22/2013	Tax Free Exchange		44,652	42,000	44,835	0	0	(183)	0	(183)	0	44,652	0	0	0	2,070	11/15/2022	4FE
221470-AA-5	COSO GEOTHERMAL 7.000% 07/15/26		07/15/2013	Redemption 100.0000		17,876	17,876	12,232	7,831	4,338	5,707	0	10,045	0	17,876	0	0	0	1,251	01/15/2018	6FE
22237S-AC-1	COUNTRYPLACE MANUF HOUSING SER 2007-1 CL A3 5.593% 07/15/37		09/01/2013	Paydown		160,318	160,318	160,315	159,873	0	445	0	445	0	160,318	0	0	0	6,031	07/15/2037	4AM
226373-AF-5	CRESTWOOD MIDSTREAM PART 7.750% 04/01/19		08/22/2013	Tax Free Exchange		73,601	73,000	73,730	73,702	0	(101)	0	(101)	0	73,601	0	0	0	5,045	04/01/2019	4FE
247367-BH-7	DELTA AIRLINES INC 6.821% 08/10/22		08/10/2013	Redemption 100.0000		45,968	45,968	46,125	46,099	0	(131)	0	(131)	0	45,968	0	0	0	3,135	08/10/2022	3AM
25470X-AM-7	DISH DBS CORP 4.250% 04/01/18		08/27/2013	Tax Free Exchange		3,049,795	3,079,000	3,048,210	0	0	1,585	0	1,585	0	3,049,795	0	0	0	51,616	04/01/2018	3FE
257867-AX-9	DONNELLEY RR 7.250% 05/15/18		08/27/2013	TENDER OFFER		12,265	11,000	11,000	11,000	0	0	0	0	0	11,000	0	1,265	1,265	622	05/15/2018	3FE
271790-AF-4	EAST COAST POWER LLC 7.536% 06/30/17		09/30/2013	Redemption 100.0000		26,588	26,588	26,588	24,852	0	1,737	0	1,737	0	26,588	0	0	0	1,254	06/30/2017	2AM
271790-AF-4	EAST COAST POWER LLC 7.536% 06/30/17		09/30/2013	Various		181,947	181,947	182,788	172,103	0	9,844	0	9,844	0	181,947	0	0	0	8,583	06/30/2017	3AM
28932M-AA-3	ELM RD GENERATING STAT 5.209% 02/11/30		08/11/2013	Redemption 100.0000		42,694	42,694	42,694	42,694	0	0	0	0	0	42,694	0	0	0	2,224	02/11/2030	1FE
28932M-AG-0	ELM RD GENERATING STAT 4.673% 01/19/31		07/01/2013	Redemption 100.0000		43,332	43,332	43,332	43,332	0	0	0	0	0	43,332	0	0	0	1,012	01/19/2031	1FE
29266R-D#-2	ENERGIZER HOLDINGS INC 4.250% 06/30/13		07/01/2013	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	42,500	06/30/2013	2
29379V-AW-3	ENTERPRISE PRODUCTS OPER 4.850% 08/15/42		07/23/2013	SUSQUEHANNA		2,954,400	3,000,000	2,960,010	2,960,357	0	423	0	423	0	2,960,780	0	(6,380)	(6,380)	137,821	08/15/2042	2FE
29382R-AD-9	ENTRAVISION COMM 8.750% 08/01/17		08/02/2013	Call 106.5630		173,698	163,000	161,054	154,949	0	6,616	0	6,616	0	161,565	0	12,133	12,133	14,302	08/01/2017	4FE
29977K-AA-1	EVER 2013-2 A 3.000% 06/25/43		09/01/2013	Paydown		132,950	132,950	131,868	0	0	1,082	0	1,082	0	132,950	0	0	0	946	06/25/2043	1FE
302051-AQ-0	EXIDE TECHNOLOGIES 8.625% 02/01/18		08/06/2013	NOMURA SECURITIES INTERNATIONA		110,940	172,000	95,460	175,077	0	1,900	79,332	(77,432)	0	97,645	0	13,295	13,295	7,418	02/01/2018	6FE
36185M-CK-6	GMACM SER 2005-J1 CL A13 5.500% 12/25/35		09/01/2013	Paydown		208,562	208,562	203,804	206,713	0	1,849	0	1,849	0	208,562	0	0	0	7,662	12/25/2035	2FM
36228F-2R-6	GSR MORTGAGE LOAN TRUST 2004-6F CL 3A4 6.500% 05/25/34		09/01/2013	Paydown		43,085	43,085	41,146	41,740	0	1,345	0	1,345	0	43,085	0	0	0	1,827	05/25/2034	1FM
36249K-AA-8	GSMS 2010-C1 A1 3.679% 08/10/43		09/01/2013	Paydown		31,759	31,759	32,711	32,366	0	(607)	0	(607)	0	31,759	0	0	0	777	08/10/2043	1FM
368907-AC-5	GENERAL AMERICAN TRANSP 7.500% 02/28/15		08/28/2013	Various		327,141	327,141	327,141	327,141	0	0	0	0	0	327,141	0	0	0	24,536	08/28/2014	2AM
368907-AC-5	GENERAL AMERICAN TRANSP 7.500% 02/28/15		08/28/2013	Redemption 100.0000		163,571	163,571	168,263	164,365	0	(794)	0	(794)	0	163,571	0	0	0	12,268	08/28/2014	3AM
37185L-AD-4	GENESIS ENERGY 5.750% 02/15/21		07/10/2013	Tax Free Exchange		165,038	162,000	165,160	0	0	(122)	0	(122)	0	165,038	0	0	0	3,933	02/15/2021	4FE
374689-AD-9	GIBRALTAR INDUSTRIES INC 6.250% 02/01/21		09/13/2013	Tax Free Exchange		34,000	34,000	34,000	0	0	0	0	0	0	34,000	0	0	0	1,316	02/01/2021	4FE
42346#-AE-1	HELMERICH & PAYNE 6.100% 07/21/16		07/21/2013	Redemption 100.0000		360,000	360,000	360,000	360,000	0	0	0	0	0	360,000	0	0	0	21,960	07/21/2016	2
440543-AP-1	HORNBECK OFFSHORE SERV 5.000% 03/01/21		09/25/2013	Tax Free Exchange		3,860,746	4,000,000	3,860,000	0	0	746	0	746	0	3,860,746	0	0	0	13,333	03/01/2021	3FE
45660N-MM-4	RESIDENTIAL ASSET SECURITIZATI SER 2003-A1 CL A4 5.750% 03/25/33		08/01/2013	Paydown		524,101	524,101	513,783	521,387	0	2,714	0	2,714	0	524,101	0	0	0	19,724	03/25/2033	1FM
465685-AA-3	ITC HOLDINGS CORP 5.250% 07/15/13		07/15/2013	Maturity		2,000,000	2,000,000	1,889,280	1,989,535	0	10,465	0	10,465	0	2,000,000	0	0	0	105,000	07/15/2013	2FE
466247-SE-4	JPMMT 2005-A5 1A2 2.881% 08/25/35		09/01/2013	Paydown		390,944	390,944	330,836	331,503	0	59,441	0	59,441	0	390,944	0	0	0	8,116	08/25/2035	1FM
46629P-AB-4	JPMCC 2006-LDP9 A2 5.134% 05/15/47		09/01/2013	Paydown		112,105	112,105	119,935	117,165	0	(5,060)	0	(5,060)	0	112,105	0	0	0	3,951	05/15/2047	1FM
49228R-AE-3	KERN RIVER FUNDING CORP 4.893% 04/30/18		09/30/2013	Various		59,500	59,500	61,118	60,219	0	(719)	0	(719)	0	59,500	0	0	0	1,820	04/30/2018	1FE
543218-AA-9	LONGVIEW FIBRE 8.000% 06/01/16		08/19/2013	Call 104.0000		213,200	205,000	211,838	210,042	0	(1,263)	0	(1,263)	0	208,779	0	4,421	4,421	11,753	06/01/2016	4FE
55313K-AD-3	MLCFC 2007-7 ASB 5.745% 06/12/50		09/01/2013	Paydown		267,740	267,740	278,868	274,700	0	(6,960)	0	(6,960)	0	267,740	0	0	0	10,419	06/12/2050	1FM
573334-AC-3	MARTIN MIDSTREAM PARTNER 7.250% 02/15/21		08/02/2013	Tax Free Exchange		210,398	210,000	210,428	0	0	(30)	0	(30)	0	210,398	0	0	0	7,232	02/15/2021	4FE
57643M-HD-9	MASTR 2004-10 CL 4A4 5.500% 11/25/34		09/01/2013	Paydown		37,973	37,973	33,416	35,318	0	2,655	0	2,655	0	37,973	0	0	0	1,477	11/25/2034	1FM
59217G-AC-3	MET LIFE GLOB 2.500% 09/29/15		09/23/2013	Various		5,162,850	5,000,000	4,997,450	4,998,464	0	404	0	404	0	4,998,867	0	163,983	163,983	116,875	09/29/2015	1FE
60040#-AA-0	MILLENNIUM PIPELINE CO LLC SER A 5.330% 06/30/27		07/01/2013	Redemption 100.0000		53,121	53,121	53,121	53,121	0	0	0	0	0	53,121	0	0	0	1,416	06/30/2027	2FE
61745M-2F-9	MSC 2005-IQ9 4.700% 07/15/56		09/01/2013	Paydown		13,485	13,485	14,359	13,879	0	(394)	0	(394)	0	13,485	0	0	0	475	07/15/2056	1FM

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
65409Q-AZ-5	NIELSEN FINANCE LLC/CO 4.500% 10/01/20		08/28/2013	Tax Free Exchange		95,000	95,000	95,000	95,000	0	0	0	0	0	95,000	0	0	0	3,871	10/01/2020	3FE
655844-BM-9	NORFOLK SOUTHERN CORP 3.950% 10/01/42		08/15/2013	BANK of AMERICA SEC		3,338,920	4,000,000	3,999,880	3,999,699	0	160	0	160	0	3,999,859	0	(660,939)	(660,939)	150,539	10/01/2042	2FE
68210*-AC-7	OMEGA LEASING (US) LLC PRIVATE PLACEMENT 5.980% 07/12/16	E	07/12/2013	Redemption 100.0000		15,949	15,949	15,949	15,949	0	0	0	0	0	15,949	0	0	0	715	07/12/2016	1
693659-AC-8	ARIZONA PUB SERV PVNGS II FUNDING 8.000% 12/30/15		07/01/2013	Redemption 100.0000		52,000	52,000	51,480	51,689	0	311	0	311	0	52,000	0	0	0	2,080	12/30/2015	2FE
69403W-AB-3	PACIFIC BEACON LLC 0.478% 07/15/26		07/01/2013	RAYMOND JAMES		1,700,000	2,134,000	1,700,000	1,708,768	0	(8,768)	0	(8,768)	0	1,700,000	0	0	0	2,882		1AM
69403W-AB-3	PACIFIC BEACON LLC 0.478% 07/15/26		07/15/2013	Redemption 100.0000		96,030	96,030	81,626	0	0	14,405	0	14,405	0	96,030	0	0	0	410	07/15/2026	1AM
73019#-AB-8	PNC EQUIP FIN LLC UPRR2012-A SERIES B PP 3.000% 09/13/27		09/13/2013	Redemption 100.0000		34,755	34,755	34,755	34,755	0	0	0	0	0	34,755	0	0	0	1,043	09/13/2027	1
74432R-AA-1	PRUDENTIAL FINANCIALS INC 4.350% 05/12/15		09/12/2013	Redemption 100.0000		85,529	85,529	83,564	85,012	0	518	0	518	0	85,529	0	0	0	2,481	05/12/2015	1FE
771196-AS-1	ROCHE HLDGS INC 6.000% 03/01/19		08/29/2013	Call 100.0000		180,000	180,000	177,170	178,043	0	192	0	192	0	178,235	0	1,765	1,765	47,163	03/01/2019	1FE
78571C-AA-6	SABRE INC 8.500% 05/15/19		09/20/2013	BARCLAYS		56,550	52,000	53,365	53,241	0	(142)	0	(142)	0	53,099	0	3,451	3,451	3,806	05/15/2019	4FE
79549A-YP-8	SBM7 SER 2003-1 CL A1 6.500% 09/25/33		09/01/2013	Paydown		90,903	90,903	89,085	89,510	0	1,393	0	1,393	0	90,903	0	0	0	3,604	09/25/2033	1FM
81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		09/01/2013	Paydown		17,954	17,954	17,643	0	0	311	0	311	0	17,954	0	0	0	52	07/25/2043	1FE
81775#-AA-7	SES Global SA Sr Note 5.290% 09/30/13	E	09/30/2013	Redemption 100.0000		285,714	285,714	285,714	285,714	0	0	0	0	0	285,714	0	0	0	15,114	09/30/2013	2
829259-AH-3	SINCLAIR TELEVISION 6.125% 10/01/22		07/01/2013	Tax Free Exchange		324,186	322,000	324,283	287,000	0	(97)	0	(97)	0	324,186	0	0	0	14,189	10/01/2022	4FE
829259-AK-6	SINCLAIR TELEVISION 5.375% 04/01/21		07/01/2013	Tax Free Exchange		71,821	72,000	71,820	0	0	1	0	1	0	71,821	0	0	0	957	04/01/2021	4FE
844741-AR-9	SOUTHWEST AIR 7.220% 07/01/13		07/01/2013	Redemption 100.0000		2,125	2,125	2,154	2,125	0	0	0	0	0	2,125	0	0	0	153	07/01/2013	2FE
855707-AB-1	STATE AUTO FINANCIAL CRP 6.250% 11/15/13		07/15/2013	Various		2,430,000	2,430,000	2,446,499	2,430,095	0	(489)	0	(489)	0	2,429,606	0	394	394	149,340	11/15/2013	3FE
88031Q-AA-8	TENASKA VIRGINIA PARTNERS 6.119% 03/30/24		09/30/2013	Various		65,983	65,983	65,913	65,246	0	737	0	737	0	65,983	0	0	0	2,523	03/30/2024	2AM
88031R-AA-6	TENASKA ALABAMA II PART 6.125% 03/30/23		09/30/2013	Redemption 100.0000		12,679	12,679	12,346	12,446	0	234	0	234	0	12,679	0	0	0	485	03/30/2023	2AM
88031R-AA-6	TENASKA ALABAMA II PART 6.125% 03/30/23		09/30/2013	Redemption 100.0000		23,481	23,481	23,707	23,625	0	(143)	0	(143)	0	23,481	0	0	0	899	03/30/2023	3AM
88160Q-AB-9	TESORO LOGISTICS LP/CORP 5.875% 10/01/20		09/16/2013	Tax Free Exchange		115,000	115,000	115,000	115,000	0	0	0	0	0	115,000	0	0	0	6,794	10/01/2020	4FE
88642@-AD-9	TIDEWATER INC SERIES D 4.440% 07/30/13		07/30/2013	Maturity		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	111,000	07/30/2013	2
890027-AA-3	Tomkins LLC 9.000% 10/01/18		09/01/2013	Call 103.0000		10,300	10,000	10,000	10,000	0	0	0	0	0	10,000	0	300	300	833	10/01/2018	4FE
92936G-AA-8	WFDB 2011- BXR A 3.662% 07/05/24		09/01/2013	Paydown		2,000,000	2,000,000	1,999,926	2,001,177	0	(1,177)	0	(1,177)	0	2,000,000	0	0	0	54,919	07/05/2024	1FM
92966*-AA-7	WABASH VALLEY POWER ASSOC 5.080% 04/30/24		07/30/2013	Redemption 100.0000		17,200	17,200	17,355	17,331	0	(130)	0	(130)	0	17,200	0	0	0	655	04/30/2024	1
94874R-CK-0	WEINGARTEN REALTY INVEST 4.990% 09/03/13		09/03/2013	Maturity		310,000	310,000	295,160	307,946	0	2,054	0	2,054	0	310,000	0	0	0	14,953	09/03/2013	2FE
94978#-AH-0	WELLS FARGO BK NORTHWEST CVS Distribution 7.530% 01/10/24		09/10/2013	Redemption 100.0000		16,200	16,200	16,200	16,200	0	0	0	0	0	16,200	0	0	0	774	01/10/2024	2
94980D-AA-6	WFMBS 2003-M A1 4.680% 12/25/33		09/01/2013	Paydown		43,476	43,476	44,672	43,717	0	(241)	0	(241)	0	43,476	0	0	0	1,328	12/25/2033	1FM
06417E-6E-8	BNS CD 0.410% 08/15/13	A	08/15/2013	Maturity		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	1,630	08/15/2013	1FE
136385-AL-5	CANADIAN NATL RESOURCES 6.250% 03/15/38	A	08/15/2013	NATIONAL BANK OF CANADA		6,643,680	6,000,000	6,855,970	6,834,396	0	(10,105)	0	(10,105)	0	6,824,290	0	(180,610)	(180,610)	348,958	03/15/2038	2FE
74819R-AG-1	QUEBECOR MEDIA INC 7.750% 03/15/16	A	08/30/2013	Call 101.2920		208,662	206,000	206,000	206,000	0	0	0	0	0	206,000	0	2,662	2,662	11,309	03/15/2016	4FE
C1466#-AA-6	CPR Leasing Ltd 5.410% 03/03/24	I	09/03/2013	Redemption 100.0000		23,314	23,314	23,314	23,314	0	0	0	0	0	23,314	0	0	0	1,261	03/03/2024	2
05541V-AF-3	BG ENERGY CAPITAL PLC 5.125% 10/15/41	F	08/16/2013	KEY BANC-MCDONALD		4,986,350	5,000,000	5,096,400	5,094,435	0	(914)	0	(914)	0	5,093,521	0	(107,171)	(107,171)	217,813	10/15/2041	1FE
87973P-AC-8	TEMASEK FINL I 2.375% 01/23/23	F	09/24/2013	RBC/DAIN		2,749,680	3,000,000	2,901,480	0	0	3,150	0	3,150	0	2,904,630	0	(154,950)	(154,950)	48,292	01/23/2023	1FE
G2044@-AX-3	COMPASS GROUPL PLC PP 3.980% 10/01/21	F	07/01/2013	BARCLAYS		5,165,450	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	165,450	165,450	154,225	10/01/2021	1
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						67,584,943	68,322,085	68,274,733	55,814,115	4,338	102,386	79,620	27,104	0	68,442,902	0	(857,959)	(857,959)	2,256,577	XXX	XXX
8399997. Total - Bonds - Part 4						114,936,310	115,683,434	116,447,829	88,171,642	4,338	(69,054)	79,620	(144,336)	0	116,469,262	0	(1,532,952)	(1,532,952)	3,574,320	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						114,936,310	115,683,434	116,447,829	88,171,642	4,338	(69,054)	79,620	(144,336)	0	116,469,262	0	(1,532,952)	(1,532,952)	3,574,320	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
042735-10-0	ARROW ELECTRONICS INC		07/02/2013	BNY CONVERG-SOFT	10,000.000	397,881		370,800	380,800	(10,000)	0	0	(10,000)	0	370,800	0	27,081	27,081	0		L

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)
688239-20-1	OSHKOSH CORP		09/04/2013	Various	170,988.000	7,840,947		3,616,396	5,069,794	(1,453,398)	0	0	(1,453,398)	0	3,616,396	0	4,224,551	4,224,551	0		L
F9062J-17-3	TECHNICOLOR SA	R	07/01/2013	BNY CONVERG--R Nonna	0.000	82,595		0	0	0	0	0	0	0	0	0	82,595	82,595	0		L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						8,321,423	XXX	3,987,196	5,450,594	(1,463,398)	0	0	(1,463,398)	0	3,987,196	0	4,334,227	4,334,227	0	XXX	XXX
94975H-29-6	WELLS FARGO ADVANTAGE MONEY MARKET		07/01/2013	Various	125,000.000	125,000		125,000	0	0	0	0	0	0	125,000	0	0	0	0		L
9299999. Subtotal - Common Stocks - Mutual Funds						125,000	XXX	125,000	0	0	0	0	0	0	125,000	0	0	0	0	XXX	XXX
9799997. Total - Common Stocks - Part 4						8,446,423	XXX	4,112,196	5,450,594	(1,463,398)	0	0	(1,463,398)	0	4,112,196	0	4,334,227	4,334,227	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						8,446,423	XXX	4,112,196	5,450,594	(1,463,398)	0	0	(1,463,398)	0	4,112,196	0	4,334,227	4,334,227	0	XXX	XXX
9899999. Total - Preferred and Common Stocks						8,446,423	XXX	4,112,196	5,450,594	(1,463,398)	0	0	(1,463,398)	0	4,112,196	0	4,334,227	4,334,227	0	XXX	XXX
9999999 - Totals						123,382,733	XXX	120,560,025	93,622,236	(1,459,060)	(69,054)	79,620	(1,607,734)	0	120,581,458	0	2,801,275	2,801,275	3,574,320	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of 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)
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	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/15/2012	10/15/2013		3,200,000	1,440.13	208,687			534,085		534,085	373,323						100/99
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			788,609		788,609	551,235						100/99
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			3,529,968		3,529,968	2,467,436						100/99
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			108,247		108,247	83,402						100/99
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			280,030		280,030	215,756						100/99
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			7,651		7,651	3,471						100/99
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			246,264		246,264	195,615						100/99
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			252,971		252,971	153,681						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			764,938		764,938	464,703						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			843,239		843,239	512,271						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			5,824,381		5,824,381	3,538,336						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			262,525		262,525	166,647						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			847,446		847,446	537,948						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			93,448		93,448	72,304						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			100,130		100,130	76,094						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			489,114		489,114	370,546						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			232,877		232,877	153,881						100/102
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			171,130		171,130	113,080						100/102
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			165,838		165,838	109,583						100/102
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			635,123		635,123	419,678						100/102
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			1,076,180		1,076,180	711,121						100/102
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			2,205,287		2,205,287	1,457,215						100/102
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			220,899		220,899	162,882						100/102
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			185,879		185,879	137,059						100/102
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			343,473		343,473	253,263						100/102
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			86,479		86,479	62,907						100/102
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			60,661		60,661	44,811						100/102
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			246,517		246,517	182,012						100/102
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		295,264		295,264	174,595						100/98

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	01/15/2013	01/15/2014		4,350,000	1,472.34		256,053		626,536		626,536	370,483						100/98
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		1,973,231		1,973,231	1,166,809						100/98
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		824,580		824,580	487,590						100/98
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		147,745		147,745	100,033						100/98
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		380,727		380,727	257,776						100/98
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		45,168		45,168	21,168						100/98
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		228,374		228,374	135,341						100/98
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		57,704		57,704	34,664						100/98
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		328,277		328,277	178,482						100/103
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		393,932		393,932	214,178						100/103
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		1,721,310		1,721,310	935,865						100/103
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		613,734		613,734	333,683						100/103
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		71,854		71,854	45,031						100/103
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		320,077		320,077	200,591						100/103
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		76,209		76,209	47,760						100/103
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		23,569		23,569	3,731						100/103
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		142,118		142,118	57,968						100/103
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		80,567		80,567	36,562						100/102
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		260,116		260,116	117,854						100/102
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		478,797		478,797	217,055						100/102
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		488,004		488,004	221,425						100/102
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		1,836,921		1,836,921	834,856						100/102
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		112,012		112,012	63,217						100/102
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		269,478		269,478	150,701						100/102
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		16,916		16,916	(4,801)						100/102
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		118,821		118,821	13,769						100/102
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		19,173		19,173	(977)						100/102
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I7OUK5573	03/27/2013	03/14/2014		19,985,000	1,634.83		601,726		1,148,574		1,148,574	546,848						100/102
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			18,826		18,826	14,505						100/99
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			9,179		9,179	6,416						100/99

STATEMENT AS OF SEPTEMBER 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 -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2012	11/15/2013		300,000	1,353.33	12,783			55,269		55,269	35,084						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			40,422		40,422	29,517						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			9,638		9,638	5,855						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I7OUK5573	12/15/2012	12/15/2013		275,000	1,430.36	11,028			37,041		37,041	27,313						100/102
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I7OUK5573	12/15/2012	12/15/2013		275,000	1,499.02	5,946			23,847		23,847	19,429						100/102
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I7OUK5573	12/15/2012	12/15/2013		35,000	1,430.36	2,256			6,175		6,175	4,080						100/102
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		34,095		34,095	23,085						100/98
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		4,322		4,322	2,556						100/98
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		5,709		5,709	3,092						100/103
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		3,223		3,223	1,465						100/102
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		6,169		6,169	3,450						100/102
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			245,042		245,042	180,084						100/99
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			394,853		394,853	251,435						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I7OUK5573	12/15/2012	12/15/2013		2,415,000	1,466.12	114,440			369,233		369,233	254,804						100/102
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		699,790		699,790	460,084						100/98
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		200,703		200,703	124,891						100/103
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		120,482		120,482	57,918						100/102
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			25,036		25,036	17,500						100/99
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			11,766		11,766	9,066						100/99
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			38,400		38,400	28,040						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I7OUK5573	12/15/2012	12/15/2013		110,000	1,430.36	6,572			19,406		19,406	12,823						100/102
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I7OUK5573	12/15/2012	12/15/2013		375,000	1,499.02	7,171			32,518		32,518	26,494						100/102
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		20,903		20,903	13,746						100/103
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		9,740		9,740	5,447						100/102
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			341,557		341,557	247,271						100/99
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			1,771,640		1,771,640	1,284,148						100/99
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			178,178		178,178	112,228						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			1,260,532		1,260,532	794,938						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I7OUK5573	12/15/2012	12/15/2013		1,545,000	1,457.54	75,999			244,908		244,908	167,452						100/102
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I7OUK5573	12/15/2012	12/15/2013		3,895,000	1,458.97	190,103			614,002		614,002	420,194						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 -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		150,017		150,017	98,774						100/98
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		574,138		574,138	378,236						100/98
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		203,667		203,667	126,932						100/103
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		297,815		297,815	137,910						100/102
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	CBOE 1UAUICT04EQ4D06ZH473	11/15/2012	12/21/2013	200		1,450.00	10,170			46,540		46,540	31,250						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	CBOE 1UAUICT04EQ4D06ZH473	02/15/2013	06/21/2014	100		1,600.00		5,658		12,900		12,900	7,243						100/103
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	CBOE 1UAUICT04EQ4D06ZH473	03/15/2013	06/21/2014	100		1,625.00		6,086		11,252		11,252	5,167						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		235,808		235,808	106,311						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		136,995		136,995	62,809						100/100
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		264,516		264,516	115,083						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		375,393		375,393	163,323						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		808,464		808,464	351,739						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		5,469		5,469	2,380						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		1,593,557		1,593,557	693,310						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		84,176		84,176	48,207						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		84,948		84,948	48,649						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		389,987		389,987	223,344						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		2,703		2,703	1,548						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		14,672		14,672	8,403						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		13,573		13,573	(5,415)						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		15,041		15,041	(79)						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		171,307		171,307	29,119						100/100
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	CBOE 1UAUICT04EQ4D06ZH473	04/15/2013	06/21/2014	200		1,650.00		11,000		19,395		19,395	8,394						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		41,268		41,268	17,132						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		21,623		21,623	11,948						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		2,165		2,165	(415)						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		47,970		47,970	(6,318)						100/100
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		29,268		29,268	(4,677)						100/100
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		143,681		143,681	(12,280)						100/100
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		253,631		253,631	(21,676)						100/100

STATEMENT AS OF SEPTEMBER 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 -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		422,289		422,289	(36,091)						100/100
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		1,179,320		1,179,320	(100,790)						100/100
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		6,629		6,629	(1,746)						100/100
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		33,410		33,410	(10,830)						100/100
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		17,898		17,898	(5,802)						100/100
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		121,947		121,947	(39,529)						100/100
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		2,864		2,864	(928)						100/100
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		9,512		9,512	(11,743)						100/100
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		78,544		78,544	(37,781)						100/100
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		54,218		54,218	143						100/102
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		46,208		46,208	(256)						100/102
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		197,591		197,591	6,051						100/102
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		312,433		312,433	9,568						100/102
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		489,897		489,897	15,003						100/102
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		3,461		3,461	106						100/102
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		826,547		826,547	25,312						100/102
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		33,103		33,103	(7,622)						100/102
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		35,115		35,115	(8,085)						100/102
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		37,310		37,310	(8,590)						100/102
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		2,378		2,378	(547)						100/102
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		120,343		120,343	(27,707)						100/102
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		16,054		16,054	(4,984)						100/102
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		13,484		13,484	(2,275)						100/102
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		48,988		40,566		40,566	(8,422)						100/102
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	07/15/2013	07/15/2014		1,255,000	1,712.79		59,738		50,109		50,109	(9,629)						100/99
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	07/15/2013	07/15/2014		2,535,000	1,724.56		112,047		92,360		92,360	(19,687)						100/99
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	07/15/2013	07/15/2014		4,845,000	1,682.50		274,712		235,494		235,494	(39,218)						100/99
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	07/15/2013	07/15/2014		3,020,000	1,682.50		171,234		146,789		146,789	(24,445)						100/99
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	07/15/2013	07/15/2014		7,740,000	1,682.50		438,858		376,207		376,207	(62,651)						100/99
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	07/15/2013	07/15/2014		65,000	1,682.50		3,686		3,159		3,159	(526)						100/99

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	07/15/2013	07/15/2014		11,585,000	1,682.50		656,870		563,096		563,096	(93,774)						100/99
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	07/15/2013	07/15/2014		1,445,000	1,682.50		46,529		34,918		34,918	(11,611)						100/99
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	07/15/2013	07/15/2014		1,605,000	1,682.50		51,681		38,785		38,785	(12,896)						100/99
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	07/15/2013	07/15/2014		185,000	1,682.50		5,957		4,471		4,471	(1,486)						100/99
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	07/15/2013	07/15/2014		2,580,000	1,682.50		83,076		62,346		62,346	(20,730)						100/99
LLIC S&P500 OTC CLIQUET	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	07/15/2013	07/15/2014		1,040,000	1,682.50		11,648		5,785		5,785	(5,863)						100/99
LLIC S&P500 OTC CLIQUET	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	07/15/2013	07/15/2014		1,385,000	1,682.50		25,069		17,291		17,291	(7,778)						100/99
LLIC S&P500 OTC CLIQUET	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	07/15/2013	07/15/2014		4,550,000	1,682.50		76,440		51,049		51,049	(25,391)						100/99
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2013	08/15/2014		1,100,000	1,692.05		50,383		54,018		54,018	3,635						100/100
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2013	08/15/2014		1,995,000	1,702.85		84,938		91,783		91,783	6,845						100/100
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2013	08/15/2014		3,085,000	1,661.32		172,307		183,176		183,176	10,869						100/100
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2013	08/15/2014		1,845,000	1,661.32		103,049		109,549		109,549	6,500						100/100
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2013	08/15/2014		3,030,000	1,661.32		169,235		179,910		179,910	10,675						100/100
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2013	08/15/2014		8,815,000	1,661.32		492,346		523,402		523,402	31,057						100/100
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2013	08/15/2014		15,265,000	1,661.32		852,599		906,380		906,380	53,782						100/100
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2013	08/15/2014		2,250,000	1,661.32		72,187		80,817		80,817	8,630						100/100
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2013	08/15/2014		1,270,000	1,661.32		40,745		45,617		45,617	4,871						100/100
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2013	08/15/2014		2,415,000	1,661.32		77,480		86,743		86,743	9,263						100/100
LLIC S&P500 OTC CLIQUET	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2013	08/15/2014		1,625,000	1,661.32		16,738		8,983		8,983	(7,755)						100/100
LLIC S&P500 OTC CLIQUET	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2013	08/15/2014		2,095,000	1,661.32		38,129		30,464		30,464	(7,665)						100/100
LLIC S&P500 OTC CLIQUET	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2013	08/15/2014		4,900,000	1,661.32		82,810		64,108		64,108	(18,702)						100/100
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/15/2013	09/15/2014		1,640,000	1,729.01		74,784		66,948		66,948	(7,836)						100/100
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/15/2013	09/15/2014		1,405,000	1,740.04		59,853		53,549		53,549	(6,304)						100/100
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/15/2013	09/15/2014		2,470,000	1,697.60		136,097		122,683		122,683	(13,414)						100/100
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/15/2013	09/15/2014		1,410,000	1,697.60		77,691		70,033		70,033	(7,658)						100/100
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/15/2013	09/15/2014		4,200,000	1,697.60		231,420		208,610		208,610	(22,810)						100/100
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/15/2013	09/15/2014		6,975,000	1,697.60		384,323		346,441		346,441	(37,881)						100/100
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/15/2013	09/15/2014		19,810,000	1,697.60		1,091,531		983,944		983,944	(107,587)						100/100
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/15/2013	09/15/2014		2,350,000	1,697.60		74,260		66,539		66,539	(7,721)						100/100
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/15/2013	09/15/2014		1,250,000	1,697.60		39,500		35,393		35,393	(4,107)						100/100

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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	09/15/2013	09/15/2014		3,825,000	1,697.60		120,870		108,303		108,303	(12,567)						100/100
LLIC S&P500 OTC CLIQUET	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/15/2013	09/15/2014		1,935,000	1,697.60		19,931		8,496		8,496	(11,434)						100/100
LLIC S&P500 OTC CLIQUET	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/15/2013	09/15/2014		1,745,000	1,697.60		31,934		19,416		19,416	(12,517)						100/100
LLIC S&P500 OTC CLIQUET	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/15/2013	09/15/2014		7,410,000	1,697.60		126,711		74,745		74,745	(51,966)						100/100
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										8,634,280	21,055,297	0	56,920,750	XXX	56,920,750	27,038,251	0	0	0	0	XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										8,634,280	21,055,297	0	56,920,750	XXX	56,920,750	27,038,251	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										8,634,280	21,055,297	0	56,920,750	XXX	56,920,750	27,038,251	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										8,634,280	21,055,297	0	56,920,750	XXX	56,920,750	27,038,251	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	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/15/2012	10/15/2013		3,200,000	1,468.93	(176,047)			(470,477)		(470,477)	(341,018)						100/99
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)			(647,725)		(647,725)	(480,206)						100/99
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)			(2,637,597)		(2,637,597)	(1,992,371)						100/99
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)			(84,676)		(84,676)	(68,952)						100/99
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)			(138,720)		(138,720)	(118,646)						100/99
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)			(237,392)		(237,392)	(148,317)						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)			(705,204)		(705,204)	(444,257)						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)			(739,987)		(739,987)	(475,624)						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)			(4,815,621)		(4,815,621)	(3,161,072)						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)			(223,342)		(223,342)	(153,746)						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)			(626,695)		(626,695)	(454,703)						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)			(214,363)		(214,363)	(145,470)						100/102
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)			(155,044)		(155,044)	(105,864)						100/102
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)			(137,233)		(137,233)	(96,187)						100/102
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)			(542,592)		(542,592)	(377,161)						100/102
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)			(830,605)		(830,605)	(591,972)						100/102
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)			(1,739,410)		(1,739,410)	(1,231,697)						100/102
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)			(179,103)		(179,103)	(139,590)						100/102
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)			(112,086)		(112,086)	(92,131)						100/102

SCHEDULE DB - PART A - SECTION 1

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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	12/15/2012	12/15/2013		2,550,000	1,498.30	(111,289)			(222,406)		(222,406)	(181,119)						100/102
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)		(267,920)		(267,920)	(163,241)						100/98
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)		(517,043)		(517,043)	(322,760)						100/98
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)		(1,486,162)		(1,486,162)	(948,261)						100/98
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)		(609,854)		(609,854)	(391,371)						100/98
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)		(115,265)		(115,265)	(83,282)						100/98
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)		(216,710)		(216,710)	(163,439)						100/98
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)		(291,973)		(291,973)	(164,604)						100/103
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)		(315,954)		(315,954)	(183,810)						100/103
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)		(1,235,124)		(1,235,124)	(742,135)						100/103
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)		(428,484)		(428,484)	(258,083)						100/103
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)		(51,788)		(51,788)	(34,617)						100/103
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)		(156,640)		(156,640)	(107,347)						100/103
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)		(33,290)		(33,290)	(22,778)						100/103
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)		(70,419)		(70,419)	(33,327)						100/102
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)		(205,408)		(205,408)	(99,589)						100/102
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)		(370,145)		(370,145)	(181,203)						100/102
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)		(355,073)		(355,073)	(176,473)						100/102
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)		(1,146,563)		(1,146,563)	(585,392)						100/102
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)		(63,295)		(63,295)	(38,823)						100/102
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)		(78,902)		(78,902)	(47,275)						100/102
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)		(1,239,229)		(1,239,229)	(586,922)						100/102
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)			(9,326)		(9,326)	(7,976)						100/99
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)			(6,859)		(6,859)	(5,181)						100/99
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)			(40,872)		(40,872)	(29,655)						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)			(25,875)		(25,875)	(21,064)						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)			(7,969)		(7,969)	(5,231)						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)			(23,985)		(23,985)	(19,532)						100/102
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)			(10,662)		(10,662)	(9,154)						100/102
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)			(4,766)		(4,766)	(3,397)						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	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/15/2013	01/15/2014		300,000	1,544.48		(4,771)		(19,407)		(19,407)	(14,637)						100/98
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)		(3,196)		(3,196)	(2,052)						100/98
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)		(3,986)		(3,986)	(2,389)						100/103
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)		(2,012)		(2,012)	(1,027)						100/102
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)		(1,806)		(1,806)	(1,082)						100/102
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)			(210,918)		(210,918)	(160,424)						100/99
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)			(358,899)		(358,899)	(237,197)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I7OUK5573	12/15/2012	12/15/2013		2,415,000	1,494.73	(92,463)			(324,745)		(324,745)	(231,811)						100/102
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)		(601,347)		(601,347)	(413,391)						100/98
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)		(167,836)		(167,836)	(110,944)						100/103
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)		(98,126)		(98,126)	(50,083)						100/102
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)			(18,707)		(18,707)	(14,131)						100/99
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)			(5,829)		(5,829)	(4,985)						100/99
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)			(24,580)		(24,580)	(20,010)						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)			(14,977)		(14,977)	(10,674)						100/102
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)			(14,539)		(14,539)	(12,482)						100/102
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)		(9,131)		(9,131)	(6,893)						100/103
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)		(2,852)		(2,852)	(1,709)						100/102
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)			(309,652)		(309,652)	(229,988)						100/99
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)			(1,682,121)		(1,682,121)	(1,238,604)						100/99
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)			(167,871)		(167,871)	(108,020)						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)			(1,233,235)		(1,233,235)	(785,302)						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)			(226,230)		(226,230)	(158,496)						100/102
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)			(595,512)		(595,512)	(410,956)						100/102
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)		(137,044)		(137,044)	(92,792)						100/98
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)		(553,747)		(553,747)	(368,765)						100/98
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)		(185,327)		(185,327)	(119,382)						100/103
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)		(275,221)		(275,221)	(131,486)						100/102
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)			(37,254)		(37,254)	(26,491)						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)		(6,936)		(6,936)	(4,314)						100/103

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	CBOE 1UAUICTO4EQ4D06ZH473	03/15/2013	06/21/2014	100		1,700.00		(3,470)		(6,936)		(6,936)	(3,466)						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)		(212,624)		(212,624)	(98,787)						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)		(114,034)		(114,034)	(54,978)						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)		(234,012)		(234,012)	(105,327)						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)		(299,588)		(299,588)	(138,858)						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)		(554,531)		(554,531)	(266,097)						100/100
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)		(3,751)		(3,751)	(1,800)						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)		(1,120,516)		(1,120,516)	(531,155)						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)		(68,900)		(68,900)	(41,760)						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)		(56,850)		(56,850)	(35,621)						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)		(187,945)		(187,945)	(122,302)						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)		(1,303)		(1,303)	(848)						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)		(7,071)		(7,071)	(4,601)						100/100
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	CBOE 1UAUICTO4EQ4D06ZH473	04/15/2013	06/21/2014	200		1,750.00		(4,998)		(9,407)		(9,407)	(4,409)						100/100
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I7OUK5573	04/22/2013	04/15/2014		415,000	1,611.35		(16,059)		(29,739)		(29,739)	(13,680)						100/100
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I7OUK5573	04/22/2013	04/15/2014		280,000	1,611.35		(4,661)		(12,113)		(12,113)	(7,452)						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)		(42,420)		(42,420)	6,532						100/100
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)		(22,159)		(22,159)	5,044						100/100
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)		(119,580)		(119,580)	14,619						100/100
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)		(185,995)		(185,995)	28,242						100/100
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)		(243,601)		(243,601)	50,779						100/100
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)		(734,894)		(734,894)	137,596						100/100
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)		(2,654)		(2,654)	1,822						100/100
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)		(22,318)		(22,318)	11,422						100/100
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)		(8,200)		(8,200)	5,975						100/100
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)		(28,322)		(28,322)	37,086						100/100
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)		(665)		(665)	871						100/100
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)		(49,462)		(49,462)	728						100/102
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)		(36,447)		(36,447)	1,281						100/102
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)		(169,066)		(169,066)	(2,332)						100/102

STATEMENT AS OF SEPTEMBER 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 - 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)		(240,073)		(240,073)	233						100/102
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)		(312,711)		(312,711)	5,702						100/102
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)		(2,209)		(2,209)	40						100/102
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)		(543,274)		(543,274)	12,337						100/102
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)		(24,748)		(24,748)	8,918						100/102
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		(30,528)		(19,982)		(19,982)	10,547						100/102
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)		(12,605)		(12,605)	11,875						100/102
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)		(803)		(803)	757						100/102
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)		(46,619)		(46,619)	37,934						100/102
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	07/15/2013	07/15/2014		1,255,000	1,725.40		(54,580)		(45,499)		(45,499)	9,080						100/99
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	07/15/2013	07/15/2014		2,535,000	1,758.21		(88,624)		(71,098)		(71,098)	17,526						100/99
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	07/15/2013	07/15/2014		4,845,000	1,712.79		(227,715)		(193,451)		(193,451)	34,264						100/99
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	07/15/2013	07/15/2014		3,020,000	1,725.40		(131,279)		(109,489)		(109,489)	21,790						100/99
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	07/15/2013	07/15/2014		7,740,000	1,750.64		(285,529)		(231,193)		(231,193)	54,336						100/99
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	07/15/2013	07/15/2014		65,000	1,750.64		(2,398)		(1,941)		(1,941)	456						100/99
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	07/15/2013	07/15/2014		11,585,000	1,745.59		(441,968)		(362,235)		(362,235)	79,733						100/99
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	07/15/2013	07/15/2014		1,445,000	1,718.67		(31,270)		(21,832)		(21,832)	9,438						100/99
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	07/15/2013	07/15/2014		1,605,000	1,762.42		(19,902)		(12,093)		(12,093)	7,809						100/99
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	07/15/2013	07/15/2014		185,000	1,762.42		(2,294)		(1,394)		(1,394)	900						100/99
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	07/15/2013	07/15/2014		2,580,000	1,754.01		(35,862)		(22,513)		(22,513)	13,349						100/99
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2013	08/15/2014		1,100,000	1,704.51		(45,763)		(50,174)		(50,174)	(4,411)						100/100
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2013	08/15/2014		1,995,000	1,736.08		(66,385)		(73,321)		(73,321)	(6,936)						100/100
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2013	08/15/2014		3,085,000	1,687.90		(144,851)		(156,168)		(156,168)	(11,317)						100/100
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2013	08/15/2014		1,845,000	1,711.16		(75,005)		(80,422)		(80,422)	(5,417)						100/100
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2013	08/15/2014		3,030,000	1,703.68		(128,936)		(138,803)		(138,803)	(9,867)						100/100
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2013	08/15/2014		8,815,000	1,728.60		(318,690)		(341,891)		(341,891)	(23,201)						100/100
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2013	08/15/2014		15,265,000	1,723.62		(570,196)		(608,458)		(608,458)	(38,261)						100/100
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2013	08/15/2014		2,250,000	1,694.55		(49,237)		(57,587)		(57,587)	(8,351)						100/100
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2013	08/15/2014		1,270,000	1,740.23		(14,837)		(18,930)		(18,930)	(4,093)						100/100
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	08/15/2013	08/15/2014		2,415,000	1,731.93		(32,078)		(40,091)		(40,091)	(8,012)						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 (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/15/2013	09/15/2014		1,640,000	1,740.04		(69,700)		(62,505)		(62,505)	7,195						100/100
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/15/2013	09/15/2014		1,405,000	1,773.99		(47,349)		(42,244)		(42,244)	5,104						100/100
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/15/2013	09/15/2014		2,470,000	1,724.76		(115,349)		(103,048)		(103,048)	12,301						100/100
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/15/2013	09/15/2014		1,410,000	1,748.53		(56,400)		(50,759)		(50,759)	5,641						100/100
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/15/2013	09/15/2014		4,200,000	1,740.04		(177,660)		(160,074)		(160,074)	17,586						100/100
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/15/2013	09/15/2014		6,975,000	1,765.50		(247,613)		(223,043)		(223,043)	24,569						100/100
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/15/2013	09/15/2014		19,810,000	1,761.26		(725,046)		(648,556)		(648,556)	76,490						100/100
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/15/2013	09/15/2014		2,350,000	1,740.04		(45,590)		(42,989)		(42,989)	2,601						100/100
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/15/2013	09/15/2014		1,250,000	1,778.24		(14,250)		(14,260)		(14,260)	(10)						100/100
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/15/2013	09/15/2014		3,825,000	1,769.75		(49,343)		(48,705)		(48,705)	638						100/100
0509999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(6,113,858)	(13,728,233)	0	(41,961,769)	XXX	(41,961,769)	(21,968,745)	0	0	0	0	XXX	XXX
0569999. Subtotal - Written Options - Hedging Other										(6,113,858)	(13,728,233)	0	(41,961,769)	XXX	(41,961,769)	(21,968,745)	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										(6,113,858)	(13,728,233)	0	(41,961,769)	XXX	(41,961,769)	(21,968,745)	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										(6,113,858)	(13,728,233)	0	(41,961,769)	XXX	(41,961,769)	(21,968,745)	0	0	0	0	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1029999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1089999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1149999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1159999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1179999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1189999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1199999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1209999. Total Swaps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1269999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999. Subtotal - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999. Subtotal - Hedging Other										2,520,422	7,327,064	0	14,958,981	XXX	14,958,981	5,069,506	0	0	0	0	XXX	XXX
1419999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1429999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1439999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1449999 - Totals										2,520,422	7,327,064	0	14,958,981	XXX	14,958,981	5,069,506	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	90,087	(60,533)	90,087	90,087	(60,533)	90,087	0	
Barclay	G5GSEF7VJP5I7OUK5573	Y	N	0	8,191,101	(6,629,339)	1,561,762	8,191,101	(6,629,339)	1,561,762	0	0
Credit Suisse	1V8Y6QCX6YMJ2OELII46	Y	N	0	21,967,492	(15,926,754)	6,040,738	21,967,492	(15,926,754)	6,040,738	0	0
Morgan Stanley	4PQUHN3JPFGFNF3BB653	Y	N	0	26,672,070	(19,345,143)	7,326,927	26,672,070	(19,345,143)	7,326,927	0	0
0299999. Total NAIC 1 Designation				0	56,830,663	(41,901,236)	14,929,427	56,830,663	(41,901,236)	14,929,427	0	0
0899999. Aggregate Sum of Central Clearing houses							0			0		
0999999 - Totals				0	56,920,750	(41,961,769)	15,019,514	56,920,750	(41,961,769)	15,019,514	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			60,722,507	60,722,507	10/01/2013
8999999. Total - Short-Term Invested Assets (Schedule DA type)				60,722,507	60,722,507	XXX
9999999 - Totals				60,722,507	60,722,507	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ 60,722,507 Book/Adjusted Carrying Value $ 60,722,507
2. Average balance for the year to date Fair Value $ 24,512,106 Book/Adjusted Carrying Value $ 24,512,106
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 59,252,913 NAIC 2 $ 1,469,593 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
9999999 - Totals						XXX

NONE

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
				Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6	7	8	
Depository		Code	Rate of Interest			First Month	Second Month	Third Month	*
Bank of New York Mellon	New York, NY					(4,305,479)	1,761,170	(1,198,682)	XXX
Huntington Bank	Columbus, OH					501,907	502,069	502,231	XXX
JP Morgan/Chase	New York, NY					(10,785,374)	(10,671,167)	(8,629,579)	XXX
Charles Schwab & Co. Inc.	San Francisco, CA					477,852	492,387	541,641	XXX
US Bank	Cincinnati, OH					572,076	76,156	665,268	XXX
0199998. Deposits in ... 4 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX			369,400	348,817	348,687	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	(13,169,618)	(7,490,568)	(7,770,434)	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	(13,169,618)	(7,490,568)	(7,770,434)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	0	0	(13,169,618)	(7,490,568)	(7,770,434)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8
Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due and Accrued	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
AGL CAPITAL CORP CP		07/25/2013	0.340	11/21/2013	1,498,314	963	0
DTE ELECTRIC CP		09/30/2013	0.170	10/01/2013	1,499,993	7	0
DUKE ENERGY CP		09/30/2013	0.160	10/01/2013	1,499,993	7	0
NEXTERA CP		09/16/2013	0.280	10/02/2013	1,499,813	175	0
PLAINS CP		09/30/2013	0.190	10/01/2013	2,999,984	16	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					8,998,097	1,168	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					8,998,097	1,168	0
4899999. Total - Hybrid Securities					0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds					0	0	0
7799999. Total - Issuer Obligations					8,998,097	1,168	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					8,998,097	1,168	0
8699999 - Total Cash Equivalents					8,998,097	1,168	0