6 5 2 4 2 2 0 1 4 2 0 1 0 0 1 0 2

LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 2014

OF THE CONDITION AND AFFAIRS OF THE

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	Secretary and Counsel	Donald Joseph Wuebbling
President & CEO	Bryan Chalmer Dunn		

OTHER

Karen Ann Chamberlain # Sr VP, Chf Information Off	Kim Rehling Chiodi Sr VP	Michael Francis Donahue VP
Daniel Eugene Haneline VP	Daniel Wayne Harris # VP, Chief Actuary	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	Steven Kenneth Kreider # Sr VP, Chf Inv Off
Daniel Roger Larsen # VP, Taxes	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
Lawrence 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
President & CEO	Secretary and Counsel	VP, Chief Accounting Officer

Subscribed and sworn to before me this 25th day of July 2014

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

ASSETS

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	2,856,641,576	0	2,856,641,576	2,790,612,917
2.	Stocks:				
	2.1 Preferred stocks	5,611,550	0	5,611,550	0
	2.2 Common stocks	92,184,471	373,305	91,811,166	89,254,280
3.	Mortgage loans on real estate:				
	3.1 First liens	256,806,288	0	256,806,288	256,184,064
	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	726,219
	4.3 Properties held for sale (less $ .... encumbrances)	726,219		726,219	0
5.	Cash ($ (5,367,933)), cash equivalents ($ 18,899,649) and short-term investments ($ 36,617,607)	50,149,323	0	50,149,323	26,509,871
6.	Contract loans (including $ .... premium notes)	372,315,092	0	372,315,092	347,960,876
7.	Derivatives	57,107,779	0	57,107,779	71,975,735
8.	Other invested assets	46,022,621	0	46,022,621	42,072,210
9.	Receivables for securities	658,717	0	658,717	740,220
10.	Securities lending reinvested collateral assets	85,606,764	0	85,606,764	83,854,736
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	3,823,830,400	373,305	3,823,457,095	3,709,891,128
13.	Title plants less $ .... charged off (for Title insurers only)			0	
14.	Investment income due and accrued	43,596,121	0	43,596,121	40,814,801
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	5,521,441	0	5,521,441	6,979,551
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)	40,819,894		40,819,894	39,572,836
	15.3 Accrued retrospective premiums			0	
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	3,009,375	0	3,009,375	2,771,525
	16.2 Funds held by or deposited with reinsured companies			0	
	16.3 Other amounts receivable under reinsurance contracts		0	0	281,273
17.	Amounts receivable relating to uninsured plans			0	
18.1	Current federal and foreign income tax recoverable and interest thereon			0	
18.2	Net deferred tax asset	46,956,009	14,538,566	32,417,443	32,435,307
19.	Guaranty funds receivable or on deposit	2,575,160	0	2,575,160	2,609,224
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	2,540,712	1,261,133	1,279,579	1,155,969
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)	3,968,849,112	16,173,004	3,952,676,108	3,836,511,614
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	
28.	Total (Lines 26 and 27)	3,968,849,112	16,173,004	3,952,676,108	3,836,511,614
	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 $ 3,284,547,925 less $ included in Line 6.3 (including $ 4,897,553 Modco Reserve)	3,284,547,925	3,156,586,063
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	731,426	769,564
3.	Liability for deposit-type contracts (including $ Modco Reserve)	215,222,415	220,018,834
4.	Contract claims:		
	4.1 Life	6,329,927	6,256,488
	4.2 Accident and health		0
5.	Policyholders' dividends $ 952,289 and coupons $ due and unpaid	952,289	1,291,567
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $ Modco)	48,975,723	47,408,126
	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	909,159	826,785
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 $ 40,301 assumed and $ 3,905,754 ceded	3,946,055	5,691,583
	9.4 Interest Maintenance Reserve	2,686,496	2,215,957
10.	Commissions to agents due or accrued-life and annuity contracts $ 387,922 , accident and health $ and deposit-type contract funds $	387,922	547,547
11.	Commissions and expense allowances payable on reinsurance assumed	350	368
12.	General expenses due or accrued	459,275	1,092,618
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	2,487,332	3,371,532
15.1	Current federal and foreign income taxes, including $ 1,357,991 on realized capital gains (losses)	2,090,830	2,399,215
15.2	Net deferred tax liability		
16.	Unearned investment income	4,531	
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	4,124,927	7,481,155
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above	4,039,662	3,889,198
22.	Borrowed money $ 0 and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	37,596,787	38,655,952
	24.02 Reinsurance in unauthorized and certified ($) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	1,953,831	2,102,190
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	38,389,419	54,473,107
	24.09 Payable for securities	5,999,690	2,660,190
	24.10 Payable for securities lending	85,606,764	83,854,736
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	1,945,981	1,191,500
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	3,749,388,716	3,642,784,275
27.	From Separate Accounts Statement		
28.	Total liabilities (Lines 26 and 27)	3,749,388,716	3,642,784,275
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	0
33.	Gross paid in and contributed surplus	90,825,285	90,825,285
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	109,962,107	100,402,054
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)	200,787,392	191,227,339
38.	Totals of Lines 29, 30 and 37	203,287,392	193,727,339
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	3,952,676,108	3,836,511,614
	DETAILS OF WRITE-INS		
2501.	Outstanding disbursement - death	1,249,065	648,932
2502.	Modco adjustment Wilton reinsurance	546,634	392,919
2503.	Uncashed drafts and checks that are pending escheatment to the state	150,282	149,649
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)	1,945,981	1,191,500
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	261,311,049	308,062,581	593,257,603
2.	Considerations for supplementary contracts with life contingencies	819,260	379,064	533,071
3.	Net investment income	90,257,617	79,225,519	163,779,834
4.	Amortization of Interest Maintenance Reserve (IMR)	579,873	647,320	1,097,638
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	89,539	612,223	846,660
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	500,942	468,672	697,459
9.	Totals (Lines 1 to 8.3)	353,558,280	389,395,379	760,212,265
10.	Death benefits	13,573,193	13,218,743	20,682,349
11.	Matured endowments (excluding guaranteed annual pure endowments)	120,111	125,676	200,124
12.	Annuity benefits	11,626,683	8,549,253	18,852,340
13.	Disability benefits and benefits under accident and health contracts	888,564	448,817	1,227,348
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	122,235,921	96,800,239	206,866,181
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	5,030,022	5,980,874	10,369,669
18.	Payments on supplementary contracts with life contingencies	1,089,743	1,087,535	2,155,060
19.	Increase in aggregate reserves for life and accident and health contracts	127,923,724	195,723,929	358,177,863
20.	Totals (Lines 10 to 19)	282,487,961	321,935,066	618,530,934
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	30,021,732	35,332,313	66,970,032
22.	Commissions and expense allowances on reinsurance assumed	2,718	1,882	4,105
23.	General insurance expenses	16,189,708	15,949,455	30,493,118
24.	Insurance taxes, licenses and fees, excluding federal income taxes	4,676,341	4,155,481	8,407,118
25.	Increase in loading on deferred and uncollected premiums	(1,124,243)	(1,212,156)	(162,252)
26.	Net transfers to or (from) Separate Accounts net of reinsurance			
27.	Aggregate write-ins for deductions	1,330,610	998,233	2,498,076
28.	Totals (Lines 20 to 27)	333,584,827	377,160,274	726,741,131
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	19,973,453	12,235,106	33,471,134
30.	Dividends to policyholders	23,552,141	22,597,584	46,480,836
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	(3,578,688)	(10,362,478)	(13,009,702)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	306,293	(620,960)	4,156,909
33.	Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(3,884,981)	(9,741,518)	(17,166,611)
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 2,805,890 (excluding taxes of $ 565,606 transferred to the IMR)	6,591,130	3,349,625	9,330,903
35.	Net income (Line 33 plus Line 34)	2,706,149	(6,391,893)	(7,835,708)
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	193,727,339	160,730,182	160,730,181
37.	Net income (Line 35)	2,706,149	(6,391,893)	(7,835,708)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 1,945,699	3,961,452	4,954,186	11,919,191
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	1,410,863	5,780,754	10,605,531
41.	Change in nonadmitted assets	422,424	(3,647,524)	(6,371,599)
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			0
44.	Change in asset valuation reserve	1,059,165	(3,531,265)	(15,320,257)
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes			(10,000,000)
49.	Cumulative effect of changes in accounting principles			
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		50,000,000
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus	0	0	0
54.	Net change in capital and surplus for the year (Lines 37 through 53)	9,560,053	(2,835,742)	32,997,158
55.	Capital and surplus, as of statement date (Lines 36 + 54)	203,287,392	157,894,440	193,727,339
	DETAILS OF WRITE-INS			
08.301.	Pension Administrative fees	444,525	407,850	578,730
08.302.	Miscellaneous Income	56,417	60,822	118,729
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)	500,942	468,672	697,459
2701.	Modified coinsurance-change in mean reserve adjustment	697,803	425,420	1,207,944
2702.	Benefits for employees and agents not included elsewhere	632,307	572,814	1,290,132
2703.	Miscellaneous Expense	500	0	0
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)	1,330,610	998,234	2,498,076
5301.				
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	0	0

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	263,547,978	304,899,501	591,631,315
2.	Net investment income	88,909,562	78,677,109	161,660,683
3.	Miscellaneous income	871,754	1,815,775	1,262,846
4.	Total (Lines 1 to 3)	353,329,294	385,392,385	754,554,844
5.	Benefit and loss related payments	156,474,176	120,031,900	256,749,054
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	53,884,265	50,324,126	107,845,194
8.	Dividends paid to policyholders	22,323,822	21,095,083	43,808,329
9.	Federal and foreign income taxes paid (recovered) net of $ 3,371,496 tax on capital gains (losses)	3,986,174	4,366,483	11,710,882
10.	Total (Lines 5 through 9)	236,668,437	195,817,592	420,113,459
11.	Net cash from operations (Line 4 minus Line 10)	116,660,857	189,574,793	334,441,385
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	168,213,801	153,402,096	388,353,258
	12.2 Stocks	10,807,868	9,266,537	19,402,260
	12.3 Mortgage loans	18,096,120	12,046,862	23,674,498
	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	2,792	817	817
	12.7 Miscellaneous proceeds	738,554	4,166,847	10,954,584
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	197,859,135	178,883,159	442,385,417
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	234,011,110	291,489,734	607,055,556
	13.2 Stocks	12,904,616	655,900	50,684,294
	13.3 Mortgage loans	18,700,000	18,650,000	32,089,200
	13.4 Real estate	0	0	0
	13.5 Other invested assets	1,854,000	20,000,000	20,000,000
	13.6 Miscellaneous applications	1,752,028	51,918,716	81,469,556
	13.7 Total investments acquired (Lines 13.1 to 13.6)	269,221,754	382,714,350	791,298,606
14.	Net increase (or decrease) in contract loans and premium notes	24,354,216	17,317,076	46,552,739
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(95,716,835)	(221,148,267)	(395,465,928)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	(10,000,000)
	16.2 Capital and paid in surplus, less treasury stock	0	0	230,606
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(4,796,419)	(5,338,179)	(6,542,781)
	16.5 Dividends to stockholders	0	0	0
	16.6 Other cash provided (applied)	7,491,849	30,426,090	80,993,280
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	2,695,430	25,087,911	64,681,105
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	23,639,452	(6,485,563)	3,656,562
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	26,509,871	22,853,309	22,853,309
	19.2 End of period (Line 18 plus Line 19.1)	50,149,323	16,367,746	26,509,871

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	206,536,007	214,989,779	435,976,324
3.	Ordinary individual annuities	65,916,418	102,173,624	175,807,155
4.	Credit life (group and individual)			0
5.	Group life insurance	33,314	36,273	72,160
6.	Group annuities	6,428,716	7,982,577	13,603,407
7.	A & H - group	142,186		0
8.	A & H - credit (group and individual)			0
9.	A & H - other		163,449	315,155
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal	279,056,641	325,345,702	625,774,201
12.	Deposit-type contracts	9,770,688	17,227,123	45,287,224
13.	Total	288,827,329	342,572,825	671,061,425
	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	2014	2013
NET INCOME				
(1)	State basis (Page 4, Line 35, Column 1 & 2)	Ohio	$ 2,706,149	$ (7,835,708)
(2)	State Prescribed Practices that increase/(decrease) NAIC SAP:		-	-
(3)	State Permitted Practices that increase/(decrease) NAIC SAP:		-	-
(4)	NAIC SAP (1-2-3=4)	Ohio	$ 2,706,149	$ (7,835,708)
SURPLUS				
(5)	State basis (Page 3, Line 38, Columns 1 & 2)	Ohio	$ 203,287,392	$ 193,727,339
(6)	State Prescribed Practices that increase/(decrease) NAIC SAP:		-	-
(7)	State Permitted Practices that increase/(decrease) NAIC SAP:		-	-
(8)	NAIC SAP (5-6-7=8)	Ohio	$ 203,287,392	$ 193,727,339

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 2014: No changes.

3. Business Combinations and Goodwill. No change.

4. Discontinued Operations. No change.

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans. No change.

B. Debt Restructuring. None.

C. Reverse Mortgages. None.

D. Loan-Backed Securities

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

(2) The Company had no other-than-temporary impairments on loan-backed and structured securities for the six month period ended June 30, 2014 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 Company had no loan-backed and structured securities with a recognized other-than-temporary impairment, for the six month period ended June 30, 2014, as the present value of future cash flows expected to be collected is less than the amortized cost basis of the securities:

CUSIP	Book/Adj Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Future Cash Flows	Recognized Other-Than-Temporary Impairment	Amortized Cost After Other-Than-Temporary Impairment	Fair Value	Date of Financial Statement Where Reported
For the six month period ended June 30, 2014:						
	-	-	-	-	-	
Total	XXX	XXX	$ -	XXX	XXX	

(4) The following is an aggregate total of all impaired loan-backed securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss, including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains as of June 30, 2014:

a. The aggregate amount of unrealized losses:

1. Less than 12 months $601,527
2. 12 months or longer $2,668,173

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

1. Less than 12 months $35,807,928
2. 12 months or longer $83,999,628

(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

NOTES TO FINANCIAL STATEMENTS

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.

(3)	Fair Value
b. The fair value of that collateral and of the portion of that collateral that it has sold or repledged	$ 85,606,764

G. Low Income Housing Tax Credit Property Investments. No change.

H. Restricted Assets. No Change.

I. Working Capital Finance Investments. None.

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.

B. FHLB Agreements

(1) Through June 30, 2011, the Company was a member of the Federal Home Loan Bank of Indianapolis (FHLBI). On July 1, 2011, the Company terminated its membership with FHLBI and became a member of the Federal Home Loan Bank (FHLB) of Cincinnati. The Company has conducted business activity (borrowings) with the both FHLBI and FHLB. It is part of the Company's strategy to utilize these funds to increase profitability. The company has determined the actual/estimated maximum borrowing capacity as $300 million. The company calculated this amount after a review of its pledgeable assets (both pledged and unpledged) and after applying the respective FHLB borrowing haircuts.

(2) FHLB Capital Stock

a. Aggregate Totals

1. Current Year

	1 Total 2+3	2 General Account	3 Separate Account
Membership Stock - Class A	$5,754,767	$5,754,767	-
Membership Stock - Class B	$0	$0	-
Activity Stock	$7,137,000	$7,137,000	-
Excess Stock	$401,433	$401,433	
Aggregate Total	$13,293,200	$13,293,200	-
Actual or estimated Borrowing Capacity as Determined by the Insurer	$300,000,000	XXX	XXX

2. Prior Year-end

	1 Total 2+3	2 General Account	3 Separate Account
Membership Stock - Class A	$4,983,080	$4,983,080	-
Membership Stock - Class B	$0	$0	-
Activity Stock	$7,431,400	$7,431,400	-
Excess Stock	$113,020	$113,020	
Aggregate Total	$12,527,500	$12,527,500	-
Actual or estimated Borrowing Capacity as Determined by the Insurer	$250,000,000	XXX	XXX

b. Membership Stock (Class A and B) Eligible for Redemption

	Current Year Total	Not Eligible For Redemption	Less Than 6 Months	6 Months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
Membership Stock						
Class A:	$5,754,767	$5,754,767	-	-	-	-
Class B:	-	-	-	-	-	-

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

1. Current Year Total General and Separate Accounts

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	$178,436,067	$190,723,619	$144,558,189

2. Current Year General Account

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	$178,436,067	$190,723,619	$144,558,189

3. Current Year Separate Account

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	-	-	-

NOTES TO FINANCIAL STATEMENTS

4. Prior Year-end Total General and Separate Accounts

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	$181,636,187	$192,024,627	$151,346,888

b. Maximum Amount Pledged During Reporting Period

1. Current Year Total General and Separate Accounts

	Fair Value	Carrying Value	Aggregate Borrowed at Time of Maximum Collateral
Maximum Collateral Pledged	$183,154,852	$194,298,723	$148,653,195

2. Current Year General Account

	Fair Value	Carrying Value	Aggregate Borrowed at Time of Maximum Collateral
Maximum Collateral Pledged	$183,154,852	$194,298,723	$148,653,195

3. Current Year Separate Account

	Fair Value	Carrying Value	Aggregate Borrowed at Time of Maximum Collateral
Maximum Collateral Pledged	-	-	-

4. Prior Year-end Total General and Separate Accounts

	Fair Value	Carrying Value	Aggregate Borrowed at Time of Maximum Collateral
Maximum Collateral Pledged	$181,636,187	$192,024,627	$151,346,888

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

1. Current Year

	1 Total 2+3	2 General Account	3 Separate Account	4 Funding Agreements Reserves Established
Debt	-	-	-	XXXXXX
Funding Agreements	$144,558,189	$144,558,189	-	$142,404,552
Other	-	-	-	XXXXXX
Aggregate Total	$144,558,189	$144,558,189	-	$142,404,552

2. Prior Year-end

	1 Total 2+3	2 General Account	3 Separate Account	4 Funding Agreements Reserves Established
Debt	-	-	-	XXXXXX
Funding Agreements	$151,346,888	$151,346,888	-	$148,530,925
Other	-	-	-	XXXXXX
Aggregate Total	$151,346,888	$151,346,888	-	$148,530,925

b. Maximum Amount During Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3 Separate Account
Debt	$20,000,000	$20,000,000	-
Funding Agreements	$146,590,004	$146,590,004	-
Other	-	-	-
Aggregate Total	$166,590,004	$166,590,004	-

c. FHLB – Prepayment Obligations

	Does the company have prepayment obligations under the following arrangements (yes/no)?
Debt	No
Funding Agreements	No
Other	No

12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans.

A. Defined Benefit Plan

(4) Components of net periodic benefit cost: Not Applicable

13. Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations. No change.

14. Contingencies. No change.

NOTES TO FINANCIAL STATEMENTS

15. Leases. No change.

16. Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk. No change.

17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities.

B. Transferring and Servicing of Financial Assets

(2) For all servicing assets and servicing liabilities.

b. Not applicable.

(4) For securitizations, asset-backed financing arrangements and similar transfers accounted for as sales when the transferor has continuing involvement with the transferred financial assets:

a. Not applicable.
b. Not applicable.

C. Wash Sales. No change.

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

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

20. Fair Value Measurements

A.

(1) Fair Value Measurements at June 30, 2014

	Level 1	Level 2	Level 3	Total
Assets at fair value:				
Bonds				
U.S. governments	$ -	$ -	$ -	$ -
Industrial and miscellaneous	-	-	-	-
RMBS	-	-	-	-
CMBS	-	-	-	-
Hybrid securities	-	-	-	-
Parent, subsidiaries and affiliates	-	-	-	-
Total bonds	$ -	$ -	$ -	$ -
Preferred stock				
Industrial and miscellaneous	$ -	$ -	$ -	$ -
Parent, subsidiaries and affiliates	-	-	-	-
Total preferred stock	$ -	$ -	$ -	$ -
Common stock				
Industrial and miscellaneous	$ 78,517,966	$ -	$ -	$ 78,517,966
Parent, subsidiaries and affiliates	-	-	-	-
Mutual funds	-	-	-	-
Total common stock	$ 78,517,966	$ -	$ -	$ 78,517,966
Derivative assets				
Interest rate contracts	$ -	$ -	$ -	$ -
Options, purchased	-	-	57,107,780	57,107,780
Foreign exchange contracts	-	-	-	-
Credit contracts	-	-	-	-
Commodity futures contracts	-	-	-	-
Commodity forward contracts	-	-	-	-
Total derivative assets	$ -	$ -	$ 57,107,780	$ 57,107,780
Total assets at fair value	$ 78,517,966	$ -	$ 57,107,780	$ 135,625,746

	Level 1	Level 2	Level 3	Total
Liabilities at fair value				
Derivative liabilities				
Options, written	$ -	$ -	$ (38,389,419)	$ (38,389,419)
Total liabilities at fair value	$ -	$ -	$ (38,389,419)	$ (38,389,419)

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 6/30/2014

	Balance at 03/31/2014	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 06/30/2014
Derivative assets	$ 53,438,260	$ -	$ -	$ (1,426,344)	$ 3,524,535	$ 1,571,329	$ 57,107,780
Derivative liabilities	(36,652,852)	-	-	4,720,387	(2,095,043)	(4,361,911)	(38,389,419)
Total	$ 16,785,408	$ -	$ -	$ 3,294,043	$ 1,429,492	$ (2,790,582)	$ 18,718,361

Three months ended at 3/31/2014

	Balance at 01/01/2014	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 03/31/2014
Derivative assets	$ 71,975,754	$ -	$ -	$ (1,049,909)	$ (18,598,691)	$ 1,111,106	$ 53,438,260
Derivative liabilities	(54,473,119)	-	-	4,498,760	17,501,986	(4,180,479)	(36,652,852)
Total	$ 17,502,635	$ -	$ -	$ 3,448,851	$ (1,096,705)	$ (3,069,373)	$ 16,785,408

NOTES TO FINANCIAL STATEMENTS

Three months ended at 6/30/2014

	Purchases	Issuances	Sales	Settlements	Net purchases, issuances, sales, & settlements
Derivative assets	$ 7,418,420	$ -	$ -	$ (5,847,091)	$ 1,571,329
Derivative liabilities	-	(4,383,045)	-	21,134	(4,361,911)
Total	$ 7,418,420	$ (4,383,045)	$ -	$ (5,825,957)	$ (2,790,582)

Three months ended at 3/31/2014

	Purchases	Issuances	Sales	Settlements	Net purchases, issuances, sales, & settlements
Derivative assets	$ 7,103,660	$ -	$ -	$ (5,992,554)	$ 1,111,106
Derivative liabilities	-	(4,352,728)	-	172,249	(4,180,479)
Total	$ 7,103,660	$ (4,352,728)	$ -	$ (5,820,305)	$ (3,069,373)

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

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

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

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

The following table provides a summary of the significant unobservable inputs used in the fair value measurements developed by the Company or reasonably available to the Company of Level 3 assets and liabilities at June 30, 2014:

Security Type	Fair Value	Valuation Technique	Unobservable Output	Range
Derivative Assets	$ 57,107,780	Black-Scholes-Merton Model Spreads and Average Algorithm Model Monte Carlo Model	S&P 500 Implied Volatility	9.0% - 24.1%
Derivative Liabilities	$ (38,389,419)	Black-Scholes-Merton Model Spreads and Average Algorithm Model	S&P 500 Implied Volatility	11.7% - 27.9%

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

B. Not applicable.

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

	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Assets:						
Bonds	$ 3,071,893,884	$ 2,856,641,576	$ 26,320,418	$ 2,731,490,880	$ 314,082,586	$ -
Common Stock:						
Unaffiliated**	91,811,166	91,811,166	91,811,166	-	-	-
Mutual Funds	-	-	-	-	-	-
Preferred stock	6,193,920	5,611,550	-	6,193,920	-	-
Mortgage loans	280,355,502	256,806,288	-	-	280,355,502	-
Cash, cash equivalents and short-term investments	50,149,323	50,149,323	50,149,323	-	-	-
Other invested assets, surplus notes	25,646,762	22,293,263	-	25,646,762	-	-
Securities lending reinvested collateral assets	85,606,764	85,606,764	85,606,764	-	-	-
Derivative assets	57,107,780	57,107,780	-	-	57,107,780	-
Liabilities:						
Life and annuity reserves for investment-type contracts and deposit fund liabilities	$ (243,907,160)	$ (221,461,284)	$ -	$ -	$ (243,907,160)	$ -
Equity-indexed insurance contracts	(1,186,081,519)	(1,181,532,120)	-	-	(1,186,081,519)	-
Securities lending liability	(85,606,764)	(85,606,764)	-	(85,606,764)	-	-
Derivative liabilities	(38,389,419)	(38,389,419)	-	-	(38,389,419)	-

** 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.

NOTES TO FINANCIAL STATEMENTS

As described below, certain fair values are determined through the use of third-party pricing services. Management does not adjust prices received from third-parties; however, we do analyze the third party pricing services' valuation methodologies and related inputs and perform additional evaluation to determine the appropriate level within the fair value hierarchy. Care should be exercised in deriving conclusions about the Company's business, its value or financial position based on the fair value information of financial instruments presented below.

Debt Securities and Surplus Notes

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

Equity Securities

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

Mortgage Loans

The fair values for mortgage loans, consisting principally of commercial real estate loans, are estimated using discounted cash flow analyses, using interest rates currently being offered for similar loans collateralized by properties with similar investment risk. The fair values for mortgage loans in default are established at the lower of the fair value of the underlying collateral less costs to sell or the carrying amount of the loan.

Cash, Cash Equivalents and Short-Term Investments

The fair values of cash, cash equivalents and short-term investments are based on quoted market prices.

Securities Lending Reinvested Collateral Assets

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

Derivative Instruments

The fair values of free-standing derivative instruments, primarily call options, are determined using valuation models incorporating significant unobservable inputs, including projected discounted cash flows, applicable swap curves and implied volatilities.

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

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

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

Securities Lending Liability

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

D. Not applicable.

21. Other Items.

H. Offsetting and Netting Assets and Liabilities

Information related to the Company's derivative instruments and the effects of offsetting on the balance sheet are as follows:

	6/30/2014	12/31/2013
Derivative Assets		
Gross amount of recognized assets	$ 57,107,780	$ 71,975,735
Gross amounts offset	-	-
Net amount of assets	$ 57,107,780	$ 71,975,735
Derivative Liabilities		
Gross amount of recognized liabilities	$ (38,389,421)	$ (54,473,107)
Gross amounts offset	-	-
Net amount of liabilities	$ (38,389,421)	$ (54,473,107)

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.

NOTES TO FINANCIAL STATEMENTS

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 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [X] No [ ]
If yes, complete Schedule Y, Parts 1 and 1A.

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

3.3 If the response to 3.2 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: $ 1,874,037

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	$ 358,088	$ 373,305
14.24	Short-Term Investments	$ 0	$
14.25	Mortgage Loans on Real Estate	$ 0	$
14.26	All Other	$ 19,762,860	$ 23,729,359
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 20,120,948	$ 24,102,664
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. $ 85,606,764

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 85,606,764

16.3 Total payable for securities lending reported on the liability page. $ 85,606,764

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	$ 254,413,279
	1.14 Total Mortgages in Good Standing	$ 254,413,279
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$ 1,349,457
	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	$ 1,043,553
	1.34 Total Mortgages with Interest Overdue more than Three Months	$ 1,043,553
	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)	$ 256,806,289
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	$

STATEMENT AS OF JUNE 30, 2014 OF THE The Lafayette Life Insurance Company

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Reinsurer	8 Certified Reinsurer Rating (1 through 6)	9 Effective Date of Certified Reinsurer Rating

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

	1	Direct Business Only					
		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	983,668	206,549			1,190,217	
2. Alaska AK	N	5,267	300			5,567	
3. Arizona AZ	L	6,286,328	587,497	617		6,874,442	74,000
4. Arkansas AR	L	1,335,602	406,907	416		1,742,925	
5. California CA	L	14,948,809	7,473,315	12,177		22,434,301	316,406
6. Colorado CO	L	6,993,811	2,492,556	183		9,486,550	
7. Connecticut CT	L	5,058,566	8,270,593	6,289		13,335,448	
8. Delaware DE	L	621,070	548,517	381		1,169,968	
9. District of Columbia DC	L	720,657	256,802			977,459	
10. Florida FL	L	7,335,801	5,550,544	5,779		12,892,124	
11. Georgia GA	L	2,231,176	615,982	1,141		2,848,299	
12. Hawaii HI	L	3,957,698	998,081	9,591		4,965,370	
13. Idaho ID	L	1,587,102	827,844	38		2,414,984	
14. Illinois IL	L	5,180,663	828,494	5,314		6,014,471	
15. Indiana IN	L	4,789,883	1,016,760	12,732		5,819,375	
16. Iowa IA	L	1,361,788	171,110	2,737		1,535,635	
17. Kansas KS	L	2,158,259	1,499,943	2,781		3,660,983	
18. Kentucky KY	L	1,329,297	1,264,278	786		2,594,361	
19. Louisiana LA	L	979,715	211,062	1,413		1,192,190	
20. Maine ME	L	254,725	183,195	149		438,069	
21. Maryland MD	L	7,008,794	2,804,174	871		9,813,839	498,666
22. Massachusetts MA	L	3,133,972	2,126,767	7,959		5,268,698	
23. Michigan MI	L	5,852,379	1,376,206	7,874		7,236,459	
24. Minnesota MN	L	3,937,808	698,117	131		4,636,056	
25. Mississippi MS	L	432,834	1,404			434,238	
26. Missouri MO	L	10,858,583	187,682	190		11,046,455	
27. Montana MT	L	473,021	19,014			492,035	
28. Nebraska NE	L	2,377,515	3,598,626	2,048		5,978,189	
29. Nevada NV	L	754,679	181,833	89		936,601	
30. New Hampshire NH	L	1,136,266	3,301,386	4,050		4,441,702	
31. New Jersey NJ	L	8,048,016	1,813,836	8,720		9,870,572	
32. New Mexico NM	L	1,291,072	4,530			1,295,602	
33. New York NY	N	998,940	25,341	1,252		1,025,533	
34. North Carolina NC	L	4,628,807	792,322	914		5,422,043	140,000
35. North Dakota ND	L	302,150	336			302,486	
36. Ohio OH	L	8,392,770	2,380,774	6,774		10,780,318	8,000,000
37. Oklahoma OK	L	844,450	3,000			847,450	
38. Oregon OR	L	980,766	529,040	529		1,510,335	
39. Pennsylvania PA	L	11,177,886	4,713,674	11,909		15,903,469	
40. Rhode Island RI	L	308,020	996,495	2,097		1,306,612	
41. South Carolina SC	L	1,337,137	240,087	1,679		1,578,903	
42. South Dakota SD	L	430,024	740,396			1,170,420	
43. Tennessee TN	L	1,600,144	191,275	913		1,792,332	
44. Texas TX	L	16,280,065	3,924,435	2,021		20,206,521	388,325
45. Utah UT	L	1,602,769	1,440,828	13		3,043,610	
46. Vermont VT	L	1,118,924	813,281			1,932,205	
47. Virginia VA	L	9,893,174	2,084,051	8,814		11,986,039	353,291
48. Washington WA	L	5,268,768	2,606,457	1,887		7,877,112	
49. West Virginia WV	L	751,357	472,159	7,751		1,231,267	
50. Wisconsin WI	L	3,131,276	571,864	1,177		3,704,317	
51. Wyoming WY	L	354,090	285,877			639,967	
52. American Samoa AS	N	1,316				1,316	
53. Guam GU	N	35,257				35,257	
54. Puerto Rico PR	N	14,195				14,195	
55. U.S. Virgin Islands VI	N	2,901				2,901	
56. Northern Mariana Islands MP	N					0	
57. Canada CAN	N					0	
58. Aggregate Other Aliens OT	XXX	0	0	0	0	0	0
59. Subtotal	(a) 49	182,880,010	72,335,596	142,186	0	255,357,792	9,770,688
90. Reporting entity contributions for employee benefits plans	XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	22,893,404	9,538			22,902,942	
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	795,907				795,907	
94. Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	206,569,321	72,345,134	142,186	0	279,056,641	9,770,688
96. Plus Reinsurance Assumed	XXX					0	
97 Totals (All Business)	XXX	206,569,321	72,345,134	142,186	0	279,056,641	9,770,688
98. Less Reinsurance Ceded	XXX	16,870,605	711,088	142,186		17,723,879	
99. Totals (All Business) less Reinsurance Ceded	XXX	189,698,716	71,634,046	0	0	261,332,762	9,770,688
DETAILS OF WRITE-INS							
58001.	XXX					0	
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	0	0	0	0	0	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	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	47-1046102				Apex Housing Investor Holdings, LLC	KY	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	30-0755589				Cintrifuse Early Stage Capital Fund I LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	10.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-0434449				Cleveland East Hotel LLC	OH	NIA	WS CEH LLC	Ownership	37.000	WS Mutual Holding Co	
0836	Western-Southern Group	99937	31-1191427				Columbus Life Insurance Co	OH	IA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-5593932				Crabtree Common Apt. Invesotr Holdings, LLC	NC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-2524597				Cranberry NP Hotel Company LLC	PA	NIA	NP Cranberry Hotel Holdings, LLC	Ownership	72.520	WS Mutual Holding Co	
0836	Western-Southern Group	00000	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	CYM	NIA	The Western and Southern Life Ins Co	Ownership	7.500	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	31-1779151				Eagle Realty Investments, Inc	OH	NIA	Eagle Realty Group, LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	39.520	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	Integrity Life Insurance Co	Ownership	14.860	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	National Integrity Life Insurance Co	Ownership	24.770	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	Lafayette Life Insurance Company	Ownership	19.820	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	89.000	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	36.900	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	36.890	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	25.870	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	77.840	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	1.340	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	25.180	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Columbus Life Insurance Co	Ownership	26.440	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1301863				Fort Washington Investment Advisors	OH	NIA	Western & Southern Investment Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1727947				Fort Washington PE Invest III LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	41.500	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	25.630	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	100.000	WS Mutual Holding Co	

STATEMENT AS OF JUNE 30, 2014 OF THE The Lafayette Life Insurance Company

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0836	Western-Southern Group	00000	20-5398098				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	12.020	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	IRL	NIA	Summerbrooke Holdings LLC	Ownership	52.920	WS Mutual Holding Co	
0836	Western-Southern Group	00000	90-0760882				Goldentree CLO Debt Investment	IRL	NIA	The Western and Southern Life Ins Co	Ownership	13.890	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	31-1328371				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	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	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	46-4737222				LaCenterra Apts. Investor Holdings, LLC	TX	NIA	The Western and Southern Life Ins Co	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	65242	35-0457540				Lafayette Life Insurance Company	OH	RE	Western & Southern Financial Group, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1705445				LaFrontera Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	74.250	WS Mutual Holding Co	
0836	Western-Southern Group	00000	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	35-2123483				LLIA Inc	OH	DS	Lafayette Life Insurance Company	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	75264	16-0958252				National Integrity Life Insurance Co	NY	IA	Integrity Life Insurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-5030427				NE Emerson Edgewood, LLC	IN	NIA	Lafayette Life Insurance Company	Ownership	60.000	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	46-5765100				Olathe Apt. Investor Holdings, LLC	KS	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	46-4725907				Railroad Parkside Investor Holdings, LLC	AL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	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	99.990	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	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0836	Western-Southern Group	00000	26-2348581				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	70483	31-0487145				The Western and Southern Life Ins Co	OH	IA	Western & Southern Financial Group, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1394672				Touchstone Advisors Inc	OH	NIA	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-6046379				Touchstone Securities, Inc	NE	NIA	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-5542652				Tri-State Fund II Growth LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	29.530	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	12.490	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	100.000	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	31-1732404				Western & Southern Financial Group, Inc	OH	UDP	Western-Southern Mutual Holding Company	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	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	31-1732405				Western-Southern Mutual Holding Company	OH	UIP	Western-Southern Mutual Holding Company	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	57.560	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 4 4 9 0 0 0 0 2

2. Medicare Part D Coverage Supplement [Document Identifier 365]

6 5 2 4 2 2 0 1 4 3 6 5 0 0 0 0 2

3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]

6 5 2 4 2 2 0 1 4 4 4 5 0 0 0 0 2

5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]

6 5 2 4 2 2 0 1 4 4 4 7 0 0 0 0 2

6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]

6 5 2 4 2 2 0 1 4 4 4 8 0 0 0 0 2

OVERFLOW PAGE FOR WRITE-INS

NONE

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	726,219	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	256,184,068	248,263,510
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	18,700,000	32,089,200
	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)	18,344	(400,000)
6.	Total gain (loss) on disposals		(94,144)
7.	Deduct amounts received on disposals	18,096,120	23,674,498
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)	256,806,292	256,184,068
12.	Total valuation allowance	0	
13.	Subtotal (Line 11 plus Line 12)	256,806,292	256,184,068
14.	Deduct total nonadmitted amounts		0
15.	Statement value at end of current period (Line 13 minus Line 14)	256,806,292	256,184,068

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	42,072,209	22,340,009
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	1,848,000	20,000,000
	2.2 Additional investment made after acquisition	6,000	0
3.	Capitalized deferred interest and other		0
4.	Accrual of discount	4,210	7,878
5.	Unrealized valuation increase (decrease)	2,112,498	(237,140)
6.	Total gain (loss) on disposals		0
7.	Deduct amounts received on disposals		0
8.	Deduct amortization of premium and depreciation	20,297	38,538
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)	46,022,621	42,072,209
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	46,022,621	42,072,209

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	2,880,225,286	2,570,967,195
2.	Cost of bonds and stocks acquired	246,915,726	707,509,244
3.	Accrual of discount	2,225,304	3,820,182
4.	Unrealized valuation increase (decrease)	3,081,897	8,694,911
5.	Total gain (loss) on disposals	4,649,009	3,784,209
6.	Deduct consideration for bonds and stocks disposed of	179,021,669	407,755,518
7.	Deduct amortization of premium	3,637,951	6,602,559
8.	Total foreign exchange change in book/adjusted carrying value		0
9.	Deduct current year's other than temporary impairment recognized		192,378
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	2,954,437,602	2,880,225,286
11.	Deduct total nonadmitted amounts	373,305	358,088
12.	Statement value at end of current period (Line 10 minus Line 11)	2,954,064,297	2,879,867,198

SCHEDULE D - PART 1B

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

NAIC Designation	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. NAIC 1 (a)	1,781,970,951	209,289,447	179,970,497	30,054,502	1,781,970,951	1,841,344,403	0	1,751,481,856
2. NAIC 2 (a)	925,119,511	210,463,983	210,768,262	(35,479,636)	925,119,511	889,335,596	0	902,517,859
3. NAIC 3 (a)	91,070,046	3,746,057	2,509,039	5,020,821	91,070,046	97,327,885	0	94,650,727
4. NAIC 4 (a)	80,418,112	7,114,035	7,994,573	(230,338)	80,418,112	79,307,236	0	65,435,294
5. NAIC 5 (a)	5,678,751	0	824,265	(10,772)	5,678,751	4,843,714	0	5,679,542
6. NAIC 6 (a)	837,286	0	893,080	55,794	837,286	0	0	950,158
7. Total Bonds	2,885,094,657	430,613,522	402,959,716	(589,629)	2,885,094,657	2,912,158,834	0	2,820,715,436
PREFERRED STOCK								
8. NAIC 1	5,611,550				5,611,550	5,611,550		0
9. NAIC 2	0				0	0		0
10. NAIC 3	0				0	0		0
11. NAIC 4	0				0	0		0
12. NAIC 5	0				0	0		0
13. NAIC 6	0				0	0		0
14. Total Preferred Stock	5,611,550	0	0	0	5,611,550	5,611,550	0	0
15. Total Bonds and Preferred Stock	2,890,706,207	430,613,522	402,959,716	(589,629)	2,890,706,207	2,917,770,384	0	2,820,715,436

(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 $ 55,517,256 ; NAIC 2 $ 0 ; NAIC 3 $ 0 ; NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

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	36,617,607	XXX	36,617,607	953	

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	30,102,521	27,483,762
2.	Cost of short-term investments acquired	250,657,342	487,154,702
3.	Accrual of discount	0	0
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	0	(138)
6.	Deduct consideration received on disposals	244,142,252	484,523,556
7.	Deduct amortization of premium	0	12,249
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)	36,617,611	30,102,521
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	36,617,611	30,102,521

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)	17,502,641
2.	Cost Paid/(Consideration Received) on additions	5,786,307
3.	Unrealized Valuation increase/(decrease)	332,793
4.	Total gain (loss) on termination recognized	6,742,894
5.	Considerations received/(paid) on terminations	11,646,262
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)	18,718,373
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	18,718,373

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	18,718,359	
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)		18,718,359
4.	Part D, Section 1, Column 5	57,107,780	
5.	Part D, Section 1, Column 6	(38,389,421)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	18,718,359	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		18,718,359
10.	Part D, Section 1, Column 8	57,107,780	
11.	Part D, Section 1, Column 9	(38,389,421)	
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	621,135,059	907,562,068
3.	Accrual of discount		0
4.	Unrealized valuation increase (decrease)		0
5.	Total gain (loss) on disposals	2,791	955
6.	Deduct consideration received on disposals	602,238,202	907,563,023
7.	Deduct amortization of premium		0
8.	Total foreign exchange change in book/adjusted carrying value		0
9.	Deduct current year's other than temporary impairment recognized		0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	18,899,648	0
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	18,899,648	0

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

NONE

Schedule A - Part 3 - Real Estate Disposed

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
LL-1401	Austin	TX		05/19/2014	4.930	18,700,000	0	27,340,000
0599999. Mortgages in good standing - Commercial mortgages-all other						18,700,000	0	27,340,000
0899999. Total Mortgages in good standing						18,700,000	0	27,340,000
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						18,700,000	0	27,340,000

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-0412	Chicago	IL		12/27/2004	06/30/2014	1,755,672	0	0	0	0	0	0	1,721,908	1,721,908	0	0	0
LL-0701	Carmel	IN		04/11/2007	04/22/2014	4,696,774	0	0	0	0	0	0	4,650,011	4,650,011	0	0	0
LL-8059	Port Saint Lucie	FL		05/25/1994	06/01/2014	73,554	0	0	0	0	0	0	12,464	12,464	0	0	0
LL-8147	Cartersville	GA		07/01/1999	04/28/2014	46,634	0	0	0	0	0	0	11,761	11,761	0	0	0
LL-8149	Irvine	CA		06/21/1999	05/06/2014	49,610	0	0	0	0	0	0	16,737	16,737	0	0	0
LL-8151	Lakewood	CO		07/30/1999	05/06/2014	337,523	0	0	0	0	0	0	320,991	320,991	0	0	0
0199999. Mortgages closed by repayment						6,959,767	0	0	0	0	0	0	6,733,872	6,733,872	0	0	0
LL-0201	Ft. Wayne	IN		08/30/2002		1,302,352	0	0	0	0	0	0	0	46,259	0	0	0
LL-0202	Ft. Wayne	IN		07/17/2002		1,742,649	0	0	0	0	0	0	0	106,212	0	0	0
LL-0204	Cumberland	IN		03/06/2003		468,618	0	0	0	0	0	0	0	9,361	0	0	0
LL-0206	Grandville	MI		11/26/2002		671,505	0	0	0	0	0	0	0	13,603	0	0	0
LL-0301	Ft. Wayne	IN		10/14/2003		1,923,629	0	0	0	0	0	0	0	45,271	0	0	0
LL-0305	Anderson	IN		08/14/2003		1,279,219	0	0	0	0	0	0	0	59,895	0	0	0
LL-0306	Lakewood	CO		06/20/2003		2,336,106	0	0	0	0	0	0	0	25,238	0	0	0
LL-0310	Moreno Valley	CA		12/04/2003		1,973,420	0	0	0	0	0	0	0	35,742	0	0	0
LL-0312	Temecula	CA		02/05/2004		665,410	0	0	0	0	0	0	0	11,789	0	0	0
LL-0402	Albuquerque	NM		11/03/2004		754,189	0	0	0	0	0	0	0	12,565	0	0	0
LL-0403	Castle Rock	CO		07/26/2004		1,568,116	0	0	0	0	0	0	0	15,441	0	0	0
LL-0404	Plainfield	IN		07/14/2004		876,996	0	0	0	0	0	0	0	15,269	0	0	0
LL-0407	Columbus	OH		06/30/2004		390,694	0	0	0	0	0	0	0	14,876	0	0	0
LL-0411	West Lafayette	IN		02/22/2005		3,265,955	0	0	0	0	0	0	0	53,572	0	0	0
LL-0412	Chicago	IL		12/27/2004		1,755,672	0	0	0	0	0	0	0	17,008	0	0	0
LL-0503	West Chester	OH		04/12/2005		878,717	0	0	0	0	0	0	0	13,962	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
LL-0505	Longmont	CO		06/29/2005		738,776	0	0	0	0	0	0	0	21,391	0	0	0
LL-0506	Colorado Springs	CO		06/29/2005		2,719,576	0	0	0	0	0	0	0	25,078	0	0	0
LL-0507	Long Beach	CA		08/31/2005		1,439,493	0	0	0	0	0	0	0	44,822	0	0	0
LL-0508	Castle Rock	CO		12/01/2005		2,182,337	0	0	0	0	0	0	0	19,057	0	0	0
LL-0509	Round Rock	TX		11/09/2005		1,017,183	0	0	0	0	0	0	0	12,231	0	0	0
LL-0510	Round Rock	TX		10/11/2005		338,912	0	0	0	0	0	0	0	10,248	0	0	0
LL-0511	Tampa	FL		08/03/2005		2,500,944	0	0	0	0	0	0	0	22,858	0	0	0
LL-0513	Springfield	OH		12/06/2005		1,779,532	0	0	0	0	0	0	0	18,910	0	0	0
LL-0514	Huntsville	AL		11/15/2005		575,515	0	0	0	0	0	0	0	5,001	0	0	0
LL-0515	St. Paul	MN		07/17/2006		1,428,451	0	0	0	0	0	0	0	37,541	0	0	0
LL-0516	Louisville	KY		01/03/2006		753,434	0	0	0	0	0	0	0	21,986	0	0	0
LL-0517	Nashville	TN		06/26/2006		620,223	0	0	0	0	0	0	0	6,610	0	0	0
LL-0518	Draper	UT		10/24/2006		2,708,251	0	0	0	0	0	0	0	21,453	0	0	0
LL-0519	Arvada	CO		03/15/2006		881,156	0	0	0	0	0	0	0	12,267	0	0	0
LL-0603	South Bend	IN		05/31/2006		2,184,312	0	0	0	0	0	0	0	30,190	0	0	0
LL-0604	Indianapolis	IN		05/18/2006		2,526,365	0	0	0	0	0	0	0	42,520	0	0	0
LL-0607	Centennial	CO		09/27/2006		1,069,902	0	0	0	0	0	0	0	8,160	0	0	0
LL-0608	Sun City	FL		09/22/2006		670,150	0	0	0	0	0	0	0	6,887	0	0	0
LL-0609	Dallas	TX		12/28/2006		1,742,022	0	0	0	0	0	0	0	11,721	0	0	0
LL-0610	Greenfield	IN		10/12/2006		1,592,237	0	0	0	0	0	0	0	223,067	0	0	0
LL-0611	Lima East	OH		02/28/2007		873,553	0	0	0	0	0	0	0	140,163	0	0	0
LL-0613	Middletown	OH		12/06/2006		624,730	0	0	0	0	0	0	0	15,001	0	0	0
LL-0614	Lafayette	IN		10/06/2006		556,612	0	0	0	0	0	0	0	4,212	0	0	0
LL-0616	Powell	OH		12/07/2006		860,215	0	0	0	0	0	0	0	10,910	0	0	0
LL-0617	Harrisburg	PA		12/08/2006		1,187,077	0	0	0	0	0	0	0	15,218	0	0	0
LL-0618	Golden	CO		02/14/2007		1,808,894	0	0	0	0	0	0	0	13,545	0	0	0
LL-0619	Brownsburg	IN		01/18/2007		940,349	0	0	0	0	0	0	0	11,891	0	0	0
LL-0701	Carmel	IN		04/11/2007		4,696,774	0	0	0	0	0	0	0	8,342	0	0	0
LL-0702	Vandalia	OH		05/01/2007		1,386,914	0	0	0	0	0	0	0	31,977	0	0	0
LL-0703	Colorado Springs	CO		09/27/2007		1,040,088	0	0	0	0	0	0	0	11,915	0	0	0
LL-0704	Indianapolis	IN		08/02/2007		2,431,585	0	0	0	0	0	0	0	17,923	0	0	0
LL-0705	Carmel	IN		05/30/2007		595,616	0	0	0	0	0	0	0	7,330	0	0	0
LL-0706	Champaign	IL		07/10/2007		3,124,054	0	0	0	0	0	0	0	20,797	0	0	0
LL-0707	Indianapolis	IN		08/21/2007		950,719	0	0	0	0	0	0	0	8,937	0	0	0
LL-0708	Roseville	MI		08/13/2007		479,200	0	0	0	0	0	0	0	18,800	0	0	0
LL-0709	Indianapolis	IN		08/01/2007		487,807	0	0	0	0	0	0	0	5,579	0	0	0
LL-0710	Concord	NC		03/12/2008		2,410,101	0	0	0	0	0	0	0	48,096	0	0	0
LL-0712	Houston	TX		11/29/2007		1,239,261	0	0	0	0	0	0	0	26,178	0	0	0
LL-0713	Bloomington	IN		02/07/2008		5,788,037	0	0	0	0	0	0	0	42,965	0	0	0
LL-0714	Vandalia	OH		02/14/2008		1,513,311	0	0	0	0	0	0	0	31,023	0	0	0
LL-0715	Colfax	NC		06/19/2008		2,735,680	0	0	0	0	0	0	0	53,575	0	0	0
LL-0801	Aurora	CO		08/15/2008		3,580,259	0	0	0	0	0	0	0	23,903	0	0	0
LL-0802	Indianapolis	IN		05/20/2008		1,070,694	0	0	0	0	0	0	0	9,804	0	0	0
LL-0804	Indianapolis	IN		04/23/2008		1,960,848	0	0	0	0	0	0	0	136,064	0	0	0
LL-0805	Nicholasville	KY		06/25/2008		831,919	0	0	0	0	0	0	0	7,571	0	0	0
LL-0806	Kissimmee	FL		05/23/2008		1,732,764	0	0	0	0	0	0	0	16,488	0	0	0
LL-0807	Springfield	IL		11/25/2008		3,632,230	0	0	0	0	0	0	0	22,180	0	0	0
LL-0808	Plainfield	IN		08/18/2008		909,109	0	0	0	0	0	0	0	42,197	0	0	0
LL-0810	Centennial	CO		12/05/2008		1,818,521	0	0	0	0	0	0	0	11,927	0	0	0
LL-0811	San Antonio	TX		10/10/2008		1,026,607	0	0	0	0	0	0	0	24,470	0	0	0
LL-0812	Gastonia	NC		11/17/2008		428,284	0	0	0	0	0	0	0	4,307	0	0	0
LL-0813	Simpsonville	SC		01/22/2009		1,013,503	0	0	0	0	0	0	0	17,804	0	0	0
LL-0901	Charleston	SC		11/19/2009		2,290,544	0	0	0	0	0	0	0	15,563	0	0	0
LL-0902	Beckley	WV		03/08/2010		1,011,472	0	0	0	0	0	0	0	9,077	0	0	0
LL-0903	Simpsonville	SC		11/25/2009		3,488,147	0	0	0	0	0	0	0	23,061	0	0	0
LL-0904	Indianapolis	IN		11/10/2009		1,765,770	0	0	0	0	0	0	0	42,716	0	0	0
LL-0905	Memphis	TN		07/29/2009		1,604,634	0	0	0	0	0	0	0	25,641	0	0	0
LL-0906	Conroe	TX		08/28/2009		1,335,824	0	0	0	0	0	0	0	7,730	0	0	0
LL-0907	Orlando	FL		09/03/2009		619,012	0	0	0	0	0	0	0	8,221	0	0	0
LL-0908	Houston	TX		10/01/2009		2,998,371	0	0	0	0	0	0	0	21,821	0	0	0

STATEMENT AS OF JUNE 30, 2014 OF THE The Lafayette Life Insurance Company

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
LL-0909	Leesburg	FL		12/10/2009		1,093,262	0	0	0	0	0	0	0	13,686	0	0	0
LL-0910	Minneola	FL		12/10/2009		1,028,953	0	0	0	0	0	0	0	12,881	0	0	0
LL-0911	Beavercreek	OH		02/01/2010		1,798,098	0	0	0	0	0	0	0	15,406	0	0	0
LL-0912	Beavercreek	OH		02/01/2010		1,959,818	0	0	0	0	0	0	0	26,028	0	0	0
LL-0913	Simpsonville	SC		12/28/2010		3,089,801	0	0	0	0	0	0	0	15,101	0	0	0
LL-1002	Ashland	KY		06/30/2010		1,403,334	0	0	0	0	0	0	0	20,668	0	0	0
LL-1003	Independence	MO		08/12/2010		4,325,616	0	0	0	0	0	0	0	63,883	0	0	0
LL-1004	Lansing	MI		06/08/2010		3,250,632	0	0	0	0	0	0	0	26,914	0	0	0
LL-1005	Keizer	OR		07/30/2010		1,569,356	0	0	0	0	0	0	0	14,611	0	0	0
LL-1006	Oklahoma City	OK		11/09/2010		1,886,968	0	0	0	0	0	0	0	26,964	0	0	0
LL-1007	Waxahachie	TX		02/14/2011		4,547,529	0	0	0	0	0	0	0	17,804	0	0	0
LL-1009	Arlington	TX		02/09/2011		2,777,641	0	0	0	0	0	0	0	15,859	0	0	0
LL-1010	Norton Shores	MI		04/14/2011		1,758,086	0	0	0	0	0	0	0	50,310	0	0	0
LL-1101	Miamisburg	OH		04/05/2011		3,047,505	0	0	0	0	0	0	0	42,855	0	0	0
LL-1102	Evendale	OH		03/29/2011		1,107,727	0	0	0	0	0	0	0	9,532	0	0	0
LL-1103	McDonough	GA		11/10/2011		2,295,061	0	0	0	0	0	0	0	9,050	0	0	0
LL-1104	Cooper City	FL		12/02/2011		5,376,103	0	0	0	0	0	0	0	29,990	0	0	0
LL-1105	Norton Shores	MI		12/23/2011		983,294	0	0	0	0	0	0	0	29,256	0	0	0
LL-1201	Glenview	IL		01/10/2012		8,739,616	0	0	0	0	0	0	0	50,320	0	0	0
LL-1202	Lansing	MI		04/19/2012		4,539,307	0	0	0	0	0	0	0	110,545	0	0	0
LL-1203	Houston	TX		07/30/2012		2,593,315	0	0	0	0	0	0	0	21,099	0	0	0
LL-1204	League City	TX		07/30/2012		2,785,413	0	0	0	0	0	0	0	22,662	0	0	0
LL-1205	Grass Valley	CA		08/10/2012		6,317,110	0	0	0	0	0	0	0	55,517	0	0	0
LL-1206	Orlando	FL		09/27/2012		9,371,581	0	0	0	0	0	0	0	74,023	0	0	0
LL-1301	Sandy	UT		05/30/2013		18,486,342	0	0	0	0	0	0	0	84,052	0	0	0
LL-1302	Miramar	FL		07/16/2013		6,149,942	0	0	0	0	0	0	0	77,060	0	0	0
LL-1303	Tampa	FL		07/16/2013		3,689,965	0	0	0	0	0	0	0	46,236	0	0	0
LL-1304	Las Vegas	NV		11/21/2013		3,439,200	0	0	0	0	0	0	0	18,268	0	0	0
LL-7982	Smyrna	GA		10/25/1990		185,025	0	0	0	0	0	0	0	25,084	0	0	0
LL-8059	Port Saint Lucie	FL		05/25/1994		73,554	0	0	0	0	0	0	0	24,680	0	0	0
LL-8068	Lexington	MN		09/30/1994		117,794	0	0	0	0	0	0	0	35,203	0	0	0
LL-8069	Thornton	CO		10/25/1994		134,510	0	0	0	0	0	0	0	36,410	0	0	0
LL-8081	San Antonio	TX		08/16/1995		254,122	0	0	0	0	0	0	0	34,911	0	0	0
LL-8085	Port Orange	FL		09/03/1996		702,238	0	0	0	0	0	0	0	58,677	0	0	0
LL-8095	Geneva	IL		07/12/1996		226,550	0	0	0	0	0	0	0	20,343	0	0	0
LL-8098	Conway	SC		06/29/1997		1,051,017	0	0	0	0	0	0	0	64,909	0	0	0
LL-8100	El Paso	TX		07/25/1996		431,885	0	0	0	0	0	0	0	37,347	0	0	0
LL-8104	Gray	ME		02/28/1997		286,417	0	0	0	0	0	0	0	19,887	0	0	0
LL-8110	Lehigh Acres	FL		07/16/1998		1,356,998	0	0	0	0	0	0	0	39,317	0	0	0
LL-8111	Duncanville	TX		10/22/1997		574,189	0	0	0	0	0	0	0	31,905	0	0	0
LL-8112	Missouri City	TX		06/09/1997		367,283	0	0	0	0	0	0	0	32,902	0	0	0
LL-8113	Omaha	NE		08/28/1997		586,779	0	0	0	0	0	0	0	34,308	0	0	0
LL-8115	Pawleys Island	SC		11/24/1997		563,332	0	0	0	0	0	0	0	30,535	0	0	0
LL-8116	Ft. Wayne	IN		05/28/1998		1,029,211	0	0	0	0	0	0	0	49,172	0	0	0
LL-8119	Van Wert	OH		10/21/1997		278,689	0	0	0	0	0	0	0	18,343	0	0	0
LL-8123	Selma	CA		12/30/1997		897,506	0	0	0	0	0	0	0	59,073	0	0	0
LL-8125	Red Oak	TX		12/19/1997		444,146	0	0	0	0	0	0	0	27,790	0	0	0
LL-8129	Powder Springs	GA		01/30/1998		358,235	0	0	0	0	0	0	0	20,302	0	0	0
LL-8132	Williamstown	NJ		01/20/1999		262,943	0	0	0	0	0	0	0	13,860	0	0	0
LL-8135	Suwanee	GA		03/31/1998		577,835	0	0	0	0	0	0	0	32,922	0	0	0
LL-8146	Oakland Park	FL		01/15/1999		828,445	0	0	0	0	0	0	0	43,866	0	0	0
LL-8147	Cartersville	GA		07/01/1999		46,634	0	0	0	0	0	0	0	11,693	0	0	0
LL-8149	Irvine	CA		06/21/1999		49,610	0	0	0	0	0	0	0	16,536	0	0	0
LL-8150	Newport Beach	CA		06/08/1999		1,224,026	0	0	0	0	0	0	0	45,565	0	0	0
LL-8151	Lakewood	CO		07/30/1999		337,523	0	0	0	0	0	0	0	4,171	0	0	0
LL-8154	Omaha	NE		08/10/1999		1,819,394	0	0	0	0	0	0	0	72,756	0	0	0
LL-8156	Greenwood	IN		09/29/1999		657,988	0	0	0	0	0	0	0	22,821	0	0	0
LL-8157	Torrance	CA		10/27/1999		128,933	0	0	0	0	0	0	0	34,912	0	0	0
LL-8158	Naples	ME		06/12/2000		416,687	0	0	0	0	0	0	0	12,250	0	0	0
LL-8161	Cotuit	MA		07/10/2001		319,349	0	0	0	0	0	0	0	7,749	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-8163	San Diego	CA		01/17/2001		570,425	0	0	0	0	0	0	0	43,079	0	0	0
LL-8165	Taos	NM		12/18/2000		820,643	0	0	0	0	0	0	0	29,451	0	0	0
LL-8173	Albuquerque	NM		10/26/2001		4,175,322	0	0	0	0	0	0	0	49,406	0	0	0
LL-8175	San Antonio	TX		12/12/2001		385,708	0	0	0	0	0	0	0	43,953	0	0	0
0299999. Mortgages with partial repayments						252,122,627	0	0	0	0	0	0	0	4,299,651	0	0	0
LL-0809	Indianapolis	IN		08/11/2008	04/25/2014	1,829,656	18,344	0	0	0	18,344	0	1,848,000	1,848,000	0	0	0
0499999. Mortgages transferred						1,829,656	18,344	0	0	0	18,344	0	1,848,000	1,848,000	0	0	0
0599999 - Totals						260,912,050	18,344	0	0	0	18,344	0	8,581,872	12,881,523	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	NE Emerson Edgewood, LLC	Indianapolis	IN	Boulder One, LLC		04/23/2014		1,848,000	6,000		69,000	60.000
1899999. Joint Venture Interests - Real Estate - Affiliated								1,848,000	6,000	0	69,000	XXX
4499999. Total - Unaffiliated								0	0	0	0	XXX
4599999. Total - Affiliated								1,848,000	6,000	0	69,000	XXX
4699999 - Totals								1,848,000	6,000	0	69,000	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
4699999 - Totals																			

NONE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
36176F-Z5-0	G2 #765164 4.607% 10/20/61		06/01/2014	Interest Capitalization		17,053	17,053	0	1
36230U-YF-0	G2 4.684% 09/01/46		06/01/2014	Interest Capitalization		11,639	11,639	0	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		06/01/2014	Interest Capitalization		21,321	21,321	0	1
0599999. Subtotal - Bonds - U.S. Governments						50,013	50,013	0	XXX
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		06/01/2014	Interest Capitalization		24,986	24,986	0	1
3136AH-VS-6	FNR 2013-136 CZ 3.500% 01/25/44		06/01/2014	Interest Capitalization		44,263	44,263	0	1
3138EM-LE-9	FNMA AL4824 4.000% 09/01/43		04/11/2014	R W PRESSPRICH & CO INC		1,529,141	1,456,325	1,780	1
3138EM-LE-9	FNMA AL4824 4.000% 09/01/43		04/11/2014	R W PRESSPRICH & CO INC		2,451	2,335	3	1FE
31394F-ED-3	FNR 2005-74 NZ 6.000% 09/25/35		06/01/2014	Interest Capitalization		7,862	7,862	0	1
38374T-VL-5	GNR 2009-38 Z 5.000% 05/16/39		06/01/2014	Interest Capitalization		58,311	58,311	0	1
38378N-F3-2	GNR 2014-50 C 3.400% 02/16/47		04/21/2014	RBS GREENWICH CAPITAL		1,891,719	2,000,000	4,344	1
38378N-KB-8	GNR 2013-173 Z 3.250% 10/16/53		06/01/2014	Interest Capitalization		43,954	43,954	0	1
38378N-LV-3	GNR 2013-191 Z 4.283% 11/16/53		06/01/2014	Interest Capitalization		33,085	33,085	0	1
38378N-YB-3	GNR 2014-24 KZ 4.073% 01/16/54		06/01/2014	Interest Capitalization		28,709	28,709	0	1
708692-BG-2	PENNSYLVANIA ST ECON DEV FING 0.450% 08/01/45		04/30/2014	MERRILL LYNCH-NY--FX INC		600,000	600,000	0	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						4,264,481	4,299,830	6,127	XXX
00101J-AF-3	ADT CORP/THE-WHEN ISSUE 3.500% 07/15/22		06/04/2014	NOMURA SECURITIES INTERNATIONA		1,850,000	2,000,000	28,000	3FE
00138G-AA-7	AIG LIFE HOLDINGS INC 8.500% 07/01/30		04/01/2014	Tax Free Exchange		2,011,098	2,000,000	0	2FE
05279#-AJ-8	AUTOLIV ASP, INC PP Series E 4.440% 04/23/29		04/16/2014	PRIVATE PLACEMENT		5,000,000	5,000,000	0	1
3137BC-6T-0	FHR 5693 AV 3.500% 05/15/34		06/24/2014	AMHERST SECURITIES GROUP		3,969,219	4,000,000	11,667	1FE
149123-CC-3	CATERPILLAR INC 3.400% 05/15/24		05/05/2014	BARCLAYS		4,999,150	5,000,000	0	1FE
149123-CD-1	CATERPILLAR INC 4.300% 05/15/44		05/05/2014	BANK of AMERICA SEC		3,971,920	4,000,000	0	1FE
14916R-AD-6	CATHOLIC HEALTH INITIATIVES 4.350% 11/01/42		05/07/2014	J P MORGAN SEC FIXED INC		1,884,100	2,000,000	2,658	1FE
15671B-AK-7	CENVEO CORP 6.000% 08/01/19		06/20/2014	GUGGENHEIM CAPITAL MARKETS		502,500	500,000	0	4FE
292480-AE-0	ENABLE MIDSTREAM PARTNERS LP 5.000% 05/15/44		05/19/2014	RBS GREENWICH CAPITAL		1,999,720	2,000,000	0	2FE
38141E-C2-3	GOLDMAN SACHS GROUP 3.850% 07/08/24		06/30/2014	GOLDMAN SACHS		1,997,360	2,000,000	0	2FE
501889-AB-5	LKQ CORP 4.750% 05/15/23		04/28/2014	Tax Free Exchange		1,524,569	1,569,000	33,744	3FE
573334-AD-1	MARTIN MIDSTREAM PARTNER 7.250% 02/15/21		05/27/2014	Tax Free Exchange		4,844,030	4,750,000	97,573	4FE
585055-BC-9	MEDTRONIC INC 3.625% 03/15/24		04/03/2014	BANK of AMERICA SEC		5,037,350	5,000,000	20,642	1FE
717081-DM-2	PFIZER INC 3.400% 05/15/24		05/12/2014	BANK of AMERICA SEC		4,979,850	5,000,000	0	1FE
78403D-AA-8	SBA TOWER TRUST 4.254% 04/15/15		04/28/2014	SEAPORT GROUP LLC		1,237,584	1,200,000	2,269	1FE
87243Q-AB-2	TENET HEALTHCARE CORP 6.000% 10/01/20		05/12/2014	Tax Free Exchange		371,489	357,000	2,440	3FE
87305N-AE-8	TTX CORP TTX 1st Sec Bk Utah 45-a Well 7.060% 01/02/19		04/08/2014	Various		23,616	23,616	0	1
87305N-AJ-7	TTX CORP TTX 1st Sec Bk Utah 45-A 7.060% 07/02/19		04/08/2014	Various		127	127	0	1
887315-BN-8	TIME WARNER 6.625% 05/15/29		05/15/2014	FTN FINANCIAL SECURITIES		1,280,490	1,000,000	920	2FE
925524-AH-3	CBS CORP 7.875% 07/30/30		05/16/2014	SUSQUEHANNA		1,354,680	1,000,000	24,281	2FE
92890F-AV-8	WFRBS 2014-C20 ASB 3.638% 05/15/47		04/29/2014	WELLS FARGO		5,149,755	5,000,000	6,063	1FE
94974B-FY-1	WELLS FARGO CO 4.100% 06/03/26		05/27/2014	WELLS FARGO		4,994,850	5,000,000	0	1FE
12591D-AC-5	CNOOC FIN 2014 ULC 4.250% 04/30/24	A	05/16/2014	Various		6,021,440	6,000,000	4,958	1FE
12591D-AD-3	CNOOC FIN 2014 ULC 4.875% 04/30/44	A	04/24/2014	CITIGROUP GLOBAL MKTS		4,937,730	5,000,000	0	1FE
45824T-AP-0	INTELSAT JACKSON HLDG 5.500% 08/01/23	F	06/05/2014	Tax Free Exchange		1,767,505	1,763,000	0	4FE
71654Q-BE-1	PETROLEOS MEXICANOS 5.500% 06/27/44	F	05/19/2014	MORGAN STANLEY FIXED INC		1,025,000	1,000,000	22,153	2FE
857004-AC-9	STATE GRID OVERSEAS INV 4.125% 05/07/24	F	04/28/2014	MORGAN STANLEY FIXED INC		8,901,900	9,000,000	0	1FE
G2616#-AF-8	DCC TREAS 2014 PP 4.530% 05/21/24	F	05/05/2014	PRIVATE PLACEMENT		3,000,000	3,000,000	0	2Z
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						84,637,032	84,162,743	257,368	XXX
8399997. Total - Bonds - Part 3						88,951,526	88,512,586	263,495	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						88,951,526	88,512,586	263,495	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
060505-10-4	BANK OF AMERICA CORP		05/19/2014	CSFB-CSA-EQUITY	20,000.000	293,230		0	L
31337#-10-5	FHLB CINCINNATI		05/19/2014	PRIVATE PLACEMENT	7,657.000	765,700		0	A
51509F-10-5	LANDS' END INC - W/I		04/07/2014	Spin Off	1,888.090	36,248		0	L
92343V-10-4	VERIZON COMMUNICATIONS		04/01/2014	Various	18,898.390	909,296		0	L
92857W-30-8	VODAFONE GROUP PLC SP ADR	E	04/01/2014	Tax Free Exchange	39,194.000	2,644,288		0	L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						4,648,762	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						4,648,762	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX

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)
9799999. Total - Common Stocks						4,648,762	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						4,648,762	XXX	0	XXX
9999999 - Totals						93,600,288	XXX	263,495	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					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)
36176F-Z5-0	G2 #765164 4.607% 10/20/61		04/01/2014	Paydown		35,322	35,322	38,133	37,011	0	(1,689)	0	(1,689)	0	35,322	0	0	0	272	10/20/2061	1
36179D-B6-6	GN # AC3661 2.640% 01/15/33		06/01/2014	Paydown		28,515	28,515	28,551	28,548	0	(33)	0	(33)	0	28,515	0	0	0	314	01/15/2033	1
36180W-SW-6	GN AE4133 2.750% 09/15/30		06/01/2014	Paydown		49,785	49,785	47,548	47,596	0	2,189	0	2,189	0	49,785	0	0	0	571	09/15/2030	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		04/01/2014	Paydown		16,943	16,943	17,336	17,186	0	(243)	0	(243)	0	16,943	0	0	0	89	11/20/2060	1
0599999. Subtotal - Bonds - U.S. Governments						130,565	130,565	131,568	130,341	0	224	0	224	0	130,565	0	0	0	1,246	XXX	XXX
102637-JM-8	BOWLING GREEN KY GENERAL OBLIGATION 5.050% 06/01/24		06/01/2014	Redemption 100.0000		1,245,000	1,245,000	1,211,559	1,228,533	0	16,467	0	16,467	0	1,245,000	0	0	0	31,436	06/01/2024	1FE
130333-CA-3	CALIFORNIA ST HSG FIN AGY RSDL 2.900% 02/01/42		06/01/2014	Redemption 100.0000		37,846	37,846	37,846	37,846	0	0	0	0	0	37,846	0	0	0	466	02/01/2042	1FE
130333-CB-1	CALIFORNIA ST HSG FIN AGY RSDL 2.900% 02/01/42		06/01/2014	Redemption 100.0000		22,750	22,750	22,665	22,666	0	84	0	84	0	22,750	0	0	0	298	02/01/2042	1FE
214471-NH-3	COOK CO SCHOOL DISTRICT 5.750% 06/01/17		06/01/2014	Redemption 100.0000		85,000	85,000	85,000	85,000	0	0	0	0	0	85,000	0	0	0	2,444	06/01/2017	1FE
214471-NK-6	COOK CO SCHOOL DISTRICT 5.750% 06/01/17		06/01/2014	Redemption 100.0000		160,000	160,000	160,000	160,000	0	0	0	0	0	160,000	0	0	0	4,600	06/01/2017	1FE
23981M-AB-2	DAYTON-MONT CO 6.250% 11/15/21		05/15/2014	Redemption 100.0000		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	1,563	11/15/2021	2AM
31283C-AH-9	FREDDIEMAC STRIP 290 290 200 2.000% 11/15/32		06/01/2014	Paydown		64,778	64,778	65,183	65,145	0	(367)	0	(367)	0	64,778	0	0	0	550	11/15/2032	1
3128HX-W7-6	FREDDIEMAC STRIP 270 SER 270 CL 300 3.000% 08/15/42		06/01/2014	Paydown		63,827	63,827	66,330	66,286	0	(2,459)	0	(2,459)	0	63,827	0	0	0	802	08/15/2042	1
31339N-NT-9	FREDDIE MAC - CMO SER 2432 CL PH 6.000% 03/15/32		06/01/2014	Paydown		44,506	44,506	41,460	43,260	0	1,246	0	1,246	0	44,506	0	0	0	1,074	03/15/2032	1
31339N-SQ-0	FREDDIE MAC - CMO SER 2425 CL MB 6.000% 03/15/22		06/01/2014	Paydown		71,680	71,680	68,903	70,763	0	918	0	918	0	71,680	0	0	0	1,609	03/15/2022	1
3133TJ-DR-1	FREDDIE MAC - CMO SER 2126 CL CB 6.250% 02/15/29		06/01/2014	Paydown		8,518	8,518	8,574	8,680	0	(163)	0	(163)	0	8,518	0	0	0	214	02/15/2029	1
3133TK-FG-0	FHLMC SER 2140 CL ND 6.500% 04/15/29		06/01/2014	Paydown		166,431	166,431	154,417	162,695	0	3,736	0	3,736	0	166,431	0	0	0	4,950	04/15/2029	1
31359V-PK-3	FNMA 1999-6 PB 6.000% 03/25/19		06/01/2014	Paydown		24,747	24,747	24,179	24,522	0	225	0	225	0	24,747	0	0	0	617	03/25/2019	1
3136A9-P8-5	FNR 2012-120 AH 2.500% 02/25/32		06/01/2014	Paydown		49,177	49,177	48,563	48,573	0	604	0	604	0	49,177	0	0	0	506	02/25/2032	1
3137AN-MP-7	FHR K707 X1 1.689% 01/25/47		06/01/2014	Paydown		0	0	6,642	4,959	0	(4,959)	0	(4,959)	0	0	0	0	0	515	01/25/2047	1
3137AP-PA-2	FHLMC K018 1.595% 01/25/22		06/01/2014	Paydown		0	0	10,812	9,066	0	(9,066)	0	(9,066)	0	0	0	0	0	654	01/25/2022	1
3137AV-XP-7	FHR K022 X1 1.428% 07/25/22		06/01/2014	Paydown		0	0	11,157	9,941	0	(9,941)	0	(9,941)	0	0	0	0	0	641	07/25/2022	1
3137AW-TR-6	FHR 4144 P 2.500% 12/15/42		06/01/2014	Paydown		66,778	66,778	68,270	68,075	0	(1,297)	0	(1,297)	0	66,778	0	0	0	665	12/15/2042	1
3137B2-DN-7	FHR 4203 NJ 3.000% 10/15/40		06/01/2014	Paydown		61,874	61,874	61,159	61,200	0	675	0	675	0	61,874	0	0	0	821	10/15/2040	1
3138EG-QR-8	FN POOL # AL0463 3.000% 07/01/26		06/01/2014	Paydown		243,233	243,233	243,414	243,351	0	(118)	0	(118)	0	243,233	0	0	0	3,070	07/01/2026	1
3138EM-LE-9	FNMA AL4824 4.000% 09/01/43		06/01/2014	Paydown		2,335	2,335	2,451	0	0	(117)	0	(117)	0	2,335	0	0	0	8	09/01/2043	1FE
3138LT-MS-4	FN AO3068 3.000% 06/01/42		06/01/2014	Paydown		330,764	330,764	338,814	338,577	0	(7,813)	0	(7,813)	0	330,764	0	0	0	3,937	06/01/2042	1
31392B-SV-9	FNMA - CMO SER 2002-5 CL B 5.500% 02/25/17		06/01/2014	Paydown		62,600	62,600	59,186	61,830	0	770	0	770	0	62,600	0	0	0	1,346	02/25/2017	1
31392C-3R-3	FNMA - CMO SER 2002-27 CL QE 6.000% 05/25/17		06/01/2014	Paydown		59,858	59,858	59,381	59,582	0	276	0	276	0	59,858	0	0	0	1,481	05/25/2017	1
31392C-JX-3	FNMA - CMO SER 2002-15 CL PG 6.000% 04/25/17		06/01/2014	Paydown		50,303	50,303	49,722	50,033	0	271	0	271	0	50,303	0	0	0	1,250	04/25/2017	1
31392E-EV-8	FNMA 2002-55 QE 5.500% 09/25/17		06/01/2014	Paydown		111,567	111,567	109,614	110,986	0	580	0	580	0	111,567	0	0	0	2,554	09/25/2017	1
31392H-B9-3	FNMA SER 2003-9 CL KM 5.000% 02/25/18		06/01/2014	Paydown		136,726	136,726	134,590	136,074	0	652	0	652	0	136,726	0	0	0	2,834	02/25/2018	1
31392H-WE-9	FNMA SER 2003-3 CL HJ 5.000% 02/25/18		06/01/2014	Paydown		130,664	130,664	128,520	130,020	0	644	0	644	0	130,664	0	0	0	2,723	02/25/2018	1
31392X-5H-7	FHR SER 2517 CL BQ 5.500% 10/15/32		06/01/2014	Paydown		114,740	114,740	112,589	113,530	0	1,210	0	1,210	0	114,740	0	0	0	2,561	10/15/2032	1
31393J-W7-9	FREDDIE MAC SER 2561 CL BD 5.000% 02/15/18		06/01/2014	Paydown		457,937	457,937	464,717	458,369	0	(432)	0	(432)	0	457,937	0	0	0	9,576	02/15/2018	1
31393K-YC-3	FREDDIE MAC SER 2574 CL HP 5.000% 02/15/18		06/01/2014	Paydown		148,619	148,619	152,079	148,990	0	(371)	0	(371)	0	148,619	0	0	0	3,098	02/15/2018	1
31393R-BS-8	FHR SER 2617 CL TK 4.500% 05/15/18		06/01/2014	Paydown		211,776	211,776	214,589	212,116	0	(340)	0	(340)	0	211,776	0	0	0	3,944	05/15/2018	1
31393R-LW-8	FHR SER 2633 CL PE 4.500% 06/15/18		06/01/2014	Paydown		203,658	203,658	205,773	203,790	0	(132)	0	(132)	0	203,658	0	0	0	3,870	06/15/2018	1
31394W-RK-6	FREDDIE MAC SER 2778 CL BR 5.000% 06/15/33		06/01/2014	Paydown		780,456	780,456	762,896	776,813	0	3,643	0	3,643	0	780,456	0	0	0	16,340	06/15/2033	1
31395F-F8-2	FREDDIE MAC SER 2859 CL B 5.000% 09/15/19		06/01/2014	Paydown		350,044	350,044	347,637	349,025	0	1,019	0	1,019	0	350,044	0	0	0	7,241	09/15/2019	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31395Q-TT-7	FNS 416 A300 3.000% 11/25/42		06/24/2014	AMHERST SECURITIES GROUP		4,428,182	4,544,092	4,774,847	4,761,926	0	(8,694)	0	(8,694)	0	4,753,232	0	(325,049)	(325,049)	78,007	11/25/2042	1
31395Q-TT-7	FNS 416 A300 3.000% 11/25/42		06/01/2014	Paydown		73,362	73,362	77,088	76,879	0	(3,517)	0	(3,517)	0	73,362	0	0	0	927	11/25/2042	1
31395X-WK-7	FREDDIE MAC 3019 VQ 5.000% 05/15/22		06/01/2014	Paydown		462,371	462,371	454,189	460,083	0	2,287	0	2,287	0	462,371	0	0	0	10,906	05/15/2022	1
31396E-HU-3	FREDDIE MAC SER 3063 CL LY 5.500% 11/15/25		06/01/2014	Paydown		181,968	181,968	179,182	180,673	0	1,295	0	1,295	0	181,968	0	0	0	4,112	11/15/2025	1
31396G-BL-4	FHR SER 3087 CL KX 5.500% 12/15/25		06/01/2014	Paydown		331,339	331,339	325,696	328,695	0	2,645	0	2,645	0	331,339	0	0	0	7,454	12/15/2025	1
31396G-LX-7	FHR SER 3091 CL CB 5.500% 01/15/26		06/01/2014	Paydown		167,338	167,338	164,828	166,136	0	1,202	0	1,202	0	167,338	0	0	0	3,776	01/15/2026	1
31396G-RY-9	FHR SER 3098 CL HV 5.500% 01/15/26		06/01/2014	Paydown		274,951	274,951	270,569	272,982	0	1,969	0	1,969	0	274,951	0	0	0	6,197	01/15/2026	1
31396H-FA-2	FREDDIE MAC 3107 MY 5.500% 02/15/26		06/01/2014	Paydown		235,483	235,483	233,128	234,197	0	1,287	0	1,287	0	235,483	0	0	0	5,417	02/15/2026	1
31396Q-B6-5	FNR SER 2009-73 CL LD 4.000% 09/25/29		06/01/2014	Paydown		768,113	768,113	684,461	723,347	0	44,766	0	44,766	0	768,113	0	0	0	12,879	09/25/2029	1
31397F-4U-3	FHR SER 3276 CL MB 6.000% 02/15/27		06/01/2014	Paydown		913,510	913,510	912,082	911,723	0	1,787	0	1,787	0	913,510	0	0	0	21,957	02/15/2027	1
31397H-YG-7	FHR SER 3329 CL LB 5.500% 06/15/27		06/01/2014	Paydown		221,915	221,915	204,578	214,272	0	7,643	0	7,643	0	221,915	0	0	0	5,190	06/15/2027	1
31397H-YJ-1	FHR 3329 MB 6.000% 06/15/27		06/01/2014	Paydown		225,027	225,027	224,957	224,687	0	340	0	340	0	225,027	0	0	0	5,462	06/15/2027	1
31397Q-T2-4	FNR 2010-157 NA 3.500% 03/25/37		06/01/2014	Paydown		514,361	514,361	520,027	517,557	0	(3,196)	0	(3,196)	0	514,361	0	0	0	7,732	03/25/2037	1
31398G-BE-8	FNR 2009-102 DV 4.500% 03/25/28		06/01/2014	Paydown		274,565	274,565	278,254	274,026	0	539	0	539	0	274,565	0	0	0	4,607	03/25/2028	1
31418A-HJ-0	FN POOL # MA1132 3.000% 07/01/42		06/01/2014	Paydown		66,471	66,471	68,286	68,235	0	(1,764)	0	(1,764)	0	66,471	0	0	0	879	07/01/2042	1
31418X-ZQ-4	FNMA # AD9750 3.500% 12/01/25		06/01/2014	Paydown		342,812	342,812	348,329	347,595	0	(4,783)	0	(4,783)	0	342,812	0	0	0	5,313	12/01/2025	1
34074M-JC-6	FLORIDA ST HSG FIN CORP REV 2.800% 07/01/41		06/01/2014	Redemption 100.0000		17,432	17,432	17,432	17,432	0	0	0	0	0	17,432	0	0	0	207	07/01/2041	1FE
38373Q-TQ-4	GNMA - CMO 2003-48 C 4.891% 07/16/34		06/01/2014	Paydown		64,825	64,825	64,825	64,825	0	0	0	0	0	64,825	0	0	0	1,344	07/16/2034	1
38373X-Q3-3	GNMA - CMO SER 2002-48 CL TG 6.000% 12/16/29		06/01/2014	Paydown		210,044	210,044	211,915	210,475	0	(431)	0	(431)	0	210,044	0	0	0	5,222	12/16/2029	1
38374F-DT-8	GNR 2004-12 C 5.146% 12/16/40		06/01/2014	Paydown		289,481	289,481	289,481	289,481	0	0	0	0	0	289,481	0	0	0	6,205	12/16/2040	1
38376G-WD-8	GNR 2010 122 1.026% 02/16/44		06/01/2014	Paydown		0	0	6,575	6,005	0	(6,005)	0	(6,005)	0	0	0	0	0	482	02/16/2044	1
38377T-VE-8	GNR 2011-21 PV 4.500% 08/20/26		06/01/2014	Paydown		25,939	25,939	27,054	26,809	0	(870)	0	(870)	0	25,939	0	0	0	487	08/20/2026	1
38378B-RJ-0	GNR 2012-35 B 3.713% 11/16/43		06/01/2014	Paydown		426,305	426,305	485,222	478,007	0	(51,702)	0	(51,702)	0	426,305	0	0	0	9,979	11/16/2043	1
384514-SQ-9	GRAFTON WIS GENERAL OBLIGATION 5.900% 06/01/24		06/01/2014	Redemption 100.0000		1,760,000	1,760,000	1,758,459	1,758,539	0	1,461	0	1,461	0	1,760,000	0	0	0	51,920	06/01/2024	1FE
384514-SR-7	GRAFTON WIS GENERAL OBLIGATION 5.900% 06/01/24		06/02/2014	Redemption 100.0000		125,000	125,000	124,891	124,896	0	104	0	104	0	125,000	0	0	0	3,688	06/01/2024	1FE
492820-CX-1	KEWAUNEE COUNTY WIS GENERAL OBLIGATION 5.450% 05/01/16		05/01/2014	Redemption 100.0000		90,000	90,000	90,000	90,000	0	0	0	0	0	90,000	0	0	0	2,453	05/01/2016	1FE
60637B-CP-3	MISSOURI ST HSG DEV 2.650% 11/01/41		06/01/2014	Redemption 100.0000		60,000	60,000	60,000	60,000	0	0	0	0	0	60,000	0	0	0	651	11/01/2041	1FE
658207-NP-6	NORTH CAROLINA ST HSG FIN 2.263% 01/01/18		06/01/2014	Redemption 100.0000		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	311	01/01/2018	1FE
658207-NQ-4	NORTH CAROLINA ST HSG FIN 2.413% 07/01/18		06/01/2014	Redemption 100.0000		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	553	07/01/2018	1FE
677555-ZQ-0	OH ECON DEV REV 6.000% 09/01/25		06/01/2014	Redemption 100.0000		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	600	09/01/2025	1FE
67886M-PR-4	OKLAHOMA ST HSG FIN AGY SF MTG 2.750% 09/01/41		06/01/2014	Redemption 100.0000		130,000	130,000	130,000	130,000	0	0	0	0	0	130,000	0	0	0	1,444	09/01/2041	1FE
725293-RD-8	PITTSBURGH PA URBAN REDEV AUTH DEVELOPMENT 7.160% 05/01/19		05/01/2014	Redemption 100.0000		135,000	135,000	152,217	140,159	0	(5,159)	0	(5,159)	0	135,000	0	0	0	4,833	05/01/2019	5AM
86606K-AC-6	SUMMIT CO PORT AUTH 6.000% 05/15/14		05/15/2014	Redemption 100.0000		170,000	170,000	170,000	170,000	0	0	0	0	0	170,000	0	0	0	5,100	05/15/2014	2AM
86606K-AM-4	SUMMIT CO PORT AUTH Exal 5.750% 05/15/16		05/15/2014	Various		175,000	175,000	172,189	173,823	0	1,177	0	1,177	0	175,000	0	0	0	5,031	05/15/2016	2AM
86606K-AR-3	SUMMIT CO PORT AUTH DIGESTIVE DISEASES 7.250% 11/15/27		05/15/2014	Redemption 100.0000		105,000	105,000	105,000	105,000	0	0	0	0	0	105,000	0	0	0	3,806	11/15/2027	2AM
88511Y-AD-4	THOMSON MCKINNON MTG ASSET TR SER 11 CL C 8.950% 09/01/18		06/01/2014	Paydown		1,889	1,889	1,753	1,870	0	19	0	19	0	1,889	0	0	0	71	09/01/2018	1
889251-FC-3	TOLEDO LUCAS CNTY OHIO PORT AU DEVELOPMENT 6.500% 05/15/25		05/15/2014	Redemption 100.0000		55,000	55,000	55,000	55,000	0	0	0	0	0	55,000	0	0	0	1,788	05/15/2025	2AM
889251-FH-2	TOLEDO LUCAS CNTY OHIO PORT AU DEVELOPMENT 5.950% 11/15/14		05/15/2014	Redemption 100.0000		350,000	350,000	350,000	350,000	0	0	0	0	0	350,000	0	0	0	10,413	11/15/2014	2AM
889251-FL-3	TOLEDO LUCAS CNTY OHIO PORT AU DEVELOPMENT 7.250% 05/15/28		05/15/2014	Redemption 100.0000		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	2,719	05/15/2028	2AM

SCHEDULE D - PART 4

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

1 CUSIP Ident-ification	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid-eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor-tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recog-nized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received DuringYear	21 Stated Con-tractual Maturity Date	22 NAIC Desig-nation or Market In-dicator (a)
914364-GU-2	UNIVERSITY IOWA FACS CORP REV HIGH ED 5.450% 06/01/18		06/01/2014	Redemption 100.0000		250,000	250,000	252,500	250,971	0	(971)	0	(971)	0	250,000	0	0	0	6,813	06/01/2018	1FE
92812U-K5-6	VHDA 2013-B A 2.750% 04/25/42		06/01/2014	Redemption 100.0000		82,988	82,988	82,988	82,988	0	0	0	0	0	82,988	0	0	0	958	04/25/2042	1FE
92812U-Q3-5	VHDA 2013-D A 4.300% 12/25/43		06/25/2014	Redemption 100.0000		28,293	28,293	28,293	28,293	0	0	0	0	0	28,293	0	0	0	567	12/25/2043	1FE
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 04/25/42		06/25/2014	Redemption 100.0000		19,257	19,257	19,257	19,257	0	0	0	0	0	19,257	0	0	0	267	04/25/2042	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						19,806,413	19,922,323	20,099,243	20,152,139	0	(23,126)	0	(23,126)	0	20,131,463	0	(325,049)	(325,049)	428,985	XXX	XXX
00111@-AA-2	AES Hawaii Inc 6.870% 06/30/22		06/30/2014	Redemption 100.0000		27,000	27,000	27,000	27,000	0	0	0	0	0	27,000	0	0	0	927	06/30/2022	4
01877K-AB-9	ALLIANCE PIPELINE 6.996% 12/31/19		06/30/2014	Redemption 100.0000		56,711	56,711	62,443	57,250	0	(539)	0	(539)	0	56,711	0	0	0	1,984	12/31/2019	1FE
01877K-AD-5	ALLIANCE PIPELINE 4.591% 12/31/25		06/30/2014	Redemption 100.0000		160,196	160,196	147,203	149,936	0	10,260	0	10,260	0	160,196	0	0	0	3,677	12/31/2025	1FE
03523T-AN-8	ANHEUSER-BUSCH 5.375% 01/15/20		05/21/2014	RBS GREENWICH CAPITAL		5,812,750	5,000,000	5,869,052	5,687,455	0	(42,668)	0	(42,668)	0	5,644,787	0	167,963	167,963	232,917	01/15/2020	1FE
037735-CB-1	APPALACHIAN PWR 4.950% 02/01/15		05/22/2014	Call 100.0000		3,000,000	3,000,000	2,995,710	2,999,309	0	112	0	112	0	2,999,421	0	579	579	218,198	02/01/2015	2FE
040555-CG-7	ARIZONA PUB SERVICE 5.800% 06/30/14		06/30/2014	Various		1,418,000	1,418,000	1,490,562	1,422,642	0	(4,642)	0	(4,642)	0	1,418,000	0	0	0	41,122	06/30/2014	1FE
04249@-AC-5	ARMY-AIRFORCE EXCHANGE 5.740% 06/17/14		06/17/2014	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	57,400	06/17/2014	1
05568Y-AA-6	BNSF RAILWAY CO 2007-1 P 5.996% 04/01/24		04/01/2014	Redemption 100.0000		121,062	121,062	121,062	121,062	0	0	0	0	0	121,062	0	0	0	3,629	04/01/2024	1FE
113804-AA-6	BROOKLYN NAVY YARD COGEN 7.420% 10/01/20		04/01/2014	Redemption 100.0000		1,181	1,181	1,259	1,226	0	(45)	0	(45)	0	1,181	0	0	0	44	10/01/2020	5FE
116663-AC-9	BRUCE MANSFIELD UNIT 1 2007 6.850% 06/01/34		06/01/2014	Redemption 100.0000		174,007	174,007	177,894	176,101	0	(2,094)	0	(2,094)	0	174,007	0	0	0	89,482	06/01/2034	3AM
12667F-JL-0	CWALT 2004-12CB 1A1 5.000% 07/25/19		06/01/2014	Paydown		99,621	99,621	100,368	99,951	0	(330)	0	(330)	0	99,621	0	0	0	2,004	07/25/2019	1FM
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		06/01/2014	Paydown		111,759	111,759	109,569	109,581	0	2,179	0	2,179	0	111,759	0	0	0	2,434	11/25/2035	2FM
165167-CD-7	CHESAPEAKE ENERGY 9.500% 02/15/15		04/24/2014	TENDER OFFER		109,344	102,000	97,990	101,035	0	246	0	246	0	101,282	0	8,062	8,062	6,702	02/15/2015	3FE
17307G-L9-7	CMLTI 2005-9 22A3 6.000% 11/25/35		06/01/2014	Paydown		2	18,621	12,901	12,925	0	(12,923)	0	(12,923)	0	2	0	0	0	472	11/25/2035	3FM
17321L-AA-7	CMLTI 2013-J1 A1 3.500% 10/25/43		06/01/2014	Paydown		36,423	36,423	35,681	35,682	0	742	0	742	0	36,423	0	0	0	495	10/25/2043	1FM
20035C-AA-8	COMERICA INC 5.700% 06/01/14		06/01/2014	Maturity		1,000,000	1,000,000	999,510	999,865	0	135	0	135	0	1,000,000	0	0	0	28,500	06/01/2014	1FE
21079N-AA-9	CONTINENTAL AIRLINES INC 5.983% 04/19/22		04/19/2014	Redemption 100.0000		34,433	34,433	32,939	33,465	0	968	0	968	0	34,433	0	0	0	1,030	04/19/2022	1AM
21079N-AA-9	CONTINENTAL AIRLINES INC 5.983% 04/19/22		04/19/2014	Redemption 100.0000		51,649	51,649	51,649	51,649	0	0	0	0	0	51,649	0	0	0	1,545	04/19/2022	2AM
210805-DF-1	CONTINENTAL AIRLINES 8.307% 04/02/18		04/02/2014	Redemption 100.0000		1,592	1,592	1,499	1,555	0	37	0	37	0	1,592	0	0	0	66	04/02/2018	4AM
221470-AA-5	COSO GEOTHERMAL 7.000% 07/15/26		04/23/2014	Cantor Fitzgerald Fixed		929,093	1,468,921	1,005,183	903,387	29,258	(39,564)	0	(10,306)	0	893,080	0	36,012	36,012	80,831	01/15/2018	6FE
22237S-AC-1	COUNTRYPLACE MANUF HOUSING SER 2007-1 CL A3 5.593% 07/15/37		06/01/2014	Paydown		143,511	143,511	143,508	143,115	0	396	0	396	0	143,511	0	0	0	3,320	07/15/2037	4AM
24422E-RR-2	JOHN DEERE CAPITAL 2.250% 04/17/19		04/03/2014	WELLS FARGO		4,995,050	5,000,000	4,986,500	4,989,516	0	562	0	562	0	4,990,078	0	4,972	4,972	53,438	04/17/2019	1FE
25456G-AA-8	DRCT 2013-2 A1 0.700% 09/20/14		06/20/2014	Paydown		90,125	90,125	90,125	90,125	0	0	0	0	0	90,125	0	0	0	264	09/20/2014	1FE
25468P-CX-2	DISNEY 3.700% 12/01/42		05/19/2014	MORGAN STANLEY FIXED INC		931,170	1,000,000	992,820	992,942	0	69	0	69	0	993,011	0	(61,841)	(61,841)	17,575	12/01/2042	1FE
29977K-AA-1	EVER 2013-2 A 3.000% 06/25/43		06/01/2014	Paydown		24,803	24,803	24,601	24,604	0	199	0	199	0	24,803	0	0	0	310	06/25/2043	1FM
346091-AZ-4	FOREST OIL CORPORATION 7.250% 06/15/19		06/02/2014	Various		191,280	192,000	187,670	188,172	0	(89)	0	(89)	0	188,084	0	3,196	3,196	6,487	06/15/2019	5FE
36185M-CK-6	GMACM SER 2005-J1 CL A13 5.500% 12/25/35		06/01/2014	Paydown		186,693	186,693	182,434	185,177	0	1,517	0	1,517	0	186,693	0	0	0	4,475	12/25/2035	1FM
36228F-2R-6	GSR MORTGAGE LOAN TRUST 2004-6F CL 3A4 6.500% 05/25/34		06/01/2014	Paydown		4,178	4,178	3,990	4,030	0	148	0	148	0	4,178	0	0	0	128	05/25/2034	1FM
36249K-AA-8	GSMS 2010-C1 A1 3.679% 08/10/43		06/01/2014	Paydown		32,878	32,878	33,864	33,346	0	(468)	0	(468)	0	32,878	0	0	0	757	08/10/2043	1FM
368907-AC-5	GENERAL AMERICAN TRANSP 7.500% 02/28/15		05/01/2014	Various		566	566	566	566	0	0	0	0	0	566	0	0	0	317	08/28/2014	2AM
368907-AC-5	GENERAL AMERICAN TRANSP 7.500% 02/28/15		05/01/2014	Redemption 100.0000		283	283	291	295	0	(11)	0	(11)	0	283	0	0	0	158	08/28/2014	3AM
45660N-MM-4	RESIDENTIAL ASSET SECURITIZATI SER 2003-A1 CL A4 5.750% 03/25/33		06/01/2014	Paydown		109,423	109,423	107,268	108,850	0	573	0	573	0	109,423	0	0	0	2,616	03/25/2033	1FM
466247-SE-4	JPMMT 2005-A5 1A2 2.847% 08/25/35		06/01/2014	Paydown		77,663	77,663	65,722	66,002	0	11,661	0	11,661	0	77,663	0	0	0	879	08/25/2035	1FM

STATEMENT AS OF JUNE 30, 2014 OF THE The Lafayette Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
46629P-AB-4	JPMCC 2006-LDP9 A2 5.134% 05/15/47		06/01/2014	Paydown		71,070	71,070	76,034	73,173	0	(2,103)	0	(2,103)	0	71,070	0	0	0	1,524	05/15/2047	1FM
49228R-AE-3	KERN RIVER FUNDING CORP 4.893% 04/30/18		06/30/2014	Various		46,125	46,125	47,379	46,597	0	(472)	0	(472)	0	46,125	0	0	0	940	04/30/2018	1FE
494580-AB-9	KINDRED HEALTHCARE INC 8.250% 06/01/19		05/09/2014	Call 100.0000		563,000	563,000	563,500	563,546	0	(253)	0	(253)	0	563,294	0	(294)	(294)	57,842	06/01/2019	4FE
501889-AA-7	LKQ CORP 4.750% 05/15/23		04/28/2014	Tax Free Exchange		1,524,569	1,569,000	1,521,500	1,523,304	0	1,265	0	1,265	0	1,524,569	0	0	0	33,744	05/15/2023	3FE
52989L-AH-2	LIBBEY GLASS INC 6.875% 05/15/20		04/09/2014	TENDER OFFER		96,800	88,000	88,920	88,763	0	(41)	0	(41)	0	88,722	0	8,078	8,078	2,420	05/15/2020	4FE
52989L-AH-2	LIBBEY GLASS INC 6.875% 05/15/20		05/09/2014	Call 103.0000		10,300	10,000	10,000	10,000	0	0	0	0	0	10,000	0	300	300	332	05/15/2020	4FE
55313K-AD-3	MLCFC 2007-7 ASB 5.745% 06/12/50		06/01/2014	Paydown		1,233,509	1,233,509	1,284,777	1,258,954	0	(25,445)	0	(25,445)	0	1,233,509	0	0	0	27,628	06/12/2050	1FM
573334-AE-9	MARTIN MIDSTREAM PARTNER 7.250% 02/15/21		05/27/2014	Tax Free Exchange		4,888,034	4,750,000	4,892,500	0	0	(4,466)	0	(4,466)	0	4,888,034	0	0	0	53,569	02/15/2021	4FE
57643M-HD-9	MASTR 2004-10 CL 4A4 5.500% 11/25/34		06/01/2014	Paydown		38,388	38,388	33,782	35,041	0	3,348	0	3,348	0	38,388	0	0	0	848	11/25/2034	1FM
58501W-BE-0	STEERS News America - STEERS 7.090% 10/17/18		04/17/2014	Redemption 100.0000		164,636	164,636	164,636	164,636	0	0	0	0	0	164,636	0	0	0	6,089	10/17/2018	2
591894-BW-9	METROPOLITAN EDISON 4.875% 04/01/14		04/01/2014	Various		913,000	913,000	903,811	912,032	0	968	0	968	0	913,000	0	0	0	22,254	04/01/2014	2FE
60040#-AA-0	MILLENNIUM PIPELINE CO LLC SER A 5.330% 06/30/27		06/30/2014	Redemption 100.0000		55,007	55,007	55,007	55,007	0	0	0	0	0	55,007	0	0	0	1,466	06/30/2027	2FE
61745M-2F-9	MSC 2005-IQ9 4.700% 07/15/56		06/01/2014	Paydown		169,475	169,475	180,464	171,465	0	(1,990)	0	(1,990)	0	169,475	0	0	0	2,970	07/15/2056	1FM
693659-AC-8	ARIZONA PUB SERV PVNGS II FUNDING 8.000% 12/30/15		06/30/2014	Redemption 100.0000		2,807	2,807	2,779	2,391	0	416	0	416	0	2,807	0	0	0	112	12/30/2015	1FE
74340X-AJ-0	PROLOGIS TRUST 5.625% 11/15/16		06/16/2014	Call 100.0000		2,000,000	2,000,000	916,772	1,215,594	0	90,071	0	90,071	0	1,305,665	0	694,335	694,335	297,023	11/15/2016	2FE
74432R-AA-1	PRUDENTIAL FINANCIALS INC 4.350% 05/12/15		06/12/2014	Redemption 100.0000		88,358	88,358	86,328	86,122	0	2,236	0	2,236	0	88,358	0	0	0	1,601	05/12/2015	1FE
78403D-AA-8	SBA TOWER TRUST 4.254% 04/15/15		05/13/2014	Various		1,236,398	1,200,000	1,237,584	0	0	(1,613)	0	(1,613)	0	1,235,971	0	427	427	4,372	04/15/2015	1FE
78571C-AA-6	SABRE INC 8.500% 05/15/19		05/07/2014	Call 108.5000		149,730	138,000	139,275	138,977	0	(61)	0	(61)	0	138,916	0	10,814	10,814	5,604	05/15/2019	4FE
79549A-YP-8	SBM7 SER 2003-1 CL A1 6.500% 09/25/33		06/01/2014	Paydown		76,568	76,568	75,037	75,501	0	1,068	0	1,068	0	76,568	0	0	0	2,065	09/25/2033	1FM
81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		06/01/2014	Paydown		115,018	115,018	113,023	113,063	0	1,955	0	1,955	0	115,018	0	0	0	1,763	07/25/2043	1FM
832696-B#-4	SMUCKER JM CO 4.780% 06/01/14		06/01/2014	Various		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	39,833	06/01/2014	2
864486-AE-5	SUBURBAN PROPANE PARTNRS 7.500% 10/01/18		05/12/2014	TENDER OFFER		157,080	148,000	152,380	151,282	0	(448)	0	(448)	0	150,834	0	6,245	6,245	7,277	10/01/2018	3FE
87243Q-AA-4	TENET HEALTHCARE CORP 6.000% 10/01/20		05/12/2014	Tax Free Exchange		371,489	357,000	372,619	372,167	0	(678)	0	(678)	0	371,489	0	0	0	13,388	10/01/2020	3FE
87305N-AL-2	TTX CORP TTX 1st Sec Bk Utah 45-A Well 7.060% 01/02/19		04/08/2014	Various		23,743	23,743	23,743	23,743	0	0	0	0	0	23,743	0	0	0	838	01/02/2019	1
88031Q-AA-8	TENASKA VIRGINIA PARTNERS 6.119% 03/30/24		06/30/2014	Various		33,927	33,927	33,890	33,896	0	31	0	31	0	33,927	0	0	0	1,038	03/30/2024	2AM
88031R-AA-6	TENASKA ALABAMA II PART 6.125% 03/30/23		06/30/2014	Redemption 100.0000		19,238	19,238	19,181	19,193	0	45	0	45	0	19,238	0	0	0	589	03/30/2023	2
88576X-AA-4	HENDR 2010-1A A 5.560% 07/15/59		06/15/2014	Paydown		16,994	16,994	19,478	0	0	(2,484)	0	(2,484)	0	16,994	0	0	0	236	07/15/2059	1FE
893647-AP-2	TRANSDIGM INC 7.750% 12/15/18		05/22/2014	TENDER OFFER		538,345	500,000	500,000	500,000	0	0	0	0	0	500,000	0	38,345	38,345	18,191	12/15/2018	5FE
90265E-AA-8	UDR INC 5.500% 04/01/14		04/01/2014	Maturity		3,000,000	3,000,000	2,909,820	2,995,217	0	4,783	0	4,783	0	3,000,000	0	0	0	82,500	04/01/2014	2FE
90783Q-AA-4	UNION PACIFIC CORP 5.214% 09/30/14		06/27/2014	Call 100.0000		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	51,526	09/30/2014	2AM
92839U-AF-4	VISTEON CORP 6.750% 04/15/19		05/09/2014	Call 104.8375		383,705	366,000	366,000	366,000	0	0	0	0	0	366,000	0	17,705	17,705	13,782	04/15/2019	4FE
92966*-AA-7	WABASH VALLEY POWER ASSOC 5.080% 04/30/24		04/30/2014	Redemption 100.0000		17,864	17,864	18,025	17,988	0	(125)	0	(125)	0	17,864	0	0	0	454	04/30/2024	1
929766-4Q-3	WBCMT 2005-C20 A7 5.118% 07/15/42		06/01/2014	Paydown		15,821	15,821	17,181	16,252	0	(431)	0	(431)	0	15,821	0	0	0	344	07/15/2042	1FM
94978#-AH-0	WELLS FARGO BK NORTHWEST CVS Distribution 7.530% 01/10/24		06/10/2014	Redemption 100.0000		19,116	19,116	19,116	19,116	0	0	0	0	0	19,116	0	0	0	1,010	01/10/2024	2
94980D-AA-6	WFMBS 2003-M A1 2.618% 12/25/33		06/01/2014	Paydown		23,180	23,180	23,818	22,962	0	218	0	218	0	23,180	0	0	0	250	12/25/2033	1FM
96041U-AA-0	WLAKE ABS 0.550% 10/15/14		06/15/2014	Paydown		81,532	81,532	81,532	81,532	0	0	0	0	0	81,532	0	0	0	181	10/15/2014	1FE
06415C-AA-7	BANK OF NOVA SCOTIA 2.150% 08/03/16	A	05/21/2014	NATIONAL BANK OF CANADA		5,158,800	5,000,000	4,997,650	4,998,709	0	166	0	166	0	4,998,876	0	159,924	159,924	87,792	08/03/2016	1FE
146900-AG-0	CASCADES INC 7.750% 12/15/17	A	06/05/2014	WELLS FARGO		196,366	188,000	185,387	186,421	0	153	0	153	0	186,574	0	9,792	9,792	6,921	12/15/2017	3FE
12621V-AA-3	CNOOC FIN 2011 4.250% 01/26/21	F	05/22/2014	Various		8,403,520	8,000,000	8,749,470	8,639,443	0	(29,581)	0	(29,581)	0	8,609,862	0	(206,342)	(206,342)	268,576	01/26/2021	1FE
256853-AA-0	DOLPHIN ENERGY LTD 5.888% 06/15/19	F	06/15/2014	Redemption 100.0000		211,950	211,950	210,360	210,980	0	970	0	970	0	211,950	0	0	0	6,240	06/15/2019	1FE
456866-AL-6	INGERSOLL-RAND CO 7.200% 06/01/25	F	06/01/2014	Redemption 100.0000		117,000	117,000	122,207	120,966	0	(3,966)	0	(3,966)	0	117,000	0	0	0	4,212	06/01/2025	2FE
45824T-AN-5	INTELSAT JACKSON HLDG 5.500% 08/01/23	F	06/05/2014	Tax Free Exchange		1,767,505	1,763,000	1,767,931	1,767,715	0	(210)	0	(210)	0	1,767,505	0	0	0	63,566	08/01/2023	4FE
68210*-AC-7	OMEGA LEASING (US) LLC PP 5.980% 07/12/16	F	04/12/2014	Redemption 100.0000		15,949	15,949	15,949	15,949	0	0	0	0	0	15,949	0	0	0	477	07/12/2016	1
705006-AB-0	PEARSON DOLLAR FIN PLC 5.700% 06/01/14	F	06/01/2014	Maturity		3,000,000	3,000,000	2,993,626	2,999,329	0	671	0	671	0	3,000,000	0	0	0	85,500	06/01/2014	2FE
74977R-BQ-6	RABOBANK NEDERLAND 4.200% 05/13/14	F	05/13/2014	Maturity		2,000,000	2,000,000	1,996,340	1,999,532	0	468	0	468	0	2,000,000	0	0	0	42,000	05/13/2014	1FE
75737#-AD-0	REDFIRE INC SERIES A 6.830% 06/17/14	R	06/17/2014	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	68,300	06/17/2014	2

STATEMENT AS OF JUNE 30, 2014 OF THE The Lafayette Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
89153V-AA-7	TOTAL CAPITAL INTL SA 1.500% 02/17/17	F	05/23/2014	US BANCORP		5,080,850	5,000,000	4,978,200	4,986,133	0	1,772	0	1,772	0	4,987,905	0	92,945	92,945	58,750	02/17/2017	1FE
G2978#-AJ-2	ELECTRICITY SUPPLY BOARD II 6.360% 06/15/14	R	06/15/2014	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	63,600	06/15/2014	2
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						72,029,212	70,955,574	71,125,844	64,896,507	29,258	(37,332)	0	(8,074)	0	71,037,993	0	991,217	991,217	2,375,720	XXX	XXX
026351-BB-1	AMERICAN GENERAL CORP 8.500% 07/01/30		07/01/2013	Tax Free Exchange		2,011,098	2,000,000	2,013,360	2,010,946	0	152	0	152	0	2,011,098	0	0	0	0	07/01/2030	3AM
4899999. Subtotal - Bonds - Hybrid Securities						2,011,098	2,000,000	2,013,360	2,010,946	0	152	0	152	0	2,011,098	0	0	0	0	XXX	XXX
8399997. Total - Bonds - Part 4						93,977,288	93,008,462	93,370,015	87,189,933	29,258	(60,082)	0	(30,824)	0	93,311,119	0	666,168	666,168	2,805,951	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						93,977,288	93,008,462	93,370,015	87,189,933	29,258	(60,082)	0	(30,824)	0	93,311,119	0	666,168	666,168	2,805,951	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
457153-10-4	INGRAM MICRO INC-CL A		05/13/2014	BNY CONVERG-SOFT	32,300.000	854,933		582,692	757,758	(175,066)	0	0	(175,066)	0	582,692	0	272,241	272,241	0		L
51509F-10-5	LANDS' END INC - W/I		05/13/2014	BNY CONVERG-SOFT	1,888.000	50,967		36,246	0	0	0	0	0	0	36,246	0	14,721	14,721	0		L
51509F-10-5	LANDS' END INC - W/I		04/07/2014	Cash Adjustment	0.000	26		2	0	0	0	0	0	0	2	0	24	24	0		L
812350-10-6	SEARS HOLDINGS CORP		05/13/2014	BNY CONVERG-SOFT	6,277.000	270,472		154,805	249,422	(94,617)	0	0	(94,617)	0	154,805	0	115,668	115,668	0		L
812350-10-6	SEARS HOLDINGS CORP		04/07/2014	Spin Off	0.000	36,248		36,248	58,403	(22,155)	0	0	(22,155)	0	36,248	0	0	0	0		L
92343V-10-4	VERIZON COMMUNICATIONS		04/01/2014	Various	18,899.000	842,956		842,957	0	(1)	0	0	(1)	0	842,957	0	(1)	(1)	0		L
92343V-10-4	VERIZON COMMUNICATIONS		04/01/2014	Cash Adjustment	0.000	(18)		(17)	0	1	0	0	1	0	(17)	0	(1)	(1)	0		L
92857W-20-9	VODAFONE GROUP PLC RECEIPTS	E	04/01/2014	Spin Off	0.000	(842,938)		(842,938)	(842,938)	0	0	0	0	0	(842,938)	0	0	0	0		L
92857W-20-9	VODAFONE GROUP PLC RECEIPTS	E	04/01/2014	Tax Free Exchange	0.000	842,922		842,922	842,922	0	0	0	0	0	842,922	0	0	0	689,119		L
92857W-20-9	VODAFONE GROUP PLC RECEIPTS	E	04/01/2014	Cash Adjustment	0.000	0		16	16	0	0	0	0	0	16	0	(16)	(16)	13		L
92857W-20-9	VODAFONE GROUP PLC RECEIPTS	E	04/01/2014	Stock Split	0.000	0		0	0	0	0	0	0	0	0	0	0	0	574,276		L
92857W-30-8	VODAFONE GROUP PLC SP ADR	E	04/01/2014	Tax Free Exchange	39,194.000	1,801,366		1,801,366	0	0	0	0	0	0	1,801,366	0	0	0	0		L
81234D-10-9	SEARS CANADA INC	A	05/13/2014	BNY CONVERG-SOFT	2,688.000	39,481		131	34,944	(34,813)	0	0	(34,813)	0	131	0	39,350	39,350	0		U
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						3,896,415	XXX	3,454,430	1,100,527	(326,651)	0	0	(326,651)	0	3,454,430	0	441,986	441,986	1,263,408	XXX	XXX
9799997. Total - Common Stocks - Part 4						3,896,415	XXX	3,454,430	1,100,527	(326,651)	0	0	(326,651)	0	3,454,430	0	441,986	441,986	1,263,408	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						3,896,415	XXX	3,454,430	1,100,527	(326,651)	0	0	(326,651)	0	3,454,430	0	441,986	441,986	1,263,408	XXX	XXX
9899999. Total - Preferred and Common Stocks						3,896,415	XXX	3,454,430	1,100,527	(326,651)	0	0	(326,651)	0	3,454,430	0	441,986	441,986	1,263,408	XXX	XXX
9999999 - Totals						97,873,703	XXX	96,824,445	88,290,460	(297,393)	(60,082)	0	(357,475)	0	96,765,549	0	1,108,154	1,108,154	4,069,359	XXX	XXX

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

STATEMENT AS OF JUNE 30, 2014 OF THE 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 (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
0079999. Subtotal - Purchased Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	07/15/2013	07/15/2014		1,255,000	1,712.79	59,738			183,485		183,485	65,491						100/103
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			352,913		352,913	127,968						100/103
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			795,532		795,532	270,869						100/103
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			495,874		495,874	168,839						100/103
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			1,270,883		1,270,883	432,721						100/103
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			10,672		10,672	3,634						100/103
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			1,902,219		1,902,219	647,684						100/103
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			115,223		115,223	18,111						100/103
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			127,982		127,982	20,117						100/103
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			14,752		14,752	2,319						100/103
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			205,727		205,727	32,337						100/103
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			44,745		44,745	31,969						100/103
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			101,049		101,049	64,659						100/103
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			311,851		311,851	203,850						100/103
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			175,494		175,494	57,318						100/101
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			305,514		305,514	101,173						100/101
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			548,579		548,579	170,043						100/101
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			328,079		328,079	101,695						100/101
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			538,798		538,798	167,011						100/101
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			1,567,494		1,567,494	485,875						100/101
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			2,714,442		2,714,442	841,394						100/101
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			243,568		243,568	42,633						100/101
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			137,481		137,481	24,064						100/101
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			261,430		261,430	45,760						100/101
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			71,836		71,836	51,956						100/101
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			166,820		166,820	105,580						100/101
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			367,983		367,983	237,805						100/101
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			221,167		221,167	71,864						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			180,790		180,790	59,354						100/100

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
LLIC S&P500 OTC -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			377,041		377,041	117,096						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			215,232		215,232	66,844						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			641,121		641,121	199,111						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			1,064,718		1,064,718	330,666						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			3,023,955		3,023,955	939,139						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			228,136		228,136	50,547						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			121,348		121,348	26,887						100/100
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			371,326		371,326	82,273						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			59,746		59,746	43,650						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			102,173		102,173	65,861						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			407,699		407,699	268,037						100/100
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/15/2013	10/15/2014		2,160,000	1,729.47	104,760			291,852		291,852	90,209						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/15/2013	10/15/2014		1,715,000	1,740.51	77,861			221,396		221,396	69,039						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/15/2013	10/15/2014		2,070,000	1,698.06	119,853			315,678		315,678	93,606						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/15/2013	10/15/2014		6,525,000	1,698.06	377,798			995,069		995,069	295,063						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/15/2013	10/15/2014		11,700,000	1,698.06	677,430			1,784,260		1,784,260	529,078						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/15/2013	10/15/2014		75,000	1,698.06	4,343			11,438		11,438	3,392						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/15/2013	10/15/2014		16,740,000	1,698.06	969,246			2,552,867		2,552,867	756,990						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/15/2013	10/15/2014		1,420,000	1,698.06	48,280			154,979		154,979	36,725						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/15/2013	10/15/2014		1,710,000	1,698.06	58,140			186,629		186,629	44,225						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/15/2013	10/15/2014		50,000	1,698.06	1,700			5,458		5,458	1,293						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/15/2013	10/15/2014		2,705,000	1,698.06	91,970			295,222		295,222	69,959						100/101
LLIC S&P500 OTC CLIQUET	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/15/2013	10/15/2014		1,390,000	1,698.06	14,039			39,118		39,118	27,541						100/101
LLIC S&P500 OTC CLIQUET	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/15/2013	10/15/2014		1,815,000	1,698.06	34,485			107,851		107,851	67,165						100/101
LLIC S&P500 OTC CLIQUET	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/15/2013	10/15/2014		6,600,000	1,698.06	116,820			368,418		368,418	233,601						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2013	11/15/2014		690,000	1,831.45	32,430			54,585		54,585	17,304						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2013	11/15/2014		1,740,000	1,843.13	76,560			127,620		127,620	39,706						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2013	11/15/2014		2,345,000	1,798.18	132,024			221,764		221,764	68,623						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2013	11/15/2014		6,565,000	1,798.18	369,610			620,843		620,843	192,114						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2013	11/15/2014		8,370,000	1,798.18	471,231			791,541		791,541	244,935						100/101

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2013	11/15/2014		55,000	1,798.18	3,097			5,202		5,202	1,610						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2013	11/15/2014		19,320,000	1,798.18	1,087,716			1,827,068		1,827,068	565,369						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2013	11/15/2014		1,345,000	1,798.18	41,561			73,210		73,210	17,425						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2013	11/15/2014		1,560,000	1,798.18	48,204			84,912		84,912	20,211						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2013	11/15/2014		60,000	1,798.18	1,854			3,266		3,266	777						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2013	11/15/2014		3,900,000	1,798.18	120,510			212,281		212,281	50,527						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2013	11/15/2014		250,000	1,798.18	7,700			13,608		13,608	3,239						100/101
LLIC S&P500 OTC CLIQUET	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2013	11/15/2014		2,300,000	1,798.18	24,150			44,186		44,186	31,444						100/101
LLIC S&P500 OTC CLIQUET	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2013	11/15/2014		1,700,000	1,798.18	33,660			71,399		71,399	45,094						100/101
LLIC S&P500 OTC CLIQUET	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2013	11/15/2014		6,930,000	1,798.18	128,205			272,776		272,776	175,180						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/15/2013	12/15/2014		1,500,000	1,820.48	68,400			130,350		130,350	38,720						100/102
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/15/2013	12/15/2014		2,180,000	1,831.20	92,868			178,995		178,995	54,424						100/102
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/15/2013	12/15/2014		1,800,000	1,786.54	99,180			184,465		184,465	54,504						100/102
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/15/2013	12/15/2014		4,970,000	1,786.54	273,847			509,330		509,330	150,493						100/102
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/15/2013	12/15/2014		10,705,000	1,786.54	589,846			1,097,059		1,097,059	324,150						100/102
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/15/2013	12/15/2014		35,000	1,786.54	1,929			3,587		3,587	1,060						100/102
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/15/2013	12/15/2014		13,010,000	1,786.54	716,851			1,333,277		1,333,277	393,946						100/102
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/15/2013	12/15/2014		1,840,000	1,786.54	58,144			126,496		126,496	31,971						100/102
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/15/2013	12/15/2014		2,130,000	1,786.54	67,308			146,434		146,434	37,011						100/102
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/15/2013	12/15/2014		30,000	1,786.54	948			2,062		2,062	521						100/102
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/15/2013	12/15/2014		2,800,000	1,786.54	88,480			192,495		192,495	48,653						100/102
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/15/2013	12/15/2014		275,000	1,786.54	8,773			18,906		18,906	4,778						100/102
LLIC S&P500 OTC CLIQUET	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/15/2013	12/15/2014		2,800,000	1,786.54	27,440			65,698		65,698	44,249						100/102
LLIC S&P500 OTC CLIQUET	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/15/2013	12/15/2014		2,250,000	1,786.54	44,550			99,833		99,833	60,103						100/102
LLIC S&P500 OTC CLIQUET	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/15/2013	12/15/2014		4,475,000	1,786.54	82,788			186,093		186,093	113,886						100/102
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	01/15/2014	01/15/2015		1,185,000	1,884.42		49,770		71,548		71,548	21,778						100/103
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	01/15/2014	01/15/2015		5,230,000	1,894.59		206,062		295,815		295,815	89,753						100/103
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	01/15/2014	01/15/2015		865,000	1,848.38		44,894		64,747		64,747	19,854						100/103
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	01/15/2014	01/15/2015		7,670,000	1,848.38		398,073		574,115		574,115	176,042						100/103
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	01/15/2014	01/15/2015		9,875,000	1,848.38		512,513		739,164		739,164	226,651						100/103

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	01/15/2014	01/15/2015		14,570,000	1,848.38		756,183		1,090,594		1,090,594	334,411						100/103
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	01/15/2014	01/15/2015		1,420,000	1,848.38		40,612		57,926		57,926	17,314						100/103
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	01/15/2014	01/15/2015		1,580,000	1,848.38		45,188		64,452		64,452	19,264						100/103
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	01/15/2014	01/15/2015		3,045,000	1,848.38		87,087		124,214		124,214	37,127						100/103
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	01/15/2014	01/15/2015		275,000	1,848.38		7,948		11,218		11,218	3,271						100/103
LLIC S&P500 OTC CLIQUET	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	01/15/2014	01/15/2015		2,050,000	1,848.38		26,855		40,139		40,139	13,284						100/103
LLIC S&P500 OTC CLIQUET	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	01/15/2014	01/15/2015		2,660,000	1,848.38		55,062		87,859		87,859	32,797						100/103
LLIC S&P500 OTC CLIQUET	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	01/15/2014	01/15/2015		5,675,000	1,848.38		110,095		175,577		175,577	65,482						100/103
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/18/2014	02/17/2015		2,000,000	1,876.65		85,000		133,408		133,408	48,408						100/99
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/18/2014	02/17/2015		2,050,000	1,886.78		81,590		128,937		128,937	47,347						100/99
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/18/2014	02/17/2015		1,750,000	1,840.76		91,700		141,891		141,891	50,191						100/99
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/18/2014	02/17/2015		4,040,000	1,840.76		211,696		327,568		327,568	115,872						100/99
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/18/2014	02/17/2015		9,350,000	1,840.76		489,940		758,107		758,107	268,167						100/99
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/18/2014	02/17/2015		15,000	1,840.76		786		1,216		1,216	430						100/99
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/18/2014	02/17/2015		15,500,000	1,840.76		812,200		1,256,757		1,256,757	444,557						100/99
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/18/2014	02/17/2015		1,175,000	1,840.76		34,898		59,465		59,465	24,568						100/99
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/18/2014	02/17/2015		1,900,000	1,840.76		56,430		96,157		96,157	39,727						100/99
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/18/2014	02/17/2015		15,000	1,840.76		446		759		759	314						100/99
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/18/2014	02/17/2015		3,375,000	1,833.48		100,238		170,805		170,805	70,568						100/99
LLIC S&P500 OTC CLIQUET	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/18/2014	02/17/2015		1,675,000	909.95		18,425		28,903		28,903	10,478						100/99
LLIC S&P500 OTC CLIQUET	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/18/2014	02/17/2015		1,550,000	842.04		32,550		51,335		51,335	18,785						100/99
LLIC S&P500 OTC CLIQUET	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/18/2014	02/17/2015		4,535,000	2,463.66		86,165		135,414		135,414	49,249						100/99
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	03/17/2014	03/16/2015		3,680,000	1,895.08		163,150		226,251		226,251	63,101						100/99
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	03/17/2014	03/16/2015		1,570,000	1,905.30		65,086		90,869		90,869	25,783						100/99
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	03/17/2014	03/16/2015		2,040,000	1,858.83		110,954		153,384		153,384	42,431						100/99
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	03/17/2014	03/16/2015		5,200,000	1,858.83		282,823		390,981		390,981	108,158						100/99
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	03/17/2014	03/16/2015		9,185,000	1,858.83		499,563		690,607		690,607	191,044						100/99
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	03/17/2014	03/16/2015		110,000	1,858.83		5,983		8,271		8,271	2,288						100/99
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	03/17/2014	03/16/2015		20,825,000	1,858.83		1,132,652		1,565,803		1,565,803	433,151						100/99
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	03/17/2014	03/16/2015		815,000	1,858.83		25,456		38,816		38,816	13,359						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 1V8Y6QCX6YMJ20ELII46	03/17/2014	03/16/2015		2,000,000	1,858.83		62,469		95,253		95,253	32,783						100/99
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	03/17/2014	03/16/2015		15,000	1,858.83		469		714		714	246						100/99
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	03/17/2014	03/16/2015		4,570,000	1,858.83		142,743		217,652		217,652	74,910						100/99
LLIC S&P500 OTC CLIQUET	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	03/17/2014	03/16/2015		1,675,000	1,858.83		18,593		18,425		18,425	(168)						100/99
LLIC S&P500 OTC CLIQUET	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	03/17/2014	03/16/2015		1,935,000	1,858.83		39,861		53,594		53,594	13,733						100/99
LLIC S&P500 OTC CLIQUET	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	03/17/2014	03/16/2015		5,960,000	1,858.83		111,452		146,613		146,613	35,161						100/99
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/15/2014	04/15/2015		2,045,000	1,873.39		92,265		149,442		149,442	57,177						100/98
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/15/2014	04/15/2015		1,650,000	1,889.05		67,711		111,773		111,773	44,062						100/98
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/15/2014	04/15/2015		1,560,000	1,842.98		83,638		131,939		131,939	48,301						100/98
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/15/2014	04/15/2015		3,000,000	1,842.98		160,843		253,728		253,728	92,886						100/98
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/15/2014	04/15/2015		11,650,000	1,842.98		624,606		985,311		985,311	360,704						100/98
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/15/2014	04/15/2015		17,190,000	1,842.98		921,629		1,453,863		1,453,863	532,234						100/98
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/15/2014	04/15/2015		265,000	1,939.74		7,757		13,435		13,435	5,677						100/98
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/15/2014	04/15/2015		1,700,000	1,842.98		53,288		104,275		104,275	50,987						100/98
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/15/2014	04/15/2015		2,720,000	1,842.98		85,261		166,841		166,841	81,579						100/98
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/15/2014	04/15/2015		50,000	1,842.98		1,567		3,067		3,067	1,500						100/98
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/15/2014	04/15/2015		5,430,000	1,842.98		170,209		333,068		333,068	162,860						100/98
LLIC S&P500 OTC CLIQUET	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/15/2014	04/15/2015		2,400,000	1,842.98		27,253		35,962		35,962	8,708						100/98
LLIC S&P500 OTC CLIQUET	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/15/2014	04/15/2015		2,880,000	1,842.98		61,163		87,429		87,429	26,266						100/98
LLIC S&P500 OTC CLIQUET	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/15/2014	04/15/2015		8,000,000	1,842.98		154,794		217,287		217,287	62,493						100/98
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/15/2014	05/15/2015		1,100,000	1,906.40		48,890		69,099		69,099	20,210						100/102
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/15/2014	05/15/2015		815,000	1,917.62		32,947		48,226		48,226	15,279						100/102
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/15/2014	05/15/2015		1,600,000	1,870.85		84,505		120,766		120,766	36,261						100/102
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/15/2014	05/15/2015		5,200,000	1,870.85		274,641		392,488		392,488	117,847						100/102
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/15/2014	05/15/2015		12,290,000	1,870.85		649,103		927,628		927,628	278,525						100/102
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/15/2014	05/15/2015		24,070,000	1,870.85		1,271,271		1,816,762		1,816,762	545,491						100/102
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/15/2014	05/15/2015		225,000	1,964.39		6,488		10,018		10,018	3,530						100/102
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/15/2014	05/15/2015		1,320,000	1,870.85		40,760		72,278		72,278	31,517						100/102
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/15/2014	05/15/2015		3,380,000	1,870.85		104,371		185,075		185,075	80,704						100/102
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/15/2014	05/15/2015		30,000	1,870.85		926		1,643		1,643	717						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	05/15/2014	05/15/2015		4,690,000	1,870.85		144,823		256,805		256,805	111,982						100/102
LLIC S&P500 OTC CLIQUET	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/15/2014	05/15/2015		1,155,000	1,870.85		12,243		12,066		12,066	(177)						100/102
LLIC S&P500 OTC CLIQUET	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/15/2014	05/15/2015		3,575,000	1,870.85		74,003		83,078		83,078	9,076						100/102
LLIC S&P500 OTC CLIQUET	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/15/2014	05/15/2015		5,780,000	1,870.85		108,086		117,461		117,461	9,375						100/102
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/16/2014	06/15/2015		285,000	1,981.38		11,163		11,881		11,881	718						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/16/2014	06/15/2015		850,000	1,981.38		33,293		35,435		35,435	2,141						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/16/2014	06/15/2015		2,665,000	1,937.78		134,503		144,065		144,065	9,562						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/16/2014	06/15/2015		3,870,000	1,937.78		195,319		209,204		209,204	13,884						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/16/2014	06/15/2015		11,455,000	1,937.78		578,135		619,232		619,232	41,097						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/16/2014	06/15/2015		30,000	1,937.78		1,514		1,622		1,622	107						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/16/2014	06/15/2015		13,620,000	1,937.78		687,403		736,267		736,267	48,864						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/16/2014	06/15/2015		1,940,000	1,937.78		65,074		67,743		67,743	2,669						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/16/2014	06/15/2015		2,780,000	1,937.78		93,251		97,075		97,075	3,824						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/16/2014	06/15/2015		30,000	1,937.78		1,006		1,047		1,047	41						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/16/2014	06/15/2015		3,700,000	1,937.78		124,111		129,200		129,200	5,089						100/101
LLIC S&P500 OTC CLIQUET	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/16/2014	06/15/2015		2,055,000	1,937.78		20,550		15,459		15,459	(5,091)						100/101
LLIC S&P500 OTC CLIQUET	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/16/2014	06/15/2015		1,545,000	1,937.78		28,274		23,114		23,114	(5,159)						100/101
LLIC S&P500 OTC CLIQUET	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/16/2014	06/15/2015		4,200,000	1,937.78		79,800		65,851		65,851	(13,949)						100/101
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										14,235,985	14,522,097	0	57,107,784	XXX	57,107,784	18,175,354	0	0	0	0	XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										14,235,985	14,522,097	0	57,107,784	XXX	57,107,784	18,175,354	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										14,235,985	14,522,097	0	57,107,784	XXX	57,107,784	18,175,354	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										14,235,985	14,522,097	0	57,107,784	XXX	57,107,784	18,175,354	0	0	0	0	XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	07/15/2013	07/15/2014		1,255,000	1,725.40	(54,580)			(174,081)		(174,081)	(63,139)						100/103
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)			(302,262)		(302,262)	(115,628)						100/103
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)			(708,359)		(708,359)	(252,834)						100/103
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)			(418,906)		(418,906)	(151,938)						100/103
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)			(957,672)		(957,672)	(361,700)						100/103

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	Credit Suisse 1V8Y6QCX6YMJ20ELII46	07/15/2013	07/15/2014		65,000	1,750.64	(2,398)			(8,042)		(8,042)	(3,037)						100/103
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	07/15/2013	07/15/2014		11,585,000	1,745.59	(441,968)			(1,468,079)		(1,468,079)	(547,548)						100/103
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	07/15/2013	07/15/2014		1,445,000	1,718.67	(31,270)			(84,161)		(84,161)	(14,824)						100/103
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	07/15/2013	07/15/2014		1,605,000	1,762.42	(19,902)			(51,748)		(51,748)	(7,245)						100/103
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	07/15/2013	07/15/2014		185,000	1,762.42	(2,294)			(5,965)		(5,965)	(835)						100/103
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	07/15/2013	07/15/2014		2,580,000	1,754.01	(35,862)			(96,078)		(96,078)	(15,388)						100/103
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	08/15/2013	08/15/2014		1,100,000	1,704.51	(45,763)			(167,391)		(167,391)	(55,472)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	08/15/2013	08/15/2014		1,995,000	1,736.08	(66,385)			(266,134)		(266,134)	(91,384)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	08/15/2013	08/15/2014		3,085,000	1,687.90	(144,851)			(499,668)		(499,668)	(161,276)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	08/15/2013	08/15/2014		1,845,000	1,711.16	(75,005)			(273,422)		(273,422)	(91,677)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	08/15/2013	08/15/2014		3,030,000	1,703.68	(128,936)			(462,552)		(462,552)	(153,232)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	08/15/2013	08/15/2014		8,815,000	1,728.60	(318,690)			(1,215,147)		(1,215,147)	(417,528)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	08/15/2013	08/15/2014		15,265,000	1,723.62	(570,196)			(2,150,194)		(2,150,194)	(730,714)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	08/15/2013	08/15/2014		2,250,000	1,694.55	(49,237)			(198,572)		(198,572)	(39,260)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	08/15/2013	08/15/2014		1,270,000	1,740.23	(14,837)			(77,170)		(77,170)	(16,944)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	08/15/2013	08/15/2014		2,415,000	1,731.93	(32,078)			(158,807)		(158,807)	(34,539)						100/101
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)			(211,028)		(211,028)	(69,281)						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)			(154,418)		(154,418)	(51,995)						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)			(339,346)		(339,346)	(109,198)						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)			(174,671)		(174,671)	(57,901)						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)			(540,438)		(540,438)	(177,427)						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)			(797,546)		(797,546)	(269,183)						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)			(2,315,019)		(2,315,019)	(774,018)						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)			(169,409)		(169,409)	(40,974)						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)			(61,994)		(61,994)	(14,313)						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)			(208,824)		(208,824)	(49,625)						100/100
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	10/15/2013	10/15/2014		2,160,000	1,740.51	(96,768)			(278,842)		(278,842)	(86,953)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	10/15/2013	10/15/2014		1,715,000	1,774.47	(61,740)			(189,519)		(189,519)	(60,943)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	10/15/2013	10/15/2014		2,070,000	1,724.38	(102,051)			(285,787)		(285,787)	(87,553)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	10/15/2013	10/15/2014		6,525,000	1,743.91	(285,795)			(830,922)		(830,922)	(259,063)						100/101

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	10/15/2013	10/15/2014		11,700,000	1,765.98	(444,600)			(1,347,003)		(1,347,003)	(430,226)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	10/15/2013	10/15/2014		75,000	1,765.98	(2,850)			(8,635)		(8,635)	(2,758)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	10/15/2013	10/15/2014		16,740,000	1,761.74	(654,534)			(1,968,819)		(1,968,819)	(623,542)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	10/15/2013	10/15/2014		1,420,000	1,741.36	(30,388)			(118,793)		(118,793)	(30,362)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	10/15/2013	10/15/2014		1,710,000	1,778.72	(23,085)			(105,456)		(105,456)	(26,643)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	10/15/2013	10/15/2014		50,000	1,778.72	(675)			(3,084)		(3,084)	(779)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	10/15/2013	10/15/2014		2,705,000	1,770.23	(40,846)			(180,330)		(180,330)	(46,127)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	11/15/2013	11/15/2014		690,000	1,843.13	(29,877)			(50,608)		(50,608)	(15,745)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	11/15/2013	11/15/2014		1,740,000	1,879.10	(60,552)			(100,878)		(100,878)	(30,725)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	11/15/2013	11/15/2014		2,345,000	1,826.05	(112,091)			(190,691)		(190,691)	(59,359)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	11/15/2013	11/15/2014		6,565,000	1,846.73	(278,356)			(472,156)		(472,156)	(146,207)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	11/15/2013	11/15/2014		8,370,000	1,870.11	(308,016)			(517,708)		(517,708)	(160,064)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	11/15/2013	11/15/2014		55,000	1,870.11	(2,024)			(3,402)		(3,402)	(1,052)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	11/15/2013	11/15/2014		19,320,000	1,865.61	(730,296)			(1,227,355)		(1,227,355)	(373,536)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	11/15/2013	11/15/2014		1,345,000	1,843.13	(25,421)			(41,176)		(41,176)	(4,600)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	11/15/2013	11/15/2014		1,560,000	1,884.49	(17,472)			(19,832)		(19,832)	7,100						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	11/15/2013	11/15/2014		60,000	1,884.49	(672)			(763)		(763)	273						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	11/15/2013	11/15/2014		3,900,000	1,874.60	(49,920)			(63,935)		(63,935)	11,658						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/15/2013	12/15/2014		1,500,000	1,832.10	(63,750)			(122,631)		(122,631)	(37,260)						100/102
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/15/2013	12/15/2014		2,180,000	1,866.93	(73,466)			(144,661)		(144,661)	(43,376)						100/102
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/15/2013	12/15/2014		1,800,000	1,816.02	(83,700)			(159,664)		(159,664)	(47,585)						100/102
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/15/2013	12/15/2014		4,970,000	1,833.88	(206,752)			(400,154)		(400,154)	(119,527)						100/102
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/15/2013	12/15/2014		10,705,000	1,858.89	(378,957)			(748,024)		(748,024)	(225,966)						100/102
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/15/2013	12/15/2014		35,000	1,858.89	(1,239)			(2,446)		(2,446)	(739)						100/102
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/15/2013	12/15/2014		13,010,000	1,853.54	(477,467)			(934,934)		(934,934)	(278,034)						100/102
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/15/2013	12/15/2014		1,840,000	1,828.52	(36,984)			(85,116)		(85,116)	(16,505)						100/102
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/15/2013	12/15/2014		2,130,000	1,875.87	(22,791)			(50,695)		(50,695)	897						100/102
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/15/2013	12/15/2014		30,000	1,875.87	(321)			(714)		(714)	13						100/102
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/15/2013	12/15/2014		2,800,000	1,862.47	(36,120)			(82,844)		(82,844)	(6,048)						100/102
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	01/15/2014	01/15/2015		1,185,000	1,894.59		(46,452)		(67,025)		(67,025)	(20,573)						100/103

STATEMENT AS OF JUNE 30, 2014 OF THE 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	Credit Suisse 1V8Y6QCX6YMJ2OELII46	01/15/2014	01/15/2015		5,230,000	1,931.56		(160,038)		(226,393)		(226,393)	(66,355)						100/103
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	01/15/2014	01/15/2015		865,000	1,877.95		(37,628)		(54,554)		(54,554)	(16,926)						100/103
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	01/15/2014	01/15/2015		7,670,000	1,901.98		(286,858)		(411,724)		(411,724)	(124,866)						100/103
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	01/15/2014	01/15/2015		9,875,000	1,922.32		(322,913)		(458,960)		(458,960)	(136,047)						100/103
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	01/15/2014	01/15/2015		14,570,000	1,917.69		(491,009)		(705,455)		(705,455)	(214,446)						100/103
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	01/15/2014	01/15/2015		1,420,000	1,901.06		(22,010)		(28,130)		(28,130)	(6,120)						100/103
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	01/15/2014	01/15/2015		1,580,000	1,940.80		(13,904)		(13,848)		(13,848)	56						100/103
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	01/15/2014	01/15/2015		3,045,000	1,926.94		(33,191)		(36,866)		(36,866)	(3,675)						100/103
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/18/2014	02/17/2015		2,000,000	1,886.78		(79,600)		(125,793)		(125,793)	(46,193)						100/99
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/18/2014	02/17/2015		2,050,000	1,923.59		(63,345)		(101,612)		(101,612)	(38,267)						100/99
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/18/2014	02/17/2015		1,750,000	1,868.37		(77,875)		(122,474)		(122,474)	(44,599)						100/99
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/18/2014	02/17/2015		4,040,000	1,891.38		(155,136)		(248,361)		(248,361)	(93,225)						100/99
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/18/2014	02/17/2015		9,350,000	1,916.23		(302,940)		(488,649)		(488,649)	(185,709)						100/99
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/18/2014	02/17/2015		15,000	1,916.23		(486)		(784)		(784)	(298)						100/99
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/18/2014	02/17/2015		15,500,000	1,909.79		(525,450)		(848,447)		(848,447)	(322,997)						100/99
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/18/2014	02/17/2015		1,175,000	1,896.90		(18,330)		(32,301)		(32,301)	(13,971)						100/99
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/18/2014	02/17/2015		1,900,000	1,930.96		(18,430)		(31,455)		(31,455)	(13,025)						100/99
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/18/2014	02/17/2015		15,000	1,930.96		(146)		(248)		(248)	(103)						100/99
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/18/2014	02/17/2015		3,375,000	1,918.99		(39,150)		(68,273)		(68,273)	(29,123)						100/99
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/17/2014	03/16/2015		3,680,000	1,906.23		(151,006)		(212,015)		(212,015)	(61,009)						100/99
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/17/2014	03/16/2015		1,570,000	1,942.48		(50,485)		(71,114)		(71,114)	(20,629)						100/99
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/17/2014	03/16/2015		2,040,000	1,887.64		(93,410)		(131,229)		(131,229)	(37,819)						100/99
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/17/2014	03/16/2015		5,200,000	1,906.23		(213,143)		(299,587)		(299,587)	(86,444)						100/99
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/17/2014	03/16/2015		9,185,000	1,935.04		(313,108)		(439,440)		(439,440)	(126,332)						100/99
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/17/2014	03/16/2015		110,000	1,935.04		(3,750)		(5,263)		(5,263)	(1,513)						100/99
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/17/2014	03/16/2015		20,825,000	1,928.54		(741,142)		(1,045,265)		(1,045,265)	(304,123)						100/99
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/17/2014	03/16/2015		815,000	1,903.44		(15,513)		(24,708)		(24,708)	(9,195)						100/99
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/17/2014	03/16/2015		2,000,000	1,948.98		(20,669)		(33,571)		(33,571)	(12,901)						100/99
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/17/2014	03/16/2015		15,000	1,948.98		(155)		(252)		(252)	(97)						100/99
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/17/2014	03/16/2015		4,570,000	1,937.83		(55,456)		(90,029)		(90,029)	(34,574)						100/99

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/15/2014	04/15/2015		2,045,000	1,890.90		(82,887)		(137,417)		(137,417)	(54,529)						100/98
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/15/2014	04/15/2015		1,650,000	1,925.91		(53,133)		(90,600)		(90,600)	(37,467)						100/98
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/15/2014	04/15/2015		1,560,000	1,872.47		(70,652)		(114,443)		(114,443)	(43,791)						100/98
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/15/2014	04/15/2015		3,000,000	1,889.98		(122,072)		(202,401)		(202,401)	(80,329)						100/98
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/15/2014	04/15/2015		11,650,000	1,918.54		(393,315)		(670,050)		(670,050)	(276,735)						100/98
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/15/2014	04/15/2015		17,190,000	1,912.09		(606,158)		(1,019,045)		(1,019,045)	(412,887)						100/98
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/15/2014	04/15/2015		265,000	2,027.28		(3,806)		(7,260)		(7,260)	(3,454)						100/98
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/15/2014	04/15/2015		1,700,000	1,888.13		(33,021)		(73,307)		(73,307)	(40,286)						100/98
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/15/2014	04/15/2015		2,720,000	1,934.21		(28,569)		(74,271)		(74,271)	(45,702)						100/98
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/15/2014	04/15/2015		50,000	1,934.21		(525)		(1,365)		(1,365)	(840)						100/98
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/15/2014	04/15/2015		5,430,000	1,920.39		(69,663)		(172,902)		(172,902)	(103,238)						100/98
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/15/2014	05/15/2015		1,100,000	1,919.49		(45,150)		(64,549)		(64,549)	(19,400)						100/102
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/15/2014	05/15/2015		815,000	1,955.04		(25,693)		(38,555)		(38,555)	(12,862)						100/102
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/15/2014	05/15/2015		1,600,000	1,900.78		(71,065)		(103,987)		(103,987)	(32,923)						100/102
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/15/2014	05/15/2015		5,200,000	1,918.56		(206,521)		(306,412)		(306,412)	(99,891)						100/102
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/15/2014	05/15/2015		12,290,000	1,947.55		(402,074)		(611,045)		(611,045)	(208,971)						100/102
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/15/2014	05/15/2015		24,070,000	1,941.01		(823,569)		(1,234,889)		(1,234,889)	(411,320)						100/102
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/15/2014	05/15/2015		225,000	2,057.94		(2,933)		(5,161)		(5,161)	(2,228)						100/102
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/15/2014	05/15/2015		1,320,000	1,912.01		(26,504)		(52,061)		(52,061)	(25,557)						100/102
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/15/2014	05/15/2015		3,380,000	1,962.52		(35,419)		(81,726)		(81,726)	(46,307)						100/102
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/15/2014	05/15/2015		30,000	1,962.52		(314)		(726)		(726)	(411)						100/102
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/15/2014	05/15/2015		4,690,000	1,950.36		(58,058)		(130,283)		(130,283)	(72,225)						100/102
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/16/2014	06/15/2015		285,000	2,014.32		(8,940)		(9,672)		(9,672)	(732)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/16/2014	06/15/2015		850,000	2,014.32		(26,663)		(28,845)		(28,845)	(2,181)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/16/2014	06/15/2015		2,665,000	1,969.75		(111,317)		(120,186)		(120,186)	(8,868)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/16/2014	06/15/2015		3,870,000	1,987.19		(144,622)		(156,804)		(156,804)	(12,181)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/16/2014	06/15/2015		11,455,000	2,014.32		(355,908)		(388,719)		(388,719)	(32,811)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/16/2014	06/15/2015		30,000	2,014.32		(932)		(1,018)		(1,018)	(86)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/16/2014	06/15/2015		13,620,000	2,010.45		(434,071)		(471,657)		(471,657)	(37,586)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/16/2014	06/15/2015		1,940,000	1,987.19		(41,406)		(43,123)		(43,123)	(1,716)						100/101

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/16/2014	06/15/2015		2,780,000	2,026.92		(40,153)		(40,232)		(40,232)	(79)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/16/2014	06/15/2015		30,000	2,026.92		(433)		(434)		(434)	(1)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/16/2014	06/15/2015		3,700,000	2,019.17		(57,511)		(57,775)		(57,775)	(264)						100/101
0509999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(9,055,275)	(8,735,785)	0	(38,389,425)	XXX	(38,389,425)	(12,340,349)	0	0	0	0	XXX	XXX
0569999. Subtotal - Written Options - Hedging Other										(9,055,275)	(8,735,785)	0	(38,389,425)	XXX	(38,389,425)	(12,340,349)	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										(9,055,275)	(8,735,785)	0	(38,389,425)	XXX	(38,389,425)	(12,340,349)	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										(9,055,275)	(8,735,785)	0	(38,389,425)	XXX	(38,389,425)	(12,340,349)	0	0	0	0	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1029999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1089999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1149999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1159999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1179999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1189999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1199999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1209999. Total Swaps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1269999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999. Subtotal - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999. Subtotal - Hedging Other										5,180,710	5,786,312	0	18,718,359	XXX	18,718,359	5,835,005	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										5,180,710	5,786,312	0	18,718,359	XXX	18,718,359	5,835,005	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

STATEMENT AS OF JUNE 30, 2014 OF THE The Lafayette Life Insurance Company

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			0			0		
Credit Suisse 1V8Y6QCX6YMJ2OELII46	Y	N		32,209,518	(22,105,528)	10,103,990	32,209,518	(22,105,528)	10,103,990		
Morgan Stanley 4PQUHN3JPFGFNF3BB653	Y	N		24,898,262	(16,283,893)	8,614,369	24,898,262	(16,283,893)	8,614,369		
0299999. Total NAIC 1 Designation			0	57,107,780	(38,389,421)	18,718,359	57,107,780	(38,389,421)	18,718,359	0	0
0899999. Aggregate Sum of Central Clearing houses						0			0		
0999999 - Totals			0	57,107,780	(38,389,421)	18,718,359	57,107,780	(38,389,421)	18,718,359	0	0

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

NONE

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

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			85,606,764	85,606,764	07/01/2014
8999999. Total - Short-Term Invested Assets (Schedule DA type)				85,606,764	85,606,764	XXX
9999999 - Totals				85,606,764	85,606,764	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ 1,752,028 Book/Adjusted Carrying Value $ 1,752,028
2. Average balance for the year to date Fair Value $ 90,312,721 Book/Adjusted Carrying Value $ 90,312,721
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 62,187,375 NAIC 2 $ 23,419,389 NAIC 3 $ 0 NAIC 4 $ 0 NAIC 5 $ 0 NAIC 6 $ 0

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	Amount of Interest Accrued	6	7	8	
Depository		Code	Rate of Interest	During Current Quarter	at Current Statement Date	First Month	Second Month	Third Month	*
Huntington Bank	Columbus, OH					1,403,762	1,404,108	1,404,467	XXX
Branch Banking & Trust Co.	Winston-Salem, NC					1,400,505	1,400,872	1,401,289	XXX
Bank of New York Mellon	New York, NY					88,738	25,016	660,517	XXX
US Bank	Cincinnati, OH					481,757	64,796	306,021	XXX
JP Morgan/Chase	New York, NY					(10,057,397)	(11,966,602)	(9,579,844)	XXX
0199998. Deposits in ... 4 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX			428,371	457,872	439,617	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	(6,254,264)	(8,613,938)	(5,367,933)	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories		XXX	XXX						XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	(6,254,264)	(8,613,938)	(5,367,933)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	0	0	(6,254,264)	(8,613,938)	(5,367,933)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
0599999. Total - U.S. Government Bonds					0	0	0
1099999. Total - All Other Government Bonds					0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds					0	0	0
2499999. Total - U.S. Political Subdivisions Bonds					0	0	0
3199999. Total - U.S. Special Revenues Bonds					0	0	0
AMERICAN WATER CAP CP		06/23/2014	0.240	07/07/2014	2,499,767	133	0
CENTENNIAL ENERGY CP		06/30/2014	0.260	07/01/2014	3,999,971	29	0
DUKE ENERGY CORP CP		06/30/2014	0.200	07/02/2014	2,399,973	13	0
MDU RESOURCES CP		06/30/2014	0.250	07/01/2014	4,999,965	35	0
PLAINS CP		06/30/2014	0.200	07/01/2014	4,999,972	28	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					18,899,648	238	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					18,899,648	238	0
4899999. Total - Hybrid Securities					0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds					0	0	0
7799999. Total - Issuer Obligations					18,899,648	238	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					18,899,648	238	0
8699999 - Total Cash Equivalents					18,899,648	238	0