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LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 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
7th day of November 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	2,887,673,491		2,887,673,491	2,790,612,917
2.	Stocks:				
	2.1 Preferred stocks	5,611,550		5,611,550	0
	2.2 Common stocks	78,690,806	391,451	78,299,355	89,254,280
3.	Mortgage loans on real estate:				
	3.1 First liens	298,964,645		298,964,645	256,184,064
	3.2 Other than first liens			0	
4.	Real estate:				
	4.1 Properties occupied by the company (less $ encumbrances)			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 ($ 1,049,597), cash equivalents ($ 7,096,976) and short-term investments ($ 15,061,831)	23,208,403		23,208,403	26,509,871
6.	Contract loans (including $ premium notes)	387,329,276		387,329,276	347,960,876
7.	Derivatives	45,994,119		45,994,119	71,975,735
8.	Other invested assets	43,952,351	1,853,378	42,098,973	42,072,210
9.	Receivables for securities	11,870,087		11,870,087	740,220
10.	Securities lending reinvested collateral assets	72,255,453		72,255,453	83,854,736
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	3,856,276,400	2,244,829	3,854,031,571	3,709,891,128
13.	Title plants less $ charged off (for Title insurers only)			0	
14.	Investment income due and accrued	44,059,336		44,059,336	40,814,801
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	5,021,924		5,021,924	6,979,551
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	40,011,924		40,011,924	39,572,836
	15.3 Accrued retrospective premiums			0	
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	5,951,376		5,951,376	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	49,487,087	16,858,737	32,628,350	32,435,307
19.	Guaranty funds receivable or on deposit	2,558,129		2,558,129	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	2,259,956	1,174,096	1,085,860	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)	4,005,626,132	20,277,662	3,985,348,470	3,836,511,614
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	
28.	Total (Lines 26 and 27)	4,005,626,132	20,277,662	3,985,348,470	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 $ 3,346,624,522 less $ .... included in Line 6.3 (including $ 4,798,330 Modco Reserve)	3,346,624,522	3,156,586,063
2.	Aggregate reserve for accident and health contracts (including $ .... Modco Reserve)	632,594	769,564
3.	Liability for deposit-type contracts (including $ .... Modco Reserve)	211,846,491	220,018,834
4.	Contract claims:		
	4.1 Life	6,743,709	6,256,488
	4.2 Accident and health	0	0
5.	Policyholders' dividends $ 778,114 and coupons $ .... due and unpaid	778,114	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)	49,462,011	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	1,025,980	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 $ 153,194 assumed and $ 2,390,018 ceded	2,543,212	5,691,583
	9.4 Interest Maintenance Reserve	1,385,258	2,215,957
10.	Commissions to agents due or accrued-life and annuity contracts $ 357,286 , accident and health $ .... and deposit-type contract funds $	357,286	547,547
11.	Commissions and expense allowances payable on reinsurance assumed	245	368
12.	General expenses due or accrued	606,115	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	2,973,195	3,371,532
15.1	Current federal and foreign income taxes, including $ 1,127,141 on realized capital gains (losses)	1,060,442	2,399,215
15.2	Net deferred tax liability		
16.	Unearned investment income	4,472	
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	2,861,866	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	4,116,239	3,889,198
22.	Borrowed money $ .... and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	35,138,710	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	1,755,730	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	28,557,311	54,473,107
	24.09 Payable for securities	11,014,569	2,660,190
	24.10 Payable for securities lending	72,255,453	83,854,736
	24.11 Capital notes $ .... and interest thereon $		
25.	Aggregate write-ins for liabilities	1,042,879	1,191,500
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	3,782,786,403	3,642,784,275
27.	From Separate Accounts Statement		
28.	Total liabilities (Lines 26 and 27)	3,782,786,403	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)	109,236,782	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)	200,062,067	191,227,339
38.	Totals of Lines 29, 30 and 37	202,562,067	193,727,339
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	3,985,348,470	3,836,511,614
	DETAILS OF WRITE-INS		
2501.	Outstanding disbursement - death	780,283	648,932
2502.	Uncashed drafts and checks that are pending escheatment to the state	144,035	149,649
2503.	Modco adjustment Wilton reinsurance	118,561	392,919
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)	1,042,879	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	398,678,037	454,471,254	593,257,603
2.	Considerations for supplementary contracts with life contingencies	897,731	533,071	533,071
3.	Net investment income	137,994,811	120,959,689	163,779,834
4.	Amortization of Interest Maintenance Reserve (IMR)	687,588	909,119	1,097,638
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	304,500	625,921	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	714,920	587,380	697,459
9.	Totals (Lines 1 to 8.3)	539,277,587	578,086,434	760,212,265
10.	Death benefits	19,935,079	16,722,611	20,682,349
11.	Matured endowments (excluding guaranteed annual pure endowments)	146,764	184,788	200,124
12.	Annuity benefits	16,344,073	14,645,566	18,852,340
13.	Disability benefits and benefits under accident and health contracts	1,420,608	791,886	1,227,348
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	192,276,377	154,875,625	206,866,181
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	8,637,368	8,011,442	10,369,669
18.	Payments on supplementary contracts with life contingencies	1,607,648	1,602,726	2,155,060
19.	Increase in aggregate reserves for life and accident and health contracts	189,901,489	275,913,758	358,177,863
20.	Totals (Lines 10 to 19)	430,269,406	472,748,402	618,530,934
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	44,640,936	51,726,636	66,970,032
22.	Commissions and expense allowances on reinsurance assumed	3,681	3,037	4,105
23.	General insurance expenses	23,825,875	23,459,666	30,493,118
24.	Insurance taxes, licenses and fees, excluding federal income taxes	6,849,047	6,085,637	8,407,118
25.	Increase in loading on deferred and uncollected premiums	(991,444)	(1,116,767)	(162,252)
26.	Net transfers to or (from) Separate Accounts net of reinsurance			
27.	Aggregate write-ins for deductions	453,929	1,695,229	2,498,076
28.	Totals (Lines 20 to 27)	505,051,430	554,601,840	726,741,131
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	34,226,157	23,484,594	33,471,134
30.	Dividends to policyholders	34,949,270	34,243,078	46,480,836
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	(723,113)	(10,758,484)	(13,009,702)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	270,052	2,392,989	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)	(993,165)	(13,151,473)	(17,166,611)
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 4,575,697 (excluding taxes of $ (77,060) transferred to the IMR)	9,688,806	7,463,879	9,330,903
35.	Net income (Line 33 plus Line 34)	8,695,641	(5,687,594)	(7,835,708)
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	193,727,339	160,730,181	160,730,181
37.	Net income (Line 35)	8,695,641	(5,687,594)	(7,835,708)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (137,978)	(1,554,185)	6,093,015	11,919,191
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	1,858,264	8,013,452	10,605,531
41.	Change in nonadmitted assets	(3,682,234)	(4,970,661)	(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	3,517,242	(4,132,301)	(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)	(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)	8,834,728	(10,684,089)	32,997,158
55.	Capital and surplus, as of statement date (Lines 36 + 54)	202,562,067	150,046,092	193,727,339
	DETAILS OF WRITE-INS			
08.301.	Pension administrative fess	629,189	497,435	578,730
08.302.	Miscellaneous income	85,731	89,945	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)	714,920	587,380	697,459
2701.	Contingent Liability Release	(1,317,093)	0	0
2702.	Benefits for employees and agents not included elsewhere	949,242	959,367	1,290,132
2703.	Modified coinsurance - change in mean reserve adjustment	821,280	735,862	1,207,944
2798.	Summary of remaining write-ins for Line 27 from overflow page	500	0	0
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	453,929	1,695,229	2,498,076
5301.	Reserve release due to reinsurance of ordinary life insurance		0	0
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	402,284,946	452,193,277	591,631,315
2.	Net investment income	137,279,879	120,236,055	161,660,683
3.	Miscellaneous income	1,300,693	1,934,482	1,262,846
4.	Total (Lines 1 to 3)	540,865,518	574,363,814	754,554,844
5.	Benefit and loss related payments	246,208,918	193,731,737	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	76,796,972	76,070,679	107,845,194
8.	Dividends paid to policyholders	33,408,838	31,630,131	43,808,329
9.	Federal and foreign income taxes paid (recovered) net of $ 4,498,637 tax on capital gains (losses)	6,107,462	6,709,389	11,710,882
10.	Total (Lines 5 through 9)	362,522,190	308,141,936	420,113,459
11.	Net cash from operations (Line 4 minus Line 10)	178,343,328	266,221,878	334,441,385
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	293,178,907	268,338,406	388,353,258
	12.2 Stocks	20,430,909	17,712,960	19,402,260
	12.3 Mortgage loans	22,937,763	19,018,714	23,674,498
	12.4 Real estate	0	0	0
	12.5 Other invested assets	2,000,000	0	0
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	3,335	817	817
	12.7 Miscellaneous proceeds	16,793,656	8,362,275	10,954,584
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	355,344,570	313,433,172	442,385,417
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	393,435,792	474,415,759	607,055,556
	13.2 Stocks	13,245,170	1,039,900	50,684,294
	13.3 Mortgage loans	65,700,000	28,650,000	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	11,129,867	60,722,507	81,469,556
	13.7 Total investments acquired (Lines 13.1 to 13.6)	485,364,829	584,828,166	791,298,606
14.	Net increase (or decrease) in contract loans and premium notes	39,368,400	29,769,660	46,552,739
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(169,388,659)	(301,164,654)	(395,465,928)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	(10,000,000)	(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	(8,172,343)	(5,511,406)	(6,542,781)
	16.5 Dividends to stockholders	0	0	0
	16.6 Other cash provided (applied)	(4,083,794)	49,811,748	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)	(12,256,137)	34,300,342	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)	(3,301,468)	(642,434)	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)	23,208,403	22,210,875	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	306,471,668	316,661,649	435,976,324
3.	Ordinary individual annuities	102,633,178	151,228,106	175,807,155
4.	Credit life (group and individual)			0
5.	Group life insurance	49,932	57,992	72,160
6.	Group annuities	14,817,192	12,017,602	13,603,407
7.	A & H - group	208,315		0
8.	A & H - credit (group and individual)			0
9.	A & H - other		234,657	315,155
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal	424,180,285	480,200,006	625,774,201
12.	Deposit-type contracts	10,801,684	29,884,224	45,287,224
13.	Total	434,981,969	510,084,230	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 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, Columns 1 & 3)	OH	8,695,641	(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)	OH	8,695,641	(7,835,708)
SURPLUS			
(5) State basis (Page 3, Line 38, Columns 1 & 2)	OH	202,562,067	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)	OH	202,562,067	193,727,339

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

C. Accounting Policy. No changes.

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 nine month period ended September 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 nine month period ended September 30, 2014, as the present value of future cash flows expected to be collected is less than the amortized cost basis of the securities:

1 CUSIP	2 Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	3 Present Value of Projected Cash Flows	4 Recognized Other-Than-Temporary Impairment	5 Amortized Cost After Other-Than-Temporary Impairment	6 Fair Value at time of OTTI	7 Date of Financial Statement Where Reported
Total	XXX	XXX	0	XXX	XXX	XXX

NOTES TO FINANCIAL STATEMENTS

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

a. The aggregate amount of unrealized losses:

1. Less than 12 Months	746,047
2. 12 Months or Longer	2,586,746

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

1. Less than 12 Months	43,072,001
2. 12 Months or Longer	76,321,121

(5) The Company monitors investments to determine if there has been an other-than-temporary decline in fair value. Factors management considers for each identified security include the following:

- The length of time and the extent to which the fair value is below the book/adjusted carry value;
- The financial condition and near term prospects of the issuer, including specific events that may affect its operations;
- For equity securities and debt securities with credit related declines in fair value, the Company's intent and ability to hold the security long enough for it to recover its value to book/adjusted carry value;
- For debt securities with interest related declines in fair value, the Company's intent to sell the security before recovery of its book/adjusted carry value;
- For loan-backed securities, the Company's intent and ability to hold the security long enough for it to recover its value to book/adjusted carry value;
- For loan-backed securities, the Company's intent to sell the security before recovery of its book/adjusted carry value.

If the decline is judged to be other-than-temporary, an impairment charge is recorded as a net realized capital loss in the period the determination is made.

E. Repurchase Agreements and/or Securities Lending Transactions.

(3)

	Fair Value
b. The fair value of that collateral and of the portion of that collateral that it has sold or repledged	72,255,453

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 Accounts
Membership Stock - Class A	5,754,767	5,754,767	
Membership Stock - Class B	0		
Activity Stock	6,933,100	6,933,100	
Excess Stock	605,333	605,333	
Aggregate Total	13,293,200	13,293,200	0
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 Accounts
Membership Stock - Class A	4,983,080	4,983,080	
Membership Stock - Class B	0		
Activity Stock	7,431,400	7,431,400	
Excess Stock	113,020	113,020	
Aggregate Total	12,527,500	12,527,500	0
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

NOTES TO FINANCIAL STATEMENTS

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	177,939,613	188,897,453	139,461,852

2. Current Year General Account

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	177,939,613	188,897,453	139,461,852

3. Current Year Separate Accounts

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged			

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	Amount 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	Amount Borrowed at Time of Maximum Collateral
Maximum Collateral Pledged	183,154,852	194,298,723	148,653,195

3. Current Year Separate Accounts

	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
Maximum Collateral Pledged			

4. Prior Year-end Total General and Separate Accounts

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

(4) Borrowing from FHLB

(4) Borrowing from FHLB

a. Amount as of Reporting Date

1. Current Year

	1 Total 2+3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
Debt	0			XXX
Funding Agreements	139,461,852	139,461,852	0	137,626,852
Other	0			XXX
Aggregate Total	139,461,852	139,461,852	0	137,626,852

2. Prior Year-end

	1 Total 2+3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
Debt	0			XXX
Funding Agreements	151,346,888	151,346,888		148,530,925
Other	0			XXX
Aggregate Total	151,346,888	151,346,888	0	148,530,925

b. Maximum Amount During Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3 Separate Accounts
Debt	20,000,000	20,000,000	
Funding Agreements	146,590,004	146,590,004	
Other	0		
Aggregate Total	166,590,004	166,590,004	0

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.

15. Leases. No change.

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

NOTES TO FINANCIAL STATEMENTS

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 account 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 September 30, 2014

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total
a. Assets at fair value				
Bonds: Industrial & miscellaneous	0	1,343,950	0	1,343,950
Common stock: Industrial & miscellaneous	65,006,156	0	0	65,006,156
Derivative assets: Options, purchased	0	0	45,994,141	45,994,141
Total assets at fair value	65,006,156	1,343,950	45,994,141	112,344,247

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total
b. Liabilities at fair value				
Derivative liabilities: Options, written	0	0	(28,557,327)	(28,557,327)
Total liabilities at fair value	0	0	(28,557,327)	(28,557,327)

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 9/30/2014

Description for each class of asset or liability	Ending Balance for 06/30/2014	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance for 09/30/2014
a. Assets										
Derivative assets	57,107,780	0	0	(628,112)	(10,963,101)	6,588,855	0	0	(6,111,281)	45,994,141
Total Assets	57,107,780	0	0	(628,112)	(10,963,101)	6,588,855	0	0	(6,111,281)	45,994,141

Description for each class of asset or liability	Ending Balance for 06/30/2014	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance for 09/30/2014
b. Liabilities										
Derivative liabilities	(38,389,419)	0	0	4,315,696	9,299,011	0	(3,782,615)	0	0	(28,557,327)
Total Liabilities	(38,389,419)	0	0	4,315,696	9,299,011	0	(3,782,615)	0	0	(28,557,327)

Three months ended at 6/30/2014

Description for each class of asset or liability	Ending Balance for 03/31/2014	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance for 06/30/2014
a. Assets										
Derivative assets	53,438,260	0	0	(1,426,344)	3,524,535	7,418,420	0	0	(5,847,091)	57,107,780
Total Assets	53,438,260	0	0	(1,426,344)	3,524,535	7,418,420	0	0	(5,847,091)	57,107,780

Description for each class of asset or liability	Ending Balance for 03/31/2014	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance for 06/30/2014
b. Liabilities										
Derivative liabilities	(36,652,852)	0	0	4,720,387	(2,095,043)	0	(4,383,045)	0	21,134	(38,389,419)
Total Liabilities	(36,652,852)	0	0	4,720,387	(2,095,043)	0	(4,383,045)	0	21,134	(38,389,419)

Three months ended at 3/31/2014

Description for each class of asset or liability	Ending Balance for 12/31/2013	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance for 03/31/2014
a. Assets										
Derivative assets	71,975,754	0	0	(1,049,909)	(18,598,691)	7,103,660	0	0	(5,992,554)	53,438,260
Total Assets	71,975,754	0	0	(1,049,909)	(18,598,691)	7,103,660	0	0	(5,992,554)	53,438,260

NOTES TO FINANCIAL STATEMENTS

Description for each class of asset or liability	Ending Balance for 12/31/2013	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance for 03/31/2014
b. Liabilities										
Derivative liabilities	..(54,473,119)	0	 0	4,498,760	... 17,501,986	 0	..(4,352,728)	 0	172,249	..(36,652,852)
Total Liabilities	..(54,473,119)	0	 0	4,498,760	... 17,501,986	 0	..(4,352,728)	 0	172,249	..(36,652,852)

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

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

The 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 September 30, 2014:

Security Type	Fair Value	Valuation Technique	Unobservable Output	Range
Derivative Assets	$ 45,994,141	Black-Scholes-Merton Model Spreads and Average Algorithm Model Monte Carlo Model	S&P 500 Implied Volatility	10.9% - 29.9%
Derivative Liabilities	$ (28,557,327)	Black-Scholes-Merton Model Spreads and Average Algorithm Model	S&P 500 Implied Volatility	12.1% - 32.6%

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:

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Bonds	.3,076,838,827	.2,887,673,498	 36,564,317	.2,723,603,120	...316,671,390	....
Common stock: Unaffiliated*	78,299,356	 78,299,356	 78,299,356	 0	0	....
Preferred stock	6,277,740	5,611,550	0	 6,277,740	0	....
Mortgage loans	...326,456,390	...298,964,645	0	 0	...326,456,390	....
Cash, cash equivalents, & short-term investments	23,208,373	23,208,403	 23,208,373	 0	0	....
Other invested assets: Surplus notes	23,569,046	20,285,213	0	... 23,569,046	0	....
Securities lending reinvested collateral assets	72,255,453	72,255,453	 72,255,453	 0	0	....
Derivative assets	45,994,141	45,994,141	0	 0	45,994,141	....
Life and annuity reserves for investment-type contracts and deposit fund liabilities	.(238,679,486)	.(216,950,000)	0	 0	.(238,679,486)	....
Equity-indexed insurance contracts	(1,209,493,555)	(1,205,388,000)	0	 0	(1,209,493,555)	....
Securities lending liability	..(72,255,453)	..(72,255,453)	0	..(72,255,453)	0	....
Derivative liabilities	..(28,557,327)	..(28,557,327)	0	 0	..(28,557,327)	....

* Includes FHLB common stock which is held at cost.

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

Debt Securities and Surplus Notes

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

Equity Securities

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

Mortgage Loans

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

Cash, Cash Equivalents and Short-Term Investments

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

NOTES TO FINANCIAL STATEMENTS

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:

	9/30/2014	12/31/2013
Derivative Assets		
Gross amount of recognized assets	$ 45,994,119	$ 71,975,735
Gross amounts offset	-	-
Net amount of assets	$ 45,994,119	$ 71,975,735
Derivative Liabilities		
Gross amount of recognized liabilities	$ (28,557,311)	$ (54,473,107)
Gross amounts offset	-	-
Net amount of liabilities	$ (28,557,311)	$ (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.

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: $ 1,853,378

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	$ 391,451
14.24	Short-Term Investments	$ 0	$
14.25	Mortgage Loans on Real Estate	$ 0	$
14.26	All Other	$ 19,762,860	$ 23,667,139
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 20,120,948	$ 24,058,590
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. $ 72,255,453

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 72,255,453

16.3 Total payable for securities lending reported on the liability page. $ 72,255,453

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 10286
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	$ 296,581,376
	1.14 Total Mortgages in Good Standing	$ 296,581,376
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$ 1,339,716
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$
	1.32 Residential Mortgages	$
	1.33 Commercial Mortgages	$
	1.34 Total Mortgages with Interest Overdue more than Three Months	$ 0
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$
	1.42 Residential Mortgages	$
	1.43 Commercial Mortgages	$ 1,043,553
	1.44 Total Mortgages in Process of Foreclosure	$ 1,043,553
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 298,964,645
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$
	1.62 Residential Mortgages	$
	1.63 Commercial Mortgages	$
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$ 0
2.	Operating Percentages:	
	2.1 A&H loss percent	%
	2.2 A&H cost containment percent	%
	2.3 A&H expense percent excluding cost containment expenses	%
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 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

			Direct Business Only					
		1	Life Contracts		4	5	6	7
			2	3				
	States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1.	Alabama AL	L	1,619,079	270,340			1,889,419	
2.	Alaska AK	N	12,019	600			12,619	
3.	Arizona AZ	L	9,029,238	1,161,106	861		10,191,205	74,000
4.	Arkansas AR	L	1,919,076	517,821	624		2,437,521	
5.	California CA	L	22,185,099	13,637,606	18,485		35,841,190	316,406
6.	Colorado CO	L	10,840,274	3,683,264	920		14,524,458	
7.	Connecticut CT	L	7,552,597	10,519,486	8,781		18,080,864	
8.	Delaware DE	L	906,557	694,277	571		1,601,405	
9.	District of Columbia DC	L	973,501	346,373			1,319,874	
10.	Florida FL	L	11,118,601	7,397,102	8,124		18,523,827	
11.	Georgia GA	L	3,695,638	911,028	1,691		4,608,357	
12.	Hawaii HI	L	5,406,811	1,387,656	13,660		6,808,127	
13.	Idaho ID	L	2,219,348	1,468,203	51		3,687,602	
14.	Illinois IL	L	7,439,353	1,217,276	8,974		8,665,603	
15.	Indiana IN	L	6,823,608	2,376,732	18,954		9,219,294	
16.	Iowa IA	L	2,140,275	174,176	3,866		2,318,317	
17.	Kansas KS	L	3,280,894	2,219,189	4,077		5,504,160	
18.	Kentucky KY	L	1,975,406	1,406,304	1,134		3,382,844	
19.	Louisiana LA	L	1,373,904	217,819	1,899		1,593,622	
20.	Maine ME	L	546,316	321,097	149		867,562	
21.	Maryland MD	L	10,097,362	3,742,600	1,378		13,841,340	498,666
22.	Massachusetts MA	L	4,369,969	3,104,200	14,398		7,488,567	30,000
23.	Michigan MI	L	8,984,117	1,880,538	12,832		10,877,487	
24.	Minnesota MN	L	5,584,288	1,603,082	291		7,187,661	
25.	Mississippi MS	L	648,504	2,106			650,610	
26.	Missouri MO	L	16,580,234	571,527	286		17,152,047	
27.	Montana MT	L	639,704	21,921			661,625	
28.	Nebraska NE	L	3,530,079	4,847,741	3,009		8,380,829	
29.	Nevada NV	L	1,095,440	362,949	133		1,458,522	
30.	New Hampshire NH	L	1,844,673	4,043,794	5,475		5,893,942	500,997
31.	New Jersey NJ	L	12,291,680	3,660,367	12,950		15,964,997	
32.	New Mexico NM	L	1,808,139	106,309			1,914,448	
33.	New York NY	N	1,232,833	32,771	1,877		1,267,481	
34.	North Carolina NC	L	6,742,262	3,265,822	1,344		10,009,428	140,000
35.	North Dakota ND	L	542,149	2,336			544,485	
36.	Ohio OH	L	12,800,999	4,009,770	9,628		16,820,397	8,500,000
37.	Oklahoma OK	L	1,161,607	111,650			1,273,257	
38.	Oregon OR	L	1,629,908	704,315	769		2,334,992	
39.	Pennsylvania PA	L	16,374,758	7,717,543	15,283		24,107,584	
40.	Rhode Island RI	L	426,654	1,422,338	2,353		1,851,345	
41.	South Carolina SC	L	2,171,839	334,541	2,278		2,508,658	
42.	South Dakota SD	L	905,467	771,946			1,677,413	
43.	Tennessee TN	L	2,325,173	743,035	1,369		3,069,577	
44.	Texas TX	L	23,968,937	9,219,469	3,031		33,191,437	388,325
45.	Utah UT	L	2,439,038	1,971,985	13		4,411,036	
46.	Vermont VT	L	1,465,020	1,022,153			2,487,173	
47.	Virginia VA	L	14,927,542	4,735,171	12,677		19,675,390	353,291
48.	Washington WA	L	7,276,097	4,127,463	2,532		11,406,092	
49.	West Virginia WV	L	1,044,672	949,083	10,411		2,004,166	
50.	Wisconsin WI	L	4,393,888	2,134,676	1,177		6,529,741	
51.	Wyoming WY	L	465,482	285,877			751,359	
52.	American Samoa AS	N	1,649				1,649	
53.	Guam GU	N	36,915				36,915	
54.	Puerto Rico PR	N	21,068				21,068	
55.	U.S. Virgin Islands VI	N	4,351				4,351	
56.	Northern Mariana Islands MP	N					0	
57.	Canada CAN	N	18				18	
58.	Aggregate Other Aliens OT	XXX	0	0	0	0	0	0
59.	Subtotal	(a) 49	270,890,109	117,436,533	208,315	0	388,534,957	10,801,684
90.	Reporting entity contributions for employee benefits plans	XXX					0	
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	34,364,808	13,837			34,378,645	
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX					0	
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX	1,266,683				1,266,683	
94.	Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95.	Totals (Direct Business)	XXX	306,521,600	117,450,370	208,315	0	424,180,285	10,801,684
96.	Plus Reinsurance Assumed	XXX					0	
97	Totals (All Business)	XXX	306,521,600	117,450,370	208,315	0	424,180,285	10,801,684
98.	Less Reinsurance Ceded	XXX	24,815,101	878,476	208,315		25,901,892	
99.	Totals (All Business) less Reinsurance Ceded	XXX	281,706,499	116,571,894	0	0	398,278,393	10,801,684
	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 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0836	Western-Southern Group	00000	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 HIdings, 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	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0836	Western-Southern Group	00000	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	90-0989164				Fort Washington PE Opp Fund III, L.P.	OH	NIA	Fort Washington PE Invest VII LP	Ownership	3.330	WS Mutual Holding Co	
0836	Western-Southern Group	00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	OH	NIA	Fort Washington PE Invest VIII LP	Ownership	2.830	WS Mutual Holding Co	
0836	Western-Southern Group	00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	OH	NIA	The Western and Southern Life Ins Co	Ownership	5.680	WS Mutual Holding Co	
0836	Western-Southern Group	00000	37-1736757				Fort Washington PE Opp Fund III-B, L.P.	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	35-2485044				Fort Washington PE Invest VIII	OH	NIA	The Western and Southern Life Ins Co	Ownership	4.260	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-3507078				Galleria Investor Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-1553878				Galveston Summerbrooke Apts LLC	TX	NIA	Summerbrooke Holdings LLC	Ownership	52.920	WS Mutual Holding Co	
0836	Western-Southern Group	00000	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	47-1122741				One Kennedy Housing Investor Holdings, LLC	CT	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	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0836	Western-Southern Group	00000	27-3564950				Seventh & Culvert Garage LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-1554676				Shelbourne Campus Properties LLC	KY	NIA	Shelbourne Holdings, LLC	Ownership	52.920	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-1944856				Shelbourne Holdings, LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-4354663				Siena Investor Holding, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	69.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-2930953				Skye Apts Investor Holdings, LLC	MN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	61-1328558				Skyport Hotel LLC	KY	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-2922655				SP Charlotte Apts. Investor Holdings, LLC	NC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-2348581				Summerbrooke Holdings LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-4291356				Sundance Lafrontera Holdings LLC	TX	NIA	The Western and Southern Life Ins Co	Ownership	72.520	WS Mutual Holding Co	
0836	Western-Southern Group	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 0 3

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 3

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 3

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

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

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Summary of Operations Line 27

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704. Miscellaneous Expense	500	0	0
2797. Summary of remaining write-ins for Line 27 from overflow page	500	0	0

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	65,700,000	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	22,937,763	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)	298,964,649	256,184,068
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	298,964,649	256,184,068
14.	Deduct total nonadmitted amounts		0
15.	Statement value at end of current period (Line 13 minus Line 14)	298,964,649	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	0
4.	Accrual of discount	5,864	7,878
5.	Unrealized valuation increase (decrease)	2,050,279	(237,140)
6.	Total gain (loss) on disposals	0	0
7.	Deduct amounts received on disposals	2,000,000	0
8.	Deduct amortization of premium and depreciation	30,001	38,538
9.	Total foreign exchange change in book/adjusted carrying value	0	0
10.	Deduct current year's other than temporary impairment recognized	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	43,952,351	42,072,209
12.	Deduct total nonadmitted amounts	1,853,378	
13.	Statement value at end of current period (Line 11 minus Line 12)	42,098,973	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	406,680,962	707,509,244
3.	Accrual of discount	3,401,230	3,820,182
4.	Unrealized valuation increase (decrease)	(2,811,762)	8,694,911
5.	Total gain (loss) on disposals	3,992,175	3,784,209
6.	Deduct consideration for bonds and stocks disposed of	313,609,818	407,755,518
7.	Deduct amortization of premium	5,902,224	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)	2,971,975,849	2,880,225,286
11.	Deduct total nonadmitted amounts	391,451	358,088
12.	Statement value at end of current period (Line 10 minus Line 11)	2,971,584,398	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)	1,841,344,403	260,070,480	324,475,895	13,962,879	1,781,970,951	1,841,344,403	1,790,901,867	1,751,481,856
2. NAIC 2 (a)	889,335,596	732,824,364	686,750,981	(15,471,625)	925,119,511	889,335,596	919,937,354	902,517,859
3. NAIC 3 (a)	97,327,885	10,422,120	3,332,509	3,845,564	91,070,046	97,327,885	108,263,060	94,650,727
4. NAIC 4 (a)	79,307,236	16,586,693	6,322,656	(5,538,701)	80,418,112	79,307,236	84,032,572	65,435,294
5. NAIC 5 (a)	4,843,714	0	420,001	929,782	5,678,751	4,843,714	5,353,495	5,679,542
6. NAIC 6 (a)	0	0	0	1,343,950	837,286	0	1,343,950	950,158
7. Total Bonds	2,912,158,834	1,019,903,657	1,021,302,042	(928,151)	2,885,094,657	2,912,158,834	2,909,832,298	2,820,715,436
PREFERRED STOCK								
8. NAIC 1	5,611,550				5,611,550	5,611,550	5,611,550	0
9. NAIC 2	0				0	0	0	0
10. NAIC 3	0				0	0	0	0
11. NAIC 4	0				0	0	0	0
12. NAIC 5	0				0	0	0	0
13. NAIC 6	0				0	0	0	0
14. Total Preferred Stock	5,611,550	0	0	0	5,611,550	5,611,550	5,611,550	0
15. Total Bonds and Preferred Stock	2,917,770,384	1,019,903,657	1,021,302,042	(928,151)	2,890,706,207	2,917,770,384	2,915,443,848	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 $ 22,158,805 ; 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	15,061,828	XXX	15,062,660	1,256	627

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	432,055,442	487,154,702
3.	Accrual of discount		0
4.	Unrealized valuation increase (decrease)		0
5.	Total gain (loss) on disposals		(138)
6.	Deduct consideration received on disposals	447,095,300	484,523,556
7.	Deduct amortization of premium	832	12,249
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)	15,061,831	30,102,521
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	15,061,831	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	8,592,544
3.	Unrealized Valuation increase/(decrease)	(1,331,302)
4.	Total gain (loss) on termination recognized	10,430,479
5.	Considerations received/(paid) on terminations	17,757,542
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)	17,436,820
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	17,436,820

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	17,436,808	
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)		17,436,808
4.	Part D, Section 1, Column 5	45,994,119	
5.	Part D, Section 1, Column 6	(28,557,311)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	17,436,808	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		17,436,808
10.	Part D, Section 1, Column 8	45,994,119	
11.	Part D, Section 1, Column 9	(28,557,311)	
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	1,300,215,932	907,562,068
3.	Accrual of discount		0
4.	Unrealized valuation increase (decrease)		0
5.	Total gain (loss) on disposals	3,334	955
6.	Deduct consideration received on disposals	1,293,122,290	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)	7,096,976	0
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	7,096,976	0

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

NONE

Schedule A - Part 3 - Real Estate Disposed

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
LL-1402	Union City	CA		08/25/2014	5.500	47,000,000	0	63,000,000
0599999. Mortgages in good standing - Commercial mortgages-all other						47,000,000	0	63,000,000
0899999. Total Mortgages in good standing						47,000,000	0	63,000,000
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						47,000,000	0	63,000,000

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-0404	Plainfield	IN		07/14/2004	07/25/2014	876,996	0	0	0	0	0	0	841,535	841,535	0	0	0
0199999. Mortgages closed by repayment						876,996	0	0	0	0	0	0	841,535	841,535	0	0	0
LL-0201	Ft. Wayne	IN		08/30/2002		1,302,352	0	0	0	0	0	0	0	47,103	0	0	0
LL-0202	Ft. Wayne	IN		07/17/2002		1,742,649	0	0	0	0	0	0	0	108,216	0	0	0
LL-0204	Cumberland	IN		03/06/2003		468,618	0	0	0	0	0	0	0	9,513	0	0	0
LL-0206	Grandville	MI		11/26/2002		671,505	0	0	0	0	0	0	0	13,851	0	0	0
LL-0301	Ft. Wayne	IN		10/14/2003		1,923,629	0	0	0	0	0	0	0	45,968	0	0	0
LL-0305	Anderson	IN		08/14/2003		1,279,219	0	0	0	0	0	0	0	60,754	0	0	0
LL-0306	Lakewood	CO		06/20/2003		2,336,106	0	0	0	0	0	0	0	25,635	0	0	0
LL-0310	Moreno Valley	CA		12/04/2003		1,973,420	0	0	0	0	0	0	0	36,315	0	0	0
LL-0312	Temecula	CA		02/05/2004		665,410	0	0	0	0	0	0	0	11,978	0	0	0
LL-0402	Albuquerque	NM		11/03/2004		754,189	0	0	0	0	0	0	0	12,747	0	0	0
LL-0403	Castle Rock	CO		07/26/2004		1,568,116	0	0	0	0	0	0	0	5,199	0	0	0
LL-0404	Plainfield	IN		07/14/2004		876,996	0	0	0	0	0	0	0	5,138	0	0	0
LL-0407	Columbus	OH		06/30/2004		390,694	0	0	0	0	0	0	0	15,119	0	0	0
LL-0411	West Lafayette	IN		02/22/2005		3,265,955	0	0	0	0	0	0	0	54,312	0	0	0
LL-0503	West Chester	OH		04/12/2005		878,717	0	0	0	0	0	0	0	14,162	0	0	0
LL-0505	Longmont	CO		06/29/2005		738,776	0	0	0	0	0	0	0	61,925	0	0	0
LL-0506	Colorado Springs	CO		06/29/2005		2,719,576	0	0	0	0	0	0	0	25,441	0	0	0
LL-0507	Long Beach	CA		08/31/2005		1,439,493	0	0	0	0	0	0	0	45,452	0	0	0
LL-0508	Castle Rock	CO		12/01/2005		2,182,337	0	0	0	0	0	0	0	19,344	0	0	0
LL-0509	Round Rock	TX		11/09/2005		1,017,183	0	0	0	0	0	0	0	12,403	0	0	0
LL-0510	Round Rock	TX		10/11/2005		338,912	0	0	0	0	0	0	0	10,392	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-0511	Tampa	FL		08/03/2005		2,500,944	0	0	0	0	0	0	0	23,202	0	0	0
LL-0513	Springfield	OH		12/06/2005		1,779,532	0	0	0	0	0	0	0	19,184	0	0	0
LL-0514	Huntsville	AL		11/15/2005		575,515	0	0	0	0	0	0	0	5,076	0	0	0
LL-0515	St. Paul	MN		07/17/2006		1,428,451	0	0	0	0	0	0	0	38,107	0	0	0
LL-0516	Louisville	KY		01/03/2006		753,434	0	0	0	0	0	0	0	22,306	0	0	0
LL-0517	Nashville	TN		06/26/2006		620,223	0	0	0	0	0	0	0	6,716	0	0	0
LL-0518	Draper	UT		10/24/2006		2,708,251	0	0	0	0	0	0	0	14,485	0	0	0
LL-0519	Arvada	CO		03/15/2006		881,156	0	0	0	0	0	0	0	12,455	0	0	0
LL-0603	South Bend	IN		05/31/2006		2,184,312	0	0	0	0	0	0	0	30,639	0	0	0
LL-0604	Indianapolis	IN		05/18/2006		2,526,365	0	0	0	0	0	0	0	43,174	0	0	0
LL-0607	Centennial	CO		09/27/2006		1,069,902	0	0	0	0	0	0	0	8,293	0	0	0
LL-0608	Sun City	FL		09/22/2006		670,150	0	0	0	0	0	0	0	7,000	0	0	0
LL-0609	Dallas	TX		12/28/2006		1,742,022	0	0	0	0	0	0	0	11,903	0	0	0
LL-0610	Greenfield	IN		10/12/2006		1,592,237	0	0	0	0	0	0	0	9,740	0	0	0
LL-0611	Lima East	OH		02/28/2007		873,553	0	0	0	0	0	0	0	41,389	0	0	0
LL-0613	Middletown	OH		12/06/2006		624,730	0	0	0	0	0	0	0	15,250	0	0	0
LL-0614	Lafayette	IN		10/06/2006		556,612	0	0	0	0	0	0	0	4,280	0	0	0
LL-0616	Powell	OH		12/07/2006		860,215	0	0	0	0	0	0	0	11,081	0	0	0
LL-0617	Harrisburg	PA		12/08/2006		1,187,077	0	0	0	0	0	0	0	15,455	0	0	0
LL-0618	Golden	CO		02/14/2007		1,808,894	0	0	0	0	0	0	0	13,759	0	0	0
LL-0619	Brownsburg	IN		01/18/2007		940,349	0	0	0	0	0	0	0	12,075	0	0	0
LL-0702	Vandalia	OH		05/01/2007		1,386,914	0	0	0	0	0	0	0	32,485	0	0	0
LL-0703	Colorado Springs	CO		09/27/2007		1,040,088	0	0	0	0	0	0	0	12,109	0	0	0
LL-0704	Indianapolis	IN		08/02/2007		2,431,585	0	0	0	0	0	0	0	18,197	0	0	0
LL-0705	Carmel	IN		05/30/2007		595,616	0	0	0	0	0	0	0	7,441	0	0	0
LL-0706	Champaign	IL		07/10/2007		3,124,054	0	0	0	0	0	0	0	21,121	0	0	0
LL-0707	Indianapolis	IN		08/21/2007		950,719	0	0	0	0	0	0	0	6,830	0	0	0
LL-0708	Roseville	MI		08/13/2007		479,200	0	0	0	0	0	0	0	19,112	0	0	0
LL-0709	Indianapolis	IN		08/01/2007		487,807	0	0	0	0	0	0	0	7,586	0	0	0
LL-0710	Concord	NC		03/12/2008		2,410,101	0	0	0	0	0	0	0	48,884	0	0	0
LL-0712	Houston	TX		11/29/2007		1,239,261	0	0	0	0	0	0	0	26,594	0	0	0
LL-0713	Bloomington	IN		02/07/2008		5,788,037	0	0	0	0	0	0	0	87,291	0	0	0
LL-0714	Vandalia	OH		02/14/2008		1,513,311	0	0	0	0	0	0	0	31,506	0	0	0
LL-0715	Colfax	NC		06/19/2008		2,735,680	0	0	0	0	0	0	0	54,407	0	0	0
LL-0801	Aurora	CO		08/15/2008		3,580,259	0	0	0	0	0	0	0	24,270	0	0	0
LL-0802	Indianapolis	IN		05/20/2008		1,070,694	0	0	0	0	0	0	0	9,951	0	0	0
LL-0804	Indianapolis	IN		04/23/2008		1,960,848	0	0	0	0	0	0	0	42,273	0	0	0
LL-0805	Nicholasville	KY		06/25/2008		831,919	0	0	0	0	0	0	0	7,687	0	0	0
LL-0806	Kissimmee	FL		05/23/2008		1,732,764	0	0	0	0	0	0	0	16,749	0	0	0
LL-0807	Springfield	IL		11/25/2008		3,632,230	0	0	0	0	0	0	0	22,553	0	0	0
LL-0808	Plainfield	IN		08/18/2008		909,109	0	0	0	0	0	0	0	42,846	0	0	0
LL-0810	Centennial	CO		12/05/2008		1,818,521	0	0	0	0	0	0	0	12,126	0	0	0
LL-0811	San Antonio	TX		10/10/2008		1,026,607	0	0	0	0	0	0	0	24,882	0	0	0
LL-0812	Gastonia	NC		11/17/2008		428,284	0	0	0	0	0	0	0	4,378	0	0	0
LL-0813	Simpsonville	SC		01/22/2009		1,013,503	0	0	0	0	0	0	0	18,106	0	0	0
LL-0901	Charleston	SC		11/19/2009		2,290,544	0	0	0	0	0	0	0	15,855	0	0	0
LL-0902	Beckley	WV		03/08/2010		1,011,472	0	0	0	0	0	0	0	12,362	0	0	0
LL-0903	Simpsonville	SC		11/25/2009		3,488,147	0	0	0	0	0	0	0	23,482	0	0	0
LL-0904	Indianapolis	IN		11/10/2009		1,765,770	0	0	0	0	0	0	0	43,440	0	0	0
LL-0905	Memphis	TN		07/29/2009		1,604,634	0	0	0	0	0	0	0	26,109	0	0	0
LL-0906	Conroe	TX		08/28/2009		1,335,824	0	0	0	0	0	0	0	15,747	0	0	0
LL-0907	Orlando	FL		09/03/2009		619,012	0	0	0	0	0	0	0	8,368	0	0	0
LL-0908	Houston	TX		10/01/2009		2,998,371	0	0	0	0	0	0	0	22,216	0	0	0
LL-0909	Leesburg	FL		12/10/2009		1,093,262	0	0	0	0	0	0	0	13,935	0	0	0
LL-0910	Minneola	FL		12/10/2009		1,028,953	0	0	0	0	0	0	0	13,116	0	0	0
LL-0911	Beavercreek	OH		02/01/2010		1,798,098	0	0	0	0	0	0	0	15,677	0	0	0
LL-0912	Beavercreek	OH		02/01/2010		1,959,818	0	0	0	0	0	0	0	26,494	0	0	0
LL-0913	Simpsonville	SC		12/28/2010		3,089,801	0	0	0	0	0	0	0	20,549	0	0	0
LL-1002	Ashland	KY		06/30/2010		1,403,334	0	0	0	0	0	0	0	21,013	0	0	0
LL-1003	Independence	MO		08/12/2010		4,325,616	0	0	0	0	0	0	0	64,887	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
Loan Number	2 City	3 State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 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-1004	Lansing	MI		06/08/2010		3,250,632	0	0	0	0	0	0	0	27,381	0	0	0
LL-1005	Keizer	OR		07/30/2010		1,569,356	0	0	0	0	0	0	0	9,883	0	0	0
LL-1006	Oklahoma City	OK		11/09/2010		1,886,968	0	0	0	0	0	0	0	27,391	0	0	0
LL-1007	Waxahachie	TX		02/14/2011		4,547,529	0	0	0	0	0	0	0	18,059	0	0	0
LL-1009	Arlington	TX		02/09/2011		2,777,641	0	0	0	0	0	0	0	10,700	0	0	0
LL-1010	Norton Shores	MI		04/14/2011		1,758,086	0	0	0	0	0	0	0	50,960	0	0	0
LL-1101	Miamisburg	OH		04/05/2011		3,047,505	0	0	0	0	0	0	0	43,479	0	0	0
LL-1102	Evendale	OH		03/29/2011		1,107,727	0	0	0	0	0	0	0	9,670	0	0	0
LL-1103	McDonough	GA		11/10/2011		2,295,061	0	0	0	0	0	0	0	9,173	0	0	0
LL-1104	Cooper City	FL		12/02/2011		5,376,103	0	0	0	0	0	0	0	30,397	0	0	0
LL-1105	Norton Shores	MI		12/23/2011		983,294	0	0	0	0	0	0	0	29,671	0	0	0
LL-1201	Glenview	IL		01/10/2012		8,739,616	0	0	0	0	0	0	0	50,971	0	0	0
LL-1202	Lansing	MI		04/19/2012		4,539,307	0	0	0	0	0	0	0	111,932	0	0	0
LL-1203	Houston	TX		07/30/2012		2,593,315	0	0	0	0	0	0	0	21,372	0	0	0
LL-1204	League City	TX		07/30/2012		2,785,413	0	0	0	0	0	0	0	22,955	0	0	0
LL-1205	Grass Valley	CA		08/10/2012		6,317,110	0	0	0	0	0	0	0	56,130	0	0	0
LL-1206	Orlando	FL		09/27/2012		9,371,581	0	0	0	0	0	0	0	75,008	0	0	0
LL-1301	Sandy	UT		05/30/2013		18,486,342	0	0	0	0	0	0	0	84,959	0	0	0
LL-1302	Miramar	FL		07/16/2013		6,149,942	0	0	0	0	0	0	0	77,881	0	0	0
LL-1303	Tampa	FL		07/16/2013		3,689,965	0	0	0	0	0	0	0	46,729	0	0	0
LL-1304	Las Vegas	NV		11/21/2013		3,439,200	0	0	0	0	0	0	0	18,486	0	0	0
LL-1401	Austin	TX		05/19/2014		0	0	0	0	0	0	0	0	68,565	0	0	0
LL-7982	Smyrna	GA		10/25/1990		185,025	0	0	0	0	0	0	0	25,732	0	0	0
LL-8068	Lexington	MN		09/30/1994		117,794	0	0	0	0	0	0	0	35,979	0	0	0
LL-8069	Thornton	CO		10/25/1994		134,510	0	0	0	0	0	0	0	37,212	0	0	0
LL-8081	San Antonio	TX		08/16/1995		254,122	0	0	0	0	0	0	0	35,587	0	0	0
LL-8085	Port Orange	FL		09/03/1996		702,238	0	0	0	0	0	0	0	59,896	0	0	0
LL-8095	Geneva	IL		07/12/1996		226,550	0	0	0	0	0	0	0	20,753	0	0	0
LL-8098	Conway	SC		06/29/1997		1,051,017	0	0	0	0	0	0	0	66,278	0	0	0
LL-8100	El Paso	TX		07/25/1996		431,885	0	0	0	0	0	0	0	38,123	0	0	0
LL-8104	Gray	ME		02/28/1997		286,417	0	0	0	0	0	0	0	20,287	0	0	0
LL-8110	Lehigh Acres	FL		07/16/1998		1,356,998	0	0	0	0	0	0	0	40,140	0	0	0
LL-8111	Duncanville	TX		10/22/1997		574,189	0	0	0	0	0	0	0	32,588	0	0	0
LL-8112	Missouri City	TX		06/09/1997		367,283	0	0	0	0	0	0	0	33,585	0	0	0
LL-8113	Omaha	NE		08/28/1997		586,779	0	0	0	0	0	0	0	35,042	0	0	0
LL-8115	Pawleys Island	SC		11/24/1997		563,332	0	0	0	0	0	0	0	31,189	0	0	0
LL-8116	Ft. Wayne	IN		05/28/1998		1,029,211	0	0	0	0	0	0	0	50,137	0	0	0
LL-8119	Van Wert	OH		10/21/1997		278,689	0	0	0	0	0	0	0	18,701	0	0	0
LL-8123	Selma	CA		12/30/1997		897,506	0	0	0	0	0	0	0	60,225	0	0	0
LL-8125	Red Oak	TX		12/19/1997		444,146	0	0	0	0	0	0	0	28,314	0	0	0
LL-8129	Powder Springs	GA		01/30/1998		358,235	0	0	0	0	0	0	0	20,676	0	0	0
LL-8132	Williamstown	NJ		01/20/1999		262,943	0	0	0	0	0	0	0	14,117	0	0	0
LL-8135	Suwanee	GA		03/31/1998		577,835	0	0	0	0	0	0	0	33,502	0	0	0
LL-8146	Oakland Park	FL		01/15/1999		828,445	0	0	0	0	0	0	0	44,652	0	0	0
LL-8150	Newport Beach	CA		06/08/1999		1,224,026	0	0	0	0	0	0	0	46,410	0	0	0
LL-8154	Omaha	NE		08/10/1999		1,819,394	0	0	0	0	0	0	0	74,129	0	0	0
LL-8156	Greenwood	IN		09/29/1999		657,988	0	0	0	0	0	0	0	23,280	0	0	0
LL-8157	Torrance	CA		10/27/1999		128,933	0	0	0	0	0	0	0	35,648	0	0	0
LL-8158	Naples	ME		06/12/2000		416,687	0	0	0	0	0	0	0	12,508	0	0	0
LL-8161	Cotuit	MA		07/10/2001		319,349	0	0	0	0	0	0	0	7,915	0	0	0
LL-8163	San Diego	CA		01/17/2001		570,425	0	0	0	0	0	0	0	65,701	0	0	0
LL-8165	Taos	NM		12/18/2000		820,643	0	0	0	0	0	0	0	22,624	0	0	0
LL-8173	Albuquerque	NM		10/26/2001		4,175,322	0	0	0	0	0	0	0	33,463	0	0	0
LL-8175	San Antonio	TX		12/12/2001		385,708	0	0	0	0	0	0	0	44,796	0	0	0
0299999. Mortgages with partial repayments						245,162,860	0	0	0	0	0	0	0	4,000,111	0	0	0
0599999 - Totals						246,039,856	0	0	0	0	0	0	841,535	4,841,646	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
4699999 - Totals												XXX

NONE

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
309601-AC-6	FARMERS INSURANCE EXCH 6% Due 8/1/2014 FA1	LOS ANGELES	CA	Bank of America	08/05/2004	08/01/2014	2,000,000	(30,665)	(6,602)			(37,267)			2,000,000			0	
2399999. Surplus Debentures, etc - Unaffiliated							2,000,000	(30,665)	(6,602)	0	0	(37,267)	0	0	2,000,000	0	0	0	0
4499999. Total - Unaffiliated							2,000,000	(30,665)	(6,602)	0	0	(37,267)	0	0	2,000,000	0	0	0	0
4599999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
4699999 - Totals							2,000,000	(30,665)	(6,602)	0	0	(37,267)	0	0	2,000,000	0	0	0	0

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		09/01/2014	Interest Capitalization		40,923	40,923	0	1
36230U-YF-0	G2 4.684% 09/01/46		09/01/2014	Interest Capitalization		11,862	11,862	0	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		09/01/2014	Interest Capitalization		10,461	10,461	0	1
38378N-KB-8	GNR 2013-173 Z 3.250% 10/16/53		09/01/2014	Interest Capitalization		44,311	44,311	0	1
38378N-LV-3	GNR 2013-191 Z 4.283% 11/16/53		09/01/2014	Interest Capitalization		33,442	33,442	0	1
38378N-YB-3	GNR 2014-24 KZ 4.073% 01/16/54		09/01/2014	Interest Capitalization		29,005	29,005	0	1
912828-WQ-9	U S TREASURY 0.500% 06/30/16		07/01/2014	DEUTSCHE BANK		35,030,078	35,000,000	476	1
0599999. Subtotal - Bonds - U.S. Governments						35,200,082	35,170,004	476	XXX
698299-BD-5	REPUBLIC OF PANAMA SOVEREIGN 4.000% 09/22/24	F	09/16/2014	GOLDMAN SACHS		4,980,000	5,000,000	0	2FE
1099999. Subtotal - Bonds - All Other Governments						4,980,000	5,000,000	0	XXX
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		09/01/2014	Interest Capitalization		25,268	25,268	0	1
3136AH-VS-6	FNR 2013-136 CZ 3.500% 01/25/44		09/01/2014	Interest Capitalization		44,651	44,651	0	1
3137BC-6T-0	FHR 4361 WV 3.500% 05/15/44		07/01/2014	AMHERST SECURITIES GROUP		3,969,219	4,000,000	11,667	1
31394F-ED-3	FNR 2005-74 NZ 6.000% 09/25/35		09/01/2014	Interest Capitalization		7,980	7,980	0	1
592643-AA-8	MET WASHINGTON DC ARPTS 7.462% 10/01/46		07/23/2014	MERRILL LYNCH-NY--FX INC		1,356,940	1,000,000	24,252	6AM
708692-BG-2	PENNSYLVANIA ST ECON DEV FING 0.450% 08/01/45		07/31/2014	MERRILL LYNCH-NY--FX INC		700,000	700,000	0	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						6,104,058	5,777,899	35,919	XXX
02665U-AA-3	AH4R 2014-SFR2 A 3.786% 10/17/36		09/10/2014	GOLDMAN SACHS		4,999,750	5,000,000	0	1FE
032177-AF-4	AMSTED INDUSTRIES 5.375% 09/15/24		09/04/2014	WELLS FARGO		4,000,000	4,000,000	0	3FE
05525M-AA-4	BAMLL 2014-520M A 4.325% 08/15/46		08/01/2014	BANK of AMERICA SEC		2,059,994	2,000,000	1,922	1FE
06051G-FH-7	BANK OF AMERICA CORP 4.200% 08/26/24		08/26/2014	Various		17,105,240	17,000,000	2,450	2FE
12189L-AS-0	BURLINGTON NORTH SANTA FE 4.900% 04/01/44		09/26/2014	BARCLAYS		1,054,730	1,000,000	0	2FE
12686C-BA-6	CABLEVISION SYSTEMS CORP 8.000% 04/15/20		07/23/2014	RBC/DAIN		684,000	600,000	13,733	4FE
18451Q-AM-0	CLEAR CHANNEL WORLDWIDE 6.500% 11/15/22		07/25/2014	Various		5,089,820	4,797,000	63,949	4FE
233851-BJ-2	DAIMLER FINANCE NA LLC 3.250% 08/01/24		07/24/2014	HONG KONG SHANGHAI BK		4,951,950	5,000,000	0	1FE
25746U-BY-4	DOMINION RESOURCES 5.750% 10/01/54		09/24/2014	MORGAN STANLEY FIXED INC		2,000,000	2,000,000	0	2FE
29266M-AF-6	IBERDROLA FINANCE 6.750% 07/15/36		09/11/2014	JEFFERIES & CO		1,221,700	1,000,000	11,438	2FE
29273V-AC-4	ENERGY TRANSFER EQUITY LP 7.500% 10/15/20		07/24/2014	GMP SECURITIES		4,550,000	4,000,000	86,667	3FE
345838-AA-4	FOREST LABORATORIES INC 5.000% 12/15/21		07/31/2014	MORGAN STANLEY FIXED INC		1,091,960	1,000,000	6,944	2FE
364725-AY-7	GANNETT CO 5.125% 10/15/19		08/19/2014	WELLS FARGO		879,620	854,000	15,440	3FE
364725-BB-6	GANNETT CO 4.875% 09/15/21		09/04/2014	RBC/DAIN		992,500	1,000,000	135	3FE
494550-BV-7	KINDER MORGAN PARTNERS 4.250% 09/01/24		09/08/2014	CITIGROUP GLOBAL MKTS		1,996,640	2,000,000	0	2FE
56585A-AH-5	MARATHON PETROLEUM CORP 4.750% 09/15/44		09/04/2014	Various		2,961,800	3,000,000	528	2FE
59564N-A#-0	MIDCOAST ENERGY PP C 4.420% 09/30/24		09/25/2014	PRIVATE PLACEMENT		4,000,000	4,000,000	0	2Z
617446-7Y-9	MORGAN STANLEY 4.350% 09/08/26		09/03/2014	MORGAN STANLEY FIXED INC		998,240	1,000,000	0	2FE
62942K-AA-4	NRPMT 2013-1 A1 3.250% 07/25/43		09/17/2014	NOMURA SECURITIES INTERNATIONA		4,664,605	4,784,210	9,070	1FE
636180-BL-4	NATIONAL FUEL GAS CO 3.750% 03/01/23		09/05/2014	MESIROW FINANCIAL		4,996,000	5,000,000	4,688	2FE
674215-AG-3	OASIS PETROLEUM INC NEW 6.875% 03/15/22		08/14/2014	Tax Free Exchange		750,000	750,000	21,484	4FE
83545G-AV-4	SONIC AUTOMOTIVE INC 7.000% 07/15/22		07/31/2014	BANK of AMERICA SEC		5,412,500	5,000,000	19,444	3FE
871829-AW-7	SYSCO CORP 4.500% 10/02/44		09/23/2014	GOLDMAN SACHS		3,959,680	4,000,000	0	1FE
90932Q-AA-4	UNITED AIR 2014-2A PTT 3.750% 09/03/26		07/28/2014	CREDIT SUISSE FIRST BOSTON		5,100,000	5,100,000	0	1FE
91159H-HK-9	US BANCORP 3.600% 09/11/24		09/08/2014	US BANCORP		4,989,600	5,000,000	0	1FE
92277G-AD-9	VENTAS REALTY LP/CAP CRP 3.750% 05/01/24		08/01/2014	WELLS FARGO		1,980,240	2,000,000	22,708	2FE
92783#-AA-4	VA INT'L GATEWAY PP 3.930% 06/30/30		08/18/2014	PRIVATE PLACEMENT		3,000,000	3,000,000	0	1FE
22546Q-AP-2	CREDIT SUISS NEW YORK 3.625% 09/09/24	F	09/04/2014	CREDIT SUISSE FIRST BOSTON		4,999,600	5,000,000	0	1FE
87427T-A*-9	TALKTALK TELECOM PP 4.290% 07/17/21	F	07/01/2014	PRIVATE PLACEMENT		5,000,000	5,000,000	0	2Z
L7272@-AA-9	ORIFLAME COSMTCS GLOBAL S.A. PP 4.740% 07/13/18	F	07/01/2014	Tax Free Exchange		3,000,000	3,000,000	66,360	2
N4445#-AB-2	IMTECH CAPITAL PP 7.250% 12/15/21	F	07/01/2014	Interest Capitalization		51,483	51,483	0	4
N4445#-AR-7	IMTECH CAPITAL PP 7.250% 07/15/17	F	07/01/2014	PRIVATE PLACEMENT		4,041,186	5,051,483	0	4
N4445#-AR-7	IMTECH CAPITAL PP 7.250% 07/15/17	F	07/01/2014	Interest Capitalization		40,936	40,936	0	4
N4445#-AV-8	IMTECH CAPITAL PP 7.250% 07/15/17	F	07/01/2014	PRIVATE PLACEMENT		511,586	639,482	0	4
N4445#-AV-8	IMTECH CAPITAL PP 7.250% 07/15/17	F	07/01/2014	Interest Capitalization		5,182	5,182	0	4
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						113,140,542	112,673,776	346,960	XXX
8399997. Total - Bonds - Part 3						159,424,682	158,621,679	383,355	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						159,424,682	158,621,679	383,355	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

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)
759509-10-2	RELIANCE STEEL & ALUMINUM		08/04/2014	BNY CONVERG-SOFT	5,000.000	340,554		0	L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						340,554	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						340,554	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						340,554	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						340,554	XXX	0	XXX
9999999 - Totals						159,765,236	XXX	383,355	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36179D-B6-6	GN # AC3661 2.640% 01/15/33		09/01/2014	Paydown		28,728	28,728	28,764	28,761	0	(33)	0	(33)	0	28,728	0	0	0	506	01/15/2033	1
36180W-SW-6	GN AE4133 2.750% 09/15/30		09/01/2014	Paydown		50,163	50,163	47,909	47,958	0	2,205	0	2,205	0	50,163	0	0	0	920	09/15/2030	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		08/01/2014	Paydown		46,476	46,476	47,544	47,136	0	(660)	0	(660)	0	46,476	0	0	0	506	11/20/2060	1
38373Q-TQ-4	GNMA - CMO 2003-48 C 4.891% 07/16/34		09/01/2014	Paydown		166,355	166,355	166,355	166,355	0	0	0	0	0	166,355	0	0	0	5,285	07/16/2034	1
38373X-Q3-3	GNMA - CMO SER 2002-48 CL TG 6.000% 12/16/29		09/01/2014	Paydown		178,562	178,562	180,152	178,928	0	(366)	0	(366)	0	178,562	0	0	0	7,153	12/16/2029	1
38374F-DT-8	GNR 2004-12 C 5.146% 12/16/40		09/01/2014	Paydown		104,915	104,915	104,915	104,915	0	0	0	0	0	104,915	0	0	0	3,787	12/16/2040	1
38374T-VL-5	GNR 2009-38 Z 5.000% 05/16/39		09/01/2014	Paydown		352,526	352,526	407,390	396,331	0	(43,805)	0	(43,805)	0	352,526	0	0	0	3,530	05/16/2039	1
38376G-WD-8	GNR 2010 122 0.738% 02/16/44		09/01/2014	Paydown		0	0	481,236	439,616	0	(439,616)	0	(439,616)	0	0	0	0	0	67,400	02/16/2044	1
38377T-VE-8	GNR 2011-21 PV 4.500% 08/20/26		09/01/2014	Paydown		26,232	26,232	27,359	27,112	0	(880)	0	(880)	0	26,232	0	0	0	787	08/20/2026	1
38378B-RJ-0	GNR 2012-35 B 3.713% 11/16/43		09/01/2014	Paydown		133,993	133,993	152,512	150,244	0	(16,250)	0	(16,250)	0	133,993	0	0	0	5,057	11/16/2043	1
912828-WQ-9	U S TREASURY 0.500% 06/30/16		09/16/2014	Various		25,003,125	25,000,000	25,021,484	0	0	(575)	0	(575)	0	25,020,909	0	(17,784)	(17,784)	6,997	06/30/2016	1
0599999. Subtotal - Bonds - U.S. Governments						26,091,075	26,087,950	26,665,620	1,587,356	0	(499,980)	0	(499,980)	0	26,108,859	0	(17,784)	(17,784)	101,928	XXX	XXX
742327-DA-4	Princeton OH CSD 5.790% 12/01/35		09/15/2014	Call 100.0000		5,675,000	5,675,000	6,005,342	5,985,545	0	(6,589)	0	(6,589)	0	5,978,955	0	(303,955)	(303,955)	259,215	12/01/2035	1FE
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						5,675,000	5,675,000	6,005,342	5,985,545	0	(6,589)	0	(6,589)	0	5,978,955	0	(303,955)	(303,955)	259,215	XXX	XXX
044555-KN-9	ASHLAND ORE GENERAL OBLIGATION 5.805% 07/15/19		07/15/2014	Call 100.0000		3,775,000	3,775,000	3,959,625	3,847,851	0	(8,676)	0	(8,676)	0	3,839,175	0	(64,175)	(64,175)	219,139	07/15/2019	1FE
120280-RQ-7	BULLITT CNTY KY SCH DIST FIN C EDUCATION 5.700% 09/01/26		08/20/2014	Redemption 100.0000		1,515,000	1,515,000	1,506,789	1,508,104	0	6,896	0	6,896	0	1,515,000	0	0	0	83,716	09/01/2026	1FE
130333-CA-3	CALIFORNIA ST HSG FIN AGY RSDL 2.900% 02/01/42		09/01/2014	Redemption 100.0000		39,956	39,956	39,956	39,956	0	0	0	0	0	39,956	0	0	0	771	02/01/2042	1FE
130333-CB-1	CALIFORNIA ST HSG FIN AGY RSDL 2.900% 02/01/42		09/01/2014	Redemption 100.0000		31,634	31,634	31,516	31,517	0	117	0	117	0	31,634	0	0	0	616	02/01/2042	1FE
31283C-AH-9	FREDDIEMAC STRIP 290 290 200 2.000% 11/15/32		09/01/2014	Paydown		74,407	74,407	74,872	74,829	0	(422)	0	(422)	0	74,407	0	0	0	984	11/15/2032	1
3128HX-W7-6	FREDDIEMAC STRIP 270 SER 270 CL 300 3.000% 08/15/42		09/01/2014	Paydown		64,777	64,777	67,317	67,272	0	(2,496)	0	(2,496)	0	64,777	0	0	0	1,296	08/15/2042	1
31339N-NT-9	FREDDIE MAC - CMO SER 2432 CL PH 6.000% 03/15/32		09/01/2014	Paydown		40,984	40,984	38,179	39,837	0	1,148	0	1,148	0	40,984	0	0	0	1,644	03/15/2032	1
31339N-SQ-0	FREDDIE MAC - CMO SER 2425 CL MB 6.000% 03/15/22		09/01/2014	Paydown		32,761	32,761	31,492	32,342	0	419	0	419	0	32,761	0	0	0	1,325	03/15/2022	1
3133TJ-DR-1	FREDDIE MAC - CMO SER 2126 CL CB 6.250% 02/15/29		09/01/2014	Paydown		7,342	7,342	7,390	7,482	0	(140)	0	(140)	0	7,342	0	0	0	303	02/15/2029	1
3133TK-FG-0	FHLMC SER 2140 CL ND 6.500% 04/15/29		09/01/2014	Paydown		70,707	70,707	65,603	69,120	0	1,587	0	1,587	0	70,707	0	0	0	3,077	04/15/2029	1
31359V-PK-3	FNMA 1999-6 PB 6.000% 03/25/19		09/01/2014	Paydown		19,778	19,778	19,324	19,598	0	180	0	180	0	19,778	0	0	0	779	03/25/2019	1
3136A9-P8-5	FNR 2012-120 AH 2.500% 02/25/32		09/01/2014	Paydown		59,470	59,470	58,726	58,739	0	731	0	731	0	59,470	0	0	0	983	02/25/2032	1
3137AN-MP-7	FHR K707 X1 1.687% 01/25/47		09/01/2014	Paydown		0	0	6,713	5,013	0	(5,013)	0	(5,013)	0	0	0	0	0	838	01/25/2047	1
3137AP-PA-2	FHLMC K018 1.592% 01/25/22		09/01/2014	Paydown		0	0	10,938	9,171	0	(9,171)	0	(9,171)	0	0	0	0	0	1,065	01/25/2022	1
3137AV-XP-7	FHR K022 X1 1.426% 07/25/22		09/01/2014	Paydown		0	0	17,717	15,787	0	(15,787)	0	(15,787)	0	0	0	0	0	1,655	07/25/2022	1
3137AW-TR-6	FHR 4144 P 2.500% 12/15/42		07/15/2014	FTN FINANCIAL SECURITIES		4,432,032	4,563,225	4,665,184	4,651,847	0	(8,773)	0	(8,773)	0	4,643,073	0	(211,041)	(211,041)	71,680	12/15/2042	1
3137AW-TR-6	FHR 4144 P 2.500% 12/15/42		07/01/2014	Paydown		68,971	68,971	70,512	70,310	0	(1,339)	0	(1,339)	0	68,971	0	0	0	1,006	12/15/2042	1
3137B2-DN-7	FHR 4203 NJ 3.000% 10/15/40		09/01/2014	Paydown		81,637	81,637	80,693	80,747	0	890	0	890	0	81,637	0	0	0	1,636	10/15/2040	1
3137BC-6T-0	FHR 4361 WV 3.500% 05/15/44		09/01/2014	Paydown		1,860	1,860	1,845	0	0	14	0	14	0	1,860	0	0	0	8	05/15/2044	1
3138EG-QR-8	FN POOL # AL0463 3.000% 07/01/26		09/01/2014	Paydown		276,891	276,891	277,097	277,025	0	(134)	0	(134)	0	276,891	0	0	0	5,576	07/01/2026	1
3138EM-LE-9	FNMA AL4824 4.000% 09/01/43		09/01/2014	Paydown		8,518	8,518	8,944	0	0	(426)	0	(426)	0	8,518	0	0	0	86	09/01/2043	1
3138LT-MS-4	FN A03068 3.000% 06/01/42		09/01/2014	Paydown		92,145	92,145	94,388	94,322	0	(2,177)	0	(2,177)	0	92,145	0	0	0	1,741	06/01/2042	1
31392B-SV-9	FNMA - CMO SER 2002-5 CL B 5.500% 02/25/17		09/01/2014	Paydown		59,534	59,534	56,288	58,802	0	732	0	732	0	59,534	0	0	0	2,109	02/25/2017	1
31392C-3R-3	FNMA - CMO SER 2002-27 CL QE 6.000% 05/25/17		09/01/2014	Paydown		55,406	55,406	54,965	55,150	0	256	0	256	0	55,406	0	0	0	2,176	05/25/2017	1
31392C-JX-3	FNMA - CMO SER 2002-15 CL PG 6.000% 04/25/17		09/01/2014	Paydown		46,043	46,043	45,511	45,796	0	248	0	248	0	46,043	0	0	0	1,856	04/25/2017	1
31392E-EV-8	FNMA 2002-55 QE 5.500% 09/25/17		09/01/2014	Paydown		89,696	89,696	88,126	89,229	0	467	0	467	0	89,696	0	0	0	3,289	09/25/2017	1
31392H-B9-3	FNMA SER 2003-9 CL KM 5.000% 02/25/18		09/01/2014	Paydown		136,920	136,920	134,780	136,267	0	653	0	653	0	136,920	0	0	0	4,511	02/25/2018	1
31392H-WE-9	FNMA SER 2003-3 CL HJ 5.000% 02/25/18		09/01/2014	Paydown		119,957	119,957	117,989	119,366	0	591	0	591	0	119,957	0	0	0	3,981	02/25/2018	1
31392X-5H-7	FHR SER 2517 CL BQ 5.500% 10/15/32		09/01/2014	Paydown		107,389	107,389	105,376	106,256	0	1,133	0	1,133	0	107,389	0	0	0	3,908	10/15/2032	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31393J-W7-9	FREDDIE MAC SER 2561 CL BD 5.000% 02/15/18		09/01/2014	Paydown		437,765	437,765	444,247	438,178	0	(413)	0	(413)	0	437,765	0	0	0	14,477	02/15/2018	1
31393K-YC-3	FREDDIE MAC SER 2574 CL HP 5.000% 02/15/18		09/01/2014	Paydown		141,025	141,025	144,308	141,377	0	(352)	0	(352)	0	141,025	0	0	0	4,670	02/15/2018	1
31393R-BS-8	FHR SER 2617 CL TK 4.500% 05/15/18		09/01/2014	Paydown		184,047	184,047	186,491	184,343	0	(296)	0	(296)	0	184,047	0	0	0	5,495	05/15/2018	1
31393R-LW-8	FHR SER 2633 CL PE 4.500% 06/15/18		09/01/2014	Paydown		183,998	183,998	185,909	184,118	0	(120)	0	(120)	0	183,998	0	0	0	5,476	06/15/2018	1
31394W-RK-6	FREDDIE MAC SER 2778 CL BR 5.000% 06/15/33		09/01/2014	Paydown		709,404	709,404	693,443	706,093	0	3,312	0	3,312	0	709,404	0	0	0	24,203	06/15/2033	1
31395F-F8-2	FREDDIE MAC SER 2859 CL B 5.000% 09/15/19		09/01/2014	Paydown		358,457	358,457	355,992	357,413	0	1,044	0	1,044	0	358,457	0	0	0	12,063	09/15/2019	1
31395X-WK-7	FREDDIE MAC 3019 VQ 5.000% 05/15/22		09/01/2014	Paydown		916,624	916,624	900,404	912,090	0	4,534	0	4,534	0	916,624	0	0	0	29,865	05/15/2022	1
31396E-HU-3	FREDDIE MAC SER 3063 CL LY 5.500% 11/15/25		09/01/2014	Paydown		180,836	180,836	178,067	179,549	0	1,287	0	1,287	0	180,836	0	0	0	6,657	11/15/2025	1
31396G-BL-4	FHR SER 3087 CL KX 5.500% 12/15/25		09/01/2014	Paydown		286,658	286,658	281,776	284,370	0	2,288	0	2,288	0	286,658	0	0	0	10,483	12/15/2025	1
31396G-LX-7	FHR 3091 CB 5.500% 01/15/26		09/01/2014	Paydown		139,696	139,696	137,601	138,693	0	1,003	0	1,003	0	139,696	0	0	0	5,228	01/15/2026	1
31396G-RY-9	FHR 3098 HV 5.500% 01/15/26		09/01/2014	Paydown		267,454	267,454	263,192	265,539	0	1,915	0	1,915	0	267,454	0	0	0	9,878	01/15/2026	1
31396H-FA-2	FHR 3107 MY 5.500% 02/15/26		09/01/2014	Paydown		166,122	166,122	164,461	165,214	0	908	0	908	0	166,122	0	0	0	6,330	02/15/2026	1
31396Q-B6-5	FNR SER 2009-73 CL LD 4.000% 09/25/29		09/01/2014	Paydown		791,307	791,307	705,129	745,189	0	46,118	0	46,118	0	791,307	0	0	0	21,026	09/25/2029	1
31397F-4U-3	FHR SER 3276 CL MB 6.000% 02/15/27		09/01/2014	Paydown		612,470	612,470	611,513	611,272	0	1,198	0	1,198	0	612,470	0	0	0	25,103	02/15/2027	1
31397H-YG-7	FHR SER 3329 CL LB 5.500% 06/15/27		09/01/2014	Paydown		258,939	258,939	238,710	250,021	0	8,919	0	8,919	0	258,939	0	0	0	9,643	06/15/2027	1
31397H-YJ-1	FHR 3329 MB 6.000% 06/15/27		09/01/2014	Paydown		153,897	153,897	153,849	153,665	0	233	0	233	0	153,897	0	0	0	6,084	06/15/2027	1
31397Q-T2-4	FNR 2010-157 NA 3.500% 03/25/37		09/01/2014	Paydown		501,418	501,418	506,942	504,534	0	(3,116)	0	(3,116)	0	501,418	0	0	0	12,170	03/25/2037	1
31398F-TR-2	FNR SER 2009-91 CL GL 4.000% 11/25/24		09/01/2014	Paydown		35,738	35,738	34,119	34,852	0	886	0	886	0	35,738	0	0	0	993	11/25/2024	1
31398J-N7-4	FHR SER 3573 CL MD 4.000% 09/15/24		09/01/2014	Paydown		1,078,639	1,078,639	1,041,013	1,059,230	0	19,409	0	19,409	0	1,078,639	0	0	0	29,594	09/15/2024	1
31418A-HJ-0	FN POOL # MA1132 3.000% 07/01/42		09/01/2014	Paydown		100,388	100,388	103,129	103,052	0	(2,664)	0	(2,664)	0	100,388	0	0	0	1,980	07/01/2042	1
31418X-ZQ-4	FNMA # AD9750 3.500% 12/01/25		09/01/2014	Paydown		288,343	288,343	292,983	292,366	0	(4,023)	0	(4,023)	0	288,343	0	0	0	6,508	12/01/2025	1
34074M-JC-6	FLORIDA ST HSG FIN CORP REV 2.800% 07/01/41		09/01/2014	Redemption 100.0000		25,763	25,763	25,763	25,763	0	0	0	0	0	25,763	0	0	0	467	07/01/2041	1FE
357294-AB-3	FREMONT IND CMNTY SCHS GENERAL OBLIGATION 5.250% 01/05/18		07/07/2014	Redemption 100.0000		150,000	150,000	152,438	150,435	0	(435)	0	(435)	0	150,000	0	0	0	7,875	01/05/2018	1FE
40064N-AQ-1	GUADALUPE-BLANCO RIV AUTH TEX WATER 5.500% 08/15/20		08/15/2014	Redemption 100.0000		820,000	820,000	830,250	824,490	0	(4,490)	0	(4,490)	0	820,000	0	0	0	45,100	08/15/2020	1FE
454623-7N-3	INDIANA BD BK REV BOND BANK 5.740% 01/15/16		07/15/2014	Call 100.0000		2,675,000	2,675,000	2,747,305	2,679,912	0	(4,912)	0	(4,912)	0	2,675,000	0	0	0	153,545	01/15/2016	1FE
454624-BG-1	IN ST BD BK REV BOND BANK 5.560% 01/15/25		07/15/2014	Call 100.0000		1,250,000	1,250,000	1,260,538	1,256,631	0	(287)	0	(287)	0	1,256,343	0	(6,343)	(6,343)	69,500	01/15/2025	1FE
584633-BY-6	MED UNIV SC MEDICAL 5.330% 08/15/18		08/15/2014	Redemption 100.0000		3,505,000	3,505,000	3,507,890	3,505,046	0	(46)	0	(46)	0	3,505,000	0	0	0	186,817	08/15/2018	1FE
584633-CA-7	MED UNIV SC MEDICAL 5.380% 08/15/19		08/15/2014	Redemption 100.0000		1,000,000	1,000,000	995,830	999,606	0	394	0	394	0	1,000,000	0	0	0	53,800	08/15/2019	1FE
60637B-CP-3	MISSOURI ST HSG DEV 2.650% 11/01/41		09/01/2014	Redemption 100.0000		120,000	120,000	120,000	120,000	0	0	0	0	0	120,000	0	0	0	2,131	11/01/2041	1FE
67884R-AV-2	OKLAHOMA DEV FIN AUTH INDL DEV DEVELOPMENT 5.150% 07/01/14		07/01/2014	Redemption 100.0000		1,015,000	1,015,000	1,020,712	1,015,194	0	(194)	0	(194)	0	1,015,000	0	0	0	52,273	07/01/2014	1FE
67886M-PR-4	OKLAHOMA ST HSG FIN AGY SF MTG 2.750% 09/01/41		09/01/2014	Redemption 100.0000		70,000	70,000	70,000	70,000	0	0	0	0	0	70,000	0	0	0	1,329	09/01/2041	1FE
708692-BG-2	PENNSYLVANIA ST ECON DEV FING 0.450% 08/01/45		08/01/2014	Redemption 100.0000		600,000	600,000	600,000	0	0	0	0	0	0	600,000	0	0	0	0	08/01/2045	1FE
843032-AT-0	SOUTHERN HANCOCK CNTY IND SCHOOL DISTRICT 5.000% 01/15/17		07/15/2014	Redemption 100.0000		190,000	190,000	188,744	189,781	0	219	0	219	0	190,000	0	0	0	9,500	01/15/2017	1FE
88511Y-AD-4	THOMSON MCKINNON MTG ASSET TR SER 11 CL C 8.950% 09/01/18		09/01/2014	Paydown		2,456	2,456	2,279	2,431	0	25	0	25	0	2,456	0	0	0	147	09/01/2018	1
92812U-K5-6	VHDA 2013-B A 2.750% 04/25/42		09/01/2014	Redemption 100.0000		98,739	98,739	98,739	98,739	0	0	0	0	0	98,739	0	0	0	1,843	04/25/2042	1FE
92812U-Q3-5	VHDA 2013-D A 4.300% 12/25/43		09/25/2014	Redemption 100.0000		40,072	40,072	40,072	40,072	0	0	0	0	0	40,072	0	0	0	1,117	12/25/2043	1FE
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 04/25/42		09/25/2014	Redemption 100.0000		29,851	29,851	29,851	29,851	0	0	0	0	0	29,851	0	0	0	645	04/25/2042	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						30,693,921	30,825,114	31,051,544	30,330,844	0	33,852	0	33,852	0	30,975,480	0	(281,559)	(281,559)	1,255,769	XXX	XXX

STATEMENT AS OF SEPTEMBER 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)
00111@-AA-2	AES Hawaii Inc PP 6.870% 06/30/22		09/30/2014	Redemption 100.0000		27,400	27,400	27,400	27,400	0	0	0	0	0	27,400	0	0	0	1,412	06/30/2022	5
01877K-AB-9	ALLIANCE PIPELINE 6.996% 12/31/19		07/01/2014	Redemption 100.0000		432	432	476	935	0	(503)	0	(503)	0	432	0	0	0	1,999	12/31/2019	1FE
01877K-AD-5	ALLIANCE PIPELINE 4.591% 12/31/25		08/01/2014	Redemption 100.0000		18	18	17	(9,630)	0	9,648	0	9,648	0	18	0	0	0	3,678	12/31/2025	1FE
06366X-TU-6	BMO CD FLOAT 0.413% 07/24/14		07/24/2014	Maturity		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	4,717	07/24/2014	1FE
3137BC-6T-0	FHR 5693 AV 3.500% 05/15/34		07/01/2014	AMHERST SECURITIES GROUP		3,969,219	4,000,000	3,969,219	0	0	0	0	0	0	3,969,219	0	0	0	11,667	05/15/2034	1FE
12189P-AG-7	BURLINGTON NORTH SANTA FE 8.251% 01/15/21		07/15/2014	Redemption 100.0000		445	445	445	445	0	0	0	0	0	445	0	0	0	37	01/15/2021	1FE
12429T-AB-0	BWAY HOLDING CO 10.000% 06/15/18		08/30/2014	Call 105.0000		48,300	46,000	45,417	45,592	0	40	0	40	0	45,632	0	2,668	2,668	3,258	06/15/2018	5FE
126410-LM-9	CSX TRANSPORTATION 6.251% 01/15/23		07/15/2014	Redemption 100.0000		314,362	314,362	311,039	311,817	0	2,545	0	2,545	0	314,362	0	0	0	19,651	01/15/2023	1FE
12667F-JL-0	CWALT 2004-12CB 1A1 5.000% 07/25/19		09/01/2014	Paydown		100,063	100,063	100,813	100,395	0	(332)	0	(332)	0	100,063	0	0	0	3,316	07/25/2019	1FM
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		09/01/2014	Paydown		138,910	138,910	136,187	136,202	0	2,708	0	2,708	0	138,910	0	0	0	5,160	11/25/2035	2FM
131347-BS-4	CALPINE CORP 7.875% 07/31/20		07/22/2014	TENDER OFFER		181,336	164,000	162,599	162,950	0	80	0	80	0	163,030	0	18,306	18,306	12,628	07/31/2020	3FE
131347-BW-5	CALPINE CORP 7.500% 02/15/21		07/22/2014	TENDER OFFER		198,344	178,000	201,585	197,243	0	(3,741)	0	(3,741)	0	193,502	0	4,842	4,842	12,497	02/15/2021	3FE
149123-CC-3	CATERPILLAR INC 3.400% 05/15/24		09/04/2014	JEFFERIES & CO		5,063,300	5,000,000	4,999,150	0	0	(135)	0	(135)	0	4,999,015	0	64,285	64,285	57,139	05/15/2024	1FE
17307G-L9-7	CMLTI 2005-9 22A3 6.000% 11/25/35		09/01/2014	Paydown		3	7,300	5,057	5,067	0	(5,064)	0	(5,064)	0	3	0	0	0	280	11/25/2035	3FM
17321L-AA-7	CMLTI 2013-J1 A1 3.500% 10/25/43		09/01/2014	Paydown		27,333	27,333	26,776	26,777	0	557	0	557	0	27,333	0	0	0	621	10/25/2043	1FM
222070-A*-5	COTY PP 5.120% 06/15/17		09/29/2014	Call 100.0000		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	275,744	06/15/2017	2
22237S-AC-1	COUNTRYPLACE MANUF HOUSING SER 2007-1 CL A3 5.593% 07/15/37		09/01/2014	Paydown		105,834	105,834	105,831	105,541	0	292	0	292	0	105,834	0	0	0	3,856	07/15/2037	4AM
247367-BH-7	DELTA AIRLINES INC 6.821% 08/10/22		08/10/2014	Redemption 100.0000		64,690	64,690	64,911	64,859	0	(170)	0	(170)	0	64,690	0	0	0	4,412	08/10/2022	3AM
25456G-AA-8	DRCT 2013-2 A1 0.700% 09/20/14		07/20/2014	Paydown		17,535	17,535	17,535	17,535	0	0	0	0	0	17,535	0	0	0	62	09/20/2014	1FE
28932M-AA-3	ELM RD GENERATING STAT 5.209% 02/11/30		08/11/2014	Redemption 100.0000		44,941	44,941	44,941	44,941	0	0	0	0	0	44,941	0	0	0	2,341	02/11/2030	1FE
28932M-AG-0	ELM RD GENERATING STAT 4.673% 01/19/31		07/19/2014	Redemption 100.0000		45,380	45,380	45,380	45,380	0	0	0	0	0	45,380	0	0	0	2,121	01/19/2031	1FE
29977K-AA-1	EVER 2013-2 A 3.000% 06/25/43		09/01/2014	Paydown		52,233	52,233	51,808	51,815	0	418	0	418	0	52,233	0	0	0	1,038	06/25/2043	1FM
35671D-AU-9	FREEPORT-MC C&G 3.550% 03/01/22		09/05/2014	BARCLAYS		4,982,750	5,000,000	4,937,400	4,942,150	0	4,383	0	4,383	0	4,946,534	0	36,216	36,216	181,938	03/01/2022	2FE
36185M-CK-6	GMACM SER 2005-J1 CL A13 5.500% 12/25/35		09/01/2014	Paydown		221,958	221,958	216,894	220,155	0	1,803	0	1,803	0	221,958	0	0	0	7,987	12/25/2035	1FM
36228F-2R-6	GSR MORTGAGE LOAN TRUST 2004-6F CL 3A4 6.500% 05/25/34		09/01/2014	Paydown		14,016	14,016	13,385	13,519	0	497	0	497	0	14,016	0	0	0	577	05/25/2034	1FM
36249K-AA-8	GSMS 2010-C1 A1 3.679% 08/10/43		09/01/2014	Paydown		33,435	33,435	34,437	33,911	0	(476)	0	(476)	0	33,435	0	0	0	1,075	08/10/2043	1FM
368907-AC-5	GENERAL AMERICAN TRANSP 7.500% 02/28/15		08/28/2014	Redemption 100.0000		302,224	302,224	302,224	302,224	0	0	0	0	0	302,224	0	0	0	22,667	08/28/2014	2AM
368907-AC-5	GENERAL AMERICAN TRANSP 7.500% 02/28/15		08/28/2014	Redemption 100.0000		151,112	151,112	155,447	151,531	0	(419)	0	(419)	0	151,112	0	0	0	11,333	08/28/2014	3AM
37362@-AA-0	GEORGIA TRANSMISSION CORP PP 5.590% 06/30/30		09/30/2014	Redemption 100.0000		7,000	7,000	7,000	7,000	0	0	0	0	0	7,000	0	0	0	293	06/30/2030	1
396789-JU-4	GCCFC 2005-GG3 A4 4.799% 08/10/42		09/01/2014	Paydown		570,087	570,087	606,029	577,062	0	(6,975)	0	(6,975)	0	570,087	0	0	0	18,969	08/10/2042	1FM
42346#-AE-1	HELMERICH & PAYNE PP 6.100% 07/21/16		07/21/2014	Redemption 100.0000		360,000	360,000	360,000	360,000	0	0	0	0	0	360,000	0	0	0	21,960	07/21/2016	2
45660N-MM-4	RESIDENTIAL ASSET SECURITIZATI SER 2003-A1 CL A4 5.750% 03/25/33		09/01/2014	Paydown		87,035	87,035	85,322	86,580	0	456	0	456	0	87,035	0	0	0	3,330	03/25/2033	1FM
460146-BU-6	INTERNATIONAL PAPER CO 5.300% 04/01/15		09/08/2014	Call 100.0000		781,000	781,000	771,081	781,169	0	(91)	0	(91)	0	781,078	0	(78)	(78)	60,510	04/01/2015	2FE
466247-SE-4	JPMMT 2005-A5 1A2 2.652% 08/25/35		09/01/2014	Paydown		108,821	108,821	92,089	92,481	0	16,339	0	16,339	0	108,821	0	0	0	2,037	08/25/2035	1FM
46629P-AB-4	JPMCC 2006-LDP9 A2 5.134% 05/15/47		08/01/2014	Paydown		406,036	406,036	434,395	418,050	0	(12,014)	0	(12,014)	0	406,036	0	0	0	13,787	05/15/2047	1FM
49228R-AE-3	KERN RIVER FUNDING CORP 4.893% 04/30/18		09/30/2014	Redemption 100.0000		46,125	46,125	47,379	46,597	0	(472)	0	(472)	0	46,125	0	0	0	1,505	04/30/2018	1FE
49306C-AH-4	KEYCORP 5.800% 07/01/14		07/01/2014	Maturity		3,000,000	3,000,000	3,062,960	3,004,059	0	(4,059)	0	(4,059)	0	3,000,000	0	0	0	174,000	07/01/2014	2FE
49427R-A@-1	Kilroy Realty LP PP 6.450% 08/04/14		08/04/2014	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	64,500	08/04/2014	2
55313K-AD-3	MLCFC 2007-7 ASB 5.745% 06/12/50		09/01/2014	Paydown		709,296	709,296	738,776	723,927	0	(14,632)	0	(14,632)	0	709,296	0	0	0	24,635	06/12/2050	1FM
57643M-HD-9	MASTR 2004-10 CL 4A4 5.500% 11/25/34		09/01/2014	Paydown		23,021	23,021	20,259	21,014	0	2,008	0	2,008	0	23,021	0	0	0	936	11/25/2034	1FM
61745M-2F-9	MSC 2005-IQ9 4.700% 07/15/56		09/01/2014	Paydown		534,838	534,838	569,519	541,119	0	(6,280)	0	(6,280)	0	534,838	0	0	0	16,412	07/15/2056	1FM

STATEMENT AS OF SEPTEMBER 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 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)
624758-AB-4	MUELLER WATER PRODUCTS 7.375% 06/01/17		08/29/2014	Call 101.2290		14,172	14,000	13,125	13,607	0	66	0	66	0	13,673	0	499	499	769	06/01/2017	5FE
674215-AF-5	OASIS PETROLEUM INC NEW 6.875% 03/15/22		08/14/2014	Tax Free Exchange		750,000	750,000	750,000	750,000	0	0	0	0	0	750,000	0	0	0	45,977	03/15/2022	4FE
693659-AC-8	ARIZONA PUB SERV PVNGS II FUNDING 8.000% 12/30/15		07/01/2014	Redemption 100.0000		4,193	4,193	4,151	3,169	0	1,024	0	1,024	0	4,193	0	0	0	280	12/30/2015	1FE
69403W-AB-3	PACIFIC BEACON LLC 0.443% 07/15/26		07/15/2014	Redemption 100.0000		53,350	53,350	45,348	46,142	0	7,208	0	7,208	0	53,350	0	0	0	246	07/15/2026	1FE
726505-AP-5	PLAINS E&P COMPANY 6.875% 02/15/23		07/23/2014	Call 106.8750		275,738	258,000	269,300	268,219	0	(941)	0	(941)	0	267,278	0	8,460	8,460	16,654	02/15/2023	2FE
73019#-AB-8	PNC EQUIP FIN LLC PP 3.000% 09/13/27		09/13/2014	Redemption 100.0000		34,755	34,755	34,755	34,755	0	0	0	0	0	34,755	0	0	0	1,043	09/13/2027	1
74432R-AA-1	PRUDENTIAL FINANCIALS INC 4.350% 05/12/15		09/12/2014	Redemption 100.0000		89,322	89,322	87,269	87,061	0	2,261	0	2,261	0	89,322	0	0	0	2,589	05/12/2015	1FE
771196-AS-1	ROCHE HLDGS INC 6.000% 03/01/19		08/29/2014	Call 100.0000		224,000	224,000	220,479	221,896	0	253	0	253	0	222,149	0	1,851	1,851	50,180	03/01/2019	1FE
78387G-AL-7	AT&T 5.625% 06/15/16		07/15/2014	Call 100.0000		3,000,000	3,000,000	3,010,980	3,003,779	0	(873)	0	(873)	0	3,002,906	0	(2,906)	(2,906)	382,709	06/15/2016	1FE
79549A-YP-8	SBM7 SER 2003-1 CL A1 6.500% 09/25/33		09/01/2014	Paydown		18,050	18,050	17,689	17,798	0	252	0	252	0	18,050	0	0	0	777	09/25/2033	1FM
81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		09/01/2014	Paydown		128,839	128,839	126,605	126,649	0	2,190	0	2,190	0	128,839	0	0	0	2,963	07/25/2043	1FM
87317@-AA-1	TXU RAILCAR 2005 PP 5.350% 01/02/26		07/02/2014	Redemption 100.0000		1,827	1,827	1,827	1,827	0	0	0	0	0	1,827	0	0	0	98	01/02/2026	5
88031Q-AA-8	TENASKA VIRGINIA PARTNERS 6.119% 03/30/24		09/30/2014	Redemption 100.0000		33,927	33,927	33,890	33,896	0	31	0	31	0	33,927	0	0	0	1,557	03/30/2024	2AM
88031R-AA-6	TENASKA ALABAMA II PART 6.125% 03/30/23		09/30/2014	Redemption 100.0000		19,238	19,238	19,181	19,193	0	45	0	45	0	19,238	0	0	0	884	03/30/2023	2
88160Q-AA-1	TESORO LOGISTICS LP/CORP 5.875% 10/01/20		09/18/2014	Call 105.8750		23,293	22,000	22,000	22,000	0	0	0	0	0	22,000	0	1,293	1,293	1,246	10/01/2020	4FE
882491-AQ-6	TEXAS INDUSTRIES INC 9.250% 08/15/20		08/01/2014	Call 100.0000		55,000	55,000	55,590	55,400	0	(37)	0	(37)	0	55,363	0	(363)	(363)	12,331	08/15/2020	5FE
88576X-AA-4	HENDR 2010-1A A 5.560% 07/15/59		09/15/2014	Paydown		20,726	20,726	23,756	0	0	(3,030)	0	(3,030)	0	20,726	0	0	0	595	07/15/2059	1FE
890027-AA-3	TOMKINS LLC 9.000% 10/01/18		07/12/2014	Call 100.0000		29,000	29,000	29,000	29,000	0	0	0	0	0	29,000	0	0	0	3,874	10/01/2018	4FE
92928Q-AB-4	WEA FINANCE LLC 4.625% 05/10/21		07/23/2014	Call 100.0000		11,895,000	11,895,000	12,468,067	12,384,514	0	(34,413)	0	(34,413)	0	12,350,102	0	(455,102)	(455,102)	2,031,488	05/10/2021	1FE
92933W-AB-4	WEA FINANCE/WT FIN AUST 6.750% 09/02/19		07/23/2014	Call 100.0000		7,000,000	7,000,000	8,344,740	8,043,665	0	(93,572)	0	(93,572)	0	7,950,093	0	(950,093)	(950,093)	1,944,880	09/02/2019	1FE
92966*-AA-7	WABASH VALLEY POWER ASSOC PP 5.080% 04/30/24		07/30/2014	Redemption 100.0000		18,091	18,091	18,254	18,217	0	(126)	0	(126)	0	18,091	0	0	0	689	04/30/2024	1
929766-4Q-3	WBCMT 2005-C20 A7 5.118% 07/15/42		09/01/2014	Paydown		8,852	8,852	9,613	9,093	0	(241)	0	(241)	0	8,852	0	0	0	312	07/15/2042	1FM
94978#-AH-0	WELLS FARGO BK NORTHWEST CVS Distribution 7.530% 01/10/24		09/10/2014	Redemption 100.0000		17,885	17,885	17,885	17,396	0	489	0	489	0	17,885	0	0	0	867	01/10/2024	2
94980D-AA-6	WFMBS 2003-M A1 2.619% 12/25/33		09/01/2014	Paydown		11,827	11,827	12,152	11,716	0	111	0	111	0	11,827	0	0	0	188	12/25/2033	1FM
952355-AH-8	WEST CORP 8.625% 10/01/18		07/01/2014	TENDER OFFER		291,287	274,000	278,222	276,517	0	(412)	0	(412)	0	276,106	0	15,181	15,181	22,713	10/01/2018	5AM
C1466#-AA-6	CPR Leasing Ltd PP 5.410% 03/03/24	A	09/03/2014	Redemption 100.0000		24,705	24,705	24,705	24,705	0	0	0	0	0	24,705	0	0	0	1,337	03/03/2024	1
10510@-AB-6	Brambles Ind Ltd PP 5.770% 08/04/14	R	08/04/2014	Maturity		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	28,850	08/04/2014	2
302203-AA-2	EXPRO FINANCE LUXEMBOURG 8.500% 12/15/16	F	09/01/2014	Call 104.2500		350,280	336,000	330,186	332,775	0	549	0	549	0	333,324	0	16,956	16,956	20,389	12/15/2016	4FE
68210*-AC-7	OMEGA LEASING (US) LLC PP 5.980% 07/12/16	F	07/12/2014	Redemption 100.0000		15,949	15,949	15,949	15,949	0	0	0	0	0	15,949	0	0	0	715	07/12/2016	1
686194-B*-1	ORIFLAME COSMTCS PP 4.740% 07/13/18	F	07/01/2014	Tax Free Exchange		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	137,460	07/13/2018	2
87927V-AL-2	TELECOM ITALIA CAPITAL 4.950% 09/30/14	F	09/30/2014	Maturity		2,500,000	2,500,000	2,442,292	2,492,883	0	7,117	0	7,117	0	2,500,000	0	0	0	123,750	09/30/2014	3FE
97314X-AH-7	WIND ACQUISITION FIN SA 7.250% 02/15/18	F	07/08/2014	TENDER OFFER		265,508	251,000	264,505	262,053	0	(1,880)	0	(1,880)	0	260,173	0	5,335	5,335	13,033	02/15/2018	3FE
N4445#-AB-2	IMTECH CAPITAL PP 7.250% 12/15/21	F	07/01/2014	PRIVATE PLACEMENT		4,552,772	5,051,483	5,051,483	5,000,000	0	0	0	0	0	5,051,483	0	(498,711)	(498,711)	235,978	12/15/2021	4
N4445#-AR-7	IMTECH CAPITAL PP 7.250% 07/15/17	F	09/12/2014	Call 100.0000		34,344	34,344	27,530	0	0	0	0	0	0	27,530	0	6,814	6,814	6,413	07/15/2017	4
N4445#-AV-8	IMTECH CAPITAL PP 7.250% 07/15/17	F	09/12/2014	Call 100.0000		4,348	4,348	3,485	0	0	0	0	0	0	3,485	0	863	863	812	07/15/2017	4
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						62,505,110	62,890,591	64,845,195	55,281,686	0	(127,518)	0	(127,518)	0	64,228,794	0	(1,723,684)	(1,723,684)	6,150,731	XXX	XXX
8399997. Total - Bonds - Part 4						124,965,106	125,478,655	128,567,701	93,185,431	0	(600,235)	0	(600,235)	0	127,292,088	0	(2,326,982)	(2,326,982)	7,767,643	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						124,965,106	125,478,655	128,567,701	93,185,431	0	(600,235)	0	(600,235)	0	127,292,088	0	(2,326,982)	(2,326,982)	7,767,643	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
91311E-10-2	UNITED UTILITIES GROUP-ADR RECEIPTS	F	09/26/2014	CSFB-CSA-EQUITY	367,000.000	9,623,041		7,952,890	8,246,490	(293,600)	0	0	(293,600)	0	7,952,890	0	1,670,151	1,670,151	296,779		U
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						9,623,041	XXX	7,952,890	8,246,490	(293,600)	0	0	(293,600)	0	7,952,890	0	1,670,151	1,670,151	296,779	XXX	XXX

STATEMENT AS OF SEPTEMBER 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
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	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	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)
9799997. Total - Common Stocks - Part 4						9,623,041	XXX	7,952,890	8,246,490	(293,600)	0	0	(293,600)	0	7,952,890	0	1,670,151	1,670,151	296,779	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						9,623,041	XXX	7,952,890	8,246,490	(293,600)	0	0	(293,600)	0	7,952,890	0	1,670,151	1,670,151	296,779	XXX	XXX
9899999. Total - Preferred and Common Stocks						9,623,041	XXX	7,952,890	8,246,490	(293,600)	0	0	(293,600)	0	7,952,890	0	1,670,151	1,670,151	296,779	XXX	XXX
9999999 - Totals						134,588,147	XXX	136,520,591	101,431,921	(293,600)	(600,235)	0	(893,835)	0	135,244,978	0	(656,831)	(656,831)	8,064,422	XXX	XXX

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

STATEMENT AS OF SEPTEMBER 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)
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 1V8Y6QCX6YMJ20ELII46	10/15/2013	10/15/2014		2,160,000	1,729.47	104,760			307,472		307,472	105,829						100/103
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	10/15/2013	10/15/2014		1,715,000	1,740.51	77,861			233,059		233,059	80,702						100/103
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	10/15/2013	10/15/2014		2,070,000	1,698.06	119,853			332,761		332,761	110,690						100/103
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	10/15/2013	10/15/2014		6,525,000	1,698.06	377,798			1,048,918		1,048,918	348,912						100/103
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	10/15/2013	10/15/2014		11,700,000	1,698.06	677,430			1,880,817		1,880,817	625,635						100/103
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	10/15/2013	10/15/2014		75,000	1,698.06	4,343			12,057		12,057	4,011						100/103
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	10/15/2013	10/15/2014		16,740,000	1,698.06	969,246			2,691,017		2,691,017	895,140						100/103
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	10/15/2013	10/15/2014		1,420,000	1,698.06	48,280			159,633		159,633	41,380						100/103
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	10/15/2013	10/15/2014		1,710,000	1,698.06	58,140			192,234		192,234	49,830						100/103
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	10/15/2013	10/15/2014		50,000	1,698.06	1,700			5,622		5,622	1,457						100/103
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	10/15/2013	10/15/2014		2,705,000	1,698.06	91,970			304,089		304,089	78,825						100/103
LLIC S&P500 OTC CLIQUET	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	10/15/2013	10/15/2014		1,390,000	1,698.06	14,039			55,500		55,500	43,923						100/103
LLIC S&P500 OTC CLIQUET	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	10/15/2013	10/15/2014		1,815,000	1,698.06	34,485			143,623		143,623	102,937						100/103
LLIC S&P500 OTC CLIQUET	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	10/15/2013	10/15/2014		6,600,000	1,698.06	116,820			499,862		499,862	365,044						100/103
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	11/15/2013	11/15/2014		690,000	1,831.45	32,430			56,861		56,861	19,580						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	11/15/2013	11/15/2014		1,740,000	1,843.13	76,560			133,357		133,357	45,442						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	11/15/2013	11/15/2014		2,345,000	1,798.18	132,024			232,811		232,811	79,669						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	11/15/2013	11/15/2014		6,565,000	1,798.18	369,610			651,768		651,768	223,039						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	11/15/2013	11/15/2014		8,370,000	1,798.18	471,231			830,969		830,969	284,363						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	11/15/2013	11/15/2014		55,000	1,798.18	3,097			5,461		5,461	1,869						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	11/15/2013	11/15/2014		19,320,000	1,798.18	1,087,716			1,918,077		1,918,077	656,379						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	11/15/2013	11/15/2014		1,345,000	1,798.18	41,561			78,453		78,453	22,669						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	11/15/2013	11/15/2014		1,560,000	1,798.18	48,204			90,993		90,993	26,292						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	11/15/2013	11/15/2014		60,000	1,798.18	1,854			3,500		3,500	1,011						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	11/15/2013	11/15/2014		3,900,000	1,798.18	120,510			227,485		227,485	65,731						100/101
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	11/15/2013	11/15/2014		250,000	1,798.18	7,700			14,582		14,582	4,214						100/101
LLIC S&P500 OTC CLIQUET	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	11/15/2013	11/15/2014		2,300,000	1,798.18	24,150			63,208		63,208	50,466						100/101
LLIC S&P500 OTC CLIQUET	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	11/15/2013	11/15/2014		1,700,000	1,798.18	33,660			96,926		96,926	70,621						100/101
LLIC S&P500 OTC CLIQUET	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	11/15/2013	11/15/2014		6,930,000	1,798.18	128,205			377,912		377,912	280,316						100/101

STATEMENT AS OF SEPTEMBER 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 (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/15/2013	12/15/2014		1,500,000	1,820.48	68,400			138,335		138,335	46,704						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			189,656		189,656	65,085						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			196,269		196,269	66,309						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			541,923		541,923	183,086						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			1,167,262		1,167,262	394,354						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			3,816		3,816	1,289						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			1,418,596		1,418,596	479,266						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			135,308		135,308	40,783						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			156,634		156,634	47,211						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			2,206		2,206	665						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			205,904		205,904	62,061						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			20,223		20,223	6,095						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			91,021		91,021	69,572						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			130,967		130,967	91,238						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			248,608		248,608	176,401						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		74,085		74,085	24,315						100/104
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		305,137		305,137	99,075						100/104
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		67,667		67,667	22,773						100/104
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		600,000		600,000	201,927						100/104
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		772,491		772,491	259,979						100/104
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	01/15/2014	01/15/2015		14,570,000	1,848.38		756,183		1,139,766		1,139,766	383,583						100/104
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	01/15/2014	01/15/2015		1,420,000	1,848.38		40,612		60,872		60,872	20,260						100/104
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	01/15/2014	01/15/2015		1,580,000	1,848.38		45,188		67,731		67,731	22,543						100/104
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	01/15/2014	01/15/2015		3,045,000	1,848.38		87,087		130,533		130,533	43,446						100/104
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	01/15/2014	01/15/2015		275,000	1,848.38		7,948		11,789		11,789	3,841						100/104
LLIC S&P500 OTC CLIQUET	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	01/15/2014	01/15/2015		2,050,000	1,848.38		26,855		54,746		54,746	27,891						100/104
LLIC S&P500 OTC CLIQUET	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	01/15/2014	01/15/2015		2,660,000	1,848.38		55,062		113,437		113,437	58,375						100/104
LLIC S&P500 OTC CLIQUET	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	01/15/2014	01/15/2015		5,675,000	1,848.38		110,095		231,292		231,292	121,197						100/104
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		139,702		139,702	54,702						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		134,745		134,745	53,155						100/99

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	02/18/2014	02/17/2015		1,750,000	1,840.76		91,700		149,297		149,297	57,597						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		344,665		344,665	132,969						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		797,676		797,676	307,736						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		1,280		1,280	494						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		1,322,353		1,322,353	510,153						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		62,001		62,001	27,104						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		100,258		100,258	43,828						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		792		792	346						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		178,090		178,090	77,852						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		40,660		40,660	22,235						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		66,144		66,144	33,594						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		180,509		180,509	94,344						100/99
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ2OELII46	03/17/2014	03/16/2015		3,680,000	1,895.08		163,150		238,300		238,300	75,150						100/100
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ2OELII46	03/17/2014	03/16/2015		1,570,000	1,905.30		65,086		95,542		95,542	30,456						100/100
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ2OELII46	03/17/2014	03/16/2015		2,040,000	1,858.83		110,954		162,201		162,201	51,247						100/100
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ2OELII46	03/17/2014	03/16/2015		5,200,000	1,858.83		282,823		413,456		413,456	130,632						100/100
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ2OELII46	03/17/2014	03/16/2015		9,185,000	1,858.83		499,563		730,305		730,305	230,742						100/100
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ2OELII46	03/17/2014	03/16/2015		110,000	1,858.83		5,983		8,747		8,747	2,764						100/100
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ2OELII46	03/17/2014	03/16/2015		20,825,000	1,858.83		1,132,652		1,655,809		1,655,809	523,157						100/100
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ2OELII46	03/17/2014	03/16/2015		815,000	1,858.83		25,456		39,309		39,309	13,852						100/100
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ2OELII46	03/17/2014	03/16/2015		2,000,000	1,858.83		62,469		96,463		96,463	33,994						100/100
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ2OELII46	03/17/2014	03/16/2015		15,000	1,858.83		469		724		724	255						100/100
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ2OELII46	03/17/2014	03/16/2015		4,570,000	1,858.83		142,743		220,418		220,418	77,675						100/100
LLIC S&P500 OTC CLIQUET	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ2OELII46	03/17/2014	03/16/2015		1,675,000	1,858.83		18,593		26,233		26,233	7,641						100/100
LLIC S&P500 OTC CLIQUET	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ2OELII46	03/17/2014	03/16/2015		1,935,000	1,858.83		39,861		69,900		69,900	30,039						100/100
LLIC S&P500 OTC CLIQUET	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ2OELII46	03/17/2014	03/16/2015		5,960,000	1,858.83		111,452		197,985		197,985	86,533						100/100
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		159,160		159,160	66,895						100/101
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		117,858		117,858	50,147						100/101
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		140,561		140,561	56,923						100/101
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		270,309		270,309	109,466						100/101

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

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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		1,049,697		1,049,697	425,091						100/101
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		1,548,868		1,548,868	627,239						100/101
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		14,035		14,035	6,278						100/101
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		106,732		106,732	53,443						100/101
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		170,770		170,770	85,509						100/101
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		3,139		3,139	1,572						100/101
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		340,914		340,914	170,705						100/101
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		50,193		50,193	22,940						100/101
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		114,951		114,951	53,789						100/101
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		293,674		293,674	138,880						100/101
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		73,397		73,397	24,508						100/103
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		51,189		51,189	18,242						100/103
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		128,440		128,440	43,935						100/103
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		417,430		417,430	142,789						100/103
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		986,577		986,577	337,474						100/103
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		1,932,214		1,932,214	660,943						100/103
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		10,565		10,565	4,077						100/103
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		71,492		71,492	30,732						100/103
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		183,065		183,065	78,694						100/103
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		1,625		1,625	699						100/103
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		254,015		254,015	109,192						100/103
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		16,001		16,001	3,758						100/103
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		104,798		104,798	30,796						100/103
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		152,398		152,398	44,312						100/103
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		12,513		12,513	1,350						100/102
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		37,318		37,318	4,025						100/102
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		151,693		151,693	17,190						100/102
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		220,282		220,282	24,962						100/102
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		652,022		652,022	73,887						100/102
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		1,707		1,707	193						100/102

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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		775,255		775,255	87,851						100/102
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		60,059		60,059	(5,015)						100/102
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		86,064		86,064	(7,187)						100/102
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		929		929	(78)						100/102
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		114,546		114,546	(9,566)						100/102
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		18,441		18,441	(2,109)						100/102
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		27,859		27,859	(414)						100/102
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		79,185		79,185	(615)						100/102
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	07/15/2014	07/15/2015		460,000	2,018.67		7,015		16,687		16,687	9,672						100/102
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	07/15/2014	07/15/2015		1,605,000	2,018.67		24,476		58,223		58,223	33,747						100/102
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	07/15/2014	07/15/2015		1,840,000	1,973.28		89,700		87,847		87,847	(1,853)						100/102
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	07/15/2014	07/15/2015		2,830,000	1,973.28		137,963		135,112		135,112	(2,851)						100/102
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	07/15/2014	07/15/2015		11,820,000	1,973.28		576,225		564,319		564,319	(11,906)						100/102
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	07/15/2014	07/15/2015		14,045,000	1,973.28		684,694		670,546		670,546	(14,148)						100/102
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	07/15/2014	07/15/2015		1,445,000	1,973.28		38,365		34,291		34,291	(4,074)						100/102
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	07/15/2014	07/15/2015		3,285,000	1,973.28		87,217		77,955		77,955	(9,261)						100/102
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	07/15/2014	07/15/2015		175,000	1,973.28		4,646		4,153		4,153	(494)						100/102
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	07/15/2014	07/15/2015		2,660,000	1,973.28		70,623		63,124		63,124	(7,499)						100/102
LLIC S&P500 OTC CLIQUET	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	07/15/2014	07/15/2015		1,010,000	1,973.28		13,231		6,993		6,993	(6,238)						100/102
LLIC S&P500 OTC CLIQUET	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	07/15/2014	07/15/2015		1,220,000	1,973.28		23,790		16,345		16,345	(7,445)						100/102
LLIC S&P500 OTC CLIQUET	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	07/15/2014	07/15/2015		6,120,000	1,973.28		124,848		89,122		89,122	(35,726)						100/102
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/15/2014	08/15/2015		330,000	2,000.03		12,811		14,588		14,588	1,777						100/100
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/15/2014	08/15/2015		1,460,000	2,000.03		56,681		64,542		64,542	7,862						100/100
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/15/2014	08/15/2015		2,410,000	1,955.06		120,558		136,059		136,059	15,501						100/100
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/15/2014	08/15/2015		2,765,000	1,955.06		138,316		156,101		156,101	17,784						100/100
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/15/2014	08/15/2015		12,290,000	1,955.06		614,795		693,844		693,844	79,048						100/100
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/15/2014	08/15/2015		16,845,000	1,955.06		842,655		951,000		951,000	108,346						100/100
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/15/2014	08/15/2015		1,845,000	1,955.06		61,341		61,511		61,511	171						100/100
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/15/2014	08/15/2015		2,695,000	1,955.06		89,601		89,849		89,849	248						100/100
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/15/2014	08/15/2015		4,430,000	1,955.06		147,284		147,694		147,694	409						100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
LLIC S&P500 OTC CLIQUET	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/15/2014	08/15/2015		2,445,000	1,955.06		29,829		18,483		18,483	(11,346)						100/100
LLIC S&P500 OTC CLIQUET	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/15/2014	08/15/2015		1,830,000	1,955.06		33,672		26,824		26,824	(6,848)						100/100
LLIC S&P500 OTC CLIQUET	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/15/2014	08/15/2015		6,860,000	1,955.06		135,142		109,367		109,367	(25,775)						100/100
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	09/17/2014	09/15/2015		410,000	2,027.78		16,646		16,290		16,290	(356)						100/92
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	09/17/2014	09/15/2015		905,000	2,027.78		36,743		35,957		35,957	(786)						100/92
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	09/17/2014	09/15/2015		2,500,000	1,984.13		129,500		126,066		126,066	(3,434)						100/92
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	09/17/2014	09/15/2015		4,285,000	1,984.13		221,963		216,078		216,078	(5,885)						100/92
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	09/17/2014	09/15/2015		7,725,000	1,984.13		400,155		389,544		389,544	(10,611)						100/92
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	09/17/2014	09/15/2015		2,285,000	1,984.13		118,363		115,225		115,225	(3,138)						100/92
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	09/17/2014	09/15/2015		19,855,000	1,984.13		1,028,489		1,001,216		1,001,216	(27,273)						100/92
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	09/17/2014	09/15/2015		2,115,000	1,984.13		61,970		62,023		62,023	53						100/92
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	09/17/2014	09/15/2015		1,335,000	1,984.13		39,116		39,149		39,149	34						100/92
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	09/17/2014	09/15/2015		1,590,000	1,984.13		46,587		46,627		46,627	40						100/92
LLIC S&P500 OTC -BUY SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	09/17/2014	09/15/2015		4,035,000	1,984.13		118,226		118,327		118,327	102						100/92
LLIC S&P500 OTC CLIQUET	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	09/17/2014	09/15/2015		1,980,000	1,984.13		21,384		10,793		10,793	(10,591)						100/92
LLIC S&P500 OTC CLIQUET	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	09/17/2014	09/15/2015		1,930,000	1,984.13		35,898		23,964		23,964	(11,934)						100/92
LLIC S&P500 OTC CLIQUET	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	09/17/2014	09/15/2015		8,240,000	1,984.13		148,320		97,481		97,481	(50,839)						100/92
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										7,496,589	21,110,935	0	45,994,124	XXX	45,994,124	14,003,531	0	0	0	0	XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										7,496,589	21,110,935	0	45,994,124	XXX	45,994,124	14,003,531	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										7,496,589	21,110,935	0	45,994,124	XXX	45,994,124	14,003,531	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										7,496,589	21,110,935	0	45,994,124	XXX	45,994,124	14,003,531	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	10/15/2013	10/15/2014		2,160,000	1,740.51	(96,768)			(293,531)		(293,531)	(101,642)						100/103
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/15/2013	10/15/2014		1,715,000	1,774.47	(61,740)			(199,140)		(199,140)	(70,564)						100/103
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/15/2013	10/15/2014		2,070,000	1,724.38	(102,051)			(300,864)		(300,864)	(102,630)						100/103
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/15/2013	10/15/2014		6,525,000	1,743.91	(285,795)			(873,839)		(873,839)	(301,980)						100/103
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/15/2013	10/15/2014		11,700,000	1,765.98	(444,600)			(1,415,750)		(1,415,750)	(498,972)						100/103
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/15/2013	10/15/2014		75,000	1,765.98	(2,850)			(9,076)		(9,076)	(3,199)						100/103

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/15/2013	10/15/2014		16,740,000	1,761.74	(654,534)			(2,067,513)		(2,067,513)	(722,236)						100/103
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/15/2013	10/15/2014		1,420,000	1,741.36	(30,388)			(123,426)		(123,426)	(34,995)						100/103
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/15/2013	10/15/2014		1,710,000	1,778.72	(23,085)			(111,012)		(111,012)	(32,199)						100/103
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/15/2013	10/15/2014		50,000	1,778.72	(675)			(3,246)		(3,246)	(942)						100/103
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/15/2013	10/15/2014		2,705,000	1,770.23	(40,846)			(189,130)		(189,130)	(54,928)						100/103
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2013	11/15/2014		690,000	1,843.13	(29,877)			(52,883)		(52,883)	(18,020)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2013	11/15/2014		1,740,000	1,879.10	(60,552)			(102,626)		(102,626)	(32,473)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2013	11/15/2014		2,345,000	1,826.05	(112,091)			(199,109)		(199,109)	(67,777)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2013	11/15/2014		6,565,000	1,846.73	(278,356)			(489,487)		(489,487)	(163,538)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2013	11/15/2014		8,370,000	1,870.11	(308,016)			(529,940)		(529,940)	(172,297)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2013	11/15/2014		55,000	1,870.11	(2,024)			(3,483)		(3,483)	(1,132)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2013	11/15/2014		19,320,000	1,865.61	(730,296)			(1,260,621)		(1,260,621)	(406,802)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2013	11/15/2014		1,345,000	1,843.13	(25,421)			(44,838)		(44,838)	(8,262)						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2013	11/15/2014		1,560,000	1,884.49	(17,472)			(16,684)		(16,684)	10,248						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2013	11/15/2014		60,000	1,884.49	(672)			(642)		(642)	394						100/101
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2013	11/15/2014		3,900,000	1,874.60	(49,920)			(62,038)		(62,038)	13,555						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)			(129,918)		(129,918)	(44,547)						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)			(151,766)		(151,766)	(50,481)						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)			(169,525)		(169,525)	(57,445)						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)			(426,685)		(426,685)	(146,058)						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)			(787,144)		(787,144)	(265,086)						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)			(2,573)		(2,573)	(867)						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)			(993,585)		(993,585)	(336,685)						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)			(92,087)		(92,087)	(23,476)						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)			(50,702)		(50,702)	890						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)			(87,137)		(87,137)	(10,342)						100/102
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	01/15/2014	01/15/2015		1,185,000	1,894.59		(46,452)		(69,137)		(69,137)	(22,685)						100/104
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)		(232,345)		(232,345)	(72,307)						100/104
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)		(56,609)		(56,609)	(18,981)						100/104

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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		7,670,000	1,901.98		(286,858)		(428,279)		(428,279)	(141,421)						100/104
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)		(473,371)		(473,371)	(150,458)						100/104
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)		(719,675)		(719,675)	(228,666)						100/104
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)		(24,012)		(24,012)	(2,002)						100/104
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)		(6,966)		(6,966)	6,938						100/104
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)		(23,340)		(23,340)	9,850						100/104
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)		(131,459)		(131,459)	(51,859)						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)		(104,988)		(104,988)	(41,643)						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)		(128,438)		(128,438)	(50,563)						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)		(259,320)		(259,320)	(104,184)						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)		(506,396)		(506,396)	(203,456)						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)		(813)		(813)	(327)						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)		(881,376)		(881,376)	(355,926)						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)		(29,588)		(29,588)	(11,258)						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)		(23,576)		(23,576)	(5,146)						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)		(186)		(186)	(41)						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)		(55,308)		(55,308)	(16,158)						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)		(222,892)		(222,892)	(71,886)						100/100
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)		(75,175)		(75,175)	(24,690)						100/100
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)		(138,382)		(138,382)	(44,972)						100/100
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)		(314,957)		(314,957)	(101,814)						100/100
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)		(458,660)		(458,660)	(145,552)						100/100
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)		(5,493)		(5,493)	(1,743)						100/100
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)		(1,093,450)		(1,093,450)	(352,308)						100/100
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)		(22,701)		(22,701)	(7,187)						100/100
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)		(24,508)		(24,508)	(3,839)						100/100
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)		(184)		(184)	(29)						100/100
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)		(70,681)		(70,681)	(15,226)						100/100
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)		(144,880)		(144,880)	(61,993)						100/101
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)		(94,933)		(94,933)	(41,800)						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	04/15/2014	04/15/2015		1,560,000	1,872.47		(70,652)		(121,884)		(121,884)	(51,232)						100/101
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)		(213,406)		(213,406)	(91,335)						100/101
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)		(703,323)		(703,323)	(310,008)						100/101
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)		(1,082,540)		(1,082,540)	(476,382)						100/101
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)		(7,159)		(7,159)	(3,353)						100/101
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)		(70,574)		(70,574)	(37,554)						100/101
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)		(63,282)		(63,282)	(34,712)						100/101
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)		(1,163)		(1,163)	(638)						100/101
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)		(154,086)		(154,086)	(84,423)						100/101
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)		(68,511)		(68,511)	(23,361)						100/103
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)		(40,734)		(40,734)	(15,041)						100/103
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)		(110,506)		(110,506)	(39,441)						100/103
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)		(325,227)		(325,227)	(118,706)						100/103
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)		(646,460)		(646,460)	(244,385)						100/103
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)		(1,324,229)		(1,324,229)	(500,660)						100/103
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)		(5,150)		(5,150)	(2,217)						100/103
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)		(48,917)		(48,917)	(22,412)						100/103
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)		(66,854)		(66,854)	(31,434)						100/103
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)		(594)		(594)	(279)						100/103
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)		(110,798)		(110,798)	(52,741)						100/103
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)		(9,925)		(9,925)	(985)						100/102
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)		(29,601)		(29,601)	(2,938)						100/102
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)		(125,744)		(125,744)	(14,426)						100/102
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)		(162,775)		(162,775)	(18,152)						100/102
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)		(398,915)		(398,915)	(43,006)						100/102
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)		(1,045)		(1,045)	(113)						100/102
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)		(492,342)		(492,342)	(58,270)						100/102
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)		(33,400)		(33,400)	8,006						100/102
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)		(26,446)		(26,446)	13,707						100/102
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)		(285)		(285)	148						100/102

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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		3,700,000	2,019.17		(57,511)		(40,123)		(40,123)	17,388						100/102
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	07/15/2014	07/15/2015		460,000	2,052.21		(3,450)		(13,012)		(13,012)	(9,562)						100/102
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	07/15/2014	07/15/2015		1,605,000	2,052.21		(12,038)		(45,401)		(45,401)	(33,364)						100/102
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	07/15/2014	07/15/2015		1,840,000	2,004.85		(73,968)		(72,631)		(72,631)	1,337						100/102
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	07/15/2014	07/15/2015		2,830,000	2,023.60		(100,748)		(98,511)		(98,511)	2,237						100/102
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	07/15/2014	07/15/2015		11,820,000	2,051.22		(349,872)		(336,219)		(336,219)	13,653						100/102
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	07/15/2014	07/15/2015		14,045,000	2,047.28		(425,564)		(416,093)		(416,093)	9,471						100/102
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	07/15/2014	07/15/2015		1,445,000	2,019.65		(22,109)		(19,998)		(19,998)	2,111						100/102
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	07/15/2014	07/15/2015		3,285,000	2,019.65		(26,280)		(23,277)		(23,277)	3,003						100/102
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	07/15/2014	07/15/2015		175,000	2,064.05		(1,400)		(1,240)		(1,240)	160						100/102
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Barclay G5GSEF7VJP5I70UK5573	07/15/2014	07/15/2015		2,660,000	2,055.17		(24,472)		(21,830)		(21,830)	2,642						100/102
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/15/2014	08/15/2015		330,000	2,035.22		(10,006)		(11,643)		(11,643)	(1,637)						100/100
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/15/2014	08/15/2015		1,460,000	2,035.22		(44,271)		(51,513)		(51,513)	(7,242)						100/100
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/15/2014	08/15/2015		2,410,000	1,986.34		(99,591)		(114,730)		(114,730)	(15,139)						100/100
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/15/2014	08/15/2015		2,765,000	2,005.89		(100,712)		(117,403)		(117,403)	(16,690)						100/100
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/15/2014	08/15/2015		12,290,000	2,032.28		(372,682)		(439,988)		(439,988)	(67,306)						100/100
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/15/2014	08/15/2015		16,845,000	2,028.37		(525,969)		(624,462)		(624,462)	(98,493)						100/100
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/15/2014	08/15/2015		1,845,000	1,991.23		(43,444)		(44,432)		(44,432)	(988)						100/100
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/15/2014	08/15/2015		2,695,000	2,044.99		(35,701)		(35,487)		(35,487)	214						100/100
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/15/2014	08/15/2015		4,430,000	2,034.24		(66,215)		(66,368)		(66,368)	(153)						100/100
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	09/17/2014	09/15/2015		410,000	2,054.57		(13,899)		(13,746)		(13,746)	153						100/92
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	09/17/2014	09/15/2015		905,000	2,054.57		(30,680)		(30,343)		(30,343)	337						100/92
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	09/17/2014	09/15/2015		2,500,000	2,015.88		(107,250)		(106,166)		(106,166)	1,084						100/92
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	09/17/2014	09/15/2015		4,285,000	2,028.77		(170,115)		(169,490)		(169,490)	625						100/92
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	09/17/2014	09/15/2015		7,725,000	2,063.50		(245,655)		(243,943)		(243,943)	1,712						100/92
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	09/17/2014	09/15/2015		2,285,000	2,039.69		(84,774)		(84,755)		(84,755)	18						100/92
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	09/17/2014	09/15/2015		19,855,000	2,053.57		(673,085)		(668,892)		(668,892)	4,193						100/92
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	09/17/2014	09/15/2015		2,115,000	2,027.78		(38,282)		(42,122)		(42,122)	(3,841)						100/92
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	09/17/2014	09/15/2015		1,335,000	2,048.61		(18,557)		(21,565)		(21,565)	(3,009)						100/92
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	09/17/2014	09/15/2015		1,590,000	2,078.38		(16,218)		(18,400)		(18,400)	(2,182)						100/92

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
LLIC S&P500 OTC - SELL SIDE	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	09/17/2014	09/15/2015		4,035,000	2,063.50		(45,596)		(54,866)		(54,866)	(9,270)						100/92
0509999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(4,739,576)	(12,518,388)	0	(28,557,316)	XXX	(28,557,316)	(8,502,688)	0	0	0	0	XXX	XXX
0569999. Subtotal - Written Options - Hedging Other										(4,739,576)	(12,518,388)	0	(28,557,316)	XXX	(28,557,316)	(8,502,688)	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										(4,739,576)	(12,518,388)	0	(28,557,316)	XXX	(28,557,316)	(8,502,688)	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										(4,739,576)	(12,518,388)	0	(28,557,316)	XXX	(28,557,316)	(8,502,688)	0	0	0	0	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1029999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1089999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1149999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1159999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1179999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1189999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1199999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1209999. Total Swaps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1269999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999. Subtotal - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999. Subtotal - Hedging Other										2,757,013	8,592,547	0	17,436,808	XXX	17,436,808	5,500,843	0	0	0	0	XXX	XXX
1419999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1429999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1439999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1449999 - Totals										2,757,013	8,592,547	0	17,436,808	XXX	17,436,808	5,500,843	0	0	0	0	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

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

NONE

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

NONE

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
			Credit		5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts With Book/Adjusted Carrying Value >0	Contracts With Book/Adjusted Carrying Value <0	Exposure Net of Collateral	Contracts With Fair Value >0	Contracts With Fair Value <0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX			0			0		
Barclay	G5GSEF7VJP5I70UK5573	Y	N		1,824,715	(1,048,210)	776,505	1,824,715	(1,048,210)	776,505		
Credit Suisse	1V8Y6QCX6YMJ2OELII46	Y	N		22,532,700	(14,263,979)	8,268,721	22,532,700	(14,263,979)	8,268,721		
Morgan Stanley	4PQUHN3JPFGFNF3BB653	Y	N		21,636,704	(13,245,122)	8,391,582	21,636,704	(13,245,122)	8,391,582		
0299999. Total NAIC 1 Designation				0	45,994,119	(28,557,311)	17,436,808	45,994,119	(28,557,311)	17,436,808	0	0
0899999. Aggregate Sum of Central Clearing houses							0			0		
0999999 - Totals				0	45,994,119	(28,557,311)	17,436,808	45,994,119	(28,557,311)	17,436,808	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			72,255,453	72,255,453	10/01/2014
8999999. Total - Short-Term Invested Assets (Schedule DA type)				72,255,453	72,255,453	XXX
9999999 - Totals				72,255,453	72,255,453	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ (11,599,283) Book/Adjusted Carrying Value $ (11,599,283)
2. Average balance for the year to date Fair Value $ 91,260,735 Book/Adjusted Carrying Value $ 91,260,735
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:

NAIC 1 $ 69,110,245 NAIC 2 $ 3,145,208 NAIC 3 $ NAIC 4 $ NAIC 5 $ NAIC 6 $

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
9999999 - Totals						XXX

NONE

General Interrogatories:

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

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
				Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6	7	8	
Depository		Code	Rate of Interest			First Month	Second Month	Third Month	*
Bank of New York Mellon	New York, NY					(22,161)	(545,533)	4,178,096	XXX
Huntington Bank	Columbus, OH					1,404,812	1,405,170	1,405,528	XXX
Branch Banking & Trust Co.	Winston-Salem, NC					1,401,656	1,402,073	1,402,490	XXX
US Bank	Cincinnati, OH					358,462	771,393	1,167,049	XXX
JP Morgan Chase	New York, NY					(10,507,055)	(7,514,631)	(7,553,254)	XXX
0199998. Deposits in ... 4 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX			440,161	489,764	449,688	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	(6,924,125)	(3,991,764)	1,049,597	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	(6,924,125)	(3,991,764)	1,049,597	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	0	0	(6,924,125)	(3,991,764)	1,049,597	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		09/25/2014	0.220	10/01/2014	699,974	26	0
EIX CP		09/23/2014	0.230	10/01/2014	999,949	51	0
ENBRIDGE ENERGY PARTNERS CP		07/23/2014	0.350	10/22/2014	2,997,346	2,042	0
KANSAS CITY POWER & LT CP		09/29/2014	0.230	10/30/2014	999,802	13	0
NATIONAL GRID CP		09/25/2014	0.260	10/02/2014	699,965	30	0
SPECTRA ENGERGY CAP CP		09/25/2014	0.250	10/07/2014	699,942	29	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					7,096,978	2,191	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					7,096,978	2,191	0
4899999. Total - Hybrid Securities					0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds					0	0	0
7799999. Total - Issuer Obligations					7,096,978	2,191	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					7,096,978	2,191	0
8699999 - Total Cash Equivalents					7,096,978	2,191	0