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LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 2015

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, Chief Accounting Officer
Cheryl Ann Jorgenson VP	Phillip Earl King VP & Auditor	Steven Kenneth Kreider Sr VP, Chf Inv Off
Daniel Roger Larsen VP, Tax	Constance Marie Maccarone Sr VP	Bruce William Maisel # VP, CCO
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
24th day of July, 2015

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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	3,106,370,099	0	3,106,370,099	2,945,013,154
2. Stocks:				
2.1 Preferred stocks	5,611,550	0	5,611,550	5,611,550
2.2 Common stocks	86,618,380	417,744	86,200,636	80,253,455
3. Mortgage loans on real estate:				
3.1 First liens	278,369,499	0	278,369,499	290,926,467
3.2 Other than first liens			0	
4. Real estate:				
4.1 Properties occupied by the company (less $ .... encumbrances)		0	0	0
4.2 Properties held for the production of income (less $ .... encumbrances)			0	0
4.3 Properties held for sale (less $ .... encumbrances)	726,219		726,219	726,219
5. Cash ($ (7,057,396)), cash equivalents ($ 999,883) and short-term investments ($ 19,532,912)	13,475,399	0	13,475,399	26,011,417
6. Contract loans (including $ .... premium notes)	421,248,054	0	421,248,054	399,055,246
7. Derivatives	29,954,118	0	29,954,118	51,290,386
8. Other invested assets	68,431,911	1,948,373	66,483,538	66,768,126
9. Receivables for securities	7,390,905	0	7,390,905	929,094
10. Securities lending reinvested collateral assets	96,785,462	0	96,785,462	67,169,618
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	4,114,981,596	2,366,117	4,112,615,479	3,933,754,732
13. Title plants less $ .... charged off (for Title insurers only)			0	
14. Investment income due and accrued	45,569,844	0	45,569,844	43,656,077
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	5,475,477	0	5,475,477	7,087,719
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)	42,061,352		42,061,352	41,112,829
15.3 Accrued retrospective premiums			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	6,049,408	0	6,049,408	3,731,531
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts	192,674	0	192,674	236,369
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	52,946,232	18,179,166	34,767,066	34,589,469
19. Guaranty funds receivable or on deposit	2,443,012	0	2,443,012	2,472,354
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	2,420,434	1,071,089	1,349,345	1,147,860
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)	4,272,140,029	21,616,372	4,250,523,657	4,067,788,940
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	
28. Total (Lines 26 and 27)	4,272,140,029	21,616,372	4,250,523,657	4,067,788,940
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 $ 3,508,968,445 less $ included in Line 6.3 (including $ 4,331,021 Modco Reserve)	3,508,968,445	3,407,087,604
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	561,411	597,508
3.	Liability for deposit-type contracts (including $ Modco Reserve)	252,093,675	211,067,931
4.	Contract claims:		
	4.1 Life	5,770,032	6,581,368
	4.2 Accident and health		0
5.	Policyholders' dividends $ 890,821 and coupons $ due and unpaid	890,821	1,167,451
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $ Modco)	51,842,077	50,492,743
	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	1,430,420	824,138
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 $ 84,360 assumed and $ 3,300,763 ceded	3,385,123	4,284,114
	9.4 Interest Maintenance Reserve	2,354,693	1,396,382
10.	Commissions to agents due or accrued-life and annuity contracts $ 432,738 , accident and health $ and deposit-type contract funds $	432,738	323,460
11.	Commissions and expense allowances payable on reinsurance assumed	333	263
12.	General expenses due or accrued	424,593	764,977
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	3,033,624	3,107,567
15.1	Current federal and foreign income taxes, including $ 675,295 on realized capital gains (losses)	5,762,934	1,612,591
15.2	Net deferred tax liability		
16.	Unearned investment income	4,293	4,413
17.	Amounts withheld or retained by company as agent or trustee	0	
18.	Amounts held for agents' account, including $ agents' credit balances		
19.	Remittances and items not allocated	3,530,778	5,278,217
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above	3,927,703	3,953,586
22.	Borrowed money $ 0 and interest thereon $	10,000,000	
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	39,177,096	36,512,417
	24.02 Reinsurance in unauthorized and certified ($) companies		0
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	1,696,577	1,809,241
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	17,901,796	35,539,305
	24.09 Payable for securities	7,187,277	447,990
	24.10 Payable for securities lending	96,785,462	67,169,618
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	23,223,136	23,397,759
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	4,040,385,037	3,863,420,643
27.	From Separate Accounts Statement		
28.	Total liabilities (Lines 26 and 27)	4,040,385,037	3,863,420,643
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)	116,813,335	111,043,012
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)	207,638,620	201,868,297
38.	Totals of Lines 29, 30 and 37	210,138,620	204,368,297
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	4,250,523,657	4,067,788,940
	DETAILS OF WRITE-INS		
2501.	Unfunded Commitment to Low Income Housing Tax Credit Property	20,368,036	22,183,010
2502.	Cash Collateral	1,570,000	0
2503.	Outstanding disbursement - death	978,268	959,654
2598.	Summary of remaining write-ins for Line 25 from overflow page	306,832	255,095
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	23,223,136	23,397,759
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	262,147,083	261,311,049	536,804,750
2.	Considerations for supplementary contracts with life contingencies	716,523	819,260	994,269
3.	Net investment income	95,983,083	90,257,617	183,254,856
4.	Amortization of Interest Maintenance Reserve (IMR)	400,292	579,873	939,674
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	86,897	89,539	371,602
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	560,629	500,942	864,977
9.	Totals (Lines 1 to 8.3)	359,894,507	353,558,280	723,230,128
10.	Death benefits	11,859,181	13,573,193	26,533,966
11.	Matured endowments (excluding guaranteed annual pure endowments)	21,574	120,111	212,930
12.	Annuity benefits	12,740,074	11,626,683	22,798,402
13.	Disability benefits and benefits under accident and health contracts	113,424	888,564	1,840,416
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	145,921,556	122,235,921	261,099,105
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	363,576	5,030,022	9,785,790
18.	Payments on supplementary contracts with life contingencies	1,006,648	1,089,743	2,102,947
19.	Increase in aggregate reserves for life and accident and health contracts	101,844,744	127,923,724	250,329,486
20.	Totals (Lines 10 to 19)	273,870,777	282,487,961	574,703,042
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	28,843,993	30,021,732	58,889,497
22.	Commissions and expense allowances on reinsurance assumed	2,290	2,718	4,573
23.	General insurance expenses	15,446,909	16,189,708	31,518,672
24.	Insurance taxes, licenses and fees, excluding federal income taxes	4,692,978	4,676,341	8,589,274
25.	Increase in loading on deferred and uncollected premiums	(1,023,164)	(1,124,243)	(435,703)
26.	Net transfers to or (from) Separate Accounts net of reinsurance			
27.	Aggregate write-ins for deductions	1,115,233	1,330,610	939,060
28.	Totals (Lines 20 to 27)	322,949,016	333,584,827	674,208,415
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	36,945,491	19,973,453	49,021,713
30.	Dividends to policyholders	24,986,668	23,552,141	49,061,222
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	11,958,823	(3,578,688)	(39,509)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	6,418,720	306,293	1,413,809
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)	5,540,103	(3,884,981)	(1,453,318)
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 1,400,837 (excluding taxes of $ 731,555 transferred to the IMR)	5,214,291	6,591,130	10,370,532
35.	Net income (Line 33 plus Line 34)	10,754,394	2,706,149	8,917,214
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	204,368,297	193,727,339	193,727,339
37.	Net income (Line 35)	10,754,394	2,706,149	8,917,214
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 549,083	(3,003,027)	3,961,452	(1,603,755)
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	3,200,377	1,410,863	3,688,167
41.	Change in nonadmitted assets	(2,516,742)	422,424	(2,504,203)
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	(2,664,679)	1,059,165	2,143,535
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in	0	0	0
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders			
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)	5,770,323	9,560,053	10,640,958
55.	Capital and surplus, as of statement date (Lines 36 + 54)	210,138,620	203,287,392	204,368,297
	DETAILS OF WRITE-INS			
08.301.	Pension Administration Fees	503,106	444,525	751,504
08.302.	Miscellaneous Income	57,523	56,417	113,473
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)	560,629	500,942	864,977
2701.	Benefits for employees and agents not included elsewhere	764,394	632,307	1,265,512
2702.	Modified coinsurance-change in mean reserve adjustment	350,839	697,803	990,641
2703.	Contingent Liability Release	0	0	(1,317,093)
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	500	0
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	1,115,233	1,330,610	939,060
5301.				
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	0	0	0

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	265,156,771	263,547,978	536,583,914
2. Net investment income	96,769,829	88,909,562	183,689,604
3. Miscellaneous income	691,489	871,754	1,281,213
4. Total (Lines 1 to 3)	362,618,089	353,329,294	721,554,731
5. Benefit and loss related payments	176,054,237	156,474,176	326,416,152
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions	50,377,301	53,884,265	100,623,618
8. Dividends paid to policyholders	23,913,964	22,323,822	46,100,721
9. Federal and foreign income taxes paid (recovered) net of $ 2,040,958 tax on capital gains (losses)	4,400,769	3,986,174	7,197,215
10. Total (Lines 5 through 9)	254,746,271	236,668,437	480,337,706
11. Net cash from operations (Line 4 minus Line 10)	107,871,818	116,660,857	241,217,025
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	210,818,526	168,213,801	384,336,601
12.2 Stocks	8,767,552	10,807,868	17,841,305
12.3 Mortgage loans	24,311,975	18,096,120	30,975,948
12.4 Real estate	0	0	0
12.5 Other invested assets	0	0	2,000,000
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	4,236	2,792	3,277
12.7 Miscellaneous proceeds	6,739,287	738,554	9,146,034
12.8 Total investment proceeds (Lines 12.1 to 12.7)	250,641,576	197,859,135	444,303,165
13. Cost of investments acquired (long-term only):			
13.1 Bonds	371,881,358	234,011,110	542,310,176
13.2 Stocks	11,522,683	12,904,616	10,600,866
13.3 Mortgage loans	11,755,007	18,700,000	65,700,000
13.4 Real estate	0	0	0
13.5 Other invested assets	1,814,974	1,854,000	4,670,990
13.6 Miscellaneous applications	43,058,269	1,752,028	2,401,074
13.7 Total investments acquired (Lines 13.1 to 13.6)	440,032,291	269,221,754	625,683,106
14. Net increase (or decrease) in contract loans and premium notes	22,192,808	24,354,216	51,094,370
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(211,583,523)	(95,716,835)	(232,474,311)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0	0
16.3 Borrowed funds	10,000,000	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	41,025,744	(4,796,419)	(8,950,903)
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	40,149,940	7,491,849	(290,265)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	91,175,684	2,695,430	(9,241,168)
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)	(12,536,021)	23,639,452	(498,454)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	26,011,417	26,509,871	26,509,871
19.2 End of period (Line 18 plus Line 19.1)	13,475,396	50,149,323	26,011,417

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

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life			0
2.	Ordinary life insurance	214,040,421	206,536,007	414,671,942
3.	Ordinary individual annuities	59,018,518	65,916,418	133,922,714
4.	Credit life (group and individual)			0
5.	Group life insurance	32,041	33,314	67,364
6.	Group annuities	7,820,472	6,428,716	19,931,732
7.	A & H - group		142,186	0
8.	A & H - credit (group and individual)			0
9.	A & H - other			270,027
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal	280,911,452	279,056,641	568,863,779
12.	Deposit-type contracts	69,782,255	9,770,688	12,044,867
13.	Total	350,693,707	288,827,329	580,908,646
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Accounting Practices

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

The Department recognizes only statutory accounting practices prescribed or permitted by the state of Ohio for determining and reporting the financial condition and results of operations of an insurance company. The National Association of Insurance Commissioners' (NAIC) *Accounting Practices and Procedures* manual, (NAIC SAP) has been adopted as a component of prescribed or permitted practices by the state of Ohio. The Department has the right to permit other specific practices that deviate from prescribed practices. There are no differences between the Company's net income and capital and surplus following NAIC SAP or 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	2015	2014
NET INCOME			
(1) State basis (Page 4, Line 35, Columns 1 & 3)	OH	10,754,394	8,917,214
(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	10,754,394	8,917,214
SURPLUS			
(5) State basis (Page 3, Line 38, Columns 1 & 2)	OH	210,138,620	204,368,297
(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	210,138,620	204,368,297

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

C. Accounting Policy. No Changes.

2. Accounting Changes and Correction of Errors

The Company made the following accounting change in 2015: No change.

3. Business Combinations and Goodwill. No Change.

4. Discontinued Operations. No Changes.

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) Prepayment assumptions are derived from Bloomberg and broker dealer prepayment models or from empirical data.

(2) The Company had no other-than-temporary impairments on loan-backed and structured securities for the six month period ended June 30, 2015, due to the intent to sell the security or the inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis of the security.

(3) The Company had no loan-backed and structured securities with a recognized other-than-temporary impairment, for the six month period ended June 30, 2015, 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

(4) The following is an aggregate total of all impaired loan-backed securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss, including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains as of June 30, 2015:

a. The aggregate amount of unrealized losses:

1. Less than 12 Months 2,333,662
2. 12 Months or Longer 541,874

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

1. Less than 12 Months 120,612,819
2. 12 Months or Longer 14,741,955

NOTES TO FINANCIAL STATEMENTS

(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) Collateral Received

B. The fair value of that collateral and of the portion of that collateral that it has sold or repledged is $96.8 million.

F. Real Estate. No Change.

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

H. Restricted Assets. No Change.

I. Working Capital Finance Investments. None.

J. Offsetting and Netting of Assets and Liabilities

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

	Gross Amount Recognized	Amount Offset*	Net Amount Presented on Financial Statements
(1) Assets Derivative Instrument	29,954,121	0	29,954,121

* For derivative assets and derivative liabilities, the amount offset shall agree to Schedule DB, Part D, Section 1

	Gross Amount Recognized	Amount Offset*	Net Amount Presented on Financial Statements
(2) Liabilities Derivative Instrument	(17,901,797)	0	(17,901,797)

* For derivative assets and derivative liabilities, the amount offset shall agree to Schedule DB, Part D, Section 1

K. Structured Notes. No Change.

6. Joint Ventures, Partnerships and Limited Liability Companies. No Change.

7. Investment Income. No Change.

8. Derivative Instruments. No Change.

9. Income Taxes. No Change.

10. Information Concerning Parent, Subsidiaries and Affiliates. No Change.

11. Debt

B. FHLB (Federal Home Loan Bank) 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 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 $375.0 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	4,881,346	4,881,346	
Membership Stock - Class B	0		
Activity Stock	7,874,354	7,874,354	
Excess Stock	761,700	761,700	
Aggregate Total	13,517,400	13,517,400	0
Actual or estimated Borrowing Capacity as Determined by the Insurer	375,000,000	XXX	XXX

2. Prior Year-end

	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	6,929,100	6,929,100	
Excess Stock	554,633	554,633	
Aggregate Total	13,238,500	13,238,500	0
Actual or estimated Borrowing Capacity as Determined by the Insurer	375,000,000	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	4,881,346	4,881,346				
Class B	0					

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

1. Current Year Total General and Separate Accounts

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	254,655,663	240,607,930	185,614,672

2. Current Year General Account

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	254,655,663	240,607,930	185,614,672

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	175,749,709	187,086,746	139,397,000

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	258,936,765	242,921,718	185,648,308

2. Current Year General Account

	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
Maximum Collateral Pledged	258,936,765	242,921,718	185,648,308

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	183,154,852	194,298,723	148,653,195

(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	10,000,000	10,000,000		XXX
Funding Agreements	185,614,672	185,614,672		180,560,248
Other	0			XXX
Aggregate Total	195,614,672	195,614,672	0	180,560,248

2. Prior Year-end

	1 Total 2+3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
Debt	0			XXX
Funding Agreements	139,364,167	139,364,167		137,834,150
Other	0			XXX
Aggregate Total	139,364,167	139,364,167	0	137,834,150

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	185,614,672	185,614,672	
Other	0		
Aggregate Total	205,614,672	205,614,672	0

c. FHLB - Prepayment Obligations

	Does the company have prepayment obligations under the following arrangements (YES/NO)?
Debt	NO
Funding Agreements	NO
Other	NO

NOTES TO FINANCIAL STATEMENTS

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. Liabilities, Contingencies, and Assessments. 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.

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

B. Transferring and Servicing of Financial Assets

(2) For all servicing assets and servicing liabilities.

b. Not applicable.

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

a. Not applicable.
b. Not applicable.

C. Wash Sales. No change.

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

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

20. Fair Value Measurements

A.

(1) Fair Value Measurements at June 30, 2015

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total
a. Assets at fair value				
Bonds: Industrial & miscellaneous	 0	 1,321,960	525,673	 1,847,633
Common stock: Industrial & miscellaneous	... 72,683,236	 0	0	... 72,683,236
Derivative assets: Options, purchased	 0	 0	29,954,121	... 29,954,121
Total assets at fair value	... 72,683,236	 1,321,960	30,479,794	.. 104,484,990

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	..(17,901,797)	. (17,901,797)
Total liabilities at fair value	 0	 0	..(17,901,797)	. (17,901,797)

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 for the three months ended June 30, 2015

Description for each class of asset or liability	Ending Balance as of 03/31/15	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 06/30/15
a. Assets										
Bonds: Industrial & miscellaneous	... 532,969	0	 0	 0	...(7,296)	0	0	0	0	... 525,673
Derivative assets	41,136,532	0	 0	(2,091,517)	(12,274,287)	.8,510,313	0	0	(5,326,920)	29,954,121
Total Assets	41,669,501	0	 0	(2,091,517)	(12,281,583)	.8,510,313	0	0	(5,326,920)	30,479,794

Description for each class of asset or liability	Ending Balance as of 03/31/15	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 06/30/15
b. Liabilities										
Derivative liabilities	(26,814,705)	0	 0	. 4,383,062	.9,923,897	0	(5,394,051)	0	0	(17,901,797)
Total Liabilities	(26,814,705)	0	 0	. 4,383,062	.9,923,897	0	(5,394,051)	0	0	(17,901,797)

Fair Value Measurements in Level 3 of the Fair Value Hierarchy for the three months ended March 31, 2015

Description for each class of asset or liability	Ending Balance as of 12/31/14	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 03/31/15
a. Assets										
Bonds: Industrial & miscellaneous	... 564,151	 0	 0	0	... 14,970	 0	 0	 0	. (46,152)	...532,969
Derivative assets	51,290,408	 0	 0	(2,383,100)	(11,567,978)	8,517,759	 0	 0	(4,720,557)	41,136,532
Total Assets	51,854,559	 0	 0	(2,383,100)	(11,553,008)	8,517,759	 0	 0	(4,766,709)	41,669,501

Description for each class of asset or liability	Ending Balance as of 12/31/14	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 03/31/15
b. Liabilities										
Derivative liabilities	(35,539,306)	0	 0	. 4,352,726	.9,918,433	 0	(5,546,558)	 0	 0	(26,814,705)
Total Liabilities	(35,539,306)	0	 0	. 4,352,726	.9,918,433	 0	(5,546,558)	 0	 0	(26,814,705)

NOTES TO FINANCIAL STATEMENTS

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

Investments in Level 2 include NAIC rated 6 industrial & miscellaneous bonds have been determined utilizing publicly quoted prices from third-party pricing services.

Investments in Level 3 include NAIC rated 6 industrial & miscellaneous bonds. These securities are currently rated below investment grade. To measure fair value, they 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.

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

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

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

The following table provides a summary of the significant unobservable inputs used in the fair value measurements developed by the Company or reasonably available to the Company of Level 3 assets and liabilities at June 30, 2015:

Security Type	Fair Value	Valuation Technique	Unobservable Output	Range
Derivative Assets	$ 29,954,121	Black-Scholes-Merton Model Spreads and Average Algorithm Model Monte Carlo Model	S&P 500 Implied Volatility	12.3% - 21.4%
Derivative Liabilities	$ (17,901,797)	Black-Scholes-Merton Model Spreads and Average Algorithm Model	S&P 500 Implied Volatility	10.7% - 23.0%

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

B. Not applicable.

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Bonds	3,237,975,244	3,106,370,099	5,912,195	2,937,178,859	294,884,190	
Common stock: Unaffiliated**	86,200,636	86,200,636	86,200,636	0	0	
Preferred stock	6,409,120	5,611,550	0	6,409,120	0	
Mortgage loans	304,200,484	278,369,499	0	0	304,200,484	
Cash, cash equivalents, & short-term investments	13,475,057	13,475,396	13,475,057	0	0	
Other invested assets: Surplus notes	23,074,573	20,264,427	0	23,074,573	0	
Securities lending reinvested collateral assets	96,785,462	96,785,462	96,785,462	0	0	
Derivative assets	29,954,121	29,954,121	0	0	29,954,121	
Life and annuity reserves for investment-type contracts and deposit fund liabilities	(282,471,224)	(257,387,052)	0	0	(282,471,224)	
Equity-indexed insurance contracts	(1,258,669,722)	(1,216,131,607)	0	0	(1,258,669,722)	
Derivative liabilities	(17,901,797)	(17,901,797)	0	0	(17,901,797)	
Securities lending liability	(96,785,462)	(96,785,462)	0	(96,785,462)	0	

** 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 trading in less liquid or illiquid markets with limited or no pricing information are valued using either broker quotes or by discounting the expected cash flows using current market-consistent rates applicable to the yield, credit quality and maturity of each security.

Equity Securities

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

Mortgage Loans

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

Cash, Cash Equivalents and Short-Term Investments

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

Securities Lending Reinvested Collateral Assets

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

NOTES TO FINANCIAL STATEMENTS

Derivative Instruments

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

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

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

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

Securities Lending Liability

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

D. Not applicable.

21. Other Items. No Change

22. Events Subsequent. No Change.

23. Reinsurance. No Change.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination. No Change.

E. Risk Sharing Provisions of the Affordable Care Act

(1) Did the reporting entity write accident and health insurance premium which is subject to the Affordable Care Act risk sharing provisions (YES/NO)? ..... Yes [ ] No [X]

(2) Impact of Risk Sharing Provisions of the Affordable Care Act on Admitted Assets, Liabilities and Revenue for the Current Year

	AMOUNT
a. Permanent ACA Risk Adjustment Program	
Assets	
1. Premium adjustments receivable due to ACA Risk Adjustment	
Liabilities	
2. Risk adjustment user fees payable for ACA Risk Adjustment	
3. Premium adjustments payable due to ACA Risk Adjustment	
Operations (Revenue & Expense)	
4. Reported as revenue in premium for accident and health contracts (written/collected) due to ACA Risk Adjustment	
5. Reported in expenses as ACA risk adjustment user fees (incurred/paid)	
b. Transitional ACA Reinsurance Program	
Assets	
1. Amounts recoverable for claims paid due to ACA Reinsurance	
2. Amounts recoverable for claims unpaid due to ACA Reinsurance (Contra Liability)	
3. Amounts receivable relating to uninsured plans for contributions for ACA Reinsurance	
Liabilities	
4. Liabilities for contributions payable due to ACA Reinsurance - not reported as ceded premium	
5. Ceded reinsurance premiums payable due to ACA Reinsurance	
6. Liabilities for amounts held under uninsured plans contributions for ACA Reinsurance	
Operations (Revenue & Expense)	
7. Ceded reinsurance premiums due to ACA Reinsurance	
8. Reinsurance recoveries (income statement) due to ACA Reinsurance payments or expected payments	
9. ACA Reinsurance contributions - not reported as ceded premium	
c. Temporary ACA Risk Corridors Program	
Assets	
1. Accrued retrospective premium due to ACA Risk Corridors	
Liabilities	
2. Reserve for rate credits or policy experience rating refunds due to ACA Risk Corridors	
Operations (Revenue & Expense)	
3. Effect of ACA Risk Corridors on net premium income (paid/received)	
4. Effect of ACA Risk Corridors on change in reserves for rate credits	

NOTES TO FINANCIAL STATEMENTS

(3) Roll forward of prior year ACA risk sharing provisions for the following asset (gross of any nonadmission) and liability balances along with the reasons for adjustments to prior year balance.

	Accrued During the Prior Year on Business Written Before December 31 of the Prior Year		Received or Paid as of the Current Year on Business Written Before December 31 of the Prior Year		Differences		Adjustments			Unsettled Balances as of the Reporting Date	
					Prior Year Accrued Less Payments (Col 1 - 3)	Prior Year Accrued Less Payments (Col 2 - 4)	To Prior Year Balances	To Prior Year Balances		Cumulative Balance from Prior Years (Col 1 - 3 + 7)	Cumulative Balance from Prior Years (Col 2 - 4 + 8)
	1	2	3	4	5	6	7	8		9	10
	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Ref	Receivable	(Payable)
a. Permanent ACA Risk Adjustment Program											
1. Premium adjustments receivable					0	0			A	0	0
2. Premium adjustments (payable)					0	0			B	0	0
3. Subtotal ACA Permanent Risk Adjustment Program	0	0	0	0	0	0	0	0		0	0
b. Transitional ACA Reinsurance Program											
1. Amounts recoverable for claims paid					0	0			C	0	0
2. Amounts recoverable for claims unpaid (contra liability)					0	0			D	0	0
3. Amounts receivable relating to uninsured plans					0	0			E	0	0
4. Liabilities for contributions payable due to ACA Reinsurance - not reported as ceded premium					0	0			F	0	0
5. Ceded reinsurance premiums payable					0	0			G	0	0
6. Liability for amounts held under uninsured plans					0	0			H	0	0
7. Subtotal ACA Transitional Reinsurance Program	0	0	0	0	0	0	0	0		0	0
c. Temporary ACA Risk Corridors Program											
1. Accrued retrospective premium					0	0			I	0	0
2. Reserve for rate credits or policy experience rating refunds					0	0			J	0	0
3. Subtotal ACA Risk Corridors Program	0	0	0	0	0	0	0	0		0	0
d. Total for ACA Risk Sharing Provisions	0	0	0	0	0	0	0	0		0	0

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 Consideration 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: $ 24,087,028

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	$ 394,253	$ 417,744
14.24	Short-Term Investments	$ 0	$
14.25	Mortgage Loans on Real Estate	$ 0	$
14.26	All Other	$ 23,380,119	$ 24,079,455
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 23,774,372	$ 24,497,199
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. $ 96,785,462

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 96,785,462

16.3 Total payable for securities lending reported on the liability page. $ 96,785,462

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 45240
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	$ 277,059,781
	1.14 Total Mortgages in Good Standing	$ 277,059,781
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$ 1,309,718
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$
	1.32 Residential Mortgages	$
	1.33 Commercial Mortgages	$
	1.34 Total Mortgages with Interest Overdue more than Three Months	$ 0
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$
	1.42 Residential Mortgages	$
	1.43 Commercial Mortgages	$
	1.44 Total Mortgages in Process of Foreclosure	$ 0
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 278,369,499
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$
	1.62 Residential Mortgages	$
	1.63 Commercial Mortgages	$
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$ 0
2.	Operating Percentages:	
	2.1 A&H loss percent	%
	2.2 A&H cost containment percent	%
	2.3 A&H expense percent excluding cost containment expenses	%
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$

STATEMENT AS OF JUNE 30, 2015 OF THE The Lafayette Life Insurance Company

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

			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	1,314,843	195,485	0		1,510,328	0
2.	Alaska AK	N	30,725	0	0		30,725	0
3.	Arizona AZ	L	6,019,808	484,475	244		6,504,527	0
4.	Arkansas AR	L	1,219,672	467,092	166		1,686,930	0
5.	California CA	L	14,594,731	6,133,575	4,058		20,732,364	0
6.	Colorado CO	L	7,085,191	1,982,419	59		9,067,669	0
7.	Connecticut CT	L	5,269,391	7,270,330	2,965		12,542,686	0
8.	Delaware DE	L	711,675	280,297	190		992,162	0
9.	District of Columbia DC	L	1,107,567	238,293	0		1,345,860	0
10.	Florida FL	L	7,869,106	4,744,086	8,672		12,621,864	0
11.	Georgia GA	L	2,541,262	463,745	550		3,005,557	0
12.	Hawaii HI	L	3,781,150	1,363,897	5,347		5,150,394	206,219
13.	Idaho ID	L	1,515,714	451,118	0		1,966,832	0
14.	Illinois IL	L	5,232,816	823,057	3,271		6,059,144	0
15.	Indiana IN	L	4,385,549	625,928	5,637		5,017,114	50,000
16.	Iowa IA	L	2,157,811	209,038	1,129		2,367,978	0
17.	Kansas KS	L	2,957,889	1,496,054	983		4,454,926	0
18.	Kentucky KY	L	1,206,674	561,039	355		1,768,068	0
19.	Louisiana LA	L	702,043	230,315	486		932,844	0
20.	Maine ME	L	180,747	26,102	149		206,998	0
21.	Maryland MD	L	6,571,370	3,503,662	507		10,075,539	776,759
22.	Massachusetts MA	L	3,153,285	2,682,097	3,066		5,838,448	0
23.	Michigan MI	L	4,576,617	2,026,381	3,448		6,606,446	0
24.	Minnesota MN	L	4,190,925	2,454,730	65		6,645,720	0
25.	Mississippi MS	L	461,013	6,404	0		467,417	0
26.	Missouri MO	L	12,430,795	433,491	95		12,864,381	0
27.	Montana MT	L	505,411	144,580	0		649,991	0
28.	Nebraska NE	L	2,114,693	944,557	766		3,060,016	0
29.	Nevada NV	L	970,285	377,149	44		1,347,478	0
30.	New Hampshire NH	L	825,880	1,336,768	2,718		2,165,366	0
31.	New Jersey NJ	L	9,807,917	1,654,477	4,351		11,466,745	0
32.	New Mexico NM	L	1,229,544	24,040	0		1,253,584	0
33.	New York NY	N	486,751	23,397	626		510,774	0
34.	North Carolina NC	L	4,726,172	932,648	431		5,659,251	0
35.	North Dakota ND	L	304,643	30,000	0		334,643	0
36.	Ohio OH	L	7,783,801	992,989	1,857		8,778,647	67,950,000
37.	Oklahoma OK	L	778,273	288,420	0		1,066,693	44,751
38.	Oregon OR	L	925,141	866,738	240		1,792,119	0
39.	Pennsylvania PA	L	10,598,694	5,359,652	6,075		15,964,421	0
40.	Rhode Island RI	L	302,529	938,540	202		1,241,271	350,000
41.	South Carolina SC	L	1,489,135	438,024	440		1,927,599	0
42.	South Dakota SD	L	364,084	736,541	0		1,100,625	0
43.	Tennessee TN	L	1,731,657	630,258	456		2,362,371	0
44.	Texas TX	L	18,160,760	3,323,159	749		21,484,668	0
45.	Utah UT	L	1,131,016	715,398	0		1,846,414	55,678
46.	Vermont VT	L	909,595	1,014,214	0		1,923,809	0
47.	Virginia VA	L	10,008,699	2,056,261	4,537		12,069,497	348,848
48.	Washington WA	L	5,252,429	3,148,542	796		8,401,767	0
49.	West Virginia WV	L	767,852	447,426	2,259		1,217,537	0
50.	Wisconsin WI	L	2,715,990	1,164,134	1,177		3,881,301	0
51.	Wyoming WY	L	197,214	81,251	0		278,465	0
52.	American Samoa AS	N	971	0	0		971	
53.	Guam GU	N	33,097	0	0		33,097	
54.	Puerto Rico PR	N	38,116	0	0		38,116	
55.	U.S. Virgin Islands VI	N	3,316	0	0		3,316	
56.	Northern Mariana Islands MP	N	0	0	0		0	
57.	Canada CAN	N	0	0	0		0	
58.	Aggregate Other Aliens OT	XXX	244,141	7,700	112	0	251,953	0
59.	Subtotal	(a) 49	185,676,175	66,829,973	69,278	0	252,575,426	69,782,255
90.	Reporting entity contributions for employee benefits plans	XXX	0	0	0		0	
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	27,595,080	9,017	0		27,604,097	
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX	0	0	0		0	
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX	731,929	0	0		731,929	
94.	Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95.	Totals (Direct Business)	XXX	214,003,184	66,838,990	69,278	0	280,911,452	69,782,255
96.	Plus Reinsurance Assumed	XXX	0	0	0		0	
97	Totals (All Business)	XXX	214,003,184	66,838,990	69,278	0	280,911,452	69,782,255
98.	Less Reinsurance Ceded	XXX	16,057,516	232,128	69,280		16,358,924	
99.	Totals (All Business) less Reinsurance Ceded	XXX	197,945,668	66,606,862	(2)	0	264,552,528	69,782,255
	DETAILS OF WRITE-INS							
58001.	Other Foreign	XXX	244,141	7,700	112		251,953	
58002.		XXX						
58003.		XXX						
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	244,141	7,700	112	0	251,953	0
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX	0	0	0	0	0	0
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX	0	0	0	0	0	0

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

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

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

		NAIC#	TIN#
PARENT -	WESTERN & SOUTHERN MUTUAL HOLDING COMPANY, OH (NON-INSURER)		31-1732405
SUBSIDIARY -	WESTERN & SOUTHERN FINANCIAL GROUP, INC., OH (NON-INSURER)		31-1732404
SUBSIDIARY -	THE LAFAYETTE LIFE INSURANCE COMPANY, OH (INSURER)	65242	35-0457540
SUBSIDIARY -	LLIA, INC., OH (NON-INSURER)		35-2123483
SUBSIDIARY -	THE WESTERN & 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, INC., 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 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0836	Western-Southern Group	00000	47-3228849				1373 Lex Road Investor Holdings, LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-5458388				2758 South Main SPE, LLC	NC	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-1594103				506 Phelps Hldings, LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	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	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	47-3929236				Crossings Apt. Holdings	UT	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	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	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	47-3945554				Dunvale Investor Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	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	47-1596551				East Denver Investor Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-1596551				East Denver Investor Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	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	58.630	WS Mutual Holding Co	
0836	Western-Southern Group	00000	16-1648796				Fort Washington PE Invest IV LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	38.320	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	37.460	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	30.990	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	77.790	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	1.280	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	32.460	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Columbus Life Insurance Co	Ownership	25.270	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Integrity Life Insurance Co	Ownership	4.800	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	National Integrity Life Insurance Co	Ownership	4.800	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	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0836	Western-Southern Group	00000	31-1301863				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	63.720	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	26.600	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	4.550	WS Mutual Holding Co	
0836	Western-Southern Group	00000	32-0418436				Fort Washington PE Invest VIII-B	OH	NIA	The Western and Southern Life Ins Co	Ownership	99.500	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-5398098				Fort Washington PE Investors V-B, L.P.	OH	NIA	Fort Washington PE Invest V LP	Ownership	32.800	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-5398156				Fort Washington PE Investors V-VC, L.P.	OH	NIA	Fort Washington PE Invest V LP	Ownership	33.500	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest VI LP	Ownership	2.620	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	The Western and Southern Life Ins Co	Ownership	15.160	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	Ownership	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	Ownership	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	2.640	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	99.500	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-1922641				Frontage Lodge Investor Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-1922641				Frontage Lodge Investor Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-4083280				Gallatin Investor Holdings,LLC	TN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-3507078				Galleria Investor Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-1553878				Galveston Summerbrooke Apts LLC	TX	NIA	Summerbrooke Holdings LLC	Ownership	52.920	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-3457194				GS Multifamily Galleria LLC	TX	NIA	Galleria Investor Holdings, LLC	Ownership	57.820	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3525111				GS Yorktown Apt LP	TX	NIA	YT Crossing Holdings, LLC	Ownership	57.820	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3108420				Hearthview Praire Lake Apts LLC	IN	NIA	Prairie Lakes Holdings, LLC	Ownership	62.720	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1328371				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	47-4171986				Kissimmee Investor Holdings, LLC	FL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	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	47-3380015				Linthicum Investor Holdings, LLC	MD	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	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	47-2577517				Lytle Park Inn, LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-3966673				Main Hospitality Holdings	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-5439036				Miler Creek Investor Holdings, LLC	TN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	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	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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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	47-3394236				Perimeter TC Investor Holdings	GA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3167828				Prairie Lakes Holdings, LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	34-1998937				Queen City Square LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-1690377				R4 Housing Partners II LP	NY	NIA	Western-Southern Life Assurance Co	Ownership	17.310	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-4328839				R4 Housing Partners LP	NY	NIA	Integrity Life Insurance Co	Ownership	15.150	WS Mutual Holding Co	
0836	Western-Southern Group	00000	52-2096076				Race Street Dev Ltd	OH	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-4725907				Railroad Parkside Investor Holdings, LLC	AL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-4266774				Randloph Tower Affordable Inv Fund LLC	IL	NIA	The Western and Southern Life Ins Co	Ownership	99.990	WS Mutual Holding Co	
0836	Western-Southern Group	00000	80-0246040				Ridgegate Commonwealth Apts LLC	CO	NIA	Ridgegate Holdings, LLC	Ownership	52.920	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3526448				Ridgegate Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-1617717				Settlers Ridge Robinson Investor Holdings, LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-3564950				Seventh & Culvert Garage LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-1554676				Shelbourne Campus Properties LLC	KY	NIA	Shelbourne Holdings, LLC	Ownership	52.920	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-1944856				Shelbourne Holdings, LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-4354663				Siena Investor Holding, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	69.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-2930953				Skye Apts Investor Holdings, LLC	MN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	61-1328558				Skyport Hotel LLC	KY	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-2306231				Southside Tunnel Apts. Investor Holdings, LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-2306231				Southside Tunnel Apts. Investor Holdings, LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	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	29.840	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	12.500	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	31-1732404				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	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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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	67.730	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 5 4 9 0 0 0 0 0 2

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

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

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

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

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

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

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

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

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31 Prior Year
2504.	Uncashed drafts and checks that are pending escheatment to the state	163,059	90,650
2505.	Modco adjustment Wilton reinsurance	143,773	164,445
2597.	Summary of remaining write-ins for Line 25 from overflow page	306,832	255,095

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	0	500	0
2797.	Summary of remaining write-ins for Line 27 from overflow page	0	500	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	290,926,464	256,184,068
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	11,755,007	65,700,000
	2.2 Additional investment made after acquisition		0
3.	Capitalized deferred interest and other		0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease)		400,000
6.	Total gain (loss) on disposals		0
7.	Deduct amounts received on disposals	24,311,975	30,975,948
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		381,656
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	278,369,496	290,926,464
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	278,369,496	290,926,464
14.	Deduct total nonadmitted amounts		0
15.	Statement value at end of current period (Line 13 minus Line 14)	278,369,496	290,926,464

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	68,656,333	42,072,209
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		26,848,000
	2.2 Additional investment made after acquisition		6,000
3.	Capitalized deferred interest and other		0
4.	Accrual of discount	4,603	8,612
5.	Unrealized valuation increase (decrease)	(209,833)	1,760,456
6.	Total gain (loss) on disposals		0
7.	Deduct amounts received on disposals		2,000,000
8.	Deduct amortization of premium and depreciation	19,193	38,945
9.	Total foreign exchange change in book/adjusted carrying value		0
10.	Deduct current year's other than temporary impairment recognized		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	68,431,910	68,656,333
12.	Deduct total nonadmitted amounts	1,948,373	1,888,208
13.	Statement value at end of current period (Line 11 minus Line 12)	66,483,537	66,768,125

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	3,031,272,411	2,880,225,286
2.	Cost of bonds and stocks acquired	383,404,040	552,911,042
3.	Accrual of discount	1,693,831	4,402,738
4.	Unrealized valuation increase (decrease)	845,649	433,041
5.	Total gain (loss) on disposals	4,439,879	4,397,171
6.	Deduct consideration for bonds and stocks disposed of	219,586,078	402,177,906
7.	Deduct amortization of premium	3,469,704	7,671,547
8.	Total foreign exchange change in book/adjusted carrying value		0
9.	Deduct current year's other than temporary impairment recognized		1,247,414
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	3,198,600,028	3,031,272,411
11.	Deduct total nonadmitted amounts	417,743	394,254
12.	Statement value at end of current period (Line 10 minus Line 11)	3,198,182,285	3,030,878,157

STATEMENT AS OF JUNE 30, 2015 OF THE The Lafayette Life Insurance Company

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)	1,837,618,854	253,996,625	254,096,851	7,600,762	1,837,618,854	1,845,119,390		1,844,966,829
2. NAIC 2 (a)	990,620,239	359,019,334	283,435,412	(12,044,531)	990,620,239	1,054,159,630		943,345,163
3. NAIC 3 (a)	123,183,791	5,226,870	7,308,972	11,930,786	123,183,791	133,032,475		103,511,475
4. NAIC 4 (a)	88,234,888	5,801,680	1,169,989	(8,999,829)	88,234,888	83,866,750		75,953,381
5. NAIC 5 (a)	8,380,207	0	154,265	651,072	8,380,207	8,877,014		8,380,967
6. NAIC 6 (a)	1,887,017	0	0	(39,383)	1,887,017	1,847,634		1,919,203
7. Total Bonds	3,049,924,996	624,044,509	546,165,489	(901,123)	3,049,924,996	3,126,902,893	0	2,978,077,018
PREFERRED STOCK								
8. NAIC 1	5,611,550				5,611,550	5,611,550		5,611,550
9. NAIC 2	0				0	0		
10. NAIC 3	0				0	0		
11. NAIC 4	0				0	0		
12. NAIC 5	0				0	0		
13. NAIC 6	0				0	0		
14. Total Preferred Stock	5,611,550	0	0	0	5,611,550	5,611,550	0	5,611,550
15. Total Bonds and Preferred Stock	3,055,536,546	624,044,509	546,165,489	(901,123)	3,055,536,546	3,132,514,443	0	2,983,688,568

(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 $ 19,629,838 ; NAIC 2 $ 902,955 ; NAIC 3 $;
NAIC 4 $; NAIC 5 $; NAIC 6 $

SI02

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	19,532,912	XXX	19,534,787	1,521	3,134

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	33,063,868	30,102,521
2. Cost of short-term investments acquired	274,153,933	560,326,954
3. Accrual of discount		0
4. Unrealized valuation increase (decrease)		0
5. Total gain (loss) on disposals		(58)
6. Deduct consideration received on disposals	287,683,011	557,364,487
7. Deduct amortization of premium	1,878	1,062
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)	19,532,912	33,063,868
11. Deduct total nonadmitted amounts		0
12. Statement value at end of current period (Line 10 minus Line 11)	19,532,912	33,063,868

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)	15,751,108
2.	Cost Paid/(Consideration Received) on additions	6,087,479
3.	Unrealized Valuation increase/(decrease)	(3,999,935)
4.	Total gain (loss) on termination recognized	4,261,171
5.	Considerations received/(paid) on terminations	10,047,477
6.	Amortization	0
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	0
8.	Total foreign exchange change in Book/Adjusted Carrying Value	0
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	12,052,346
10.	Deduct nonadmitted assets	0
11.	Statement value at end of current period (Line 9 minus Line 10)	12,052,346

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	12,052,324	
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)		12,052,324
4.	Part D, Section 1, Column 5	29,954,121	
5.	Part D, Section 1, Column 6	(17,901,797)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	12,052,324	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		12,052,324
10.	Part D, Section 1, Column 8	29,954,121	
11.	Part D, Section 1, Column 9	(17,901,797)	
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	875,079,754	1,599,540,425
3.	Accrual of discount	24	0
4.	Unrealized valuation increase (decrease)		0
5.	Total gain (loss) on disposals	4,236	3,335
6.	Deduct consideration received on disposals	874,084,131	1,599,543,760
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)	999,883	0
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	999,883	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-1501	Seaside	CA		05/01/2015	4.500	11,200,000	0	16,000,000
LL-1502	Bolingbrook	IL		06/30/2015	3.420	555,007	0	32,000,000
0599999. Mortgages in good standing - Commercial mortgages-all other						11,755,007	0	48,000,000
0899999. Total Mortgages in good standing						11,755,007	0	48,000,000
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						11,755,007	0	48,000,000

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-0713	Bloomington	IN		02/07/2008	06/05/2015	5,506,512	0	0	0	0	0	0	5,415,962	5,415,962	0	0	0
LL-1201	Glenview	IL		01/10/2012	05/01/2015	8,537,017	0	0	0	0	0	0	8,467,136	8,467,136	0	0	0
LL-8095	Geneva	IL		07/12/1996	06/12/2015	144,341	0	0	0	0	0	0	108,105	108,105	0	0	0
0199999. Mortgages closed by repayment						14,187,870	0	0	0	0	0	0	13,991,203	13,991,203	0	0	0
LL-0201	Ft. Wayne	IN		08/30/2002		1,086,246	0	0	0	0	0	0	0	50,272	0	0	0
LL-0202	Ft. Wayne	IN		07/17/2002		1,313,719	0	0	0	0	0	0	0	114,457	0	0	0
LL-0204	Cumberland	IN		03/06/2003		430,865	0	0	0	0	0	0	0	9,987	0	0	0
LL-0206	Grandville	MI		11/26/2002		616,589	0	0	0	0	0	0	0	14,623	0	0	0
LL-0301	Ft. Wayne	IN		10/14/2003		1,741,131	0	0	0	0	0	0	0	48,123	0	0	0
LL-0305	Anderson	IN		08/14/2003		1,037,896	0	0	0	0	0	0	0	63,406	0	0	0
LL-0306	Lakewood	CO		06/20/2003		2,233,818	0	0	0	0	0	0	0	17,954	0	0	0
LL-0310	Moreno Valley	CA		12/04/2003		1,829,289	0	0	0	0	0	0	0	38,090	0	0	0
LL-0312	Temecula	CA		02/05/2004		617,869	0	0	0	0	0	0	0	12,563	0	0	0
LL-0402	Albuquerque	NM		11/03/2004		703,559	0	0	0	0	0	0	0	13,307	0	0	0
LL-0407	Columbus	OH		06/30/2004		330,697	0	0	0	0	0	0	0	15,872	0	0	0
LL-0411	West Lafayette	IN		02/22/2005		3,050,166	0	0	0	0	0	0	0	56,591	0	0	0
LL-0503	West Chester	OH		04/12/2005		822,464	0	0	0	0	0	0	0	14,779	0	0	0
LL-0505	Longmont	CO		06/29/2005		611,721	0	0	0	0	0	0	0	23,377	0	0	0
LL-0506	Colorado Springs	CO		06/29/2005		2,618,528	0	0	0	0	0	0	0	26,559	0	0	0
LL-0507	Long Beach	CA		08/31/2005		1,258,929	0	0	0	0	0	0	0	47,397	0	0	0
LL-0508	Castle Rock	CO		12/01/2005		2,105,527	0	0	0	0	0	0	0	20,232	0	0	0
LL-0509	Round Rock	TX		11/09/2005		967,912	0	0	0	0	0	0	0	12,933	0	0	0
LL-0510	Round Rock	TX		10/11/2005		297,629	0	0	0	0	0	0	0	10,836	0	0	0

SCHEDULE B - PART 3

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
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		2,408,814	0	0	0	0	0	0	0	24,267	0	0	0
LL-0513	Springfield	OH		12/06/2005		1,703,337	0	0	0	0	0	0	0	20,032	0	0	0
LL-0514	Huntsville	AL		11/15/2005		555,360	0	0	0	0	0	0	0	5,307	0	0	0
LL-0515	St. Paul	MN		07/17/2006		1,277,137	0	0	0	0	0	0	0	39,857	0	0	0
LL-0516	Louisville	KY		01/03/2006		664,841	0	0	0	0	0	0	0	23,295	0	0	0
LL-0517	Nashville	TN		06/26/2006		593,568	0	0	0	0	0	0	0	7,044	0	0	0
LL-0518	Draper	UT		10/24/2006		2,621,768	0	0	0	0	0	0	0	30,329	0	0	0
LL-0519	Arvada	CO		03/15/2006		831,707	0	0	0	0	0	0	0	13,036	0	0	0
LL-0603	South Bend	IN		05/31/2006		2,062,643	0	0	0	0	0	0	0	32,026	0	0	0
LL-0604	Indianapolis	IN		05/18/2006		2,354,957	0	0	0	0	0	0	0	45,198	0	0	0
LL-0607	Centennial	CO		09/27/2006		1,036,993	0	0	0	0	0	0	0	8,706	0	0	0
LL-0608	Sun City	FL		09/22/2006		642,373	0	0	0	0	0	0	0	7,348	0	0	0
LL-0609	Dallas	TX		12/28/2006		1,694,769	0	0	0	0	0	0	0	12,466	0	0	0
LL-0610	Greenfield	IN		10/12/2006		1,329,848	0	0	0	0	0	0	0	10,131	0	0	0
LL-0611	Lima East	OH		02/28/2007		611,507	0	0	0	0	0	0	0	144,596	0	0	0
LL-0613	Middletown	OH		12/06/2006		564,219	0	0	0	0	0	0	0	16,022	0	0	0
LL-0614	Lafayette	IN		10/06/2006		539,626	0	0	0	0	0	0	0	4,494	0	0	0
LL-0617	Harrisburg	PA		12/08/2006		1,125,725	0	0	0	0	0	0	0	16,188	0	0	0
LL-0618	Golden	CO		02/14/2007		1,754,279	0	0	0	0	0	0	0	14,423	0	0	0
LL-0619	Brownsburg	IN		01/18/2007		892,412	0	0	0	0	0	0	0	12,641	0	0	0
LL-0702	Vandalia	OH		05/01/2007		1,257,976	0	0	0	0	0	0	0	34,057	0	0	0
LL-0703	Colorado Springs	CO		09/27/2007		941,272	0	0	0	0	0	0	0	13,555	0	0	0
LL-0704	Indianapolis	IN		08/02/2007		2,359,336	0	0	0	0	0	0	0	19,045	0	0	0
LL-0705	Carmel	IN		05/30/2007		566,070	0	0	0	0	0	0	0	7,782	0	0	0
LL-0706	Champaign	IL		07/10/2007		3,040,208	0	0	0	0	0	0	0	22,125	0	0	0
LL-0707	Indianapolis	IN		08/21/2007		923,759	0	0	0	0	0	0	0	7,168	0	0	0
LL-0708	Roseville	MI		08/13/2007		381,994	0	0	0	0	0	0	0	20,439	0	0	0
LL-0709	Indianapolis	IN		08/01/2007		463,355	0	0	0	0	0	0	0	6,001	0	0	0
LL-0710	Concord	NC		03/12/2008		2,216,117	0	0	0	0	0	0	0	51,327	0	0	0
LL-0712	Houston	TX		11/29/2007		1,133,703	0	0	0	0	0	0	0	27,884	0	0	0
LL-0713	Bloomington	IN		02/07/2008		5,506,512	0	0	0	0	0	0	0	22,816	0	0	0
LL-0714	Vandalia	OH		02/14/2008		1,388,238	0	0	0	0	0	0	0	33,002	0	0	0
LL-0715	Colfax	NC		06/19/2008		2,519,692	0	0	0	0	0	0	0	56,981	0	0	0
LL-0801	Aurora	CO		08/15/2008		3,483,902	0	0	0	0	0	0	0	25,407	0	0	0
LL-0804	Indianapolis	IN		04/23/2008		1,700,017	0	0	0	0	0	0	0	44,255	0	0	0
LL-0805	Nicholasville	KY		06/25/2008		803,874	0	0	0	0	0	0	0	8,045	0	0	0
LL-0806	Kissimmee	FL		05/23/2008		1,666,283	0	0	0	0	0	0	0	17,557	0	0	0
LL-0807	Springfield	IL		11/25/2008		3,542,751	0	0	0	0	0	0	0	23,712	0	0	0
LL-0808	Plainfield	IN		08/18/2008		739,003	0	0	0	0	0	0	0	44,855	0	0	0
LL-0810	Centennial	CO		12/05/2008		1,720,958	0	0	0	0	0	0	0	13,585	0	0	0
LL-0811	San Antonio	TX		10/10/2008		836,883	0	0	0	0	0	0	0	27,720	0	0	0
LL-0812	Gastonia	NC		11/17/2008		410,910	0	0	0	0	0	0	0	4,598	0	0	0
LL-0813	Simpsonville	SC		01/22/2009		941,674	0	0	0	0	0	0	0	19,043	0	0	0
LL-0901	Charleston	SC		11/19/2009		2,227,698	0	0	0	0	0	0	0	16,764	0	0	0
LL-0902	Beckley	WV		03/08/2010		974,602	0	0	0	0	0	0	0	9,762	0	0	0
LL-0903	Simpsonville	SC		11/25/2009		3,395,046	0	0	0	0	0	0	0	24,790	0	0	0
LL-0904	Indianapolis	IN		11/10/2009		1,593,434	0	0	0	0	0	0	0	45,690	0	0	0
LL-0905	Memphis	TN		07/29/2009		1,501,117	0	0	0	0	0	0	0	27,563	0	0	0
LL-0906	Conroe	TX		08/28/2009		1,285,103	0	0	0	0	0	0	0	12,518	0	0	0
LL-0907	Orlando	FL		09/03/2009		585,829	0	0	0	0	0	0	0	8,826	0	0	0
LL-0908	Houston	TX		10/01/2009		2,910,282	0	0	0	0	0	0	0	23,445	0	0	0
LL-0909	Leesburg	FL		12/10/2009		1,038,010	0	0	0	0	0	0	0	14,712	0	0	0
LL-0910	Minneola	FL		12/10/2009		976,951	0	0	0	0	0	0	0	13,846	0	0	0
LL-0911	Beavercreek	OH		02/01/2010		1,735,923	0	0	0	0	0	0	0	16,519	0	0	0
LL-0912	Beavercreek	OH		02/01/2010		1,854,756	0	0	0	0	0	0	0	27,944	0	0	0
LL-0913	Simpsonville	SC		12/28/2010		3,033,775	0	0	0	0	0	0	0	16,192	0	0	0
LL-1002	Ashland	KY		06/30/2010		1,319,961	0	0	0	0	0	0	0	22,080	0	0	0
LL-1003	Independence	MO		08/12/2010		4,068,044	0	0	0	0	0	0	0	67,992	0	0	0
LL-1004	Lansing	MI		06/08/2010		3,142,027	0	0	0	0	0	0	0	28,833	0	0	0
LL-1005	Keizer	OR		07/30/2010		1,505,659	0	0	0	0	0	0	0	15,667	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-1006	Oklahoma City	OK		11/09/2010		1,778,244	0	0	0	0	0	0	0	28,713	0	0	0
LL-1007	Waxahachie	TX		02/14/2011		4,475,796	0	0	0	0	0	0	0	18,846	0	0	0
LL-1009	Arlington	TX		02/09/2011		2,713,740	0	0	0	0	0	0	0	16,795	0	0	0
LL-1010	Norton Shores	MI		04/14/2011		1,555,530	0	0	0	0	0	0	0	52,963	0	0	0
LL-1101	Miamisburg	OH		04/05/2011		2,874,818	0	0	0	0	0	0	0	45,408	0	0	0
LL-1102	Evendale	OH		03/29/2011		1,069,319	0	0	0	0	0	0	0	10,095	0	0	0
LL-1103	McDonough	GA		11/10/2011		2,258,612	0	0	0	0	0	0	0	9,549	0	0	0
LL-1104	Cooper City	FL		12/02/2011		5,265,138	0	0	0	0	0	0	0	31,650	0	0	0
LL-1105	Norton Shores	MI		12/23/2011		865,428	0	0	0	0	0	0	0	30,952	0	0	0
LL-1201	Glenview	IL		01/10/2012		8,537,017	0	0	0	0	0	0	0	17,582	0	0	0
LL-1202	Lansing	MI		04/19/2012		4,094,317	0	0	0	0	0	0	0	116,201	0	0	0
LL-1203	Houston	TX		07/30/2012		2,508,365	0	0	0	0	0	0	0	22,212	0	0	0
LL-1204	League City	TX		07/30/2012		2,694,170	0	0	0	0	0	0	0	23,857	0	0	0
LL-1205	Grass Valley	CA		08/10/2012		6,093,802	0	0	0	0	0	0	0	58,010	0	0	0
LL-1206	Orlando	FL		09/27/2012		9,073,493	0	0	0	0	0	0	0	78,043	0	0	0
LL-1301	Sandy	UT		05/30/2013		18,148,300	0	0	0	0	0	0	0	87,739	0	0	0
LL-1302	Miramar	FL		07/16/2013		5,814,807	0	0	0	0	0	0	0	80,399	0	0	0
LL-1303	Tampa	FL		07/16/2013		3,488,884	0	0	0	0	0	0	0	48,240	0	0	0
LL-1304	Las Vegas	NV		11/21/2013		3,365,685	0	0	0	0	0	0	0	19,155	0	0	0
LL-1401	Austin	TX		05/19/2014		18,562,022	0	0	0	0	0	0	0	47,525	0	0	0
LL-1402	Union City	CA		08/25/2014		46,674,843	0	0	0	0	0	0	0	334,202	0	0	0
LL-7982	Smyrna	GA		10/25/1990		83,360	0	0	0	0	0	0	0	27,779	0	0	0
LL-8085	Port Orange	FL		09/03/1996		465,043	0	0	0	0	0	0	0	63,705	0	0	0
LL-8095	Geneva	IL		07/12/1996		144,341	0	0	0	0	0	0	0	14,639	0	0	0
LL-8098	Conway	SC		06/29/1997		788,586	0	0	0	0	0	0	0	70,559	0	0	0
LL-8100	El Paso	TX		07/25/1996		280,913	0	0	0	0	0	0	0	40,548	0	0	0
LL-8104	Gray	ME		02/28/1997		206,054	0	0	0	0	0	0	0	21,537	0	0	0
LL-8110	Lehigh Acres	FL		07/16/1998		1,198,050	0	0	0	0	0	0	0	42,716	0	0	0
LL-8111	Duncanville	TX		10/22/1997		445,175	0	0	0	0	0	0	0	34,725	0	0	0
LL-8112	Missouri City	TX		06/09/1997		234,281	0	0	0	0	0	0	0	35,721	0	0	0
LL-8113	Omaha	NE		08/28/1997		448,049	0	0	0	0	0	0	0	37,340	0	0	0
LL-8115	Pawleys Island	SC		11/24/1997		439,857	0	0	0	0	0	0	0	33,234	0	0	0
LL-8116	Ft. Wayne	IN		05/28/1998		830,555	0	0	0	0	0	0	0	53,148	0	0	0
LL-8119	Van Wert	OH		10/21/1997		204,587	0	0	0	0	0	0	0	19,816	0	0	0
LL-8123	Selma	CA		12/30/1997		658,867	0	0	0	0	0	0	0	63,817	0	0	0
LL-8125	Red Oak	TX		12/19/1997		331,918	0	0	0	0	0	0	0	29,947	0	0	0
LL-8129	Powder Springs	GA		01/30/1998		276,266	0	0	0	0	0	0	0	21,839	0	0	0
LL-8132	Williamstown	NJ		01/20/1999		206,978	0	0	0	0	0	0	0	14,918	0	0	0
LL-8135	Suwanee	GA		03/31/1998		444,967	0	0	0	0	0	0	0	35,302	0	0	0
LL-8146	Oakland Park	FL		01/15/1999		651,380	0	0	0	0	0	0	0	47,096	0	0	0
LL-8150	Newport Beach	CA		06/08/1999		1,040,045	0	0	0	0	0	0	0	49,041	0	0	0
LL-8154	Omaha	NE		08/10/1999		1,525,573	0	0	0	0	0	0	0	78,404	0	0	0
LL-8156	Greenwood	IN		09/29/1999		565,769	0	0	0	0	0	0	0	24,715	0	0	0
LL-8158	Naples	ME		06/12/2000		367,158	0	0	0	0	0	0	0	13,316	0	0	0
LL-8161	Cotuit	MA		07/10/2001		288,015	0	0	0	0	0	0	0	8,434	0	0	0
LL-8163	San Diego	CA		01/17/2001		308,427	0	0	0	0	0	0	0	93,311	0	0	0
LL-8173	Albuquerque	NM		10/26/2001		3,975,768	0	0	0	0	0	0	0	53,307	0	0	0
LL-8175	San Antonio	TX		12/12/2001		208,179	0	0	0	0	0	0	0	47,424	0	0	0
0299999. Mortgages with partial repayments						289,163,632	0	0	0	0	0	0	0	4,297,340	0	0	0
0599999 - Totals						303,351,502	0	0	0	0	0	0	13,991,203	18,288,543	0	0	0

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made

NONE

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

NONE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
36176F-Z5-0	G2 #765164 4.607% 10/20/61		05/01/2015	Interest Capitalization		15,562	15,562	0	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		06/01/2015	Interest Capitalization		19,706	19,706	0	1
38378N-KB-8	GNR 2013-173 Z 3.250% 10/16/53		06/01/2015	Interest Capitalization		45,404	45,404	0	1
38378N-LV-3	GNR 2013-191 Z 4.283% 11/16/53		06/01/2015	Interest Capitalization		34,096	34,096	0	1
38378N-YB-3	GNR 2014-24 KZ 4.073% 01/16/54		06/01/2015	Interest Capitalization		29,869	29,869	0	1
0599999. Subtotal - Bonds - U.S. Governments						144,637	144,637	0	XXX
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		06/01/2015	Interest Capitalization		26,134	26,134	0	1
3136AH-VS-6	FNR 2013-136 CZ 3.500% 01/25/44		06/01/2015	Interest Capitalization		45,837	45,837	0	1
31394F-ED-3	FNR 2005-74 NZ 6.000% 09/25/35		06/01/2015	Interest Capitalization		8,347	8,347	0	1
792905-DW-8	ST PAUL MN (HEALTH PARTNERS) 4.189% 07/01/27		05/29/2015	PIPER JAFFRAY		2,000,000	2,000,000	0	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						2,080,318	2,080,318	0	XXX
023135-AP-1	AMAZON.COM INC 4.800% 12/05/34		05/01/2015	BARCLAYS		2,405,385	2,250,000	45,300	1FE
037833-BA-7	APPLE INC 3.450% 02/09/45		04/29/2015	JEFFERIES & CO		5,405,340	6,000,000	48,875	1FE
037833-BH-2	APPLE INC 4.375% 05/13/45		05/06/2015	GOLDMAN SACHS		1,992,700	2,000,000	0	1FE
052769-AC-0	AUTODESK INC 3.125% 06/15/20		06/02/2015	J P MORGAN SEC FIXED INC		2,995,680	3,000,000	0	2FE
06051G-FP-9	BANK OF AMERICA CORP 3.950% 04/21/25		06/30/2015	BANK of AMERICA SEC		2,901,960	3,000,000	24,688	2FE
080555-AF-2	BELO A H CORP 7.250% 09/15/27		04/02/2015	WELLS FARGO		601,870	556,000	2,575	3FE
12626P-AM-5	CRH AMERICA INC 3.875% 05/18/25		05/12/2015	BANK of AMERICA SEC		2,996,310	3,000,000	0	2FE
12626P-AN-3	CRH AMERICA INC 5.125% 05/18/45		05/12/2015	BANK of AMERICA SEC		2,963,310	3,000,000	0	2FE
17119U-AJ-4	CCART 2015-AA B 2.070% 01/15/21		04/08/2015	DEUTSCHE BANK		4,999,992	5,000,000	0	1FE
198280-AG-4	COLUMBIA PIPELINE GROUP 5.800% 06/01/45		05/19/2015	J P MORGAN SEC FIXED INC		1,995,440	2,000,000	0	2FE
233851-BW-3	DAIMLER FINANCE NA LLC 3.300% 05/19/25		05/11/2015	CITIGROUP GLOBAL MKTS		2,993,910	3,000,000	0	1FE
24703B-AE-5	DEFT 2015-1 C 2.420% 03/23/20		04/15/2015	BANK of AMERICA SEC		14,756,412	14,760,000	0	1FE
25470D-AK-5	DISCOVERY COMMUNICATIONS 3.450% 03/15/25		05/06/2015	Various		3,349,797	3,462,000	22,892	2FE
29273R-BJ-7	ENERGY TRANSFER PARTNERS 6.125% 12/15/45		06/18/2015	WELLS FARGO		2,490,475	2,500,000	0	2FE
29336U-AE-7	ENLINK MISTREAM PARTNER 4.150% 06/01/25		05/07/2015	BANK of AMERICA SEC		1,996,540	2,000,000	0	2FE
29379V-BJ-1	ENTERPRISE PRODUCTS 4.900% 05/15/46		05/04/2015	WELLS FARGO		3,501,955	3,500,000	0	2FE
423074-AV-5	HJ HEINZ CO. 5.200% 07/15/45		06/23/2015	BARCLAYS		2,988,180	3,000,000	0	2FE
423074-AX-1	HJ HEINZ CO. 3.950% 07/15/25		06/23/2015	WELLS FARGO		998,670	1,000,000	0	2FE
460146-CN-1	INTERNATIONAL PAPER CO 5.150% 05/15/46		06/25/2015	Various		6,919,910	7,000,000	4,864	2FE
50076Q-AE-6	KRAFT FOODS GROUP INC-W/I 5.000% 06/04/42		06/22/2015	BANK of AMERICA SEC		3,907,840	4,000,000	11,667	2FE
526057-BV-5	LENNAR CORPORATION 4.750% 05/30/25		04/21/2015	CITIGROUP GLOBAL MKTS		4,625,000	4,625,000	0	3FE
565849-AL-0	MARATHON OIL CORP 3.850% 06/01/25		06/01/2015	J P MORGAN SEC FIXED INC		997,710	1,000,000	0	2FE
565849-AM-8	MARATHON OIL CORP 5.200% 06/01/45		06/01/2015	J P MORGAN SEC FIXED INC		5,996,460	6,000,000	0	2FE
58942H-AA-9	MERCY HEALTHCARE SYSTEM 3.382% 11/01/25		04/22/2015	J P MORGAN SEC FIXED INC		5,000,000	5,000,000	0	1FE
594918-BD-5	MICROSOFT CORP 3.750% 02/12/45		04/30/2015	BARCLAYS		5,655,300	6,000,000	51,875	1FE
60856B-AA-2	MOLEX ELECTRONICS TECH 2.878% 04/15/20		04/01/2015	J P MORGAN SEC FIXED INC		5,000,000	5,000,000	0	2FE
60856B-AC-8	MOLEX ELECTRONICS TECH 3.900% 04/15/25		04/01/2015	J P MORGAN SEC FIXED INC		5,990,580	6,000,000	0	2FE
61761J-ZN-2	MORGAN STANLEY 3.950% 04/23/27		04/22/2015	WILLIAM BLAIR & COMPANY		1,987,520	2,000,000	878	2FE
636180-BM-2	NATIONAL FUEL GAS CO 5.200% 07/15/25		06/22/2015	J P MORGAN SEC FIXED INC		3,987,440	4,000,000	0	2FE
674599-CF-0	OCCIDENTAL PETROLEUM CORP 4.625% 06/15/45		06/18/2015	CITIGROUP GLOBAL MKTS		3,462,515	3,500,000	0	1FE
675553-AA-9	OCHSNER CLINIC FOUNDATIO 5.897% 05/15/45		06/17/2015	CITIGROUP GLOBAL MKTS		5,000,000	5,000,000	0	2FE
747525-AF-0	QUALCOMM 3.450% 05/20/25		05/13/2015	GOLDMAN SACHS		11,956,800	12,000,000	0	1FE
77714T-AA-9	ROSE ROCK MIDSTREAM/FIN 5.625% 11/15/23		05/11/2015	WELLS FARGO		1,801,680	1,832,000	0	4FE
811065-AG-6	SCRIPPS NETWORKS INTERAC 3.950% 06/15/25		05/18/2015	WELLS FARGO		4,990,500	5,000,000	0	2FE
842329-AA-2	SOUTHERN BAPTIST HOSP. 4.857% 07/15/45		05/21/2015	J P MORGAN SEC FIXED INC		4,000,000	4,000,000	0	1FE
882484-AA-6	TEXAS HEALTH RESOURCES 4.330% 11/15/55		04/28/2015	MORGAN STANLEY FIXED INC		5,000,000	5,000,000	0	1FE
88732J-BB-3	TIME WARNER CABLE INC 5.500% 09/01/41		06/04/2015	MORGAN STANLEY FIXED INC		1,903,180	2,000,000	29,944	2FE
913017-CA-5	UNITED TECHNOLOGIES 4.150% 05/15/45		04/29/2015	J P MORGAN SEC FIXED INC		4,993,100	5,000,000	0	1FE
92343V-CQ-5	VERIZON COMMUNICATIONS 4.400% 11/01/34		04/23/2015	J P MORGAN SEC FIXED INC		5,070,300	5,000,000	109,389	2FE
939653-AL-5	WASHINGTON REIT 4.950% 10/01/20		04/01/2015	US BANCORP		5,429,850	5,000,000	4,125	2FE
146900-AQ-8	CASCADES INC 5.750% 07/15/23	A	05/11/2015	WELLS FARGO		4,000,000	4,000,000	0	3FE
44841D-AB-8	HUTCHISON WHAMPOA FIN 3.625% 10/31/24	F	04/23/2015	WELLS FARGO		5,119,350	5,000,000	89,618	1FE
82620K-AE-3	SIEGR 3.250% 05/27/25	F	05/18/2015	DEUTSCHE BANK		4,987,300	5,000,000	0	1FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						180,116,261	180,985,000	446,690	XXX
89356B-AA-6	TRANSCANADA TRUST 5.625% 05/20/75	A	05/13/2015	HONG KONG SHANGHAI BK		5,000,000	5,000,000	0	2AM
4899999. Subtotal - Bonds - Hybrid Securities						5,000,000	5,000,000	0	XXX
8399997. Total - Bonds - Part 3						187,341,216	188,209,955	446,690	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						187,341,216	188,209,955	446,690	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)
8999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	XXX
31337#-10-5	FHLB CINCINNATI		04/16/2015	Various	5,650.000	565,000		0	A
478160-10-4	JOHNSON & JOHNSON		06/08/2015	BANK OF NEW YORK	10,000.000	982,439		0	L
87422J-10-5	TALEN ENERGY CORP- W/I COMMON		06/02/2015	Spin Off	849.320	17,271		0	L
90130A-10-1	TWENTY-FIRST CENTURY FOX-A		06/05/2015	BNY CONVERG-SOFT	145,475.000	4,934,452		0	L
48667L-10-6	KDDI CORP-UNSPONSORED ADR	F	04/02/2015	Stock Split	426,844.000	0		0	U
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						6,499,162	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						6,499,162	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						6,499,162	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						6,499,162	XXX	0	XXX
9999999 - Totals						193,840,378	XXX	446,690	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36176F-Z5-0	G2 #765164 4.607% 10/20/61		06/01/2015	Paydown		36,876	36,876	39,753	38,204	0	(1,337)	0	(1,337)	0	36,876	0	0	0	446	10/20/2061	1
36179D-B6-6	GN # AC3661 2.640% 01/15/33		06/01/2015	Paydown		29,377	29,377	29,413	29,407	0	(30)	0	(30)	0	29,377	0	0	0	323	01/15/2033	1
36180W-SW-6	GN AE4133 2.750% 09/15/30		06/01/2015	Paydown		51,314	51,314	49,009	49,177	0	2,138	0	2,138	0	51,314	0	0	0	588	09/15/2030	1
36230U-YF-0	G2 4.684% 09/01/46		06/01/2015	Paydown		21,751	21,751	23,454	22,569	0	(818)	0	(818)	0	21,751	0	0	0	312	09/01/2046	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		04/01/2015	Paydown		20,702	20,702	21,175	20,927	0	(225)	0	(225)	0	20,702	0	0	0	311	11/20/2060	1
38373Q-TQ-4	GNMA - CMO 2003-48 C 4.891% 07/16/34		06/01/2015	Paydown		72,853	72,853	72,853	72,853	0	0	0	0	0	72,853	0	0	0	1,483	07/16/2034	1
38373X-Q3-3	GNMA - CMO SER 2002-48 CL TG 6.000% 12/16/29		06/01/2015	Paydown		167,907	167,907	169,402	168,227	0	(321)	0	(321)	0	167,907	0	0	0	4,145	12/16/2029	1
38374F-DT-8	GNR 2004-12 C 5.146% 12/16/40		06/01/2015	Paydown		55,145	55,145	55,145	55,145	0	0	0	0	0	55,145	0	0	0	1,183	12/16/2040	1
38374K-Q2-2	GNR 2005-26 VE 5.250% 01/20/35		06/01/2015	Paydown		248,968	248,968	228,058	244,027	0	4,941	0	4,941	0	248,968	0	0	0	5,492	01/20/2035	1
38374T-VL-5	GNR 2009-38 Z 5.000% 05/16/39		06/01/2015	Paydown		165,890	165,890	191,708	184,063	0	(18,173)	0	(18,173)	0	165,890	0	0	0	3,688	05/16/2039	1
38376G-P3-8	GNR 2011-53 B 4.397% 05/16/51		06/01/2015	Paydown		384,162	384,162	428,415	416,709	0	(32,547)	0	(32,547)	0	384,162	0	0	0	6,854	05/16/2051	1
38377T-VE-8	GNR 2011-21 PV 4.500% 08/20/26		06/01/2015	Paydown		27,131	27,131	28,297	27,905	0	(774)	0	(774)	0	27,131	0	0	0	509	08/20/2026	1
38378B-RJ-0	GNR 2012-35 B 3.397% 11/16/43		06/01/2015	Paydown		282,859	282,859	321,951	315,222	0	(32,364)	0	(32,364)	0	282,859	0	0	0	7,474	11/16/2043	1
38378B-RJ-0	GNR 2012-35 B 3.397% 11/16/43		06/18/2015	Capital Distribution		3,606	0	3,606	3,606	0	0	0	0	0	3,606	0	0	0	0	11/16/2043	1
912828-WQ-9	U S TREASURY 0.500% 06/30/16		05/14/2015	MORGAN STANLEY FIXED INC		10,019,531	10,000,000	10,008,594	10,006,450	0	(1,596)	0	(1,596)	0	10,004,854	0	14,677	14,677	18,646	06/30/2016	1
0599999. Subtotal - Bonds - U.S. Governments						11,588,072	11,564,935	11,670,833	11,654,491	0	(81,106)	0	(81,106)	0	11,573,395	0	14,677	14,677	51,454	XXX	XXX
748148-QR-7	PROV OF QUEBEC 7.500% 09/15/29	A	06/26/2015	SCOTIA		5,709,320	4,000,000	5,602,520	5,535,464	0	(38,813)	0	(38,813)	0	5,496,651	0	212,669	212,669	238,333	09/15/2029	1FE
219868-BS-4	CORP ANDINA DE FOMENTO 4.375% 06/15/22	F	04/29/2015	HONG KONG SHANGHAI BK		8,812,320	8,000,000	8,660,850	8,533,759	0	(21,923)	0	(21,923)	0	8,511,836	0	300,484	300,484	135,139	06/15/2022	1FE
1099999. Subtotal - Bonds - All Other Governments						14,521,640	12,000,000	14,263,370	14,069,223	0	(60,736)	0	(60,736)	0	14,008,487	0	513,153	513,153	373,472	XXX	XXX
130333-CA-3	CALIFORNIA ST HSG FIN AGY RSDL 2.900% 02/01/42		06/01/2015	Redemption 100.0000		62,202	62,202	62,202	62,202	0	0	0	0	0	62,202	0	0	0	759	02/01/2042	1FE
130333-CB-1	CALIFORNIA ST HSG FIN AGY RSDL 2.900% 02/01/42		06/01/2015	Redemption 100.0000		43,348	43,348	43,186	43,192	0	156	0	156	0	43,348	0	0	0	528	02/01/2042	1FE
186103-EE-3	CLEVELAND CUYAHOGA CNTY OHIO TRANSPORTATION 5.750% 11/15/15		05/22/2015	Call 102.4817		2,305,838	2,250,000	2,250,000	2,250,000	0	0	0	0	0	2,250,000	0	55,838	55,838	67,203	11/15/2015	2AM
214471-NH-3	COOK CO SCHOOL DISTRICT 5.750% 06/01/17		06/01/2015	Redemption 100.0000		275,000	275,000	275,000	275,000	0	0	0	0	0	275,000	0	0	0	7,906	06/01/2017	1FE
214471-NK-6	COOK CO SCHOOL DISTRICT 5.750% 06/01/17		06/01/2015	Redemption 100.0000		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	288	06/01/2017	1FE
23981M-AB-2	DAYTON-MONT CO 6.250% 11/15/21		05/15/2015	Redemption 100.0000		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	1,563	11/15/2021	4
31283C-AH-9	FREDDIEMAC STRIP 290 290 200 2.000% 11/15/32		06/01/2015	Paydown		61,697	61,697	62,083	62,020	0	(323)	0	(323)	0	61,697	0	0	0	515	11/15/2032	1
3128HX-W7-6	FREDDIEMAC STRIP 270 SER 270 CL 300 3.000% 08/15/42		06/01/2015	Paydown		50,210	50,210	52,179	52,047	0	(1,837)	0	(1,837)	0	50,210	0	0	0	626	08/15/2042	1
31339N-NT-9	FREDDIE MAC - CMO SER 2432 CL PH 6.000% 03/15/32		06/01/2015	Paydown		40,395	40,395	37,631	39,327	0	1,068	0	1,068	0	40,395	0	0	0	1,021	03/15/2032	1
31339N-SQ-0	FREDDIE MAC - CMO SER 2425 CL MB 6.000% 03/15/22		06/01/2015	Paydown		43,740	43,740	42,045	43,154	0	586	0	586	0	43,740	0	0	0	1,085	03/15/2022	1
3133TJ-DR-1	FREDDIE MAC - CMO SER 2126 CL CB 6.250% 02/15/29		06/01/2015	Paydown		5,815	5,815	5,853	5,923	0	(108)	0	(108)	0	5,815	0	0	0	157	02/15/2029	1
3133TK-FG-0	FHLMC SER 2140 CL ND 6.500% 04/15/29		06/01/2015	Paydown		99,771	99,771	92,569	97,694	0	2,077	0	2,077	0	99,771	0	0	0	2,443	04/15/2029	1
31359V-PK-3	FNMA 1999-6 PB 6.000% 03/25/19		06/01/2015	Paydown		18,036	18,036	17,622	17,881	0	155	0	155	0	18,036	0	0	0	446	03/25/2019	1
3136A9-P8-5	FNR 2012-120 AH 2.500% 02/25/32		06/01/2015	Paydown		54,152	54,152	53,475	53,533	0	620	0	620	0	54,152	0	0	0	571	02/25/2032	1
3137AN-MP-7	FHR K707 X1 1.681% 01/25/47		06/01/2015	Paydown		0	0	8,412	5,003	0	(5,003)	0	(5,003)	0	0	0	0	0	650	01/25/2047	1
3137AP-PA-2	FHLMC K018 1.580% 01/25/22		06/01/2015	Paydown		0	0	12,667	9,359	0	(9,359)	0	(9,359)	0	0	0	0	0	759	01/25/2022	1
3137AV-XP-7	FHR K022 X1 1.420% 07/25/22		06/01/2015	Paydown		0	0	20,682	16,309	0	(16,309)	0	(16,309)	0	0	0	0	0	1,179	07/25/2022	1
3137B2-DN-7	FHR 4203 NJ 3.000% 10/15/40		06/01/2015	Paydown		121,849	121,849	120,440	120,671	0	1,179	0	1,179	0	121,849	0	0	0	1,529	10/15/2040	1
3137BC-6T-0	FHR 4361 WV 3.500% 05/15/44		06/01/2015	Paydown		2,860	2,860	2,838	2,838	0	21	0	21	0	2,860	0	0	0	42	05/15/2044	1
3138EG-QR-8	FN POOL # AL0463 3.000% 07/01/26		06/01/2015	Paydown		242,407	242,407	242,587	242,498	0	(91)	0	(91)	0	242,407	0	0	0	2,873	07/01/2026	1
3138EM-LE-9	FNMA AL4824 4.000% 09/01/43		06/01/2015	Paydown		27,126	27,126	28,482	28,461	0	(1,335)	0	(1,335)	0	27,126	0	0	0	440	09/01/2043	1
3138LT-MS-4	FN AO3068 3.000% 06/01/42		06/01/2015	Paydown		232,475	232,475	238,133	237,890	0	(5,415)	0	(5,415)	0	232,475	0	0	0	3,010	06/01/2042	1
31392B-SV-9	FNMA - CMO SER 2002-5 CL B 5.500% 02/25/17		06/01/2015	Paydown		48,091	48,091	45,469	47,614	0	477	0	477	0	48,091	0	0	0	1,042	02/25/2017	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)
31392C-3R-3	FNMA - CMO SER 2002-27 CL QE 6.000% 05/25/17		06/01/2015	Paydown		39,348	39,348	39,035	39,175	0	173	0	173	0	39,348	0	0	0	956	05/25/2017	1
31392C-JX-3	FNMA - CMO SER 2002-15 CL PG 6.000% 04/25/17		06/01/2015	Paydown		38,276	38,276	37,834	38,088	0	188	0	188	0	38,276	0	0	0	950	04/25/2017	1
31392E-EV-8	FNMA 2002-55 QE 5.500% 09/25/17		06/01/2015	Paydown		69,117	69,117	67,908	68,787	0	331	0	331	0	69,117	0	0	0	1,564	09/25/2017	1
31392H-B9-3	FNMA SER 2003-9 CL KM 5.000% 02/25/18		06/01/2015	Paydown		108,686	108,686	106,987	108,195	0	490	0	490	0	108,686	0	0	0	2,287	02/25/2018	1
31392H-WE-9	FNMA SER 2003-3 CL HJ 5.000% 02/25/18		06/01/2015	Paydown		109,635	109,635	107,836	109,125	0	510	0	510	0	109,635	0	0	0	2,288	02/25/2018	1
31392K-LR-5	FREDDIE MAC SER 2450 CL PH 6.000% 05/15/22		06/01/2015	Paydown		323,830	323,830	310,371	320,136	0	3,693	0	3,693	0	323,830	0	0	0	8,218	05/15/2022	1
31392X-5H-7	FHR SER 2517 CL BQ 5.500% 10/15/32		06/01/2015	Paydown		81,896	81,896	80,360	81,072	0	824	0	824	0	81,896	0	0	0	1,970	10/15/2032	1
31393J-W7-9	FREDDIE MAC SER 2561 CL BD 5.000% 02/15/18		06/01/2015	Paydown		372,534	372,534	378,050	372,702	0	(167)	0	(167)	0	372,534	0	0	0	7,689	02/15/2018	1
31393K-YC-3	FREDDIE MAC SER 2574 CL HP 5.000% 02/15/18		06/01/2015	Paydown		119,212	119,212	121,987	119,412	0	(200)	0	(200)	0	119,212	0	0	0	2,480	02/15/2018	1
31393R-BS-8	FHR SER 2617 CL TK 4.500% 05/15/18		06/01/2015	Paydown		153,151	153,151	155,185	153,296	0	(145)	0	(145)	0	153,151	0	0	0	2,838	05/15/2018	1
31393R-LW-8	FHR SER 2633 CL PE 4.500% 06/15/18		06/01/2015	Paydown		154,574	154,574	156,179	154,607	0	(33)	0	(33)	0	154,574	0	0	0	2,924	06/15/2018	1
31394W-RK-6	FREDDIE MAC SER 2778 CL BR 5.000% 06/15/33		04/01/2015	Paydown		308,048	308,048	301,117	307,221	0	828	0	828	0	308,048	0	0	0	5,134	06/15/2033	1
31395F-F8-2	FREDDIE MAC SER 2859 CL B 5.000% 09/15/19		06/01/2015	Paydown		283,085	283,085	281,139	282,296	0	789	0	789	0	283,085	0	0	0	5,867	09/15/2019	1
31395X-WK-7	FREDDIE MAC 3019 VQ 5.000% 05/15/22		06/01/2015	Paydown		2,245,867	2,245,867	2,206,126	2,239,206	0	6,661	0	6,661	0	2,245,867	0	0	0	46,328	05/15/2022	1
31396E-HU-3	FREDDIE MAC SER 3063 CL LY 5.500% 11/15/25		06/01/2015	Paydown		165,423	165,423	162,890	164,266	0	1,157	0	1,157	0	165,423	0	0	0	3,794	11/15/2025	1
31396G-BL-4	FHR SER 3087 CL KX 5.500% 12/15/25		06/01/2015	Paydown		256,796	256,796	252,422	254,782	0	2,014	0	2,014	0	256,796	0	0	0	5,699	12/15/2025	1
31396G-LX-7	FHR 3091 CB 5.500% 01/15/26		06/01/2015	Paydown		89,003	89,003	87,668	88,371	0	632	0	632	0	89,003	0	0	0	1,978	01/15/2026	1
31396G-RY-9	FHR 3098 HV 5.500% 01/15/26		06/01/2015	Paydown		183,578	183,578	180,652	182,280	0	1,297	0	1,297	0	183,578	0	0	0	4,050	01/15/2026	1
31396H-FA-2	FHR 3107 MY 5.500% 02/15/26		06/01/2015	Paydown		102,144	102,144	101,123	101,589	0	555	0	555	0	102,144	0	0	0	2,377	02/15/2026	1
31396Q-B6-5	FNR SER 2009-73 CL LD 4.000% 09/25/29		06/01/2015	Paydown		617,198	617,198	549,981	581,393	0	35,805	0	35,805	0	617,198	0	0	0	9,998	09/25/2029	1
31397F-4U-3	FHR SER 3276 CL MB 6.000% 02/15/27		06/01/2015	Paydown		282,312	282,312	281,871	281,765	0	546	0	546	0	282,312	0	0	0	7,013	02/15/2027	1
31397H-YG-7	FHR SER 3329 CL LB 5.500% 06/15/27		06/01/2015	Paydown		153,194	153,194	141,226	147,893	0	5,301	0	5,301	0	153,194	0	0	0	3,356	06/15/2027	1
31397H-YJ-1	FHR 3329 MB 6.000% 06/15/27		06/01/2015	Paydown		99,043	99,043	99,012	98,905	0	138	0	138	0	99,043	0	0	0	2,485	06/15/2027	1
31397Q-T2-4	FNR 2010-157 NA 3.500% 03/25/37		06/01/2015	Paydown		437,411	437,411	442,230	439,636	0	(2,225)	0	(2,225)	0	437,411	0	0	0	6,480	03/25/2037	1
31398F-TR-2	FNR SER 2009-91 CL GL 4.000% 11/25/24		06/01/2015	Paydown		49,705	49,705	47,453	48,687	0	1,018	0	1,018	0	49,705	0	0	0	869	11/25/2024	1
31398J-N7-4	FHR SER 3573 CL MD 4.000% 09/15/24		06/01/2015	Paydown		1,330,215	1,330,215	1,283,814	1,309,686	0	20,529	0	20,529	0	1,330,215	0	0	0	21,978	09/15/2024	1
31398L-W9-5	FHR 3627 QH 4.000% 01/15/25		06/01/2015	Paydown		64,699	64,699	68,075	66,259	0	(1,560)	0	(1,560)	0	64,699	0	0	0	1,294	01/15/2025	1
31398M-BZ-8	FNMA 2010-9 B 4.000% 02/25/25		06/01/2015	Paydown		340,151	340,151	328,086	334,696	0	5,454	0	5,454	0	340,151	0	0	0	5,671	02/25/2025	1
31418A-HJ-0	FN #MA1132 3.000% 07/01/42		06/09/2015	J P MORGAN SEC FIXED INC		3,567,505	3,578,128	3,675,827	3,671,671	0	626	0	626	0	3,672,297	0	(104,792)	(104,792)	56,654	07/01/2042	1
31418A-HJ-0	FN #MA1132 3.000% 07/01/42		06/01/2015	Paydown		121,778	121,778	125,103	124,962	0	(3,184)	0	(3,184)	0	121,778	0	0	0	1,505	07/01/2042	1
31418X-ZQ-4	FNMA # AD9750 3.500% 12/01/25		06/01/2015	Paydown		319,139	319,139	324,276	323,359	0	(4,219)	0	(4,219)	0	319,139	0	0	0	4,839	12/01/2025	1
34074M-JC-6	FLORIDA ST HSG FIN CORP REV 2.800% 07/01/41		06/04/2015	Redemption 100.0000		23,642	23,642	23,642	23,642	0	0	0	0	0	23,642	0	0	0	5,668	07/01/2041	1FE
492820-CX-1	KEWAUNEE COUNTY WIS GENERAL OBLIGATION 5.450% 05/01/16		05/01/2015	Redemption 100.0000		90,000	90,000	90,000	90,000	0	0	0	0	0	90,000	0	0	0	2,453	05/01/2016	1FE
60637B-CP-3	MISSOURI ST HSG DEV 2.650% 11/01/41		06/03/2015	Redemption 100.0000		125,000	125,000	125,000	125,000	0	0	0	0	0	125,000	0	0	0	1,192	11/01/2041	1FE
67886M-PR-4	OKLAHOMA ST HSG FIN AGY SF MTG 2.750% 09/01/41		06/01/2015	Redemption 100.0000		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	552	09/01/2041	1FE
725293-RD-8	PITTSBURGH PA URBAN REDEV AUTH DEVELOPMENT 7.160% 05/01/19		05/01/2015	Redemption 100.0000		120,000	120,000	135,304	123,811	0	(3,811)	0	(3,811)	0	120,000	0	0	0	4,296	05/01/2019	5AM
86606K-AM-4	SUMMIT CO PORT AUTH Exal 5.750% 05/15/16		05/15/2015	Redemption 100.0000		190,000	190,000	186,948	189,178	0	822	0	822	0	190,000	0	0	0	5,463	05/15/2016	2AM
86606K-AR-3	SUMMIT CO PORT AUTH DIGESTIVE DISEASES 7.250% 11/15/27		05/15/2015	Redemption 100.0000		110,000	110,000	110,000	110,000	0	0	0	0	0	110,000	0	0	0	3,988	11/15/2027	2AM
880557-H6-3	TENNESSEE ST SCH BD AUTH HIGHER EDUCATION 4.880% 05/01/20		05/01/2015	Redemption 100.0000		1,635,000	1,635,000	1,611,293	1,627,120	0	7,880	0	7,880	0	1,635,000	0	0	0	39,894	05/01/2020	1FE
880591-CS-9	TENNESSEE VALLEY AUTH 5.880% 04/01/36		05/04/2015	NOMURA SECURITIES INTERNATIONA		3,735,570	2,777,000	4,014,848	3,925,980	0	(13,076)	0	(13,076)	0	3,912,904	0	(177,334)	(177,334)	97,065	04/01/2036	1

STATEMENT AS OF JUNE 30, 2015 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 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)
88511Y-AD-4	THOMSON MCKINNON MTG ASSET TR SER 11 CL C 8.950% 09/01/18		06/01/2015	Paydown		2,213	2,213	2,053	2,198	0	15	0	15	0	2,213	0	0	0	83	09/01/2018	1
889251-FC-3	TOLEDO LUCAS CNTY OHIO PORT AU DEVELOPMENT 6.500% 05/15/25		05/15/2015	Redemption 100.0000		55,000	55,000	55,000	55,000	0	0	0	0	0	55,000	0	0	0	1,788	05/15/2025	1FE
889251-FL-3	TOLEDO LUCAS CNTY OHIO PORT AU DEVELOPMENT 7.250% 05/15/28		05/15/2015	Redemption 100.0000		80,000	80,000	80,000	80,000	0	0	0	0	0	80,000	0	0	0	2,900	05/15/2028	1FE
92812U-K5-6	VHDA 2013-B A 2.750% 04/25/42		06/26/2015	Redemption 100.0000		88,566	88,566	88,566	88,566	0	0	0	0	0	88,566	0	0	0	1,022	04/25/2042	1FE
92812U-Q3-5	VHDA 2013-D A 4.300% 12/25/43		06/26/2015	Redemption 100.0000		38,691	38,691	38,691	38,691	0	0	0	0	0	38,691	0	0	0	715	12/25/2043	1FE
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 04/25/42		06/26/2015	Redemption 100.0000		45,835	45,835	45,835	45,835	0	0	0	0	0	45,835	0	0	0	627	04/25/2042	1FE
92817A-EK-9	VIRGINIA ST RES AUTH ARPTS REV AIRPORT 5.270% 08/01/19		06/05/2015	Call 102.0000		943,500	925,000	869,704	911,065	0	2,244	0	2,244	0	913,309	0	30,191	30,191	41,165	08/01/2019	1FE
92817A-EL-7	VIRGINIA ST RES AUTH ARPTS REV AIRPORT 5.810% 08/01/29		06/05/2015	Call 102.0000		1,050,600	1,030,000	985,902	1,004,138	0	989	0	989	0	1,005,127	0	45,473	45,473	50,534	08/01/2029	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						24,740,182	23,697,297	24,763,164	24,851,358	0	39,448	0	39,448	0	24,890,806	0	(150,624)	(150,624)	587,573	XXX	XXX
00111@-AA-2	AES Hawaii Inc PP 6.870% 06/30/22		06/30/2015	Redemption 100.0000		29,000	29,000	29,000	29,000	0	0	0	0	0	29,000	0	0	0	996	06/30/2022	5
00841L-AB-2	ABMT 2014-3 A2 3.500% 10/01/44		06/01/2015	Paydown		443,277	443,277	446,152	446,132	0	(2,854)	0	(2,854)	0	443,277	0	0	0	6,104	10/01/2044	1FM
01877K-AB-9	ALLIANCE PIPELINE 6.996% 12/31/19		06/30/2015	Redemption 100.0000		56,637	56,637	62,361	54,225	0	2,412	0	2,412	0	56,637	0	0	0	1,981	12/31/2019	2FE
01877K-AD-5	ALLIANCE PIPELINE 4.591% 12/31/25		06/30/2015	Redemption 100.0000		401,986	401,986	369,381	354,342	0	47,645	0	47,645	0	401,986	0	0	0	9,228	12/31/2025	2FE
02665U-AA-3	AH4R 2014-SFR2 A 3.786% 10/17/36		06/01/2015	Paydown		20,437	20,437	20,435	20,433	0	3	0	3	0	20,437	0	0	0	322	10/17/2036	1FE
02665X-AA-7	AH4R 2014-SFR3 A 3.678% 12/17/36		06/01/2015	Paydown		63,247	63,247	63,243	63,048	0	199	0	199	0	63,247	0	0	0	969	12/17/2036	1FE
02666A-AA-6	AH4R 2015-SFR1 A 3.467% 04/17/45		06/01/2015	Paydown		8,975	8,975	8,974	0	0	0	0	0	0	8,975	0	0	0	60	04/17/2045	1FE
03064N-AF-3	AMCAR 2011-2 C 3.190% 10/12/16		05/08/2015	Paydown		200,219	200,219	201,064	200,784	0	(565)	0	(565)	0	200,219	0	0	0	2,350	10/12/2016	1FE
040555-CE-2	ARIZONA PUB SERVICE 4.650% 05/15/15		05/15/2015	Maturity		1,845,000	1,845,000	1,672,205	1,835,159	0	9,841	0	9,841	0	1,845,000	0	0	0	42,896	05/15/2015	1FE
05568Y-AA-6	BNSF RAILWAY CO 2007-1 P 5.996% 04/01/24		04/01/2015	Redemption 100.0000		122,854	122,854	122,854	122,854	0	0	0	0	0	122,854	0	0	0	3,683	04/01/2024	1FE
06423A-AV-5	BANK ONE CORP 4.900% 04/30/15		04/30/2015	Maturity		500,000	500,000	494,520	499,734	0	266	0	266	0	500,000	0	0	0	12,250	04/30/2015	1FE
09951#-AE-6	BORAL USA PP 5.420% 05/09/15		05/09/2015	Maturity		2,000,000	2,000,000	2,080,480	2,006,688	0	(6,688)	0	(6,688)	0	2,000,000	0	0	0	54,200	05/09/2015	2
113804-AA-6	BROOKLYN NAVY YARD COGEN 7.420% 10/01/20		04/01/2015	Redemption 100.0000		5,265	5,265	5,609	5,427	0	(162)	0	(162)	0	5,265	0	0	0	195	10/01/2020	5FE
116663-AC-9	BRUCE MANSFIELD UNIT 1 2007 6.850% 06/01/34		06/01/2015	Redemption 100.0000		186,294	186,294	190,456	188,455	0	(2,161)	0	(2,161)	0	186,294	0	0	0	83,522	06/01/2034	3AM
12647P-AF-5	CSMC 2013-7 A5 3.000% 08/25/43		06/01/2015	Paydown		181,335	181,335	180,924	0	0	411	0	411	0	181,335	0	0	0	1,368	08/25/2043	1FE
12667F-JL-0	CWALT 2004-12CB 1A1 5.000% 07/25/19		06/01/2015	Paydown		73,624	73,624	74,176	73,833	0	(210)	0	(210)	0	73,624	0	0	0	1,518	07/25/2019	1FM
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		06/01/2015	Paydown		160,154	160,154	157,015	156,427	0	3,728	0	3,728	0	160,154	0	0	0	3,642	11/25/2035	2FM
144577-AC-7	CARRIZO OIL & GAS INC 8.625% 10/15/18		04/28/2015	TENDER OFFER		209,226	200,000	206,500	203,695	0	(366)	0	(366)	0	203,329	0	5,897	5,897	9,248	10/15/2018	4FE
17307G-L9-7	CMLTI 2005-9 22A3 6.000% 11/25/35		06/01/2015	Paydown		7,102	11,582	8,025	8,016	0	(914)	0	(914)	0	7,102	0	0	0	364	11/25/2035	2FM
17321L-AA-7	CMLTI 2013-J1 A1 3.500% 10/25/43		06/01/2015	Paydown		110,685	110,685	108,428	108,519	0	2,166	0	2,166	0	110,685	0	0	0	1,642	10/25/2043	1FM
191216-BE-9	COCA-COLA CO 3.200% 11/01/23		04/29/2015	JEFFERIES & CO		1,041,030	1,000,000	991,050	991,911	0	297	0	297	0	992,209	0	48,821	48,821	16,267	11/01/2023	1FE
20030N-AL-5	COMCAST CORP 5.900% 03/15/16		06/29/2015	Call 100.0000		2,000,000	2,000,000	1,976,740	1,995,568	0	1,692	0	1,692	0	1,997,259	0	2,741	2,741	170,889	03/15/2016	1FE
202795-HH-6	COMMONWEALTH EDISON 4.700% 04/15/15		04/15/2015	Maturity		629,000	629,000	603,022	627,912	0	1,088	0	1,088	0	629,000	0	0	0	14,782	04/15/2015	1FE
21079N-AA-9	CONTINENTAL AIRLINES INC 5.983% 04/19/22		04/19/2015	Redemption 100.0000		85,435	85,435	83,952	84,563	0	871	0	871	0	85,435	0	0	0	2,556	04/19/2022	2AM
210805-DF-1	CONTINENTAL AIRLINES 8.307% 04/02/18		04/02/2015	Redemption 100.0000		48	48	45	47	0	1	0	1	0	48	0	0	0	2	04/02/2018	3AM
216871-AD-5	COOPER US INC 5.450% 04/01/15		04/01/2015	Maturity		1,500,000	1,500,000	1,459,020	1,497,666	0	2,334	0	2,334	0	1,500,000	0	0	0	40,875	04/01/2015	2FE
22237S-AC-1	COUNTRYPLACE MANUF HOUSING SER 2007-1 CL A3 5.593% 07/15/37		06/01/2015	Paydown		54,392	54,392	54,390	54,235	0	157	0	157	0	54,392	0	0	0	1,437	07/15/2037	4AM
22822R-AV-2	CROWN CASTLE 3.214% 08/15/15		05/15/2015	Redemption 100.0000		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	10,713	08/15/2015	1FE
22970*-AA-8	BNSF LEASE PP 4.070% 05/15/34		06/15/2015	Redemption 100.0000		13,434	13,434	13,434	0	0	0	0	0	0	13,434	0	0	0	97	05/15/2034	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					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)
23311R-AD-8	DCP MIDSTREAM LLC 5.350% 03/15/20		06/22/2015	MORGAN STANLEY FIXED INC		1,032,500	1,000,000	1,101,780	1,077,568	0	(6,602)	0	(6,602)	0	1,070,966	0	(38,466)	(38,466)	41,611	03/15/2020	3FE
251591-AM-5	DEVELOPERS DIVERS REALTY 5.500% 05/01/15		05/01/2015	Maturity		500,000	500,000	498,210	499,840	0	160	0	160	0	500,000	0	0	0	13,750	05/01/2015	2FE
29977K-AA-1	EVER 2013-2 A 3.000% 06/25/43		06/01/2015	Paydown		156,859	156,859	155,582	155,641	0	1,218	0	1,218	0	156,859	0	0	0	1,926	06/25/2043	1FM
31428X-BC-9	FEDEX CORP 3.200% 02/01/25		05/13/2015	BANK of AMERICA SEC		1,958,320	2,000,000	1,996,900	0	0	41	0	41	0	1,996,941	0	(38,621)	(38,621)	22,933	02/01/2025	2FE
36185M-CK-6	GMACM SER 2005-J1 CL A13 5.500% 12/25/35		06/01/2015	Paydown		396,192	396,192	387,154	393,235	0	2,958	0	2,958	0	396,192	0	0	0	8,826	12/25/2035	1FM
36228F-2R-6	GSR MORTGAGE LOAN TRUST 2004-6F CL 3A4 6.500% 05/25/34		06/01/2015	Paydown		2,646	2,646	2,527	2,526	0	120	0	120	0	2,646	0	0	0	72	05/25/2034	1FM
36249K-AA-8	GSMS 2010-C1 A1 3.679% 08/10/43		06/01/2015	Paydown		324,444	324,444	334,171	328,576	0	(4,132)	0	(4,132)	0	324,444	0	0	0	5,492	08/10/2043	1FM
364725-BC-4	GANNETT CO 5.500% 09/15/24		04/02/2015	WELLS FARGO		582,410	556,000	579,630	0	0	(254)	0	(254)	0	579,376	0	3,034	3,034	17,838	09/15/2024	3FE
37185L-AB-8	GENESIS ENERGY 7.875% 12/15/18		05/21/2015	TENDER OFFER		14,616	14,000	14,000	14,000	0	0	0	0	0	14,000	0	616	616	478	12/15/2018	4FE
37362@-AA-0	GEORGIA TRANSMISSION CORP PP 5.590% 06/30/30		06/30/2015	Redemption 100.0000		7,000	7,000	7,000	7,000	0	0	0	0	0	7,000	0	0	0	196	06/30/2030	1
40412C-AB-7	HCA HOLDINGS INC 7.750% 05/15/21		06/05/2015	Call 100.0000		600,000	600,000	649,500	633,421	0	(4,951)	0	(4,951)	0	628,470	0	(28,470)	(28,470)	67,574	05/15/2021	4FE
40426W-AS-0	HRPT PROPERTIES 9.875% SERIE 5.750% 11/01/15		05/01/2015	Redemption 100.0000		2,000,000	2,000,000	1,993,980	1,999,176	0	824	0	824	0	2,000,000	0	0	0	57,500	11/01/2015	2FE
413875-AK-1	HARRIS CORP 5.950% 12/01/17		05/27/2015	Call 100.0000		2,500,000	2,500,000	2,491,300	2,496,750	0	528	0	528	0	2,497,278	0	2,722	2,722	373,877	12/01/2017	2FE
42217K-AM-8	HEALTH CARE REIT 5.875% 05/15/15		05/15/2015	Maturity		1,000,000	1,000,000	997,110	999,700	0	300	0	300	0	1,000,000	0	0	0	29,375	05/15/2015	2FE
45660N-MM-4	RESIDENTIAL ASSET SECURITIZATI SER 2003-A1 CL A4 5.750% 03/25/33		06/01/2015	Paydown		216,127	216,127	211,872	215,079	0	1,048	0	1,048	0	216,127	0	0	0	5,196	03/25/2033	1FM
466247-SE-4	JPMMT 2005-A5 1A2 2.656% 08/25/35		06/01/2015	Paydown		164,821	164,821	139,479	138,964	0	25,857	0	25,857	0	164,821	0	0	0	1,906	08/25/2035	1FM
49228R-AE-3	KERN RIVER FUNDING CORP 4.893% 04/30/18		06/30/2015	Redemption 100.0000		48,750	48,750	50,076	49,154	0	(404)	0	(404)	0	48,750	0	0	0	994	04/30/2018	1FE
55279H-AK-6	MTB 2.900% 02/06/25		05/14/2015	KEY BANC-MCDONALD		4,315,050	4,500,000	4,494,960	0	0	9	0	9	0	4,494,969	0	(179,919)	(179,919)	37,338	02/06/2025	1FE
55313K-AD-3	MLCFC 2007-7 ASB 5.745% 06/12/50		04/01/2015	Paydown		877,287	877,287	913,749	876,224	0	1,063	0	1,063	0	877,287	0	0	0	16,793	06/12/2050	1FM
57643M-HD-9	MASTR 2004-10 CL 4A4 5.500% 11/25/34		06/01/2015	Paydown		30,712	30,712	27,026	28,814	0	1,897	0	1,897	0	30,712	0	0	0	833	11/25/2034	1FM
58501W-BE-0	STEERS News America - STEERS 7.090% 10/17/18		04/17/2015	Redemption 100.0000		176,396	176,396	176,396	176,396	0	0	0	0	0	176,396	0	0	0	6,583	10/17/2018	2
60040#-AA-0	MILLENNIUM PIPELINE CO LLC PP 5.330% 06/30/27		06/30/2015	Redemption 100.0000		54,406	54,406	54,406	54,406	0	0	0	0	0	54,406	0	0	0	1,450	06/30/2027	2FE
617458-AC-8	MSC 2011-C1 A2 3.884% 09/15/47		06/01/2015	Paydown		936,684	936,684	946,051	937,546	0	(862)	0	(862)	0	936,684	0	0	0	19,138	09/15/2047	1FM
62942K-AA-4	NRPMT 2013-1 A1 3.250% 07/25/43		06/01/2015	Paydown		52,753	52,753	51,434	51,443	0	1,310	0	1,310	0	52,753	0	0	0	671	07/25/2043	1FM
638620-AD-6	NATIONWIDE HEALTH PPTYS 6.000% 05/20/15		05/20/2015	Maturity		2,400,000	2,400,000	2,373,666	2,398,310	0	1,690	0	1,690	0	2,400,000	0	0	0	72,000	05/20/2015	2FE
651290-AN-8	NEWFIELD EXPLORATION CO 6.875% 02/01/20		04/10/2015	Call 103.4380		78,613	76,000	79,598	77,736	0	(146)	0	(146)	0	77,589	0	1,024	1,024	3,614	02/01/2020	3FE
693659-AC-8	ARIZONA PUB SERV PVNGS II FUNDING 8.000% 12/30/15		06/30/2015	Redemption 100.0000		12,628	12,628	12,502	12,596	0	32	0	32	0	12,628	0	0	0	505	12/30/2015	1FE
74432R-AA-1	PRUDENTIAL FINANCIALS INC 4.350% 05/12/15		05/12/2015	Redemption 100.0000		61,406	61,406	59,995	61,344	0	74	0	74	0	61,417	0	(11)	(11)	1,001	05/12/2015	1FE
76110H-3N-7	RALI SER 2005 QS4 CL A1 5.500% 04/25/35		06/01/2015	Paydown		92,604	92,604	91,747	90,883	0	1,721	0	1,721	0	92,604	0	0	0	2,190	04/25/2035	3FM
78442F-AQ-1	SLM CORP 5.000% 04/15/15		04/15/2015	Maturity		3,000,000	3,000,000	2,578,744	2,970,440	0	29,560	0	29,560	0	3,000,000	0	0	0	75,000	04/15/2015	3FE
78571C-AA-6	SABRE INC 8.500% 05/15/19		04/29/2015	Call 100.0000		210,000	210,000	210,000	210,000	0	0	0	0	0	210,000	0	0	0	22,239	05/15/2019	4FE
79549A-YP-8	SBM7 SER 2003-1 CL A1 6.500% 09/25/33		06/01/2015	Paydown		36,130	36,130	35,408	35,643	0	487	0	487	0	36,130	0	0	0	881	09/25/2033	2FM
81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		06/01/2015	Paydown		263,510	263,510	258,939	258,974	0	4,536	0	4,536	0	263,510	0	0	0	4,121	07/25/2043	1FM
81745Q-AB-8	SEMT 2015-1 A2 3.000% 01/25/45		06/01/2015	Paydown		203,457	203,457	202,948	0	0	509	0	509	0	203,457	0	0	0	2,198	01/25/2045	1FE
88031Q-AA-8	TENASKA VIRGINIA PARTNERS 6.119% 03/30/24		06/30/2015	Redemption 100.0000		38,549	38,549	38,508	37,885	0	665	0	665	0	38,549	0	0	0	1,179	03/30/2024	2AM
88031R-AA-6	TENASKA ALABAMA II PART 6.125% 03/30/23		06/30/2015	Redemption 100.0000		21,002	21,002	20,940	20,957	0	45	0	45	0	21,002	0	0	0	643	03/30/2023	2
882440-AS-9	TEXAS GAS TRANSMISSION 4.600% 06/01/15		06/01/2015	Maturity		500,000	500,000	454,685	496,712	0	3,288	0	3,288	0	500,000	0	0	0	11,500	06/01/2015	2FE
88576N-AD-0	321 HENDERSON 2006-2A A2 5.930% 06/15/47		06/15/2015	Paydown		8,706	8,706	9,981	9,977	0	(1,271)	0	(1,271)	0	8,706	0	0	0	223	06/15/2047	1FE
88576X-AA-4	HENDR 2010-1A A 5.560% 07/15/59		06/15/2015	Paydown		20,100	20,100	23,038	22,877	0	(2,777)	0	(2,777)	0	20,100	0	0	0	462	07/15/2059	1FE
89233P-4B-9	TOYOTA MOTOR CREDIT CORP 3.200% 06/17/15		06/17/2015	Maturity		5,000,000	5,000,000	5,000,280	4,999,937	0	63	0	63	0	5,000,000	0	0	0	80,000	06/17/2015	1FE
911365-AY-0	NA UNITED RENTALS 5.750% 07/15/18		04/13/2015	Call 100.0000		27,000	27,000	27,000	27,000	0	0	0	0	0	27,000	0	0	0	2,290	07/15/2018	3FE
92783#-AA-4	VA INT'L GATEWAY PP 3.930% 06/30/30		06/30/2015	Redemption 100.0000		7,791	7,791	7,791	7,791	0	0	0	0	0	7,791	0	0	0	153	06/30/2030	1FE
92966*-AA-7	WABASH VALLEY POWER ASSOC PP 5.080% 04/30/24		04/30/2015	Redemption 100.0000		18,789	18,789	18,958	18,908	0	(119)	0	(119)	0	18,789	0	0	0	477	04/30/2024	1
929766-4Q-3	WBCMT 2005-C20 A7 5.118% 07/15/42		04/01/2015	Paydown		492,527	492,527	534,854	496,136	0	(3,609)	0	(3,609)	0	492,527	0	0	0	8,403	07/15/2042	1FM

SCHEDULE D - PART 4

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

1 CUSIP Ident-ification	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid-eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor-tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recog-nized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received DuringYear	21 Stated Con-tractual Maturity Date	22 NAIC Desig-nation or Market In-dicator (a)
931142-CZ-4	WAL-MART 3.250% 10/25/20		06/23/2015	CREDIT SUISSE FIRST BOSTON		1,047,540	1,000,000	996,190	997,603	0	182	0	182	0	997,785	0	49,755	49,755	21,757	10/25/2020	1FE
939653-AG-6	WASHINGTON REIT 5.350% 05/01/15		05/01/2015	Maturity		2,000,000	2,000,000	1,998,600	1,999,628	0	372	0	372	0	2,000,000	0	0	0	53,500	05/01/2015	2FE
94978#-AH-0	WELLS FARGO BK NORTHWEST CVS Distribution 7.530% 01/10/24		06/10/2015	Redemption 100.0000		18,920	18,920	18,920	18,920	0	0	0	0	0	18,920	0	0	0	586	01/10/2024	2
94980D-AA-6	WFMBS 2003-M A1 2.615% 12/25/33		06/01/2015	Paydown		13,570	13,570	13,943	13,489	0	81	0	81	0	13,570	0	0	0	158	12/25/2033	1FM
976656-CE-6	WISC ELEC POWER 3.650% 12/15/42		04/01/2015	FTN FINANCIAL SECURITIES		7,185,430	7,000,000	6,972,140	6,973,164	0	(32)	0	(32)	0	6,973,132	0	212,298	212,298	79,489	12/15/2042	1FE
C1466#-AA-6	CPR Leasing Ltd PP 5.410% 03/03/24	A	04/01/2015	Redemption 0.0000		0	124	124	124	0	0	0	0	0	124	0	(124)	(124)	686	03/03/2024	1
128690-AA-2	CALCIPAR SA 6.875% 05/01/18	F	05/01/2015	Call 103.4380		276,179	267,000	268,795	267,765	0	(88)	0	(88)	0	267,677	0	8,502	8,502	9,178	05/01/2018	3FE
256853-AA-0	DOLPHIN ENERGY LTD 5.888% 06/15/19	F	06/15/2015	Redemption 100.0000		207,450	207,450	205,894	206,650	0	800	0	800	0	207,450	0	0	0	6,107	06/15/2019	1FE
377373-AD-7	GLAXOSMITHKLINE CAP PLC 2.850% 05/08/22	F	05/01/2015	BARCLAYS		2,015,720	2,000,000	1,986,400	1,989,578	0	483	0	483	0	1,990,061	0	25,659	25,659	28,183	05/08/2022	1FE
456866-AL-6	INGERSOLL-RAND CO 7.200% 06/01/25	F	06/01/2015	Redemption 100.0000		119,000	119,000	124,296	122,789	0	(3,789)	0	(3,789)	0	119,000	0	0	0	4,284	06/01/2025	2FE
68210*-AC-7	OMEGA LEASING (US) LLC PP 5.980% 07/12/16	F	04/12/2015	Redemption 100.0000		15,949	15,949	15,949	15,949	0	0	0	0	0	15,949	0	0	0	477	07/12/2016	1
90320X-AA-9	UPCB FINANCE VI LTD 6.875% 01/15/22	F	05/05/2015	Call 100.0000		9,100	9,100	9,828	0	0	(30)	0	(30)	0	9,798	0	(698)	(698)	464	01/15/2022	4AM
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						56,298,299	56,159,269	55,608,409	48,623,897	0	112,046	0	112,046	0	56,223,539	0	74,760	74,760	1,720,454	XXX	XXX
760715-AB-8	REPUBLIC NY CAPITAL I 7.750% 11/15/26		06/26/2015	Call 100.7320		2,014,640	2,000,000	2,052,660	2,009,908	0	(2,489)	0	(2,489)	0	2,007,418	0	7,222	7,222	95,153	11/15/2026	3AM
4899999. Subtotal - Bonds - Hybrid Securities						2,014,640	2,000,000	2,052,660	2,009,908	0	(2,489)	0	(2,489)	0	2,007,418	0	7,222	7,222	95,153	XXX	XXX
8399997. Total - Bonds - Part 4						109,162,833	105,421,501	108,358,436	101,208,877	0	7,163	0	7,163	0	108,703,645	0	459,188	459,188	2,828,106	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						109,162,833	105,421,501	108,358,436	101,208,877	0	7,163	0	7,163	0	108,703,645	0	459,188	459,188	2,828,106	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
31339*-10-7	FHLB Indianapolis		06/02/2015	Various	3,461.000	346,100		346,100	346,100	0	0	0	0	0	346,100	0	0	0	8,227		A
69351T-10-6	PPL CORPORATION		06/02/2015	Spin Off	0.000	17,271		17,271	0	0	0	0	0	0	17,271	0	0	0	0		L
87422J-10-5	TALEN ENERGY CORP- W/I COMMON		06/02/2015	Cash Adjustment	0.000	7		7	0	0	0	0	0	0	7	0	0	0	0		L
48667L-10-6	KDDI CORP-UNSPONSORED ADR	F	05/22/2015	BNY CONVERG-SOFT	455,546.000	5,418,333		4,233,844	4,798,418	(564,574)	0	0	(564,574)	0	4,233,844	0	1,184,490	1,184,490	0		U
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						5,781,711	XXX	4,597,222	5,144,518	(564,574)	0	0	(564,574)	0	4,597,222	0	1,184,490	1,184,490	8,227	XXX	XXX
9799997. Total - Common Stocks - Part 4						5,781,711	XXX	4,597,222	5,144,518	(564,574)	0	0	(564,574)	0	4,597,222	0	1,184,490	1,184,490	8,227	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						5,781,711	XXX	4,597,222	5,144,518	(564,574)	0	0	(564,574)	0	4,597,222	0	1,184,490	1,184,490	8,227	XXX	XXX
9899999. Total - Preferred and Common Stocks						5,781,711	XXX	4,597,222	5,144,518	(564,574)	0	0	(564,574)	0	4,597,222	0	1,184,490	1,184,490	8,227	XXX	XXX
9999999 - Totals						114,944,544	XXX	112,955,658	106,353,395	(564,574)	7,163	0	(557,411)	0	113,300,867	0	1,643,678	1,643,678	2,836,333	XXX	XXX

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

STATEMENT AS OF JUNE 30, 2015 OF THE The Lafayette Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse		6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
0079999. Subtotal - Purchased Options - Hedging Effective											0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
S&P 500 OTC Buy Side	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5I70UK5573	07/15/2014	07/15/2015	15,474		1,973.00	1,488,581			1,473,652		1,473,652	(728,118)						100/104
S&P 500 OTC Buy Side	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5I70UK5573	07/15/2014	07/15/2015	3,834		1,973.00	200,851			224,496		224,496	(9,294)						100/104
S&P 500 OTC Buy Side	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5I70UK5573	07/15/2014	07/15/2015	1,046		2,019.00	31,491			60,106		60,106	(55,362)						100/104
S&P 500 OTC Buy Side	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	08/15/2014	08/15/2015	17,549		1,955.00	1,716,325			2,173,415		2,173,415	(669,858)						100/102
S&P 500 OTC Buy Side	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	08/15/2014	08/15/2015	4,588		1,955.00	298,226			391,593		391,593	(5,381)						100/102
S&P 500 OTC Buy Side	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	08/15/2014	08/15/2015	916		2,000.00	69,492			80,716		80,716	(38,117)						100/102
S&P 500 OTC Buy Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELII46	09/15/2014	09/15/2015	18,472		1,984.00	1,898,470			2,015,527		2,015,527	(708,047)						100/92
S&P 500 OTC Buy Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELII46	09/15/2014	09/15/2015	4,574		1,984.00	265,898			284,727		284,727	(67,642)						100/92
S&P 500 OTC Buy Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELII46	09/15/2014	09/15/2015	663		2,028.00	53,389			51,697		51,697	(27,390)						100/92
S&P 500 OTC Buy Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELII46	10/15/2014	10/15/2015	22,892		1,862.00	2,971,729			4,918,540		4,918,540	(603,782)						100/101
S&P 500 OTC Buy Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELII46	10/15/2014	10/15/2015	4,580		1,862.00	372,761			913,868		913,868	41,988						100/101
S&P 500 OTC Buy Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELII46	10/15/2014	10/15/2015	945		1,903.00	102,432			170,104		170,104	(28,548)						100/101
S&P 500 OTC Buy Side	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	11/17/2014	11/15/2015	4,071		2,041.00	305,317			135,878		135,878	(142,006)						100/97
S&P 500 OTC Buy Side	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	11/17/2014	11/15/2015	18,400		2,041.00	2,115,984			1,580,619		1,580,619	(662,076)						100/97
S&P 500 OTC Buy Side	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	11/17/2014	11/15/2015	652		2,090.00	74,927			37,518		37,518	(24,050)						100/97
S&P 500 OTC Buy Side	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	12/15/2014	12/15/2015	16,948		1,990.00	2,203,224			2,145,481		2,145,481	(548,666)						100/101
S&P 500 OTC Buy Side	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	12/15/2014	12/15/2015	4,938		1,990.00	641,954			408,384		408,384	(140,179)						100/101
S&P 500 OTC Buy Side	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	12/15/2014	12/15/2015	1,126		2,037.00	120,465			106,616		106,616	(40,133)						100/101
S&P 500 OTC Buy Side	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	01/15/2015	01/15/2016	17,730		1,993.00		2,304,897		2,318,225		2,318,225	13,327						100/101
S&P 500 OTC Buy Side	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	01/15/2015	01/15/2016	4,060		1,993.00		365,389		358,813		358,813	(6,577)						100/101
S&P 500 OTC Buy Side	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	01/15/2015	01/15/2016	2,138		2,042.00		228,748		210,499		210,499	(18,250)						100/101
S&P 500 OTC Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	02/17/2015	02/15/2016	4,128		2,100.00		298,248		107,758		107,758	(190,490)						100/105
S&P 500 OTC Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	02/17/2015	02/15/2016	16,343		2,100.00		1,986,388		1,205,492		1,205,492	(780,896)						100/105
S&P 500 OTC Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	02/17/2015	02/15/2016	900		2,151.00		85,050		45,110		45,110	(39,940)						100/105
S&P 500 OTC Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	03/16/2015	03/15/2016	19,006		2,081.00		2,253,568		1,714,002		1,714,002	(539,566)						100/103
S&P 500 OTC Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	03/16/2015	03/15/2016	5,372		2,081.00		375,872		220,732		220,732	(155,139)						100/103
S&P 500 OTC Buy Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	03/16/2015	03/15/2016	824		2,128.00		77,039		54,426		54,426	(22,614)						100/103
S&P 500 OTC Buy Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELII46	04/15/2015	04/15/2016	5,912		2,107.00		377,387		212,562		212,562	(164,825)						100/99
S&P 500 OTC Buy Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELII46	04/15/2015	04/15/2016	17,383		2,107.00		2,043,396		1,434,328		1,434,328	(609,068)						100/99
S&P 500 OTC Buy Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELII46	04/15/2015	04/15/2016	596		2,138.00		59,738		40,220		40,220	(19,518)						100/99
S&P 500 OTC Buy Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELII46	04/15/2015	04/15/2016	494		2,159.00		44,096		28,809		28,809	(15,287)						100/99
S&P 500 OTC Buy Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELII46	04/15/2015	04/15/2016	114		2,217.00		7,128		4,257		4,257	(2,871)						100/99
S&P 500 OTC Buy Side	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	05/15/2015	05/16/2016	20,172		2,123.00		2,440,740		1,637,270		1,637,270	(803,470)						100/100
S&P 500 OTC Buy Side	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	05/15/2015	05/16/2016	5,041		2,123.00		481,500		181,953		181,953	(299,547)						100/100
S&P 500 OTC Buy Side	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	05/15/2015	05/16/2016	511		2,172.00		48,283		30,212		30,212	(18,071)						100/100
S&P 500 OTC Buy Side	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	05/15/2015	05/16/2016	111		2,229.00		7,520		4,172		4,172	(3,348)						100/100
S&P 500 OTC Buy Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELII46	06/15/2015	06/15/2016	4,603		2,084.00		320,473		276,202		276,202	(44,271)						100/98
S&P 500 OTC Buy Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELII46	06/15/2015	06/15/2016	16,810		2,084.00		2,070,864		1,772,143		1,772,143	(298,721)						100/98
S&P 500 OTC Buy Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELII46	06/15/2015	06/15/2016	489		2,133.00		47,328		40,111		40,111	(7,217)						100/98
S&P 500 OTC Buy Side Cliquet	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5I70UK5573	07/15/2014	07/15/2015	3,101		1,973.00	124,848						(25,465)						100/104
S&P 500 OTC Buy Side Cliquet	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5I70UK5573	07/15/2014	07/15/2015	512		1,973.00	13,231						(262)						100/104
S&P 500 OTC Buy Side Cliquet	Index/Annuity	N/A	Equity/Index	Barclays	G5GSEF7VJP5I70UK5573	07/15/2014	07/15/2015	618		1,973.00	23,790						(4,085)						100/104
S&P 500 OTC Buy Side Cliquet	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	08/15/2014	08/15/2015	1,251		1,955.00	29,829						(2,156)						100/102
S&P 500 OTC Buy Side Cliquet	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	08/15/2014	08/15/2015	936		1,955.00	33,672						(8,734)						100/102
S&P 500 OTC Buy Side Cliquet	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	08/15/2014	08/15/2015	3,509		1,955.00	135,142						(38,968)						100/102
S&P 500 OTC Buy Side Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELII46	09/15/2014	09/15/2015	998		1,984.00	21,384						(862)						100/92
S&P 500 OTC Buy Side Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELII46	09/15/2014	09/15/2015	973		1,984.00	35,898						(7,564)						100/92
S&P 500 OTC Buy Side Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELII46	09/15/2014	09/15/2015	4,153		1,984.00	148,320						(29,242)						100/92
S&P 500 OTC Buy Side Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ20ELII46	10/15/2014	10/15/2015	2,706		1,862.00	77,112			57,211		57,211	(12,936)						100/101

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 OTC Buy Side Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/15/2014	10/15/2015	848		1,862.00	15,326			6,006		6,006	(2,771)						100/101
S&P 500 OTC Buy Side Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/15/2014	10/15/2015	2,086		1,862.00	61,772			46,782		46,782	(10,471)						100/101
S&P 500 OTC Buy Side Cliquet	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/17/2014	11/15/2015	1,310		2,041.00	53,500			19,824		19,824	(9,773)						100/97
S&P 500 OTC Buy Side Cliquet	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/17/2014	11/15/2015	1,095		2,041.00	23,915			5,573		5,573	(3,573)						100/97
S&P 500 OTC Buy Side Cliquet	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/17/2014	11/15/2015	3,270		2,041.00	109,470			46,686		46,686	(23,105)						100/97
S&P 500 OTC Buy Side Cliquet	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/15/2014	12/15/2015	1,332		1,990.00	31,535			22,264		22,264	(2,936)						100/101
S&P 500 OTC Buy Side Cliquet	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/15/2014	12/15/2015	2,279		1,990.00	79,363			65,017		65,017	(12,179)						100/101
S&P 500 OTC Buy Side Cliquet	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/15/2014	12/15/2015	1,709		1,990.00	60,860			50,859		50,859	(9,750)						100/101
S&P 500 OTC Buy Side Cliquet	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/15/2015	01/15/2016	2,823		1,993.00		100,688		79,712		79,712	(20,976)						100/101
S&P 500 OTC Buy Side Cliquet	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/15/2015	01/15/2016	868		1,993.00		19,895		13,936		13,936	(5,959)						100/101
S&P 500 OTC Buy Side Cliquet	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/15/2015	01/15/2016	2,436		1,993.00		83,992		65,667		65,667	(18,324)						100/101
S&P 500 OTC Buy Side Cliquet	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/17/2015	02/15/2016	2,173		2,100.00		85,822		36,990		36,990	(48,832)						100/105
S&P 500 OTC Buy Side Cliquet	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/17/2015	02/15/2016	709		2,100.00		15,794		5,966		5,966	(9,828)						100/105
S&P 500 OTC Buy Side Cliquet	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/17/2015	02/15/2016	1,278		2,100.00		48,330		20,719		20,719	(27,611)						100/105
S&P 500 OTC Buy Side Cliquet	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/16/2015	03/15/2016	2,861		2,081.00		110,168		64,184		64,184	(45,984)						100/103
S&P 500 OTC Buy Side Cliquet	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/16/2015	03/15/2016	622		2,081.00		14,116		7,417		7,417	(6,699)						100/103
S&P 500 OTC Buy Side Cliquet	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/16/2015	03/15/2016	1,792		2,081.00		63,783		36,630		36,630	(27,153)						100/103
S&P 500 OTC Buy Side Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2015	04/15/2016	1,049		2,107.00		29,835		9,724		9,724	(20,111)						100/99
S&P 500 OTC Buy Side Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2015	04/15/2016	1,908		2,107.00		79,596		35,619		35,619	(43,977)						100/99
S&P 500 OTC Buy Side Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2015	04/15/2016	3,029		2,107.00		122,496		53,731		53,731	(68,765)						100/99
S&P 500 OTC Buy Side Cliquet	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/15/2015	05/16/2016	2,410		2,123.00		94,628		32,047		32,047	(62,581)						100/100
S&P 500 OTC Buy Side Cliquet	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/15/2015	05/16/2016	1,503		2,123.00		63,481		22,509		22,509	(40,972)						100/100
S&P 500 OTC Buy Side Cliquet	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/15/2015	05/16/2016	657		2,123.00		16,601		3,951		3,951	(12,650)						100/100
S&P 500 OTC Buy Side Cliquet	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/15/2015	05/16/2016	645		2,123.00		21,646		6,545		6,545	(15,101)						100/100
S&P 500 OTC Buy Side Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	06/15/2015	06/15/2016	729		2,084.00		19,608		7,645		7,645	(11,963)						100/98
S&P 500 OTC Buy Side Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	06/15/2015	06/15/2016	998		2,084.00		41,184		22,631		22,631	(18,553)						100/98
S&P 500 OTC Buy Side Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	06/15/2015	06/15/2016	429		2,084.00		14,410		7,003		7,003	(7,407)						100/98
S&P 500 OTC Buy Side Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	06/15/2015	06/15/2016	1,514		2,084.00		58,368		31,040		31,040	(27,327)						100/98
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										16,010,483	17,028,093	0	29,954,121	XXX	29,954,121	(9,228,625)	0	0	0	0	XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										16,010,483	17,028,093	0	29,954,121	XXX	29,954,121	(9,228,625)	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

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)
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										16,010,483	17,028,093	0	29,954,121	XXX	29,954,121	(9,228,625)	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										16,010,483	17,028,093	0	29,954,121	XXX	29,954,121	(9,228,625)	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
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/15/2014	07/15/2015	932		2,005.00	(73,968)			(63,594)		(63,594)	48,751						100/104
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/15/2014	07/15/2015	732		2,020.00	(22,109)			(8,979)		(8,979)	14,776						100/104
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/15/2014	07/15/2015	1,434		2,024.00	(100,748)			(76,376)		(76,376)	78,279						100/104
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/15/2014	07/15/2015	7,118		2,047.00	(425,564)			(261,283)		(261,283)	403,367						100/104
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/15/2014	07/15/2015	5,990		2,051.00	(349,872)			(206,681)		(206,681)	332,816						100/104
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/15/2014	07/15/2015	1,046		2,052.00	(15,488)			(35,542)		(35,542)	58,235						100/104
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/15/2014	07/15/2015	1,348		2,055.00	(24,472)						23,459						100/104
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/15/2014	07/15/2015	1,753		2,064.00	(27,680)						25,284						100/104
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/15/2014	08/15/2015	1,233		1,986.00	(99,591)			(121,306)		(121,306)	51,342						100/102
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/15/2014	08/15/2015	944		1,991.00	(43,444)			(46,420)		(46,420)	11,165						100/102
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/15/2014	08/15/2015	1,414		2,006.00	(100,712)			(117,745)		(117,745)	61,476						100/102
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/15/2014	08/15/2015	8,616		2,028.00	(525,969)			(579,087)		(579,087)	376,766						100/102
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/15/2014	08/15/2015	6,286		2,032.00	(372,682)			(400,876)		(400,876)	284,574						100/102
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/15/2014	08/15/2015	2,266		2,034.00	(66,215)			(21,471)		(21,471)	61,467						100/102
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/15/2014	08/15/2015	916		2,035.00	(54,277)			(56,864)		(56,864)	41,676						100/102
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/15/2014	08/15/2015	1,378		2,045.00	(35,701)			(5,277)		(5,277)	38,212						100/102
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	09/15/2014	09/15/2015	1,260		2,016.00	(107,250)			(108,361)		(108,361)	51,196						100/92
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	09/15/2014	09/15/2015	1,066		2,028.00	(38,282)			(23,551)		(23,551)	30,750						100/92
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	09/15/2014	09/15/2015	2,160		2,029.00	(170,115)			(167,278)		(167,278)	86,201						100/92
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	09/15/2014	09/15/2015	1,152		2,040.00	(84,774)			(80,975)		(80,975)	46,531						100/92
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	09/15/2014	09/15/2015	673		2,049.00	(18,557)			(6,044)		(6,044)	20,696						100/92
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	09/15/2014	09/15/2015	10,007		2,054.00	(673,085)			(607,358)		(607,358)	422,294						100/92
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	09/15/2014	09/15/2015	663		2,055.00	(44,579)			(39,902)		(39,902)	27,996						100/92
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	09/15/2014	09/15/2015	2,034		2,064.00	(45,596)			(7,168)		(7,168)	60,615						100/92
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	09/15/2014	09/15/2015	3,893		2,064.00	(245,655)			(212,845)		(212,845)	164,967						100/92

STATEMENT AS OF JUNE 30, 2015 OF THE The Lafayette Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (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)
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	09/15/2014	09/15/2015	801		2,078.00	(16,218)			(886)		(886)	21,332						100/92
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/15/2014	10/15/2015	1,133		1,891.00	(127,655)			(215,228)		(215,228)	32,890						100/101
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/15/2014	10/15/2015	655		1,904.00	(38,064)			(103,274)		(103,274)	(1,787)						100/101
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/15/2014	10/15/2015	2,813		1,906.00	(296,060)			(500,662)		(500,662)	82,275						100/101
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/15/2014	10/15/2015	942		1,918.00	(93,542)			(158,472)		(158,472)	28,614						100/101
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/15/2014	10/15/2015	9,391		1,928.00	(891,990)			(1,507,345)		(1,507,345)	292,477						100/101
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/15/2014	10/15/2015	945		1,929.00	(89,232)			(151,064)		(151,064)	29,531						100/101
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/15/2014	10/15/2015	8,613		1,930.00	(806,862)			(1,356,438)		(1,356,438)	280,122						100/101
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/15/2014	10/15/2015	3,050		1,933.00	(136,888)			(392,868)		(392,868)	9,003						100/101
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/15/2014	10/15/2015	875		1,946.00	(34,719)			(101,347)		(101,347)	4,864						100/101
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/17/2014	11/15/2015	1,068		2,073.00	(104,501)			(71,773)		(71,773)	39,285						100/97
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/17/2014	11/15/2015	705		2,091.00	(35,771)			(6,238)		(6,238)	24,738						100/97
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/17/2014	11/15/2015	2,719		2,092.00	(239,960)			(154,372)		(154,372)	100,377						100/97
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/17/2014	11/15/2015	9,504		2,113.00	(745,660)			(445,002)		(445,002)	348,840						100/97
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/17/2014	11/15/2015	5,109		2,116.00	(394,630)			(227,879)		(227,879)	193,251						100/97
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/17/2014	11/15/2015	2,633		2,122.00	(103,958)			(6,866)		(6,866)	77,642						100/97
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/17/2014	11/15/2015	652		2,123.00	(64,952)			(27,503)		(27,503)	23,750						100/97
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/17/2014	11/15/2015	732		2,133.00	(26,373)			(1,105)		(1,105)	19,678						100/97
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/15/2014	12/15/2015	749		2,021.00	(84,243)			(78,924)		(78,924)	25,278						100/101
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/15/2014	12/15/2015	920		2,031.00	(99,257)			(45,251)		(45,251)	33,255						100/101
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/15/2014	12/15/2015	1,538		2,034.00	(162,299)			(147,914)		(147,914)	54,645						100/101
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/15/2014	12/15/2015	666		2,044.00	(66,964)			(59,927)		(59,927)	23,842						100/101
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/15/2014	12/15/2015	6,941		2,059.00	(645,463)			(566,925)		(566,925)	241,027						100/101
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/15/2014	12/15/2015	7,054		2,062.00	(646,154)			(566,671)		(566,671)	245,464						100/101
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/15/2014	12/15/2015	2,991		2,069.00	(272,741)			(76,649)		(76,649)	116,795						100/101
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/15/2014	12/15/2015	1,126		2,070.00	(102,097)			(84,985)		(84,985)	39,451						100/101
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/15/2014	12/15/2015	1,028		2,079.00	(89,855)			(21,405)		(21,405)	40,867						100/101
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/15/2015	01/15/2016	422		2,025.00		(47,325)		(46,346)		(46,346)	978						100/101
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/15/2015	01/15/2016	1,686		2,038.00		(177,539)		(172,315)		(172,315)	5,224						100/101
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/15/2015	01/15/2016	467		2,040.00		(30,286)		(24,541)		(24,541)	5,745						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)
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	01/15/2015	01/15/2016	524		2,048.00		(52,291)		(50,153)		(50,153)	2,137						100/101
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	01/15/2015	01/15/2016	8,574		2,062.00		(793,412)		(753,831)		(753,831)	39,581						100/101
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	01/15/2015	01/15/2016	6,524		2,065.00		(594,608)		(556,250)		(556,250)	38,358						100/101
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	01/15/2015	01/15/2016	2,735		2,071.00		(140,422)		(93,016)		(93,016)	47,406						100/101
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	01/15/2015	01/15/2016	2,138		2,077.00		(191,686)		(168,461)		(168,461)	23,225						100/101
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	01/15/2015	01/15/2016	858		2,082.00		(40,297)		(24,457)		(24,457)	15,840						100/101
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	02/17/2015	02/15/2016	838		2,132.00		(86,662)		(49,120)		(49,120)	37,542						100/105
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	02/17/2015	02/15/2016	1,483		2,142.00		(145,252)		(80,025)		(80,025)	65,227						100/105
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	02/17/2015	02/15/2016	405		2,147.00		(18,785)		(4,532)		(4,532)	14,253						100/105
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	02/17/2015	02/15/2016	500		2,153.00		(46,305)		(24,745)		(24,745)	21,561						100/105
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	02/17/2015	02/15/2016	7,515		2,169.00		(638,503)		(320,162)		(320,162)	318,342						100/105
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	02/17/2015	02/15/2016	6,006		2,170.00		(507,249)		(254,148)		(254,148)	253,102						100/105
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	02/17/2015	02/15/2016	2,769		2,174.00		(96,529)		(17,167)		(17,167)	79,362						100/105
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	02/17/2015	02/15/2016	900		2,184.00		(69,854)		(33,601)		(33,601)	36,253						100/105
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	02/17/2015	02/15/2016	955		2,190.00		(27,669)		(3,832)		(3,832)	23,837						100/105
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	03/16/2015	03/15/2016	908		2,113.00		(90,756)		(66,978)		(66,978)	23,778						100/103
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	03/16/2015	03/15/2016	2,311		2,124.00		(218,521)		(158,912)		(158,912)	59,609						100/103
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	03/16/2015	03/15/2016	454		2,126.00		(19,958)		(10,191)		(10,191)	9,767						100/103
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	03/16/2015	03/15/2016	1,622		2,139.00		(140,714)		(98,866)		(98,866)	41,848						100/103
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	03/16/2015	03/15/2016	1,545		2,143.00		(56,648)		(27,188)		(27,188)	29,460						100/103
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	03/16/2015	03/15/2016	9,992		2,149.00		(821,909)		(566,945)		(566,945)	254,964						100/103
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	03/16/2015	03/15/2016	4,173		2,154.00		(333,027)		(230,092)		(230,092)	102,936						100/103
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	03/16/2015	03/15/2016	824		2,158.00		(64,168)		(43,403)		(43,403)	20,765						100/103
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	03/16/2015	03/15/2016	2,025		2,159.00		(60,780)		(26,554)		(26,554)	34,227						100/103
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	03/16/2015	03/15/2016	1,348		2,170.00		(35,399)		(14,597)		(14,597)	20,802						100/103
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ2OELII46	04/15/2015	04/15/2016	700		2,139.00		(68,735)		(47,027)		(47,027)	21,708						100/99
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ2OELII46	04/15/2015	04/15/2016	596		2,151.00		(54,969)		(37,045)		(37,045)	17,924						100/99
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ2OELII46	04/15/2015	04/15/2016	1,436		2,151.00		(132,193)		(89,291)		(89,291)	42,902						100/99
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ2OELII46	04/15/2015	04/15/2016	985		2,157.00		(36,520)		(18,465)		(18,465)	18,055						100/99
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ2OELII46	04/15/2015	04/15/2016	8,317		2,174.00		(671,016)		(439,436)		(439,436)	231,580						100/99

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2015	04/15/2016	1,296		2,175.00		(103,740)		(68,086)		(68,086)	35,654						100/99
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2015	04/15/2016	1,092		2,179.00		(30,820)		(14,664)		(14,664)	16,156						100/99
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2015	04/15/2016	5,635		2,180.00		(438,003)		(281,167)		(281,167)	156,836						100/99
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2015	04/15/2016	2,411		2,186.00		(62,484)		(29,844)		(29,844)	32,640						100/99
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2015	04/15/2016	494		2,196.00		(34,736)		(22,015)		(22,015)	12,721						100/99
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2015	04/15/2016	1,424		2,196.00		(32,100)		(14,762)		(14,762)	17,338						100/99
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2015	04/15/2016	114		2,317.00		(3,144)		(1,573)		(1,573)	1,571						100/99
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/15/2015	05/16/2016	627		2,156.00		(64,239)		(41,587)		(41,587)	22,652						100/100
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/15/2015	05/16/2016	744		2,165.00		(54,036)		(16,573)		(16,573)	37,463						100/100
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/15/2015	05/16/2016	1,974		2,167.00		(190,226)		(119,129)		(119,129)	71,097						100/100
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/15/2015	05/16/2016	992		2,184.00		(86,937)		(53,842)		(53,842)	33,095						100/100
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/15/2015	05/16/2016	799		2,191.00		(48,647)		(12,473)		(12,473)	36,173						100/100
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/15/2015	05/16/2016	11,054		2,192.00		(926,868)		(564,965)		(564,965)	361,902						100/100
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/15/2015	05/16/2016	5,526		2,197.00		(449,259)		(274,725)		(274,725)	174,534						100/100
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/15/2015	05/16/2016	2,021		2,202.00		(113,256)		(26,762)		(26,762)	86,494						100/100
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/15/2015	05/16/2016	511		2,203.00		(40,145)		(23,996)		(23,996)	16,149						100/100
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/15/2015	05/16/2016	1,477		2,213.00		(76,808)		(16,643)		(16,643)	60,164						100/100
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/15/2015	05/16/2016	111		2,335.00		(3,314)		(1,586)		(1,586)	1,727						100/100
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	06/15/2015	06/15/2016	1,168		2,118.00		(120,776)		(103,697)		(103,697)	17,079						100/98
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	06/15/2015	06/15/2016	1,741		2,127.00		(171,336)		(146,524)		(146,524)	24,812						100/98
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	06/15/2015	06/15/2016	652		2,128.00		(29,648)		(27,027)		(27,027)	2,621						100/98
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	06/15/2015	06/15/2016	1,653		2,146.00		(147,102)		(124,341)		(124,341)	22,761						100/98
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	06/15/2015	06/15/2016	880		2,150.00		(31,379)		(29,601)		(29,601)	1,777						100/98
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	06/15/2015	06/15/2016	6,901		2,151.00		(596,978)		(507,530)		(507,530)	89,448						100/98
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	06/15/2015	06/15/2016	5,347		2,157.00		(446,915)		(375,908)		(375,908)	71,007						100/98
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	06/15/2015	06/15/2016	1,696		2,163.00		(52,318)		(50,377)		(50,377)	1,941						100/98
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	06/15/2015	06/15/2016	489		2,168.00		(38,454)		(32,233)		(32,233)	6,221						100/98
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	06/15/2015	06/15/2016	1,374		2,173.00		(36,959)		(36,519)		(36,519)	439						100/98
0509999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(10,182,493)	(10,940,614)	0	(17,901,797)	XXX	(17,901,797)	8,621,167	0	0	0	0	XXX	XXX
0569999. Subtotal - Written Options - Hedging Other										(10,182,493)	(10,940,614)	0	(17,901,797)	XXX	(17,901,797)	8,621,167	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

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)
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										(10,182,493)	(10,940,614)	0	(17,901,797)	XXX	(17,901,797)	8,621,167	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										(10,182,493)	(10,940,614)	0	(17,901,797)	XXX	(17,901,797)	8,621,167	0	0	0	0	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1029999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1089999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1149999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1159999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1179999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1189999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1199999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1209999. Total Swaps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1269999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999. Subtotal - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999. Subtotal - Hedging Other										5,827,990	6,087,479	0	12,052,324	XXX	12,052,324	(607,458)	0	0	0	0	XXX	XXX
1419999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1429999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1439999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1449999 - Totals										5,827,990	6,087,479	0	12,052,324	XXX	12,052,324	(607,458)	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

N O N E

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

N O N E

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX			0			0		
Barclays G5GSEF7VJP5I70UK5573	Y	N	0	1,758,254	(652,455)	1,105,799	1,758,254	(652,455)	1,105,799	0	0
Credit Suisse 1V8Y6QCX6YMJ2OELII46	Y	N	0	12,440,487	(8,238,198)	4,202,289	12,440,487	(8,238,198)	4,202,289	0	0
Goldman Sachs W22LROWP2IHZNBB6K528	Y	N	1,570,000	3,519,426	(1,243,726)	705,700	3,519,426	(1,243,726)	705,700	0	0
Morgan Stanley 4PQUHN3JPFGFNF3BB653	Y	N	0	12,235,954	(7,767,418)	4,468,536	12,235,954	(7,767,418)	4,468,536	0	0
0299999. Total NAIC 1 Designation			1,570,000	29,954,121	(17,901,797)	10,482,324	29,954,121	(17,901,797)	10,482,324	0	0
0899999. Aggregate Sum of Central Clearing houses						0			0		
0999999 - Gross Totals			1,570,000	29,954,121	(17,901,797)	10,482,324	29,954,121	(17,901,797)	10,482,324	0	0
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64				29,954,121	(17,901,797)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
NONE									
0199999 - Total								XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Goldman Sachs	W22LROWP2IHZNBB6K528	Cash	000000-00-0	Cash	1,570,000	1,570,000	XXX		V
0299999 - Total					1,570,000	1,570,000	XXX	XXX	XXX

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			96,785,462	96,785,462	07/01/2015
8999999. Total - Short-Term Invested Assets (Schedule DA type)				96,785,462	96,785,462	XXX
9999999 - Totals				96,785,462	96,785,462	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ 29,615,844 Book/Adjusted Carrying Value $ 29,615,844
2. Average balance for the year to date Fair Value $ 107,122,786 Book/Adjusted Carrying Value $ 107,122,786
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 68,717,919 NAIC 2 $ 28,067,543 NAIC 3 $ 0 NAIC 4 $ 0 NAIC 5 $ 0 NAIC 6 $ 0

SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

NONE

General Interrogatories:

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

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
				Amount of Interest Received 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	*
Huntington Bank	Columbus, OH					3,008,913	3,009,655	3,010,422	XXX
Brank Banking & Trust Co	Winston-Salem, NC					3,006,433	3,007,298	3,008,192	XXX
US Bank	Cincinnati, OH					403,689	357,049	1,077,912	XXX
Federal Home Loan Bank	Cincinnati, OH					1,093,144	1,045,576	580,361	XXX
Cheviot Savings Bank	Cincinnati, OH					0	0	250,000	XXX
Bank of New York Mellon	New York, NY					1,752,458	(2,507,224)	(877,215)	XXX
JP Morgan/Chase	New York, NY					(16,023,824)	(16,073,740)	(14,401,280)	XXX
0199998. Deposits in ... 4 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX			282,258	306,886	294,212	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	(6,476,929)	(10,854,500)	(7,057,396)	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	(6,476,929)	(10,854,500)	(7,057,396)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	0	0	(6,476,929)	(10,854,500)	(7,057,396)	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
INTEGRYS ENERGY GRP CP		06/26/2015	0.420	07/06/2015	999,883	58	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					999,883	58	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					999,883	58	0
4899999. Total - Hybrid Securities					0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds					0	0	0
7799999. Total - Issuer Obligations					999,883	58	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					999,883	58	0
8699999 - Total Cash Equivalents					999,883	58	0