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LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 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
Lisa Beth Fangman # VP	Daniel Eugene Haneline VP	Daniel Wayne Harris VP, Chief Actuary
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	Bruce William Maisel # VP, CCO	Jonathan David Niemeyer Sr VP & General Counsel
Lawrence James O'Brien Sr VP	Mario Joseph San Marco 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 President & CEO	Donald Joseph Wuebbling Secretary and Counsel	Bradley Joseph Hunkler VP, Chief Accounting Officer

Subscribed and sworn to before me this
27th day of October 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	3,148,223,396	0	3,148,223,396	2,945,013,154
2. Stocks:				
2.1 Preferred stocks	5,611,550	0	5,611,550	5,611,550
2.2 Common stocks	79,472,394	441,716	79,030,678	80,253,455
3. Mortgage loans on real estate:				
3.1 First liens	322,868,929	0	322,868,929	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 ($ (1,697,808)), cash equivalents ($ 38,311,682) and short-term investments ($ 9,834,691)	46,448,565	0	46,448,565	26,011,417
6. Contract loans (including $ .... premium notes)	436,336,037	0	436,336,037	399,055,246
7. Derivatives	11,390,257	0	11,390,257	51,290,386
8. Other invested assets	65,475,046	1,990,179	63,484,867	66,768,126
9. Receivables for securities	171,383	0	171,383	929,094
10. Securities lending reinvested collateral assets	37,294,535	0	37,294,535	67,169,618
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	4,154,018,311	2,431,895	4,151,586,416	3,933,754,732
13. Title plants less $ .... charged off (for Title insurers only)			0	
14. Investment income due and accrued	47,229,652	0	47,229,652	43,656,077
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	5,686,001	0	5,686,001	7,087,719
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)	41,812,304		41,812,304	41,112,829
15.3 Accrued retrospective premiums			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	2,910,931	0	2,910,931	3,731,531
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts	125,225	0	125,225	236,369
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon	1,249,402	0	1,249,402	
18.2 Net deferred tax asset	56,864,031	21,574,208	35,289,823	34,589,469
19. Guaranty funds receivable or on deposit	2,428,341	0	2,428,341	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	2,476,705	1,146,312	1,330,393	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)	4,314,800,903	25,152,415	4,289,648,488	4,067,788,940
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	
28. Total (Lines 26 and 27)	4,314,800,903	25,152,415	4,289,648,488	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 $ 3,552,103,102 less $ .... included in Line 6.3 (including $ 4,214,835 Modco Reserve)	3,552,103,102	3,407,087,604
2.	Aggregate reserve for accident and health contracts (including $ .... Modco Reserve)	544,126	597,508
3.	Liability for deposit-type contracts (including $ .... Modco Reserve)	269,311,045	211,067,931
4.	Contract claims:		
	4.1 Life	7,526,174	6,581,368
	4.2 Accident and health		0
5.	Policyholders' dividends $ 1,073,875 and coupons $ .... due and unpaid	1,073,875	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)	52,697,918	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	1,422,694	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 $ 252,970 assumed and $ 2,994,743 ceded	3,247,713	4,284,114
	9.4 Interest Maintenance Reserve	2,585,921	1,396,382
10.	Commissions to agents due or accrued-life and annuity contracts $ 293,960 , accident and health $ .... and deposit-type contract funds $	293,960	323,460
11.	Commissions and expense allowances payable on reinsurance assumed	333	263
12.	General expenses due or accrued	603,818	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	3,312,029	3,107,567
15.1	Current federal and foreign income taxes, including $ 0 on realized capital gains (losses)		1,612,591
15.2	Net deferred tax liability		
16.	Unearned investment income	4,232	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	5,136,041	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	3,929,327	3,953,586
22.	Borrowed money $ 0 and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	37,165,650	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	1,967,815	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	6,075,074	35,539,305
	24.09 Payable for securities	101,258	447,990
	24.10 Payable for securities lending	112,315,096	67,169,618
	24.11 Capital notes $ .... and interest thereon $		
25.	Aggregate write-ins for liabilities	22,283,150	23,397,759
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	4,083,700,351	3,863,420,643
27.	From Separate Accounts Statement		
28.	Total liabilities (Lines 26 and 27)	4,083,700,351	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)	112,622,852	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)	203,448,137	201,868,297
38.	Totals of Lines 29, 30 and 37	205,948,137	204,368,297
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	4,289,648,488	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.	Outstanding disbursement - death	1,118,146	959,654
2503.	Cash Collateral	520,000	0
2598.	Summary of remaining write-ins for Line 25 from overflow page	276,968	255,095
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	22,283,150	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	389,622,466	398,678,037	536,804,750
2.	Considerations for supplementary contracts with life contingencies	2,495,638	897,731	994,269
3.	Net investment income	143,537,344	137,994,811	183,254,856
4.	Amortization of Interest Maintenance Reserve (IMR)	606,142	687,588	939,674
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	109,570	304,500	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	738,355	714,920	864,977
9.	Totals (Lines 1 to 8.3)	537,109,515	539,277,587	723,230,128
10.	Death benefits	17,604,963	19,935,079	26,533,966
11.	Matured endowments (excluding guaranteed annual pure endowments)	45,887	146,764	212,930
12.	Annuity benefits	19,594,641	16,344,073	22,798,402
13.	Disability benefits and benefits under accident and health contracts	463,133	1,420,608	1,840,416
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	219,836,290	192,276,377	261,099,105
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	941,485	8,637,368	9,785,790
18.	Payments on supplementary contracts with life contingencies	1,725,539	1,607,648	2,102,947
19.	Increase in aggregate reserves for life and accident and health contracts	144,962,116	189,901,489	250,329,486
20.	Totals (Lines 10 to 19)	405,174,054	430,269,406	574,703,042
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	42,087,671	44,640,936	58,889,497
22.	Commissions and expense allowances on reinsurance assumed	3,218	3,681	4,573
23.	General insurance expenses	23,158,394	23,825,875	31,518,672
24.	Insurance taxes, licenses and fees, excluding federal income taxes	6,716,669	6,849,047	8,589,274
25.	Increase in loading on deferred and uncollected premiums	(922,644)	(991,444)	(435,703)
26.	Net transfers to or (from) Separate Accounts net of reinsurance			
27.	Aggregate write-ins for deductions	1,565,836	453,929	939,060
28.	Totals (Lines 20 to 27)	477,783,198	505,051,430	674,208,415
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	59,326,317	34,226,157	49,021,713
30.	Dividends to policyholders	37,864,138	34,949,270	49,061,222
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	21,462,179	(723,113)	(39,509)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	7,378,186	270,052	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)	14,083,993	(993,165)	(1,453,318)
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 486,800 (excluding taxes of $ 966,905 transferred to the IMR)	6,757,916	9,688,806	10,370,532
35.	Net income (Line 33 plus Line 34)	20,841,909	8,695,641	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)	20,841,909	8,695,641	8,917,214
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (2,874,435)	(16,250,709)	(1,554,185)	(1,603,755)
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	3,694,657	1,858,264	3,688,167
41.	Change in nonadmitted assets	(6,052,784)	(3,682,234)	(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	(653,233)	3,517,242	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)	1,579,840	8,834,728	10,640,958
55.	Capital and surplus, as of statement date (Lines 36 + 54)	205,948,137	202,562,067	204,368,297
	DETAILS OF WRITE-INS			
08.301.	Pension administrative fess	652,197	629,189	751,504
08.302.	Miscellaneous income	86,158	85,731	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)	738,355	714,920	864,977
2701.	Benefits for employees and agents not included elsewhere	1,159,278	949,242	1,265,512
2702.	Modified coinsurance - change in mean reserve adjustment	380,075	821,280	990,641
2703.	Securities lending interest expense	26,483	0	0
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	(1,316,593)	(1,317,093)
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	1,565,836	453,929	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	394,341,547	402,284,946	536,583,914
2. Net investment income	143,979,575	137,279,879	183,689,604
3. Miscellaneous income	959,339	1,300,693	1,281,213
4. Total (Lines 1 to 3)	539,280,461	540,865,518	721,554,731
5. Benefit and loss related payments	259,482,933	246,208,918	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	73,474,170	76,796,972	100,623,618
8. Dividends paid to policyholders	35,752,539	33,408,838	46,100,721
9. Federal and foreign income taxes paid (recovered) net of $ 3,635,114 tax on capital gains (losses)	11,693,885	6,107,462	7,197,215
10. Total (Lines 5 through 9)	380,403,527	362,522,190	480,337,706
11. Net cash from operations (Line 4 minus Line 10)	158,876,934	178,343,328	241,217,025
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	346,367,111	293,178,907	384,336,601
12.2 Stocks	53,380,987	20,430,909	17,841,305
12.3 Mortgage loans	40,207,634	22,937,763	30,975,948
12.4 Real estate	0	0	0
12.5 Other invested assets	2,100,000	2,000,000	2,000,000
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	4,098	3,335	3,277
12.7 Miscellaneous proceeds	30,218,355	16,793,656	9,146,034
12.8 Total investment proceeds (Lines 12.1 to 12.7)	472,278,185	355,344,570	444,303,165
13. Cost of investments acquired (long-term only):			
13.1 Bonds	554,255,217	393,435,792	542,310,176
13.2 Stocks	53,307,445	13,245,170	10,600,866
13.3 Mortgage loans	72,150,096	65,700,000	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	12,346,732	11,129,867	2,401,074
13.7 Total investments acquired (Lines 13.1 to 13.6)	693,874,464	485,364,829	625,683,106
14. Net increase (or decrease) in contract loans and premium notes	37,280,791	39,368,400	51,094,370
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(258,877,070)	(169,388,659)	(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	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	58,243,114	(8,172,343)	(8,950,903)
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	62,194,170	(4,083,794)	(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)	120,437,284	(12,256,137)	(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)	20,437,148	(3,301,468)	(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)	46,448,565	23,208,403	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	315,227,813	306,471,668	414,671,942
3.	Ordinary individual annuities	87,604,524	102,633,178	133,922,714
4.	Credit life (group and individual)			0
5.	Group life insurance	47,378	49,932	67,364
6.	Group annuities	13,805,768	14,817,192	19,931,732
7.	A & H - group	192,369	208,315	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	416,877,852	424,180,285	568,863,779
12.	Deposit-type contracts	96,782,255	10,801,684	12,044,867
13.	Total	513,660,107	434,981,969	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	20,841,909	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	20,841,909	8,917,214
SURPLUS			
(5) State basis (Page 3, Line 38, Columns 1 & 2)	OH	205,948,137	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	205,948,137	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 nine month period ended September 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 following is a list of each loan-backed and structured security with a recognized other-than-temporary impairment, for the nine month period ended September 30, 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
17307G-L9-7	1,146,216	1,065,604	80,612	1,065,604	944,347	09/30/2015
Total	XXX	XXX	80,612	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 September 30, 2015:

a. The aggregate amount of unrealized losses:

1. Less than 12 Months 1,596,028
2. 12 Months or Longer 491,162

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

1. Less than 12 Months 51,791,358
2. 12 Months or Longer 3,703,446

(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.

NOTES TO FINANCIAL STATEMENTS

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 $112.2 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	11,390,254	0	11,390,254

* 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	(6,075,080)	0	(6,075,080)

* 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.

B. FHLB (Federal Home Loan Bank) Agreements

(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	249,023,410	233,450,950	205,863,000

2. Current Year General Account

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	249,023,410	233,450,950	205,863,000

NOTES TO FINANCIAL STATEMENTS

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	0			XXX
Funding Agreements	205,863,000	205,863,000		199,077,345
Other	0			XXX
Aggregate Total	205,863,000	205,863,000	0	199,077,345

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	0		
Funding Agreements	205,863,000	205,863,000	
Other	0		
Aggregate Total	205,863,000	205,863,000	0

c. FHLB - Prepayment Obligations

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

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

A. Defined Benefit Plan

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

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

14. 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 September 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	1,328,240	513,583	1,841,823
Common stock: Industrial & miscellaneous	65,513,278	0	0	65,513,278
Derivative assets: Options, purchased	0	0	11,390,254	11,390,254
Total assets at fair value	65,513,278	1,328,240	11,903,837	78,745,355

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	(6,075,080)	(6,075,080)
Total liabilities at fair value	0	0	(6,075,080)	(6,075,080)

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 September 30, 2015

Description for each class of asset or liability	Ending Balance as of 06/30/15	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 09/30/15
a. Assets										
Bonds: Industrial & miscellaneous	525,673	0	0	0	(12,090)	0	0	0	0	513,583
Derivative assets	29,954,121	0	0	(3,360,840)	(20,636,846)	8,661,816	0	0	(3,227,997)	11,390,254
Total Assets	30,479,794	0	0	(3,360,840)	(20,648,936)	8,661,816	0	0	(3,227,997)	11,903,837

Description for each class of asset or liability	Ending Balance as of 06/30/15	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 09/30/15
b. Liabilities										
Derivative liabilities	(17,901,797)	0	0	3,782,599	13,676,847	0	(5,632,729)	0	0	(6,075,080)
Total Liabilities	(17,901,797)	0	0	3,782,599	13,676,847	0	(5,632,729)	0	0	(6,075,080)

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)

(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 September 30, 2015:

Security Type	Fair Value	Valuation Technique	Unobservable Output	Range
Derivative Assets	$ 11,390,254	Black-Scholes-Merton Model Spreads and Average Algorithm Model Monte Carlo Model	S&P 500 Implied Volatility	13.3% - 24.7%
Derivative Liabilities	$ (6,075,080)	Black-Scholes-Merton Model Spreads and Average Algorithm Model	S&P 500 Implied Volatility	13.2% - 24.7%

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.

NOTES TO FINANCIAL STATEMENTS

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	3,261,794,427	3,148,223,396	2,072,906	2,966,046,278	293,675,243	
Common stock: Unaffiliated**	79,030,678	79,030,678	79,030,678	0	0	
Preferred stock	6,565,370	5,611,550	0	6,565,370	0	
Mortgage loans	352,030,976	322,868,929	0	0	352,030,976	
Cash, cash equivalents, & short-term investments	46,448,565	46,448,565	46,448,565	0	0	
Other invested assets: Surplus notes	21,339,473	18,160,028	0	21,339,473	0	
Securities lending reinvested collateral assets	37,294,535	37,294,535	37,294,535	0	0	
Derivative assets	11,390,254	11,390,254	0	0	11,390,254	
Life and annuity reserves for investment-type contracts and deposit fund liabilities	(302,251,859)	(275,149,070)	0	0	(302,251,859)	
Equity-indexed insurance contracts	(1,254,392,459)	(1,212,070,336)	0	0	(1,254,392,459)	
Derivative liabilities	(6,075,080)	(6,075,080)	0	0	(6,075,080)	
Securities lending liability	(112,315,096)	(112,315,096)	0	(112,315,096)	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.

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

(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	
2. Premium adjustments (payable)					0	0			B	0	
3. Subtotal ACA Permanent Risk Adjustment Program	0	0	0		0	0	0			0	
b. Transitional ACA Reinsurance Program											
1. Amounts recoverable for claims paid					0	0			C	0	
2. Amounts recoverable for claims unpaid (contra liability)					0	0			D	0	
3. Amounts receivable relating to uninsured plans					0	0			E	0	
4. Liabilities for contributions payable due to ACA Reinsurance – not reported as ceded premium					0	0			F	0	
5. Ceded reinsurance premiums payable					0	0			G	0	
6. Liability for amounts held under uninsured plans					0	0			H	0	
7. Subtotal ACA Transitional Reinsurance Program	0	0	0		0	0	0			0	
c. Temporary ACA Risk Corridors Program											
1. Accrued retrospective premium					0	0			I	0	
2. Reserve for rate credits or policy experience rating refunds					0	0			J	0	
3. Subtotal ACA Risk Corridors Program	0	0	0		0	0	0			0	
d. Total for ACA Risk Sharing Provisions	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: $ 23,631,943

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	$ 441,716
14.24	Short-Term Investments	$ 0	$
14.25	Mortgage Loans on Real Estate	$ 0	$
14.26	All Other	$ 23,380,119	$ 23,683,074
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 23,774,372	$ 24,124,790
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. $ 112,232,230

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 112,230,385

16.3 Total payable for securities lending reported on the liability page. $ 112,315,096

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	$ 322,868,929
	1.14 Total Mortgages in Good Standing	$ 322,868,929
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$
	1.32 Residential Mortgages	$
	1.33 Commercial Mortgages	$
	1.34 Total Mortgages with Interest Overdue more than Three Months	$ 0
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$
	1.42 Residential Mortgages	$
	1.43 Commercial Mortgages	$
	1.44 Total Mortgages in Process of Foreclosure	$ 0
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 322,868,929
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 SEPTEMBER 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

	States, Etc.	1	Direct Business Only: Life Contracts 2	3	4	5	6	7
	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	1,799,990	288,891	0		2,088,881	0
2.	Alaska AK	N	37,526	0	0		37,526	0
3.	Arizona AZ	L	8,170,303	741,242	731		8,912,276	0
4.	Arkansas AR	L	1,929,840	805,529	582		2,735,951	0
5.	California CA	L	22,750,619	10,491,330	15,069		33,257,018	0
6.	Colorado CO	L	11,661,636	2,773,073	856		14,435,565	0
7.	Connecticut CT	L	7,246,909	9,560,616	7,143		16,814,668	0
8.	Delaware DE	L	965,670	408,662	571		1,374,903	0
9.	District of Columbia DC	L	1,378,127	962,822	0		2,340,949	0
10.	Florida FL	L	11,233,800	8,240,114	13,725		19,487,639	0
11.	Georgia GA	L	3,944,947	799,827	1,997		4,746,771	0
12.	Hawaii HI	L	5,290,786	1,569,649	13,046		6,873,481	206,219
13.	Idaho ID	L	2,126,617	922,947	0		3,049,564	0
14.	Illinois IL	L	7,812,464	1,282,989	7,714		9,103,167	0
15.	Indiana IN	L	6,673,589	1,564,021	21,176		8,258,786	50,000
16.	Iowa IA	L	2,966,984	226,570	3,866		3,197,420	0
17.	Kansas KS	L	3,834,393	1,764,624	2,188		5,601,205	0
18.	Kentucky KY	L	1,716,098	753,599	1,049		2,470,746	0
19.	Louisiana LA	L	1,124,400	236,427	1,899		1,362,726	0
20.	Maine ME	L	396,310	112,493	149		508,952	0
21.	Maryland MD	L	9,450,985	4,108,122	1,234		13,560,341	776,759
22.	Massachusetts MA	L	4,497,302	3,390,441	12,657		7,900,400	0
23.	Michigan MI	L	7,286,249	2,389,303	10,868		9,686,420	0
24.	Minnesota MN	L	5,708,140	3,281,716	291		8,990,147	0
25.	Mississippi MS	L	700,233	7,106	0		707,339	0
26.	Missouri MO	L	18,372,074	1,047,576	286		19,419,936	0
27.	Montana MT	L	705,701	658,837	0		1,364,538	0
28.	Nebraska NE	L	3,138,989	973,918	2,166		4,115,073	0
29.	Nevada NV	L	1,346,541	480,299	133		1,826,973	0
30.	New Hampshire NH	L	1,179,922	2,119,027	5,475		3,304,424	0
31.	New Jersey NJ	L	13,232,534	2,004,997	12,258		15,249,789	0
32.	New Mexico NM	L	1,695,168	251,223	0		1,946,391	0
33.	New York NY	N	645,706	21,573	2,270		669,549	0
34.	North Carolina NC	L	6,817,084	1,909,682	1,265		8,728,031	0
35.	North Dakota ND	L	587,460	30,000	0		617,460	0
36.	Ohio OH	L	12,422,431	1,357,234	6,636		13,786,301	94,950,000
37.	Oklahoma OK	L	1,090,591	403,318	0		1,493,909	44,751
38.	Oregon OR	L	1,414,858	999,230	720		2,414,808	0
39.	Pennsylvania PA	L	16,454,284	7,810,393	15,465		24,280,142	0
40.	Rhode Island RI	L	466,512	1,187,733	1,702		1,655,947	350,000
41.	South Carolina SC	L	2,187,395	1,334,635	1,321		3,523,351	0
42.	South Dakota SD	L	667,367	762,269	0		1,429,636	0
43.	Tennessee TN	L	2,704,647	1,110,990	1,315		3,816,952	0
44.	Texas TX	L	26,557,789	6,818,892	2,151		33,378,832	0
45.	Utah UT	L	1,779,618	1,175,686	0		2,955,304	55,678
46.	Vermont VT	L	1,264,277	1,417,710	0		2,681,987	0
47.	Virginia VA	L	14,710,504	3,480,858	11,929		18,203,291	348,848
48.	Washington WA	L	7,624,303	4,158,595	2,161		11,785,059	0
49.	West Virginia WV	L	1,087,663	862,876	6,791		1,957,330	0
50.	Wisconsin WI	L	4,076,734	2,248,173	1,177		6,326,084	0
51.	Wyoming WY	L	283,108	81,251	0		364,359	0
52.	American Samoa AS	N	1,401				1,401	
53.	Guam GU	N	33,398				33,398	
54.	Puerto Rico PR	N	47,878				47,878	
55.	U.S. Virgin Islands VI	N	4,766				4,766	
56.	Northern Mariana Islands MP	N					0	
57.	Canada CAN	N	18				18	
58.	Aggregate Other Aliens OT	XXX	364,741	8,300	337	0	373,378	0
59.	Subtotal	(a) 49	273,669,379	101,397,388	192,369	0	375,259,136	96,782,255
90.	Reporting entity contributions for employee benefits plans	XXX					0	
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	40,416,184	12,904			40,429,088	
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX					0	
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX	1,189,628				1,189,628	
94.	Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95.	Totals (Direct Business)	XXX	315,275,191	101,410,292	192,369	0	416,877,852	96,782,255
96.	Plus Reinsurance Assumed	XXX					0	
97	Totals (All Business)	XXX	315,275,191	101,410,292	192,369	0	416,877,852	96,782,255
98.	Less Reinsurance Ceded	XXX	24,530,218	312,961	192,369		25,035,548	
99.	Totals (All Business) less Reinsurance Ceded	XXX	290,744,973	101,097,331	0	0	391,842,304	96,782,255
	DETAILS OF WRITE-INS							
58001.	ZZZ Other Alien	XXX	364,741	8,300	337		373,378	
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	364,741	8,300	337	0	373,378	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 - W&S FINANCIAL GROUP DISTRIBUTORS, INC. (NON-INSURER)		**31-1334221**
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	47-3243974				Fort Washington Global Alpha Domestic Fund LP	OH	NIA	Western & Southern Financial Group, Inc	Ownership	99.990	WS Mutual Holding Co	
0836	Western-Southern Group	00000	98-1227949				Fort Washington Global Alpha Master Fund LP	OH	NIA	Fort Washington Global Alpha Domestic Fund LP	Ownership	99.470	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	

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	31-1702203				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	
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	

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	31-1335827				OTR Transitional Housing LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	99.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-1553387				Overland Apartments Investor Holdings, LLC	KS	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-4322006				PCE LP	GA	NIA	The Western and Southern Life Ins Co	Ownership	41.900	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-4322006				PCE LP	GA	NIA	Western-Southern Life Assurance Co	Ownership	22.340	WS Mutual Holding Co	
0836	Western-Southern Group	00000	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	Western-Southern Life Assurance Co	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	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0836	Western-Southern Group	00000	31-1303229				WS Country Place GP LLC	GA	NIA	W&S Real Estate Holdings LLC	Ownership	90.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	61-0998084				WS Lookout JV LLC	KY	NIA	The Western and Southern Life Ins Co	Ownership	50.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-1515960				WSA Commons LLC	GA	NIA	The Western and Southern Life Ins Co	Ownership	50.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	33-1058916				WSALD NPH LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	50.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-0360272				WSL Partners LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	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 3

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 3

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 3

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

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

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	151,983	90,650
2505. Modco adjustment Wilton reinsurance	124,985	164,445
2597. Summary of remaining write-ins for Line 25 from overflow page	276,968	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. Contingent Liability Release	0	(1,317,093)	(1,317,093)
2705. Miscellaneous Expense	0	500	0
2797. Summary of remaining write-ins for Line 27 from overflow page	0	(1,316,593)	(1,317,093)

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	64,903,153	65,700,000
	2.2 Additional investment made after acquisition	7,246,943	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	40,207,634	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)	322,868,926	290,926,464
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	322,868,926	290,926,464
14.	Deduct total nonadmitted amounts		0
15.	Statement value at end of current period (Line 13 minus Line 14)	322,868,926	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	6,460	8,612
5.	Unrealized valuation increase (decrease)	(1,062,299)	1,760,456
6.	Total gain (loss) on disposals		0
7.	Deduct amounts received on disposals	2,100,000	2,000,000
8.	Deduct amortization of premium and depreciation	25,449	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)	65,475,045	68,656,333
12.	Deduct total nonadmitted amounts	1,990,179	1,888,208
13.	Statement value at end of current period (Line 11 minus Line 12)	63,484,866	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	607,562,662	552,911,042
3.	Accrual of discount	2,778,383	4,402,738
4.	Unrealized valuation increase (decrease)	(8,468,166)	433,041
5.	Total gain (loss) on disposals	10,051,209	4,397,171
6.	Deduct consideration for bonds and stocks disposed of	399,748,098	402,177,906
7.	Deduct amortization of premium	5,410,126	7,671,547
8.	Total foreign exchange change in book/adjusted carrying value		0
9.	Deduct current year's other than temporary impairment recognized	4,730,935	1,247,414
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	3,233,307,340	3,031,272,411
11.	Deduct total nonadmitted amounts	441,716	394,254
12.	Statement value at end of current period (Line 10 minus Line 11)	3,232,865,624	3,030,878,157

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)	1,845,119,390	431,560,544	398,599,720	30,548,551	1,837,618,854	1,845,119,390	1,908,628,765	1,844,966,829
2. NAIC 2 (a)	1,054,159,630	521,487,786	482,239,272	(55,012,753)	990,620,239	1,054,159,630	1,038,395,391	943,345,163
3. NAIC 3 (a)	133,032,475	5,000,000	1,329,205	12,744,587	123,183,791	133,032,475	149,447,857	103,511,475
4. NAIC 4 (a)	83,866,750	347,136	1,084,920	10,194,773	88,234,888	83,866,750	93,323,739	75,953,381
5. NAIC 5 (a)	8,877,014		29,600	(2,828,341)	8,380,207	8,877,014	6,019,073	8,380,967
6. NAIC 6 (a)	1,847,634			(1,292,690)	1,887,017	1,847,634	554,944	1,919,203
7. Total Bonds	3,126,902,893	958,395,466	883,282,717	(5,645,873)	3,049,924,996	3,126,902,893	3,196,369,769	2,978,077,018
PREFERRED STOCK								
8. NAIC 1	5,611,550			(3,340,250)	5,611,550	5,611,550	2,271,300	5,611,550
9. NAIC 2	0			3,340,250	0	0	3,340,250	
10. NAIC 3	0				0	0	0	
11. NAIC 4	0				0	0	0	
12. NAIC 5	0				0	0	0	
13. NAIC 6	0				0	0	0	
14. Total Preferred Stock	5,611,550	0	0	0	5,611,550	5,611,550	5,611,550	5,611,550
15. Total Bonds and Preferred Stock	3,132,514,443	958,395,466	883,282,717	(5,645,873)	3,055,536,546	3,132,514,443	3,201,981,319	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 $ 48,146,373 ; NAIC 2 $; NAIC 3 $;
NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	9,834,694	XXX	9,834,691	2,641	

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	433,459,236	560,326,954
3. Accrual of discount		0
4. Unrealized valuation increase (decrease)		0
5. Total gain (loss) on disposals	(137)	(58)
6. Deduct consideration received on disposals	456,684,837	557,364,487
7. Deduct amortization of premium	3,436	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)	9,834,694	33,063,868
11. Deduct total nonadmitted amounts		0
12. Statement value at end of current period (Line 10 minus Line 11)	9,834,694	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	9,116,580
3.	Unrealized Valuation increase/(decrease)	(10,959,934)
4.	Total gain (loss) on termination recognized	4,682,930
5.	Considerations received/(paid) on terminations	13,275,474
6.	Amortization	
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
8.	Total foreign exchange change in Book/Adjusted Carrying Value	
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	5,315,210
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	5,315,210

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1. Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)

3.1 Add:

Change in variation margin on open contracts - Highly Effective Hedges

3.11 Section 1, Column 15, current year to date minus

3.12 Section 1, Column 15, prior year

Change in variation margin on open contracts - All Other

3.13 Section 1, Column 18, current year to date minus

3.14 Section 1, Column 18, prior year

3.2 Add:

Change in adjustment to basis of hedged item

3.21 Section 1, Column 17, current year to date minus

3.22 Section 1, Column 17, prior year

Change in amount recognized

3.23 Section 1, Column 19, current year to date minus

3.24 Section 1, Column 19, prior year

NONE

3.3 Subtotal (Line 3.1 minus Line 3.2)

4.1 Cumulative variation margin on terminated contracts during the year

4.2 Less:

4.21 Amount used to adjust basis of hedged item

4.22 Amount recognized

4.3 Subtotal (Line 4.1 minus Line 4.2)

5. Dispositions gains (losses) on contracts terminated in prior year:

5.1 Total gain (loss) recognized for terminations in prior year

5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year

6. Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)

7. Deduct total nonadmitted amounts

8. Statement value at end of current period (Line 6 minus Line 7)

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

N O N E

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

N O N E

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	5,315,174	
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)		5,315,174
4.	Part D, Section 1, Column 5	11,390,254	
5.	Part D, Section 1, Column 6	(6,075,080)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	5,315,174	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		5,315,174
10.	Part D, Section 1, Column 8	11,390,254	
11.	Part D, Section 1, Column 9	(6,075,080)	
12	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	0	
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 11	0	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	0	0
2.	Cost of cash equivalents acquired	1,491,796,056	1,599,540,425
3.	Accrual of discount	253	0
4.	Unrealized valuation increase (decrease)		0
5.	Total gain (loss) on disposals	4,236	3,335
6.	Deduct consideration received on disposals	1,453,488,863	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)	38,311,682	0
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	38,311,682	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-1502	Bolingbrook	IL		06/30/2015	3.420	0	7,080,810	32,000,000
LL-1503	Myrtle Beach	SC		07/27/2015	5.150	2,648,146	166,133	14,500,000
LL-1504	Round Rock	TX		08/07/2015	3.830	14,000,000	0	23,690,000
LL-1505	American Canyon	CA		09/10/2015	4.460	22,000,000	0	33,500,000
LL-1506	Columbus	OH		09/23/2015	4.360	14,500,000	0	22,800,000
0599999. Mortgages in good standing - Commercial mortgages-all other						53,148,146	7,246,943	126,490,000
0899999. Total Mortgages in good standing						53,148,146	7,246,943	126,490,000
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						53,148,146	7,246,943	126,490,000

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-0306	Lakewood	CO		06/20/2003	09/15/2015	2,233,818	0	0	0	0	0	0	2,189,280	2,189,280	0	0	0
LL-0505	Longmont	CO		06/29/2005	07/01/2015	611,721	0	0	0	0	0	0	565,321	565,321	0	0	0
LL-0506	Colorado Springs	CO		06/29/2005	07/13/2015	2,618,528	0	0	0	0	0	0	2,565,788	2,565,788	0	0	0
LL-0511	Tampa	FL		08/03/2005	09/25/2015	2,408,814	0	0	0	0	0	0	2,352,470	2,352,470	0	0	0
LL-0610	Greenfield	IN		10/12/2006	09/14/2015	1,329,848	0	0	0	0	0	0	1,299,454	1,299,454	0	0	0
LL-1009	Arlington	TX		02/09/2011	08/03/2015	2,713,740	0	0	0	0	0	0	2,680,389	2,680,389	0	0	0
LL-7982	Smyrna	GA		10/25/1990	09/08/2015	83,360	0	0	0	0	0	0	9,584	9,584	0	0	0
LL-8104	Gray	ME		02/28/1997	08/17/2015	206,054	0	0	0	0	0	0	148,806	148,806	0	0	0
0199999. Mortgages closed by repayment						12,205,883	0	0	0	0	0	0	11,811,092	11,811,092	0	0	0
LL-0201	Ft. Wayne	IN		08/30/2002		1,086,246	0	0	0	0	0	0	0	51,189	0	0	0
LL-0202	Ft. Wayne	IN		07/17/2002		1,313,719	0	0	0	0	0	0	0	116,617	0	0	0
LL-0204	Cumberland	IN		03/06/2003		430,865	0	0	0	0	0	0	0	10,151	0	0	0
LL-0206	Grandville	MI		11/26/2002		616,589	0	0	0	0	0	0	0	14,889	0	0	0
LL-0301	Ft. Wayne	IN		10/14/2003		1,741,131	0	0	0	0	0	0	0	48,864	0	0	0
LL-0305	Anderson	IN		08/14/2003		1,037,896	0	0	0	0	0	0	0	64,316	0	0	0
LL-0310	Moreno Valley	CA		12/04/2003		1,829,289	0	0	0	0	0	0	0	38,701	0	0	0
LL-0312	Temecula	CA		02/05/2004		617,869	0	0	0	0	0	0	0	12,765	0	0	0
LL-0402	Albuquerque	NM		11/03/2004		703,559	0	0	0	0	0	0	0	13,499	0	0	0
LL-0407	Columbus	OH		06/30/2004		330,697	0	0	0	0	0	0	0	16,132	0	0	0
LL-0411	West Lafayette	IN		02/22/2005		3,050,166	0	0	0	0	0	0	0	57,372	0	0	0
LL-0503	West Chester	OH		04/12/2005		822,464	0	0	0	0	0	0	0	14,990	0	0	0
LL-0507	Long Beach	CA		08/31/2005		1,258,929	0	0	0	0	0	0	0	48,064	0	0	0
LL-0508	Castle Rock	CO		12/01/2005		2,105,527	0	0	0	0	0	0	0	20,537	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
LL-0509	Round Rock	TX		11/09/2005		967,912	0	0	0	0	0	0	0	13,115	0	0	0
LL-0510	Round Rock	TX		10/11/2005		297,629	0	0	0	0	0	0	0	10,989	0	0	0
LL-0511	Tampa	FL		08/03/2005		2,408,814	0	0	0	0	0	0	0	8,170	0	0	0
LL-0513	Springfield	OH		12/06/2005		1,703,337	0	0	0	0	0	0	0	20,323	0	0	0
LL-0514	Huntsville	AL		11/15/2005		555,360	0	0	0	0	0	0	0	5,387	0	0	0
LL-0515	St. Paul	MN		07/17/2006		1,277,137	0	0	0	0	0	0	0	40,458	0	0	0
LL-0516	Louisville	KY		01/03/2006		664,841	0	0	0	0	0	0	0	23,635	0	0	0
LL-0517	Nashville	TN		06/26/2006		593,568	0	0	0	0	0	0	0	7,157	0	0	0
LL-0518	Draper	UT		10/24/2006		2,621,768	0	0	0	0	0	0	0	23,156	0	0	0
LL-0519	Arvada	CO		03/15/2006		831,707	0	0	0	0	0	0	0	13,236	0	0	0
LL-0603	South Bend	IN		05/31/2006		2,062,643	0	0	0	0	0	0	0	32,502	0	0	0
LL-0604	Indianapolis	IN		05/18/2006		2,354,957	0	0	0	0	0	0	0	45,894	0	0	0
LL-0607	Centennial	CO		09/27/2006		1,036,993	0	0	0	0	0	0	0	8,848	0	0	0
LL-0608	Sun City	FL		09/22/2006		642,373	0	0	0	0	0	0	0	7,468	0	0	0
LL-0609	Dallas	TX		12/28/2006		1,694,769	0	0	0	0	0	0	0	13,862	0	0	0
LL-0610	Greenfield	IN		10/12/2006		1,329,848	0	0	0	0	0	0	0	10,264	0	0	0
LL-0611	Lima East	OH		02/28/2007		611,507	0	0	0	0	0	0	0	45,896	0	0	0
LL-0613	Middletown	OH		12/06/2006		564,219	0	0	0	0	0	0	0	16,288	0	0	0
LL-0614	Lafayette	IN		10/06/2006		539,626	0	0	0	0	0	0	0	4,567	0	0	0
LL-0617	Harrisburg	PA		12/08/2006		1,125,725	0	0	0	0	0	0	0	16,441	0	0	0
LL-0618	Golden	CO		02/14/2007		1,754,279	0	0	0	0	0	0	0	14,652	0	0	0
LL-0619	Brownsburg	IN		01/18/2007		892,412	0	0	0	0	0	0	0	12,836	0	0	0
LL-0702	Vandalia	OH		05/01/2007		1,257,976	0	0	0	0	0	0	0	34,598	0	0	0
LL-0703	Colorado Springs	CO		09/27/2007		941,272	0	0	0	0	0	0	0	13,777	0	0	0
LL-0704	Indianapolis	IN		08/02/2007		2,359,336	0	0	0	0	0	0	0	19,337	0	0	0
LL-0705	Carmel	IN		05/30/2007		566,070	0	0	0	0	0	0	0	7,900	0	0	0
LL-0706	Champaign	IL		07/10/2007		3,040,208	0	0	0	0	0	0	0	22,471	0	0	0
LL-0707	Indianapolis	IN		08/21/2007		923,759	0	0	0	0	0	0	0	7,284	0	0	0
LL-0708	Roseville	MI		08/13/2007		381,994	0	0	0	0	0	0	0	20,778	0	0	0
LL-0709	Indianapolis	IN		08/01/2007		463,355	0	0	0	0	0	0	0	6,102	0	0	0
LL-0710	Concord	NC		03/12/2008		2,216,117	0	0	0	0	0	0	0	52,168	0	0	0
LL-0712	Houston	TX		11/29/2007		1,133,703	0	0	0	0	0	0	0	28,328	0	0	0
LL-0714	Vandalia	OH		02/14/2008		1,388,238	0	0	0	0	0	0	0	33,516	0	0	0
LL-0715	Colfax	NC		06/19/2008		2,519,692	0	0	0	0	0	0	0	57,866	0	0	0
LL-0801	Aurora	CO		08/15/2008		3,483,902	0	0	0	0	0	0	0	25,798	0	0	0
LL-0804	Indianapolis	IN		04/23/2008		1,700,017	0	0	0	0	0	0	0	44,937	0	0	0
LL-0805	Nicholasville	KY		06/25/2008		803,874	0	0	0	0	0	0	0	8,169	0	0	0
LL-0806	Kissimmee	FL		05/23/2008		1,666,283	0	0	0	0	0	0	0	17,835	0	0	0
LL-0807	Springfield	IL		11/25/2008		3,542,751	0	0	0	0	0	0	0	24,112	0	0	0
LL-0808	Plainfield	IN		08/18/2008		739,003	0	0	0	0	0	0	0	45,545	0	0	0
LL-0810	Centennial	CO		12/05/2008		1,720,958	0	0	0	0	0	0	0	13,812	0	0	0
LL-0811	San Antonio	TX		10/10/2008		836,883	0	0	0	0	0	0	0	28,186	0	0	0
LL-0812	Gastonia	NC		11/17/2008		410,910	0	0	0	0	0	0	0	4,674	0	0	0
LL-0813	Simpsonville	SC		01/22/2009		941,674	0	0	0	0	0	0	0	19,367	0	0	0
LL-0901	Charleston	SC		11/19/2009		2,227,698	0	0	0	0	0	0	0	17,079	0	0	0
LL-0902	Beckley	WV		03/08/2010		974,602	0	0	0	0	0	0	0	9,941	0	0	0
LL-0903	Simpsonville	SC		11/25/2009		3,395,046	0	0	0	0	0	0	0	25,242	0	0	0
LL-0904	Indianapolis	IN		11/10/2009		1,593,434	0	0	0	0	0	0	0	46,465	0	0	0
LL-0905	Memphis	TN		07/29/2009		1,501,117	0	0	0	0	0	0	0	28,066	0	0	0
LL-0906	Conroe	TX		08/28/2009		1,285,103	0	0	0	0	0	0	0	12,750	0	0	0
LL-0907	Orlando	FL		09/03/2009		585,829	0	0	0	0	0	0	0	8,984	0	0	0
LL-0908	Houston	TX		10/01/2009		2,910,282	0	0	0	0	0	0	0	23,870	0	0	0
LL-0909	Leesburg	FL		12/10/2009		1,038,010	0	0	0	0	0	0	0	14,980	0	0	0
LL-0910	Minneola	FL		12/10/2009		976,951	0	0	0	0	0	0	0	14,099	0	0	0
LL-0911	Beavercreek	OH		02/01/2010		1,735,923	0	0	0	0	0	0	0	16,810	0	0	0
LL-0912	Beavercreek	OH		02/01/2010		1,854,756	0	0	0	0	0	0	0	28,445	0	0	0
LL-0913	Simpsonville	SC		12/28/2010		3,033,775	0	0	0	0	0	0	0	16,477	0	0	0
LL-1002	Ashland	KY		06/30/2010		1,319,961	0	0	0	0	0	0	0	22,448	0	0	0
LL-1003	Independence	MO		08/12/2010		4,068,044	0	0	0	0	0	0	0	69,060	0	0	0
LL-1004	Lansing	MI		06/08/2010		3,142,027	0	0	0	0	0	0	0	29,334	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
LL-1005	Keizer	OR		07/30/2010		1,505,659	0	0	0	0	0	0	0	15,943	0	0	0
LL-1006	Oklahoma City	OK		11/09/2010		1,778,244	0	0	0	0	0	0	0	29,167	0	0	0
LL-1007	Waxahachie	TX		02/14/2011		4,475,796	0	0	0	0	0	0	0	19,115	0	0	0
LL-1010	Norton Shores	MI		04/14/2011		1,555,530	0	0	0	0	0	0	0	53,647	0	0	0
LL-1101	Miamisburg	OH		04/05/2011		2,874,818	0	0	0	0	0	0	0	46,069	0	0	0
LL-1102	Evendale	OH		03/29/2011		1,069,319	0	0	0	0	0	0	0	10,241	0	0	0
LL-1103	McDonough	GA		11/10/2011		2,258,612	0	0	0	0	0	0	0	9,678	0	0	0
LL-1104	Cooper City	FL		12/02/2011		5,265,138	0	0	0	0	0	0	0	32,079	0	0	0
LL-1105	Norton Shores	MI		12/23/2011		865,428	0	0	0	0	0	0	0	31,392	0	0	0
LL-1202	Lansing	MI		04/19/2012		4,094,317	0	0	0	0	0	0	0	117,659	0	0	0
LL-1203	Houston	TX		07/30/2012		2,508,365	0	0	0	0	0	0	0	22,499	0	0	0
LL-1204	League City	TX		07/30/2012		2,694,170	0	0	0	0	0	0	0	24,166	0	0	0
LL-1205	Grass Valley	CA		08/10/2012		6,093,802	0	0	0	0	0	0	0	58,650	0	0	0
LL-1206	Orlando	FL		09/27/2012		9,073,493	0	0	0	0	0	0	0	79,081	0	0	0
LL-1301	Sandy	UT		05/30/2013		18,148,300	0	0	0	0	0	0	0	88,685	0	0	0
LL-1302	Miramar	FL		07/16/2013		5,814,807	0	0	0	0	0	0	0	81,256	0	0	0
LL-1303	Tampa	FL		07/16/2013		3,488,884	0	0	0	0	0	0	0	48,754	0	0	0
LL-1304	Las Vegas	NV		11/21/2013		3,365,685	0	0	0	0	0	0	0	19,384	0	0	0
LL-1401	Austin	TX		05/19/2014		18,562,022	0	0	0	0	0	0	0	72,023	0	0	0
LL-1402	Union City	CA		08/25/2014		46,674,843	0	0	0	0	0	0	0	338,818	0	0	0
LL-7982	Smyrna	GA		10/25/1990		83,360	0	0	0	0	0	0	0	18,917	0	0	0
LL-8085	Port Orange	FL		09/03/1996		465,043	0	0	0	0	0	0	0	65,028	0	0	0
LL-8098	Conway	SC		06/29/1997		788,586	0	0	0	0	0	0	0	72,047	0	0	0
LL-8100	El Paso	TX		07/25/1996		280,913	0	0	0	0	0	0	0	41,390	0	0	0
LL-8104	Gray	ME		02/28/1997		206,054	0	0	0	0	0	0	0	14,599	0	0	0
LL-8110	Lehigh Acres	FL		07/16/1998		1,198,050	0	0	0	0	0	0	0	43,610	0	0	0
LL-8111	Duncanville	TX		10/22/1997		445,175	0	0	0	0	0	0	0	35,468	0	0	0
LL-8112	Missouri City	TX		06/09/1997		234,281	0	0	0	0	0	0	0	36,463	0	0	0
LL-8113	Omaha	NE		08/28/1997		448,049	0	0	0	0	0	0	0	38,139	0	0	0
LL-8115	Pawleys Island	SC		11/24/1997		439,857	0	0	0	0	0	0	0	33,946	0	0	0
LL-8116	Ft. Wayne	IN		05/28/1998		830,555	0	0	0	0	0	0	0	54,191	0	0	0
LL-8119	Van Wert	OH		10/21/1997		204,587	0	0	0	0	0	0	0	20,203	0	0	0
LL-8123	Selma	CA		12/30/1997		658,867	0	0	0	0	0	0	0	65,062	0	0	0
LL-8125	Red Oak	TX		12/19/1997		331,918	0	0	0	0	0	0	0	30,512	0	0	0
LL-8129	Powder Springs	GA		01/30/1998		276,266	0	0	0	0	0	0	0	22,241	0	0	0
LL-8132	Williamstown	NJ		01/20/1999		206,978	0	0	0	0	0	0	0	15,194	0	0	0
LL-8135	Suwanee	GA		03/31/1998		444,967	0	0	0	0	0	0	0	35,923	0	0	0
LL-8146	Oakland Park	FL		01/15/1999		651,380	0	0	0	0	0	0	0	47,940	0	0	0
LL-8150	Newport Beach	CA		06/08/1999		1,040,045	0	0	0	0	0	0	0	49,951	0	0	0
LL-8154	Omaha	NE		08/10/1999		1,525,573	0	0	0	0	0	0	0	79,884	0	0	0
LL-8156	Greenwood	IN		09/29/1999		565,769	0	0	0	0	0	0	0	25,212	0	0	0
LL-8158	Naples	ME		06/12/2000		367,158	0	0	0	0	0	0	0	13,597	0	0	0
LL-8161	Cotuit	MA		07/10/2001		288,015	0	0	0	0	0	0	0	8,614	0	0	0
LL-8163	San Diego	CA		01/17/2001		308,427	0	0	0	0	0	0	0	71,629	0	0	0
LL-8173	Albuquerque	NM		10/26/2001		3,975,768	0	0	0	0	0	0	0	54,330	0	0	0
LL-8175	San Antonio	TX		12/12/2001		208,179	0	0	0	0	0	0	0	48,334	0	0	0
0299999. Mortgages with partial repayments						266,797,955	0	0	0	0	0	0	0	4,084,570	0	0	0
0599999 - Totals						279,003,838	0	0	0	0	0	0	11,811,092	15,895,662	0	0	0

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location 3 City	Location 4 State	5 Name of Vendor or General Partner	6 NAIC Designation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
NONE												
4699999 - Totals												XXX

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location 3 City	Location 4 State	5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Change in Book/Adjusted Carrying Value 9 Unrealized Valuation Increase (Decrease)	Change in Book/Adjusted Carrying Value 10 Current Year's (Depreciation) or (Amortization)/ Accretion	Change in Book/Adjusted Carrying Value 11 Current Year's Other Than Temporary Impairment Recognized	Change in Book/Adjusted Carrying Value 12 Capitalized Deferred Interest and Other	Change in Book/Adjusted Carrying Value 13 Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Change in Book/Adjusted Carrying Value 14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	15 Book/ Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
743917-AL-0	PRUDENTIAL INS CO OF AMER 8.1% Due 7/15/2015 JJ15	NEWARK	NJ	PRUDENTIAL INS CO OF AMER 8.1% Due 7/15/2015 JJ15	06/19/2007	07/15/2015	2,100,000					0		2,100,000	2,100,000			0	
2399999. Surplus Debentures, etc - Unaffiliated							2,100,000	0	0	0	0	0	0	2,100,000	2,100,000	0	0	0	0
4499999. Total - Unaffiliated							2,100,000	0	0	0	0	0	0	2,100,000	2,100,000	0	0	0	0
4599999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
4699999 - Totals							2,100,000	0	0	0	0	0	0	2,100,000	2,100,000	0	0	0	0

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		08/01/2015	Interest Capitalization		15,511	15,511	0	1
36230U-YF-0	G2 4.684% 09/01/46		07/01/2015	Interest Capitalization		418	418	0	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		09/01/2015	Interest Capitalization		9,286	9,286	0	1
38378N-KB-8	GNR 2013-173 Z 3.250% 10/16/53		09/01/2015	Interest Capitalization		45,774	45,774	0	1
38378N-LV-3	GNR 2013-191 Z 4.283% 11/16/53		09/01/2015	Interest Capitalization		45,259	45,259	0	1
38378N-YB-3	GNR 2014-24 KZ 4.073% 01/16/54		09/01/2015	Interest Capitalization		29,425	29,425	0	1
690353-C8-8	OPIC 0.038% 06/01/33		08/21/2015	BANK of AMERICA SEC		1,500,000	1,500,000	387	1
690353-C9-6	OPIC 0.013% 01/15/30		09/09/2015	MELLON CAPITAL MKT		7,300,000	7,300,000	1,582	1
690353-H9-1	OPIC US Agency Floating Rate 0.043% 09/15/22		08/25/2015	MELLON CAPITAL MKT		1,100,000	1,100,000	0	1
690353-RM-1	OPIC VRDN 0.140% 03/15/17		08/21/2015	BANK of AMERICA SEC		1,478,448	1,478,448	319	1
690353-SC-2	OPIC US Agency Floating Rate 0.140% 06/15/24		08/21/2015	BANK of AMERICA SEC		6,315,781	6,315,781	1,362	1
690353-ZB-6	OPIC 0.110% 10/15/33		08/21/2015	BANK of AMERICA SEC		3,270,000	3,270,000	409	1
0599999. Subtotal - Bonds - U.S. Governments						21,109,902	21,109,902	4,059	XXX
136069-DS-7	CANADIAN IMPERIAL BANK 2.350% 12/11/15	A	08/26/2015	MARKET AXESS		1,508,085	1,500,000	7,442	1FE
195325-CU-7	COLUMBIA, REPUBLIC OF SOVEREIGN 5.000% 06/15/45	F	07/29/2015	J P MORGAN SEC FIXED INC		5,475,000	6,000,000	40,000	2FE
1099999. Subtotal - Bonds - All Other Governments						6,983,085	7,500,000	47,442	XXX
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		09/01/2015	Interest Capitalization		26,429	26,429	0	1
3136AH-VS-6	FNR 2013-136 CZ 3.500% 01/25/44		09/01/2015	Interest Capitalization		46,239	46,239	0	1
31394F-ED-3	FNR 2005-74 NZ 6.000% 09/25/35		09/01/2015	Interest Capitalization		8,472	8,472	0	1
462467-GE-5	IOWA ST FIN AUTH VAR-TAXABLE-MTG BKD SECS-PG-C 0.170% 01/01/39		08/21/2015	MORGAN STANLEY FIXED INC		3,000,000	3,000,000	191	1FE
97689R-AH-7	WISCONSIN ST HSG & ECON DEV AU VAR - TAXABLE - SER B - REMK 0.160% 04/01/46		08/21/2015	RBC/DAIN		2,140,000	2,140,000	169	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						5,221,140	5,221,140	360	XXX
01959L-AA-0	ALLINA HEALTH SYSTEM 4.805% 11/15/45		09/09/2015	J P MORGAN SEC FIXED INC		4,000,000	4,000,000	0	1FE
023135-AN-6	AMAZON.COM INC 3.800% 12/05/24		07/24/2015	MORGAN STANLEY FIXED INC		5,026,000	5,000,000	28,500	1FE
0258M0-DA-4	AMERICAN EXPRESS 2.750% 09/15/15		08/24/2015	US BANCORP		500,540	500,000	6,188	1FE
0258M0-DX-4	AMERICAN EXPRESS 2.600% 09/14/20		09/09/2015	CITIGROUP GLOBAL MKTS		4,996,050	5,000,000	0	1FE
035287-AF-8	ANIXTER INC 5.500% 03/01/23		08/04/2015	WELLS FARGO		5,000,000	5,000,000	0	3FE
038222-AH-8	APPLIED MATERIALS 2.625% 10/01/20		09/21/2015	J P MORGAN SEC FIXED INC		4,996,500	5,000,000	0	1FE
053015-AD-5	AUTOMATIC DATA PROCESSING INC 2.250% 09/15/20		09/08/2015	BANK of AMERICA SEC		2,497,775	2,500,000	0	1FE
054937-AE-7	BB&T CORPORATION 5.200% 12/23/15		09/24/2015	MORGAN STANLEY FIXED INC		858,670	850,000	11,787	1FE
12189T-AB-0	BURLINGTON NORTH SANTA FE 6.875% 02/15/16		09/03/2015	ROBERT W. BAIRD		410,204	400,000	1,833	1FE
126408-GX-5	CSX CORP 4.400% 03/01/43		09/15/2015	BANK of AMERICA SEC		4,226,738	4,495,000	9,340	2FE
126650-CM-0	CVS CORP 4.875% 07/20/35		08/25/2015	GOLDMAN SACHS		5,191,300	5,000,000	25,729	2FE
126650-CN-8	CVS CORP 5.125% 07/20/45		07/13/2015	BARCLAYS		2,989,050	3,000,000	0	2FE
14040H-BA-2	CAPITAL ONE FINANCIAL CORP 1.000% 11/06/15		09/02/2015	US BANCORP		364,182	364,000	1,234	2FE
161175-AN-4	CHARTER COMM OPT LLC/CAP 6.384% 10/23/35		07/09/2015	GOLDMAN SACHS		5,000,000	5,000,000	0	3FE
161175-AP-9	CHARTER COMM OPT LLC/CAP 6.484% 10/23/45		07/23/2015	Various		9,088,300	9,000,000	4,503	3FE
172967-HG-9	CITIGROUP 1.300% 11/15/16		09/25/2015	BROWNSTONE INV GROUP,LLC		900,297	900,000	4,388	1FE
20030N-BF-7	COMCAST CORP 2.850% 01/15/23		08/13/2015	BANK of AMERICA SEC		1,952,060	2,000,000	5,225	1FE
257375-AH-8	DOMINION GAS HLDGS LLC 3.600% 12/15/24		07/27/2015	FTN FINANCIAL SECURITIES		3,985,360	4,000,000	18,000	1FE
36185M-CK-6	GMACM SER 2005-J1 CL A13 5.500% 12/25/35		09/25/2015	Interest Capitalization		48,499	48,499	0	1FM
37045V-AG-5	GENERAL MOTORS CO 4.000% 04/01/25		07/29/2015	Various		5,375,538	5,650,000	76,589	2FE
375558-BB-8	GILEAD SCIENCES INC 2.550% 09/01/20		09/09/2015	J P MORGAN SEC FIXED INC		4,991,000	5,000,000	0	1FE
375558-BD-4	GILEAD SCIENCES INC 4.750% 03/01/46		09/09/2015	BANK of AMERICA SEC		6,971,090	7,000,000	0	1FE
38141G-VP-6	GOLDMAN SACHS GROUP INC 2.750% 09/15/20		09/08/2015	GOLDMAN SACHS		4,989,800	5,000,000	0	1FE
42809H-AD-9	HESS CORP 5.600% 02/15/41		07/24/2015	AMHERST SECURITIES GROUP		2,198,565	2,215,000	56,507	2FE
446438-RQ-8	HUNTINGTON NATIONAL BANK 2.875% 08/20/20		09/10/2015	Various		3,502,255	3,500,000	6,189	1FE
46645C-AG-2	JPMCC 2015-SGP B 2.957% 07/15/36		09/28/2015	J P MORGAN SEC FIXED INC		13,000,000	13,000,000	0	1FE
50188F-AB-1	LG&E & KU ENERGY LLC 2.125% 11/15/15		09/02/2015	BARCLAYS		902,250	900,000	6,003	2FE
565849-AJ-5	MARATHON OIL CORP 0.900% 11/01/15		09/15/2015	US BANCORP		999,955	1,000,000	3,300	2FE
61747Y-CT-0	MORGAN STANLEY 3.450% 11/02/15		08/25/2015	MORGAN STANLEY FIXED INC		2,210,340	2,200,000	24,457	1FE
889184-AA-5	TOLEDO HOSPITAL/THE 4.982% 11/15/45		09/23/2015	BEAR STEARS		3,500,000	3,500,000	0	1FE
89566E-AG-3	TRISTATE GEN/TRANS ASSN 3.700% 11/01/24		09/03/2015	Tax Free Exchange		1,004,908	1,000,000	12,539	1FE
89566E-AH-1	TRISTATE GEN/TRANS ASSN 4.700% 11/01/44		09/03/2015	Tax Free Exchange		14,588,097	14,500,000	230,953	1FE
92343V-CZ-5	VERIZON COMMUNICATIONS 4.672% 03/15/55		08/25/2015	Tax Free Exchange		3,466,173	3,547,000	74,572	2FE
13645R-AU-8	CANADIAN PACIFIC RAILWAY 4.800% 08/01/45	A	07/29/2015	WELLS FARGO		4,981,100	5,000,000	0	2FE
91831A-AC-5	VRX ESCROW CORP 6.125% 04/15/25	A	08/03/2015	BANK of AMERICA SEC		347,136	331,000	7,265	4FE
292467-AA-5	UNITED ARAB SHIP PP 5.170% 06/30/27	F	07/08/2015	PRIVATE PLACEMENT		5,000,000	5,000,000	0	2FE
69343M-AA-0	PFP III 2015-2 A 1.659% 07/14/34	F	07/28/2015	WELLS FARGO		7,000,000	7,000,000	0	1FE
G9300#-AB-3	GAS NETWORKS IRELAND PP 6.740% 03/31/19	R	08/06/2015	Tax Free Exchange		2,000,000	2,000,000	47,180	2Z
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						149,059,732	149,400,499	662,281	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)
8399997. Total - Bonds - Part 3						182,373,859	183,231,541	714,142	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						182,373,859	183,231,541	714,142	XXX
8999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	XXX
00101J-10-6	ADT CORP/THE-W ISSUE		09/01/2015	BNY CONVERG-SOFT	1,943.000	62,012		0	L
001055-10-2	AFLAC INC		09/01/2015	BNY CONVERG-SOFT	5,095.000	290,612		0	L
001204-10-6	AGL RESOURCES INC		09/01/2015	BNY CONVERG-SOFT	979.000	59,359		0	L
00287Y-10-9	ABBVIE INC-WI		09/10/2015	CREDIT SUISSE FIRST BOSTON	8,252.000	492,256		0	L
009158-10-6	APD		09/01/2015	BNY CONVERG-SOFT	2,111.000	288,015		0	L
009363-10-2	AIRGAS INC		09/01/2015	BNY CONVERG-SOFT	825.000	77,852		0	L
023608-10-2	AMEREN CORPORATION		09/01/2015	BNY CONVERG-SOFT	2,470.000	97,584		0	L
032654-10-5	ANALOG DEVICES		09/01/2015	BNY CONVERG-SOFT	7,983.000	432,351		0	L
036752-10-3	ANTHEM INC		09/01/2015	BNY CONVERG-SOFT	3,330.000	460,167		0	L
053015-10-3	AUTOMATIC DATA PROCESSING INC		09/01/2015	BNY CONVERG-SOFT	10,916.000	825,483		0	L
053484-10-1	AVALON BAY COMMUNITIES REIT		09/01/2015	BNY CONVERG-SOFT	1,399.000	226,938		0	L
053611-10-9	AVERY DENNISON CORP		09/01/2015	BNY CONVERG-SOFT	1,028.000	58,325		0	L
054937-10-7	BB&T CORPORATION		09/01/2015	BNY CONVERG-SOFT	8,843.000	316,340		0	L
075887-10-9	BECTON DICKINSON		09/01/2015	BNY CONVERG-SOFT	2,258.000	310,515		0	L
09247X-10-1	BLACKROCK INC		09/01/2015	BNY CONVERG-SOFT	4,488.000	1,318,903		0	L
097023-10-5	BOEING CO		09/01/2015	BNY CONVERG-SOFT	7,556.000	967,570		0	L
110122-10-8	BRISTOL-MYERS SQUIBB CO		09/10/2015	CREDIT SUISSE FIRST BOSTON	5,035.000	296,179		0	L
12541W-20-9	C.H. ROBINSON WORLDWIDE INC		09/01/2015	BNY CONVERG-SOFT	1,476.000	98,076		0	L
126408-10-3	CSX CORP		09/01/2015	BNY CONVERG-SOFT	13,087.000	350,920		0	L
12686C-10-9	CABLEVISION SYSTEMS		09/01/2015	BNY CONVERG-SOFT	2,372.000	57,433		0	L
14149Y-10-8	CARDINAL HEALTH INC		09/01/2015	BNY CONVERG-SOFT	3,726.000	300,053		0	L
156700-10-6	CENTURYLINK INC		09/01/2015	BNY CONVERG-SOFT	6,773.000	177,444		0	L
198280-10-9	COLUMBIA PIPELINE GROUP		09/01/2015	BNY CONVERG-SOFT	1,884.000	45,985		0	L
209115-10-4	CONSOLIDATED EDISON INC		09/01/2015	BNY CONVERG-SOFT	2,911.000	179,978		0	L
219350-10-5	CORNING INC		09/01/2015	BANK OF NEW YORK	31,926.000	535,648		0	L
231021-10-6	CUMMINS ENGINE		09/01/2015	BNY CONVERG-SOFT	1,994.000	240,076		0	L
244199-10-5	DEERE & COMPANY		09/01/2015	BNY CONVERG-SOFT	4,235.000	339,476		0	L
260003-10-8	DOVER CORP		09/01/2015	BNY CONVERG-SOFT	1,992.000	119,000		0	L
26441C-20-4	DUKE ENERGY		09/01/2015	BNY CONVERG-SOFT	6,737.000	470,146		0	L
29476L-10-7	EQUITY RESIDENTIAL PROPERTIES		09/01/2015	BNY CONVERG-SOFT	3,911.000	272,897		0	L
337932-10-7	FIRST ENERGY CORP		09/01/2015	BNY CONVERG-SOFT	4,609.000	144,052		0	L
364760-10-8	GAP INC		09/01/2015	BNY CONVERG-SOFT	3,397.000	110,170		0	L
370023-10-3	GENERAL GROWTH PROPERTIES REIT		09/01/2015	BNY CONVERG-SOFT	7,059.000	175,828		0	L
370334-10-4	GENERAL MILLS		09/01/2015	BNY CONVERG-SOFT	6,453.000	359,907		0	L
412822-10-8	HARLEY DAVIDSON INC		09/01/2015	BNY CONVERG-SOFT	2,273.000	124,990		0	L
413875-10-5	HARRIS CORP		09/01/2015	BNY CONVERG-SOFT	2,695.000	202,148		0	L
418056-10-7	HASBRO INC		09/01/2015	BNY CONVERG-SOFT	1,281.000	93,621		0	L
428236-10-3	HEWLETT PACKARD		09/01/2015	BANK OF NEW YORK	42,426.000	1,183,113		0	L
437076-10-2	HOME DEPOT		09/01/2015	BNY CONVERG-SOFT	13,538.000	1,541,924		0	L
478160-10-4	JOHNSON & JOHNSON		09/10/2015	CREDIT SUISSE FIRST BOSTON	6,368.000	590,238		0	L
478366-10-7	JOHNSON CONTROLS		09/01/2015	BNY CONVERG-SOFT	8,807.000	355,214		0	L
481165-10-8	JOY GLOBAL INC		09/01/2015	BNY CONVERG-SOFT	1,643.000	38,495		0	L
494368-10-3	KIMBERLY CLARK		09/01/2015	BNY CONVERG-SOFT	10,763.000	1,125,746		0	L
501797-10-4	L BRANDS INC		09/02/2015	BNY CONVERG-SOFT	2,752.000	230,593		0	L
502424-10-4	L-3 COMMUNICATIONS HOLDINGS		09/01/2015	BNY CONVERG-SOFT	981.000	101,750		0	L
532457-10-8	ELI LILLY		09/10/2015	CREDIT SUISSE FIRST BOSTON	2,416.000	196,503		0	L
539830-10-9	LOCKHEED MARTIN		09/10/2015	CREDIT SUISSE FIRST BOSTON	609.000	125,569		0	L
55616P-10-4	MACY'S		09/02/2015	BNY CONVERG-SOFT	4,347.000	252,872		0	L
559080-10-6	MAGELLAN MIDSTREAM PRTNS		09/01/2015	BNY CONVERG-SOFT	282.000	19,587		0	L
565849-10-6	MARATHON OIL CORP		09/01/2015	BNY CONVERG-SOFT	11,744.000	198,867		0	L
58933Y-10-5	MERCK & CO INC		09/01/2015	BNY CONVERG-SOFT	13,509.000	712,496		0	L
59156R-10-8	METLIFE INC		09/01/2015	BNY CONVERG-SOFT	13,748.000	666,980		0	L
61945C-10-3	MOSAIC CO/THE		09/01/2015	BNY CONVERG-SOFT	3,803.000	150,486		0	L
620076-30-7	MOTOROLA INC		09/01/2015	BNY CONVERG-SOFT	3,624.000	232,058		0	L
626717-10-2	MURPHY OIL CORP		09/01/2015	BNY CONVERG-SOFT	2,440.000	72,017		0	L

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
637071-10-1	NATIONAL OILWELL VARCO INC		09/01/2015	BNY CONVERG-SOFT	4,891.000	204,435		0	L
64110D-10-4	NETAPP INC		09/01/2015	BNY CONVERG-SOFT	6,851.000	213,224		0	L
651229-10-6	NEWELL RUBBERMAID INC		09/01/2015	BNY CONVERG-SOFT	2,835.000	116,168		0	L
65339F-10-1	NEXTERA ENERGY INC		09/10/2015	CREDIT SUISSE FIRST BOSTON	823.000	78,693		0	L
65473P-10-5	NISOURCE INC		09/01/2015	BNY CONVERG-SOFT	1,897.000	31,375		0	L
655664-10-0	NORDSTROM INC		09/01/2015	BNY CONVERG-SOFT	1,584.000	113,996		0	L
655844-10-8	NORFOLK SOUTHERN CORP		09/10/2015	CREDIT SUISSE FIRST BOSTON	697.000	55,111		0	L
674599-10-5	OCCIDENTAL PETROLEUM CORP		09/01/2015	BNY CONVERG-SOFT	8,998.000	634,796		0	L
701094-10-4	PARKER HANNIFIN		09/02/2015	BNY CONVERG-SOFT	1,627.000	172,708		0	L
703395-10-3	PATTERSON COS INC		09/01/2015	BNY CONVERG-SOFT	955.000	43,017		0	L
713448-10-8	PEPSICO INC		09/02/2015	BNY CONVERG-SOFT	16,238.000	1,486,344		0	L
717081-10-3	PFIZER INC		09/10/2015	CREDIT SUISSE FIRST BOSTON	15,130.000	492,775		0	L
718546-10-4	PHILLIPS 66		09/01/2015	BNY CONVERG-SOFT	5,891.000	456,628		0	L
74005P-10-4	PRAXAIR INC		09/01/2015	BNY CONVERG-SOFT	3,576.000	368,037		0	L
74144T-10-8	T ROWE PRICE GROUP INC		09/01/2015	BNY CONVERG-SOFT	3,101.000	216,526		0	L
74251V-10-2	PRINCIPAL FINANCIAL GROUP		09/01/2015	BNY CONVERG-SOFT	3,084.000	150,353		0	L
744320-10-2	PRUDENTIAL FINANCIAL		09/01/2015	BNY CONVERG-SOFT	5,476.000	426,161		0	L
790849-10-3	ST JUDE MEDICAL		09/01/2015	BNY CONVERG-SOFT	3,148.000	218,526		0	L
80004C-10-1	SANDISK CORP		09/01/2015	BNY CONVERG-SOFT	5,108.000	273,264		0	L
80589M-10-2	SCANA CORP		09/01/2015	BNY CONVERG-SOFT	1,505.000	77,945		0	L
806857-10-8	SCHLUMBERGER LTD		09/10/2015	CREDIT SUISSE FIRST BOSTON	2,928.000	216,686		0	L
85590A-40-1	STARWOOD HOTELS RESORTS		09/01/2015	BNY CONVERG-SOFT	2,116.000	147,134		0	L
863667-10-1	STRYKER CORP		09/01/2015	BNY CONVERG-SOFT	3,188.000	306,337		0	L
871503-10-8	SYMANTEC CORP		09/01/2015	BNY CONVERG-SOFT	17,099.000	344,042		0	L
882508-10-4	TEXAS INSTRUMENTS		09/01/2015	BNY CONVERG-SOFT	24,801.000	1,168,261		0	L
90130A-10-1	TWENTY-FIRST CENTURY FOX-A		07/07/2015	BNY CONVERG-SOFT	18,433.000	601,388		0	L
911312-10-6	UNITED PARCEL SERVICE		09/10/2015	CREDIT SUISSE FIRST BOSTON	1,578.000	153,238		0	L
913017-10-9	UNITED TECHNOLOGIES		09/01/2015	BNY CONVERG-SOFT	11,039.000	994,509		0	L
91324P-10-2	UNITEDHEALTH GROUP INC		09/01/2015	BNY CONVERG-SOFT	10,943.000	1,237,255		0	L
91913Y-10-0	VALERO ENERGY CORP		09/10/2015	CREDIT SUISSE FIRST BOSTON	1,250.000	78,901		0	L
92553P-20-1	VIACOM INC-CLASS B		09/01/2015	BNY CONVERG-SOFT	6,250.000	251,885		0	L
929042-10-9	VORNADO REALTY TRUST REIT		09/01/2015	BNY CONVERG-SOFT	2,100.000	180,635		0	L
931142-10-3	WAL-MART		09/01/2015	BNY CONVERG-SOFT	18,945.000	1,210,142		0	L
94106L-10-9	WASTE MANAGEMENT INC		09/10/2015	CREDIT SUISSE FIRST BOSTON	948.000	47,367		0	L
949746-10-1	WELLS FARGO & CO		09/01/2015	BANK OF NEW YORK	54,351.000	2,821,279		0	L
95082P-10-5	WESCO INTERNATIONAL INC		07/24/2015	BNY CONVERG-SOFT	40,776.000	2,507,720		0	L
958102-10-5	WESTERN DIGITAL CORP		09/01/2015	BNY CONVERG-SOFT	4,809.000	389,179		0	L
963320-10-6	WHIRLPOOL CORP		09/01/2015	BNY CONVERG-SOFT	900.000	146,917		0	L
98310W-10-8	WYNDHAM WORLDWIDE		09/01/2015	BNY CONVERG-SOFT	1,405.000	106,102		0	L
983134-10-7	WYNN RESORTS LTD		09/01/2015	BNY CONVERG-SOFT	1,114.000	80,650		0	L
988498-10-1	YUM! BRANDS INC		09/02/2015	BNY CONVERG-SOFT	5,440.000	429,888		0	L
G491BT-10-8	INVESCO LTD		09/01/2015	BNY CONVERG-SOFT	5,252.000	174,082		0	L
143658-30-0	CARNIVAL CRUISE UNIT	R	09/01/2015	BNY CONVERG-SOFT	17,469.000	844,265		0	L
G1151C-10-1	ACCENTURE PLC-CL A	F	09/01/2015	BNY CONVERG-SOFT	14,191.000	1,314,930		0	L
G3157S-10-6	ENSCO INTL LTD	R	09/01/2015	BNY CONVERG-SOFT	30,119.000	527,390		0	L
H84989-10-4	TE CONNECTIVITY LTD	F	09/01/2015	BNY CONVERG-SOFT	9,804.000	569,974		0	L
H8817H-10-0	TRANSOCEAN LTD	R	09/01/2015	BNY CONVERG-SOFT	24,062.000	331,707		0	L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						41,784,762	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						41,784,762	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						41,784,762	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						41,784,762	XXX	0	XXX
9999999 - Totals						224,158,621	XXX	714,142	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 0

STATEMENT AS OF SEPTEMBER 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)
36176F-Z5-0	G2 #765164 4.607% 10/20/61		09/01/2015	Paydown		59,469	59,469	64,079	61,529	0	(2,227)	0	(2,227)	0	59,469	0	0	0	1,526	10/20/2061	1
36179D-B6-6	GN # AC3661 2.640% 01/15/33		09/01/2015	Paydown		29,596	29,596	29,633	29,627	0	(31)	0	(31)	0	29,596	0	0	0	521	01/15/2033	1
36180W-SW-6	GN AE4133 2.750% 09/15/30		09/01/2015	Paydown		51,704	51,704	49,381	49,550	0	2,154	0	2,154	0	51,704	0	0	0	948	09/15/2030	1
36230U-YF-0	G2 4.684% 09/01/46		09/01/2015	Paydown		23,647	23,647	25,499	24,526	0	(888)	0	(888)	0	23,647	0	0	0	662	09/01/2046	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		08/01/2015	Paydown		96,415	96,415	98,599	97,452	0	(1,038)	0	(1,038)	0	96,415	0	0	0	1,868	11/20/2060	1
38373Q-TQ-4	GNMA - CMO 2003-48 C 4.891% 07/16/34		09/01/2015	Paydown		63,595	63,595	63,595	63,595	0	0	0	0	0	63,595	0	0	0	2,074	07/16/2034	1
38373X-Q3-3	GNMA - CMO SER 2002-48 CL TG 6.000% 12/16/29		09/01/2015	Paydown		177,028	177,028	178,604	177,366	0	(338)	0	(338)	0	177,028	0	0	0	7,093	12/16/2029	1
38374F-DT-8	GNR 2004-12 C 5.146% 12/16/40		09/01/2015	Paydown		828,586	828,586	828,586	828,586	0	0	0	0	0	828,586	0	0	0	26,168	12/16/2040	1
38374K-Q2-2	GNR 2005-26 VE 5.250% 01/20/35		09/01/2015	Paydown		268,288	268,288	245,756	262,963	0	5,325	0	5,325	0	268,288	0	0	0	9,379	01/20/2035	1
38374T-VL-5	GNR 2009-38 Z 5.000% 05/16/39		09/01/2015	Paydown		245,449	245,449	283,649	272,337	0	(26,888)	0	(26,888)	0	245,449	0	0	0	8,204	05/16/2039	1
38374U-AQ-4	GNMA 2009-32 PD 4.500% 01/20/38		09/01/2015	Paydown		237,900	237,900	253,028	244,435	0	(6,536)	0	(6,536)	0	237,900	0	0	0	7,858	01/20/2038	1
38376G-P3-8	GNR 2011-53 B 4.397% 05/16/51		09/01/2015	Paydown		418,191	418,191	466,365	453,622	0	(35,431)	0	(35,431)	0	418,191	0	0	0	12,523	05/16/2051	1
38376G-WD-8	GNR 2010 122 IO 0.354% 02/16/44		09/01/2015	Paydown		0	0	74,645	112,049	0	(28,438)	83,612	(112,050)	0	0	0	0	0	113,464	02/16/2044	1
38377T-VE-8	GNR 2011-21 PV 4.500% 08/20/26		09/01/2015	Paydown		27,437	27,437	28,616	28,220	0	(783)	0	(783)	0	27,437	0	0	0	823	08/20/2026	1
38378B-RJ-0	GNR 2012-35 B 3.346% 11/16/43		09/01/2015	Paydown		241,016	241,016	274,325	294,712	0	(53,696)	0	(53,696)	0	241,016	0	0	0	17,530	11/16/2043	1
38378B-RJ-0	GNR 2012-35 B 3.346% 11/16/43		07/01/2015	Capital Distribution		(3,606)	0	(3,606)	0	0	0	0	0	0	(3,606)	0	0	0	0	11/16/2043	1
38378N-LV-3	GNR 2013-191 Z 4.283% 11/16/53		08/01/2015	No Broker		11,329	11,329	11,329	0	0	532	0	532	0	11,329	0	0	0	0	11/16/2053	1
690353-RM-1	OPIC VRDN 0.140% 03/15/17		09/15/2015	Redemption 100.0000		211,207	211,207	211,207	0	0	0	0	0	0	211,207	0	0	0	471	12/15/2016	1
690353-SC-2	OPIC US Agency Floating Rate 0.140% 06/15/24		09/15/2015	Redemption 100.0000		175,439	175,439	175,439	0	0	0	0	0	0	175,439	0	0	0	56	06/15/2024	1
912828-LU-2	U S TREASURY 3.125% 10/31/16		08/11/2015	BARCLAYS		3,819,370	3,700,000	3,716,188	3,745,443	0	3,758	0	3,758	0	3,749,200	0	70,170	70,170	90,489	10/31/2016	1
0599999. Subtotal - Bonds - U.S. Governments						6,982,060	6,866,296	7,074,917	6,746,012	0	(144,525)	83,612	(228,137)	0	6,911,890	0	70,170	70,170	301,657	XXX	XXX
195325-CU-7	COLUMBIA, REPUBLIC OF SOVEREIGN 5.000% 06/15/45	F	08/06/2015	Various		5,520,000	6,000,000	5,475,000	0	0	114	0	114	0	5,475,114	0	44,886	44,886	46,667	06/15/2045	2FE
1099999. Subtotal - Bonds - All Other Governments						5,520,000	6,000,000	5,475,000	0	0	114	0	114	0	5,475,114	0	44,886	44,886	46,667	XXX	XXX
130333-CA-3	CALIFORNIA ST HSG FIN AGY RSDL 2.900% 02/01/42		09/01/2015	Redemption 100.0000		44,928	44,928	44,928	44,928	0	0	0	0	0	44,928	0	0	0	847	02/01/2042	1FE
130333-CB-1	CALIFORNIA ST HSG FIN AGY RSDL 2.900% 02/01/42		09/01/2015	Redemption 100.0000		28,779	28,779	28,672	28,676	0	104	0	104	0	28,779	0	0	0	552	02/01/2042	1FE
225164-AK-8	CRAWFORDSVILLE IND REDEV COMMN DEVELOPMENT 5.100% 01/15/20		09/21/2015	Redemption 100.0000		1,180,000	1,180,000	1,180,000	1,180,000	0	0	0	0	0	1,180,000	0	0	0	70,712	01/15/2020	1FE
31283C-AH-9	FREDDIEMAC STRIP 290 290 200 2.000% 11/15/32		09/01/2015	Paydown		91,860	91,860	92,435	92,341	0	(480)	0	(480)	0	91,860	0	0	0	1,252	11/15/2032	1
3128HX-W7-6	FREDDIEMAC STRIP 270 SER 270 CL 300 3.000% 08/15/42		09/01/2015	Paydown		77,748	77,748	80,797	80,592	0	(2,844)	0	(2,844)	0	77,748	0	0	0	1,570	08/15/2042	1
31339N-NT-9	FREDDIE MAC - CMO SER 2432 CL PH 6.000% 03/15/32		09/01/2015	Paydown		56,374	56,374	52,516	54,883	0	1,491	0	1,491	0	56,374	0	0	0	2,289	03/15/2032	1
31339N-SQ-0	FREDDIE MAC - CMO SER 2425 CL MB 6.000% 03/15/22		09/01/2015	Paydown		37,565	37,565	36,109	37,062	0	503	0	503	0	37,565	0	0	0	1,517	03/15/2022	1
3133TJ-DR-1	FREDDIE MAC - CMO SER 2126 CL CB 6.250% 02/15/29		09/01/2015	Paydown		6,292	6,292	6,334	6,409	0	(117)	0	(117)	0	6,292	0	0	0	259	02/15/2029	1
3133TK-FG-0	FHLMC SER 2140 CL ND 6.500% 04/15/29		09/01/2015	Paydown		93,436	93,436	86,691	91,491	0	1,945	0	1,945	0	93,436	0	0	0	4,098	04/15/2029	1
31359V-PK-3	FNMA 1999-6 PB 6.000% 03/25/19		09/01/2015	Paydown		16,335	16,335	15,960	16,194	0	141	0	141	0	16,335	0	0	0	648	03/25/2019	1
3136A9-P8-5	FNR 2012-120 AH 2.500% 02/25/32		09/01/2015	Paydown		66,591	66,591	65,759	65,829	0	762	0	762	0	66,591	0	0	0	1,112	02/25/2032	1
3137AN-MP-7	FHR K707 X1 1.678% 01/25/47		09/01/2015	Paydown		0	0	8,503	5,057	0	(5,057)	0	(5,057)	0	0	0	0	0	1,056	01/25/2047	1
3137AP-PA-2	FHLMC K018 1.576% 01/25/22		09/01/2015	Paydown		0	0	12,814	9,468	0	(9,468)	0	(9,468)	0	0	0	0	0	1,236	01/25/2022	1
3137AV-XP-7	FHR K022 X1 1.417% 07/25/22		09/01/2015	Paydown		0	0	25,516	20,120	0	(20,120)	0	(20,120)	0	0	0	0	0	2,345	07/25/2022	1
3137B2-DN-7	FHR 4203 NJ 3.000% 10/15/40		09/01/2015	Paydown		108,818	108,818	107,560	107,765	0	1,053	0	1,053	0	108,818	0	0	0	2,090	10/15/2040	1
3137BC-6T-0	FHR 4361 WV 3.500% 05/15/44		09/01/2015	Paydown		2,885	2,885	2,862	2,863	0	21	0	21	0	2,885	0	0	0	67	05/15/2044	1
3138EG-QR-8	FN POOL # AL0463 3.000% 07/01/26		09/01/2015	Paydown		263,086	263,086	263,281	263,184	0	(98)	0	(98)	0	263,086	0	0	0	5,329	07/01/2026	1
3138EM-LE-9	FNMA AL4824 4.000% 09/01/43		09/01/2015	Paydown		30,263	30,263	31,776	31,752	0	(1,489)	0	(1,489)	0	30,263	0	0	0	857	09/01/2043	1
3138LT-MS-4	FN AO3068 3.000% 06/01/42		09/01/2015	Paydown		208,413	208,413	213,485	213,267	0	(4,854)	0	(4,854)	0	208,413	0	0	0	3,885	06/01/2042	1
31392B-SV-9	FNMA - CMO SER 2002-5 CL B 5.500% 02/25/17		09/01/2015	Paydown		29,064	29,064	27,479	28,776	0	288	0	288	0	29,064	0	0	0	1,061	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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31392C-3R-3	FNMA - CMO SER 2002-27 CL QE 6.000% 05/25/17		09/01/2015	Paydown		35,308	35,308	35,026	35,152	0	155	0	155	0	35,308	0	0	0	1,406	05/25/2017	1
31392C-JX-3	FNMA - CMO SER 2002-15 CL PG 6.000% 04/25/17		09/01/2015	Paydown		30,910	30,910	30,553	30,758	0	152	0	152	0	30,910	0	0	0	1,226	04/25/2017	1
31392E-EV-8	FNMA 2002-55 QE 5.500% 09/25/17		09/01/2015	Paydown		66,978	66,978	65,806	66,658	0	321	0	321	0	66,978	0	0	0	2,421	09/25/2017	1
31392H-B9-3	FNMA SER 2003-9 CL KM 5.000% 02/25/18		09/01/2015	Paydown		84,941	84,941	83,614	84,558	0	383	0	383	0	84,941	0	0	0	2,864	02/25/2018	1
31392H-WE-9	FNMA SER 2003-3 CL HJ 5.000% 02/25/18		09/01/2015	Paydown		90,512	90,512	89,027	90,091	0	421	0	421	0	90,512	0	0	0	3,009	02/25/2018	1
31392K-LR-5	FREDDIE MAC SER 2450 CL PH 6.000% 05/15/22		09/01/2015	Paydown		307,195	307,195	294,428	303,692	0	3,504	0	3,504	0	307,195	0	0	0	12,278	05/15/2022	1
31392X-5H-7	FHR SER 2517 CL BQ 5.500% 10/15/32		09/01/2015	Paydown		80,112	80,112	78,609	79,305	0	806	0	806	0	80,112	0	0	0	3,057	10/15/2032	1
31393J-W7-9	FREDDIE MAC SER 2561 CL BD 5.000% 02/15/18		09/01/2015	Paydown		322,376	322,376	327,149	322,521	0	(145)	0	(145)	0	322,376	0	0	0	10,819	02/15/2018	1
31393K-YC-3	FREDDIE MAC SER 2574 CL HP 5.000% 02/15/18		09/01/2015	Paydown		96,225	96,225	98,465	96,387	0	(162)	0	(162)	0	96,225	0	0	0	3,206	02/15/2018	1
31393R-BS-8	FHR SER 2617 CL TK 4.500% 05/15/18		09/01/2015	Paydown		154,180	154,180	156,228	154,326	0	(146)	0	(146)	0	154,180	0	0	0	4,618	05/15/2018	1
31393R-LW-8	FHR SER 2633 CL PE 4.500% 06/15/18		09/01/2015	Paydown		138,251	138,251	139,687	138,280	0	(29)	0	(29)	0	138,251	0	0	0	4,155	06/15/2018	1
31395F-F8-2	FREDDIE MAC SER 2859 CL B 5.000% 09/15/19		09/01/2015	Paydown		270,166	270,166	268,309	269,413	0	753	0	753	0	270,166	0	0	0	8,991	09/15/2019	1
31395X-WK-7	FREDDIE MAC 3019 VQ 5.000% 05/15/22		09/01/2015	Paydown		2,243,470	2,243,470	2,203,771	2,236,816	0	6,654	0	6,654	0	2,243,470	0	0	0	74,520	05/15/2022	1
31396E-HU-3	FREDDIE MAC SER 3063 CL LY 5.500% 11/15/25		09/01/2015	Paydown		151,784	151,784	149,460	150,723	0	1,061	0	1,061	0	151,784	0	0	0	5,481	11/15/2025	1
31396G-BL-4	FHR SER 3087 CL KX 5.500% 12/15/25		09/01/2015	Paydown		225,443	225,443	221,603	223,675	0	1,768	0	1,768	0	225,443	0	0	0	8,188	12/15/2025	1
31396G-LX-7	FHR 3091 CB 5.500% 01/15/26		09/01/2015	Paydown		128,244	128,244	126,321	127,334	0	911	0	911	0	128,244	0	0	0	4,591	01/15/2026	1
31396G-RY-9	FHR 3098 HV 5.500% 01/15/26		09/01/2015	Paydown		242,142	242,142	238,283	240,431	0	1,711	0	1,711	0	242,142	0	0	0	8,755	01/15/2026	1
31396H-FA-2	FHR 3107 MY 5.500% 02/15/26		09/01/2015	Paydown		132,850	132,850	131,522	132,128	0	722	0	722	0	132,850	0	0	0	4,694	02/15/2026	1
31396Q-B6-5	FNR SER 2009-73 CL LD 4.000% 09/25/29		09/01/2015	Paydown		487,735	487,735	434,618	459,441	0	28,295	0	28,295	0	487,735	0	0	0	12,522	09/25/2029	1
31397F-4U-3	FHR SER 3276 CL MB 6.000% 02/15/27		09/01/2015	Paydown		86,558	86,558	86,423	86,391	0	167	0	167	0	86,558	0	0	0	3,890	02/15/2027	1
31397H-YG-7	FHR SER 3329 CL LB 5.500% 06/15/27		09/01/2015	Paydown		162,361	162,361	149,677	156,742	0	5,619	0	5,619	0	162,361	0	0	0	5,858	06/15/2027	1
31397H-YJ-1	FHR 3329 MB 6.000% 06/15/27		09/01/2015	Paydown		148,768	148,768	148,722	148,561	0	207	0	207	0	148,768	0	0	0	5,949	06/15/2027	1
31397Q-T2-4	FNR 2010-157 NA 3.500% 03/25/37		09/01/2015	Paydown		408,807	408,807	413,310	410,887	0	(2,079)	0	(2,079)	0	408,807	0	0	0	9,304	03/25/2037	1
31398F-TR-2	FNR SER 2009-91 CL GL 4.000% 11/25/24		09/01/2015	Paydown		81,331	81,331	77,645	79,665	0	1,666	0	1,666	0	81,331	0	0	0	2,162	11/25/2024	1
31398J-N7-4	FHR SER 3573 CL MD 4.000% 09/15/24		09/01/2015	Paydown		1,048,165	1,048,165	1,011,602	1,031,989	0	16,176	0	16,176	0	1,048,165	0	0	0	27,631	09/15/2024	1
31398L-W9-5	FHR 3627 QH 4.000% 01/15/25		09/01/2015	Paydown		204,845	204,845	215,535	209,783	0	(4,938)	0	(4,938)	0	204,845	0	0	0	5,434	01/15/2025	1
31398M-BZ-8	FNMA 2010-9 B 4.000% 02/25/25		09/01/2015	Paydown		316,577	316,577	305,348	311,501	0	5,076	0	5,076	0	316,577	0	0	0	8,382	02/25/2025	1
31418X-ZQ-4	FNMA # AD9750 3.500% 12/01/25		09/01/2015	Paydown		301,838	301,838	306,695	305,828	0	(3,991)	0	(3,991)	0	301,838	0	0	0	6,789	12/01/2025	1
34074M-JC-6	FLORIDA ST HSG FIN CORP REV 2.800% 07/01/41		09/04/2015	Redemption 100.0000		26,893	26,893	26,893	26,893	0	0	0	0	0	26,893	0	0	0	5,492	07/01/2041	1FE
357294-AB-3	FREMONT IND CMNTY SCHS GENERAL OBLIGATION 5.250% 01/05/18		07/05/2015	Redemption 100.0000		160,000	160,000	162,600	160,160	0	(160)	0	(160)	0	160,000	0	0	0	26,513	01/05/2018	1FE
398344-CA-7	GRIFFITH IND PUB SCHS DIST SCHOOL DISTRICT 5.300% 07/05/22		09/14/2015	Call 100.0000		2,060,000	2,060,000	2,054,253	2,057,840	0	157	0	157	0	2,057,998	0	2,002	2,002	130,105	07/05/2022	1FE
60637B-CP-3	MISSOURI ST HSG DEV 2.650% 11/01/41		09/03/2015	Redemption 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	1,789	11/01/2041	1FE
65224P-AV-9	NEWPORT NEWS VA ECONOMIC DEV DEVELOPMENT 5.500% 07/01/24		07/01/2015	Call 101.0000		1,515,000	1,500,000	1,508,610	1,504,622	0	(256)	0	(256)	0	1,504,366	0	10,634	10,634	82,500	07/01/2024	1FE
677555-ZQ-0	OH ECON DEV REV 6.000% 09/01/25		09/01/2015	Redemption 100.0000		35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	1,575	09/01/2025	1FE
67884R-AX-8	OKLAHOMA DEV FIN AUTH INDL DEV DEVELOPMENT 5.200% 07/01/15		07/01/2015	Redemption 100.0000		505,000	505,000	512,575	505,233	0	(233)	0	(233)	0	505,000	0	0	0	26,260	07/01/2015	1FE
67884R-BY-5	OKLAHOMA DEV FIN AUTH INDL DEV DEVELOPMENT 5.150% 07/01/15		07/01/2015	Redemption 100.0000		655,000	655,000	655,000	655,000	0	0	0	0	0	655,000	0	0	0	33,733	07/01/2015	1FE
67886M-PR-4	OKLAHOMA ST HSG FIN AGY SF MTG 2.750% 09/01/41		09/01/2015	Redemption 100.0000		85,000	85,000	85,000	85,000	0	0	0	0	0	85,000	0	0	0	1,575	09/01/2041	1FE
718814-A2-2	PHOENIX ARIZONA GENERAL OBLIGATION 3.138% 07/01/15		07/01/2015	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	31,380	07/01/2015	1FE
721143-BP-9	PIKE CNTY IND SCH CORP SCHOOL DISTRICT 5.000% 01/05/20		09/16/2015	Call 100.0000		500,000	500,000	482,615	493,363	0	1,031	0	1,031	0	494,393	0	5,607	5,607	29,931	01/05/2020	1FE
843032-AT-0	SOUTHERN HANCOCK CNTY IND SCHOOL DISTRICT 5.000% 01/15/17		07/15/2015	Redemption 100.0000		200,000	200,000	198,678	199,841	0	159	0	159	0	200,000	0	0	0	10,000	01/15/2017	1FE

STATEMENT AS OF SEPTEMBER 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		09/01/2015	Paydown		1,341	1,341	1,244	1,332	0	9	0	9	0	1,341	0	0	0	81	09/01/2018	1
92812U-K5-6	VHDA 2013-B A 2.750% 04/25/42		09/01/2015	Redemption 100.0000		100,089	100,089	100,089	100,089	0	0	0	0	0	100,089	0	0	0	1,862	04/25/2042	1FE
92812U-Q3-5	VHDA 2013-D A 4.300% 12/25/43		09/25/2015	Redemption 100.0000		45,843	45,843	45,843	45,843	0	0	0	0	0	45,843	0	0	0	1,326	12/25/2043	1FE
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 04/25/42		09/25/2015	Redemption 100.0000		54,986	54,986	54,986	54,986	0	0	0	0	0	54,986	0	0	0	1,238	04/25/2042	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						17,434,661	17,419,661	17,294,299	17,388,895	0	27,526	0	27,526	0	17,416,418	0	18,243	18,243	740,342	XXX	XXX
00111@-AA-2	AES Hawaii Inc PP 6.870% 06/30/22		09/30/2015	Redemption 100.0000		29,600	29,600	29,600	29,600	0	0	0	0	0	29,600	0	0	0	1,525	06/30/2022	5
00841L-AB-2	ABMT 2014-3 A2 3.500% 10/01/44		09/01/2015	Paydown		154,733	154,733	155,736	155,729	0	(996)	0	(996)	0	154,733	0	0	0	3,667	10/01/2044	1FM
014477-AM-5	ALERIS INTL INC 7.625% 02/15/18		09/08/2015	TENDER OFFER		48,000	48,000	49,083	48,477	0	(146)	0	(146)	0	48,331	0	(331)	(331)	3,894	02/15/2018	4FE
01877K-AB-9	ALLIANCE PIPELINE 6.996% 12/31/19		07/01/2015	Redemption 100.0000		506	506	557	(1,718)	0	2,224	0	2,224	0	506	0	0	0	1,999	12/31/2019	2FE
01877K-AD-5	ALLIANCE PIPELINE 4.591% 12/31/25		07/01/2015	Redemption 100.0000		14	14	13	(39,529)	0	39,542	0	39,542	0	14	0	0	0	9,228	12/31/2025	2FE
0258M0-DA-4	AMERICAN EXPRESS 2.750% 09/15/15		09/15/2015	Maturity		1,500,000	1,500,000	1,494,700	999,102	0	358	0	358	0	1,500,000	0	0	0	34,375	09/15/2015	1FE
02665U-AA-3	AH4R 2014-SFR2 A 3.786% 10/17/36		09/01/2015	Paydown		20,437	20,437	20,435	20,433	0	3	0	3	0	20,437	0	0	0	516	10/17/2036	1FE
02665X-AA-7	AH4R 2014-SFR3 A 3.678% 12/17/36		09/01/2015	Paydown		63,247	63,247	63,243	63,048	0	199	0	199	0	63,247	0	0	0	1,551	12/17/2036	1FE
02666A-AA-6	AH4R 2015-SFR1 A 3.467% 04/17/45		09/01/2015	Paydown		13,462	13,462	13,461	0	0	1	0	1	0	13,462	0	0	0	188	04/17/2045	1FE
02666A-AG-3	AH4R 2015-SFR1 XS 0.000% 04/17/45		08/06/2015	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/17/2045	6Z
03064M-AG-3	AMCAR 2011-1 E 6.230% 07/09/18		07/08/2015	Paydown		4,134,000	4,134,000	4,207,960	0	0	(73,960)	0	(73,960)	0	4,134,000	0	0	0	128,774	07/09/2018	1FE
038222-AH-8	APPLIED MATERIALS 2.625% 10/01/20		09/22/2015	RBC/DAIN		1,432,101	1,429,000	1,428,000	0	0	0	0	0	0	1,428,000	0	4,101	4,101	104	10/01/2020	1FE
052769-AC-0	AUTODESK INC 3.125% 06/15/20		09/10/2015	JEFFERIES & CO		1,004,910	1,000,000	998,560	0	0	43	0	43	0	998,603	0	6,307	6,307	8,681	06/15/2020	2FE
06846N-AD-6	BILL BARRETT CORP 7.000% 10/15/22		09/18/2015	Various		111,473	163,000	163,000	163,000	0	0	0	0	0	163,000	0	(51,528)	(51,528)	10,672	10/15/2022	4FE
088611-AA-6	BI-LO LLC/BI-LO FIN CORP 9.250% 02/15/19		08/28/2015	JEFFERIES & CO		343,740	337,000	339,010	337,816	0	(239)	0	(239)	0	337,577	0	6,163	6,163	32,645	02/15/2019	4FE
097751-BF-7	BOMBARDIER INC 6.125% 01/15/23	G	08/12/2015	CITIGROUP GLOBAL MKTS		40,500	54,000	58,955	58,265	0	(278)	0	(278)	0	57,987	0	(17,487)	(17,487)	3,602	01/15/2023	4FE
12189P-AG-7	BURLINGTON NORTH SANTA FE 8.251% 01/15/21		07/15/2015	Redemption 100.0000		293	293	293	293	0	0	0	0	0	293	0	0	0	24	01/15/2021	1FE
126410-LM-9	CSX TRANSPORTATION 6.251% 01/15/23		07/15/2015	Redemption 100.0000		314,379	314,379	311,057	312,013	0	2,366	0	2,366	0	314,379	0	0	0	19,652	01/15/2023	1FE
12647P-AF-5	CSMC 2013-7 A5 3.000% 08/25/43		09/01/2015	Paydown		212,539	212,539	212,057	0	0	482	0	482	0	212,539	0	0	0	3,075	08/25/2043	1FE
12667F-JL-0	CWALT 2004-12CB 1A1 5.000% 07/25/19		09/01/2015	Paydown		82,680	82,680	83,300	82,916	0	(236)	0	(236)	0	82,680	0	0	0	2,774	07/25/2019	1FM
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		09/01/2015	Paydown		134,146	134,146	131,517	131,024	0	3,122	0	3,122	0	134,146	0	0	0	5,026	11/25/2035	2FM
17275R-AK-8	CISCO SYSTEMS INC 3.150% 03/14/17		08/11/2015	AMHERST SECURITIES GROUP		2,067,780	2,000,000	1,995,340	1,998,123	0	524	0	524	0	1,998,646	0	69,134	69,134	57,750	03/14/2017	1FE
17307G-L9-7	CMLTI 2005-9 22A3 6.000% 11/25/35		08/01/2015	Paydown		(7,097)	11,539	7,995	5,825	0	(12,922)	0	(12,922)	0	(7,097)	0	0	0	760	11/25/2035	2FM
17321L-AA-7	CMLTI 2013-J1 A1 3.500% 10/25/43		09/01/2015	Paydown		51,634	51,634	50,581	50,624	0	1,011	0	1,011	0	51,634	0	0	0	1,174	10/25/2043	1FM
185508-AD-0	CLECO POWER LLC 4.950% 07/15/15		07/15/2015	Maturity		5,000,000	5,000,000	4,701,950	4,976,519	0	23,481	0	23,481	0	5,000,000	0	0	0	247,500	07/15/2015	2FE
20030N-BD-2	COMCAST CORP 3.125% 07/15/22		08/13/2015	BANK of AMERICA SEC		2,008,500	2,000,000	1,958,240	1,963,410	0	2,695	0	2,695	0	1,966,105	0	42,395	42,395	68,229	07/15/2022	1FE
22237S-AC-1	COUNTRYPLACE MANUF HOUSING SER 2007-1 CL A3 5.593% 07/15/37		09/01/2015	Paydown		88,067	88,067	88,065	87,813	0	254	0	254	0	88,067	0	0	0	3,285	07/15/2037	4AM
22970*-AA-8	BNSF LEASE PP 4.070% 05/15/34		09/15/2015	Redemption 100.0000		14,534	14,534	14,534	0	0	0	0	0	0	14,534	0	0	0	252	05/15/2034	1FE
23311R-AE-6	DCP MIDSTREAM LLC 4.750% 09/30/21		07/14/2015	RBC/DAIN		1,158,300	1,170,000	1,240,048	1,226,807	0	(4,054)	0	(4,054)	0	1,222,753	0	(64,453)	(64,453)	44,306	09/30/2021	3FE
247367-BH-7	DELTA AIRLINES INC 6.821% 08/10/22		08/10/2015	Redemption 100.0000		72,010	72,010	72,257	72,184	0	(173)	0	(173)	0	72,010	0	0	0	4,912	08/10/2022	1FE
28932M-AA-3	ELM RD GENERATING STAT 5.209% 02/11/30		08/11/2015	Redemption 100.0000		57,976	57,976	57,976	57,976	0	0	0	0	0	57,976	0	0	0	3,020	02/11/2030	1FE
28932M-AG-0	ELM RD GENERATING STAT 4.673% 01/19/31		07/01/2015	Redemption 100.0000		47,532	47,532	47,532	47,532	0	0	0	0	0	47,532	0	0	0	62,076	01/19/2031	1FE
29977K-AA-1	EVER 2013-2 A 3.000% 06/25/43		09/01/2015	Paydown		113,496	113,496	112,572	112,615	0	881	0	881	0	113,496	0	0	0	2,296	06/25/2043	1FM
340711-AR-1	FLORIDA GAS TRANSMISSION 4.000% 07/15/15		07/15/2015	Maturity		1,500,000	1,500,000	1,499,730	1,499,946	0	54	0	54	0	1,500,000	0	0	0	60,000	07/15/2015	2FE
341081-EX-1	FLORIDA PR & LT CO 6.200% 06/01/36		09/29/2015	TENDER OFFER		1,294,100	1,000,000	999,866	999,816	0	(39)	0	(39)	0	999,777	0	294,323	294,323	51,150	06/01/2036	1FE
36161R-AE-9	GFCM 2003-1 A5 5.743% 05/12/35		09/01/2015	Paydown		39,496	39,496	44,007	41,498	0	(2,002)	0	(2,002)	0	39,496	0	0	0	1,573	05/12/2035	1FM
36185M-CK-6	GMACM SER 2005-J1 CL A13 5.500% 12/25/35		09/01/2015	Paydown		246,056	246,056	240,443	244,219	0	1,837	0	1,837	0	246,056	0	0	0	8,784	12/25/2035	1FM

SCHEDULE D - PART 4

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

1 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)
36228F-2R-6	GSR MORTGAGE LOAN TRUST 2004-6F CL 3A4 6.500% 05/25/34		09/01/2015	Paydown		8,977	8,977	8,573	8,571	0	406	0	406	0	8,977	0	0	0	428	05/25/2034	1FM
36249K-AA-8	GSMS 2010-C1 A1 3.679% 08/10/43		09/01/2015	Paydown		35,892	35,892	36,968	36,349	0	(457)	0	(457)	0	35,892	0	0	0	879	08/10/2043	1FM
37362@-AA-0	GEORGIA TRANSMISSION CORP PP 5.590% 06/30/30		09/30/2015	Redemption 100.0000		9,333	9,333	9,333	9,333	0	0	0	0	0	9,333	0	0	0	391	06/30/2030	1
42346#-AE-1	HELMERICH & PAYNE PP 6.100% 07/21/16		07/21/2015	Redemption 100.0000		360,000	360,000	360,000	360,000	0	0	0	0	0	360,000	0	0	0	21,960	07/21/2016	2
45660N-MM-4	RESIDENTIAL ASSET SECURITIZATI SER 2003-A1 CL A4 5.750% 03/25/33		09/01/2015	Paydown		151,306	151,306	148,327	150,572	0	734	0	734	0	151,306	0	0	0	5,462	03/25/2033	1FM
466247-SE-4	JPMMT 2005-A5 1A2 2.656% 08/25/35		09/01/2015	Paydown		193,398	193,398	163,663	163,058	0	30,340	0	30,340	0	193,398	0	0	0	3,738	08/25/2035	1FM
47102X-AF-2	JANUS CAPITAL GROUP INC 6.700% 06/15/17		09/02/2015	Call 100.0000		3,000,000	3,000,000	3,007,580	3,002,095	0	(846)	0	(846)	0	3,001,249	0	(1,249)	(1,249)	452,068	06/15/2017	2FE
478366-AR-8	JOHNSON CONTROLS 5.500% 01/15/16		09/11/2015	KEY BANC-MCDONALD		1,523,730	1,500,000	1,438,905	1,491,634	0	5,334	0	5,334	0	1,496,968	0	26,762	26,762	96,021	01/15/2016	2FE
49228R-AE-3	KERN RIVER FUNDING CORP 4.893% 04/30/18		09/30/2015	Redemption 100.0000		48,750	48,750	50,076	49,154	0	(404)	0	(404)	0	48,750	0	0	0	1,590	04/30/2018	1FE
49327X-AA-8	KEY BANK NA 4.950% 09/15/15		09/15/2015	Maturity		2,000,000	2,000,000	1,906,780	1,989,369	0	10,631	0	10,631	0	2,000,000	0	0	0	99,000	09/15/2015	2FE
57643M-HD-9	MASTR 2004-10 CL 4A4 5.500% 11/25/34		09/01/2015	Paydown		2,131	2,131	1,875	1,999	0	132	0	132	0	2,131	0	0	0	78	11/25/2034	1FM
617458-AC-8	MSC 2011-C1 A2 3.884% 09/15/47		09/01/2015	Paydown		944,020	944,020	953,460	944,888	0	(869)	0	(869)	0	944,020	0	0	0	25,634	09/15/2047	1FM
62942K-AA-4	NRPMT 2013-1 A1 3.250% 07/25/43		09/01/2015	Paydown		151,676	151,676	147,884	147,910	0	3,766	0	3,766	0	151,676	0	0	0	3,060	07/25/2043	1FM
666807-BG-6	NORTHROP GRUMMAN CORP 3.250% 08/01/23		07/08/2015	JEFFERIES & CO		1,976,640	2,000,000	1,961,520	1,966,664	0	1,808	0	1,808	0	1,968,472	0	8,168	8,168	61,750	08/01/2023	2FE
693659-AC-8	ARIZONA PUB SERV PVNGS II FUNDING 8.000% 12/30/15		07/01/2015	Redemption 100.0000		69,372	69,372	68,678	69,197	0	175	0	175	0	69,372	0	0	0	3,280	12/30/2015	1FE
69403W-AB-3	PACIFIC BEACON LLC 0.499% 07/15/26		07/15/2015	Redemption 100.0000		53,350	53,350	45,348	46,706	0	6,644	0	6,644	0	53,350	0	0	0	248	07/15/2026	1FE
69806L-AF-1	PAN PACIFIC RETAIL PROP 5.250% 09/01/15		09/01/2015	Maturity		6,000,000	6,000,000	5,780,670	5,977,097	0	22,903	0	22,903	0	6,000,000	0	0	0	315,000	09/01/2015	2FE
73019#-AB-8	PNC EQUIP FIN LLC PP 3.000% 09/13/27		09/13/2015	Redemption 100.0000		34,755	34,755	34,755	34,755	0	0	0	0	0	34,755	0	0	0	1,043	09/13/2027	1
741503-AW-6	PRICELINE GROUP INC. 3.650% 03/15/25		07/29/2015	ROBERT W. BAIRD		1,950,120	2,000,000	1,994,840	0	0	110	0	110	0	1,994,950	0	(44,830)	(44,830)	28,389	03/15/2025	2FE
74986@-AK-7	RREEF AMERICA II PP 4.180% 11/02/15		07/06/2015	Call 100.0000		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	60,012	11/02/2015	1
76110H-3N-7	RALI SER 2005 QS4 CL A1 5.500% 04/25/35		09/01/2015	Paydown		106,452	110,747	109,722	108,688	0	(2,237)	0	(2,237)	0	106,452	0	0	0	4,027	04/25/2035	3FM
79549A-YP-8	SBM7 SER 2003-1 CL A1 6.500% 09/25/33		09/01/2015	Paydown		54,500	54,500	53,410	53,765	0	735	0	735	0	54,500	0	0	0	2,296	09/25/2033	2FM
81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		09/01/2015	Paydown		188,314	188,314	185,048	185,072	0	3,242	0	3,242	0	188,314	0	0	0	4,295	07/25/2043	1FM
81745Q-AB-8	SEMT 2015-1 A2 3.000% 01/25/45		09/01/2015	Paydown		126,500	126,500	126,184	0	0	316	0	316	0	126,500	0	0	0	2,207	01/25/2045	1FE
828807-BP-1	SIMON PROPERTY GROUP INC 5.750% 12/01/15		09/02/2015	Call 100.0000		5,000,000	5,000,000	4,921,350	4,988,720	0	7,174	0	7,174	0	4,995,893	0	4,107	4,107	216,424	12/01/2015	1FE
845437-BG-6	SOUTHWESTERN ELEC POWER 4.900% 07/01/15		07/01/2015	Maturity		6,800,000	6,800,000	6,859,027	6,805,931	0	(5,931)	0	(5,931)	0	6,800,000	0	0	0	333,200	07/01/2015	2FE
855244-AC-3	STARBUCKS CORP 6.250% 08/15/17		07/01/2015	Call 100.0000		5,000,000	5,000,000	5,013,730	5,004,005	0	(795)	0	(795)	0	5,003,210	0	(3,210)	(3,210)	821,121	08/15/2017	1FE
86787G-AG-7	SUNTRUST BANK ATLANTA 5.000% 09/01/15		09/01/2015	Maturity		2,000,000	2,000,000	1,928,280	1,992,228	0	7,772	0	7,772	0	2,000,000	0	0	0	100,000	09/01/2015	2FE
871829-AW-7	SYSCO CORP 4.500% 10/02/44		07/14/2015	Call 101.0000		4,040,000	4,000,000	3,959,680	3,959,584	0	352	0	352	0	3,959,936	0	80,064	80,064	141,000	10/02/2044	1FE
87612E-BA-3	TARGET CORP 4.000% 07/01/42		09/14/2015	JEFFERIES & CO		2,937,000	3,000,000	2,935,770	2,938,672	0	722	0	722	0	2,939,394	0	(2,394)	(2,394)	145,333	07/01/2042	1FE
88031Q-AA-8	TENASKA VIRGINIA PARTNERS 6.119% 03/30/24		09/30/2015	Redemption 100.0000		38,549	38,549	38,508	37,885	0	665	0	665	0	38,549	0	0	0	1,769	03/30/2024	2AM
88031R-AA-6	TENASKA ALABAMA II PART 6.125% 03/30/23		09/30/2015	Redemption 100.0000		21,002	21,002	20,940	20,957	0	45	0	45	0	21,002	0	0	0	965	03/30/2023	2
88576N-AD-0	321 HENDERSON 2006-2A A2 5.930% 06/15/47		09/15/2015	Paydown		110,937	110,937	127,179	127,127	0	(16,190)	0	(16,190)	0	110,937	0	0	0	4,386	06/15/2047	1FE
88576X-AA-4	HENDR 2010-1A A 5.560% 07/15/59		09/15/2015	Paydown		22,850	22,850	26,190	26,007	0	(3,157)	0	(3,157)	0	22,850	0	0	0	841	07/15/2059	1FE
89566E-AE-8	TRISTATE GEN/TRANS ASSN 3.700% 11/01/24		09/03/2015	Tax Free Exchange		1,004,908	1,000,000	1,005,320	1,005,217	0	(308)	0	(308)	0	1,004,908	0	0	0	31,142	11/01/2024	1FE
89566E-AF-5	TRISTATE GEN/TRANS ASSN 4.700% 11/01/44		09/03/2015	Tax Free Exchange		14,588,097	14,500,000	14,589,910	14,589,087	0	(990)	0	(990)	0	14,588,097	0	0	0	573,596	11/01/2044	1FE
911365-BA-1	NA UNITED RENTALS 7.375% 05/15/20		08/13/2015	WILLIAM BLAIR & COMPANY		57,578	54,000	55,424	54,955	0	(166)	0	(166)	0	54,789	0	2,789	2,789	3,020	05/15/2020	4FE
91979N-AA-3	VALLEY NATIONAL BANK 5.000% 07/15/15		07/15/2015	Maturity		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	150,000	07/15/2015	2FE
92343V-CY-8	VERIZON COMMUNICATIONS 4.672% 03/15/55		08/25/2015	Tax Free Exchange		3,466,173	3,547,000	3,465,954	0	0	219	0	219	0	3,466,173	0	0	0	74,572	03/15/2055	2FE
92783#-AA-4	VA INT'L GATEWAY PP 3.930% 06/30/30		09/30/2015	Redemption 100.0000		7,878	7,878	7,878	7,878	0	0	0	0	0	7,878	0	0	0	232	06/30/2030	1FE
92966*-AA-7	WABASH VALLEY POWER ASSOC PP 5.080% 04/30/24		07/30/2015	Redemption 100.0000		19,027	19,027	19,199	19,148	0	(121)	0	(121)	0	19,027	0	0	0	725	04/30/2024	1
94978#-AH-0	WELLS FARGO BK NORTHWEST CVS Distribution 7.530% 01/10/24		09/10/2015	Redemption 100.0000		19,279	19,279	19,279	19,279	0	0	0	0	0	19,279	0	0	0	960	01/10/2024	2
94980D-AA-6	WFMBS 2003-M A1 2.615% 12/25/33		09/01/2015	Paydown		16,092	16,092	16,534	15,995	0	96	0	96	0	16,092	0	0	0	279	12/25/2033	1FM
92912E-AC-7	VPII ESCROW CORP 6.750% 08/15/18	A	08/03/2015	BANK of AMERICA SEC		348,791	331,000	338,886	336,306	0	(1,136)	0	(1,136)	0	335,170	0	13,621	13,621	21,784	08/15/2018	4FE

STATEMENT AS OF SEPTEMBER 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 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received DuringYear	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
C1466#-AA-6	CPR Leasing Ltd PP 5.410% 03/03/24	A	09/03/2015	Redemption 100.0000		26,060	26,060	26,060	26,060	0	0	0	0	0	26,060	0	0	0	1,410	03/03/2024	1
12591D-AD-3	CNOOC FIN 2014 ULC 4.875% 04/30/44	F	09/08/2015	MORGAN STANLEY FIXED INC		5,108,850	5,000,000	4,937,730	4,938,016	0	703	0	703	0	4,938,719	0	170,131	170,131	210,573	04/30/2044	1FE
65504L-AB-3	NOBLE HOLDING INTL LTD 3.450% 08/01/15	F	08/01/2015	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	34,500	08/01/2015	2FE
68210*-AC-7	OMEGA LEASING (US) LLC PP 5.980% 07/12/16	F	07/12/2015	Redemption 100.0000		15,949	15,949	15,949	15,949	0	0	0	0	0	15,949	0	0	0	715	07/12/2016	1
82937T-AA-0	SINOPEC 3.125% 04/24/23	F	09/09/2015	CITIGROUP GLOBAL MKTS		1,417,680	1,500,000	1,481,715	1,484,348	0	1,174	0	1,174	0	1,485,522	0	(67,842)	(67,842)	41,667	04/24/2023	1FE
857004-AC-9	STATE GRID OVERSEAS INV 4.125% 05/07/24	F	09/02/2015	MORGAN STANLEY FIXED INC		1,053,510	1,000,000	989,100	989,632	0	625	0	625	0	990,257	0	63,253	63,253	34,490	05/07/2024	1FE
G1252@-AJ-3	BORD GAIS EIREANN PP 6.740% 03/31/19	R	08/06/2015	Tax Free Exchange		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	116,580	03/31/2019	2
N3386#-AE-9	FUGRO NV PP 4.050% 08/17/18	F	09/29/2015	Redemption 100.0000		372,919	372,919	372,919	372,919	0	0	0	0	0	372,919	0	0	0	20,667	08/17/2018	2
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						103,375,489	103,048,939	102,157,783	89,818,157	0	57,248	0	57,248	0	102,837,494	0	537,994	537,994	5,163,846	XXX	XXX
29379V-AN-3	ENTERPRISE PRODUCTS 7.000% 06/01/67		08/19/2015	BARCLAYS		236,375	250,000	235,000	243,647	0	(8,543)	0	(8,543)	0	235,104	0	1,271	1,271	12,396	06/01/2067	2FE
360008-AA-4	FULTON CAPITAL TRUST I 6.290% 02/01/36		07/11/2015	Call 100.0000		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	118,811	02/01/2036	2AM
4899999. Subtotal - Bonds - Hybrid Securities						2,236,375	2,250,000	2,235,000	2,243,647	0	(8,543)	0	(8,543)	0	2,235,104	0	1,271	1,271	131,207	XXX	XXX
8399997. Total - Bonds - Part 4						135,548,585	135,584,896	134,236,999	116,196,711	0	(68,180)	83,612	(151,792)	0	134,876,020	0	672,564	672,564	6,383,719	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						135,548,585	135,584,896	134,236,999	116,196,711	0	(68,180)	83,612	(151,792)	0	134,876,020	0	672,564	672,564	6,383,719	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
00206R-10-2	AT&T INC		09/01/2015	BNY CONVERG-SOFT	5,844.000	189,643		191,857	0	0	0	0	0	0	191,857	0	(2,214)	(2,214)	5,493		L
15189T-10-7	CENTERPOINT ENERGY		09/01/2015	BNY CONVERG-SOFT	2,336.000	42,056		48,417	0	0	0	0	0	0	48,417	0	(6,360)	(6,360)	1,156		L
191216-10-0	COCA-COLA CO		09/01/2015	BNY CONVERG-SOFT	5,000.000	193,911		202,170	0	0	0	0	0	0	202,170	0	(8,259)	(8,259)	3,300		L
198280-10-9	COLUMBIA PIPELINE GROUP		09/10/2015	S. G. COWEN SECURITIES CORP.	1,884.000	44,500		45,985	0	0	0	0	0	0	45,985	0	(1,485)	(1,485)	0		L
369604-10-3	GENERAL ELECTRIC CO		09/01/2015	BANK OF NEW YORK	15,170.000	364,812		368,947	0	0	0	0	0	0	368,947	0	(4,134)	(4,134)	6,978		L
478160-10-4	JOHNSON & JOHNSON		09/01/2015	BNY CONVERG-SOFT	10,000.000	920,273		982,439	0	0	0	0	0	0	982,439	0	(62,166)	(62,166)	7,500		L
559080-10-6	MAGELLAN MIDSTREAM PRTNS		09/10/2015	S. G. COWEN SECURITIES CORP.	282.000	19,081		19,587	0	0	0	0	0	0	19,587	0	(505)	(505)	0		L
594918-10-4	MICROSOFT CORP		09/01/2015	BNY CONVERG-SOFT	3,600.000	151,550		148,563	0	0	0	0	0	0	148,563	0	2,987	2,987	3,348		L
65473P-10-5	NISOURCE INC		09/10/2015	S. G. COWEN SECURITIES CORP.	1,897.000	31,417		31,375	0	0	0	0	0	0	31,375	0	42	42	0		L
69351T-10-6	PPL CORPORATION		09/01/2015	BNY CONVERG-SOFT	6,800.000	205,294		222,395	0	0	0	0	0	0	222,395	0	(17,101)	(17,101)	5,066		L
742718-10-9	PROCTER & GAMBLE CO		09/01/2015	BNY CONVERG-SOFT	4,000.000	277,019		340,300	0	0	0	0	0	0	340,300	0	(63,281)	(63,281)	5,303		L
871829-10-7	SYSCO CORP		09/01/2015	BNY CONVERG-SOFT	2,500.000	97,769		96,857	0	0	0	0	0	0	96,857	0	912	912	1,500		L
87422J-10-5	TALEN ENERGY CORP- W/I		09/01/2015	BNY CONVERG-SOFT	849.000	11,668		17,265	0	0	0	0	0	0	17,265	0	(5,597)	(5,597)	0		L
92343V-10-4	VERIZON COMMUNICATIONS		09/01/2015	BNY CONVERG-SOFT	18,898.000	851,077		909,277	884,048	25,229	0	0	25,229	0	909,277	0	(58,201)	(58,201)	31,182		L
983919-10-1	XILINX INC		09/01/2015	BNY CONVERG-SOFT	1,239.000	50,170		47,857	0	0	0	0	0	0	47,857	0	2,313	2,313	1,127		L
87971M-10-3	TELUS CORPORATION	A	09/01/2015	BNY CONVERG-SOFT	255,356.000	8,129,721		8,692,318	9,203,030	(510,712)	0	0	(510,712)	0	8,692,318	0	(562,597)	(562,597)	253,150		L
01609W-10-2	ALIBABA GROUP HOLDING-SP ADR RECEIPTS	F	09/15/2015	INSTINET	36,697.000	2,305,842		2,995,044	0	0	0	0	0	0	2,995,044	0	(689,202)	(689,202)	0		L
251566-10-5	DEUTSCHE TELEKOM AG-SPON ADR	F	09/01/2015	BNY CONVERG-SOFT	332,839.000	5,502,992		5,198,945	5,288,812	(89,867)	0	0	(89,867)	0	5,198,945	0	304,047	304,047	177,481		U
48667L-10-6	KDDI CORP-UNSPONSORED ADR	F	07/24/2015	BNY CONVERG-SOFT	240,384.000	3,001,786		1,302,080	2,532,045	(1,229,965)	0	0	(1,229,965)	0	1,302,080	0	1,699,706	1,699,706	43,998		U
636274-30-0	NATL GRID PLC RECEIPTS	F	07/28/2015	Morgan Stanley	1,415.000	92,177		96,287	0	0	0	0	0	0	96,287	0	(4,111)	(4,111)	3,094		L
66987V-10-9	NOVARTIS AG-ADR	F	09/10/2015	Various	190,622.000	18,163,586		14,647,394	17,663,035	(3,015,640)	0	0	(3,015,640)	0	14,647,394	0	3,516,192	3,516,192	508,188		L
881624-20-9	TEVA PHARMACEUTICAL-SP ADR	F	09/10/2015	Various	42,000.000	2,648,034		1,672,440	2,415,420	(742,980)	0	0	(742,980)	0	1,672,440	0	975,594	975,594	43,069		L
92857W-30-8	VODAFONE GROUP PLC SP ADR	F	09/01/2015	BNY CONVERG-SOFT	39,194.000	1,319,058		1,396,874	1,339,259	57,615	0	0	57,615	0	1,396,874	0	(77,817)	(77,817)	68,019		L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						44,613,436	XXX	39,674,673	39,325,649	(5,506,320)	0	0	(5,506,320)	0	39,674,673	0	4,938,763	4,938,763	1,168,952	XXX	XXX
9799997. Total - Common Stocks - Part 4						44,613,436	XXX	39,674,673	39,325,649	(5,506,320)	0	0	(5,506,320)	0	39,674,673	0	4,938,763	4,938,763	1,168,952	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						44,613,436	XXX	39,674,673	39,325,649	(5,506,320)	0	0	(5,506,320)	0	39,674,673	0	4,938,763	4,938,763	1,168,952	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
9899999. Total - Preferred and Common Stocks						44,613,436	XXX	39,674,673	39,325,649	(5,506,320)	0	0	(5,506,320)	0	39,674,673	0	4,938,763	4,938,763	1,168,952	XXX	XXX
9999999 - Totals						180,162,021	XXX	173,911,672	155,522,360	(5,506,320)	(68,180)	83,612	(5,658,112)	0	174,550,693	0	5,611,327	5,611,327	7,552,671	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 2

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999. Subtotal - Purchased Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/11/2015	09/14/2018	1,224		173.24		9,964		10,063		10,063	99						100/98
S&P 500 OTC Buy Side	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/15/2014	10/15/2015	22,892		1,862.00	2,971,729			1,650,357		1,650,357	(3,871,965)						100/102
S&P 500 OTC Buy Side	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/15/2014	10/15/2015	4,580		1,862.00	372,761			868,349		868,349	(3,531)						100/102
S&P 500 OTC Buy Side	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/15/2014	10/15/2015	945		1,903.00	102,432			40,908		40,908	(157,744)						100/102
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			22,710		22,710	(255,175)						100/98
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			163,002		163,002	(2,079,693)						100/98
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			1,609		1,609	(59,959)						100/98
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			572,780		572,780	(2,121,367)						100/103
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			226,076		226,076	(322,487)						100/103
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			19,589		19,589	(127,159)						100/103
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		736,815		736,815	(1,568,083)						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		158,567		158,567	(206,822)						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		50,410		50,410	(178,338)						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		3,049		3,049	(295,199)						100/107
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		249,851		249,851	(1,736,536)						100/107
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		6,821		6,821	(78,229)						100/107
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		482,009		482,009	(1,771,559)						100/105
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		17,468		17,468	(358,403)						100/105
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		11,809		11,809	(65,231)						100/105
S&P 500 OTC Buy Side	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2015	04/15/2016	5,912		2,107.00		377,387		14,588		14,588	(362,799)						100/101
S&P 500 OTC Buy Side	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2015	04/15/2016	17,383		2,107.00		2,043,396		440,238		440,238	(1,603,158)						100/101
S&P 500 OTC Buy Side	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2015	04/15/2016	596		2,138.00		59,738		11,051		11,051	(48,687)						100/101
S&P 500 OTC Buy Side	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2015	04/15/2016	494		2,159.00		44,096		7,390		7,390	(36,706)						100/101
S&P 500 OTC Buy Side	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2015	04/15/2016	114		2,217.00		7,128		862		862	(6,266)						100/101
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		521,254		521,254	(1,919,486)						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		12,382		12,382	(469,118)						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		8,326		8,326	(39,956)						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		949		949	(6,571)						100/100
S&P 500 OTC Buy Side	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	06/15/2015	06/15/2016	4,603		2,084.00		320,473		42,766		42,766	(277,707)						100/102
S&P 500 OTC Buy Side	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	06/15/2015	06/15/2016	16,810		2,084.00		2,070,864		730,704		730,704	(1,340,160)						100/102
S&P 500 OTC Buy Side	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	06/15/2015	06/15/2016	489		2,133.00		47,328		14,372		14,372	(32,956)						100/102
S&P 500 OTC Buy Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	07/15/2015	07/15/2016	15,797		2,107.00		1,810,976		659,905		659,905	(1,151,071)						100/100
S&P 500 OTC Buy Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	07/15/2015	07/15/2016	4,330		2,107.00		283,788		36,811		36,811	(246,976)						100/100
S&P 500 OTC Buy Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	07/15/2015	07/15/2016	842		2,156.00		79,698		24,358		24,358	(55,339)						100/100
S&P 500 OTC Buy Side	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/17/2015	08/15/2016	15,972		2,102.00		1,850,258		763,466		763,466	(1,086,792)						100/100
S&P 500 OTC Buy Side	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/17/2015	08/15/2016	5,004		2,102.00		512,324		59,822		59,822	(452,503)						100/100
S&P 500 OTC Buy Side	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/17/2015	08/15/2016	656		2,151.00		58,926		22,369		22,369	(36,557)						100/100
S&P 500 OTC Buy Side	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/15/2015	09/15/2016	5,814		1,978.00		500,250		313,898		313,898	(186,352)						100/98
S&P 500 OTC Buy Side	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/15/2015	09/15/2016	21,384		1,978.00		2,961,000		2,227,533		2,227,533	(733,467)						100/98
S&P 500 OTC Buy Side	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/15/2015	09/15/2016	109		2,008.00		13,223		9,819		9,819	(3,403)						100/98
S&P 500 OTC Buy Side	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/15/2015	09/15/2016	409		2,028.00		45,765		33,447		33,447	(12,318)						100/98
S&P 500 OTC Buy Side Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/15/2014	10/15/2015	2,706		1,862.00	77,112						(70,147)						100/102
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						(8,777)						100/102
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						(57,253)						100/102
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						(29,597)						100/98
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						(9,146)						100/98
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						(69,791)						100/98
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						(25,200)						100/103
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			1,638		1,638	(75,558)						100/103

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
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			1,477		1,477	(59,133)						100/103
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		4,005		4,005	(96,683)						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		113		113	(19,782)						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		2,967		2,967	(81,024)						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		1,949		1,949	(83,873)						100/107
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					(15,794)						100/107
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		994		994	(47,336)						100/107
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		7,936		7,936	(102,231)						100/105
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		384		384	(13,731)						100/105
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		4,105		4,105	(59,678)						100/105
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		343		343	(29,492)						100/101
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		3,717		3,717	(75,879)						100/101
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		5,291		5,291	(117,205)						100/101
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		3,253		3,253	(91,375)						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		2,550		2,550	(60,931)						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		148		148	(16,452)						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		500		500	(21,146)						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		650		650	(18,958)						100/102
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		4,154		4,154	(37,030)						100/102
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		966		966	(13,443)						100/102
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		5,274		5,274	(53,094)						100/102
S&P 500 OTC Buy Side Cliquet	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	07/15/2015	07/15/2016	1,407		2,107.00		59,300		4,701		4,701	(54,599)						100/100
S&P 500 OTC Buy Side Cliquet	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	07/15/2015	07/15/2016	2,123		2,107.00		87,263		6,439		6,439	(80,824)						100/100
S&P 500 OTC Buy Side Cliquet	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	07/15/2015	07/15/2016	444		2,107.00		13,371		332		332	(13,039)						100/100
S&P 500 OTC Buy Side Cliquet	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/17/2015	08/15/2016	737		2,102.00		17,360		278		278	(17,082)						100/100
S&P 500 OTC Buy Side Cliquet	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/17/2015	08/15/2016	2,012		2,102.00		73,602		3,903		3,903	(69,699)						100/100
S&P 500 OTC Buy Side Cliquet	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/17/2015	08/15/2016	1,907		2,102.00		75,388		4,739		4,739	(70,649)						100/100
S&P 500 OTC Buy Side Cliquet	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/15/2015	09/15/2016	1,898		1,978.00		66,088		23,196		23,196	(42,892)						100/98
S&P 500 OTC Buy Side Cliquet	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/15/2015	09/15/2016	3,877		1,978.00		125,021		41,503		41,503	(83,518)						100/98
S&P 500 OTC Buy Side Cliquet	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/15/2015	09/15/2016	839		1,978.00		18,260		4,197		4,197	(14,063)						100/98

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										9,421,646	25,689,918	0	11,390,254	XXX	11,390,254	(27,271,833)	0	0	0	0	XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										9,421,646	25,689,918	0	11,390,254	XXX	11,390,254	(27,271,833)	0	0	0	0	XXX	XXX
0219999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0289999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0369999. Total Purchased Options - Call Options and Warrants										9,421,646	25,689,918	0	11,390,254	XXX	11,390,254	(27,271,833)	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										9,421,646	25,689,918	0	11,390,254	XXX	11,390,254	(27,271,833)	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	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/15/2014	10/15/2015	1,133		1,891.00	(127,655)			(57,817)		(57,817)	190,301	0	0	0	0		100/102
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)			(96,745)		(96,745)	4,742	0	0	0	0		100/102
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)			(117,437)		(117,437)	465,500	0	0	0	0		100/102
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)			(32,756)		(32,756)	154,331	0	0	0	0		100/102
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)			(278,662)		(278,662)	1,521,160	0	0	0	0		100/102
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)			(27,650)		(27,650)	152,946	0	0	0	0		100/102
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)			(239,947)		(239,947)	1,396,613	0	0	0	0		100/102
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)			(362,412)		(362,412)	39,459	0	0	0	0		100/102
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)			(92,590)		(92,590)	13,620	0	0	0	0		100/102
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)			(4,465)		(4,465)	106,594	0	0	0	0		100/98
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)						30,976	0	0	0	0		100/98
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)			(6,442)		(6,442)	248,308	0	0	0	0		100/98
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)			(9,891)		(9,891)	783,951	0	0	0	0		100/98
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)			(4,937)		(4,937)	416,193	0	0	0	0		100/98
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)						84,508	0	0	0	0		100/98
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)			(560)		(560)	50,693	0	0	0	0		100/98
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)						20,783	0	0	0	0		100/98
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)			(16,828)		(16,828)	87,374	0	0	0	0		100/103
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)			(10,703)		(10,703)	67,804	0	0	0	0		100/103
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)			(28,932)		(28,932)	173,628	0	0	0	0		100/103
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)			(10,720)		(10,720)	73,049	0	0	0	0		100/103
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)			(84,392)		(84,392)	723,559	0	0	0	0		100/103
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)			(82,679)		(82,679)	729,456	0	0	0	0		100/103

STATEMENT AS OF SEPTEMBER 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	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/15/2014	12/15/2015	2,991		2,069.00	(272,741)			(2,266)		(2,266)	191,179	0	0	0	0		100/103
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)			(11,236)		(11,236)	113,200	0	0	0	0		100/103
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)			(261)		(261)	62,012	0	0	0	0		100/103
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)		(12,468)		(12,468)	34,857	0	0	0	0		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)		(41,585)		(41,585)	135,955	0	0	0	0		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)		(4,341)		(4,341)	25,945	0	0	0	0		100/101
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)		(11,256)		(11,256)	41,034	0	0	0	0		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)		(154,328)		(154,328)	639,084	0	0	0	0		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)		(108,934)		(108,934)	485,675	0	0	0	0		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)		(5,422)		(5,422)	135,001	0	0	0	0		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)		(30,037)		(30,037)	161,650	0	0	0	0		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)		(837)		(837)	39,460	0	0	0	0		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)		(8,119)		(8,119)	78,543	0	0	0	0		100/107
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)		(12,591)		(12,591)	132,661	0	0	0	0		100/107
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)		(13)		(13)	18,772	0	0	0	0		100/107
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)		(3,704)		(3,704)	42,601	0	0	0	0		100/107
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)		(45,631)		(45,631)	592,873	0	0	0	0		100/107
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)		(35,135)		(35,135)	472,115	0	0	0	0		100/107
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)		(9)		(9)	96,520	0	0	0	0		100/107
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)		(4,328)		(4,328)	65,526	0	0	0	0		100/107
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)		(1)		(1)	27,668	0	0	0	0		100/107
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)		(15,065)		(15,065)	75,691	0	0	0	0		100/105
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)		(34,344)		(34,344)	184,176	0	0	0	0		100/105
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)		(217)		(217)	19,742	0	0	0	0		100/105
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)		(20,532)		(20,532)	120,182	0	0	0	0		100/105
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)		(324)		(324)	56,325	0	0	0	0		100/105
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)		(113,539)		(113,539)	708,370	0	0	0	0		100/105
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)		(44,128)		(44,128)	288,899	0	0	0	0		100/105
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)		(8,381)		(8,381)	55,787	0	0	0	0		100/105
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)		(180)		(180)	60,601	0	0	0	0		100/105

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	Goldman Sachs W22LROWP2IHZNBB6K528	03/16/2015	03/15/2016	1,348		2,170.00		(35,399)		(61)		(61)	35,339	0	0	0	0		100/105
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	04/15/2015	04/15/2016	700		2,139.00		(68,735)		(12,882)		(12,882)	55,853	0	0	0	0		100/101
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	04/15/2015	04/15/2016	596		2,151.00		(54,969)		(9,532)		(9,532)	45,437	0	0	0	0		100/101
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	04/15/2015	04/15/2016	1,436		2,151.00		(132,193)		(22,971)		(22,971)	109,222	0	0	0	0		100/101
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	04/15/2015	04/15/2016	985		2,157.00		(36,520)		(423)		(423)	36,097	0	0	0	0		100/101
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	04/15/2015	04/15/2016	8,317		2,174.00		(671,016)		(104,410)		(104,410)	566,606	0	0	0	0		100/101
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	04/15/2015	04/15/2016	1,296		2,175.00		(103,740)		(16,127)		(16,127)	87,613	0	0	0	0		100/101
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	04/15/2015	04/15/2016	1,092		2,179.00		(30,820)		(173)		(173)	30,647	0	0	0	0		100/101
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	04/15/2015	04/15/2016	5,635		2,180.00		(438,003)		(65,124)		(65,124)	372,879	0	0	0	0		100/101
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	04/15/2015	04/15/2016	2,411		2,186.00		(62,484)		(299)		(299)	62,185	0	0	0	0		100/101
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	04/15/2015	04/15/2016	494		2,196.00		(34,736)		(4,828)		(4,828)	29,908	0	0	0	0		100/101
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	04/15/2015	04/15/2016	1,424		2,196.00		(32,100)		(106)		(106)	31,994	0	0	0	0		100/101
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	04/15/2015	04/15/2016	114		2,317.00		(3,144)		(189)		(189)	2,955	0	0	0	0		100/101
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)		(12,061)		(12,061)	52,178	0	0	0	0		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)		(547)		(547)	53,489	0	0	0	0		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)		(34,060)		(34,060)	156,166	0	0	0	0		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)		(14,278)		(14,278)	72,659	0	0	0	0		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)		(237)		(237)	48,410	0	0	0	0		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)		(146,000)		(146,000)	780,868	0	0	0	0		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)		(70,049)		(70,049)	379,210	0	0	0	0		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)		(388)		(388)	112,868	0	0	0	0		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)		(5,975)		(5,975)	34,170	0	0	0	0		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)		(185)		(185)	76,622	0	0	0	0		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)		(234)		(234)	3,080	0	0	0	0		100/100
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	06/15/2015	06/15/2016	1,168		2,118.00		(120,776)		(39,167)		(39,167)	81,609	0	0	0	0		100/102
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	06/15/2015	06/15/2016	1,741		2,127.00		(171,336)		(54,191)		(54,191)	117,145	0	0	0	0		100/102
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	06/15/2015	06/15/2016	652		2,128.00		(29,648)		(2,640)		(2,640)	27,008	0	0	0	0		100/102
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	06/15/2015	06/15/2016	1,653		2,146.00		(147,102)		(44,027)		(44,027)	103,074	0	0	0	0		100/102
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	06/15/2015	06/15/2016	880		2,150.00		(31,379)		(2,242)		(2,242)	29,136	0	0	0	0		100/102
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	06/15/2015	06/15/2016	6,901		2,151.00		(596,978)		(174,006)		(174,006)	422,972	0	0	0	0		100/102

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
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)		(129,655)		(129,655)	317,259	0	0	0	0		100/102
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)		(3,118)		(3,118)	49,200	0	0	0	0		100/102
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)		(10,844)		(10,844)	27,610	0	0	0	0		100/102
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)		(1,955)		(1,955)	35,003	0	0	0	0		100/102
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	07/15/2015	07/15/2016	807		2,140.00		(76,840)		(26,599)		(26,599)	50,241	0	0	0	0		100/100
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	07/15/2015	07/15/2016	1,604		2,153.00		(142,298)		(47,225)		(47,225)	95,073	0	0	0	0		100/100
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	07/15/2015	07/15/2016	743		2,154.00		(29,735)		(2,786)		(2,786)	26,949	0	0	0	0		100/100
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	07/15/2015	07/15/2016	1,388		2,166.00		(113,783)		(36,930)		(36,930)	76,853	0	0	0	0		100/100
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	07/15/2015	07/15/2016	783		2,175.00		(24,255)		(1,942)		(1,942)	22,313	0	0	0	0		100/100
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	07/15/2015	07/15/2016	6,714		2,175.00		(523,550)		(166,032)		(166,032)	357,518	0	0	0	0		100/100
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	07/15/2015	07/15/2016	5,284		2,181.00		(396,406)		(122,739)		(122,739)	273,667	0	0	0	0		100/100
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	07/15/2015	07/15/2016	1,224		2,186.00		(32,766)		(2,390)		(2,390)	30,376	0	0	0	0		100/100
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	07/15/2015	07/15/2016	842		2,189.00		(65,320)		(18,715)		(18,715)	46,605	0	0	0	0		100/100
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	07/15/2015	07/15/2016	1,580		2,197.00		(36,630)		(2,444)		(2,444)	34,186	0	0	0	0		100/100
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/17/2015	08/15/2016	1,001		2,135.00		(96,620)		(38,501)		(38,501)	58,119	0	0	0	0		100/100
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/17/2015	08/15/2016	583		2,138.00		(47,898)		(4,275)		(4,275)	43,622	0	0	0	0		100/100
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/17/2015	08/15/2016	1,158		2,149.00		(103,488)		(40,731)		(40,731)	62,756	0	0	0	0		100/100
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/17/2015	08/15/2016	7,836		2,171.00		(614,518)		(230,034)		(230,034)	384,484	0	0	0	0		100/100
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/17/2015	08/15/2016	4,942		2,176.00		(375,079)		(140,976)		(140,976)	234,103	0	0	0	0		100/100
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/17/2015	08/15/2016	1,035		2,178.00		(77,648)		(29,175)		(29,175)	48,473	0	0	0	0		100/100
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/17/2015	08/15/2016	2,549		2,181.00		(161,872)		(9,067)		(9,067)	152,805	0	0	0	0		100/100
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/17/2015	08/15/2016	656		2,184.00		(47,334)		(17,466)		(17,466)	29,868	0	0	0	0		100/100
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/17/2015	08/15/2016	1,872		2,192.00		(112,148)		(5,514)		(5,514)	106,633	0	0	0	0		100/100
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/15/2015	09/15/2016	1,077		2,009.00		(129,078)		(96,927)		(96,927)	32,151	0	0	0	0		100/98
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/15/2015	09/15/2016	109		2,019.00		(12,384)		(9,308)		(9,308)	3,076	0	0	0	0		100/98
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/15/2015	09/15/2016	1,001		2,019.00		(62,568)		(39,048)		(39,048)	23,520	0	0	0	0		100/98
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/15/2015	09/15/2016	2,004		2,020.00		(228,781)		(171,020)		(171,020)	57,760	0	0	0	0		100/98
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/15/2015	09/15/2016	11,385		2,042.00		(1,171,040)		(865,718)		(865,718)	305,322	0	0	0	0		100/98
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/15/2015	09/15/2016	6,918		2,047.00		(693,830)		(508,372)		(508,372)	185,457	0	0	0	0		100/98
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/15/2015	09/15/2016	2,937		2,052.00		(138,278)		(85,104)		(85,104)	53,174	0	0	0	0		100/98

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	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/15/2015	09/15/2016	1,876		2,062.00		(80,507)		(49,366)		(49,366)	31,141	0	0	0	0		100/98
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/15/2015	09/15/2016	409		2,062.00		(38,070)		(27,915)		(27,915)	10,155	0	0	0	0		100/98
0509999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(6,399,890)	(16,573,338)	0	(6,075,080)	XXX	(6,075,080)	19,980,523	0	0	0	0	XXX	XXX
0569999. Subtotal - Written Options - Hedging Other										(6,399,890)	(16,573,338)	0	(6,075,080)	XXX	(6,075,080)	19,980,523	0	0	0	0	XXX	XXX
0639999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0709999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0779999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0789999. Total Written Options - Call Options and Warrants										(6,399,890)	(16,573,338)	0	(6,075,080)	XXX	(6,075,080)	19,980,523	0	0	0	0	XXX	XXX
0799999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0809999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0819999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0829999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0839999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999. Total Written Options										(6,399,890)	(16,573,338)	0	(6,075,080)	XXX	(6,075,080)	19,980,523	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										3,021,756	9,116,580	0	5,315,174	XXX	5,315,174	(7,291,310)	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										3,021,756	9,116,580	0	5,315,174	XXX	5,315,174	(7,291,310)	0	0	0	0	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

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

NONE

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

NONE

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX			0			0		
Barclays	G5GSEF7VJP5I7OUK5573	Y	N	0	732,546	(427,802)	304,744	732,546	(427,802)	304,744	0	0
Credit Suisse	1V8Y6QCX6YMJ2OELII46	Y	N	0	3,841,980	(2,004,925)	1,837,055	3,841,980	(2,004,925)	1,837,055	0	0
Goldman Sachs	W22LROWP2IHZNBB6K528	Y	N	520,000	796,438	(236,771)	39,667	796,438	(236,771)	39,667	0	0
Morgan Stanley	4PQUHN3JPFGFNF3BB653	Y	N	0	6,019,290	(3,405,582)	2,613,708	6,019,290	(3,405,582)	2,613,708	0	0
0299999. Total NAIC 1 Designation				520,000	11,390,254	(6,075,080)	4,795,174	11,390,254	(6,075,080)	4,795,174	0	0
0899999. Aggregate Sum of Central Clearing houses							0			0		
0999999 - Gross Totals				520,000	11,390,254	(6,075,080)	4,795,174	11,390,254	(6,075,080)	4,795,174	0	0
1. Offset per SSAP No. 64					0	0						
2. Net after right of offset per SSAP No. 64					11,390,254	(6,075,080)						

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	520,000	520,000	XXX		V
0299999 - Total					520,000	520,000	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			37,294,535	37,294,535	10/01/2015
8999999. Total - Short-Term Invested Assets (Schedule DA type)				37,294,535	37,294,535	XXX
9999999 - Totals				37,294,535	37,294,535	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ (29,875,083) Book/Adjusted Carrying Value $ (29,875,083)
2. Average balance for the year to date Fair Value $ 155,902,957 Book/Adjusted Carrying Value $ 155,902,957
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 5,706,515 NAIC 2 $ 31,588,020 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
690353-C8-8	OPIC Flt % Due 6/1/2033 JD1		1	1,500,000	1,500,000	06/01/2033
690353-C9-6	OPIC Flt % Due 1/15/2030 JJ15		1	7,300,000	7,300,000	01/15/2030
690353-H9-1	OPIC US Agency Floating Rate Flt % Due 9/15/2022 MJSD15		1	1,100,000	1,100,000	09/15/2022
690353-RM-1	OPIC VRDN Adj % Due 3/15/2017 FMAN15		1	1,267,241	1,267,241	03/15/2017
690353-SC-2	OPIC US Agency Floating Rate Adj % Due 6/15/2024 MJSD15		1	6,140,342	6,140,342	06/15/2024
690353-ZB-6	OPIC Adj % Due 10/15/2033 Sched		1	3,270,000	3,270,000	10/15/2033
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				20,577,583	20,577,583	XXX
0599999. Total - U.S. Government Bonds				20,577,583	20,577,583	XXX
136069-DS-7	CANADIAN IMPERIAL BANK 2.35% Due 12/11/2015 JD11		1	1,505,129	1,505,441	12/11/2015
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations				1,505,129	1,505,441	XXX
1099999. Total - All Other Government Bonds				1,505,129	1,505,441	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
462467-GE-5	IOWA ST FIN AUTH VAR-TAXABLE-MTG BKD SECS-PG-C Adj % Due 1/1/2039 Mo-16		1FE	3,000,000	3,000,000	01/01/2039
97689R-AH-7	WISCONSIN ST HSG & ECON DEV AU VAR - TAXABLE - SER B - REMK 0.16% Due 4/1/2046 M		1FE	2,140,000	2,140,000	04/01/2046
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				5,140,000	5,140,000	XXX
3199999. Total - U.S. Special Revenues Bonds				5,140,000	5,140,000	XXX
054937-AE-7	BB&T CORPORATION 5.2% Due 12/23/2015 JD23		1FE	859,233	858,464	12/23/2015
12189T-AB-0	BURLINGTON NORTH SANTA FE 6 7/8% Due 2/15/2016 FA15		1FE	408,789	408,764	02/15/2016
14040H-BA-2	CAPITAL ONE FINANCIAL CORP 1% Due 11/6/2015 MN6		2FE	364,088	364,110	11/06/2015
172967-HG-9	CITIGROUP 1.3% Due 11/15/2016 MN15		1FE	901,923	900,296	11/15/2016
50188F-AB-1	LG&E & KU ENERGY LLC 2 1/8% Due 11/15/2015 MN15		2FE	901,467	901,477	11/15/2015
565849-AJ-5	MARATHON OIL CORP 0.9% Due 11/1/2015 MN1		2FE	999,781	999,970	11/01/2015
61747Y-CT-0	MORGAN STANLEY 3.45% Due 11/2/2015 MN2		1FE	2,204,965	2,205,007	11/02/2015
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				6,640,246	6,638,088	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				6,640,246	6,638,088	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6199999. Total - Issuer Obligations				28,722,958	28,721,113	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				5,140,000	5,140,000	XXX
6599999. Total Bonds				33,862,958	33,861,113	XXX
7099999. Total - Preferred Stocks				0	0	XXX
7599999. Total - Common Stocks				0	0	XXX
7699999. Total - Preferred and Common Stocks				0	0	XXX
316175-40-5	FIDELITY INST MM FUND PRIME			62,993	62,993	
8999999. Total - Short-Term Invested Assets (Schedule DA type)				62,993	62,993	XXX
000000-00-0	BB&T Bank Money Market Account			3,700,000	3,700,000	
9099999. Total - Cash (Schedule E Part 1 type)				3,700,000	3,700,000	XXX
000000-00-0	AGL CAPITAL CORP CP 0.44% Due 10/27/2015 At Mat			4,498,020	4,498,020	10/27/2015
000000-00-0	AGRMPP CP 0.44% Due 10/8/2015 At Mat			1,499,450	1,499,450	10/08/2015
000000-00-0	BASIN ELECTRIC CP CP 0.14% Due 10/13/2015 At Mat			1,599,869	1,599,869	10/13/2015
000000-00-0	CINTAS CP 0.33% Due 10/1/2015 At Mat			2,799,949	2,799,949	10/01/2015
000000-00-0	DUKE ENERGY CORP CP 0.42% Due 10/7/2015 At Mat			3,698,446	3,698,446	10/07/2015
000000-00-0	IDA CORP CP 0.45% Due 10/9/2015 At Mat			999,625	999,625	10/09/2015
000000-00-0	MDU RESOURCES CP 0.38% Due 10/1/2015 At Mat			3,598,605	3,598,605	10/01/2015
000000-00-0	NATIONAL RURAL UTILITIES CP CP 0.14% Due 10/26/2015 At Mat			3,699,612	3,699,612	10/26/2015
000000-00-0	NSTAR ELECTRIC CP 0.14% Due 10/6/2015 At Mat			2,699,937	2,699,937	10/06/2015
000000-00-0	OKSPP CP 0.66% Due 10/1/2015 At Mat			3,199,552	3,199,552	10/01/2015
000000-00-0	SOUTH CAROLINA FUEL CO CP 0.37% Due 10/14/2015 At Mat			3,699,277	3,699,277	10/14/2015
000000-00-0	SOUTHERN CO FDG CP 0.47% Due 10/20/2015 At Mat			3,498,721	3,498,721	10/20/2015
000000-00-0	SPECTRA ENGERGY CAP Cp 0.45% Due 10/5/2015 At Mat			1,820,681	1,820,681	10/05/2015
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				37,311,744	37,311,744	XXX
9999999 - Totals				74,937,695	74,935,850	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ 74,937,695 Book/Adjusted Carrying Value $ 74,935,850
2. Average balance for the year to date Fair Value $ 11,383,987 Book/Adjusted Carrying Value $ 11,388,889

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
				Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6	7	8	
Depository		Code	Rate of Interest			First Month	Second Month	Third Month	*
Bank of New York Mellon	New York, NY					(1,111,730)	(134,417)	5,547,587	XXX
Branch Banking & Trust Co.	Winston-Salem, NC					3,009,058	9,952	3,710,013	XXX
US Bank	Cincinnati, OH					162,405	475,201	1,061,277	XXX
Cheviot Savings Bank	Cincinnati, OH					250,041	250,041	250,271	XXX
Federal Home Loan Bank	Cincinnati, OH					527,592	2,527,406	(1,564,972)	XXX
JP Morgan/Chase	New York, NY					(15,875,487)	(12,770,869)	(11,057,237)	XXX
0199998. Deposits in ... 5 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX			3,302,058	355,202	355,253	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	(9,736,063)	(9,287,484)	(1,697,808)	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	(9,736,063)	(9,287,484)	(1,697,808)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	0	0	(9,736,063)	(9,287,484)	(1,697,808)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8
Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due and Accrued	Amount Received During Year
0599999. Total - U.S. Government Bonds					0	0	0
1099999. Total - All Other Government Bonds					0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds					0	0	0
2499999. Total - U.S. Political Subdivisions Bonds					0	0	0
3199999. Total - U.S. Special Revenues Bonds					0	0	0
AGL CAPITAL CORP CP		09/21/2015	0.440	10/27/2015	4,498,020	550	0
AGRMPP CP		09/08/2015	0.440	10/08/2015	1,499,450	422	0
BASIN ELECTRIC CP CP		09/22/2015	0.140	10/13/2015	1,599,869	56	0
CINTAS CP		09/29/2015	0.330	10/01/2015	2,799,949	51	0
DUKE ENERGY CORP CP		09/01/2015	0.420	10/07/2015	3,698,446	1,295	0
IDA CORP CP		09/09/2015	0.450	10/09/2015	999,625	275	0
MDU RESOURCES CP		08/31/2015	0.450	10/01/2015	3,598,605	1,395	0
NATIONAL RURAL UTILITIES CP CP		09/29/2015	0.140	10/26/2015	3,699,612	29	0
NSTAR ELECTRIC CP		09/30/2015	0.140	10/06/2015	2,699,937	11	0
OKSPP CP		09/23/2015	0.630	10/01/2015	3,199,552	448	0
SOUTH CAROLINA FUEL CO CP		09/25/2015	0.370	10/14/2015	3,699,277	228	0
SOUTHERN CO FDG CP		09/22/2015	0.470	10/20/2015	3,498,721	411	0
SPECTRA ENGERGY CAP Cp		09/21/2015	0.450	10/05/2015	1,820,681	228	0
VECTREN UTILITY CP		09/25/2015	0.320	10/02/2015	999,938	53	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					38,311,682	5,452	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					38,311,682	5,452	0
4899999. Total - Hybrid Securities					0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds					0	0	0
7799999. Total - Issuer Obligations					38,311,682	5,452	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					38,311,682	5,452	0
8699999 - Total Cash Equivalents					38,311,682	5,452	0