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LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2016

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 Wade Matthew Fugate (Name), 513-629-1402 (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	Wade Matthew Fugate #, VP & Controller	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	Mario Joseph San Marco, VP	Lawrence Robert Silverstein, Sr VP & CMO
James Joseph Vance, VP	Robert Lewis Walker, Sr VP	

DIRECTORS OR TRUSTEES

John Finn Barrett	James Norman Clark	Bryan Chalmer Dunn
Jimmy Joe Miller	Joseph Henry Seaman	Jerry Bruce Stillwell
Robert Blair Truitt	Robert Lewis Walker	

State of Ohio
County of Hamilton SS:

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC Annual Statement Instructions and Accounting Practices and Procedures manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

Bryan Chalmer Dunn	Donald Joseph Wuebbling	Wade Matthew Fugate
President & CEO	Secretary and Counsel	VP and Controller

Subscribed and sworn to before me this 26th day of April 2016

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	3,372,914,056	0	3,372,914,056	3,240,121,140
2. Stocks:				
2.1 Preferred stocks	3,320,800	0	3,320,800	3,320,800
2.2 Common stocks	74,161,085	445,945	73,715,140	69,881,311
3. Mortgage loans on real estate:				
3.1 First liens	315,607,353	0	315,607,353	316,348,652
3.2 Other than first liens			0	
4. Real estate:				
4.1 Properties occupied by the company (less $ .... encumbrances)		0	0	0
4.2 Properties held for the production of income (less $ .... encumbrances)			0	
4.3 Properties held for sale (less $ .... encumbrances)	726,219		726,219	726,219
5. Cash ($ 7,276,136), cash equivalents ($ 51,318,623) and short-term investments ($ 46,641,342)	105,236,100	0	105,236,100	124,103,770
6. Contract loans (including $ .... premium notes)	459,094,850	0	459,094,850	452,826,030
7. Derivatives	27,014,018	0	27,014,018	20,217,966
8. Other invested assets	143,898,215	2,044,529	141,853,686	142,055,936
9. Receivables for securities	138,142	0	138,142	2,475,057
10. Securities lending reinvested collateral assets	22,051,211	0	22,051,211	37,577,802
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	4,524,162,049	2,490,474	4,521,671,575	4,409,654,683
13. Title plants less $ .... charged off (for Title insurers only)			0	
14. Investment income due and accrued	49,424,877	0	49,424,877	46,613,023
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	5,667,664	0	5,667,664	6,664,568
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)	42,328,804		42,328,804	42,412,772
15.3 Accrued retrospective premiums ($ ....) and contracts subject to redetermination ($ ....)			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	4,421,709	0	4,421,709	3,615,090
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts	178,158	0	178,158	289,388
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon	1,507,178	0	1,507,178	
18.2 Net deferred tax asset	50,008,655	13,560,929	36,447,726	36,722,131
19. Guaranty funds receivable or on deposit	2,043,262	0	2,043,262	2,053,053
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	1,030,897	1,024,552	6,345	28,293
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)	4,680,773,253	17,075,955	4,663,697,298	4,548,053,001
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	
28. Total (Lines 26 and 27)	4,680,773,253	17,075,955	4,663,697,298	4,548,053,001
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 $ 3,674,336,793 less $ .... included in Line 6.3 (including $ 4,037,633 Modco Reserve)	3,674,336,793	3,610,807,526
2.	Aggregate reserve for accident and health contracts (including $ .... Modco Reserve)	514,294	526,418
3.	Liability for deposit-type contracts (including $ .... Modco Reserve)	347,551,680	329,212,574
4.	Contract claims:		
	4.1 Life	10,906,067	6,795,329
	4.2 Accident and health		0
5.	Policyholders' dividends $ 850,118 and coupons $ .... due and unpaid	850,118	1,164,665
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $ .... Modco)	54,764,247	54,019,820
	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	1,499,937	907,425
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 $ 46,810 assumed and $ 3,430,070 ceded	3,476,880	4,027,896
	9.4 Interest Maintenance Reserve	3,773,940	3,645,339
10.	Commissions to agents due or accrued-life and annuity contracts $ 338,301, accident and health $ .... and deposit-type contract funds $	338,301	237,304
11.	Commissions and expense allowances payable on reinsurance assumed	263	228
12.	General expenses due or accrued	282,058	813,993
13.	Transfers to Separate Accounts due or accrued (net) (including $ .... accrued for expense allowances recognized in reserves, net of reinsured allowances)		
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	2,601,879	3,014,142
15.1	Current federal and foreign income taxes, including $ .... on realized capital gains (losses)		1,640,287
15.2	Net deferred tax liability		
16.	Unearned investment income	4,107	4,170
17.	Amounts withheld or retained by company as agent or trustee		
18.	Amounts held for agents' account, including $ .... agents' credit balances		
19.	Remittances and items not allocated	4,234,197	4,467,276
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above	3,923,511	3,815,570
22.	Borrowed money $ 0 and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	40,745,397	38,380,227
	24.02 Reinsurance in unauthorized and certified ($ ....) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ ....) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	2,514,483	2,518,353
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	17,537,686	11,258,879
	24.09 Payable for securities	7,154,129	99,948
	24.10 Payable for securities lending	149,926,275	140,720,804
	24.11 Capital notes $ .... and interest thereon $		
25.	Aggregate write-ins for liabilities	68,471,779	68,548,178
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	4,395,408,021	4,286,626,351
27.	From Separate Accounts Statement		
28.	Total liabilities (Lines 26 and 27)	4,395,408,021	4,286,626,351
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	130,825,285	130,825,285
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	134,963,992	128,101,365
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)	265,789,277	258,926,650
38.	Totals of Lines 29, 30 and 37	268,289,277	261,426,650
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	4,663,697,298	4,548,053,001
	DETAILS OF WRITE-INS		
2501.	Unfunded Commitment to Low Income Housing Tax Credit Property	65,181,000	66,175,262
2502.	Payable for Collateral on Derivatives	2,120,000	1,210,000
2503.	Outstanding disbursement - death	840,970	935,639
2598.	Summary of remaining write-ins for Line 25 from overflow page	329,809	227,277
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	68,471,779	68,548,178
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	147,631,478	133,341,271	532,937,301
2.	Considerations for supplementary contracts with life contingencies	250,047	75,790	2,569,512
3.	Net investment income	48,127,407	45,612,176	192,715,883
4.	Amortization of Interest Maintenance Reserve (IMR)	186,740	202,739	725,019
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	46,328	76,366	121,801
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	410,582	372,027	893,086
9.	Totals (Lines 1 to 8.3)	196,652,582	179,680,369	729,962,602
10.	Death benefits	6,005,262	4,959,655	23,735,040
11.	Matured endowments (excluding guaranteed annual pure endowments)	42,596	19,159	67,206
12.	Annuity benefits	10,349,407	6,856,422	25,566,296
13.	Disability benefits and benefits under accident and health contracts	280,906	410,592	681,674
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	69,296,086	71,344,831	294,136,246
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	1,013,310	380,217	(2,245,325)
18.	Payments on supplementary contracts with life contingencies	515,996	478,880	2,279,626
19.	Increase in aggregate reserves for life and accident and health contracts	63,517,143	53,868,418	205,548,832
20.	Totals (Lines 10 to 19)	151,020,706	138,318,174	549,769,595
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	15,295,723	14,512,241	56,864,527
22.	Commissions and expense allowances on reinsurance assumed	723	838	3,988
23.	General insurance expenses	7,773,169	7,779,423	31,865,111
24.	Insurance taxes, licenses and fees, excluding federal income taxes	2,174,356	2,304,807	8,087,712
25.	Increase in loading on deferred and uncollected premiums	(842,427)	(904,033)	(852,347)
26.	Net transfers to or (from) Separate Accounts net of reinsurance			
27.	Aggregate write-ins for deductions	883,591	509,712	2,012,682
28.	Totals (Lines 20 to 27)	176,305,841	162,521,162	647,751,268
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	20,346,741	17,159,207	82,211,334
30.	Dividends to policyholders	13,068,618	11,894,096	52,703,253
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	7,278,123	5,265,111	29,508,081
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(866,311)	1,241,137	6,194,899
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)	8,144,434	4,023,974	23,313,182
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (810,666) (excluding taxes of $ 169,799 transferred to the IMR)	(1,832,016)	2,248,141	9,583,593
35.	Net income (Line 33 plus Line 34)	6,312,418	6,272,115	32,896,775
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	261,426,649	204,368,297	204,368,297
37.	Net income (Line 35)	6,312,418	6,272,115	32,896,775
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 1,145,414	2,198,758	449,857	(14,462,568)
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	(1,775,427)	(68,274)	(939,671)
41.	Change in nonadmitted assets	2,492,049	(2,005,535)	(468,373)
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			1,900,000
44.	Change in asset valuation reserve	(2,365,170)	(1,513,617)	(1,867,810)
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		40,000,000
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus	0	0	0
54.	Net change in capital and surplus for the year (Lines 37 through 53)	6,862,628	3,134,546	57,058,353
55.	Capital and surplus, as of statement date (Lines 36 + 54)	268,289,277	207,502,843	261,426,650
	DETAILS OF WRITE-INS			
08.301.	Pension Administration Fees	381,462	343,094	778,314
08.302.	Miscellaneous Income	29,120	28,933	114,772
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)	410,582	372,027	893,086
2701.	Benefits for employees and agents not included elsewhere	332,139	404,601	1,557,353
2702.	Modified coinsurance change in mean reserve adjustment	346,182	105,111	324,331
2703.	Securities lending interest expense	205,270		130,998
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	883,591	509,712	2,012,682
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	150,397,336	137,019,675	535,565,655
2.	Net investment income	47,449,029	45,683,350	194,977,586
3.	Miscellaneous income	568,140	339,494	962,138
4.	Total (Lines 1 to 3)	198,414,505	183,042,519	731,505,379
5.	Benefit and loss related payments	84,710,411	85,467,503	344,186,628
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	26,960,943	25,710,791	98,545,575
8.	Dividends paid to policyholders	12,638,738	11,670,145	49,178,962
9.	Federal and foreign income taxes paid (recovered) net of $ 288,001 tax on capital gains (losses)	1,640,287	1,628,753	10,452,780
10.	Total (Lines 5 through 9)	125,950,379	124,477,192	502,363,945
11.	Net cash from operations (Line 4 minus Line 10)	72,464,126	58,565,327	229,141,434
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	87,502,865	101,655,693	476,648,830
	12.2 Stocks	737,481	2,985,840	72,998,659
	12.3 Mortgage loans	8,647,300	6,023,423	53,726,744
	12.4 Real estate	0	0	0
	12.5 Other invested assets	0	0	2,100,000
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	4,236	4,221
	12.7 Miscellaneous proceeds	24,917,687	369,783	29,591,816
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	121,805,333	111,038,975	635,070,270
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	221,259,534	184,540,142	802,370,116
	13.2 Stocks	1,730,513	5,023,521	58,329,559
	13.3 Mortgage loans	7,906,001	0	79,148,929
	13.4 Real estate	0	0	0
	13.5 Other invested assets	994,262	1,814,974	8,456,913
	13.6 Miscellaneous applications	9,907,340	31,388,198	20,900,593
	13.7 Total investments acquired (Lines 13.1 to 13.6)	241,797,650	222,766,835	969,206,110
14.	Net increase (or decrease) in contract loans and premium notes	6,268,820	8,025,987	53,770,784
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(126,261,137)	(119,753,847)	(387,906,624)
	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	40,000,000
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	18,339,106	18,038,227	118,144,643
	16.5 Dividends to stockholders	0	0	0
	16.6 Other cash provided (applied)	16,590,235	33,809,257	98,712,900
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	34,929,341	51,847,484	256,857,543
	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)	(18,867,670)	(9,341,036)	98,092,353
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	124,103,770	26,011,417	26,011,417
	19.2 End of period (Line 18 plus Line 19.1)	105,236,100	16,670,381	124,103,770

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	110,547,540	108,150,732	423,640,502
3.	Ordinary individual annuities	43,817,404	31,949,307	126,918,178
4.	Credit life (group and individual)			0
5.	Group life insurance	14,695	15,576	64,061
6.	Group annuities	4,155,047	4,257,811	16,783,165
7.	A & H - group			0
8.	A & H - credit (group and individual)			0
9.	A & H - other	54,063		254,036
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal	158,588,749	144,373,426	567,659,942
12.	Deposit-type contracts	66,049,542	34,717,036	201,148,379
13.	Total	224,638,291	179,090,462	768,808,321
	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

1. Summary of Significant Accounting Policies and Going Concern

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	2016	2015
NET INCOME			
(1) State basis (Page 4, Line 35, Columns 1 & 3)	OH	6,312,418	32,896,775
(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	6,312,418	32,896,775
SURPLUS			
(5) State basis (Page 3, Line 38, Columns 1 & 2)	OH	268,289,277	261,426,650
(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	268,289,277	261,426,650

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

C. Accounting Policy. No Change.

D. Going Concern. Management has not raised any doubts about the entity's ability to continue as a going concern.

2. Accounting Changes and Correction of Errors

The Company made the following accounting changes in 2016: No Change.

3. Business Combinations and Goodwill. No Change.

4. Discontinued Operations. No Change.

5. Investments

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

B. Debt Restructuring. None.

C. Reverse Mortgages. None.

D. Loan-Backed Securities

(1) 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 three month period ended March 31, 2016, due to the intent to sell the security or the inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis of the security.

(3) The Company had no loan-backed and structured securities with a recognized other-than-temporary impairment, for the three month period ended March 31, 2016, as the present value of future cash flows expected to be collected is less than the amortized cost basis of the securities:

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

(4) The following is an aggregate total of all impaired loan-backed securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss, including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains as of March 31, 2016:

a. The aggregate amount of unrealized losses:

1. Less than 12 Months 2,382,651
2. 12 Months or Longer 564,137

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

1. Less than 12 Months 135,983,801

2. 12 Months or Longer 20,815,824

(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:

A. the length of time and the extent to which the fair value is below the book/adjusted carry value;
B. the financial condition and near term prospects of the issuer, including specific events that may affect its operations;
C. 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;
D. 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;
E. 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;
F. for loan-backed securities, the Company's intent to sell the security before recovery of its book/adjusted carry value.

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

E. Repurchase Agreements and/or Securities Lending Transactions

(3) Collateral Received

B. The fair value of that collateral and of the portion of that collateral that it has sold or repledged is $153.4 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	27,014,017	0	27,014,017

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

	Gross Amount Recognized	Amount Offset*	Net Amount Presented on Financial Statements
(2) Liabilities Derivative Instrument	(17,537,685)	0	(17,537,685)

* 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 (borrowings) with the both FHLBI and FHLB. It is part of the Company's strategy to utilize these funds to increase profitability. The Company has determined the actual/estimated maximum borrowing capacity as $350.0 million. The Company calculated this amount after a review of its pledgeable assets (both pledged and unpledged) and after applying the respective FHLB borrowing haircuts.

(2) FHLB Capital Stock

a. Aggregate Totals

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Current Year			
(a) Membership Stock - Class A	4,881,346	4,881,346	
(b) Membership Stock - Class B	0		
(c) Activity Stock	8,206,554	8,206,554	
(d) Excess Stock	2,474,100	2,474,100	
(e) Aggregate Total (a+b+c+d)	15,562,000	15,562,000	0
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	350,000,000	XXX	XXX

2. Prior Year-end

(a) Membership Stock - Class A	4,881,346	4,881,346	
(b) Membership Stock - Class B	0		
(c) Activity Stock	7,711,254	7,711,254	
(d) Excess Stock	2,469,400	2,469,400	
(e) Aggregate Total (a+b+c+d)	15,062,000	15,062,000	0
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	375,000,000	XXX	XXX

11B(2)a1(f) should be equal to or greater than 11B(4)a1(d)
11B(2)a2(f) should be equal to or greater than 11B(4)a2(d)

b. Membership Stock (Class A and B) Eligible and Not Eligible for Redemption

	1	2	Eligible for Redemption			
	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	3 Less Than 6 Months	4 6 Months to Less Than 1 Year	5 1 to Less Than 3 Years	6 3 to 5 Years
Membership Stock						
1. Class A	4,881,346	4,881,346				
2. Class B	0					

11B(2)b1 Current Year Total (Column 1) should equal 11B(2)a1(a) Total (Column 1)
11B(2)b2 Current Year Total (Column 1) should equal 11B(2)a1(b) Total (Column 1)

(3) Collateral Pledged to FHLB
a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	431,680,244	403,188,631	292,407,829
2. Current Year General Account Total Collateral Pledged	431,680,244	403,188,631	292,407,829
3. Current Year Separate Accounts Total Collateral Pledged			
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	346,265,029	328,371,156	272,609,551

11B(3)a1 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b1 (Columns 1, 2 and 3 respectively)
11B(3)a2 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b2 (Columns 1, 2 and 3 respectively)
11B(3)a3 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b3 (Columns 1, 2 and 3 respectively)
11B(3)a4 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b4 (Columns 1, 2 and 3 respectively)

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	432,636,279	403,664,816	294,442,898
2. Current Year General Account Maximum Collateral Pledged	432,636,279	403,664,816	294,442,898
3. Current Year Separate Accounts Maximum Collateral Pledged			
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	350,570,374	330,524,435	297,650,000

(4) Borrowing from FHLB
a. Amount as of Reporting Date

	1 Total 2+3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
1. Current Year				
(a) Debt	0			XXX
(b) Funding Agreements	292,407,829	292,407,829		279,113,736
(c) Other	0			XXX
(d) Aggregate Total (a+b+c)	292,407,829	292,407,829	0	279,113,736
2. Prior Year-end				
(a) Debt	0			XXX
(b) Funding Agreements	272,609,551	272,609,551		260,436,034
(c) Other	0			XXX
(d) Aggregate Total (a+b+c)	272,609,551	272,609,551	0	260,436,034

b. Maximum Amount During Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3 Separate Accounts
1.Debt	0		
2.Funding Agreements	297,977,805	297,977,805	
3.Other	0		
4.Aggregate Total (Lines 1+2+3)	297,977,805	297,977,805	0

11B(4)b4 (Columns 1, 2 and 3) should be equal to or greater than 11B(4)a1(d) (Columns 1, 2 and 3 respectively)

c. FHLB - Prepayment Obligations

	Does the company have prepayment obligations under the following arrangements (YES/NO)?
1.Debt	NO
2.Funding Agreements	NO
3.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 March 31, 2016

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total
a. Assets at fair value				
Bonds: Industrial & miscellaneous	0	0	1,277,507	1,277,507
Common stock: Industrial & miscellaneous	58,153,140	0	0	58,153,140
Derivative assets: Options, purchased	0	0	27,014,017	27,014,017
Total assets at fair value	58,153,140	0	28,291,524	86,444,664

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total
b. Liabilities at fair value				
Derivative liabilities: Options, written	0	0	(17,537,685)	(17,537,685)
Total liabilities at fair value	0	0	(17,537,685)	(17,537,685)

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

Quarter Ended at March 31, 2016

Description for each class of asset or liability	Ending Balance as of Prior Quarter End	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 as of Current Quarter End
a. Assets										
Bonds: Industrial & miscellaneous	509,344	1,350,000	0	0	(517,834)	0	0	0	(64,003)	1,277,507
Derivative assets	20,217,966	0	0	(8,264,316)	5,153,028	10,160,808	0	0	(253,469)	27,014,017
Total Assets	20,727,310	1,350,000	0	(8,264,316)	4,635,194	10,160,808	0	0	(317,472)	28,291,524

Description for each class of asset or liability	Ending Balance as of Prior Quarter End	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 as of Current Quarter End
b. Liabilities										
Derivative liabilities	(11,258,883)	0	0	5,546,556	(5,089,175)	0	(6,736,183)	0	0	(17,537,685)
Total Liabilities	(11,258,883)	0	0	5,546,556	(5,089,175)	0	(6,736,183)	0	0	(17,537,685)

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

(4) Investments in Level 3 include NAIC 6 rated 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 Goldman Sachs Multi-Asset Class 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 to determine the fair value of derivatives in Level 3 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.

B. Not applicable.

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Bonds	3,507,567,613	3,372,914,056	2,185,161	3,230,599,447	274,783,005	
Common stock: Unaffiliated *	73,715,140	73,715,140	73,715,140	0	0	
Preferred stock	4,108,640	3,320,800	0	4,108,640		
Mortgage loans	342,343,860	315,607,353	0	0	342,343,860	
Cash, cash equivalents, & short-term investments	105,237,288	105,236,100	105,237,288	0	0	
Other invested assets: Surplus notes	52,627,027	46,824,306	0	52,627,027	0	
Securities lending reinvested collateral assets	22,051,211	22,051,211	22,051,211	0	0	
Derivative assets	27,014,017	27,014,017	0	0	27,014,017	
Life and annuity reserves for investment-type contracts and deposit fund liabilities	(380,644,304)	(353,406,960)	0	0	(380,644,304)	
Equity-indexed insurance contracts	(1,219,072,830)	(1,227,288,873)	0	0	(1,219,072,830)	
Derivative liabilities	(17,537,685)	(17,537,685)	0	0	(17,537,685)	
Securities lending liability	(149,926,275)	(149,926,275)	0	(149,926,275)	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. 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 or stated amounts.

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

25. Change in Incurred Losses and Loss Adjustment Expenses. No Change

26. Intercompany Pooling Arrangements. No Change.

27. Structured Settlements. No Change.

28. Health Care Receivables. No Change

29. Participating Policies. No Change.

30. Premium Deficiency Reserves. No Change.

31. Reserves for Life Contracts and Annuity Contracts. No Change.

32. Analysis of Annuity Actuarial Reserves and Deposit Type Liabilities by Withdrawal Characteristics. No Change.

33. Premiums and Annuity Consideration Deferred and Uncollected. No Change.

34. Separate Accounts. No Change.

35. Loss/Claim Adjustment Expenses. No Change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [ ] No [X]

1.2 If yes, has the report been filed with the domiciliary state? Yes [ ] No [ ]

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [ ] No [X]

2.2 If yes, date of change:

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

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

3.3 If the response to 3.2 is yes, provide a brief description of those changes.

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [X]

4.2 If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [ ] No [X] N/A [ ]
If yes, attach an explanation.

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2012

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2012

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 10/02/2013

6.4 By what department or departments?
Ohio Department of Insurance

6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [ ] No [ ] N/A [X]

6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [ ] No [ ] N/A [X]

7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [ ] No [X]

7.2 If yes, give full information:

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes [ ] No [X]

8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [ ] No [X]

8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC

GENERAL INTERROGATORIES

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No [ ]
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

9.11 If the response to 9.1 is No, please explain:

9.2 Has the code of ethics for senior managers been amended? Yes [X] No [ ]

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
Presentation, wording, and contact persons

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: $ 72,132,775

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	$ 438,235	$ 445,945
14.24	Short-Term Investments	$ 0	$
14.25	Mortgage Loans on Real Estate	$ 0	$
14.26	All Other	$ 23,896,795	$ 24,941,134
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 24,335,030	$ 25,387,079
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. $ 153,357,380

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 153,359,822

16.3 Total payable for securities lending reported on the liability page. $ 149,926,275

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 Investment Analysis Office been followed? Yes [X] No [ ]

18.2 If no, list exceptions:

GENERAL INTERROGATORIES

PART 2 - LIFE & HEALTH

1. Report the statement value of mortgage loans at the end of this reporting period for the following categories:

		1 Amount
1.1 Long-Term Mortgages In Good Standing		
1.11 Farm Mortgages	$	
1.12 Residential Mortgages	$	
1.13 Commercial Mortgages	$	315,607,353
1.14 Total Mortgages in Good Standing	$	315,607,353
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)	$	315,607,353
1.6 Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter		
1.61 Farm Mortgages	$	
1.62 Residential Mortgages	$	
1.63 Commercial Mortgages	$	
1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$	0

2. Operating Percentages:

2.1 A&H loss percent		%
2.2 A&H cost containment percent		%
2.3 A&H expense percent excluding cost containment expenses		%

3.1 Do you act as a custodian for health savings accounts?		Yes [ ] No [X]
3.2 If yes, please provide the amount of custodial funds held as of the reporting date	$	
3.3 Do you act as an administrator for health savings accounts?		Yes [ ] No [X]
3.4 If yes, please provide the balance of the funds administered as of the reporting date	$	

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

	States, Etc.		1 Active Status	2 Life Contracts: Life Insurance Premiums	3 Life Contracts: Annuity Considerations	4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	7 Deposit-Type Contracts
1.	Alabama	AL	L	538,367	179,193	0		717,560	0
2.	Alaska	AK	N	2,120	0	0		2,120	0
3.	Arizona	AZ	L	2,640,003	1,830,694	244		4,470,941	0
4.	Arkansas	AR	L	569,740	201,737	208		771,685	0
5.	California	CA	L	8,320,383	4,448,056	3,678		12,772,117	0
6.	Colorado	CO	L	3,798,632	598,949	59		4,397,640	0
7.	Connecticut	CT	L	3,286,291	4,727,803	2,641		8,016,735	0
8.	Delaware	DE	L	345,325	8,054	10		353,389	0
9.	District of Columbia	DC	L	561,744	430,121	0		991,865	0
10.	Florida	FL	L	4,075,269	2,522,421	3,245		6,600,935	0
11.	Georgia	GA	L	958,275	809,420	348		1,768,043	0
12.	Hawaii	HI	L	1,796,744	78,879	5,132		1,880,755	0
13.	Idaho	ID	L	474,274	260,551	0		734,825	0
14.	Illinois	IL	L	2,739,422	830,304	1,169		3,570,895	0
15.	Indiana	IN	L	1,989,263	491,678	5,006		2,485,947	0
16.	Iowa	IA	L	714,786	179,258	1,875		895,919	0
17.	Kansas	KS	L	1,624,444	700,960	505		2,325,909	0
18.	Kentucky	KY	L	608,276	160,081	347		768,704	0
19.	Louisiana	LA	L	291,543	29,178	448		321,169	0
20.	Maine	ME	L	162,500	527,222	0		689,722	0
21.	Maryland	MD	L	3,651,421	2,630,205	507		6,282,133	0
22.	Massachusetts	MA	L	1,626,213	2,484,914	3,132		4,114,259	46,542
23.	Michigan	MI	L	2,655,212	590,878	2,655		3,248,745	0
24.	Minnesota	MN	L	1,544,406	1,113,137	65		2,657,608	0
25.	Mississippi	MS	L	192,241	1,602	0		193,843	0
26.	Missouri	MO	L	6,546,857	291,111	95		6,838,063	0
27.	Montana	MT	L	316,396	2,907	0		319,303	0
28.	Nebraska	NE	L	960,456	1,416,621	604		2,377,681	0
29.	Nevada	NV	L	231,225	168,150	44		399,419	0
30.	New Hampshire	NH	L	720,399	418,173	2,390		1,140,962	100,000
31.	New Jersey	NJ	L	4,153,679	1,119,190	3,478		5,276,347	0
32.	New Mexico	NM	L	634,275	53,599	0		687,874	0
33.	New York	NY	N	255,439	5,048	538		261,025	0
34.	North Carolina	NC	L	2,010,521	260,911	317		2,271,749	0
35.	North Dakota	ND	L	184,367	0	0		184,367	0
36.	Ohio	OH	L	4,589,262	477,451	1,489		5,068,202	65,903,000
37.	Oklahoma	OK	L	308,430	32,910	0		341,340	0
38.	Oregon	OR	L	646,396	288,449	171		935,016	0
39.	Pennsylvania	PA	L	5,613,178	2,680,423	5,174		8,298,775	0
40.	Rhode Island	RI	L	190,920	582,058	415		773,393	0
41.	South Carolina	SC	L	642,100	266,785	440		909,325	0
42.	South Dakota	SD	L	273,901	232,813	0		506,714	0
43.	Tennessee	TN	L	1,031,217	108,511	416		1,140,144	0
44.	Texas	TX	L	9,726,859	7,295,976	677		17,023,512	0
45.	Utah	UT	L	714,362	291,578	0		1,005,940	0
46.	Vermont	VT	L	416,104	282,282	0		698,386	0
47.	Virginia	VA	L	4,553,595	3,079,526	3,449		7,636,570	0
48.	Washington	WA	L	1,962,682	1,403,859	851		3,367,392	0
49.	West Virginia	WV	L	394,483	528,982	2,127		925,592	0
50.	Wisconsin	WI	L	1,234,157	688,578	0		1,922,735	0
51.	Wyoming	WY	L	92,201	148,885	0		241,086	0
52.	American Samoa	AS	N	540	0	0		540	0
53.	Guam	GU	N	32,726	0	0		32,726	0
54.	Puerto Rico	PR	N	23,859	0	0		23,859	0
55.	U.S. Virgin Islands	VI	N	1,450	0	0		1,450	0
56.	Northern Mariana Islands	MP	N	0	0	0		0	0
57.	Canada	CAN	N	0	0	0		0	0
58.	Aggregate Other Aliens	OT	XXX	113,729	7,100	112	0	120,941	0
59.	Subtotal		(a) 49	93,742,659	47,967,171	54,063	0	141,763,893	66,049,542
90.	Reporting entity contributions for employee benefits plans		XXX					0	
91.	Dividends or refunds applied to purchase paid-up additions and annuities		XXX	16,426,281	5,280			16,431,561	
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	393,295				393,295	
94.	Aggregate or other amounts not allocable by State		XXX	0	0	0	0	0	0
95.	Totals (Direct Business)		XXX	110,562,235	47,972,451	54,063	0	158,588,749	66,049,542
96.	Plus Reinsurance Assumed		XXX					0	
97	Totals (All Business)		XXX	110,562,235	47,972,451	54,063	0	158,588,749	66,049,542
98.	Less Reinsurance Ceded		XXX	8,659,277	194,793	54,063		8,908,133	
99.	Totals (All Business) less Reinsurance Ceded		XXX	101,902,958	47,777,658	0	0	149,680,616	66,049,542
	DETAILS OF WRITE-INS								
58001.	ZZZ Other Alien		XXX	113,729	7,100	112		120,941	
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	113,729	7,100	112	0	120,941	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	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	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	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	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	14.870	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	97.450	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	35.590	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	44.890	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-1321348				Fort Washington PE Invest VII LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	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	71.090	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	1.290	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	32.710	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Columbus Life Insurance Co	Ownership	25.460	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Integrity Life Insurance Co	Ownership	4.830	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	4.830	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	75.960	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	26-1073680				Fort Washington PE Invest VI LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	35.070	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	4.180	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	99.490	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	88.160	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	90.320	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	9.950	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	The Western and Southern Life Ins Co	Ownership	12.510	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	6.780	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	5.470	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	3.860	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	3.280	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	6.400	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	96.130	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	81-0743431				Midtown Park Inv. Holdings, LC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-5439036				Miller Creek Investor Holdings, LLC	TN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	75264	16-0958252				National Integrity Life Insurance Co	NY	IA	Integrity Life Insurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-5030427				NE Emerson Edgewood, LLC	IN	NIA	Lafayette Life Insurance Company	Ownership	60.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-1024113				North Braeswood Meritage Holdings LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	02-0593144				North Pittsburg Hotel LLC	PA	NIA	WSALD NPH LLC	Ownership	37.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1427318				Northeast Cincinnati Hotel LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-2914674				NP Cranberry Hotel Holdings, LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-5765100				Olathe Apt. Investor Holdings, LLC	KS	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-1122741				One Kennedy Housing Investor Holdings, LLC	CT	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1338187				OTR Housing Associates LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1335827				OTR Transitional Housing LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	99.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-1553387				Overland Apartments Investor Holdings, LLC	KS	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-4322006				PCE LP	GA	NIA	The Western and Southern Life Ins Co	Ownership	41.900	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-4322006				PCE LP	GA	NIA	Western-Southern Life Assurance Co	Ownership	22.340	WS Mutual Holding Co	

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	47-3394236				Perimeter TC Investor Holdings	GA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	81-1659568				Pleasanton Hotel Investor Holdings,LLC	CA	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	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				Randolph 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	81-1286981				Russell Bay Investor Holdings, LLC	NV	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	81-1827381				Stony Investor Holdings,LLC	VA	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	47-5098714				Trevi Apartment Holdings, LLC	AZ	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	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	
0836	Western-Southern Group	00000	31-1303229				WS Country Place GP LLC	GA	NIA	W&S Real Estate Holdings LLC	Ownership	90.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	61-0998084				WS Lookout JV LLC	KY	NIA	The Western and Southern Life Ins Co	Ownership	50.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-1515960				WSA Commons LLC	GA	NIA	The Western and Southern Life Ins Co	Ownership	50.000	WS Mutual Holding Co	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0836	Western-Southern Group	00000	33-1058916				WSALD NPH LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	50.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-0360272				WSL Partners LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	67.730	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843748				WSLR Birmingham	AL	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843635				WSLR Cinti LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843645				WSLR Columbus LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843653				WSLR Dallas LLC	TX	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843767				WSLR Hartford LLC	CT	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843577				WSLR Holdings LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	24.490	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843962				WSLR Skyport LLC	KY	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-8843814				WSLR Union LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	26-3526711				YT Crossing Holdings, LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.

2.

3.

5.

6.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]

6 5 2 4 2 2 0 1 6 4 9 0 0 0 0 0 1

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

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

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

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

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 6 4 4 7 0 0 0 0 1

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

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

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	232,324	167,199
2505.	Modco adjustment Wilton reinsurance	97,485	60,078
2597.	Summary of remaining write-ins for Line 25 from overflow page	329,809	227,277

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	316,348,649	290,926,464
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	3,469,199	64,903,153
	2.2 Additional investment made after acquisition	4,436,802	14,245,776
3.	Capitalized deferred interest and other		0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease)		0
6.	Total gain (loss) on disposals		0
7.	Deduct amounts received on disposals	8,647,300	53,726,744
8.	Deduct amortization of premium and mortgage interest points and commitment fees		0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		0
10.	Deduct current year's other than temporary impairment recognized		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	315,607,350	316,348,649
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	315,607,350	316,348,649
14.	Deduct total nonadmitted amounts		0
15.	Statement value at end of current period (Line 13 minus Line 14)	315,607,350	316,348,649

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	144,075,965	68,656,333
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		78,762,069
	2.2 Additional investment made after acquisition		0
3.	Capitalized deferred interest and other		0
4.	Accrual of discount	1,959	9,518
5.	Unrealized valuation increase (decrease)	(156,435)	(1,146,972)
6.	Total gain (loss) on disposals		0
7.	Deduct amounts received on disposals		2,100,000
8.	Deduct amortization of premium and depreciation	23,274	104,983
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)	143,898,215	144,075,965
12.	Deduct total nonadmitted amounts	2,044,529	2,020,029
13.	Statement value at end of current period (Line 11 minus Line 12)	141,853,686	142,055,936

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	3,313,761,495	3,031,272,411
2.	Cost of bonds and stocks acquired	222,990,047	860,699,675
3.	Accrual of discount	885,699	3,579,740
4.	Unrealized valuation increase (decrease)	2,260,481	(10,684,771)
5.	Total gain (loss) on disposals	560,219	16,703,258
6.	Deduct consideration for bonds and stocks disposed of	88,240,344	575,960,393
7.	Deduct amortization of premium	1,821,648	7,039,518
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	4,808,907
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	3,450,395,949	3,313,761,495
11.	Deduct total nonadmitted amounts	445,945	438,236
12.	Statement value at end of current period (Line 10 minus Line 11)	3,449,950,004	3,313,323,259

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)	2,006,804,934	488,462,647	506,271,811	42,439,885	2,031,435,655			2,006,804,934
2. NAIC 2 (a)	1,124,550,284	1,344,161,754	1,220,441,123	(62,440,604)	1,185,830,311			1,124,550,284
3. NAIC 3 (a)	128,393,647	11,257,728	6,262,112	(3,393,673)	129,995,590			128,393,647
4. NAIC 4 (a)	94,619,077	3,257,150	3,651,549	(11,555,434)	82,669,244			94,619,077
5. NAIC 5 (a)	5,258,056	0	0	32,664,943	37,922,999			5,258,056
6. NAIC 6 (a)	2,248,237	0	64,003	835,990	3,020,224			2,248,237
7. Total Bonds	3,361,874,235	1,847,139,279	1,736,690,598	(1,448,893)	3,470,874,023	0	0	3,361,874,235
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0			
9. NAIC 2	3,320,800	0	0	0	3,320,800			3,320,800
10. NAIC 3	0	0	0	0	0			
11. NAIC 4	0	0	0	0	0			
12. NAIC 5	0	0	0	0	0			
13. NAIC 6	0	0	0	0	0			
14. Total Preferred Stock	3,320,800	0	0	0	3,320,800	0	0	3,320,800
15. Total Bonds and Preferred Stock	3,365,195,035	1,847,139,279	1,736,690,598	(1,448,893)	3,474,194,823	0	0	3,365,195,035

(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 $ 90,360,163 ; NAIC 2 $ 7,599,801 ; NAIC 3 $ 0 ;
NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	46,641,346	XXX	46,641,346	8,332	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	84,862,754	33,063,868
2. Cost of short-term investments acquired	158,714,500	757,771,041
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	(137)
6. Deduct consideration received on disposals	196,935,908	705,968,582
7. Deduct amortization of premium	0	3,436
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	46,641,346	84,862,754
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	46,641,346	84,862,754

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)	8,959,110
2.	Cost Paid/(Consideration Received) on additions	3,424,619
3.	Unrealized Valuation increase/(decrease)	63,853
4.	Total gain (loss) on termination recognized	(2,717,760)
5.	Considerations received/(paid) on terminations	253,469
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)	9,476,353
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	9,476,353

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

NONE

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

NONE

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	9,476,332	
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)		9,476,332
4.	Part D, Section 1, Column 5	27,014,017	
5.	Part D, Section 1, Column 6	(17,537,685)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	9,476,332	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		9,476,332
10.	Part D, Section 1, Column 8	27,014,017	
11.	Part D, Section 1, Column 9	(17,537,685)	
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	36,890,341	0
2.	Cost of cash equivalents acquired	1,467,165,248	2,710,707,967
3.	Accrual of discount	0	253
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	0	4,358
6.	Deduct consideration received on disposals	1,452,736,967	2,673,822,237
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	51,318,622	36,890,341
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	51,318,622	36,890,341

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	1,610,028	32,000,000
LL-1503	Myrtle Beach	SC		07/27/2015	5.150	0	242,228	14,500,000
LL-1601	Watsonville	CA		01/04/2016	4.125	3,469,199	2,584,546	54,000,000
0599999. Mortgages in good standing - Commercial mortgages-all other						3,469,199	4,436,802	100,500,000
0899999. Total Mortgages in good standing						3,469,199	4,436,802	100,500,000
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						3,469,199	4,436,802	100,500,000

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-0519	Arvada	CO		03/15/2006	03/14/2016	779,156	0	0	0	0	0	0	765,511	765,511	0	0	0
LL-0901	Charleston	SC		11/19/2009	03/30/2016	2,160,000	0	0	0	0	0	0	2,142,275	2,142,275	0	0	0
LL-1102	Evendale	OH		03/29/2011	02/19/2016	1,028,644	0	0	0	0	0	0	1,021,636	1,021,636	0	0	0
LL-8112	Missouri City	TX		06/09/1997	03/02/2016	89,881	0	0	0	0	0	0	64,639	64,639	0	0	0
LL-8113	Omaha	NE		08/28/1997	03/28/2016	297,057	0	0	0	0	0	0	257,268	257,268	0	0	0
LL-8163	San Diego	CA		01/17/2001	01/29/2016	49,203	0	0	0	0	0	0	24,684	24,684	0	0	0
LL-8175	San Antonio	TX		12/12/2001	01/01/2016	16,630	0	0	0	0	0	0	16,630	16,630	0	0	0
0199999. Mortgages closed by repayment						4,420,571	0	0	0	0	0	0	4,292,643	4,292,643	0	0	0
LL-0201	Ft. Wayne	IN		08/30/2002		853,940	0	0	0	0	0	0	0	53,608	0	0	0
LL-0202	Ft. Wayne	IN		07/17/2002		851,490	0	0	0	0	0	0	0	121,059	0	0	0
LL-0204	Cumberland	IN		03/06/2003		390,584	0	0	0	0	0	0	0	10,485	0	0	0
LL-0206	Grandville	MI		11/26/2002		557,556	0	0	0	0	0	0	0	15,437	0	0	0
LL-0301	Ft. Wayne	IN		10/14/2003		1,547,135	0	0	0	0	0	0	0	50,379	0	0	0
LL-0305	Anderson	IN		08/14/2003		782,426	0	0	0	0	0	0	0	66,174	0	0	0
LL-0310	Moreno Valley	CA		12/04/2003		1,675,688	0	0	0	0	0	0	0	39,952	0	0	0
LL-0312	Temecula	CA		02/05/2004		567,207	0	0	0	0	0	0	0	13,177	0	0	0
LL-0402	Albuquerque	NM		11/03/2004		649,941	0	0	0	0	0	0	0	13,892	0	0	0
LL-0407	Columbus	OH		06/30/2004		266,681	0	0	0	0	0	0	0	16,663	0	0	0
LL-0411	West Lafayette	IN		02/22/2005		2,822,217	0	0	0	0	0	0	0	58,967	0	0	0
LL-0503	West Chester	OH		04/12/2005		762,920	0	0	0	0	0	0	0	15,423	0	0	0
LL-0507	Long Beach	CA		08/31/2005		1,067,989	0	0	0	0	0	0	0	49,425	0	0	0
LL-0509	Round Rock	TX		11/09/2005		915,809	0	0	0	0	0	0	0	17,212	0	0	0
LL-0510	Round Rock	TX		10/11/2005		253,974	0	0	0	0	0	0	0	11,300	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
LL-0515	St. Paul	MN		07/17/2006		1,116,491	0	0	0	0	0	0	0	41,687	0	0	0
LL-0516	Louisville	KY		01/03/2006		570,971	0	0	0	0	0	0	0	24,329	0	0	0
LL-0517	Nashville	TN		06/26/2006		565,163	0	0	0	0	0	0	0	7,388	0	0	0
LL-0518	Draper	UT		10/24/2006		2,537,713	0	0	0	0	0	0	0	23,753	0	0	0
LL-0519	Arvada	CO		03/15/2006		779,156	0	0	0	0	0	0	0	13,645	0	0	0
LL-0603	South Bend	IN		05/31/2006		1,933,572	0	0	0	0	0	0	0	33,476	0	0	0
LL-0604	Indianapolis	IN		05/18/2006		2,172,751	0	0	0	0	0	0	0	47,318	0	0	0
LL-0607	Centennial	CO		09/27/2006		1,001,880	0	0	0	0	0	0	0	9,140	0	0	0
LL-0608	Sun City	FL		09/22/2006		612,736	0	0	0	0	0	0	0	7,714	0	0	0
LL-0609	Dallas	TX		12/28/2006		1,639,666	0	0	0	0	0	0	0	16,756	0	0	0
LL-0611	Lima East	OH		02/28/2007		331,578	0	0	0	0	0	0	0	47,436	0	0	0
LL-0613	Middletown	OH		12/06/2006		499,592	0	0	0	0	0	0	0	16,832	0	0	0
LL-0614	Lafayette	IN		10/06/2006		521,501	0	0	0	0	0	0	0	4,718	0	0	0
LL-0617	Harrisburg	PA		12/08/2006		1,060,459	0	0	0	0	0	0	0	16,957	0	0	0
LL-0618	Golden	CO		02/14/2007		1,696,122	0	0	0	0	0	0	0	15,119	0	0	0
LL-0619	Brownsburg	IN		01/18/2007		841,452	0	0	0	0	0	0	0	13,234	0	0	0
LL-0702	Vandalia	OH		05/01/2007		1,120,648	0	0	0	0	0	0	0	35,706	0	0	0
LL-0703	Colorado Springs	CO		09/27/2007		841,080	0	0	0	0	0	0	0	14,975	0	0	0
LL-0704	Indianapolis	IN		08/02/2007		2,282,563	0	0	0	0	0	0	0	19,933	0	0	0
LL-0706	Champaign	IL		07/10/2007		2,951,005	0	0	0	0	0	0	0	23,178	0	0	0
LL-0707	Indianapolis	IN		08/21/2007		892,525	0	0	0	0	0	0	0	7,523	0	0	0
LL-0708	Roseville	MI		08/13/2007		283,337	0	0	0	0	0	0	0	21,743	0	0	0
LL-0709	Indianapolis	IN		08/01/2007		439,145	0	0	0	0	0	0	0	6,311	0	0	0
LL-0710	Concord	NC		03/12/2008		2,009,100	0	0	0	0	0	0	0	53,892	0	0	0
LL-0714	Vandalia	OH		02/14/2008		1,255,185	0	0	0	0	0	0	0	34,569	0	0	0
LL-0715	Colfax	NC		06/19/2008		2,289,970	0	0	0	0	0	0	0	59,677	0	0	0
LL-0801	Aurora	CO		08/15/2008		3,381,480	0	0	0	0	0	0	0	26,597	0	0	0
LL-0804	Indianapolis	IN		04/23/2008		1,521,612	0	0	0	0	0	0	0	46,330	0	0	0
LL-0805	Nicholasville	KY		06/25/2008		768,648	0	0	0	0	0	0	0	8,464	0	0	0
LL-0806	Kissimmee	FL		05/23/2008		1,595,492	0	0	0	0	0	0	0	18,404	0	0	0
LL-0807	Springfield	IL		11/25/2008		3,447,089	0	0	0	0	0	0	0	24,931	0	0	0
LL-0808	Plainfield	IN		08/18/2008		558,182	0	0	0	0	0	0	0	46,958	0	0	0
LL-0810	Centennial	CO		12/05/2008		1,616,706	0	0	0	0	0	0	0	64,555	0	0	0
LL-0811	San Antonio	TX		10/10/2008		634,050	0	0	0	0	0	0	0	30,677	0	0	0
LL-0812	Gastonia	NC		11/17/2008		392,363	0	0	0	0	0	0	0	4,829	0	0	0
LL-0813	Simpsonville	SC		01/22/2009		864,843	0	0	0	0	0	0	0	20,029	0	0	0
LL-0901	Charleston	SC		11/19/2009		2,160,000	0	0	0	0	0	0	0	17,726	0	0	0
LL-0902	Beckley	WV		03/08/2010		938,364	0	0	0	0	0	0	0	10,310	0	0	0
LL-0903	Simpsonville	SC		11/25/2009		3,294,967	0	0	0	0	0	0	0	26,171	0	0	0
LL-0904	Indianapolis	IN		11/10/2009		1,409,098	0	0	0	0	0	0	0	48,056	0	0	0
LL-0905	Memphis	TN		07/29/2009		1,389,841	0	0	0	0	0	0	0	29,099	0	0	0
LL-0906	Conroe	TX		08/28/2009		1,234,559	0	0	0	0	0	0	0	13,227	0	0	0
LL-0907	Orlando	FL		09/03/2009		550,201	0	0	0	0	0	0	0	9,309	0	0	0
LL-0908	Houston	TX		10/01/2009		2,813,105	0	0	0	0	0	0	0	28,597	0	0	0
LL-0909	Leesburg	FL		12/10/2009		978,617	0	0	0	0	0	0	0	15,531	0	0	0
LL-0910	Minneola	FL		12/10/2009		921,052	0	0	0	0	0	0	0	14,618	0	0	0
LL-0911	Beavercreek	OH		02/01/2010		1,669,254	0	0	0	0	0	0	0	17,407	0	0	0
LL-0912	Beavercreek	OH		02/01/2010		1,741,960	0	0	0	0	0	0	0	29,474	0	0	0
LL-0913	Simpsonville	SC		12/28/2010		2,968,425	0	0	0	0	0	0	0	17,063	0	0	0
LL-1002	Ashland	KY		06/30/2010		1,230,893	0	0	0	0	0	0	0	23,202	0	0	0
LL-1003	Independence	MO		08/12/2010		3,793,905	0	0	0	0	0	0	0	71,247	0	0	0
LL-1005	Keizer	OR		07/30/2010		1,442,430	0	0	0	0	0	0	0	16,509	0	0	0
LL-1006	Oklahoma City	OK		11/09/2010		1,662,469	0	0	0	0	0	0	0	30,098	0	0	0
LL-1007	Waxahachie	TX		02/14/2011		4,399,866	0	0	0	0	0	0	0	19,667	0	0	0
LL-1010	Norton Shores	MI		04/14/2011		1,342,293	0	0	0	0	0	0	0	55,044	0	0	0
LL-1101	Miamisburg	OH		04/05/2011		2,691,845	0	0	0	0	0	0	0	47,422	0	0	0
LL-1102	Evendale	OH		03/29/2011		1,028,644	0	0	0	0	0	0	0	7,009	0	0	0
LL-1103	McDonough	GA		11/10/2011		2,220,154	0	0	0	0	0	0	0	9,941	0	0	0
LL-1104	Cooper City	FL		12/02/2011		5,126,732	0	0	0	0	0	0	0	22,019	0	0	0
LL-1105	Norton Shores	MI		12/23/2011		740,727	0	0	0	0	0	0	0	32,289	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
LL-1202	Lansing	MI		04/19/2012		3,626,562	0	0	0	0	0	0	0	120,631	0	0	0
LL-1203	Houston	TX		07/30/2012		2,418,935	0	0	0	0	0	0	0	23,085	0	0	0
LL-1204	League City	TX		07/30/2012		2,598,115	0	0	0	0	0	0	0	24,795	0	0	0
LL-1205	Grass Valley	CA		08/10/2012		5,860,468	0	0	0	0	0	0	0	59,952	0	0	0
LL-1206	Orlando	FL		09/27/2012		8,759,218	0	0	0	0	0	0	0	81,200	0	0	0
LL-1301	Sandy	UT		05/30/2013		17,795,431	0	0	0	0	0	0	0	90,609	0	0	0
LL-1302	Miramar	FL		07/16/2013		5,491,477	0	0	0	0	0	0	0	82,999	0	0	0
LL-1303	Tampa	FL		07/16/2013		3,294,886	0	0	0	0	0	0	0	49,799	0	0	0
LL-1304	Las Vegas	NV		11/21/2013		3,288,602	0	0	0	0	0	0	0	19,849	0	0	0
LL-1401	Austin	TX		05/19/2014		18,275,671	0	0	0	0	0	0	0	73,816	0	0	0
LL-1402	Union City	CA		08/25/2014		45,328,677	0	0	0	0	0	0	0	348,243	0	0	0
LL-1504	Round Rock	TX		08/07/2015		13,847,389	0	0	0	0	0	0	0	154,077	0	0	0
LL-1505	American Canyon	CA		09/10/2015		21,879,501	0	0	0	0	0	0	0	121,848	0	0	0
LL-1506	Columbus	OH		09/23/2015		14,423,945	0	0	0	0	0	0	0	115,122	0	0	0
LL-8085	Port Orange	FL		09/03/1996		207,522	0	0	0	0	0	0	0	67,757	0	0	0
LL-8098	Conway	SC		06/29/1997		503,313	0	0	0	0	0	0	0	75,117	0	0	0
LL-8100	El Paso	TX		07/25/1996		117,004	0	0	0	0	0	0	0	43,127	0	0	0
LL-8110	Lehigh Acres	FL		07/16/1998		1,025,361	0	0	0	0	0	0	0	45,456	0	0	0
LL-8111	Duncanville	TX		10/22/1997		304,758	0	0	0	0	0	0	0	37,002	0	0	0
LL-8112	Missouri City	TX		06/09/1997		89,881	0	0	0	0	0	0	0	25,242	0	0	0
LL-8113	Omaha	NE		08/28/1997		297,057	0	0	0	0	0	0	0	39,789	0	0	0
LL-8115	Pawleys Island	SC		11/24/1997		305,467	0	0	0	0	0	0	0	35,414	0	0	0
LL-8116	Ft. Wayne	IN		05/28/1998		615,838	0	0	0	0	0	0	0	56,339	0	0	0
LL-8123	Selma	CA		12/30/1997		401,061	0	0	0	0	0	0	0	67,624	0	0	0
LL-8125	Red Oak	TX		12/19/1997		210,977	0	0	0	0	0	0	0	31,675	0	0	0
LL-8129	Powder Springs	GA		01/30/1998		188,092	0	0	0	0	0	0	0	23,068	0	0	0
LL-8132	Williamstown	NJ		01/20/1999		146,744	0	0	0	0	0	0	0	15,763	0	0	0
LL-8135	Suwanee	GA		03/31/1998		302,495	0	0	0	0	0	0	0	37,199	0	0	0
LL-8146	Oakland Park	FL		01/15/1999		461,279	0	0	0	0	0	0	0	49,673	0	0	0
LL-8150	Newport Beach	CA		06/08/1999		824,859	0	0	0	0	0	0	0	52,140	0	0	0
LL-8154	Omaha	NE		08/10/1999		1,208,942	0	0	0	0	0	0	0	82,927	0	0	0
LL-8156	Greenwood	IN		09/29/1999		465,895	0	0	0	0	0	0	0	26,238	0	0	0
LL-8158	Naples	ME		06/12/2000		313,319	0	0	0	0	0	0	0	14,177	0	0	0
LL-8161	Cotuit	MA		07/10/2001		253,912	0	0	0	0	0	0	0	8,987	0	0	0
LL-8163	San Diego	CA		01/17/2001		49,203	0	0	0	0	0	0	0	24,519	0	0	0
LL-8173	Albuquerque	NM		10/26/2001		3,760,454	0	0	0	0	0	0	0	56,435	0	0	0
0299999. Mortgages with partial repayments						287,683,094	0	0	0	0	0	0	0	4,354,664	0	0	0
0599999 - Totals						292,103,665	0	0	0	0	0	0	4,292,643	8,647,307	0	0	0

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

NONE

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

NONE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
36230U-YF-0	G2 4.684% 09/01/46		02/01/2016	Interest Capitalization		278	278	0	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		01/01/2016	Interest Capitalization		9,230	9,230	0	1
38378N-KB-8	GNR 2013-173 Z 3.250% 10/16/53		03/01/2016	Interest Capitalization		46,523	46,523	0	1
38378N-LV-3	GNR 2013-191 Z 4.283% 11/16/53		03/01/2016	Interest Capitalization		34,246	34,246	0	1
38378N-YB-3	GNR 2014-24 KZ 4.073% 01/16/54		03/01/2016	Interest Capitalization		29,962	29,962	0	1
690353-ZZ-3	OPIC 0.400% 09/15/20		01/25/2016	WELLS FARGO		1,000,000	1,000,000	366	1
912828-P3-8	U S TREASURY 1.750% 01/31/23		02/17/2016	DEUTSCHE BANK		202,156	200,000	173	1
0599999. Subtotal - Bonds - U.S. Governments						1,322,395	1,320,239	539	XXX
130536-PR-0	CA PCR WST MGMT POLLUTION 0.600% 08/01/23		01/29/2016	MERRILL LYNCH-NY--FX INC		2,500,000	2,500,000	0	2AM
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		03/01/2016	Interest Capitalization		27,029	27,029	0	1
3136AH-VS-6	FNR 2013-136 CZ 3.500% 01/25/44		03/01/2016	Interest Capitalization		47,054	47,054	0	1
3138WG-LS-1	FN AS6636 3.000% 10/01/45		02/10/2016	BANK of AMERICA SEC		12,760,207	12,457,528	13,496	1
31394F-ED-3	FNR 2005-74 NZ 6.000% 09/25/35		03/01/2016	Interest Capitalization		8,730	8,730	0	1
31418B-C4-6	FN POOL # MA1890 4.000% 05/01/34		02/05/2016	J P MORGAN SEC FIXED INC		12,575,611	11,677,875	12,975	1
3199999. Subtotal - Bonds - U.S. Special Revenues						27,918,631	26,718,216	26,471	XXX
00206R-CX-8	AT&T INC 5.875% 10/01/19		03/21/2016	Taxable Exchange		4,526,960	4,000,000	0	2FE
00206R-DA-7	AT&T INC 5.000% 03/01/21		03/21/2016	Taxable Exchange		2,753,375	2,500,000	6,944	2FE
00440E-AW-7	ACE INA HOLDINGS INC 4.350% 11/03/45		02/17/2016	KEY BANC-MCDONALD		1,252,994	1,235,000	16,266	1FE
00766T-AB-6	AECOM TECHNOLOGY 5.750% 10/15/22		02/25/2016	BANK of AMERICA SEC		3,055,200	3,040,000	66,036	3FE
02155F-AA-3	ALTFIC 5.375% 07/15/23		02/24/2016	BANK of AMERICA SEC		5,037,500	5,000,000	32,847	3FE
035242-AN-6	ANHEUSER-BUSCH INBEV FIN 4.900% 02/01/46		01/13/2016	BANK of AMERICA SEC		8,978,850	9,000,000	0	1FE
035242-AP-1	ANHEUSER-BUSCH INBEV FIN 3.650% 02/01/26		01/13/2016	BARCLAYS		11,979,960	12,000,000	0	1FE
037833-AL-4	APPLE INC 3.850% 05/04/43		01/21/2016	CITIGROUP GLOBAL MKTS		3,207,168	3,480,000	30,518	1FE
037833-BX-7	APPLE INC 4.650% 02/23/46		02/16/2016	GOLDMAN SACHS		2,982,690	3,000,000	0	1FE
052769-AA-4	AUTODESK INC 1.950% 12/15/17		01/27/2016	RBC/DAIN		2,378,976	2,400,000	5,980	2FE
05525J-AA-1	BAMLL 2016-SS1 A 3.665% 12/15/35		01/28/2016	BANK of AMERICA SEC		5,149,840	5,000,000	8,144	1FE
06050T-LT-7	BANK OF AMERICA NA 1.250% 02/14/17		02/23/2016	BROWNSTONE INV GROUP,LLC		1,699,711	1,700,000	708	1FE
06406H-CA-5	BANK OF NEW YORK 2.400% 01/17/17		01/26/2016	BROWNSTONE INV GROUP,LLC		1,898,154	1,877,000	1,502	1FE
114259-AP-9	BROOKLYN UNION GAS CO 4.504% 03/10/46		03/11/2016	Various		10,001,550	10,000,000	3,753	1FE
12626P-AN-3	CRH AMERICA INC 5.125% 05/18/45		01/27/2016	BARCLAYS		3,023,250	3,000,000	31,177	2FE
126408-GX-5	CSX CORP 4.400% 03/01/43		02/12/2016	US BANCORP		4,748,900	5,000,000	102,056	2FE
126408-HC-0	CSX CORP 3.950% 05/01/50		01/25/2016	Various		2,685,379	3,145,000	29,896	2FE
14912L-5N-7	CATERPILLAR FINANCE SERV 0.700% 02/26/16		01/25/2016	JANNEY MONTGOMERY SCOTT NINC		1,999,958	2,000,000	5,911	1FE
172967-KG-5	CITIGROUP 3.700% 01/12/26		01/05/2016	CITIGROUP GLOBAL MKTS		4,993,350	5,000,000	0	2FE
20030N-BQ-3	COMCAST CORP 4.600% 08/15/45		01/21/2016	CITIGROUP GLOBAL MKTS		5,117,400	5,000,000	102,861	1FE
22822V-AB-7	CROWN CASTLE INTL CORP 4.450% 02/15/26		01/28/2016	BANK of AMERICA SEC		4,983,550	5,000,000	0	2FE
285512-AD-1	ELECTRONIC ARTS INC 4.800% 03/01/26		02/25/2016	BANK of AMERICA SEC		5,045,900	5,000,000	4,667	2FE
30219G-AM-0	EXPRESS SCRIPTS INC 4.500% 02/25/26		02/22/2016	CITIGROUP GLOBAL MKTS		4,973,350	5,000,000	0	2FE
345397-XU-2	FORD MOTOR CREDIT 4.389% 01/08/26		01/05/2016	CREDIT AGRICOLE SECURITIES		5,000,000	5,000,000	0	2FE
39154T-AA-6	GALC 2016-1 A1 0.780% 02/21/17		02/09/2016	WELLS FARGO		1,600,000	1,600,000	0	1FE
45780D-BH-4	INSTITUTE ADVANCED STUDY 3.892% 12/01/42		03/22/2016	RAYMOND JAMES		599,688	635,000	8,032	1FE
501044-CT-6	KROGER CO 5.150% 08/01/43		01/08/2016	STIFEL NICHOLAS		5,359,950	5,000,000	115,875	2FE
53079E-AK-0	LIBERTY MUTUAL GROUP 6.700% 08/15/16		01/11/2016	JEFFERIES & CO		3,351,725	3,250,000	90,124	2FE
559080-AG-1	MAGELLAN MIDSTREAM PRTNS 5.150% 10/15/43		02/22/2016	SUNTRUST		981,376	1,150,000	21,387	2FE
59562V-AR-8	BERKSHIRE HATHAWAY ENERG 6.500% 09/15/37		02/24/2016	WELLS FARGO		6,059,160	4,838,000	143,259	1FE
64110L-AL-0	NETFLIX INC 5.875% 02/15/25		02/08/2016	Tax Free Exchange		1,453,774	1,385,000	25,541	4FE
651229-AR-7	NEWELL RUBBERMAID INC 2.150% 10/15/18		01/21/2016	Cantor Fitzgerald Fixed		14,612,100	15,000,000	86,896	2FE
651229-AS-5	NEWELL RUBBERMAID INC 3.900% 11/01/25		01/06/2016	Cantor Fitzgerald Fixed		3,636,960	4,000,000	35,533	2FE
651229-AY-2	NEWELL RUBBERMAID INC 5.500% 04/01/46		03/18/2016	GOLDMAN SACHS		9,963,600	10,000,000	0	2FE
681936-BD-1	OMEGA HEALTHCARE 4.500% 01/15/25		01/08/2016	J P MORGAN SEC FIXED INC		1,962,120	2,000,000	44,500	2FE
77714T-AB-7	ROSE ROCK MIDSTREAM/FIN 5.625% 11/15/23		01/11/2016	Tax Free Exchange		1,803,377	1,832,000	16,030	4FE
78009N-A8-9	Royal Bank 0.945% 03/28/17	G	03/23/2016	RBC/DAIN		3,200,000	3,200,000	0	1FE
785592-AM-8	SABINE PASS LIQUEFACTION 5.625% 03/01/25		01/14/2016	Tax Free Exchange		1,115,000	1,115,000	23,171	3FE
828807-CW-5	SIMON PROPERTY GROUP INC 3.300% 01/15/26		02/05/2016	UBS WARBURG		1,995,760	2,000,000	4,950	1FE
871829-BD-8	SYSCO CORP 4.500% 04/01/46		03/22/2016	GOLDMAN SACHS		2,491,425	2,500,000	0	1FE
887317-AX-3	TIME WARNER INC 4.850% 07/15/45		01/22/2016	JEFFERIES & CO		2,769,990	3,000,000	4,850	2FE
907818-DU-9	UNION PACIFIC CORP 4.750% 12/15/43		02/24/2016	DEUTSCHE BANK		5,512,200	5,000,000	48,819	1FE
453140-AE-5	IMPERIAL TOBACCO FINANCE 3.750% 07/21/22	F	01/26/2016	RBC/DAIN		10,703,071	10,534,000	8,778	2FE
53944X-AT-2	LLOYDS BANK PLC 4.500% 02/02/17	F	03/17/2016	BROWNSTONE INV GROUP,LLC		818,464	800,000	5,000	1FE
865622-BA-1	SUMITOMO MITSUI BANKING 1.450% 07/19/16	F	03/21/2016	MORGAN STANLEY FIXED INC		2,504,775	2,500,000	6,243	1FE
N3386#-AM-1	FUGRO NV PP 5.050% 08/17/18	F	01/13/2016	Tax Free Exchange		2,050,028	2,050,028	41,986	3

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)
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						192,018,508	190,766,028	1,180,240	XXX
8399997. Total - Bonds - Part 3						221,259,534	218,804,483	1,207,250	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						221,259,534	218,804,483	1,207,250	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
30231G-10-2	EXXON MOBIL CORP		03/14/2016	INSTINET	4,996.000	409,789		0	L
31337#-10-5	FHLB CINCINNATI		01/15/2016	PRIVATE PLACEMENT	5,000.000	500,000		0	A
369604-10-3	GENERAL ELECTRIC CO		03/14/2016	INSTINET	13,541.000	410,166		0	L
594918-10-4	MICROSOFT CORP		03/14/2016	INSTINET	7,711.000	410,558		0	L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						1,730,513	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						1,730,513	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						1,730,513	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						1,730,513	XXX	0	XXX
9999999 - Totals						222,990,047	XXX	1,207,250	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36176F-Z5-0	G2 #765164 4.607% 10/20/61		03/01/2016	Paydown		164,490	164,490	177,199	168,457	0	(3,968)	0	(3,968)	0	164,490	0	0	0	1,338	10/20/2061	1
36179D-B6-6	GN # AC3661 2.640% 01/15/33		03/01/2016	Paydown		30,040	30,040	30,077	30,068	0	(28)	0	(28)	0	30,040	0	0	0	132	01/15/2033	1
36180W-SW-6	GN AE4133 2.750% 09/15/30		03/01/2016	Paydown		52,492	52,492	50,134	50,430	0	2,062	0	2,062	0	52,492	0	0	0	241	09/15/2030	1
36230U-YF-0	G2 4.684% 09/01/46		03/01/2016	Paydown		33,791	33,791	36,424	34,453	0	(663)	0	(663)	0	33,791	0	0	0	163	09/01/2046	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		03/01/2016	Paydown		41,740	41,740	42,679	41,942	0	(356)	0	(356)	0	41,740	0	0	0	468	11/20/2060	1
38373Q-TQ-4	GNMA - CMO 2003-48 C 4.891% 07/16/34		03/01/2016	Paydown		168,001	168,001	168,001	168,001	0	0	0	0	0	168,001	0	0	0	941	07/16/2034	1
38373X-Q3-3	GNMA - CMO SER 2002-48 CL TG 6.000% 12/16/29		03/01/2016	Paydown		170,124	170,124	171,639	170,212	0	(88)	0	(88)	0	170,124	0	0	0	1,765	12/16/2029	1
38374K-Q2-2	GNR 2005-26 VE 5.250% 01/20/35		03/01/2016	Paydown		385,649	385,649	353,260	379,456	0	6,193	0	6,193	0	385,649	0	0	0	3,299	01/20/2035	1
38374T-VL-5	GNR 2009-38 Z 5.000% 05/16/39		03/01/2016	Paydown		125,148	125,148	144,625	139,639	0	(14,491)	0	(14,491)	0	125,148	0	0	0	1,076	05/16/2039	1
38374U-AQ-4	GNMA 2009-32 PD 4.500% 01/20/38		03/01/2016	Paydown		456,820	456,820	485,871	465,169	0	(8,350)	0	(8,350)	0	456,820	0	0	0	3,366	01/20/2038	1
38376G-P3-8	GNR 2011-53 B 4.397% 05/16/51		03/01/2016	Paydown		9,721	9,721	10,841	10,626	0	(905)	0	(905)	0	9,721	0	0	0	71	05/16/2051	1
38376G-WD-8	GNR 2010 122 IO 0.309% 02/16/44		03/01/2016	Paydown		0	0	11,146	11,075	0	(11,075)	0	(11,075)	0	0	0	0	0	1,474	02/16/2044	1
38377T-VE-8	GNR 2011-21 PV 4.500% 08/20/26		03/01/2016	Paydown		28,060	28,060	29,266	28,786	0	(726)	0	(726)	0	28,060	0	0	0	211	08/20/2026	1
38378B-RJ-0	GNR 2012-35 B 3.268% 11/16/43		03/01/2016	Paydown		24,405	24,405	27,778	58,108	0	(33,702)	0	(33,702)	0	24,405	0	0	0	756	11/16/2043	1
690353-RM-1	OPIC VRDN 0.400% 03/15/17		03/15/2016	Redemption 100.0000		211,207	211,207	211,207	211,207	0	0	0	0	0	211,207	0	0	0	203	12/15/2016	1
690353-SC-2	OPIC US Agency Floating Rate 0.400% 06/15/24		03/15/2016	Redemption 100.0000		175,439	175,439	175,439	175,439	0	0	0	0	0	175,439	0	0	0	169	06/15/2024	1
0599999. Subtotal - Bonds - U.S. Governments						2,077,127	2,077,127	2,125,586	2,143,068	0	(66,097)	0	(66,097)	0	2,077,127	0	0	0	15,673	XXX	XXX
063679-JJ-4	BANK OF MONTREAL 2.625% 01/25/16	A	01/25/2016	Maturity		5,350,000	5,350,000	5,376,001	5,357,898	0	(7,898)	0	(7,898)	0	5,350,000	0	0	0	70,219	01/25/2016	1FE
1099999. Subtotal - Bonds - All Other Governments						5,350,000	5,350,000	5,376,001	5,357,898	0	(7,898)	0	(7,898)	0	5,350,000	0	0	0	70,219	XXX	XXX
072887-TR-3	BAYONNE N J GENERAL OBLIGATION 5.050% 01/15/18		01/15/2016	Redemption 100.0000		320,000	320,000	315,200	319,297	0	703	0	703	0	320,000	0	0	0	8,080	01/15/2018	1FE
113835-A8-5	BROOKLYN CENTER MINN GENERAL OBLIGATION 5.125% 02/01/19		02/01/2016	Redemption 100.0000		1,720,000	1,720,000	1,706,307	1,716,008	0	3,992	0	3,992	0	1,720,000	0	0	0	44,075	02/01/2019	1FE
113835-A9-3	BROOKLYN CENTER MINN GENERAL OBLIGATION 5.125% 02/01/20		02/01/2016	Redemption 100.0000		1,800,000	1,800,000	1,778,614	1,792,383	0	7,617	0	7,617	0	1,800,000	0	0	0	46,125	02/01/2020	1FE
130333-CA-3	CALIFORNIA ST HSG FIN AGY RSDL 2.900% 02/01/42		03/01/2016	Redemption 100.0000		30,353	30,353	30,353	30,353	0	0	0	0	0	30,353	0	0	0	150	02/01/2042	1FE
130333-CB-1	CALIFORNIA ST HSG FIN AGY RSDL 2.900% 02/01/42		03/01/2016	Redemption 100.0000		21,719	21,719	21,638	21,643	0	76	0	76	0	21,719	0	0	0	91	02/01/2042	1FE
130536-PR-0	CA PCR WST MGMT POLLUTION 0.600% 08/01/23		02/01/2016	Redemption 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	2,989	08/01/2023	2AM
31283C-AH-9	FREDDIEMAC STRIP 290 290 200 2.000% 11/15/32		03/01/2016	Paydown		76,483	76,483	76,961	76,859	0	(376)	0	(376)	0	76,483	0	0	0	211	11/15/2032	1
3128HX-W7-6	FREDDIEMAC STRIP 270 SER 270 CL 300 3.000% 08/15/42		03/01/2016	Paydown		69,787	69,787	72,524	72,150	0	(2,363)	0	(2,363)	0	69,787	0	0	0	249	08/15/2042	1
31339N-NT-9	FREDDIE MAC - CMO SER 2432 CL PH 6.000% 03/15/32		03/01/2016	Paydown		27,115	27,115	25,259	26,353	0	762	0	762	0	27,115	0	0	0	253	03/15/2032	1
31339N-SQ-0	FREDDIE MAC - CMO SER 2425 CL MB 6.000% 03/15/22		03/01/2016	Paydown		44,215	44,215	42,502	43,667	0	548	0	548	0	44,215	0	0	0	521	03/15/2022	1
3133TJ-DR-1	FREDDIE MAC - CMO SER 2126 CL CB 6.250% 02/15/29		03/01/2016	Paydown		4,818	4,818	4,849	4,907	0	(89)	0	(89)	0	4,818	0	0	0	50	02/15/2029	1
3133TK-FG-0	FHLMC SER 2140 CL ND 6.500% 04/15/29		03/01/2016	Paydown		42,660	42,660	39,580	41,758	0	902	0	902	0	42,660	0	0	0	428	04/15/2029	1
31359V-PK-3	FNMA 1999-6 PB 6.000% 03/25/19		03/01/2016	Paydown		14,768	14,768	14,428	14,653	0	114	0	114	0	14,768	0	0	0	139	03/25/2019	1
3136A9-P8-5	FNR 2012-120 AH 2.500% 02/25/32		03/01/2016	Paydown		75,567	75,567	74,622	74,728	0	839	0	839	0	75,567	0	0	0	321	02/25/2032	1
3137AN-MP-7	FHR K707 X1 1.537% 01/25/47		03/01/2016	Paydown		0	0	9,329	4,069	0	(4,069)	0	(4,069)	0	0	0	0	0	299	01/25/2047	1
3137AP-PA-2	FHLMC K018 1.407% 01/25/22		03/01/2016	Paydown		0	0	13,631	8,627	0	(8,627)	0	(8,627)	0	0	0	0	0	336	01/25/2022	1
3137AV-XP-7	FHR K022 X1 1.278% 07/25/22		03/01/2016	Paydown		0	0	83,460	57,226	0	(57,226)	0	(57,226)	0	0	0	0	0	2,141	07/25/2022	1
3137B2-DN-7	FHR 4203 NJ 3.000% 10/15/40		03/01/2016	Paydown		74,413	74,413	73,553	73,707	0	706	0	706	0	74,413	0	0	0	329	10/15/2040	1
3137BC-6T-0	FHR 4361 WV 3.500% 05/15/44		03/01/2016	Paydown		2,935	2,935	2,913	2,915	0	20	0	20	0	2,935	0	0	0	17	05/15/2044	1
3138EG-QR-8	FN POOL # AL0463 3.000% 07/01/26		03/01/2016	Paydown		148,900	148,900	149,011	148,934	0	(33)	0	(33)	0	148,900	0	0	0	712	07/01/2026	1
3138EM-LE-9	FNMA AL4824 4.000% 09/01/43		03/01/2016	Paydown		7,325	7,325	7,691	7,682	0	(357)	0	(357)	0	7,325	0	0	0	49	09/01/2043	1
3138LT-MS-4	FN A03068 3.000% 06/01/42		03/01/2016	Paydown		143,104	143,104	146,586	146,367	0	(3,263)	0	(3,263)	0	143,104	0	0	0	560	06/01/2042	1
31392B-SV-9	FNMA - CMO SER 2002-5 CL B 5.500% 02/25/17		03/01/2016	Paydown		26,147	26,147	24,722	25,965	0	183	0	183	0	26,147	0	0	0	228	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		03/01/2016	Paydown		23,049	23,049	22,865	22,953	0	96	0	96	0	23,049	0	0	0	223	05/25/2017	1
31392C-JX-3	FNMA - CMO SER 2002-15 CL PG 6.000% 04/25/17		03/01/2016	Paydown		21,683	21,683	21,432	21,587	0	96	0	96	0	21,683	0	0	0	208	04/25/2017	1
31392E-EV-8	FNMA 2002-55 QE 5.500% 09/25/17		03/01/2016	Paydown		49,270	49,270	48,408	49,042	0	228	0	228	0	49,270	0	0	0	443	09/25/2017	1
31392H-B9-3	FNMA SER 2003-9 CL KM 5.000% 02/25/18		03/01/2016	Paydown		71,014	71,014	69,905	70,684	0	330	0	330	0	71,014	0	0	0	616	02/25/2018	1
31392H-WE-9	FNMA SER 2003-3 CL HJ 5.000% 02/25/18		03/01/2016	Paydown		77,718	77,718	76,443	77,350	0	368	0	368	0	77,718	0	0	0	643	02/25/2018	1
31392K-LR-5	FREDDIE MAC SER 2450 CL PH 6.000% 05/15/22		03/01/2016	Paydown		205,883	205,883	197,326	203,700	0	2,183	0	2,183	0	205,883	0	0	0	2,145	05/15/2022	1
31392X-5H-7	FHR SER 2517 CL BQ 5.500% 10/15/32		03/01/2016	Paydown		46,590	46,590	45,717	46,107	0	483	0	483	0	46,590	0	0	0	399	10/15/2032	1
31393J-W7-9	FREDDIE MAC SER 2561 CL BD 5.000% 02/15/18		03/01/2016	Paydown		259,712	259,712	263,557	259,658	0	54	0	54	0	259,712	0	0	0	2,263	02/15/2018	1
31393K-YC-3	FREDDIE MAC SER 2574 CL HP 5.000% 02/15/18		03/01/2016	Paydown		84,269	84,269	86,231	84,327	0	(58)	0	(58)	0	84,269	0	0	0	700	02/15/2018	1
31393R-BS-8	FHR SER 2617 CL TK 4.500% 05/15/18		03/01/2016	Paydown		115,506	115,506	117,040	115,495	0	11	0	11	0	115,506	0	0	0	867	05/15/2018	1
31393R-LW-8	FHR SER 2633 CL PE 4.500% 06/15/18		03/01/2016	Paydown		120,292	120,292	121,542	120,262	0	30	0	30	0	120,292	0	0	0	890	06/15/2018	1
31395F-F8-2	FREDDIE MAC SER 2859 CL B 5.000% 09/15/19		03/01/2016	Paydown		232,503	232,503	230,904	231,893	0	610	0	610	0	232,503	0	0	0	1,918	09/15/2019	1
31396E-HU-3	FREDDIE MAC SER 3063 CL LY 5.500% 11/15/25		03/01/2016	Paydown		116,476	116,476	114,693	115,676	0	800	0	800	0	116,476	0	0	0	989	11/15/2025	1
31396G-BL-4	FHR SER 3087 CL KX 5.500% 12/15/25		03/01/2016	Paydown		199,292	199,292	195,897	197,762	0	1,530	0	1,530	0	199,292	0	0	0	1,804	12/15/2025	1
31396G-LX-7	FHR 3091 CB 5.500% 01/15/26		03/01/2016	Paydown		94,437	94,437	93,021	93,779	0	658	0	658	0	94,437	0	0	0	883	01/15/2026	1
31396G-RY-9	FHR 3098 HV 5.500% 01/15/26		03/01/2016	Paydown		182,573	182,573	179,663	181,308	0	1,265	0	1,265	0	182,573	0	0	0	1,692	01/15/2026	1
31396H-FA-2	FHR 3107 MY 5.500% 02/15/26		03/01/2016	Paydown		50,136	50,136	49,635	49,867	0	269	0	269	0	50,136	0	0	0	406	02/15/2026	1
31396Q-B6-5	FNR SER 2009-73 CL LD 4.000% 09/25/29		03/01/2016	Paydown		457,896	457,896	408,028	430,479	0	27,417	0	27,417	0	457,896	0	0	0	2,815	09/25/2029	1
31396X-2Q-6	FNMA SER 2007-109 CL VB 5.000% 05/25/28		03/01/2016	Paydown		688,471	688,471	680,672	685,384	0	3,087	0	3,087	0	688,471	0	0	0	8,070	05/25/2028	1
31397F-4U-3	FHR SER 3276 CL MB 6.000% 02/15/27		03/01/2016	Paydown		189,474	189,474	189,178	189,103	0	370	0	370	0	189,474	0	0	0	2,022	02/15/2027	1
31397H-YG-7	FHR SER 3329 CL LB 5.500% 06/15/27		03/01/2016	Paydown		181,757	181,757	167,558	175,510	0	6,248	0	6,248	0	181,757	0	0	0	1,748	06/15/2027	1
31397H-YJ-1	FHR 3329 MB 6.000% 06/15/27		03/01/2016	Paydown		91,471	91,471	91,442	91,343	0	128	0	128	0	91,471	0	0	0	970	06/15/2027	1
31397Q-T2-4	FNR 2010-157 NA 3.500% 03/25/37		03/01/2016	Paydown		389,580	389,580	393,871	391,035	0	(1,456)	0	(1,456)	0	389,580	0	0	0	2,127	03/25/2037	1
31398F-TR-2	FNR SER 2009-91 CL GL 4.000% 11/25/24		03/01/2016	Paydown		47,930	47,930	45,759	46,971	0	960	0	960	0	47,930	0	0	0	323	11/25/2024	1
31398J-N7-4	FHR SER 3573 CL MD 4.000% 09/15/24		03/01/2016	Paydown		985,560	985,560	951,181	970,838	0	14,722	0	14,722	0	985,560	0	0	0	6,368	09/15/2024	1
31398L-W9-5	FHR 3627 QH 4.000% 01/15/25		03/01/2016	Paydown		142,142	142,142	149,561	145,026	0	(2,884)	0	(2,884)	0	142,142	0	0	0	933	01/15/2025	1
31398M-BZ-8	FNMA 2010-9 B 4.000% 02/25/25		03/01/2016	Paydown		215,846	215,846	208,190	212,487	0	3,359	0	3,359	0	215,846	0	0	0	1,490	02/25/2025	1
31418B-C4-6	FN POOL # MA1890 4.000% 05/01/34		03/01/2016	Paydown		112,919	112,919	121,600	0	0	(8,681)	0	(8,681)	0	112,919	0	0	0	376	05/01/2034	1
31418X-ZQ-4	FNMA # AD9750 3.500% 12/01/25		03/01/2016	Paydown		177,060	177,060	179,910	179,247	0	(2,187)	0	(2,187)	0	177,060	0	0	0	1,187	12/01/2025	1
34074M-JC-6	FLORIDA ST HSG FIN CORP REV 2.800% 07/01/41		03/01/2016	Redemption 100.0000		30,197	30,197	30,197	30,197	0	0	0	0	0	30,197	0	0	0	125	07/01/2041	1FE
357294-AB-3	FREMONT IND CMNTY SCHS GENERAL OBLIGATION 5.250% 01/05/18		01/05/2016	Redemption 100.0000		160,000	160,000	162,600	160,000	0	0	0	0	0	160,000	0	0	0	4,200	01/05/2018	1FE
45189F-AL-8	ILLINOIS DEV FIN AUTH REV DEVELOPMENT 5.400% 03/01/16		03/01/2016	Redemption 100.0000		730,000	730,000	727,336	729,831	0	169	0	169	0	730,000	0	0	0	19,710	03/01/2016	1FE
462467-GE-5	IOWA ST FIN AUTH VAR-TAXABLE-MTG BKD SECS-PG-C 0.400% 01/01/39		01/04/2016	Redemption 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	22	01/01/2039	1FE
536549-BW-7	LISLE ILL GENERAL OBLIGATION 4.800% 01/01/19		01/01/2016	Redemption 100.0000		245,000	245,000	235,572	243,168	0	1,832	0	1,832	0	245,000	0	0	0	5,880	01/01/2019	1FE
60636C-TN-9	MOSDEV 6.000% 03/01/24		03/01/2016	Redemption 100.0000		3,000,000	3,000,000	2,880,000	2,940,493	0	59,507	0	59,507	0	3,000,000	0	0	0	90,000	03/01/2024	1FE
60637B-CP-3	MISSOURI ST HSG DEV 2.650% 11/01/41		03/01/2016	Redemption 100.0000		80,000	80,000	80,000	80,000	0	0	0	0	0	80,000	0	0	0	320	11/01/2041	1FE
67884R-BZ-2	OKLAHOMA DEV FIN AUTH INDL DEV DEVELOPMENT 5.200% 07/01/16		01/01/2016	Redemption 100.0000		485,000	485,000	485,000	485,000	0	0	0	0	0	485,000	0	0	0	12,610	07/01/2016	1FE
67886M-PR-4	OKLAHOMA ST HSG FIN AGY SF MTG 2.750% 09/01/41		03/01/2016	Redemption 100.0000		55,000	55,000	55,000	55,000	0	0	0	0	0	55,000	0	0	0	286	09/01/2041	1FE
843032-AT-0	SOUTHERN HANCOCK CNTY IND SCHOOL DISTRICT 5.000% 01/15/17		01/15/2016	Redemption 100.0000		205,000	205,000	203,645	204,913	0	87	0	87	0	205,000	0	0	0	5,125	01/15/2017	1FE
88511Y-AD-4	THOMSON MCKINNON MTG ASSET TR SER 11 CL C 8.950% 09/01/18		03/01/2016	Paydown		1,209	1,209	1,122	1,205	0	4	0	4	0	1,209	0	0	0	18	09/01/2018	1

STATEMENT AS OF MARCH 31, 2016 OF THE The Lafayette Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
92812U-K5-6	VHDA 2013-B A 2.750% 04/25/42		03/01/2016	Redemption 100.0000		102,554	102,554	102,554	102,554	0	0	0	0	0	102,554	0	0	0	376	04/25/2042	1FE
92812U-Q3-5	VHDA 2013-D A 4.300% 12/25/43		03/25/2016	Redemption 100.0000		9,628	9,628	9,628	9,628	0	0	0	0	0	9,628	0	0	0	65	12/25/2043	1FE
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 04/25/42		03/25/2016	Redemption 100.0000		20,319	20,319	20,319	20,319	0	0	0	0	0	20,319	0	0	0	105	04/25/2042	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						17,504,725	17,504,725	17,327,935	17,331,432	0	51,694	0	51,694	0	17,504,725	0	0	0	292,713	XXX	XXX
00164V-AB-9	AMC NETWORKS INC 7.750% 07/15/21		03/28/2016	TENDER OFFER		146,083	138,000	138,814	138,461	0	(35)	0	(35)	0	138,425	0	7,657	7,657	7,576	07/15/2021	3FE
00841L-AB-2	ABMT 2014-3 A2 3.500% 10/01/44		03/01/2016	Paydown		117,450	117,450	118,212	118,092	0	(642)	0	(642)	0	117,450	0	0	0	840	10/01/2044	1FM
01877K-AB-9	ALLIANCE PIPELINE 6.996% 12/31/19		01/01/2016	Redemption 100.0000		554	554	610	2,220	0	(1,666)	0	(1,666)	0	554	0	0	0	0	12/31/2019	2FE
01877K-AD-5	ALLIANCE PIPELINE 4.591% 12/31/25		01/01/2016	Redemption 100.0000		16	16	15	(22,781)	0	22,797	0	22,797	0	16	0	0	0	0	12/31/2025	2FE
02665U-AA-3	AH4R 2014-SFR2 A 3.786% 10/17/36		03/01/2016	Paydown		20,437	20,437	20,435	20,429	0	7	0	7	0	20,437	0	0	0	129	10/17/2036	1FE
02665X-AA-7	AH4R 2014-SFR3 A 3.678% 12/17/36		03/01/2016	Paydown		63,247	63,247	63,243	63,055	0	191	0	191	0	63,247	0	0	0	388	12/17/2036	1FE
02666A-AA-6	AH4R 2015-SFR1 A 3.467% 04/17/45		03/01/2016	Paydown		13,462	13,462	13,461	13,460	0	2	0	2	0	13,462	0	0	0	78	04/17/2045	1FE
02666A-AG-3	AH4R 2015-SFR1 XS 0.000% 04/17/45		02/01/2016	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/17/2045	6Z
02666A-AG-3	AH4R 2015-SFR1 XS 0.000% 04/17/45		03/06/2016	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/17/2045	6Z
038779-AA-2	ARBYS 2015-1A A2 4.970% 10/30/45		01/29/2016	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	133	10/30/2045	2AM
04390A-AA-5	ACER 2015-2A A1 1.000% 11/10/16		03/10/2016	Paydown		810,531	810,531	810,531	810,531	0	0	0	0	0	810,531	0	0	0	1,496	11/10/2016	1FE
064255-AJ-1	BANK OF TOKYO-MIT UFJ 1.000% 02/26/16		02/26/2016	Maturity		4,500,000	4,500,000	4,505,040	4,502,516	0	(2,516)	0	(2,516)	0	4,500,000	0	0	0	22,500	02/26/2016	1FE
071813-BC-2	BAXTER INTL INC 4.250% 03/15/20		03/02/2016	TENDER OFFER		472,745	417,000	415,382	416,215	0	45	0	45	0	416,259	0	56,485	56,485	8,221	03/15/2020	2FE
12189P-AG-7	BURLINGTON NORTH SANTA FE 8.251% 01/15/21		01/15/2016	Redemption 100.0000		152,149	152,149	152,149	152,149	0	0	0	0	0	152,149	0	0	0	6,277	01/15/2021	1FE
12189T-AB-0	BURLINGTON NORTH SANTA FE 6.875% 02/15/16		02/15/2016	Maturity		400,000	400,000	410,204	402,877	0	(2,877)	0	(2,877)	0	400,000	0	0	0	13,750	02/15/2016	1FE
12647P-AF-5	CSMC 2013-7 A5 3.000% 08/25/43		03/01/2016	Paydown		109,850	109,850	109,601	109,591	0	258	0	258	0	109,850	0	0	0	592	08/25/2043	1FM
12667F-JL-0	CWALT 2004-12CB 1A1 5.000% 07/25/19		03/01/2016	Paydown		68,196	68,196	68,707	68,322	0	(126)	0	(126)	0	68,196	0	0	0	558	07/25/2019	1FM
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		03/01/2016	Paydown		139,121	139,121	133,170	133,169	0	5,952	0	5,952	0	139,121	0	0	0	1,451	11/25/2035	2FM
14743R-AB-9	CASE CORPORATION 7.250% 01/15/16		01/15/2016	Maturity		110,000	110,000	107,843	109,977	0	23	0	23	0	110,000	0	0	0	3,988	01/15/2016	3FE
14912L-5N-7	CATERPILLAR FINANCE SERV 0.700% 02/26/16		02/01/2016	BROWNSTONE INV GROUP,LLC		2,000,240	2,000,000	1,999,958	0	0	9	0	9	0	1,999,967	0	273	273	6,144	02/26/2016	1FE
17275R-AC-6	CISCO SYSTEMS INC 5.500% 02/22/16		02/22/2016	Maturity		2,000,000	2,000,000	2,026,420	2,000,283	0	(283)	0	(283)	0	2,000,000	0	0	0	55,000	02/22/2016	1FE
17307G-L9-7	CMLTI 2005-9 22A3 6.000% 11/25/35		03/01/2016	Paydown		3	9,321	6,063	6,053	0	(6,050)	0	(6,050)	0	3	0	0	0	76	11/25/2035	3FM
17321L-AA-7	CMLTI 2013-J1 A1 3.500% 10/25/43		03/01/2016	Paydown		50,020	50,020	49,000	49,109	0	911	0	911	0	50,020	0	0	0	314	10/25/2043	1FM
22237S-AC-1	COUNTRYPLACE MANUF HOUSING SER 2007-1 CL A3 5.593% 07/15/37		03/01/2016	Paydown		42,372	42,372	42,371	42,264	0	108	0	108	0	42,372	0	0	0	484	07/15/2037	4AM
22970*-AA-8	BNSF LEASE PP 4.070% 05/15/34		03/01/2016	Redemption 100.0000		14,832	14,832	14,832	14,832	0	0	0	0	0	14,832	0	0	0	67	05/15/2034	1FE
247367-BH-7	DELTA AIRLINES INC 6.821% 08/10/22		02/10/2016	Redemption 100.0000		80,036	80,036	80,311	80,212	0	(176)	0	(176)	0	80,036	0	0	0	2,730	08/10/2022	1FE
25271C-AK-8	DIAMOND OFFSHORE DRILL 5.875% 05/01/19		03/04/2016	BROWNSTONE INV GROUP,LLC		2,760,000	3,000,000	2,992,020	2,996,573	0	183	0	183	0	2,996,756	0	(236,756)	(236,756)	62,667	05/01/2019	2FE
25459H-AU-9	DIRECTV HLDS/FN 5.875% 10/01/19		03/21/2016	Taxable Exchange		4,419,988	4,000,000	4,747,880	4,430,111	0	(24,092)	0	(24,092)	0	4,406,019	0	13,969	13,969	110,972	10/01/2019	2FE
25459H-BA-2	DIRECTV HLDS/FN 5.000% 03/01/21		03/21/2016	Taxable Exchange		2,755,875	2,500,000	2,488,975	2,493,415	0	340	0	340	0	2,493,755	0	262,120	262,120	69,444	03/01/2021	2FE
278865-AL-4	ECOLAB INC 4.350% 12/08/21		02/19/2016	US BANCORP		2,184,980	2,000,000	1,998,720	1,999,123	0	(44)	0	(44)	0	1,999,079	0	185,902	185,902	18,246	12/08/2021	2FE
28932M-AA-3	ELM RD GENERATING STAT 5.209% 02/11/30		02/11/2016	Redemption 100.0000		59,482	59,482	59,482	59,482	0	0	0	0	0	59,482	0	0	0	1,549	02/11/2030	1FE
28932M-AG-0	ELM RD GENERATING STAT 4.673% 01/19/31		01/19/2016	Redemption 100.0000		48,644	48,644	48,644	48,644	0	0	0	0	0	48,644	0	0	0	1,137	01/19/2031	1FE
29364D-AL-4	ENTERGY ARKANSAS INC 5.660% 02/01/25		02/09/2016	Call 100.0000		2,100,000	2,100,000	2,019,696	2,050,428	0	521	0	521	0	2,050,949	0	49,051	49,051	62,071	02/01/2025	1FE
29977K-AA-1	EVER 2013-2 A 3.000% 06/25/43		03/01/2016	Paydown		40,698	40,698	40,366	40,383	0	314	0	314	0	40,698	0	0	0	159	06/25/2043	1FM
31677Q-AX-7	FIFTH THIRD BANK 0.900% 02/26/16		02/26/2016	Maturity		1,472,000	1,472,000	1,472,515	1,472,332	0	(332)	0	(332)	0	1,472,000	0	0	0	6,624	02/26/2016	1FE
36161R-AE-9	GFCM 2003-1 A5 5.743% 05/12/35		03/01/2016	Paydown		92,723	92,723	103,314	96,073	0	(3,350)	0	(3,350)	0	92,723	0	0	0	1,422	05/12/2035	1FM
36185M-CK-6	GMACM SER 2005-J1 CL A13 5.500% 12/25/35		03/01/2016	Paydown		206,743	206,743	202,026	204,896	0	1,847	0	1,847	0	206,743	0	0	0	1,740	12/25/2035	1FM
36228F-2R-6	GSR MORTGAGE LOAN TRUST 2004-6F CL 3A4 6.500% 05/25/34		03/01/2016	Paydown		15,821	15,821	15,109	15,165	0	656	0	656	0	15,821	0	0	0	142	05/25/2034	1FM
36249K-AA-8	GSMS 2010-C1 A1 3.679% 08/10/43		03/01/2016	Paydown		37,861	37,861	38,996	38,363	0	(502)	0	(502)	0	37,861	0	0	0	236	08/10/2043	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
37362@-AA-0	GEORGIA TRANSMISSION CORP PP 5.590% 06/30/30		03/30/2016	Redemption 100.0000		18,667	18,667	18,667	18,667	0	0	0	0	0	18,667	0	0	0	130	06/30/2030	1
39154T-AA-6	GALC 2016-1 A1 0.780% 02/21/17		03/20/2016	Paydown		185,312	185,312	185,312	0	0	0	0	0	0	185,312	0	0	0	128	02/21/2017	1FE
40426W-AR-2	HRPT PROPERTIES 9.875% SERIE 6.250% 08/15/16		02/16/2016	Call 100.0000		1,000,000	1,000,000	988,590	999,086	0	248	0	248	0	999,334	0	666	666	31,250	08/15/2016	2FE
44106M-AH-5	HOSPITALITY PROP TRUST 6.300% 06/15/16		03/11/2016	Call 100.0000		1,200,000	1,200,000	1,186,270	1,198,973	0	186	0	186	0	1,199,159	0	841	841	18,060	06/15/2016	2FE
466112-AF-6	JBS USA LLC/JBS 7.250% 06/01/21		01/05/2016	BANK of AMERICA SEC		265,990	268,000	263,910	264,021	0	(9)	0	(9)	0	264,013	0	1,977	1,977	1,997	06/01/2021	3FE
466247-SE-4	JPMMT 2005-A5 1A2 2.862% 08/25/35		03/01/2016	Paydown		202,494	202,494	171,361	173,133	0	29,361	0	29,361	0	202,494	0	0	0	833	08/25/2035	1FM
472319-AB-8	JEFFERIES GROUP INC 5.500% 03/15/16		03/15/2016	Maturity		2,630,000	2,630,000	2,571,897	2,627,738	0	2,262	0	2,262	0	2,630,000	0	0	0	72,325	03/15/2016	2FE
485260-BH-5	KANSAS GAS & EL CO 5.647% 03/29/21		02/16/2016	Call 100.0000		12,660	12,660	12,660	12,660	0	0	0	0	0	12,660	0	0	0	272	03/29/2021	1FE
49228R-AE-3	KERN RIVER FUNDING CORP 4.893% 04/30/18		03/31/2016	Redemption 100.0000		48,750	48,750	50,076	49,054	0	(304)	0	(304)	0	48,750	0	0	0	398	04/30/2018	1FE
57643M-HD-9	MASTR 2004-10 CL 4A4 5.500% 11/25/34		03/01/2016	Paydown		2,193	2,193	1,930	2,007	0	186	0	186	0	2,193	0	0	0	19	11/25/2034	1FM
617458-AC-8	MSC 2011-C1 A2 3.884% 09/15/47		02/01/2016	Paydown		463,431	463,431	468,066	462,820	0	612	0	612	0	463,431	0	0	0	2,063	09/15/2047	1FM
62942K-AA-4	NRPMT 2013-1 A1 3.250% 07/25/43		03/01/2016	Paydown		68,113	68,113	66,410	66,446	0	1,666	0	1,666	0	68,113	0	0	0	332	07/25/2043	1FM
64110L-AK-2	NETFLIX INC 5.875% 02/15/25		02/08/2016	Tax Free Exchange		1,453,774	1,385,000	1,412,700	1,411,169	0	42,605	0	42,605	0	1,453,774	0	0	0	25,541	02/15/2025	4FE
69403W-AB-3	PACIFIC BEACON LLC 0.831% 07/15/26		01/15/2016	Redemption 100.0000		53,350	53,350	45,348	47,266	0	6,084	0	6,084	0	53,350	0	0	0	140	07/15/2026	1FE
73019#-AB-8	PNC EQUIP FIN LLC PP 3.000% 09/13/27		03/13/2016	Redemption 100.0000		34,755	34,755	34,755	34,755	0	0	0	0	0	34,755	0	0	0	521	09/13/2027	1
74986@-AL-5	RREEF AMERICA II PP 4.850% 11/02/17		01/06/2016	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	104,353	11/02/2017	1
76110H-3N-7	RALI SER 2005 QS4 CL A1 5.500% 04/25/35		03/01/2016	Paydown		52,372	58,473	57,932	56,371	0	(4,000)	0	(4,000)	0	52,372	0	0	0	560	04/25/2035	3FM
771196-AS-1	ROCHE HLDGS INC 6.000% 03/01/19		03/24/2016	Call 100.0000		404,000	404,000	397,649	401,520	0	183	0	183	0	401,703	0	2,297	2,297	65,207	03/01/2019	1FE
77714T-AA-9	ROSE ROCK MIDSTREAM/FIN 5.625% 11/15/23		01/11/2016	Tax Free Exchange		1,803,377	1,832,000	1,801,680	1,803,315	0	62	0	62	0	1,803,377	0	0	0	16,030	11/15/2023	4FE
785592-AK-2	SABINE PASS LIQUEFACTION 5.625% 03/01/25		01/14/2016	Tax Free Exchange		1,115,000	1,115,000	1,115,000	1,115,000	0	0	0	0	0	1,115,000	0	0	0	23,171	03/01/2025	3FE
79549A-YP-8	SBM7 SER 2003-1 CL A1 6.500% 09/25/33		03/01/2016	Paydown		17,414	17,414	17,066	17,189	0	225	0	225	0	17,414	0	0	0	185	09/25/2033	1FM
80284Q-AA-9	SDART 2015-5 A1 0.550% 10/17/16		03/16/2016	Paydown		1,176,874	1,176,874	1,176,874	1,176,874	0	0	0	0	0	1,176,874	0	0	0	1,156	10/17/2016	1FE
81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		03/01/2016	Paydown		77,331	77,331	75,990	76,144	0	1,187	0	1,187	0	77,331	0	0	0	430	07/25/2043	1FM
81745Q-AB-8	SEMT 2015-1 A2 3.000% 01/25/45		03/01/2016	Paydown		123,346	123,346	123,038	123,040	0	306	0	306	0	123,346	0	0	0	613	01/25/2045	1FM
87305N-AE-8	TTX CORP TTX 1st Sec Bk Utah 45-a WE PP 7.060% 01/02/19		01/02/2016	Redemption 100.0000		248,914	248,914	248,914	248,914	0	0	0	0	0	248,914	0	0	0	8,787	01/02/2019	1
87305N-AF-5	TTX CORP TTX 1st Sec Bk Utah 45-B WE PP 7.060% 07/02/17		01/02/2016	Redemption 100.0000		30,573	30,573	30,573	30,573	0	0	0	0	0	30,573	0	0	0	1,079	07/02/2017	1
87305N-AG-3	TTX CORP TTX 1st Sec Bk Utah 45- C PP 7.060% 07/02/19		01/02/2016	Redemption 100.0000		79,946	79,946	79,946	79,946	0	0	0	0	0	79,946	0	0	0	2,822	07/02/2019	1
87305N-AJ-7	TTX CORP TTX 1st Sec Bk Utah 45-A PP 7.060% 07/02/19		01/02/2016	Redemption 100.0000		219,094	219,094	219,094	219,094	0	0	0	0	0	219,094	0	0	0	7,734	07/02/2019	1
87305N-AL-2	TTX CORP TTX 1st Sec Bk Utah 45-A WE PP 7.060% 01/02/19		01/02/2016	Redemption 100.0000		308,373	308,373	308,373	308,373	0	0	0	0	0	308,373	0	0	0	10,886	01/02/2019	1
87305N-AN-8	TTX CORP TTX 1st Sec BK Utah 45-B PP 7.060% 01/02/18		01/02/2016	Redemption 100.0000		199,291	199,291	199,291	199,291	0	0	0	0	0	199,291	0	0	0	7,035	01/02/2018	1
87305N-AQ-1	TTX CORP TTX 1st Sec BK Utah 45-C CenPP 7.060% 07/02/19		01/02/2016	Redemption 100.0000		39,324	39,324	39,324	39,324	0	0	0	0	0	39,324	0	0	0	1,388	07/02/2019	1
87305Q-BZ-3	TTX CORP 5.400% 02/15/16		02/15/2016	Maturity		2,000,000	2,000,000	1,995,060	1,999,651	0	349	0	349	0	2,000,000	0	0	0	54,000	02/15/2016	1FE
87317@-AA-1	TXU RAILCAR 2005 PP 5.350% 01/02/26		01/02/2016	Redemption 100.0000		64,003	64,003	64,003	59,866	4,137	0	0	4,137	0	64,003	0	0	0	1,712	01/02/2026	6
88031Q-AA-8	TENASKA VIRGINIA PARTNERS 6.119% 03/30/24		03/30/2016	Redemption 100.0000		42,101	42,101	42,056	42,069	0	33	0	33	0	42,101	0	0	0	644	03/30/2024	2AM
88031R-AA-6	TENASKA ALABAMA II PART 6.125% 03/30/23		03/30/2016	Redemption 100.0000		20,804	20,804	20,742	20,764	0	40	0	40	0	20,804	0	0	0	319	03/30/2023	3AM
88576N-AD-0	321 HENDERSON 2006-2A A2 5.930% 06/15/47		03/15/2016	Paydown		51,469	51,469	59,004	58,419	0	(6,950)	0	(6,950)	0	51,469	0	0	0	396	06/15/2047	1FE
88576X-AA-4	HENDR 2010-1A A 5.560% 07/15/59		03/15/2016	Paydown		21,607	21,607	24,765	24,380	0	(2,773)	0	(2,773)	0	21,607	0	0	0	191	07/15/2059	1FE
90932Q-AA-4	UNITED AIR 2014-2A PTT 3.750% 09/03/26		03/03/2016	Redemption 100.0000		148,393	148,393	148,393	148,393	0	0	0	0	0	148,393	0	0	0	2,782	09/03/2026	1FE
91019P-CQ-3	UNITED DOMINION REALTY 5.250% 01/15/16		01/15/2016	Maturity		3,000,000	3,000,000	2,896,920	2,999,249	0	751	0	751	0	3,000,000	0	0	0	78,750	01/15/2016	2FE
92783#-AA-4	VA INT'L GATEWAY PP 3.930% 06/30/30		03/31/2016	Redemption 100.0000		8,964	8,964	8,964	8,964	0	0	0	0	0	8,964	0	0	0	88	06/30/2030	1FE

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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)
92966*-AA-7	WABASH VALLEY POWER ASSOC PP 5.080% 04/30/24		01/30/2016	Redemption 100.0000		19,514	19,514	19,689	19,625	0	(112)	0	(112)	0	19,514	0	0	0	248	04/30/2024	1
92976G-AE-1	WACHOVIA BANK NA 5.600% 03/15/16		03/15/2016	Maturity		2,000,000	2,000,000	1,997,740	1,999,555	0	445	0	445	0	2,000,000	0	0	0	56,000	03/15/2016	1FE
94978#-AH-0	WELLS FARGO BK NORTHWEST CVS Distribution 7.530% 01/10/24		03/10/2016	Redemption 100.0000		20,016	20,016	20,016	20,016	0	0	0	0	0	20,016	0	0	0	246	01/10/2024	2
94980D-AA-6	WFMBS 2003-M A1 2.780% 12/25/33		03/01/2016	Paydown		12,126	12,126	12,460	12,099	0	27	0	27	0	12,126	0	0	0	55	12/25/2033	1FM
96042D-AA-7	WLAKE 2015-3A A1 0.640% 10/17/16		03/16/2016	Paydown		345,658	345,658	345,658	345,658	0	0	0	0	0	345,658	0	0	0	384	10/17/2016	1FE
97381W-AJ-3	WINDSTREAM CORP 7.875% 11/01/17		03/29/2016	TENDER OFFER		287,945	266,000	287,945	272,893	0	(866)	0	(866)	0	272,026	0	15,919	15,919	8,612	11/01/2017	4FE
67000X-AL-0	NOVELIS INC 8.375% 12/15/17	A	03/22/2016	GOLDMAN SACHS		80,800	80,000	80,000	80,000	0	0	0	0	0	80,000	0	800	800	1,917	12/15/2017	4FE
895945-D@-9	TRICAN WELL SVCS PP 8.290% 04/28/18	I	03/30/2016	TENDER OFFER		178,887	178,887	136,598	136,598	0	0	0	0	0	136,598	0	42,289	42,289	6,048	04/28/2018	3Z
C1466#-AA-6	CPR Leasing Ltd PP 5.410% 03/03/24	A	03/03/2016	Redemption 100.0000		26,765	26,765	26,765	26,765	0	0	0	0	0	26,765	0	0	0	724	03/03/2024	1
C1467#-AA-5	CSL GROUP INC. PP 5.440% 03/15/21	I	03/15/2016	Redemption 100.0000		83,333	83,333	83,333	83,333	0	0	0	0	0	83,333	0	0	0	2,267	03/15/2021	2
F0933*-AA-4	BELLON SA PP 5.200% 02/15/22	F	02/15/2016	Redemption 100.0000		615,311	615,311	615,311	615,311	0	0	0	0	0	615,311	0	0	0	15,998	02/15/2022	2
21987B-AN-8	CODELCO INC 3.750% 11/04/20	F	03/28/2016	MIZUHO SECURITIES USA INC		1,036,120	1,000,000	951,870	973,208	0	1,262	0	1,262	0	974,470	0	61,650	61,650	15,208	11/04/2020	1FE
25156P-AH-6	DEUTSCHE TELEKOM 5.750% 03/23/16	F	03/23/2016	Maturity		2,000,000	2,000,000	1,878,780	1,995,713	0	4,287	0	4,287	0	2,000,000	0	0	0	57,500	03/23/2016	2FE
292467-AA-5	EMTC PASS THRU TRUST PP 5.170% 06/30/27	F	01/01/2016	Redemption 100.0000		152,346	152,346	152,346	152,346	0	0	0	0	0	152,346	0	0	0	0	06/30/2027	2FE
68210*-AC-7	OMEGA LEASING (US) LLC PP 5.980% 07/12/16	F	01/12/2016	Redemption 100.0000		15,949	15,949	15,949	15,949	0	0	0	0	0	15,949	0	0	0	238	07/12/2016	1
73328#-AC-2	PORSCHE FINANCIAL SERVICES PP 5.130% 03/09/16	R	03/09/2016	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	25,650	03/09/2016	1
G3157#-AA-2	EUROPEAN METALS PP 3.870% 12/17/19	R	03/18/2016	TENDER OFFER		1,353,333	1,333,333	1,333,333	1,333,333	0	0	0	0	0	1,333,333	0	20,000	20,000	13,043	12/17/2019	2
L7272@-AA-9	ORIFLAME COSMTCS GLOBAL S.A. PP 4.740% 07/13/18	F	02/29/2016	Call 100.0000		2,074,699	2,074,699	2,074,699	2,074,699	0	0	0	0	0	2,074,699	0	0	0	61,737	07/13/2018	3
N3386#-AE-9	FUGRO NV PP 5.050% 08/17/18	F	01/13/2016	Tax Free Exchange		2,050,028	2,050,028	2,050,028	2,050,028	0	0	0	0	0	2,050,028	0	0	0	38,938	08/17/2018	3
N3386#-AM-1	FUGRO NV PP 5.050% 08/17/18	F	01/28/2016	Redemption 100.0000		307,465	307,465	307,465	0	0	0	0	0	0	307,465	0	0	0	3,024	08/17/2018	3
Q2594#-AA-4	COCA-COLA AMATIL LTD PP 5.200% 03/10/16	R	03/10/2016	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	26,000	03/10/2016	2FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						62,571,013	61,784,515	62,045,203	59,520,171	4,137	68,826	0	72,963	0	62,085,872	0	485,140	485,140	1,347,365	XXX	XXX
8399997. Total - Bonds - Part 4						87,502,865	86,716,367	86,874,725	84,352,569	4,137	46,525	0	50,662	0	87,017,724	0	485,140	485,140	1,725,970	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						87,502,865	86,716,367	86,874,725	84,352,569	4,137	46,525	0	50,662	0	87,017,724	0	485,140	485,140	1,725,970	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
12686C-10-9	CABLEVISION SYSTEMS		03/14/2016	BNY CONVERG-SOFT	2,372.000	77,757		57,433	75,667	(18,234)	0	0	(18,234)	0	57,433	0	20,324	20,324	0		L
80004C-10-1	SANDISK CORP		03/14/2016	INSTINET	5,108.000	389,627		273,264	388,157	(114,893)	0	0	(114,893)	0	273,264	0	116,363	116,363	0		L
H8817H-10-0	TRANSOCEAN LTD	R	03/14/2016	INSTINET	24,062.000	270,097		331,707	297,888	33,819	0	0	33,819	0	331,707	0	(61,609)	(61,609)	0		L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						737,481	XXX	662,404	761,712	(99,308)	0	0	(99,308)	0	662,404	0	75,078	75,078	0	XXX	XXX
9799997. Total - Common Stocks - Part 4						737,481	XXX	662,404	761,712	(99,308)	0	0	(99,308)	0	662,404	0	75,078	75,078	0	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						737,481	XXX	662,404	761,712	(99,308)	0	0	(99,308)	0	662,404	0	75,078	75,078	0	XXX	XXX
9899999. Total - Preferred and Common Stocks						737,481	XXX	662,404	761,712	(99,308)	0	0	(99,308)	0	662,404	0	75,078	75,078	0	XXX	XXX
9999999 - Totals						88,240,346	XXX	87,537,129	85,114,281	(95,171)	46,525	0	(48,646)	0	87,680,128	0	560,218	560,218	1,725,970	XXX	XXX

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

STATEMENT AS OF MARCH 31, 2016 OF THE The Lafayette Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999. Subtotal - Purchased Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
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			8,483		8,483	114						100/101
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/14/2015	10/12/2018	7,386		174.25	60,489			49,096		49,096	638						100/104
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/13/2015	11/14/2018	13,079		172.49	106,032			97,844		97,844	1,736						100/104
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/14/2015	12/14/2018	19,285		171.17	155,147			157,367		157,367	3,280						100/103
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/13/2016	01/11/2019	23,450		168.87		186,120		218,272		218,272	32,152						100/101
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/11/2016	02/14/2019	11,229		172.32		90,945		88,609		88,609	(2,336)						100/100
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/14/2016	03/14/2019	20,436		171.02		164,265		174,782		174,782	10,517						100/101
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						(5,714)						100/103
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			60,856		60,856	(519,780)						100/103
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			539		539	(12,339)						100/103
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			161		161	(7,421)						100/103
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			2		2	(530)						100/103
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			204,335		204,335	(510,423)						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						(5,786)						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			1,680		1,680	(7,655)						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			70		70	(594)						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			22		22	(50,587)						100/107
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			545,074		545,074	(492,187)						100/107
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			7,608		7,608	(11,347)						100/107
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			520,342		520,342	(393,845)						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			76		76	(38,919)						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			13,314		13,314	(18,487)						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			702,958		702,958	(382,527)						100/102
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			2,129		2,129	(72,557)						100/102
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			16,557		16,557	(13,311)						100/102
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			304,725		304,725	(206,531)						100/101
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			2,751,842		2,751,842	(413,514)						100/101
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			11,861		11,861	(2,122)						100/101
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			39,272		39,272	(8,360)						100/101
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/14/2015	10/14/2016	155		1,994.00	20,085			18,801		18,801	(2,991)						100/104
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/14/2015	10/14/2016	2		1,994.00	195			183		183	(29)						100/104
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/14/2015	10/14/2016	344		1,994.00	26,793			15,185		15,185	(12,585)						100/104
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/15/2015	10/17/2016	5,149		2,024.00	377,204			167,659		167,659	(179,958)						100/104
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/15/2015	10/17/2016	21,457		2,024.00	2,766,173			2,288,728		2,288,728	(373,210)						100/104
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/15/2015	10/17/2016	210		2,054.00	23,630			18,405		18,405	(3,895)						100/104
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/15/2015	10/17/2016	457		2,074.00	46,713			34,676		34,676	(9,377)						100/104
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/13/2015	11/14/2016	86		2,023.00	8,700			3,139		3,139	(3,124)						100/104
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/13/2015	11/14/2016	159		2,023.00	21,059			17,855		17,855	(2,971)						100/104
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/16/2015	11/15/2016	18,651		2,053.00	2,447,051			1,773,295		1,773,295	(353,814)						100/104
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/16/2015	11/15/2016	5,107		2,053.00	393,188			134,535		134,535	(176,598)						100/104

STATEMENT AS OF MARCH 31, 2016 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&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/16/2015	11/15/2016	85		2,084.00	9,748			6,603		6,603	(1,683)						100/104
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/16/2015	11/15/2016	524		2,105.00	54,288			34,896		34,896	(10,483)						100/104
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2015	12/14/2016	138		2,022.00	10,881			6,285		6,285	(5,198)						100/103
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2015	12/14/2016	411		2,022.00	54,746			49,108		49,108	(7,427)						100/103
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2015	12/15/2016	5,205		2,043.00	425,400			200,496		200,496	(190,577)						100/103
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2015	12/15/2016	16,546		2,043.00	2,260,550			1,778,916		1,778,916	(293,618)						100/103
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2015	12/15/2016	86		2,082.00	9,888			7,254		7,254	(1,614)						100/103
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2015	12/15/2016	548		2,095.00	59,696			42,956		42,956	(10,456)						100/103
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/14/2016	01/13/2017	373		1,922.00		50,263		68,155		68,155	17,891						100/101
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/14/2016	01/13/2017	52		1,922.00		4,230		6,373		6,373	2,143						100/101
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/15/2016	01/17/2017	5,512		1,880.00		345,341		922,909		922,909	577,568						100/101
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/15/2016	01/17/2017	18,587		1,880.00		2,537,316		4,216,867		4,216,867	1,679,551						100/101
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/15/2016	01/17/2017	2,119		1,927.00		235,509		405,122		405,122	169,614						100/101
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/12/2016	02/14/2017	711		1,865.00		109,313		157,597		157,597	48,284						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/12/2016	02/14/2017	100		1,865.00		9,462		17,982		17,982	8,520						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/16/2016	02/15/2017	5,109		1,896.00		457,132		873,144		873,144	416,012						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/16/2016	02/15/2017	17,008		1,896.00		2,453,464		3,732,067		3,732,067	1,278,603						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/16/2016	02/15/2017	111		1,924.00		14,259		22,114		22,114	7,855						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/16/2016	02/15/2017	551		1,943.00		65,626		102,475		102,475	36,849						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/14/2016	03/14/2017	475		2,020.00		60,480		66,088		66,088	5,608						100/101
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/14/2016	03/14/2017	653		2,020.00		48,539		56,159		56,159	7,620						100/101
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/15/2016	03/15/2017	5,667		2,016.00		427,295		533,944		533,944	106,649						100/101
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/15/2016	03/15/2017	18,666		2,016.00		2,408,320		2,647,013		2,647,013	238,693						100/101
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/15/2016	03/15/2017	191		2,046.00		21,445		23,523		23,523	2,078						100/101
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/15/2016	03/15/2017	563		2,066.00		57,318		62,678		62,678	5,360						100/101
S&P 500 OTC Buy Side Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2015	04/15/2016	1,049		2,107.00	29,835						(912)						100/103
S&P 500 OTC Buy Side Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2015	04/15/2016	1,908		2,107.00	79,596						(17,225)						100/103
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						(24,782)						100/103
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						(16,643)						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						(12,625)						100/100

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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						(487)						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						(2,719)						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						(3,536)						100/107
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						(17,566)						100/107
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						(4,755)						100/107
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						(23,228)						100/107
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						(19,486)						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						(27,174)						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						(1,471)						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						(1,941)						100/102
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						(20,130)						100/102
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						(22,777)						100/102
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			24,725		24,725	(49,335)						100/101
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			40,743		40,743	(96,293)						100/101
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			1,322		1,322	(14,138)						100/101
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/15/2015	10/17/2016	2,221		2,024.00	78,213			15,447		15,447	(45,240)						100/104
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/15/2015	10/17/2016	526		2,024.00	14,165			522		522	(7,023)						100/104
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/15/2015	10/17/2016	2,310		2,024.00	86,488			20,033		20,033	(49,526)						100/104
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/16/2015	11/15/2016	2,576		2,053.00	87,285			9,881		9,881	(41,084)						100/104
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/16/2015	11/15/2016	1,542		2,053.00	55,704			7,653		7,653	(26,625)						100/104
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/16/2015	11/15/2016	889		2,053.00	22,448			436		436	(8,421)						100/104
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2015	12/15/2016	2,151		2,043.00	81,308			11,717		11,717	(37,799)						100/103
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2015	12/15/2016	1,018		2,043.00	25,376			829		829	(10,266)						100/103
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2015	12/15/2016	1,480		2,043.00	57,778			10,115		10,115	(27,990)						100/103
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2015	12/15/2016	663		2,043.00	29,133			6,083		6,083	(13,771)						100/103
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/15/2016	01/17/2017	620		1,880.00		10,718		10,828		10,828	110						100/101
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/15/2016	01/17/2017	425		1,880.00		15,600		18,640		18,640	3,040						100/101
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/15/2016	01/17/2017	2,297		1,880.00		75,168		87,294		87,294	12,126						100/101
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/15/2016	01/17/2017	2,170		1,880.00		64,872		74,252		74,252	9,380						100/101
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/16/2016	02/15/2017	1,335		1,896.00		37,191		32,162		32,162	(5,029)						100/100

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/16/2016	02/15/2017	628		1,896.00		12,614		7,998		7,998	(4,616)						100/100
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/16/2016	02/15/2017	235		1,896.00		7,120		6,440		6,440	(680)						100/100
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/16/2016	02/15/2017	1,910		1,896.00		48,508		40,016		40,016	(8,492)						100/100
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/15/2016	03/15/2017	2,602		2,016.00		68,185		45,848		45,848	(22,337)						100/101
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/15/2016	03/15/2017	362		2,016.00		11,680		8,328		8,328	(3,352)						100/101
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/15/2016	03/15/2017	600		2,016.00		11,616		6,394		6,394	(5,222)						100/101
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/15/2016	03/15/2017	1,741		2,016.00		50,895		35,250		35,250	(15,645)						100/101
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										27,047,685	10,160,809	0	27,014,017	XXX	27,014,017	(844,830)	0	0	0	0	XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										27,047,685	10,160,809	0	27,014,017	XXX	27,014,017	(844,830)	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										27,047,685	10,160,809	0	27,014,017	XXX	27,014,017	(844,830)	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										27,047,685	10,160,809	0	27,014,017	XXX	27,014,017	(844,830)	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	04/15/2015	04/15/2016	700		2,139.00	(68,735)			(601)		(601)	14,363						100/103
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2015	04/15/2016	596		2,151.00	(54,969)			(293)		(293)	10,367						100/103
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2015	04/15/2016	1,436		2,151.00	(132,193)			(705)		(705)	24,988						100/103
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2015	04/15/2016	985		2,157.00	(36,520)						4						100/103
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2015	04/15/2016	8,317		2,174.00	(671,016)			(1,299)		(1,299)	98,858						100/103
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2015	04/15/2016	1,296		2,175.00	(103,740)			(190)		(190)	15,207						100/103
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2015	04/15/2016	1,092		2,179.00	(30,820)												100/103
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2015	04/15/2016	5,635		2,180.00	(438,003)			(605)		(605)	57,780						100/103
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2015	04/15/2016	2,411		2,186.00	(62,484)												100/103
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2015	04/15/2016	494		2,196.00	(34,736)			(23)		(23)	3,788						100/103
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2015	04/15/2016	1,424		2,196.00	(32,100)												100/103
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2015	04/15/2016	114		2,317.00	(3,144)						52						100/103
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)			(3,044)		(3,044)	11,718						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)						41						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)			(7,204)		(7,204)	30,448						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)			(2,318)		(2,318)	12,651						100/100

STATEMENT AS OF MARCH 31, 2016 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	05/15/2015	05/16/2016	799		2,191.00	(48,647)						2						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)			(21,226)		(21,226)	123,257						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)			(9,101)		(9,101)	58,880						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)						1						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)			(706)		(706)	4,744						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)												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)			(7)		(7)	95						100/100
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	06/15/2015	06/15/2016	1,168		2,118.00	(120,776)			(23,638)		(23,638)	28,598						100/107
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	06/15/2015	06/15/2016	1,741		2,127.00	(171,336)			(30,305)		(30,305)	40,317						100/107
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	06/15/2015	06/15/2016	652		2,128.00	(29,648)						1,646						100/107
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	06/15/2015	06/15/2016	1,653		2,146.00	(147,102)			(20,768)		(20,768)	35,528						100/107
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	06/15/2015	06/15/2016	880		2,150.00	(31,379)						852						100/107
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	06/15/2015	06/15/2016	6,901		2,151.00	(596,978)			(79,979)		(79,979)	137,521						100/107
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)			(54,493)		(54,493)	99,536						100/107
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)						879						100/107
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)			(4,067)		(4,067)	8,313						100/107
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)						391						100/107
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)			(16,861)		(16,861)	18,158						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)			(26,394)		(26,394)	35,504						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)						1,750						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)			(18,177)		(18,177)	28,781						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)						828						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)			(74,071)		(74,071)	131,552						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)			(53,262)		(53,262)	94,882						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)						791						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)			(7,151)		(7,151)	14,200						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)						618						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)			(30,424)		(30,424)	22,501						100/102
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)			(15)		(15)	3,991						100/102
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)			(29,823)		(29,823)	23,570						100/102

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
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)			(148,062)		(148,062)	146,686						100/102
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)			(84,053)		(84,053)	95,455						100/102
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)			(17,188)		(17,188)	18,586						100/102
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)						5,380						100/102
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)			(9,635)		(9,635)	12,102						100/102
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)						2,786						100/102
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)			(115,413)		(115,413)	22,603						100/101
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)			(10,923)		(10,923)	2,333						100/101
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)			(26,650)		(26,650)	35,263						100/101
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)			(200,404)		(200,404)	43,112						100/101
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)			(975,464)		(975,464)	255,427						100/101
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)			(576,469)		(576,469)	146,370						100/101
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)			(36,568)		(36,568)	92,311						100/101
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)			(17,783)		(17,783)	55,676						100/101
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)			(30,148)		(30,148)	9,442						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	10/14/2015	10/14/2016	2		2,054.00	(145)			(128)		(128)	30						100/104
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	10/14/2015	10/14/2016	155		2,064.00	(14,183)			(12,276)		(12,276)	3,130						100/104
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	10/14/2015	10/14/2016	344		2,074.00	(12,916)			(3,073)		(3,073)	9,555						100/104
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ2OELII46	10/15/2015	10/17/2016	756		2,055.00	(82,926)			(65,908)		(65,908)	14,048						100/104
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ2OELII46	10/15/2015	10/17/2016	2,322		2,064.00	(243,888)			(189,586)		(189,586)	47,149						100/104
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ2OELII46	10/15/2015	10/17/2016	548		2,066.00	(27,306)			(8,167)		(8,167)	16,802						100/104
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ2OELII46	10/15/2015	10/17/2016	408		2,076.00	(40,260)			(30,580)		(30,580)	7,801						100/104
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ2OELII46	10/15/2015	10/17/2016	8,889		2,090.00	(822,143)			(606,705)		(606,705)	172,016						100/104
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ2OELII46	10/15/2015	10/17/2016	7,239		2,095.00	(651,925)			(469,755)		(469,755)	150,554						100/104
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ2OELII46	10/15/2015	10/17/2016	40		2,097.00	(3,520)			(2,534)		(2,534)	767						100/104
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ2OELII46	10/15/2015	10/17/2016	2,013		2,097.00	(179,300)			(129,095)		(129,095)	39,089						100/104
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ2OELII46	10/15/2015	10/17/2016	2,063		2,100.00	(73,063)			(13,879)		(13,879)	51,478						100/104
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ2OELII46	10/15/2015	10/17/2016	2,537		2,110.00	(80,619)			(12,825)		(12,825)	58,253						100/104
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse	1V8Y6QCX6YMJ2OELII46	10/15/2015	10/17/2016	457		2,110.00	(37,925)			(26,444)		(26,444)	8,912						100/104
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	11/13/2015	11/14/2016	159		2,094.00	(14,619)			(11,312)		(11,312)	3,212						100/104

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/13/2015	11/14/2016	86		2,104.00	(5,046)			(661)		(661)	2,187						100/104
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/16/2015	11/15/2016	752		2,085.00	(84,357)			(57,983)		(57,983)	13,803						100/104
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/16/2015	11/15/2016	1,447		2,094.00	(155,331)			(104,104)		(104,104)	28,796						100/104
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/16/2015	11/15/2016	85		2,095.00	(9,100)			(6,100)		(6,100)	1,577						100/104
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/16/2015	11/15/2016	658		2,099.00	(34,020)			(7,688)		(7,688)	18,382						100/104
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/16/2015	11/15/2016	1,261		2,106.00	(127,946)			(83,591)		(83,591)	23,495						100/104
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/16/2015	11/15/2016	9,027		2,120.00	(852,610)			(539,076)		(539,076)	168,991						100/104
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/16/2015	11/15/2016	4,732		2,125.00	(434,261)			(267,760)		(267,760)	95,116						100/104
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/16/2015	11/15/2016	1,432		2,126.00	(130,830)			(80,533)		(80,533)	26,806						100/104
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/16/2015	11/15/2016	2,055		2,130.00	(78,914)			(11,927)		(11,927)	46,617						100/104
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/16/2015	11/15/2016	1,454		2,135.00	(52,835)			(7,189)		(7,189)	32,310						100/104
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/16/2015	11/15/2016	524		2,140.00	(44,290)			(26,300)		(26,300)	9,780						100/104
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/16/2015	11/15/2016	940		2,141.00	(32,038)			(4,082)		(4,082)	19,422						100/104
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2015	12/14/2016	232		2,093.00	(21,808)			(18,195)		(18,195)	4,557						100/103
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2015	12/14/2016	179		2,098.00	(16,399)			(13,415)		(13,415)	3,768						100/103
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2015	12/14/2016	59		2,103.00	(2,184)			(773)		(773)	1,706						100/103
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2015	12/14/2016	79		2,108.00	(2,719)			(914)		(914)	2,244						100/103
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2015	12/15/2016	213		2,074.00	(13,572)			(5,477)		(5,477)	7,249						100/103
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2015	12/15/2016	433		2,076.00	(50,534)			(38,407)		(38,407)	7,488						100/103
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2015	12/15/2016	1,431		2,084.00	(160,875)			(120,059)		(120,059)	27,036						100/103
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2015	12/15/2016	480		2,090.00	(26,656)			(9,828)		(9,828)	15,125						100/103
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2015	12/15/2016	86		2,092.00	(9,258)			(6,781)		(6,781)	1,631						100/103
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2015	12/15/2016	670		2,095.00	(71,788)			(52,545)		(52,545)	12,790						100/103
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2015	12/15/2016	299		2,107.00	(30,134)			(21,577)		(21,577)	5,329						100/103
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2015	12/15/2016	6,200		2,110.00	(617,029)			(441,158)		(441,158)	110,888						100/103
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2015	12/15/2016	6,555		2,115.00	(634,923)			(445,013)		(445,013)	126,752						100/103
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2015	12/15/2016	1,816		2,120.00	(76,797)			(22,520)		(22,520)	49,928						100/103
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2015	12/15/2016	957		2,124.00	(88,562)			(60,522)		(60,522)	18,559						100/103
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2015	12/15/2016	2,095		2,125.00	(84,316)			(23,160)		(23,160)	57,257						100/103
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2015	12/15/2016	548		2,130.00	(49,056)			(33,531)		(33,531)	9,889						100/103

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2015	12/15/2016	602		2,152.00	(18,204)			(3,960)		(3,960)	13,563						100/103
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/14/2016	01/13/2017	7		1,984.00		(731)		(1,032)		(1,032)	(301)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/14/2016	01/13/2017	4		1,989.00		(190)		(314)		(314)	(124)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/14/2016	01/13/2017	365		1,994.00		(34,960)		(49,522)		(49,522)	(14,563)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/14/2016	01/13/2017	48		2,004.00		(1,914)		(3,153)		(3,153)	(1,239)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/15/2016	01/17/2017	56		1,909.00		(2,606)		(8,047)		(8,047)	(5,441)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/15/2016	01/17/2017	327		1,909.00		(38,683)		(66,937)		(66,937)	(28,254)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/15/2016	01/17/2017	1,500		1,918.00		(170,888)		(297,188)		(297,188)	(126,300)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/15/2016	01/17/2017	285		1,923.00		(11,619)		(37,876)		(37,876)	(26,257)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/15/2016	01/17/2017	534		1,927.00		(58,188)		(102,170)		(102,170)	(43,982)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/15/2016	01/17/2017	8,456		1,941.00		(860,172)		(1,534,616)		(1,534,616)	(674,444)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/15/2016	01/17/2017	6,392		1,946.00		(635,844)		(1,142,745)		(1,142,745)	(506,900)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/15/2016	01/17/2017	2,079		1,951.00		(63,021)		(232,082)		(232,082)	(169,061)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/15/2016	01/17/2017	1,377		1,952.00		(133,126)		(239,868)		(239,868)	(106,742)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/15/2016	01/17/2017	2,055		1,956.00		(58,818)		(222,973)		(222,973)	(164,155)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/15/2016	01/17/2017	2,119		1,959.00		(197,253)		(357,074)		(357,074)	(159,821)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/15/2016	01/17/2017	1,037		1,970.00		(24,995)		(101,689)		(101,689)	(76,694)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/12/2016	02/14/2017	10		1,925.00		(1,163)		(1,743)		(1,743)	(581)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/12/2016	02/14/2017	6		1,930.00		(388)		(838)		(838)	(450)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/12/2016	02/14/2017	508		1,930.00		(59,945)		(90,455)		(90,455)	(30,510)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/12/2016	02/14/2017	78		1,935.00		(4,524)		(9,821)		(9,821)	(5,297)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/12/2016	02/14/2017	193		1,935.00		(22,356)		(33,670)		(33,670)	(11,314)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/12/2016	02/14/2017	16		1,944.00		(873)		(1,923)		(1,923)	(1,050)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/16/2016	02/15/2017	775		1,924.00		(98,637)		(154,805)		(154,805)	(56,168)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/16/2016	02/15/2017	55		1,924.00		(4,053)		(8,241)		(8,241)	(4,188)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/16/2016	02/15/2017	1,522		1,933.00		(186,083)		(293,307)		(293,307)	(107,224)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/16/2016	02/15/2017	111		1,935.00		(13,419)		(21,228)		(21,228)	(7,809)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/16/2016	02/15/2017	253		1,938.00		(16,752)		(34,821)		(34,821)	(18,069)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/16/2016	02/15/2017	549		1,938.00		(65,728)		(103,471)		(103,471)	(37,743)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/16/2016	02/15/2017	82		1,943.00		(5,224)		(10,979)		(10,979)	(5,755)						100/100

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	02/16/2016	02/15/2017	129		1,952.00		(14,578)		(23,153)		(23,153)	(8,575)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	02/16/2016	02/15/2017	7,275		1,957.00		(802,578)		(1,273,651)		(1,273,651)	(471,073)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	02/16/2016	02/15/2017	5,895		1,962.00		(636,975)		(1,016,701)		(1,016,701)	(379,726)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	02/16/2016	02/15/2017	2,305		1,962.00		(127,167)		(277,273)		(277,273)	(150,106)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	02/16/2016	02/15/2017	863		1,963.00		(92,705)		(148,307)		(148,307)	(55,602)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	02/16/2016	02/15/2017	1,804		1,967.00		(95,760)		(211,515)		(211,515)	(115,755)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	02/16/2016	02/15/2017	609		1,971.00		(31,070)		(69,158)		(69,158)	(38,089)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	02/16/2016	02/15/2017	551		1,971.00		(57,057)		(91,444)		(91,444)	(34,387)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/14/2016	03/14/2017	441		2,090.00		(38,804)		(43,269)		(43,269)	(4,465)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/14/2016	03/14/2017	560		2,095.00		(20,114)		(24,965)		(24,965)	(4,851)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/14/2016	03/14/2017	35		2,095.00		(2,968)		(3,335)		(3,335)	(367)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/14/2016	03/14/2017	94		2,105.00		(3,005)		(3,768)		(3,768)	(763)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	03/15/2016	03/15/2017	759		2,046.00		(83,997)		(93,478)		(93,478)	(9,481)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	03/15/2016	03/15/2017	77		2,046.00		(4,449)		(5,869)		(5,869)	(1,421)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	03/15/2016	03/15/2017	1,746		2,056.00		(184,096)		(204,616)		(204,616)	(20,520)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	03/15/2016	03/15/2017	191		2,059.00		(19,828)		(22,129)		(22,129)	(2,302)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	03/15/2016	03/15/2017	184		2,060.00		(9,361)		(12,492)		(12,492)	(3,131)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	03/15/2016	03/15/2017	208		2,061.00		(21,420)		(23,642)		(23,642)	(2,222)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	03/15/2016	03/15/2017	102		2,066.00		(4,879)		(6,652)		(6,652)	(1,773)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	03/15/2016	03/15/2017	476		2,076.00		(45,312)		(50,294)		(50,294)	(4,982)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	03/15/2016	03/15/2017	9,259		2,081.00		(856,724)		(944,960)		(944,960)	(88,237)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	03/15/2016	03/15/2017	990		2,083.00		(90,573)		(100,197)		(100,197)	(9,624)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	03/15/2016	03/15/2017	2,322		2,086.00		(90,792)		(128,542)		(128,542)	(37,750)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	03/15/2016	03/15/2017	5,228		2,086.00		(471,138)		(522,999)		(522,999)	(51,861)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	03/15/2016	03/15/2017	2,984		2,092.00		(110,676)		(156,832)		(156,832)	(46,156)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	03/15/2016	03/15/2017	563		2,097.00		(48,011)		(53,250)		(53,250)	(5,240)						100/101
0509999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(17,327,914)	(6,736,190)	0	(17,537,685)	XXX	(17,537,685)	(251,575)	0	0	0	0	XXX	XXX
0569999. Subtotal - Written Options - Hedging Other										(17,327,914)	(6,736,190)	0	(17,537,685)	XXX	(17,537,685)	(251,575)	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										(17,327,914)	(6,736,190)	0	(17,537,685)	XXX	(17,537,685)	(251,575)	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

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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										(17,327,914)	(6,736,190)	0	(17,537,685)	XXX	(17,537,685)	(251,575)	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										9,719,771	3,424,619	0	9,476,332	XXX	9,476,332	(1,096,405)	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										9,719,771	3,424,619	0	9,476,332	XXX	9,476,332	(1,096,405)	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 G5GSEF7VJP5I70UK5573	Y	N	0	831,558	(409,703)	421,855	831,558	(409,703)	421,855	0	0
Credit Suisse 1V8Y6QCX6YMJ2OELII46	Y	N	0	15,364,791	(10,317,321)	5,047,470	15,364,791	(10,317,321)	5,047,470	0	0
Goldman Sachs W22LROWP2IHZNBB6K528	Y	N	2,120,000	6,639,062	(4,412,763)	106,299	6,639,062	(4,412,763)	106,299	0	0
Morgan Stanley 4PQUHN3JPFGFNF3BB653	Y	N	0	4,178,606	(2,397,898)	1,780,708	4,178,606	(2,397,898)	1,780,708	0	0
0299999. Total NAIC 1 Designation			2,120,000	27,014,017	(17,537,685)	7,356,332	27,014,017	(17,537,685)	7,356,332	0	0
0899999. Aggregate Sum of Central Clearing houses						0			0		
0999999 - Gross Totals			2,120,000	27,014,017	(17,537,685)	7,356,332	27,014,017	(17,537,685)	7,356,332	0	0
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64				27,014,017	(17,537,685)						

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	2,120,000	2,120,000	XXX		V
0299999 - Total					2,120,000	2,120,000	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			22,051,211	22,051,211	04/01/2016
8999999. Total - Short-Term Invested Assets (Schedule DA type)				22,051,211	22,051,211	XXX
9999999 - Totals				22,051,211	22,051,211	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ (15,526,592) Book/Adjusted Carrying Value $ (15,526,592)
2. Average balance for the year to date Fair Value $ 26,662,824 Book/Adjusted Carrying Value $ 26,662,824
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 8,717,216 NAIC 2 $ 13,333,995 NAIC 3 $ NAIC 4 $ NAIC 5 $ NAIC 6 $

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
690353-C8-8	OPIC Flt % Due 6/1/2033 MJSD1		1	1,500,000	1,500,000	06/01/2033
690353-C9-6	OPIC Flt % Due 1/15/2030 JJ15		1	5,600,000	5,600,000	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 MJSD15		1	844,828	844,828	03/15/2017
690353-SC-2	OPIC US Agency Floating Rate Adj % Due 6/15/2024 MJSD15		1	5,789,464	5,789,464	06/15/2024
690353-WA-1	OPIC VRDN Adj % Due 6/15/2017 MJSD15		1	1,000,000	1,000,000	06/15/2017
690353-ZB-6	OPIC Adj % Due 10/15/2033 Sched		1	3,270,000	3,270,000	10/15/2033
690353-ZZ-3	OPIC Adj % Due 9/15/2020 MJSD15		1	1,000,000	1,000,000	09/15/2020
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				20,104,292	20,104,292	XXX
0599999. Total - U.S. Government Bonds				20,104,292	20,104,292	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
130536-PR-0	CA PCR WST MGMT POLLUTION Adj % Due 8/1/2023 FMAN1		2AM	2,500,000	2,500,000	08/01/2023
462467-GE-5	IOWA ST FIN AUTH VAR-TAXABLE-MTG BKD SECS-PG-C Adj % Due 1/1/2039 Mo-1		1FE	2,900,000	2,900,000	01/01/2039
836562-SW-9	SOUTH BEND REDEVELOPMENT REVENUE 2.8% Due 8/1/2016 FA1		1FE	392,906	392,850	08/01/2016
97689R-AH-7	WISCONSIN ST HSG & ECON DEV AU VAR - TAXABLE - SER B - REMK Adj % Due 4/1/2046 M		1FE	2,125,000	2,125,000	04/01/2046
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				7,917,906	7,917,850	XXX
3199999. Total - U.S. Special Revenues Bonds				7,917,906	7,917,850	XXX
06050T-LT-7	BANK OF AMERICA NA 1 1/4% Due 2/14/2017 FA14		1FE	1,702,181	1,699,735	02/14/2017
06406H-CA-5	BANK OF NEW YORK 2.4% Due 1/17/2017 JJ17		1FE	1,897,857	1,894,390	01/17/2017
06427E-MX-6	BMO Corp Flt % Due 12/8/2017 MJSD8		1FE	3,400,000	3,400,000	12/08/2017
079860-AA-0	BELLSOUTH CORP 4.821% Due 4/26/2016 Ann-4/26		2FE	1,503,750	1,503,819	04/26/2016
10513K-AA-2	BBT 5 5/8% Due 9/15/2016 MS15		1FE	1,630,043	1,633,272	09/15/2016
172967-HG-9	CITIGROUP 1.3% Due 11/15/2016 MN15		2FE	901,175	900,163	11/15/2016
200339-CG-2	COMERICA INC 5 3/4% Due 11/21/2016 MN21		2FE	1,594,957	1,600,104	11/21/2016
42224D-AA-1	HEALTHEUM LLC Adj % Due 11/1/2029 FMAN2		1FE	2,395,000	2,395,000	11/01/2029
53079E-AK-0	LIBERTY MUTUAL GROUP 6.7% Due 8/15/2016 FA15		2FE	3,313,066	3,314,644	08/15/2016
53944X-AT-2	LLOYDS BANK PLC 4 1/2% Due 2/2/2017 FA2		1FE	822,228	817,930	02/02/2017
69349L-AN-8	PNC BANK NA 1.3% Due 10/3/2016 MN9		1FE	1,352,682	1,353,386	10/03/2016
78009N-A8-9	Royal Bank Flt % Due 3/28/2017 Mo-28		1FE	3,198,054	3,200,000	03/28/2017
865622-BA-1	SUMITOMO MITSUI BANKING 1.45% Due 7/19/2016 JJ19		1FE	2,504,100	2,504,369	07/19/2016
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				26,215,095	26,216,812	XXX
04390A-AA-5	ACER 2015-2A A1 1% Due 11/10/2016 Mo-10		1FE	953,814	955,176	11/10/2016
39154T-AA-6	GALC 2016-1 A1 0.78% Due 2/21/2017 Mo-20		1FE	1,414,081	1,414,688	02/21/2017
80284Q-AA-9	SDART 2015-5 A1 0.55% Due 10/17/2016 Mo-16		1FE	3,901	3,901	10/17/2016
96042D-AA-7	WLAKE 2015-3A A1 0.64% Due 10/17/2016 Mo-15		1FE	62,956	62,956	10/17/2016
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				2,434,752	2,436,721	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				28,649,847	28,653,533	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6199999. Total - Issuer Obligations				46,319,387	46,321,104	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				10,352,657	10,354,571	XXX
6599999. Total Bonds				56,672,044	56,675,675	XXX
7099999. Total - Preferred Stocks				0	0	XXX
7599999. Total - Common Stocks				0	0	XXX
7699999. Total - Preferred and Common Stocks				0	0	XXX
	DENVER CO CITY & CNTY DEDICATE GENERAL 0.67% Due 8/1/2016 FA1			3,601,152	3,599,964	08/01/2016
316175-40-5	FIDELITY INST MM FUND PRIME			12,301,648	12,301,648	
8999999. Total - Short-Term Invested Assets (Schedule DA type)				15,902,800	15,901,612	XXX
000000-00-0	Huntington National Bank Money Market Account			3,704,379	3,704,379	
000000-00-0	Key Bank Money Market Account			3,702,662	3,702,662	
000000-00-0	BB&T Bank Money Market Account			3,705,426	3,705,426	
9099999. Total - Cash (Schedule E Part 1 type)				11,112,467	11,112,467	XXX
000000-00-0	AMER WATER CAP CORP CP 0.7% Due 4/12/2016 At Mat			1,498,950	1,498,950	04/12/2016
000000-00-0	DUKE ENERGY CP 0.91% Due 4/5/2016 At Mat			1,333,056	1,333,056	04/05/2016
000000-00-0	INGERSOLL-RAND LUX FINAN CP 0.55% Due 4/1/2016 At Mat			6,499,901	6,499,901	04/01/2016
000000-00-0	KCPLMO CP 0.6% Due 4/1/2016 At Mat			2,999,950	2,999,950	04/01/2016
000000-00-0	MDU RESOURCES CP 0.6% Due 4/1/2016 At Mat			1,299,978	1,299,978	04/01/2016
000000-00-0	MONDELEZ INTERNATIONAL CP 0 3/4% Due 4/11/2016 At Mat			6,697,069	6,697,069	04/11/2016
000000-00-0	NATIONWIDE LIFE INS CO CP 0.47% Due 4/18/2016 At Mat			7,496,965	7,496,965	04/18/2016
000000-00-0	NOWEST CP 0.76% Due 4/4/2016 At Mat			899,494	899,494	04/04/2016
000000-00-0	NOWEST CP 0.77% Due 4/19/2016 At Mat			5,796,402	5,796,402	04/19/2016
000000-00-0	SOUTH CAROLINA FUEL CP 0 3/4% Due 4/12/2016 At Mat			6,697,208	6,697,208	04/12/2016
000000-00-0	SPECTRA CP 0.65% Due 4/1/2016 At Mat			6,399,884	6,399,884	04/01/2016
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				47,618,857	47,618,857	XXX
9999999 - Totals				131,306,169	131,308,611	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ 28,351,582 Book/Adjusted Carrying Value $ 28,327,104
2. Average balance for the year to date Fair Value $ 133,868,864 Book/Adjusted Carrying Value $ 133,947,778

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
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
BANK OF NEW YORK MELLON	NEW YORK, NY					250,865	199,755	121,294	XXX
BRANCH BANKING & TRUST CO.	WINSTON-SALEM, NC					3,713,326	5,714,427	5,715,858	XXX
CHEVIOT SAVINGS BANK	CINCINNATI, OH					250,728	250,849	250,966	XXX
FEDERAL HOME LOAN BANK	CINCINNATI, OH					526,614	526,543	1,169,327	XXX
HUNTINGTON BANK	COLUMBUS, OH					3,714,534	5,715,478	5,716,705	XXX
JP MORGAN CHASE	NEW YORK, NY					(9,640,858)	(13,680,852)	(10,195,672)	XXX
KEYCORP	CLEVELAND, OH					3,718,675	3,720,809	3,721,337	XXX
US BANK	CINCINNATI, OH					609,269	(98,911)	451,723	XXX
0199998. Deposits in ... 2 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX			324,595	324,595	324,598	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	3,467,748	2,672,693	7,276,136	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	3,467,748	2,672,693	7,276,136	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	0	0	3,467,748	2,672,693	7,276,136	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
0599999. Total - U.S. Government Bonds					0	0	0
1099999. Total - All Other Government Bonds					0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds					0	0	0
2499999. Total - U.S. Political Subdivisions Bonds					0	0	0
3199999. Total - U.S. Special Revenues Bonds					0	0	0
AMER WATER CAP CORP CP		03/07/2016	0.700	04/12/2016	1,498,950	729	0
DUKE ENERGY CP		03/08/2016	0.910	04/05/2016	1,333,056	809	0
KCPLMO CP		03/31/2016	0.600	04/01/2016	2,999,950	50	0
MDU RESOURCES CP		03/31/2016	0.600	04/01/2016	2,399,960	40	0
MONDELEZ INTERNATIONAL CP		03/21/2016	0.750	04/11/2016	6,697,069	1,535	0
NATIONWIDE LIFE INS CO CP		03/18/2016	0.470	04/18/2016	7,496,965	1,371	0
NOWEST CP		03/08/2016	0.750	04/04/2016	899,494	450	0
NOWEST CP		03/21/2016	0.770	04/19/2016	5,796,402	1,365	0
OMNCAP CP		03/31/2016	0.650	04/06/2016	1,099,901	0	0
PACIFIC GAS & ELECTRIC CP		03/30/2016	0.560	04/04/2016	1,499,883	47	0
SOUTH CAROLINA FUEL CP		03/23/2016	0.750	04/12/2016	6,697,208	1,256	0
SPECTRA CP		03/31/2016	0.650	04/01/2016	6,399,884	116	0
INGERSOLL-RAND LUX FINAN CP		03/31/2016	0.550	04/01/2016	6,499,901	99	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					51,318,623	7,867	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					51,318,623	7,867	0
4899999. Total - Hybrid Securities					0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds					0	0	0
7799999. Total - Issuer Obligations					51,318,623	7,867	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					51,318,623	7,867	0
8699999 - Total Cash Equivalents					51,318,623	7,867	0