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LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 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, Sr VP, Chief Actuary	David Todd Henderson, Sr VP, Chief Risk Officer	Kevin Louis Howard, VP, Deputy Gen Counsel
Bradley Joseph Hunkler, Sr VP, Chief Financial Officer	Cheryl Ann Jorgenson, VP	Phillip Earl King, VP & Auditor
Roger Michael Lanham #, Sr VP, Co-Chief Inv Officer	Daniel Roger Larsen, VP, Tax	Bruce William Maisel, VP, CCO
Jonathan David Niemeyer, Sr VP, CAO, & Gen Counsel	Mario Joseph San Marco, VP	Lawrence Robert Silverstein, Sr VP, CMO
James Joseph Vance, Sr VP, Treasurer	Brendan Matthew White #, Sr VP, Co-Chief Inv Officer	

DIRECTORS OR TRUSTEES

John Finn Barrett	James Norman Clark	Bryan Chalmer Dunn
Jimmy Joe Miller	Jonathan David Niemeyer #	Joseph Henry Seaman
Jerry Bruce Stillwell	Robert Blair Truitt	

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 27th day of July 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	3,392,519,799	0	3,392,519,799	3,240,121,140
2. Stocks:				
2.1 Preferred stocks	8,320,800	0	8,320,800	3,320,800
2.2 Common stocks	65,870,678	454,356	65,416,322	69,881,311
3. Mortgage loans on real estate:				
3.1 First liens	319,974,340	0	319,974,340	316,348,652
3.2 Other than first liens				
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)				
4.3 Properties held for sale (less $ .... encumbrances)	726,219		726,219	726,219
5. Cash ($ 4,677,467), cash equivalents ($ 23,197,973) and short-term investments ($ 42,589,112)	70,464,552	0	70,464,552	124,103,770
6. Contract loans (including $ .... premium notes)	471,032,348	0	471,032,348	452,826,030
7. Derivatives	38,571,116	0	38,571,116	20,217,966
8. Other invested assets	180,021,010	2,055,467	177,965,543	142,055,936
9. Receivables for securities	704,070	0	704,070	2,475,057
10. Securities lending reinvested collateral assets	16,376,145	0	16,376,145	37,577,802
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	4,564,581,077	2,509,823	4,562,071,254	4,409,654,683
13. Title plants less $ .... charged off (for Title insurers only)				
14. Investment income due and accrued	48,884,924	0	48,884,924	46,613,023
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	5,299,675	0	5,299,675	6,664,568
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)	43,456,705		43,456,705	42,412,772
15.3 Accrued retrospective premiums ($ ....) and contracts subject to redetermination ($ ....)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	2,556,005	0	2,556,005	3,615,090
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts	109,897	0	109,897	289,388
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon				
18.2 Net deferred tax asset	53,659,476	16,248,476	37,411,000	36,722,131
19. Guaranty funds receivable or on deposit	2,028,577	0	2,028,577	2,053,053
20. Electronic data processing equipment and software				
21. Furniture and equipment, including health care delivery assets ($ ....)				
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates				
24. Health care ($ ....) and other amounts receivable	1,911,220	961,837	949,383	28,293
25. Aggregate write-ins for other than invested assets				
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	4,722,487,556	19,720,136	4,702,767,420	4,548,053,001
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. Total (Lines 26 and 27)	4,722,487,556	19,720,136	4,702,767,420	4,548,053,001
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
2501.				
2502.				
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page				
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)				

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 3,742,288,865 less $ .... included in Line 6.3 (including $ 3,897,644 Modco Reserve)	3,742,288,865	3,610,807,526
2.	Aggregate reserve for accident and health contracts (including $ .... Modco Reserve)	502,645	526,418
3.	Liability for deposit-type contracts (including $ .... Modco Reserve)	347,452,182	329,212,574
4.	Contract claims:		
	4.1 Life	10,169,884	6,795,329
	4.2 Accident and health		
5.	Policyholders' dividends $ 851,238 and coupons $ .... due and unpaid	851,238	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)	55,436,158	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	1,576,374	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 $ .... is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ 172,786 assumed and $ 3,522,207 ceded	3,694,993	4,027,896
	9.4 Interest Maintenance Reserve	3,376,278	3,645,339
10.	Commissions to agents due or accrued-life and annuity contracts $ 319,243 , accident and health $ .... and deposit-type contract funds $	319,243	237,304
11.	Commissions and expense allowances payable on reinsurance assumed	228	228
12.	General expenses due or accrued	438,595	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	1,958,628	3,014,142
15.1	Current federal and foreign income taxes, including $ 2,188,685 on realized capital gains (losses)	3,791,650	1,640,287
15.2	Net deferred tax liability		
16.	Unearned investment income	4,044	4,170
17.	Amounts withheld or retained by company as agent or trustee	0	
18.	Amounts held for agents' account, including $ .... agents' credit balances		
19.	Remittances and items not allocated	3,742,623	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	3,955,612	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	44,475,042	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	2,084,399	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	25,008,385	11,258,879
	24.09 Payable for securities	10,123,633	99,948
	24.10 Payable for securities lending	108,235,005	140,720,804
	24.11 Capital notes $ .... and interest thereon $		
25.	Aggregate write-ins for liabilities	66,665,133	68,548,178
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	4,436,150,837	4,286,626,351
27.	From Separate Accounts Statement		
28.	Total liabilities (Lines 26 and 27)	4,436,150,837	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		
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)	133,291,298	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)	264,116,583	258,926,650
38.	Totals of Lines 29, 30 and 37	266,616,583	261,426,650
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	4,702,767,420	4,548,053,001
	DETAILS OF WRITE-INS		
2501.	Unfunded Commitment to Low Income Housing Tax Credit Property	62,600,563	66,175,262
2502.	Payable for Collateral on Derivatives	2,840,000	1,210,000
2503.	Outstanding Disbursement - Death	868,501	935,639
2598.	Summary of remaining write-ins for Line 25 from overflow page	356,069	227,277
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	66,665,133	68,548,178
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)		

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	292,200,595	262,147,083	532,937,301
2.	Considerations for supplementary contracts with life contingencies	606,835	716,523	2,569,512
3.	Net investment income	96,250,871	95,983,083	192,715,883
4.	Amortization of Interest Maintenance Reserve (IMR)	312,306	400,292	725,019
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	66,563	86,897	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	596,280	560,629	893,086
9.	Totals (Lines 1 to 8.3)	390,033,450	359,894,507	729,962,602
10.	Death benefits	12,310,222	11,859,181	23,735,040
11.	Matured endowments (excluding guaranteed annual pure endowments)	102,739	21,574	67,206
12.	Annuity benefits	16,327,339	12,740,074	25,566,296
13.	Disability benefits and benefits under accident and health contracts	809,874	113,424	681,674
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	137,200,529	145,921,556	294,136,246
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	4,337,436	363,576	(2,245,325)
18.	Payments on supplementary contracts with life contingencies	980,237	1,006,648	2,279,626
19.	Increase in aggregate reserves for life and accident and health contracts	131,457,567	101,844,744	205,548,832
20.	Totals (Lines 10 to 19)	303,525,943	273,870,777	549,769,595
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	29,446,747	28,843,993	56,864,527
22.	Commissions and expense allowances on reinsurance assumed	1,913	2,290	3,988
23.	General insurance expenses	15,954,351	15,446,909	31,865,111
24.	Insurance taxes, licenses and fees, excluding federal income taxes	4,265,617	4,692,978	8,087,712
25.	Increase in loading on deferred and uncollected premiums	(887,457)	(1,023,164)	(852,347)
26.	Net transfers to or (from) Separate Accounts net of reinsurance			
27.	Aggregate write-ins for deductions	1,648,188	1,115,233	2,012,682
28.	Totals (Lines 20 to 27)	353,955,302	322,949,016	647,751,268
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	36,078,148	36,945,491	82,211,334
30.	Dividends to policyholders	27,008,837	24,986,668	52,703,253
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	9,069,311	11,958,823	29,508,081
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	736,654	6,418,720	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)	8,332,657	5,540,103	23,313,182
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 1,524,532 (excluding taxes of $ 23,286 transferred to the IMR)	(3,355,270)	5,214,291	9,583,593
35.	Net income (Line 33 plus Line 34)	4,977,387	10,754,394	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)	4,977,387	10,754,394	32,896,775
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 673,355	5,056,159	(3,003,027)	(14,462,568)
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	1,403,335	3,200,377	(939,671)
41.	Change in nonadmitted assets	(152,132)	(2,516,742)	(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	(6,094,815)	(2,664,679)	(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	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)	5,189,934	5,770,323	57,058,353
55.	Capital and surplus, as of statement date (Lines 36 + 54)	266,616,583	210,138,620	261,426,650
	DETAILS OF WRITE-INS			
08.301.	Pension Administration Fees	539,170	503,106	778,314
08.302.	Miscellaneous Income	57,110	57,523	114,772
08.303.				
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page			
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	596,280	560,629	893,086
2701.	Benefits for employees and agents not included elsewhere	658,694	764,394	1,557,353
2702.	Modified coninsurance change in mean reserve adjustment	586,564	350,839	324,331
2703.	Securities lending interest expense	402,930	0	130,998
2798.	Summary of remaining write-ins for Line 27 from overflow page			
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	1,648,188	1,115,233	2,012,682
5301.				
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page			
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)			

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	294,684,796	265,156,771	535,565,655
2.	Net investment income	98,530,042	96,769,829	194,977,586
3.	Miscellaneous income	842,334	691,489	962,138
4.	Total (Lines 1 to 3)	394,057,172	362,618,089	731,505,379
5.	Benefit and loss related payments	167,927,591	176,054,237	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	52,641,305	50,377,301	98,545,575
8.	Dividends paid to policyholders	25,905,926	23,913,964	49,178,962
9.	Federal and foreign income taxes paid (recovered) net of $ 288,001 tax on capital gains (losses)	133,109	4,400,769	10,452,780
10.	Total (Lines 5 through 9)	246,607,931	254,746,271	502,363,945
11.	Net cash from operations (Line 4 minus Line 10)	147,449,241	107,871,818	229,141,434
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	186,309,633	210,818,526	476,648,830
	12.2 Stocks	14,575,352	8,767,552	72,998,659
	12.3 Mortgage loans	15,718,533	24,311,975	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	584	4,236	4,221
	12.7 Miscellaneous proceeds	32,996,329	6,739,287	29,591,816
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	249,600,431	250,641,576	635,070,270
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	341,737,590	371,881,358	802,370,116
	13.2 Stocks	11,584,221	11,522,683	58,329,559
	13.3 Mortgage loans	19,344,221	11,755,007	79,148,929
	13.4 Real estate	0	0	0
	13.5 Other invested assets	38,574,700	1,814,974	8,456,913
	13.6 Miscellaneous applications	19,373,170	43,058,269	20,900,593
	13.7 Total investments acquired (Lines 13.1 to 13.6)	430,613,902	440,032,291	969,206,110
14.	Net increase (or decrease) in contract loans and premium notes	18,206,318	22,192,808	53,770,784
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(199,219,789)	(211,583,523)	(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	10,000,000	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	18,239,608	41,025,744	118,144,643
	16.5 Dividends to stockholders	0	0	0
	16.6 Other cash provided (applied)	(20,108,278)	40,149,940	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)	(1,868,670)	91,175,684	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)	(53,639,218)	(12,536,021)	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)	70,464,552	13,475,396	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	218,570,530	214,040,421	423,640,502
3.	Ordinary individual annuities	83,637,339	59,018,518	126,918,178
4.	Credit life (group and individual)			0
5.	Group life insurance	28,559	32,041	64,061
6.	Group annuities	9,728,491	7,820,472	16,783,165
7.	A & H - group			0
8.	A & H - credit (group and individual)			0
9.	A & H - other	164,784		254,036
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal	312,129,703	280,911,452	567,659,942
12.	Deposit-type contracts	172,707,961	69,782,255	201,148,379
13.	Total	484,837,664	350,693,707	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	4,977,387	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	4,977,387	32,896,775
SURPLUS			
(5) State basis (Page 3, Line 38, Columns 1 & 2)	OH	266,616,583	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	266,616,583	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 six month period ended June 30, 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 six month period ended June 30, 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 June 30, 2016:

a. The aggregate amount of unrealized losses:

1. Less than 12 Months 632,036
2. 12 Months or Longer 621,513

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

1. Less than 12 Months 43,844,775
2. 12 Months or Longer 15,789,787

(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 $108.0 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	38,571,113	0	38,571,113

* 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	(25,008,387)	0	(25,008,387)

* 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	5,457,664	5,457,664	
(b) Membership Stock - Class B	0		
(c) Activity Stock	8,201,836	8,201,836	
(d) Excess Stock	2,478,900	2,478,900	
(e) Aggregate Total (a+b+c+d)	16,138,400	16,138,400	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	5,457,664	5,457,664				
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)	419,500,832	387,449,213	292,256,639
2. Current Year General Account Total Collateral Pledged	419,500,832	387,449,213	292,256,639
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	292,256,639	292,256,639		280,075,873
(c) Other	0			XXX
(d) Aggregate Total (a+b+c)	292,256,639	292,256,639	0	280,075,873
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 June 30, 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	1,115,098	458,812	1,573,910
Common stock: Industrial & miscellaneous	49,277,922	0	0	49,277,922
Derivative assets: Options, purchased	0	0	38,571,113	38,571,113
Total assets at fair value	49,277,922	1,115,098	39,029,925	89,422,945

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	(25,008,387)	(25,008,387)
Total liabilities at fair value	0	0	(25,008,387)	(25,008,387)

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 June 30, 2016

Description for each class of asset or liability	Ending Balance as of 3/31/16	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance for 6/30/16
a. Assets										
Bonds: Industrial & miscellaneous	1,277,507	0	0	(229,500)	531,305	0	0	(1,120,500)	0	458,812
Derivative assets	27,014,017	0	0	(8,510,303)	10,601,571	9,465,828	0	0	0	38,571,113
Total Assets	28,291,524	0	0	(8,739,803)	11,132,876	9,465,828	0	(1,120,500)	0	39,029,925

Description for each class of asset or liability	Ending Balance as of 3/31/16	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance for 6/30/16
b. Liabilities										
Derivative liabilities	(17,537,685)	0	0	5,394,055	(6,875,908)	0	(5,988,849)	0	0	(25,008,387)
Total Liabilities	(17,537,685)	0	0	5,394,055	(6,875,908)	0	(5,988,849)	0	0	(25,008,387)

Quarter Ended at March 31, 2016

Description for each class of asset or liability	Ending Balance as of 12/31/15	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance for 3/31/16
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 12/31/15	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance for 3/31/16
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.

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

The derivatives in Level 3 consist of options on the S&P 500 Index and 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	3,629,465,812	3,392,519,799	2,187,079	3,347,067,346	280,211,387	
Common stock: Unaffiliated *	65,416,322	65,416,322	65,416,322	0	0	
Preferred stock	9,343,960	8,320,800	0	9,343,960	0	
Mortgage loans	350,647,965	319,974,340	0	0	350,647,965	
Cash, cash equivalents, & short-term investments	70,464,961	70,464,552	70,464,961	0	0	
Other invested assets: Surplus notes	55,272,478	46,800,643	0	55,272,478	0	
Securities lending reinvested collateral assets	16,376,145	16,376,145	16,376,145	0	0	
Derivative assets	38,571,113	38,571,113	0	0	38,571,113	
Life and annuity reserves for investment-type contracts and deposit fund liabilities	(382,205,804)	(354,857,930)	0	0	(382,205,804)	
Equity-indexed insurance contracts	(1,235,135,498)	(1,243,410,498)	0	0	(1,235,135,498)	
Derivative liabilities	(25,008,387)	(25,008,387)	0	0	(25,008,387)	
Cash collateral payable	(2,840,000)	(2,840,000)	(2,840,000)	0	0	
Securities lending liability	(108,235,005)	(108,235,005)	0	(108,235,005)	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.

Cash Collateral Payable

The payable represents the obligation to return cash collateral the Company has received relating to derivative instruments. The fair value is based upon the stated amount.

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: $ 70,932,001

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	$ 454,356
14.24	Short-Term Investments	$ 0	$
14.25	Mortgage Loans on Real Estate	$ 0	$
14.26	All Other	$ 23,896,795	$ 57,288,367
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 24,335,030	$ 57,742,723
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. $ 108,008,806

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 108,005,007

16.3 Total payable for securities lending reported on the liability page. $ 108,235,005

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 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$
	1.12 Residential Mortgages	$
	1.13 Commercial Mortgages	$ 319,974,340
	1.14 Total Mortgages in Good Standing	$ 319,974,340
	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)	$ 319,974,340
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$
	1.62 Residential Mortgages	$
	1.63 Commercial Mortgages	$
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$ 0
2.	Operating Percentages:	
	2.1 A&H loss percent	%
	2.2 A&H cost containment percent	%
	2.3 A&H expense percent excluding cost containment expenses	%
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

			Direct Business Only					
		1	Life Contracts		4	5	6	7
			2	3				
	States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1.	Alabama AL	L	1,233,128	503,343	0		1,736,471	0
2.	Alaska AK	N	17,469	0	0		17,469	0
3.	Arizona AZ	L	5,648,076	2,417,058	731		8,065,865	0
4.	Arkansas AR	L	1,160,579	444,405	624		1,605,608	0
5.	California CA	L	15,318,948	9,298,931	14,341		24,632,220	0
6.	Colorado CO	L	7,659,124	1,935,603	178		9,594,905	0
7.	Connecticut CT	L	5,873,459	8,188,546	8,173		14,070,178	0
8.	Delaware DE	L	656,004	189,015	23		845,042	0
9.	District of Columbia DC	L	886,053	530,271	0		1,416,324	0
10.	Florida FL	L	7,684,677	3,581,916	8,831		11,275,424	0
11.	Georgia GA	L	2,276,953	1,453,455	1,044		3,731,452	0
12.	Hawaii HI	L	3,779,824	186,376	12,334		3,978,534	0
13.	Idaho ID	L	1,215,127	584,942	0		1,800,069	0
14.	Illinois IL	L	4,944,155	1,556,783	3,488		6,504,426	0
15.	Indiana IN	L	3,868,988	812,244	14,272		4,695,504	113,800
16.	Iowa IA	L	1,441,823	250,185	5,358		1,697,366	0
17.	Kansas KS	L	2,874,717	1,744,765	1,612		4,621,094	0
18.	Kentucky KY	L	1,397,308	458,572	1,041		1,856,921	0
19.	Louisiana LA	L	758,449	213,738	1,343		973,530	0
20.	Maine ME	L	263,228	529,172	149		792,549	0
21.	Maryland MD	L	6,979,876	4,604,514	1,378		11,585,768	0
22.	Massachusetts MA	L	2,883,533	5,583,544	12,067		8,479,144	228,837
23.	Michigan MI	L	4,719,849	1,132,571	8,278		5,860,698	0
24.	Minnesota MN	L	3,546,264	1,814,255	152		5,360,671	0
25.	Mississippi MS	L	436,284	484,327	0		920,611	0
26.	Missouri MO	L	14,121,735	829,212	285		14,951,232	0
27.	Montana MT	L	659,853	80,817	0		740,670	0
28.	Nebraska NE	L	1,996,904	2,689,005	1,782		4,687,691	0
29.	Nevada NV	L	573,428	202,556	133		776,117	0
30.	New Hampshire NH	L	1,160,499	1,239,664	6,389		2,406,552	100,000
31.	New Jersey NJ	L	7,482,340	2,875,176	11,286		10,368,802	0
32.	New Mexico NM	L	1,095,076	268,902	0		1,363,978	0
33.	New York NY	N	524,108	199,082	1,615		724,805	0
34.	North Carolina NC	L	4,562,261	670,473	1,152		5,233,886	87,201
35.	North Dakota ND	L	495,767	0	0		495,767	0
36.	Ohio OH	L	8,452,145	1,906,798	5,535		10,364,478	171,842,623
37.	Oklahoma OK	L	653,543	239,820	0		893,363	0
38.	Oregon OR	L	1,178,023	378,252	512		1,556,787	0
39.	Pennsylvania PA	L	10,564,746	4,593,891	15,582		15,174,219	335,500
40.	Rhode Island RI	L	334,162	1,057,357	1,901		1,393,420	0
41.	South Carolina SC	L	1,731,782	537,016	1,321		2,270,119	0
42.	South Dakota SD	L	510,356	667,372	0		1,177,728	0
43.	Tennessee TN	L	1,911,219	496,479	1,248		2,408,946	0
44.	Texas TX	L	19,080,511	11,551,646	2,031		30,634,188	0
45.	Utah UT	L	1,460,517	465,520	0		1,926,037	0
46.	Vermont VT	L	846,940	519,051	0		1,365,991	0
47.	Virginia VA	L	9,413,418	7,529,263	9,538		16,952,219	0
48.	Washington WA	L	4,795,703	3,587,558	2,251		8,385,512	0
49.	West Virginia WV	L	714,689	834,852	6,469		1,556,010	0
50.	Wisconsin WI	L	2,410,962	1,279,804	0		3,690,766	0
51.	Wyoming WY	L	283,148	151,199	0		434,347	0
52.	American Samoa AS	N	971	0	0		971	0
53.	Guam GU	N	33,097	0	0		33,097	0
54.	Puerto Rico PR	N	47,856	0	0		47,856	0
55.	U.S. Virgin Islands VI	N	2,901	0	0		2,901	0
56.	Northern Mariana Islands MP	N					0	
57.	Canada CAN	N					0	
58.	Aggregate Other Aliens OT	XXX	217,019	7,700	337	0	225,056	0
59.	Subtotal	(a) 49	184,839,574	93,356,996	164,784	0	278,361,354	172,707,961
90.	Reporting entity contributions for employee benefits plans	XXX					0	
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	32,903,755	8,834			32,912,589	
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	855,760				855,760	
94.	Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95.	Totals (Direct Business)	XXX	218,599,089	93,365,830	164,784	0	312,129,703	172,707,961
96.	Plus Reinsurance Assumed	XXX					0	
97	Totals (All Business)	XXX	218,599,089	93,365,830	164,784	0	312,129,703	172,707,961
98.	Less Reinsurance Ceded	XXX	17,723,374	525,018	164,784		18,413,176	
99.	Totals (All Business) less Reinsurance Ceded	XXX	200,875,715	92,840,812	0	0	293,716,527	172,707,961
	DETAILS OF WRITE-INS							
58001.	ZZZ Other Alien	XXX	217,019	7,700	337		225,056	
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	217,019	7,700	337	0	225,056	0
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX	0	0	0	0	0	0
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX	0	0	0	0	0	0

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

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

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

	NAIC#	TIN#
PARENT - WESTERN & SOUTHERN MUTUAL HOLDING COMPANY, OH (NON-INSURER)		31-1732405
SUBSIDIARY - WESTERN & SOUTHERN FINANCIAL GROUP, INC., OH (NON-INSURER)		31-1732404
SUBSIDIARY - THE LAFAYETTE LIFE INSURANCE COMPANY, OH (INSURER)	65242	35-0457540
SUBSIDIARY - LLIA, INC., OH (NON-INSURER)		35-2123483
SUBSIDIARY - THE WESTERN & SOUTHERN LIFE INSURANCE COMPANY, OH (INSURER)	70483	31-0487145
SUBSIDIARY - WESTERN-SOUTHERN LIFE ASSURANCE COMPANY, OH (INSURER)	92622	31-1000236
SUBSIDIARY - IFS FINANCIAL SERVICES, INC., OH (NON-INSURER)		31-1328371
SUBSIDIARY - W&S BROKERAGE SERVICES, INC., OH (NON-INSURER)		31-0846576
SUBSIDIARY - W&S FINANCIAL GROUP DISTRIBUTORS, INC. (NON-INSURER)		31-1334221
SUBSIDIARY - COLUMBUS LIFE INSURANCE COMPANY, OH (INSURER)	99937	31-1191427
SUBSIDIARY - INTEGRITY LIFE INSURANCE COMPANY, OH (INSURER)	74780	86-0214103
SUBSIDIARY - NATIONAL INTEGRITY LIFE INSURANCE COMPANY, NY (INSURER)	75264	16-0958252
SUBSIDIARY - INSURANCE PROFILLMENT SOLUTIONS, LLC, OH (NON-INSURER)		43-2081325
SUBSIDIARY - WESTERN & SOUTHERN INVESTMENT HOLDINGS, LLC, OH (NON-INSURER)		06-1804434
SUBSIDIARY - EAGLE REALTY GROUP, LLC, OH (NON-INSURER)		31-1018957
SUBSIDIARY - FORT WASHINGTON INVESTMENT ADVISORS, INC., OH (NON-INSURER)		31-1301863

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0836	Western-Southern Group	00000	47-3228849				1373 Lex Road Investor Holdings, LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-5458388				2758 South Main SPE, LLC	NC	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	27-1594103				506 Phelps HIdings, LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-1046102				Apex Housing Investor Holdings, LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	45-5439068				Belle Housing Investor Holdings, Inc.	NC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	04-3226492				Boston Cap Corp Tax Credit Fund III	MA	NIA	The Western and Southern Life Ins Co	Ownership	13.340	WS Mutual Holding Co	
0836	Western-Southern Group	00000	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	22.980	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	Integrity Life Insurance Co	Ownership	33.350	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	National Integrity Life Insurance Co	Ownership	16.880	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	Lafayette Life Insurance Company	Ownership	26.210	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	97.170	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	35.440	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	44.880	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	31.040	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	1.340	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	34.160	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Columbus Life Insurance Co	Ownership	26.590	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Integrity Life Insurance Co	Ownership	5.050	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	5.050	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	76.180	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	35.130	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	4.190	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	88.190	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	90.400	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	12.520	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	3.880	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	3.300	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	6.430	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	96.110	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	81-2646906				Golf Countryside Investor Holdings, LLC	FL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	81-1670352				Golf Sabal Inv. Holdings, LLC	FL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	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	81-2358660				Jacksonville Salisbury Apt Holdings,LLC	FL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	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	81-0732275				MC Investor Holdings, LLC	AZ	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	

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	46-1553387				Overland Apartments Investor Holdings, LLC	KS	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-4322006				PCE LP	GA	NIA	The Western and Southern Life Ins Co	Ownership	41.900	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-4322006				PCE LP	GA	NIA	Western-Southern Life Assurance Co	Ownership	22.340	WS Mutual Holding Co	
0836	Western-Southern Group	00000	47-3394236				Perimeter TC Investor Holdings	GA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	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	81-2260159				San Tan Investor Holdings, LLC	AZ	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	29.340	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	12.480	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	

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 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0836	Western-Southern Group	00000	61-1182451				WS Airport Exchange GP LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	74.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-2820067				WS CEH LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	50.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1303229				WS Country Place GP LLC	GA	NIA	W&S Real Estate Holdings LLC	Ownership	90.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	61-0998084				WS Lookout JV LLC	KY	NIA	The Western and Southern Life Ins Co	Ownership	50.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-1515960				WSA Commons LLC	GA	NIA	The Western and Southern Life Ins Co	Ownership	50.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	33-1058916				WSALD NPH LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	50.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-0360272				WSL Partners LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	57.540	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 2

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 2

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 2

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

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

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

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

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31 Prior Year
2504.	Uncashed drafts and checks that are pending escheatment to the state	204,302	167,199
2505.	Modco adjustment Wilton reinsurance	151,767	60,078
2597.	Summary of remaining write-ins for Line 25 from overflow page	356,069	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	15,875,022	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	15,718,533	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)	319,974,337	316,348,649
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	319,974,337	316,348,649
14.	Deduct total nonadmitted amounts		0
15.	Statement value at end of current period (Line 13 minus Line 14)	319,974,337	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	5,000,000	78,762,069
	2.2 Additional investment made after acquisition	30,000,000	0
3.	Capitalized deferred interest and other		0
4.	Accrual of discount	5,311	9,518
5.	Unrealized valuation increase (decrease)	990,023	(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	50,290	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)	180,021,010	144,075,965
12.	Deduct total nonadmitted amounts	2,055,467	2,020,029
13.	Statement value at end of current period (Line 11 minus Line 12)	177,965,543	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	353,321,809	860,699,675
3.	Accrual of discount	1,653,229	3,579,740
4.	Unrealized valuation increase (decrease)	(1,451,579)	(10,684,771)
5.	Total gain (loss) on disposals	4,069,218	16,703,258
6.	Deduct consideration for bonds and stocks disposed of	200,884,985	575,960,393
7.	Deduct amortization of premium	3,757,901	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)	3,466,711,286	3,313,761,495
11.	Deduct total nonadmitted amounts	454,358	438,236
12.	Statement value at end of current period (Line 10 minus Line 11)	3,466,256,928	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)	2,031,435,655	183,961,084	234,912,131	18,203,406	2,031,435,655	1,998,688,014		2,006,804,934
2. NAIC 2 (a)	1,185,830,311	1,096,308,847	1,051,627,566	(25,338,519)	1,185,830,311	1,205,173,073		1,124,550,284
3. NAIC 3 (a)	129,995,590	9,944,781	8,046,959	5,881,218	129,995,590	137,774,630		128,393,647
4. NAIC 4 (a)	82,669,244	1,649,797	5,749,640	(52,518)	82,669,244	78,516,883		94,619,077
5. NAIC 5 (a)	37,922,999	0	1,456,364	(1,630,059)	37,922,999	34,836,576		5,258,056
6. NAIC 6 (a)	3,020,224	0	1,350,000	1,645,085	3,020,224	3,315,309		2,248,237
7. Total Bonds	3,470,874,023	1,291,864,509	1,303,142,660	(1,291,387)	3,470,874,023	3,458,304,485	0	3,361,874,235
PREFERRED STOCK								
8. NAIC 1	0	5,000,000	0	(5,000,000)	0	0		
9. NAIC 2	3,320,800	0	0	5,000,000	3,320,800	8,320,800		3,320,800
10. NAIC 3	0	0	0	0	0	0		
11. NAIC 4	0	0	0	0	0	0		
12. NAIC 5	0	0	0	0	0	0		
13. NAIC 6	0	0	0	0	0	0		
14. Total Preferred Stock	3,320,800	5,000,000	0	0	3,320,800	8,320,800	0	3,320,800
15. Total Bonds and Preferred Stock	3,474,194,823	1,296,864,509	1,303,142,660	(1,291,387)	3,474,194,823	3,466,625,285	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 $ 65,784,684 ; NAIC 2 $ 0 ; NAIC 3 $ 0 ;
NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	42,589,111	XXX	42,589,088	19,675	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	250,972,799	757,771,041
3. Accrual of discount	23	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	(137)
6. Deduct consideration received on disposals	293,246,461	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)	42,589,115	84,862,754
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	42,589,115	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	6,901,591
3.	Unrealized Valuation increase/(decrease)	3,789,516
4.	Total gain (loss) on termination recognized	(5,834,008)
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)	13,562,740
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	13,562,740

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

3.1 Add:

Change in variation margin on open contracts - Highly Effective Hedges

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

3.12 Section 1, Column 15, prior year

Change in variation margin on open contracts - All Other

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

3.14 Section 1, Column 18, prior year

3.2 Add:

Change in adjustment to basis of hedged item

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

3.22 Section 1, Column 17, prior year

Change in amount recognized

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

3.24 Section 1, Column 19, prior year

3.3 Subtotal (Line 3.1 minus Line 3.2)

4.1 Cumulative variation margin on terminated contracts during the year

4.2 Less:

4.21 Amount used to adjust basis of hedged item

4.22 Amount recognized

4.3 Subtotal (Line 4.1 minus Line 4.2)

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

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

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

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

7. Deduct total nonadmitted amounts

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

NONE

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

NONE

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

NONE

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	13,562,726	
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)		13,562,726
4.	Part D, Section 1, Column 5	38,571,113	
5.	Part D, Section 1, Column 6	(25,008,387)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	13,562,726	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		13,562,726
10.	Part D, Section 1, Column 8	38,571,113	
11.	Part D, Section 1, Column 9	(25,008,387)	
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	2,546,293,401	2,710,707,967
3.	Accrual of discount	0	253
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	584	4,358
6.	Deduct consideration received on disposals	2,559,986,354	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)	23,197,972	36,890,341
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	23,197,972	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	2,057,046	32,000,000
LL-1503	Myrtle Beach	SC		07/27/2015	5.150	0	244,230	14,500,000
LL-1601	Watsonville	CA		01/04/2016	4.125	0	9,136,944	54,000,000
0599999. Mortgages in good standing - Commercial mortgages-all other						0	11,438,220	100,500,000
0899999. Total Mortgages in good standing						0	11,438,220	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						0	11,438,220	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-0407	Columbus	OH		06/30/2004	06/30/2016	266,681	0	0	0	0	0	0	233,083	233,083	0	0	0
LL-0603	South Bend	IN		05/31/2006	06/29/2016	1,933,572	0	0	0	0	0	0	1,866,121	1,866,121	0	0	0
LL-0614	Lafayette	IN		10/06/2006	06/28/2016	521,501	0	0	0	0	0	0	511,989	511,989	0	0	0
0199999. Mortgages closed by repayment						2,721,754	0	0	0	0	0	0	2,611,193	2,611,193	0	0	0
LL-0201	Ft. Wayne	IN		08/30/2002		853,940	0	0	0	0	0	0	0	54,585	0	0	0
LL-0202	Ft. Wayne	IN		07/17/2002		851,490	0	0	0	0	0	0	0	123,343	0	0	0
LL-0204	Cumberland	IN		03/06/2003		390,584	0	0	0	0	0	0	0	10,656	0	0	0
LL-0206	Grandville	MI		11/26/2002		557,556	0	0	0	0	0	0	0	15,719	0	0	0
LL-0301	Ft. Wayne	IN		10/14/2003		1,547,135	0	0	0	0	0	0	0	51,155	0	0	0
LL-0305	Anderson	IN		08/14/2003		782,426	0	0	0	0	0	0	0	67,123	0	0	0
LL-0310	Moreno Valley	CA		12/04/2003		1,675,688	0	0	0	0	0	0	0	40,592	0	0	0
LL-0312	Temecula	CA		02/05/2004		567,207	0	0	0	0	0	0	0	13,388	0	0	0
LL-0402	Albuquerque	NM		11/03/2004		649,941	0	0	0	0	0	0	0	18,836	0	0	0
LL-0407	Columbus	OH		06/30/2004		266,681	0	0	0	0	0	0	0	16,935	0	0	0
LL-0411	West Lafayette	IN		02/22/2005		2,822,217	0	0	0	0	0	0	0	59,781	0	0	0
LL-0503	West Chester	OH		04/12/2005		762,920	0	0	0	0	0	0	0	15,643	0	0	0
LL-0507	Long Beach	CA		08/31/2005		1,067,989	0	0	0	0	0	0	0	50,120	0	0	0
LL-0509	Round Rock	TX		11/09/2005		915,809	0	0	0	0	0	0	0	17,454	0	0	0
LL-0510	Round Rock	TX		10/11/2005		253,974	0	0	0	0	0	0	0	11,459	0	0	0
LL-0515	St. Paul	MN		07/17/2006		1,116,491	0	0	0	0	0	0	0	42,315	0	0	0
LL-0516	Louisville	KY		01/03/2006		570,971	0	0	0	0	0	0	0	24,683	0	0	0
LL-0517	Nashville	TN		06/26/2006		565,163	0	0	0	0	0	0	0	7,506	0	0	0
LL-0518	Draper	UT		10/24/2006		2,537,713	0	0	0	0	0	0	0	24,118	0	0	0

STATEMENT AS OF JUNE 30, 2016 OF THE The Lafayette Life Insurance Company

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment							14	15	16	17	18
	2	3					8	9	10	11	12	13						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
LL-0603	South Bend	IN		05/31/2006		1,933,572	0	0	0	0	0	0	0	33,974	0	0	0
LL-0604	Indianapolis	IN		05/18/2006		2,172,751	0	0	0	0	0	0	0	64,225	0	0	0
LL-0607	Centennial	CO		09/27/2006		1,001,880	0	0	0	0	0	0	0	9,289	0	0	0
LL-0608	Sun City	FL		09/22/2006		612,736	0	0	0	0	0	0	0	7,840	0	0	0
LL-0609	Dallas	TX		12/28/2006		1,639,666	0	0	0	0	0	0	0	17,016	0	0	0
LL-0611	Lima East	OH		02/28/2007		331,578	0	0	0	0	0	0	0	149,332	0	0	0
LL-0613	Middletown	OH		12/06/2006		499,592	0	0	0	0	0	0	0	17,112	0	0	0
LL-0614	Lafayette	IN		10/06/2006		521,501	0	0	0	0	0	0	0	4,795	0	0	0
LL-0617	Harrisburg	PA		12/08/2006		1,060,459	0	0	0	0	0	0	0	17,221	0	0	0
LL-0618	Golden	CO		02/14/2007		1,696,122	0	0	0	0	0	0	0	15,359	0	0	0
LL-0619	Brownsburg	IN		01/18/2007		841,452	0	0	0	0	0	0	0	13,438	0	0	0
LL-0702	Vandalia	OH		05/01/2007		1,120,648	0	0	0	0	0	0	0	36,273	0	0	0
LL-0703	Colorado Springs	CO		09/27/2007		841,080	0	0	0	0	0	0	0	15,219	0	0	0
LL-0704	Indianapolis	IN		08/02/2007		2,282,563	0	0	0	0	0	0	0	20,238	0	0	0
LL-0706	Champaign	IL		07/10/2007		2,951,005	0	0	0	0	0	0	0	23,539	0	0	0
LL-0707	Indianapolis	IN		08/21/2007		892,525	0	0	0	0	0	0	0	5,083	0	0	0
LL-0708	Roseville	MI		08/13/2007		283,337	0	0	0	0	0	0	0	22,103	0	0	0
LL-0709	Indianapolis	IN		08/01/2007		439,145	0	0	0	0	0	0	0	4,267	0	0	0
LL-0710	Concord	NC		03/12/2008		2,009,100	0	0	0	0	0	0	0	54,775	0	0	0
LL-0714	Vandalia	OH		02/14/2008		1,255,185	0	0	0	0	0	0	0	35,107	0	0	0
LL-0715	Colfax	NC		06/19/2008		2,289,970	0	0	0	0	0	0	0	60,604	0	0	0
LL-0801	Aurora	CO		08/15/2008		3,381,480	0	0	0	0	0	0	0	27,006	0	0	0
LL-0804	Indianapolis	IN		04/23/2008		1,521,612	0	0	0	0	0	0	0	120,400	0	0	0
LL-0805	Nicholasville	KY		06/25/2008		768,648	0	0	0	0	0	0	0	8,594	0	0	0
LL-0806	Kissimmee	FL		05/23/2008		1,595,492	0	0	0	0	0	0	0	18,695	0	0	0
LL-0807	Springfield	IL		11/25/2008		3,447,089	0	0	0	0	0	0	0	25,351	0	0	0
LL-0808	Plainfield	IN		08/18/2008		558,182	0	0	0	0	0	0	0	47,681	0	0	0
LL-0810	Centennial	CO		12/05/2008		1,616,706	0	0	0	0	0	0	0	15,357	0	0	0
LL-0811	San Antonio	TX		10/10/2008		634,050	0	0	0	0	0	0	0	31,194	0	0	0
LL-0812	Gastonia	NC		11/17/2008		392,363	0	0	0	0	0	0	0	4,909	0	0	0
LL-0813	Simpsonville	SC		01/22/2009		864,843	0	0	0	0	0	0	0	20,369	0	0	0
LL-0902	Beckley	WV		03/08/2010		938,364	0	0	0	0	0	0	0	10,499	0	0	0
LL-0903	Simpsonville	SC		11/25/2009		3,294,967	0	0	0	0	0	0	0	26,648	0	0	0
LL-0904	Indianapolis	IN		11/10/2009		1,409,098	0	0	0	0	0	0	0	48,871	0	0	0
LL-0905	Memphis	TN		07/29/2009		1,389,841	0	0	0	0	0	0	0	29,629	0	0	0
LL-0906	Conroe	TX		08/28/2009		1,234,559	0	0	0	0	0	0	0	13,473	0	0	0
LL-0907	Orlando	FL		09/03/2009		550,201	0	0	0	0	0	0	0	9,476	0	0	0
LL-0908	Houston	TX		10/01/2009		2,813,105	0	0	0	0	0	0	0	29,114	0	0	0
LL-0909	Leesburg	FL		12/10/2009		978,617	0	0	0	0	0	0	0	15,815	0	0	0
LL-0910	Minneola	FL		12/10/2009		921,052	0	0	0	0	0	0	0	14,884	0	0	0
LL-0911	Beavercreek	OH		02/01/2010		1,669,254	0	0	0	0	0	0	0	17,714	0	0	0
LL-0912	Beavercreek	OH		02/01/2010		1,741,960	0	0	0	0	0	0	0	30,002	0	0	0
LL-0913	Simpsonville	SC		12/28/2010		2,968,425	0	0	0	0	0	0	0	17,363	0	0	0
LL-1002	Ashland	KY		06/30/2010		1,230,893	0	0	0	0	0	0	0	23,588	0	0	0
LL-1003	Independence	MO		08/12/2010		3,793,905	0	0	0	0	0	0	0	72,366	0	0	0
LL-1005	Keizer	OR		07/30/2010		1,442,430	0	0	0	0	0	0	0	11,167	0	0	0
LL-1006	Oklahoma City	OK		11/09/2010		1,662,469	0	0	0	0	0	0	0	30,575	0	0	0
LL-1007	Waxahachie	TX		02/14/2011		4,399,866	0	0	0	0	0	0	0	19,948	0	0	0
LL-1010	Norton Shores	MI		04/14/2011		1,342,293	0	0	0	0	0	0	0	37,091	0	0	0
LL-1101	Miamisburg	OH		04/05/2011		2,691,845	0	0	0	0	0	0	0	48,112	0	0	0
LL-1103	McDonough	GA		11/10/2011		2,220,154	0	0	0	0	0	0	0	10,075	0	0	0
LL-1104	Cooper City	FL		12/02/2011		5,126,732	0	0	0	0	0	0	0	33,402	0	0	0
LL-1105	Norton Shores	MI		12/23/2011		740,727	0	0	0	0	0	0	0	21,780	0	0	0
LL-1202	Lansing	MI		04/19/2012		3,626,562	0	0	0	0	0	0	0	122,146	0	0	0
LL-1203	Houston	TX		07/30/2012		2,418,935	0	0	0	0	0	0	0	23,383	0	0	0
LL-1204	League City	TX		07/30/2012		2,598,115	0	0	0	0	0	0	0	25,115	0	0	0
LL-1205	Grass Valley	CA		08/10/2012		5,860,468	0	0	0	0	0	0	0	60,614	0	0	0
LL-1206	Orlando	FL		09/27/2012		8,759,218	0	0	0	0	0	0	0	82,281	0	0	0
LL-1301	Sandy	UT		05/30/2013		17,795,431	0	0	0	0	0	0	0	91,587	0	0	0
LL-1302	Miramar	FL		07/16/2013		5,491,477	0	0	0	0	0	0	0	83,884	0	0	0

SCHEDULE B - PART 3

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

1 Loan Number	Location: 2 City	Location: 3 State	4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment: 8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
LL-1303	Tampa	FL		07/16/2013		3,294,886	0	0	0	0	0	0	0	50,330	0	0	0
LL-1304	Las Vegas	NV		11/21/2013		3,288,602	0	0	0	0	0	0	0	20,085	0	0	0
LL-1401	Austin	TX		05/19/2014		18,275,671	0	0	0	0	0	0	0	74,730	0	0	0
LL-1402	Union City	CA		08/25/2014		45,328,677	0	0	0	0	0	0	0	353,053	0	0	0
LL-1504	Round Rock	TX		08/07/2015		13,847,389	0	0	0	0	0	0	0	155,557	0	0	0
LL-1505	American Canyon	CA		09/10/2015		21,879,501	0	0	0	0	0	0	0	123,212	0	0	0
LL-1506	Columbus	OH		09/23/2015		14,423,945	0	0	0	0	0	0	0	116,382	0	0	0
LL-8085	Port Orange	FL		09/03/1996		207,522	0	0	0	0	0	0	0	92,537	0	0	0
LL-8098	Conway	SC		06/29/1997		503,313	0	0	0	0	0	0	0	76,700	0	0	0
LL-8100	El Paso	TX		07/25/1996		117,004	0	0	0	0	0	0	0	44,022	0	0	0
LL-8110	Lehigh Acres	FL		07/16/1998		1,025,361	0	0	0	0	0	0	0	46,408	0	0	0
LL-8111	Duncanville	TX		10/22/1997		304,758	0	0	0	0	0	0	0	37,794	0	0	0
LL-8115	Pawleys Island	SC		11/24/1997		305,467	0	0	0	0	0	0	0	36,172	0	0	0
LL-8116	Ft. Wayne	IN		05/28/1998		615,838	0	0	0	0	0	0	0	57,445	0	0	0
LL-8123	Selma	CA		12/30/1997		401,061	0	0	0	0	0	0	0	68,943	0	0	0
LL-8125	Red Oak	TX		12/19/1997		210,977	0	0	0	0	0	0	0	32,272	0	0	0
LL-8129	Powder Springs	GA		01/30/1998		188,092	0	0	0	0	0	0	0	23,492	0	0	0
LL-8132	Williamstown	NJ		01/20/1999		146,744	0	0	0	0	0	0	0	16,056	0	0	0
LL-8135	Suwanee	GA		03/31/1998		302,495	0	0	0	0	0	0	0	37,854	0	0	0
LL-8146	Oakland Park	FL		01/15/1999		461,279	0	0	0	0	0	0	0	50,563	0	0	0
LL-8150	Newport Beach	CA		06/08/1999		824,859	0	0	0	0	0	0	0	53,107	0	0	0
LL-8154	Omaha	NE		08/10/1999		1,208,942	0	0	0	0	0	0	0	113,008	0	0	0
LL-8156	Greenwood	IN		09/29/1999		465,895	0	0	0	0	0	0	0	26,766	0	0	0
LL-8158	Naples	ME		06/12/2000		313,319	0	0	0	0	0	0	0	14,476	0	0	0
LL-8161	Cotuit	MA		07/10/2001		253,912	0	0	0	0	0	0	0	9,179	0	0	0
LL-8173	Albuquerque	NM		10/26/2001		3,760,454	0	0	0	0	0	0	0	57,517	0	0	0
0299999. Mortgages with partial repayments						283,279,153	0	0	0	0	0	0	0	4,460,038	0	0	0
0599999 - Totals						286,000,907	0	0	0	0	0	0	2,611,193	7,071,231	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	Emerging Market LLC	CINCINNATI	OH	Emerging Market LLC	4	01/15/2013	2		30,000,000			19.820
1499999. Joint Venture Interests - Fixed Income - Affiliated								0	30,000,000	0	0	XXX
	WATERFALL EDEN FUND LP	NEW YORK	NY	WATERFALL EDEN FUND LP		06/07/2016		5,000,000				0.500
2199999. Joint Venture Interests - Other - Unaffiliated								5,000,000	0	0	0	XXX
4499999. Total - Unaffiliated								5,000,000	0	0	0	XXX
4599999. Total - Affiliated								0	30,000,000	0	0	XXX
4699999 - Totals								5,000,000	30,000,000	0	0	XXX

SCHEDULE BA - PART 3

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

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

NONE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
36176F-Z5-0	G2 #765164 4.607% 10/20/61		05/01/2016	Interest Capitalization		29,149	29,149	0	1
36230U-YF-0	G2 4.684% 09/01/46		05/01/2016	Interest Capitalization		3,506	3,506	0	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		06/01/2016	Interest Capitalization		9,080	9,080	0	1
38378N-KB-8	GNR 2013-173 Z 3.250% 10/16/53		06/01/2016	Interest Capitalization		46,902	46,902	0	1
38378N-LV-3	GNR 2013-191 Z 4.283% 11/16/53		06/01/2016	Interest Capitalization		34,622	34,622	0	1
38378N-YB-3	GNR 2014-24 KZ 4.073% 01/16/54		06/01/2016	Interest Capitalization		30,268	30,268	0	1
690353-M8-7	OPIC 0.158% 02/15/28		04/11/2016	WELLS FARGO		3,100,000	3,100,000	0	1
0599999. Subtotal - Bonds - U.S. Governments						3,253,527	3,253,527	0	XXX
130536-PR-0	CA PCR WST MGMT POLLUTION 0.900% 08/01/23		04/29/2016	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		06/01/2016	Interest Capitalization		27,335	27,335	0	1
3136AH-VS-6	FNR 2013-136 CZ 3.500% 01/25/44		06/01/2016	Interest Capitalization		47,467	47,467	0	1
31394F-ED-3	FNR 2005-74 NZ 6.000% 09/25/35		06/01/2016	Interest Capitalization		8,861	8,861	0	1
3199999. Subtotal - Bonds - U.S. Special Revenues						2,583,663	2,583,663	0	XXX
023765-AA-8	AMER AIRLINE 16-2 AA PTT 3.200% 06/15/28		05/02/2016	DEUTSCHE BANK		3,000,000	3,000,000	0	1FE
03066D-AA-4	AMCAR 2016-2 A1 0.750% 04/10/17		04/05/2016	RBC/DAIN		2,400,000	2,400,000	0	1FE
035287-AG-6	ANIXTER INC 5.500% 03/01/23		05/23/2016	Tax Free Exchange		5,000,000	5,000,000	62,639	3FE
04351L-AB-6	ASCHEA 3.945% 11/15/46		04/25/2016	MORGAN STANLEY FIXED INC		2,000,000	2,000,000	0	1FE
04364T-AA-6	ACER 2016-1A A1 0.950% 04/10/17		04/18/2016	J P MORGAN SEC FIXED INC		2,400,000	2,400,000	0	1FE
072863-AE-3	BAYLOR SCOTT & WHITE 2.650% 11/15/26		04/12/2016	CITIGROUP GLOBAL MKTS		4,492,080	4,500,000	663	1FE
072863-AF-0	BAYLOR SCOTT & WHITE 3.967% 11/15/46		04/06/2016	CITIGROUP GLOBAL MKTS		2,000,000	2,000,000	0	1FE
096630-AE-8	BOARDWALK PIPELINES LLC 5.950% 06/01/26		05/11/2016	J P MORGAN SEC FIXED INC		4,943,000	5,000,000	0	2FE
12507G-AA-5	CCRSG 2016-HEAT A 3.357% 04/10/29		04/19/2016	Cantor Fitzgerald Fixed		6,179,870	6,000,000	15,107	1FE
161175-AU-8	CHARTER COMM OPT LLC/CAP 6.384% 10/23/35		05/25/2016	Tax Free Exchange		5,000,000	5,000,000	28,373	2FE
161175-AV-6	CHARTER COMM OPT LLC/CAP 6.484% 10/23/45		05/25/2016	Tax Free Exchange		9,086,518	9,000,000	51,872	2FE
198280-AH-2	COLUMBIA PIPELINE GROUP 5.800% 06/01/45		05/13/2016	Tax Free Exchange		1,995,464	2,000,000	52,200	2FE
225310-AK-7	CREDIT ACCEPTANC 7.375% 03/15/23		04/15/2016	Tax Free Exchange		1,649,797	1,661,000	10,208	4FE
257375-AD-7	DOMINION GAS HLDGS LLC 1.050% 11/01/16		04/05/2016	US BANCORP		3,151,449	3,150,000	14,424	1FE
26441Y-AZ-0	DUKE REALTY CORP 3.250% 06/30/26		06/16/2016	J P MORGAN SEC FIXED INC		4,953,500	5,000,000	0	2FE
35104V-AA-0	Foursight Capita20161 bile R SER 20161 CL A1 1.250% 06/15/17		06/17/2016	J P MORGAN SEC FIXED INC		1,550,000	1,550,000	0	1FE
46625H-GN-4	JP MORGAN CHASE & CO 6.125% 06/27/17		06/27/2016	J P MORGAN SEC FIXED INC		1,569,480	1,500,000	766	2FE
46625H-JM-3	JP MORGAN CHASE & CO 5.625% 08/16/43		04/29/2016	BROWNSTONE INV GROUP,LLC		3,514,440	3,000,000	36,563	2FE
49327V-2A-1	KEY BANK NA 3.400% 05/20/26		05/17/2016	KEY BANC-MCDONALD		4,987,800	5,000,000	0	2FE
52177F-AA-2	LRF SER 20161 CL A1 1.000% 06/19/17		05/18/2016	CREDIT SUISSE FIRST BOSTON		2,500,000	2,500,000	0	1FE
53079E-AK-0	LIBERTY MUTUAL GROUP 6.700% 08/15/16		05/26/2016	US BANCORP		859,877	850,000	16,769	2FE
60871R-AG-5	MOLSON COORS BREWING CO 3.000% 07/15/26		06/28/2016	BANK of AMERICA SEC		4,992,250	5,000,000	0	2FE
651229-AY-2	NEWELL BRANDS INC 5.500% 04/01/46		04/27/2016	MORGAN STANLEY FIXED INC		5,577,100	5,000,000	24,444	2FE
675553-AA-9	OCHSNER CLINIC FND 5.897% 05/15/45		05/26/2016	MORGAN STANLEY FIXED INC		982,207	790,000	2,071	2FE
677415-CL-3	OHIO POWER COMPANY 6.000% 06/01/16		05/20/2016	BROWNSTONE INV GROUP,LLC		1,343,543	1,342,000	38,471	2FE
74256L-AU-3	PRINCIPAL LFE GLB FND II 3.000% 04/18/26		04/11/2016	CREDIT SUISSE FIRST BOSTON		997,340	1,000,000	0	1FE
78403D-AC-4	SBA TOWER TRUST 2.933% 12/15/17		04/29/2016	BROWNSTONE INV GROUP,LLC		4,297,850	4,300,000	6,656	1FE
862121-A#-7	STORE CAPITAL PP 4.730% 04/28/26		04/26/2016	PRIVATE PLACEMENT		5,000,000	5,000,000	0	2FE
863667-AJ-0	STRYKER CORP 4.625% 03/15/46		05/24/2016	CITIGROUP GLOBAL MKTS		1,067,850	1,000,000	9,892	1FE
90931L-AA-6	UAL 2016-1 AA PTT 3.100% 07/07/28		06/06/2016	MORGAN STANLEY FIXED INC		3,000,000	3,000,000	0	1FE
95040Q-AC-8	HEALTH CARE REIT 4.250% 04/01/26		04/06/2016	UBS WARBURG		5,047,393	4,946,000	23,356	2FE
958254-AF-1	WESTERN GAS PARTNERS LP 4.650% 07/01/26		06/30/2016	MIZUHO SECURITIES USA INC		4,989,800	5,000,000	0	2FE
064159-AM-8	BANK OF NOVA SCOTIA 2.550% 01/12/17	A	05/25/2016	SCOTIA		1,164,536	1,154,000	11,362	1FE
895945-D@-9	TRICAN WELL SVCS PP 8.290% 04/28/18	I	04/28/2016	Interest Capitalization		1,490	1,490	0	5
895945-G*-8	TRICAN WELL SVCS PP 5.550% 04/28/18	I	04/28/2016	Interest Capitalization		292	292	0	5
822582-BQ-4	SHELL INTERNATIONAL FIN 4.000% 05/10/46	F	05/05/2016	BARCLAYS		2,945,940	3,000,000	0	1FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						114,640,866	113,044,782	405,836	XXX
8399997. Total - Bonds - Part 3						120,478,056	118,881,972	405,836	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						120,478,056	118,881,972	405,836	XXX
74460W-75-0	PUBLIC STORAGE PFD		05/10/2016	BANK of AMERICA SEC	200,000.000	5,000,000	0.00	0	P2LFE
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						5,000,000	XXX	0	XXX
8999997. Total - Preferred Stocks - Part 3						5,000,000	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						5,000,000	XXX	0	XXX
002824-10-0	ABBOTT LABS		04/20/2016	BNY CONVERG-SOFT	9,807.000	430,204		0	L
031162-10-0	AMGEN INC		04/20/2016	BNY CONVERG-SOFT	3,173.000	518,798		0	L

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)
13057Q-10-7	CALIFORNIA RESOURCES CRP COMMON		04/01/2016	Spin Off	842.370	256		0	L
166764-10-0	CHEVRON CORPORATION		04/20/2016	BNY CONVERG-SOFT	4,296.000	430,006		0	L
263534-10-9	DU PONT EI DE NEMOURS & CO		04/20/2016	BLOOMBERG TRADEBOOK	1,975.000	128,816		0	L
30231G-10-2	EXXON MOBIL CORP		05/16/2016	BNY CONVERG-SOFT	4,253.000	381,022		0	L
31337#-10-5	FHLB CINCINNATI		04/07/2016	PRIVATE PLACEMENT	5,764.000	576,400		0	A
458140-10-0	INTEL CORPORATION		04/20/2016	BNY CONVERG-SOFT	20,417.000	650,657		0	L
46113M-10-8	INTERVAL LEISURE GROUP COMMON		05/13/2016	Spin Off	911.880	10,950		0	L
478160-10-4	JOHNSON & JOHNSON		04/20/2016	BNY CONVERG-SOFT	1,895.000	215,089		0	L
580135-10-1	McDONALDS		04/20/2016	BNY CONVERG-SOFT	1,994.000	258,605		0	L
594918-10-4	MICROSOFT CORP		05/16/2016	BNY CONVERG-SOFT	23,566.000	1,252,905		0	L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						4,853,708	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						4,853,708	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						4,853,708	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						9,853,708	XXX	0	XXX
9999999 - Totals						130,331,764	XXX	405,836	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 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)
36176F-Z5-0	G2 #765164 4.607% 10/20/61		06/01/2016	Paydown		10,414	10,414	11,213	10,586	0	(249)	0	(249)	0	10,414	0	0	0	239	10/20/2061	1
36179D-B6-6	GN # AC3661 2.640% 01/15/33		06/01/2016	Paydown		30,264	30,264	30,302	30,292	0	(28)	0	(28)	0	30,264	0	0	0	333	01/15/2033	1
36180W-SW-6	GN AE4133 2.750% 09/15/30		06/01/2016	Paydown		52,891	52,891	50,515	50,813	0	2,078	0	2,078	0	52,891	0	0	0	606	09/15/2030	1
36230U-YF-0	G2 4.684% 09/01/46		06/01/2016	Paydown		55,844	55,844	60,183	56,787	0	(1,093)	0	(1,093)	0	55,844	0	0	0	956	09/01/2046	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		05/01/2016	Paydown		37,980	37,980	38,835	38,304	0	(323)	0	(323)	0	37,980	0	0	0	458	11/20/2060	1
38373Q-TQ-4	GNMA - CMO 2003-48 C 4.891% 07/16/34		06/01/2016	Paydown		360,942	360,942	360,942	360,942	0	0	0	0	0	360,942	0	0	0	6,142	07/16/2034	1
38373X-Q3-3	GNMA - CMO SER 2002-48 CL TG 6.000% 12/16/29		06/01/2016	Paydown		164,042	164,042	165,503	164,126	0	(85)	0	(85)	0	164,042	0	0	0	4,154	12/16/2029	1
38374K-Q2-2	GNR 2005-26 VE 5.250% 01/20/35		06/01/2016	Paydown		344,997	344,997	316,022	339,457	0	5,540	0	5,540	0	344,997	0	0	0	7,570	01/20/2035	1
38374T-VL-5	GNR 2009-38 Z 5.000% 05/16/39		06/01/2016	Paydown		252,627	252,627	291,943	281,879	0	(29,252)	0	(29,252)	0	252,627	0	0	0	5,370	05/16/2039	1
38374U-AQ-4	GNMA 2009-32 PD 4.500% 01/20/38		06/01/2016	Paydown		518,270	518,270	551,229	527,743	0	(9,473)	0	(9,473)	0	518,270	0	0	0	9,725	01/20/2038	1
38376G-P3-8	GNR 2011-53 B 4.397% 05/16/51		06/01/2016	Paydown		69,243	69,243	77,220	75,688	0	(6,444)	0	(6,444)	0	69,243	0	0	0	1,486	05/16/2051	1
38376G-WD-8	GNR 2010 122 IO 0.290% 02/16/44		06/01/2016	Paydown		0	0	30,570	30,375	0	(30,375)	0	(30,375)	0	0	0	0	0	18,061	02/16/2044	1
38377T-VE-8	GNR 2011-21 PV 4.500% 08/20/26		06/01/2016	Paydown		28,377	28,377	29,596	29,111	0	(734)	0	(734)	0	28,377	0	0	0	532	08/20/2026	1
38378B-RJ-0	GNR 2012-35 B 3.264% 11/16/43		06/01/2016	Paydown		68,850	68,850	78,365	64,878	0	3,972	0	3,972	0	68,850	0	0	0	1,496	11/16/2043	1
690353-C8-8	OPIC 0.288% 06/01/33		06/01/2016	Redemption 100.0000		20,741	20,741	20,741	20,741	0	0	0	0	0	20,741	0	0	0	37	06/01/2033	1
690353-RM-1	OPIC VRDN 0.360% 03/15/17		06/15/2016	Redemption 100.0000		211,207	211,207	211,207	211,207	0	0	0	0	0	211,207	0	0	0	401	12/15/2016	1
690353-SC-2	OPIC US Agency Floating Rate 0.360% 06/15/24		06/15/2016	Redemption 100.0000		175,439	175,439	175,439	175,439	0	0	0	0	0	175,439	0	0	0	333	06/15/2024	1
0599999. Subtotal - Bonds - U.S. Governments						2,402,128	2,402,128	2,499,825	2,468,368	0	(66,466)	0	(66,466)	0	2,402,128	0	0	0	57,899	XXX	XXX
533883-LW-2	LINCOLN MICH CONS SCH DIST SCHOOL DISTRICT 6.150% 05/01/23		05/18/2016	Call 103.0000		1,133,000	1,100,000	1,100,000	1,100,000	0	0	0	0	0	1,100,000	0	33,000	33,000	37,020	05/01/2023	1FE
533883-LX-0	LINCOLN MICH CONS SCH DIST SCHOOL DISTRICT 6.250% 05/01/24		05/18/2016	Call 103.0000		1,133,000	1,100,000	1,100,000	1,100,000	0	0	0	0	0	1,100,000	0	33,000	33,000	37,622	05/01/2024	1FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						2,266,000	2,200,000	2,200,000	2,200,000	0	0	0	0	0	2,200,000	0	66,000	66,000	74,642	XXX	XXX
130333-CA-3	CALIFORNIA ST HSG FIN AGY RSDL 2.900% 02/01/42		06/01/2016	Redemption 100.0000		30,947	30,947	30,947	30,947	0	0	0	0	0	30,947	0	0	0	401	02/01/2042	1FE
130333-CB-1	CALIFORNIA ST HSG FIN AGY RSDL 2.900% 02/01/42		06/01/2016	Redemption 100.0000		35,457	35,457	35,324	35,332	0	125	0	125	0	35,457	0	0	0	454	02/01/2042	1FE
130536-PR-0	CA PCR WST MGMT POLLUTION 0.900% 08/01/23		05/02/2016	Redemption 100.0000		2,500,000	2,500,000	2,500,000	0	0	0	0	0	0	2,500,000	0	0	0	4,040	08/01/2023	2AM
214471-NH-3	COOK CO SCHOOL DISTRICT 5.750% 06/01/17		06/01/2016	Redemption 100.0000		185,000	185,000	185,000	185,000	0	0	0	0	0	185,000	0	0	0	5,319	06/01/2017	1FE
214471-NK-6	COOK CO SCHOOL DISTRICT 5.750% 06/01/17		06/01/2016	Redemption 100.0000		90,000	90,000	90,000	90,000	0	0	0	0	0	90,000	0	0	0	2,588	06/01/2017	1FE
23981M-AB-2	DAYTON-MONT CO 6.250% 11/15/21		05/15/2016	Redemption 100.0000		55,000	55,000	55,000	55,000	0	0	0	0	0	55,000	0	0	0	1,719	11/15/2021	4
31283C-AH-9	FREDDIEMAC STRIP 290 290 200 2.000% 11/15/32		06/01/2016	Paydown		81,448	81,448	81,957	81,848	0	(401)	0	(401)	0	81,448	0	0	0	691	11/15/2032	1
3128HX-W7-6	FREDDIEMAC STRIP 270 SER 270 CL 300 3.000% 08/15/42		06/01/2016	Paydown		93,634	93,634	97,306	96,805	0	(3,171)	0	(3,171)	0	93,634	0	0	0	1,201	08/15/2042	1
31339N-NT-9	FREDDIE MAC - CMO SER 2432 CL PH 6.000% 03/15/32		06/01/2016	Paydown		18,556	18,556	17,286	18,035	0	521	0	521	0	18,556	0	0	0	463	03/15/2032	1
31339N-SQ-0	FREDDIE MAC - CMO SER 2425 CL MB 6.000% 03/15/22		06/01/2016	Paydown		37,799	37,799	36,334	37,330	0	469	0	469	0	37,799	0	0	0	949	03/15/2022	1
3133TJ-DR-1	FREDDIE MAC - CMO SER 2126 CL CB 6.250% 02/15/29		06/01/2016	Paydown		5,255	5,255	5,290	5,352	0	(97)	0	(97)	0	5,255	0	0	0	134	02/15/2029	1
3133TK-FG-0	FHLMC SER 2140 CL ND 6.500% 04/15/29		06/01/2016	Paydown		128,142	128,142	118,891	125,432	0	2,710	0	2,710	0	128,142	0	0	0	3,502	04/15/2029	1
31359V-PK-3	FNMA 1999-6 PB 6.000% 03/25/19		06/01/2016	Paydown		13,161	13,161	12,859	13,059	0	102	0	102	0	13,161	0	0	0	325	03/25/2019	1
3136A9-P8-5	FNR 2012-120 AH 2.500% 02/25/32		06/01/2016	Paydown		99,055	99,055	97,817	97,954	0	1,100	0	1,100	0	99,055	0	0	0	1,051	02/25/2032	1
3137AN-MP-7	FHR K707 X1 1.670% 01/25/47		06/01/2016	Paydown		0	0	9,200	4,013	0	(4,013)	0	(4,013)	0	0	0	0	0	718	01/25/2047	1
3137AP-PA-2	FHLMC K018 1.547% 01/25/22		06/01/2016	Paydown		0	0	13,431	8,500	0	(8,500)	0	(8,500)	0	0	0	0	0	803	01/25/2022	1
3137AV-XP-7	FHR K022 X1 1.400% 07/25/22		06/01/2016	Paydown		0	0	26,522	18,185	0	(18,185)	0	(18,185)	0	0	0	0	0	1,781	07/25/2022	1
3137B2-DN-7	FHR 4203 NJ 3.000% 10/15/40		06/01/2016	Paydown		120,582	120,582	119,187	119,437	0	1,145	0	1,145	0	120,582	0	0	0	1,551	10/15/2040	1
3137BC-6T-0	FHR 4361 WV 3.500% 05/15/44		06/01/2016	Paydown		2,961	2,961	2,938	2,941	0	21	0	21	0	2,961	0	0	0	43	05/15/2044	1

STATEMENT AS OF JUNE 30, 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	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
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)
3138EG-QR-8	FN POOL # AL0463 3.000% 07/01/26		06/01/2016	Paydown		190,457	190,457	190,599	190,500	0	(43)	0	(43)	0	190,457	0	0	0	2,449	07/01/2026	1
3138EM-LE-9	FNMA AL4824 4.000% 09/01/43		06/01/2016	Paydown		11,051	11,051	11,604	11,590	0	(539)	0	(539)	0	11,051	0	0	0	184	09/01/2043	1
3138LT-MS-4	FN AO3068 3.000% 06/01/42		06/01/2016	Paydown		312,585	312,585	320,192	319,713	0	(7,127)	0	(7,127)	0	312,585	0	0	0	3,619	06/01/2042	1
3138WG-LS-1	FN AS6636 3.000% 10/01/45		06/01/2016	Paydown		265,585	265,585	272,037	0	0	(6,453)	0	(6,453)	0	265,585	0	0	0	1,067	10/01/2045	1
31392B-SV-9	FNMA - CMO SER 2002-5 CL B 5.500% 02/25/17		06/01/2016	Paydown		21,586	21,586	20,409	21,435	0	151	0	151	0	21,586	0	0	0	482	02/25/2017	1
31392C-3R-3	FNMA - CMO SER 2002-27 CL QE 6.000% 05/25/17		06/01/2016	Paydown		7,807	7,807	7,745	7,775	0	32	0	32	0	7,807	0	0	0	180	05/25/2017	1
31392C-JX-3	FNMA - CMO SER 2002-15 CL PG 6.000% 04/25/17		06/01/2016	Paydown		12,042	12,042	11,902	11,988	0	53	0	53	0	12,042	0	0	0	289	04/25/2017	1
31392E-EV-8	FNMA 2002-55 QE 5.500% 09/25/17		06/01/2016	Paydown		41,170	41,170	40,449	40,979	0	191	0	191	0	41,170	0	0	0	939	09/25/2017	1
31392H-B9-3	FNMA SER 2003-9 CL KM 5.000% 02/25/18		06/01/2016	Paydown		61,546	61,546	60,584	61,260	0	286	0	286	0	61,546	0	0	0	1,291	02/25/2018	1
31392H-WE-9	FNMA SER 2003-3 CL HJ 5.000% 02/25/18		06/01/2016	Paydown		76,329	76,329	75,077	75,967	0	362	0	362	0	76,329	0	0	0	1,580	02/25/2018	1
31392K-LR-5	FREDDIE MAC SER 2450 CL PH 6.000% 05/15/22		06/01/2016	Paydown		259,771	259,771	248,974	257,017	0	2,754	0	2,754	0	259,771	0	0	0	6,643	05/15/2022	1
31392X-5H-7	FHR SER 2517 CL BQ 5.500% 10/15/32		06/01/2016	Paydown		37,264	37,264	36,565	36,877	0	387	0	387	0	37,264	0	0	0	875	10/15/2032	1
31393J-W7-9	FREDDIE MAC SER 2561 CL BD 5.000% 02/15/18		06/01/2016	Paydown		246,562	246,562	250,212	246,510	0	51	0	51	0	246,562	0	0	0	5,083	02/15/2018	1
31393K-YC-3	FREDDIE MAC SER 2574 CL HP 5.000% 02/15/18		06/01/2016	Paydown		83,512	83,512	85,456	83,570	0	(58)	0	(58)	0	83,512	0	0	0	1,720	02/15/2018	1
31393R-BS-8	FHR SER 2617 CL TK 4.500% 05/15/18		06/01/2016	Paydown		108,539	108,539	109,980	108,528	0	10	0	10	0	108,539	0	0	0	2,025	05/15/2018	1
31393R-LW-8	FHR SER 2633 CL PE 4.500% 06/15/18		06/01/2016	Paydown		102,723	102,723	103,790	102,697	0	26	0	26	0	102,723	0	0	0	1,909	06/15/2018	1
31393U-L2-7	FNW SER 2003-129 CL QG 5.000% 01/25/24		06/01/2016	Paydown		390,237	390,237	380,542	386,797	0	3,439	0	3,439	0	390,237	0	0	0	8,166	01/25/2024	1
31395F-F8-2	FREDDIE MAC SER 2859 CL B 5.000% 09/15/19		06/01/2016	Paydown		217,986	217,986	216,487	217,414	0	572	0	572	0	217,986	0	0	0	4,505	09/15/2019	1
31396E-HU-3	FREDDIE MAC SER 3063 CL LY 5.500% 11/15/25		06/01/2016	Paydown		142,011	142,011	139,836	141,035	0	976	0	976	0	142,011	0	0	0	3,337	11/15/2025	1
31396G-BL-4	FHR SER 3087 CL KX 5.500% 12/15/25		06/01/2016	Paydown		205,679	205,679	202,176	204,100	0	1,579	0	1,579	0	205,679	0	0	0	4,680	12/15/2025	1
31396G-LX-7	FHR 3091 CB 5.500% 01/15/26		06/01/2016	Paydown		105,111	105,111	103,534	104,378	0	733	0	733	0	105,111	0	0	0	2,381	01/15/2026	1
31396G-RY-9	FHR 3098 HV 5.500% 01/15/26		06/01/2016	Paydown		209,225	209,225	205,890	207,775	0	1,450	0	1,450	0	209,225	0	0	0	4,684	01/15/2026	1
31396H-FA-2	FHR 3107 MY 5.500% 02/15/26		06/01/2016	Paydown		134,963	134,963	133,613	134,238	0	724	0	724	0	134,963	0	0	0	2,988	02/15/2026	1
31396Q-B6-5	FNR SER 2009-73 CL LD 4.000% 09/25/29		06/01/2016	Paydown		408,323	408,323	363,854	383,874	0	24,449	0	24,449	0	408,323	0	0	0	6,510	09/25/2029	1
31396X-2Q-6	FNMA SER 2007-109 CL VB 5.000% 05/25/28		06/01/2016	Paydown		2,724,753	2,724,753	2,693,887	2,712,537	0	12,217	0	12,217	0	2,724,753	0	0	0	56,595	05/25/2028	1
31397F-4U-3	FHR SER 3276 CL MB 6.000% 02/15/27		06/01/2016	Paydown		241,087	241,087	240,710	240,615	0	471	0	471	0	241,087	0	0	0	5,839	02/15/2027	1
31397H-YG-7	FHR SER 3329 CL LB 5.500% 06/15/27		06/01/2016	Paydown		72,477	72,477	66,814	69,985	0	2,491	0	2,491	0	72,477	0	0	0	1,723	06/15/2027	1
31397H-YJ-1	FHR 3329 MB 6.000% 06/15/27		06/01/2016	Paydown		89,648	89,648	89,620	89,522	0	126	0	126	0	89,648	0	0	0	2,235	06/15/2027	1
31397Q-T2-4	FNR 2010-157 NA 3.500% 03/25/37		06/01/2016	Paydown		449,776	449,776	454,730	451,456	0	(1,681)	0	(1,681)	0	449,776	0	0	0	6,619	03/25/2037	1
31398F-TR-2	FNR SER 2009-91 CL GL 4.000% 11/25/24		06/01/2016	Paydown		50,221	50,221	47,946	49,216	0	1,006	0	1,006	0	50,221	0	0	0	853	11/25/2024	1
31398J-N7-4	FHR SER 3573 CL MD 4.000% 09/15/24		06/01/2016	Paydown		744,622	744,622	718,647	733,499	0	11,123	0	11,123	0	744,622	0	0	0	12,553	09/15/2024	1
31398L-W9-5	FHR 3627 QH 4.000% 01/15/25		06/01/2016	Paydown		131,708	131,708	138,581	134,380	0	(2,672)	0	(2,672)	0	131,708	0	0	0	2,212	01/15/2025	1
31398M-BZ-8	FNMA 2010-9 B 4.000% 02/25/25		06/01/2016	Paydown		227,769	227,769	219,691	224,224	0	3,545	0	3,545	0	227,769	0	0	0	3,963	02/25/2025	1
31418B-C4-6	FN POOL # MA1890 4.000% 05/01/34		06/01/2016	Paydown		446,035	446,035	480,324	0	0	(34,289)	0	(34,289)	0	446,035	0	0	0	4,625	05/01/2034	1
31418X-ZQ-4	FNMA # AD9750 3.500% 12/01/25		06/01/2016	Paydown		265,359	265,359	269,629	268,636	0	(3,278)	0	(3,278)	0	265,359	0	0	0	3,607	12/01/2025	1
34074M-JC-6	FLORIDA ST HSG FIN CORP REV 2.800% 07/01/41		06/01/2016	Redemption 100.0000		18,802	18,802	18,802	18,802	0	0	0	0	0	18,802	0	0	0	221	07/01/2041	1FE
462467-GE-5	IOWA ST FIN AUTH VAR-TAXABLE-MTG BKD SECS-PG-C 0.400% 01/01/39		04/01/2016	Redemption 100.0000		2,900,000	2,900,000	2,900,000	2,900,000	0	0	0	0	0	2,900,000	0	0	0	3,565	01/01/2039	1FE
492820-CX-1	KEWAUNEE COUNTY WIS GENERAL OBLIGATION 5.450% 05/01/16		05/01/2016	Redemption 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	2,725	05/01/2016	1FE
512606-ZS-6	LAKEWOOD OHIO GENERAL OBLIGATION 5.950% 07/01/24		05/06/2016	Redemption 100.0000		1,500,000	1,500,000	1,554,705	1,525,632	0	(25,632)	0	(25,632)	0	1,500,000	0	0	0	75,615	07/01/2024	1FE
60637B-CP-3	MISSOURI ST HSG DEV 2.650% 11/01/41		06/01/2016	Redemption 100.0000		120,000	120,000	120,000	120,000	0	0	0	0	0	120,000	0	0	0	1,347	11/01/2041	1FE
67886M-PR-4	OKLAHOMA ST HSG FIN AGY SF MTG 2.750% 09/01/41		06/01/2016	Redemption 100.0000		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	539	09/01/2041	1FE
725293-RD-8	PITTSBURGH PA URBAN REDEV AUTH DEVELOPMENT 7.160% 05/01/19		05/01/2016	Redemption 100.0000		125,000	125,000	140,941	128,140	0	(3,140)	0	(3,140)	0	125,000	0	0	0	4,475	05/01/2019	3AM
86606K-AM-4	SUMMIT CO PORT AUTH Exal 5.750% 05/15/16		05/15/2016	Redemption 100.0000		200,000	200,000	196,788	199,606	0	394	0	394	0	200,000	0	0	0	5,750	05/15/2016	2AM

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)
86606K-AR-3	SUMMIT CO PORT AUTH DIGESTIVE DISEASES 7.250% 11/15/27		05/15/2016	Redemption 100.0000		130,000	130,000	130,000	130,000	0	0	0	0	0	130,000	0	0	0	4,713	11/15/2027	2AM
88511Y-AD-4	THOMSON MCKINNON MTG ASSET TR SER 11 CL C 8.950% 09/01/18		06/01/2016	Paydown		1,197	1,197	1,111	1,193	0	4	0	4	0	1,197	0	0	0	43	09/01/2018	1
889251-FC-3	TOLEDO LUCAS CNTY OHIO PORT AU DEVELOPMENT 6.500% 05/15/25		05/15/2016	Redemption 100.0000		60,000	60,000	60,000	60,000	0	0	0	0	0	60,000	0	0	0	1,950	05/15/2025	1FE
889251-FL-3	TOLEDO LUCAS CNTY OHIO PORT AU DEVELOPMENT 7.250% 05/15/28		05/15/2016	Redemption 100.0000		85,000	85,000	85,000	85,000	0	0	0	0	0	85,000	0	0	0	3,081	05/15/2028	1FE
92812U-K5-6	VHDA 2013-B A 2.750% 04/25/42		05/01/2016	Redemption 100.0000		42,567	42,567	42,567	42,567	0	0	0	0	0	42,567	0	0	0	459	04/25/2042	1FE
92812U-Q3-5	VHDA 2013-D A 4.300% 12/25/43		05/25/2016	Redemption 100.0000		21,199	21,199	21,199	21,199	0	0	0	0	0	21,199	0	0	0	314	12/25/2043	1FE
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 04/25/42		05/25/2016	Redemption 100.0000		26,903	26,903	26,903	26,903	0	0	0	0	0	26,903	0	0	0	332	04/25/2042	1FE
97689R-AH-7	WISCONSIN ST HSG & ECON DEV AU VAR - TAXABLE - SER B - REMK 0.380% 04/01/46		04/01/2016	Redemption 100.0000		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	8	04/01/2046	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						17,983,184	17,983,184	18,005,391	14,774,299	0	(43,484)	0	(43,484)	0	17,983,184	0	0	0	301,280	XXX	XXX
00206R-DA-7	AT&T INC 5.000% 03/01/21		06/02/2016	Various		2,755,720	2,500,000	2,753,375	0	0	(10,190)	0	(10,190)	0	2,743,185	0	12,535	12,535	33,333	03/01/2021	2FE
00841L-AB-2	ABMT 2014-3 A2 3.500% 10/01/44		06/01/2016	Paydown		356,107	356,107	358,416	358,053	0	(1,946)	0	(1,946)	0	356,107	0	0	0	4,886	10/01/2044	1FM
014477-AM-5	ALERIS INTL INC 7.625% 02/15/18		04/01/2016	TENDER OFFER		252,249	247,000	248,318	247,313	0	(73)	0	(73)	0	247,241	0	5,008	5,008	11,980	02/15/2018	5FE
01877K-AB-9	ALLIANCE PIPELINE 6.996% 12/31/19		06/30/2016	Redemption 100.0000		67,838	67,838	74,694	63,446	0	4,392	0	4,392	0	67,838	0	0	0	2,373	12/31/2019	2FE
01877K-AD-5	ALLIANCE PIPELINE 4.591% 12/31/25		06/30/2016	Redemption 100.0000		119,994	119,994	110,261	88,597	0	31,397	0	31,397	0	119,994	0	0	0	2,754	12/31/2025	2FE
02665U-AA-3	AH4R 2014-SFR2 A 3.786% 10/17/36		06/01/2016	Paydown		20,437	20,437	20,435	20,429	0	7	0	7	0	20,437	0	0	0	322	10/17/2036	1FE
02665X-AA-7	AH4R 2014-SFR3 A 3.678% 12/17/36		06/01/2016	Paydown		63,247	63,247	63,243	63,055	0	191	0	191	0	63,247	0	0	0	969	12/17/2036	1FE
02666A-AA-6	AH4R 2015-SFR1 A 3.467% 04/17/52		06/01/2016	Paydown		13,462	13,462	13,461	13,460	0	2	0	2	0	13,462	0	0	0	194	04/17/2052	1FE
02666A-AG-3	AH4R 2015-SFR1 XS 0.000% 04/17/52		06/17/2016	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/17/2052	6Z
03066D-AA-4	AMCAR 2016-2 A1 0.750% 04/10/17		05/08/2016	Paydown		315,287	315,287	315,287	0	0	0	0	0	0	315,287	0	0	0	164	04/10/2017	1FE
03066D-AA-4	AMCAR 2016-2 A1 0.750% 04/10/17		06/08/2016	Redemption 100.0000		397,809	397,809	397,809	0	0	0	0	0	0	397,809	0	0	0	207	04/10/2017	1FE
035287-AF-8	ANIXTER INC 5.500% 03/01/23		05/23/2016	Tax Free Exchange		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	210,069	03/01/2023	3FE
038521-AM-2	ARAMARK CORP-CL B 5.750% 03/15/20		06/15/2016	Call 102.8750		341,545	332,000	332,000	332,000	0	0	0	0	0	332,000	0	9,545	9,545	14,318	03/15/2020	4FE
038779-AA-2	ARBYS 2015-1A A2 4.970% 10/30/45		05/02/2016	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	288	10/30/2045	2AM
04364T-AA-6	ACER 2016-1A A1 0.950% 04/10/17		06/10/2016	Paydown		275,862	275,862	275,862	0	0	0	0	0	0	275,862	0	0	0	320	04/10/2017	1FE
04364T-AA-6	ACER 2016-1A A1 0.950% 04/10/17		05/11/2016	Redemption 100.0000		215,709	215,709	215,709	0	0	0	0	0	0	215,709	0	0	0	74	04/10/2017	1FE
04390A-AA-5	ACER 2015-2A A1 1.000% 11/10/16		06/10/2016	Paydown		542,717	542,717	542,717	542,717	0	0	0	0	0	542,717	0	0	0	2,503	11/10/2016	1FE
04390A-AA-5	ACER 2015-2A A1 1.000% 11/10/16		04/10/2016	Redemption 100.0000		342,803	342,803	342,803	342,803	0	0	0	0	0	342,803	0	0	0	1,162	11/10/2016	1FE
05568Y-AA-6	BNSF RAILWAY CO 2007-1 P 5.996% 04/01/24		04/01/2016	Redemption 100.0000		87,429	87,429	87,429	87,429	0	0	0	0	0	87,429	0	0	0	2,621	04/01/2024	1FE
079860-AA-0	BELLSOUTH CORP 4.400% 04/26/17		04/26/2016	Redemption 100.0000		1,500,000	1,500,000	1,522,020	1,517,737	0	(17,737)	0	(17,737)	0	1,500,000	0	0	0	73,520	04/26/2017	2FE
113804-AA-6	BROOKLYN NAVY YARD COGEN 7.420% 10/01/20		04/01/2016	Redemption 100.0000		6,278	6,278	6,688	6,438	0	(161)	0	(161)	0	6,278	0	0	0	233	10/01/2020	5FE
116663-AC-9	BRUCE MANSFIELD UNIT 1 2007 6.850% 06/01/34		06/01/2016	Redemption 100.0000		167,269	167,269	171,005	169,134	0	(1,865)	0	(1,865)	0	167,269	0	0	0	5,729	06/01/2034	3AM
1248EP-AW-3	CCO HLDGS LLC/CAP CORP 7.375% 06/01/20		05/09/2016	Call 103.6880		622,128	600,000	648,000	621,212	0	(3,771)	0	(3,771)	0	617,440	0	4,688	4,688	19,175	06/01/2020	3FE
12647P-AF-5	CSMC 2013-7 A5 3.000% 08/25/43		06/01/2016	Paydown		243,131	243,131	242,580	242,559	0	572	0	572	0	243,131	0	0	0	2,871	08/25/2043	1FM
12667F-JL-0	CWALT 2004-12CB 1A1 5.000% 07/25/19		06/01/2016	Paydown		65,694	65,694	66,187	65,816	0	(122)	0	(122)	0	65,694	0	0	0	1,413	07/25/2019	1FM
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		06/01/2016	Paydown		95,059	95,059	90,993	90,992	0	4,067	0	4,067	0	95,059	0	0	0	2,430	11/25/2035	1FM
15671B-AK-7	CENVEO CORP 6.000% 08/01/19		05/11/2016	GUGGENHEIM CAPITAL MARKETS		409,695	500,000	502,500	501,695	0	(216)	0	(216)	0	501,479	0	(91,784)	(91,784)	23,750	08/01/2019	5FE
161175-AN-4	CHARTER COMM OPT LLC/CAP 6.384% 10/23/35		05/25/2016	Tax Free Exchange		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	187,973	10/23/2035	2FE
161175-AP-9	CHARTER COMM OPT LLC/CAP 6.484% 10/23/45		05/25/2016	Tax Free Exchange		9,086,518	9,000,000	9,088,300	9,086,713	0	(195)	0	(195)	0	9,086,518	0	0	0	343,652	10/23/2045	2FE
17307G-L9-7	CMLTI 2005-9 22A3 6.000% 11/25/35		06/01/2016	Paydown		3	23,823	15,497	15,470	0	(15,467)	0	(15,467)	0	3	0	0	0	716	11/25/2035	3FM

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)
17321L-AA-7	CMLTI 2013-J1 A1 3.500% 10/25/43		06/01/2016	Paydown		102,483	102,483	100,394	100,616	0	1,867	0	1,867	0	102,483	0	0	0	1,462	10/25/2043	1FM
191098-AH-5	COCA COLA BOTTL CO CONSL 5.000% 06/15/16		06/15/2016	Maturity		2,100,000	2,100,000	1,994,013	2,093,205	0	6,795	0	6,795	0	2,100,000	0	0	0	52,500	06/15/2016	2FE
198280-AG-4	COLUMBIA PIPELINE GROUP 5.800% 06/01/45		05/13/2016	Tax Free Exchange		1,995,464	2,000,000	1,995,440	1,995,402	0	62	0	62	0	1,995,464	0	0	0	52,200	06/01/2045	2FE
20030N-AG-6	COMCAST CORP 4.950% 06/15/16		06/15/2016	Maturity		2,000,000	2,000,000	1,776,840	1,986,272	0	13,728	0	13,728	0	2,000,000	0	0	0	49,500	06/15/2016	1FE
21079N-AA-9	CONTINENTAL AIRLINES INC 5.983% 04/19/22		04/19/2016	Redemption 100.0000		90,102	90,102	88,539	89,286	0	817	0	817	0	90,102	0	0	0	2,695	04/19/2022	1FE
22237S-AC-1	COUNTRYPLACE MANUF HOUSING SER 2007-1 CL A3 5.593% 07/15/37		06/01/2016	Paydown		88,948	88,948	88,946	88,721	0	227	0	227	0	88,948	0	0	0	1,896	07/15/2037	4AM
225310-AJ-0	CREDIT ACCEPTANC 7.375% 03/15/23		04/15/2016	Tax Free Exchange		1,649,797	1,661,000	1,648,808	1,649,329	0	467	0	467	0	1,649,797	0	0	0	71,458	03/15/2023	4FE
22822R-AX-8	CROWN CASTLE 4.174% 08/15/17		05/16/2016	Call 100.0000		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	82,626	08/15/2017	1FE
22970*-AA-8	BNSF LEASE PP 4.070% 05/15/34		06/01/2016	Redemption 100.0000		15,473	15,473	15,473	15,473	0	0	0	0	0	15,473	0	0	0	212	05/15/2034	1FE
29977K-AA-1	EVER 2013-2 A 3.000% 06/25/43		06/01/2016	Paydown		110,204	110,204	109,307	109,352	0	851	0	851	0	110,204	0	0	0	1,359	06/25/2043	1FM
36161R-AE-9	GFCM 2003-1 A5 5.743% 05/12/35		06/01/2016	Paydown		127,708	127,708	142,294	132,321	0	(4,613)	0	(4,613)	0	127,708	0	0	0	4,947	05/12/2035	1FM
36185M-CK-6	GMACM SER 2005-J1 CL A13 5.500% 12/25/35		06/01/2016	Paydown		146,569	146,569	143,226	145,260	0	1,309	0	1,309	0	146,569	0	0	0	3,321	12/25/2035	1FM
36228F-2R-6	GSR MORTGAGE LOAN TRUST 2004-6F CL 3A4 6.500% 05/25/34		06/01/2016	Paydown		19,041	19,041	18,184	18,251	0	790	0	790	0	19,041	0	0	0	474	05/25/2034	1FM
36249K-AA-8	GSMS 2010-C1 A1 3.679% 08/10/43		06/01/2016	Paydown		37,861	37,861	38,996	38,363	0	(502)	0	(502)	0	37,861	0	0	0	581	08/10/2043	1FM
37362@-AA-0	GEORGIA TRANSMISSION CORP PP 5.590% 06/30/30		06/30/2016	Redemption 100.0000		9,333	9,333	9,333	9,333	0	0	0	0	0	9,333	0	0	0	261	06/30/2030	1
382550-BD-2	GOODYEAR TIRE & RUBBER 6.500% 03/01/21		06/13/2016	Call 104.8750		57,681	55,000	55,018	55,009	0	(1)	0	(1)	0	55,007	0	2,674	2,674	2,800	03/01/2021	3FE
39154T-AA-6	GALC 2016-1 A1 0.780% 02/21/17		05/18/2016	Paydown		370,179	370,179	370,179	0	0	0	0	0	0	370,179	0	0	0	617	02/21/2017	1FE
39154T-AA-6	GALC 2016-1 A1 0.780% 02/21/17		06/20/2016	Redemption 100.0000		182,401	182,401	182,401	0	0	0	0	0	0	182,401	0	0	0	486	02/21/2017	1FE
42217K-AN-6	HEALTH CARE REIT 6.200% 06/01/16		06/01/2016	Maturity		1,000,000	1,000,000	996,500	999,682	0	318	0	318	0	1,000,000	0	0	0	31,000	06/01/2016	2FE
466247-SE-4	JPMMT 2005-A5 1A2 2.882% 08/25/35		06/01/2016	Paydown		169,743	169,743	143,645	145,130	0	24,613	0	24,613	0	169,743	0	0	0	2,067	08/25/2035	1FM
46634N-AD-8	JPMCC 2010-C1 A2 4.608% 06/15/43		06/01/2016	Paydown		108,294	108,294	109,376	108,367	0	(73)	0	(73)	0	108,294	0	0	0	2,574	06/15/2043	1FM
47759Y-AA-7	JMC STEEL GROUP 8.250% 03/15/18		06/06/2016	GOLDMAN SACHS		709,769	695,000	724,161	704,854	0	(3,487)	0	(3,487)	0	701,367	0	8,402	8,402	41,729	03/15/2018	5FE
49228R-AE-3	KERN RIVER FUNDING CORP 4.893% 04/30/18		06/30/2016	Redemption 100.0000		48,750	48,750	50,076	49,054	0	(304)	0	(304)	0	48,750	0	0	0	994	04/30/2018	1FE
52177F-AA-2	LRF SER 20161 CL A1 1.000% 06/19/17		06/17/2016	Redemption 100.0000		241,759	241,759	241,759	0	0	0	0	0	0	241,759	0	0	0	134	06/19/2017	1FE
57643M-HD-9	MASTR 2004-10 CL 4A4 5.500% 11/25/34		06/01/2016	Paydown		20,592	20,592	18,121	18,848	0	1,744	0	1,744	0	20,592	0	0	0	557	11/25/2034	1FM
58501W-BE-0	STEERS News America - STEERS 7.090% 10/17/18		04/17/2016	Redemption 100.0000		189,211	189,211	189,211	189,211	0	0	0	0	0	189,211	0	0	0	7,177	10/17/2018	2
60040#-AA-0	MILLENNIUM PIPELINE CO LLC PP 5.330% 06/30/27		06/30/2016	Redemption 100.0000		56,309	56,309	56,309	56,309	0	0	0	0	0	56,309	0	0	0	1,501	06/30/2027	2FE
628782-AH-7	NBTY INC 9.000% 10/01/18		05/16/2016	Call 102.2500		409,000	400,000	417,964	402,990	0	(1,518)	0	(1,518)	0	401,473	0	7,527	7,527	22,500	10/01/2018	4FE
62942K-AA-4	NRPMT 2013-1 A1 3.250% 07/25/43		06/01/2016	Paydown		127,353	127,353	124,169	124,237	0	3,115	0	3,115	0	127,353	0	0	0	1,731	07/25/2043	1FM
677415-CL-3	OHIO POWER COMPANY 6.000% 06/01/16		06/01/2016	Maturity		1,342,000	1,342,000	1,343,543	0	0	(1,543)	0	(1,543)	0	1,342,000	0	0	0	40,260	06/01/2016	2FE
693320-AS-2	PHH CORP 6.375% 08/15/21		06/07/2016	GOLDMAN SACHS		1,412,000	1,600,000	1,600,000	1,600,000	0	0	0	0	0	1,600,000	0	(188,000)	(188,000)	83,583	08/15/2021	4FE
69353R-EU-8	PNC BANK NA 2.450% 11/05/20		04/19/2016	BROWNSTONE INV GROUP,LLC		3,053,160	3,000,000	3,000,720	3,000,647	0	(11)	0	(11)	0	3,000,636	0	52,524	52,524	34,504	11/05/2020	1FE
76110H-3N-7	RALI SER 2005 QS4 CL A1 5.500% 04/25/35		06/01/2016	Paydown		90,279	95,420	94,537	91,587	0	(1,307)	0	(1,307)	0	90,279	0	0	0	2,671	04/25/2035	3FM
78412F-AP-9	SESI LLC 7.125% 12/15/21		06/09/2016	STIFEL NICHOLAS		1,440,000	1,500,000	1,642,500	1,580,457	0	(12,616)	0	(12,616)	0	1,567,841	0	(127,841)	(127,841)	53,141	12/15/2021	4FE
79549A-YP-8	SBM7 SER 2003-1 CL A1 6.500% 09/25/33		06/01/2016	Paydown		16,238	16,238	15,913	16,028	0	210	0	210	0	16,238	0	0	0	433	09/25/2033	1FM
80284Q-AA-9	SDART 2015-5 A1 0.550% 10/17/16		04/16/2016	Paydown		3,901	3,901	3,901	3,901	0	0	0	0	0	3,901	0	0	0	7	10/17/2016	1FE
81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		06/01/2016	Paydown		262,267	262,267	257,718	258,241	0	4,026	0	4,026	0	262,267	0	0	0	3,633	07/25/2043	1FM
81745Q-AB-8	SEMT 2015-1 A2 3.000% 01/25/45		06/01/2016	Paydown		213,345	213,345	212,811	212,815	0	530	0	530	0	213,345	0	0	0	2,607	01/25/2045	1FM
826418-BD-6	SIERRA PACIFIC POWER CO 6.000% 05/15/16		05/15/2016	Maturity		3,000,000	3,000,000	2,984,100	2,998,606	0	1,394	0	1,394	0	3,000,000	0	0	0	90,000	05/15/2016	1FE
88031Q-AA-8	TENASKA VIRGINIA PARTNERS 6.119% 03/30/24		06/30/2016	Redemption 100.0000		42,101	42,101	42,056	42,069	0	33	0	33	0	42,101	0	0	0	1,288	03/30/2024	2AM
88031R-AA-6	TENASKA ALABAMA II PART 6.125% 03/30/23		06/30/2016	Redemption 100.0000		20,804	20,804	20,742	20,764	0	40	0	40	0	20,804	0	0	0	637	03/30/2023	3AM
88576N-AD-0	321 HENDERSON 2006-2A A2 5.930% 06/15/47		06/15/2016	Paydown		55,884	55,884	64,066	63,430	0	(7,546)	0	(7,546)	0	55,884	0	0	0	1,199	06/15/2047	1FE
88576X-AA-4	HENDR 2010-1A A 5.560% 07/15/59		06/15/2016	Paydown		22,718	22,718	26,039	25,634	0	(2,916)	0	(2,916)	0	22,718	0	0	0	513	07/15/2059	1FE
911365-BA-1	NA UNITED RENTALS 7.375% 05/15/20		05/30/2016	Call 103.6880		55,992	54,000	55,424	54,692	0	(110)	0	(110)	0	54,582	0	1,410	1,410	2,157	05/15/2020	4FE
913903-AN-0	UNIVERSAL HEALTH SERVICES 7.125% 06/30/16		06/30/2016	Maturity		2,000,000	2,000,000	1,989,160	1,999,247	0	753	0	753	0	2,000,000	0	0	0	71,250	06/30/2016	2FE

STATEMENT AS OF JUNE 30, 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 CUSIP Ident-ification	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid-eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor-tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recog-nized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received DuringYear	21 Stated Con-tractual Maturity Date	22 NAIC Desig-nation or Market In-dicator (a)
92783#-AA-4	VA INT'L GATEWAY PP 3.930% 06/30/30		06/30/2016	Redemption 100.0000		9,060	9,060	9,060	9,060	0	0	0	0	0	9,060	0	0	0	178	06/30/2030	1FE
92966*-AA-7	WABASH VALLEY POWER ASSOC PP 5.080% 04/30/24		04/30/2016	Redemption 100.0000		19,761	19,761	19,940	19,875	0	(113)	0	(113)	0	19,761	0	0	0	502	04/30/2024	1
942749-A#-9	WATTS WATER PP 5.850% 04/30/16		04/30/2016	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	58,500	04/30/2016	2
94978#-AH-0	WELLS FARGO BK NORTHWEST CVS Distribution 7.530% 01/10/24		06/10/2016	Redemption 100.0000		20,395	20,395	20,395	20,395	0	0	0	0	0	20,395	0	0	0	625	01/10/2024	2
94980D-AA-6	WFMBS 2003-M A1 2.780% 12/25/33		06/01/2016	Paydown		8,511	8,511	8,745	8,492	0	19	0	19	0	8,511	0	0	0	106	12/25/2033	1FM
96042D-AA-7	WLAKE 2015-3A A1 0.640% 10/17/16		04/15/2016	Paydown		62,956	62,956	62,956	62,956	0	0	0	0	0	62,956	0	0	0	137	10/17/2016	1FE
895945-G*-8	TRICAN WELL SVCS PP 5.550% 04/28/18	I	04/28/2016	PRIVATE PLACEMENT		0	5,845	0	0	0	0	0	0	0	0	0	0	0	0	04/28/2018	3Z
90388@-AB-7	ULTRA RESOURCES INC PP 5.920% 03/01/18	I	05/10/2016	PRIVATE PLACEMENT		1,120,500	1,350,000	1,350,000	1,350,000	0	0	0	0	0	1,350,000	0	(229,500)	(229,500)	0	03/01/2018	6
049255-AG-7	ATLAS COPCO AB 5.600% 05/22/17	F	04/08/2016	TENDER OFFER		2,105,240	2,000,000	2,216,200	2,053,822	0	(10,237)	0	(10,237)	0	2,043,585	0	61,655	61,655	42,311	05/22/2017	1FE
256853-AA-0	DOLPHIN ENERGY LTD 5.888% 06/15/19	F	06/15/2016	Redemption 100.0000		239,400	239,400	237,605	238,666	0	734	0	734	0	239,400	0	0	0	7,048	06/15/2019	1FE
292467-AA-5	EMTC PASS THRU TRUST PP 5.170% 06/30/27	F	06/30/2016	Redemption 100.0000		156,919	156,919	156,919	156,919	0	0	0	0	0	156,919	0	0	0	4,056	06/30/2027	2AM
29358Q-AA-7	ENSCO INTL LTD 4.700% 03/15/21	F	05/19/2016	DEUTSCHE BANK		1,590,000	2,000,000	1,960,500	1,976,894	0	1,557	0	1,557	0	1,978,451	0	(388,451)	(388,451)	65,017	03/15/2021	3FE
456866-AL-6	INGERSOLL-RAND CO 7.200% 06/01/25	F	06/01/2016	Redemption 100.0000		116,000	116,000	121,162	119,439	0	(3,439)	0	(3,439)	0	116,000	0	0	0	4,176	06/01/2025	2FE
65504L-AC-1	NOBLE HOLDING INTL LTD 4.900% 08/01/20	F	06/20/2016	HONG KONG SHANGHAI BK		820,000	1,000,000	997,250	998,537	0	126	0	126	0	998,663	0	(178,663)	(178,663)	43,828	08/01/2020	2FE
68210*-AC-7	OMEGA LEASING (US) LLC PP 5.980% 07/12/16	F	06/24/2016	Call 100.0000		569,386	569,386	569,386	569,386	0	0	0	0	0	569,386	0	0	0	25,323	07/12/2016	1
68210*-AC-7	OMEGA LEASING (US) LLC PP 5.980% 07/12/16	F	04/12/2016	Redemption 100.0000		15,949	15,949	15,949	15,949	0	0	0	0	0	15,949	0	0	0	477	07/12/2016	1
767201-AQ-9	RIO TINTO FIN USA LTD 3.750% 09/20/21	F	06/22/2016	TENDER OFFER		5,392,300	5,000,000	5,351,800	5,222,064	0	(17,097)	0	(17,097)	0	5,204,967	0	187,333	187,333	141,667	09/20/2021	1FE
77578J-AA-6	ROLLS-ROYCE PLC 2.375% 10/14/20	F	04/19/2016	BARCLAYS		3,317,886	3,300,000	3,310,494	3,310,067	0	(583)	0	(583)	0	3,309,483	0	8,403	8,403	40,929	10/14/2020	1FE
91020Q-AB-3	UNITED ENERGY DISTRIBUT 5.450% 04/15/16	F	04/15/2016	Maturity		2,000,000	2,000,000	1,996,180	1,999,517	0	483	0	483	0	2,000,000	0	0	0	54,500	04/15/2016	2FE
Q5995#-AC-8	Meridian Energy Limited PP 5.210% 04/29/16	R	04/29/2016	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	26,050	04/29/2016	2FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						76,155,466	76,387,628	77,124,542	70,914,599	0	(12,523)	0	(12,523)	0	76,998,001	0	(842,535)	(842,535)	2,294,671	XXX	XXX
8399997. Total - Bonds - Part 4						98,806,778	98,972,940	99,829,758	90,357,266	0	(122,473)	0	(122,473)	0	99,583,313	0	(776,535)	(776,535)	2,728,492	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						98,806,778	98,972,940	99,829,758	90,357,266	0	(122,473)	0	(122,473)	0	99,583,313	0	(776,535)	(776,535)	2,728,492	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
00101J-10-6	ADT CORP/THE-W ISSUE		05/02/2016	TENDER OFFER	1,943.000	81,606		62,012	64,080	(2,068)	0	0	(2,068)	0	62,012	0	19,594	19,594	427		L
009363-10-2	AIRGAS INC		05/23/2016	TENDER OFFER	825.000	117,975		77,852	114,114	(36,262)	0	0	(36,262)	0	77,852	0	40,123	40,123	495		L
036752-10-3	ANTHEM INC		04/20/2016	BNY CONVERG-SOFT	3,330.000	479,695		460,167	464,335	(4,168)	0	0	(4,168)	0	460,167	0	19,529	19,529	2,165		L
042735-10-0	ARROW ELECTRONICS INC		06/06/2016	BNY CONVERG-SOFT	137,460.000	8,963,799		5,097,017	7,447,583	(2,350,566)	0	0	(2,350,566)	0	5,097,017	0	3,866,782	3,866,782	0		L
053611-10-9	AVERY DENNISON CORP		04/20/2016	BNY CONVERG-SOFT	1,028.000	75,382		58,325	64,414	(6,090)	0	0	(6,090)	0	58,325	0	17,057	17,057	380		L
13057Q-10-7	CALIFORNIA RESOURCES CRP COMMON		04/01/2016	Cash Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	0		L
42824C-10-9	HP ENTERPRISE CO		04/20/2016	BNY CONVERG-SOFT	42,426.000	729,979		645,972	644,875	1,097	0	0	1,097	0	645,972	0	84,006	84,006	4,667		L
46113M-10-8	INTERVAL LEISURE GROUP COMMON		05/13/2016	Cash Adjustment	1.000	12		11	0	0	0	0	0	0	11	0	2	2	0		L
481165-10-8	JOY GLOBAL INC		04/20/2016	BNY CONVERG-SOFT	1,643.000	33,962		19,404	20,718	(1,314)	0	0	(1,314)	0	19,404	0	14,558	14,558	33		L
494368-10-3	KIMBERLY CLARK		04/20/2016	BNY CONVERG-SOFT	4,094.000	558,166		428,208	521,166	(92,958)	0	0	(92,958)	0	428,208	0	129,958	129,958	7,369		L
565849-10-6	MARATHON OIL CORP		04/20/2016	BNY CONVERG-SOFT	11,744.000	162,484		198,867	147,857	51,010	0	0	51,010	0	198,867	0	(36,383)	(36,383)	587		L
674599-10-5	OCCIDENTAL PETROLEUM CORP		04/01/2016	Spin Off	0.000	256		256	246	11	0	0	11	0	256	0	0	0	0		L
85590A-40-1	STARWOOD HOTELS RESORTS		05/13/2016	Spin Off	0.000	10,950		10,950	10,910	40	0	0	40	0	10,950	0	0	0	0		L
91324P-10-2	UNITEDHEALTH GROUP INC		04/20/2016	BNY CONVERG-SOFT	6,513.000	869,698		736,383	766,189	(29,806)	0	0	(29,806)	0	736,383	0	133,315	133,315	3,257		L
G1151C-10-1	ACCENTURE PLC-CL A	F	05/16/2016	BNY CONVERG-SOFT	7,118.000	832,787		659,550	743,831	(84,281)	0	0	(84,281)	0	659,550	0	173,238	173,238	7,830		L
G3157S-10-6	ENSCO INTL LTD	R	05/16/2016	BNY CONVERG-SOFT	30,119.000	321,065		527,390	463,531	63,858	0	0	63,858	0	527,390	0	(206,325)	(206,325)	301		L
H84989-10-4	TE CONNECTIVITY LTD	F	04/20/2016	BNY CONVERG-SOFT	9,804.000	600,055		569,974	633,436	(63,462)	0	0	(63,462)	0	569,974	0	30,081	30,081	3,235		L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						13,837,871	XXX	9,552,338	12,107,285	(2,554,959)	0	0	(2,554,959)	0	9,552,338	0	4,285,535	4,285,535	30,746	XXX	XXX
9799997. Total - Common Stocks - Part 4						13,837,871	XXX	9,552,338	12,107,285	(2,554,959)	0	0	(2,554,959)	0	9,552,338	0	4,285,535	4,285,535	30,746	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					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)
9799999. Total - Common Stocks						13,837,871	XXX	9,552,338	12,107,285	(2,554,959)	0	0	(2,554,959)	0	9,552,338	0	4,285,535	4,285,535	30,746	XXX	XXX
9899999. Total - Preferred and Common Stocks						13,837,871	XXX	9,552,338	12,107,285	(2,554,959)	0	0	(2,554,959)	0	9,552,338	0	4,285,535	4,285,535	30,746	XXX	XXX
9999999 - Totals						112,644,649	XXX	109,382,096	102,464,551	(2,554,959)	(122,473)	0	(2,677,432)	0	109,135,651	0	3,509,000	3,509,000	2,759,238	XXX	XXX

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

STATEMENT AS OF JUNE 30, 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			9,821		9,821	1,453						100/98
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			56,837		56,837	8,379						100/105
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			112,834		112,834	16,727						100/99
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			180,869		180,869	26,783						100/101
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		249,603		249,603	63,483						100/103
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		101,770		101,770	10,825						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		200,111		200,111	35,846						100/101
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/14/2016	04/12/2019	14,895		172.20		120,555		139,202		139,202	18,647						100/99
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/13/2016	05/14/2019	20,278		172.45		164,359		189,408		189,408	25,049						100/101
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/14/2016	06/14/2019	18,720		173.40		152,562		168,877		168,877	16,315						100/96
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			295,949		295,949	(618,238)						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						(38,995)						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			4,179		4,179	(27,622)						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			623,409		623,409	(462,076)						100/104
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						(74,687)						100/104
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			12,761		12,761	(17,107)						100/104
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			329,238		329,238	(182,018)						100/102
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			3,049,253		3,049,253	(116,103)						100/102
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			12,868		12,868	(1,115)						100/102
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			42,153		42,153	(5,480)						100/102
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			20,285		20,285	(1,507)						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			197		197	(15)						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			14,817		14,817	(12,953)						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			134,076		134,076	(213,540)						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			2,496,227		2,496,227	(165,711)						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			19,842		19,842	(2,458)						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			36,934		36,934	(7,119)						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			2,730		2,730	(3,532)						100/105
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			19,104		19,104	(1,722)						100/105
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			1,945,460		1,945,460	(181,649)						100/105
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			91,548		91,548	(219,586)						100/105
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			7,166		7,166	(1,120)						100/105
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			37,455		37,455	(7,924)						100/105
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			5,807		5,807	(5,677)						100/103

STATEMENT AS OF JUNE 30, 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)
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			52,937		52,937	(3,598)						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			163,891		163,891	(227,182)						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			1,971,272		1,971,272	(101,263)						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			8,001		8,001	(868)						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			47,237		47,237	(6,175)						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		74,087		74,087	23,824						100/102
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		6,803		6,803	2,573						100/102
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		1,015,682		1,015,682	670,341						100/102
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		4,660,005		4,660,005	2,122,689						100/102
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		452,380		452,380	216,872						100/102
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/12/2016	02/14/2017	711		1,865.00		109,313		169,493		169,493	60,180						100/102
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/12/2016	02/14/2017	100		1,865.00		9,462		19,223		19,223	9,760						100/102
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		955,756		955,756	498,624						100/102
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		4,157,688		4,157,688	1,704,224						100/102
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		24,563		24,563	10,304						100/102
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		114,054		114,054	48,428						100/102
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/14/2016	03/14/2017	475		2,020.00		60,480		72,668		72,668	12,188						100/101
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/14/2016	03/14/2017	653		2,020.00		48,539		58,320		58,320	9,781						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		545,250		545,250	117,955						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		2,976,351		2,976,351	568,031						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		26,826		26,826	5,382						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		71,715		71,715	14,397						100/101
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/14/2016	04/14/2017	402		2,083.00		42,352		23,914		23,914	(18,438)						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/14/2016	04/14/2017	610		2,083.00		74,481		75,950		75,950	1,470						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2016	04/17/2017	18,551		2,081.00		2,269,680		2,320,334		2,320,334	50,654						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2016	04/17/2017	6,226		2,081.00		427,515		402,793		402,793	(24,722)						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2016	04/17/2017	317		2,112.00		33,264		33,864		33,864	600						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2016	04/17/2017	824		2,133.00		77,518		78,503		78,503	985						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/13/2016	05/12/2017	129		2,047.00		9,583		11,752		11,752	2,169						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/13/2016	05/12/2017	266		2,047.00		32,640		39,960		39,960	7,320						100/100

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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	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/16/2016	05/15/2017	6,494		2,067.00		452,254		541,694		541,694	89,440						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/16/2016	05/15/2017	20,115		2,067.00		2,481,729		2,824,681		2,824,681	342,952						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/16/2016	05/15/2017	109		2,098.00		11,543		13,248		13,248	1,706						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/16/2016	05/15/2017	385		2,118.00		36,650		42,244		42,244	5,594						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/14/2016	06/14/2017	507		2,075.00		70,551		71,443		71,443	892						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/14/2016	06/14/2017	175		2,075.00		14,451		14,693		14,693	242						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/15/2016	06/15/2017	4,861		2,072.00		503,500		444,553		444,553	(58,947)						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/15/2016	06/15/2017	15,257		2,072.00		2,054,325		2,187,968		2,187,968	133,643						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/15/2016	06/15/2017	10		2,123.00		1,020		1,094		1,094	74						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/15/2016	06/15/2017	384		2,123.00		40,545		43,519		43,519	2,974						100/100
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)						100/104
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)						100/104
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)						100/104
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			25,900		25,900	(48,160)						100/102
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			39,495		39,495	(97,542)						100/102
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						(15,460)						100/102
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			14,426		14,426	(46,262)						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						(7,545)						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			20,308		20,308	(49,252)						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			9,002		9,002	(41,963)						100/105
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			7,838		7,838	(26,440)						100/105
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						(8,857)						100/105
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			14,949		14,949	(34,567)						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			225		225	(10,870)						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			13,557		13,557	(24,548)						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			8,487		8,487	(11,367)						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		20,669		20,669	9,951						100/102

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 Cliquet	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/15/2016	01/17/2017	425		1,880.00		15,600		30,836		30,836	15,236						100/102
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		147,893		147,893	72,725						100/102
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		128,061		128,061	63,189						100/102
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		56,974		56,974	19,783						100/102
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		15,389		15,389	2,775						100/102
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		11,179		11,179	4,059						100/102
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		72,407		72,407	23,899						100/102
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		77,208		77,208	9,023						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		13,537		13,537	1,857						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		11,368		11,368	(248)						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		58,269		58,269	7,374						100/101
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2016	04/17/2017	370		2,081.00		14,784		12,310		12,310	(2,474)						100/100
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2016	04/17/2017	2,552		2,081.00		73,809		58,035		58,035	(15,774)						100/100
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2016	04/17/2017	1,942		2,081.00		62,620		49,851		49,851	(12,769)						100/100
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2016	04/17/2017	855		2,081.00		18,156		12,398		12,398	(5,758)						100/100
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/16/2016	05/15/2017	2,008		2,067.00		54,365		50,352		50,352	(4,013)						100/100
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/16/2016	05/15/2017	358		2,067.00		11,470		11,329		11,329	(141)						100/100
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/16/2016	05/15/2017	2,032		2,067.00		59,640		57,548		57,548	(2,092)						100/100
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/16/2016	05/15/2017	641		2,067.00		12,455		10,266		10,266	(2,189)						100/100
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/15/2016	06/15/2017	328		2,072.00		10,336		10,400		10,400	64						100/100
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/15/2016	06/15/2017	1,349		2,072.00		38,571		38,243		38,243	(328)						100/100
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/15/2016	06/15/2017	1,062		2,072.00		28,380		26,645		26,645	(1,735)						100/100
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/15/2016	06/15/2017	533		2,072.00		10,166		8,560		8,560	(1,606)						100/100
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										18,537,379	19,626,638	0	38,571,113	XXX	38,571,113	3,815,624	0	0	0	0	XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										18,537,379	19,626,638	0	38,571,113	XXX	38,571,113	3,815,624	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										18,537,379	19,626,638	0	38,571,113	XXX	38,571,113	3,815,624	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										18,537,379	19,626,638	0	38,571,113	XXX	38,571,113	3,815,624	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

STATEMENT AS OF JUNE 30, 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	Barclays G5GSEF7VJP5I70UK5573	07/15/2015	07/15/2016	807		2,140.00	(76,840)			(6,494)		(6,494)	28,526						100/100
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/15/2015	07/15/2016	1,604		2,153.00	(142,298)			(8,785)		(8,785)	53,113						100/100
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	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 G5GSEF7VJP5I70UK5573	07/15/2015	07/15/2016	1,388		2,166.00	(113,783)			(4,857)		(4,857)	42,102						100/100
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	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 G5GSEF7VJP5I70UK5573	07/15/2015	07/15/2016	6,714		2,175.00	(523,550)			(17,455)		(17,455)	188,168						100/100
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	07/15/2015	07/15/2016	5,284		2,181.00	(396,406)			(10,941)		(10,941)	137,203						100/100
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	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 G5GSEF7VJP5I70UK5573	07/15/2015	07/15/2016	842		2,189.00	(65,320)			(1,314)		(1,314)	20,036						100/100
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	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)			(24,793)		(24,793)	28,132						100/104
S&P 500 OTC Sell Side	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/17/2015	08/15/2016	583		2,138.00	(47,898)						4,006						100/104
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)			(23,224)		(23,224)	30,169						100/104
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)			(107,178)		(107,178)	187,570						100/104
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)			(60,457)		(60,457)	119,051						100/104
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)			(12,218)		(12,218)	23,557						100/104
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						100/104
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)			(6,769)		(6,769)	14,969						100/104
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						100/104
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)			(126,773)		(126,773)	11,243						100/102
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)			(11,950)		(11,950)	1,305						100/102
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)			(20,777)		(20,777)	41,136						100/102
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)			(219,094)		(219,094)	24,422						100/102
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)			(1,052,353)		(1,052,353)	178,539						100/102
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)			(609,719)		(609,719)	113,119						100/102
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)			(12,143)		(12,143)	116,735						100/102
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)			(3,872)		(3,872)	69,586						100/102
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)			(32,025)		(32,025)	7,566						100/102
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)			(133)		(133)	25						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)			(12,701)		(12,701)	2,705						100/104

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-Sell	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/14/2015	10/14/2016	344		2,074.00	(12,916)			(1,007)		(1,007)	11,620						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)			(71,012)		(71,012)	8,945						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)			(203,329)		(203,329)	33,406						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)			(3,423)		(3,423)	21,545						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)			(32,520)		(32,520)	5,860						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)			(625,315)		(625,315)	153,406						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)			(491,792)		(491,792)	128,517						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)			(2,648)		(2,648)	654						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)			(134,892)		(134,892)	33,291						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)			(1,969)		(1,969)	63,388						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)			(1,183)		(1,183)	69,895						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)			(26,705)		(26,705)	8,651						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)			(11,751)		(11,751)	2,772						100/105
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)			(220)		(220)	2,628						100/105
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)			(62,896)		(62,896)	8,890						100/105
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)			(112,406)		(112,406)	20,495						100/105
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)			(6,582)		(6,582)	1,095						100/105
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)			(2,650)		(2,650)	23,420						100/105
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)			(89,663)		(89,663)	17,422						100/105
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)			(562,571)		(562,571)	145,496						100/105
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)			(284,963)		(284,963)	77,912						100/105
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)			(85,644)		(85,644)	21,696						100/105
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)			(2,199)		(2,199)	56,344						100/105
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)			(1,130)		(1,130)	38,368						100/105
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)			(27,734)		(27,734)	8,346						100/105
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)			(493)		(493)	23,011						100/105
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)			(19,665)		(19,665)	3,086						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)			(14,488)		(14,488)	2,695						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)			(426)		(426)	2,053						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)			(477)		(477)	2,681						100/103

STATEMENT AS OF JUNE 30, 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-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2015	12/15/2016	213		2,074.00	(13,572)			(3,703)		(3,703)	9,023						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)			(42,393)		(42,393)	3,502						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)			(132,334)		(132,334)	14,761						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)			(5,632)		(5,632)	19,321						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)			(7,462)		(7,462)	950						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)			(57,782)		(57,782)	7,554						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)			(23,643)		(23,643)	3,263						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)			(474,098)		(474,098)	77,948						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)			(486,921)		(486,921)	84,844						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)			(9,227)		(9,227)	63,221						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)			(66,080)		(66,080)	13,001						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)			(9,272)		(9,272)	71,145						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)			(36,510)		(36,510)	6,910						100/103
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)			(979)		(979)	16,543						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)		(1,128)		(1,128)	(397)						100/102
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)		(321)		(321)	(130)						100/102
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)		(54,153)		(54,153)	(19,193)						100/102
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)		(3,206)		(3,206)	(1,292)						100/102
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)		(8,804)		(8,804)	(6,198)						100/102
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)		(74,573)		(74,573)	(35,890)						100/102
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)		(331,474)		(331,474)	(160,585)						100/102
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)		(41,111)		(41,111)	(29,492)						100/102
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)		(114,088)		(114,088)	(55,900)						100/102
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)		(1,715,483)		(1,715,483)	(855,311)						100/102
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)		(1,269,079)		(1,269,079)	(633,235)						100/102
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)		(248,158)		(248,158)	(185,137)						100/102
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)		(268,435)		(268,435)	(135,309)						100/102
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)		(236,578)		(236,578)	(177,761)						100/102
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)		(400,062)		(400,062)	(202,809)						100/102
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)		(106,988)		(106,988)	(81,993)						100/102

STATEMENT AS OF JUNE 30, 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)
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)		(1,896)		(1,896)	(733)						100/102
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)		(889)		(889)	(501)						100/102
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)		(97,776)		(97,776)	(37,831)						100/102
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)		(10,466)		(10,466)	(5,942)						100/102
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)		(36,651)		(36,651)	(14,295)						100/102
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)		(2,046)		(2,046)	(1,173)						100/102
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)		(171,947)		(171,947)	(73,310)						100/102
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)		(8,920)		(8,920)	(4,867)						100/102
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)		(326,117)		(326,117)	(140,035)						100/102
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)		(23,602)		(23,602)	(10,183)						100/102
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)		(37,604)		(37,604)	(20,852)						100/102
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)		(115,889)		(115,889)	(50,161)						100/102
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)		(11,790)		(11,790)	(6,566)						100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/16/2016	02/15/2017	129		1,952.00		(14,578)		(25,795)		(25,795)	(11,217)						100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/16/2016	02/15/2017	7,275		1,957.00		(802,578)		(1,430,343)		(1,430,343)	(627,765)						100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/16/2016	02/15/2017	5,895		1,962.00		(636,975)		(1,141,835)		(1,141,835)	(504,860)						100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/16/2016	02/15/2017	2,305		1,962.00		(127,167)		(295,490)		(295,490)	(168,323)						100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/16/2016	02/15/2017	863		1,963.00		(92,705)		(165,390)		(165,390)	(72,685)						100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/16/2016	02/15/2017	1,804		1,967.00		(95,760)		(223,723)		(223,723)	(127,963)						100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/16/2016	02/15/2017	609		1,971.00		(31,070)		(73,262)		(73,262)	(42,192)						100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/16/2016	02/15/2017	551		1,971.00		(57,057)		(102,836)		(102,836)	(45,779)						100/102
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)		(47,975)		(47,975)	(9,171)						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)		(23,270)		(23,270)	(3,156)						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)		(3,647)		(3,647)	(679)						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)		(3,444)		(3,444)	(439)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/15/2016	03/15/2017	759		2,046.00		(83,997)		(106,607)		(106,607)	(22,610)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/15/2016	03/15/2017	77		2,046.00		(4,449)		(5,846)		(5,846)	(1,397)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/15/2016	03/15/2017	1,746		2,056.00		(184,096)		(233,737)		(233,737)	(49,641)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/15/2016	03/15/2017	191		2,059.00		(19,828)		(24,987)		(24,987)	(5,159)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/15/2016	03/15/2017	184		2,060.00		(9,361)		(12,242)		(12,242)	(2,881)						100/101

STATEMENT AS OF JUNE 30, 2016 OF THE The Lafayette Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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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	03/15/2016	03/15/2017	208		2,061.00		(21,420)		(27,050)		(27,050)	(5,630)						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)		(6,451)		(6,451)	(1,572)						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)		(57,626)		(57,626)	(12,314)						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)		(1,084,201)		(1,084,201)	(227,478)						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)		(114,960)		(114,960)	(24,387)						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)		(120,632)		(120,632)	(29,840)						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)		(600,041)		(600,041)	(128,903)						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)		(145,996)		(145,996)	(35,320)						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)		(61,174)		(61,174)	(13,164)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/14/2016	04/14/2017	96		2,150.00		(8,120)		(8,247)		(8,247)	(127)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/14/2016	04/14/2017	514		2,156.00		(42,090)		(43,170)		(43,170)	(1,079)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/14/2016	04/14/2017	40		2,156.00		(2,738)		(1,047)		(1,047)	1,691						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/14/2016	04/14/2017	362		2,161.00		(23,795)		(8,622)		(8,622)	15,173						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	04/15/2016	04/17/2017	344		2,112.00		(35,536)		(36,686)		(36,686)	(1,151)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	04/15/2016	04/17/2017	84		2,112.00		(4,270)		(4,085)		(4,085)	185						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	04/15/2016	04/17/2017	1,187		2,121.00		(116,831)		(120,324)		(120,324)	(3,493)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	04/15/2016	04/17/2017	317		2,124.00		(30,690)		(31,745)		(31,745)	(1,055)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	04/15/2016	04/17/2017	406		2,127.00		(17,745)		(17,130)		(17,130)	615						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	04/15/2016	04/17/2017	334		2,128.00		(31,762)		(33,005)		(33,005)	(1,244)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	04/15/2016	04/17/2017	252		2,133.00		(10,290)		(9,892)		(9,892)	398						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	04/15/2016	04/17/2017	1,579		2,147.00		(134,357)		(139,120)		(139,120)	(4,764)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	04/15/2016	04/17/2017	7,320		2,148.00		(619,861)		(642,118)		(642,118)	(22,257)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	04/15/2016	04/17/2017	1,473		2,151.00		(122,294)		(125,336)		(125,336)	(3,042)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	04/15/2016	04/17/2017	6,315		2,154.00		(519,030)		(532,430)		(532,430)	(13,400)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	04/15/2016	04/17/2017	2,908		2,154.00		(93,170)		(90,082)		(90,082)	3,088						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	04/15/2016	04/17/2017	1,814		2,159.00		(54,360)		(53,412)		(53,412)	948						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	04/15/2016	04/17/2017	762		2,163.00		(21,715)		(21,017)		(21,017)	698						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	04/15/2016	04/17/2017	824		2,169.00		(61,569)		(63,662)		(63,662)	(2,094)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/13/2016	05/12/2017	46		2,108.00		(4,042)		(5,224)		(5,224)	(1,182)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/13/2016	05/12/2017	30		2,113.00		(1,172)		(1,590)		(1,590)	(418)						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-Sell	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/13/2016	05/12/2017	220		2,118.00		(18,225)		(23,758)		(23,758)	(5,533)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/13/2016	05/12/2017	99		2,123.00		(3,394)		(4,699)		(4,699)	(1,306)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/16/2016	05/15/2017	223		2,098.00		(11,454)		(14,700)		(14,700)	(3,246)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/16/2016	05/15/2017	518		2,098.00		(54,035)		(63,004)		(63,004)	(8,969)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/16/2016	05/15/2017	1,553		2,103.00		(157,932)		(183,128)		(183,128)	(25,196)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/16/2016	05/15/2017	440		2,108.00		(20,384)		(26,730)		(26,730)	(6,346)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/16/2016	05/15/2017	402		2,113.00		(38,595)		(44,969)		(44,969)	(6,374)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/16/2016	05/15/2017	48		2,118.00		(2,010)		(2,691)		(2,691)	(681)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/16/2016	05/15/2017	322		2,119.00		(29,925)		(35,199)		(35,199)	(5,274)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/16/2016	05/15/2017	946		2,127.00		(84,456)		(99,243)		(99,243)	(14,787)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/16/2016	05/15/2017	10,314		2,129.00		(910,151)		(1,073,432)		(1,073,432)	(163,282)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/16/2016	05/15/2017	709		2,134.00		(24,612)		(34,025)		(34,025)	(9,413)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/16/2016	05/15/2017	6,169		2,134.00		(529,125)		(619,999)		(619,999)	(90,874)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/16/2016	05/15/2017	2,954		2,136.00		(100,122)		(139,565)		(139,565)	(39,443)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/16/2016	05/15/2017	385		2,144.00		(31,085)		(36,530)		(36,530)	(5,446)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/16/2016	05/15/2017	2,119		2,144.00		(64,824)		(92,216)		(92,216)	(27,392)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/14/2016	06/14/2017	2		2,132.00		(204)		(210)		(210)	(7)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/14/2016	06/14/2017	422		2,138.00		(43,537)		(44,608)		(44,608)	(1,071)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/14/2016	06/14/2017	162		2,143.00		(7,325)		(7,849)		(7,849)	(524)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/14/2016	06/14/2017	83		2,148.00		(8,148)		(8,355)		(8,355)	(206)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/14/2016	06/14/2017	13		2,153.00		(549)		(593)		(593)	(44)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/15/2016	06/15/2017	145		2,103.00		(12,300)		(10,748)		(10,748)	1,552						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/15/2016	06/15/2017	657		2,103.00		(75,752)		(82,088)		(82,088)	(6,336)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/15/2016	06/15/2017	1,721		2,107.00		(194,649)		(212,127)		(212,127)	(17,478)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/15/2016	06/15/2017	299		2,112.00		(23,994)		(20,747)		(20,747)	3,247						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/15/2016	06/15/2017	162		2,118.00		(17,320)		(18,922)		(18,922)	(1,602)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/15/2016	06/15/2017	94		2,123.00		(7,020)		(6,001)		(6,001)	1,019						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/15/2016	06/15/2017	287		2,123.00		(29,988)		(32,571)		(32,571)	(2,583)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/15/2016	06/15/2017	5,539		2,134.00		(549,653)		(596,937)		(596,937)	(47,285)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/15/2016	06/15/2017	809		2,136.00		(79,395)		(86,476)		(86,476)	(7,081)						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&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/15/2016	06/15/2017	850		2,139.00		(57,200)		(48,328)		(48,328)	8,872						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/15/2016	06/15/2017	6,083		2,139.00		(587,160)		(643,136)		(643,136)	(55,976)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/15/2016	06/15/2017	1,837		2,143.00		(120,238)		(100,096)		(100,096)	20,142						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/15/2016	06/15/2017	10		2,148.00		(882)		(972)		(972)	(90)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/15/2016	06/15/2017	384		2,148.00		(35,060)		(38,638)		(38,638)	(3,578)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/15/2016	06/15/2017	1,637		2,149.00		(102,717)		(85,545)		(85,545)	17,172						100/100
0509999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(11,933,854)	(12,725,047)	0	(25,008,387)	XXX	(25,008,387)	(2,814,825)	0	0	0	0	XXX	XXX
0569999. Subtotal - Written Options - Hedging Other										(11,933,854)	(12,725,047)	0	(25,008,387)	XXX	(25,008,387)	(2,814,825)	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										(11,933,854)	(12,725,047)	0	(25,008,387)	XXX	(25,008,387)	(2,814,825)	0	0	0	0	XXX	XXX
0799999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0809999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0819999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0829999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0839999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999. Total Written Options										(11,933,854)	(12,725,047)	0	(25,008,387)	XXX	(25,008,387)	(2,814,825)	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										6,603,525	6,901,591	0	13,562,726	XXX	13,562,726	1,000,799	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										6,603,525	6,901,591	0	13,562,726	XXX	13,562,726	1,000,799	0	0	0	0	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

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

NONE

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

NONE

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX			0			0		
Barclays	G5GSEF7VJP5I7OUK5573	Y	N	0	705,968	(339,521)	366,447	705,968	(339,521)	366,447	0	0
Credit Suisse	1V8Y6QCX6YMJ2OELII46	Y	N	0	19,204,523	(12,865,892)	6,338,631	19,204,523	(12,865,892)	6,338,631	0	0
Goldman Sachs	W22LROWP2IHZNBB6K528	Y	N	2,840,000	8,032,759	(4,922,753)	270,006	8,032,759	(4,922,753)	270,006	0	0
Morgan Stanley	4PQUHN3JPFGFNF3BB653	Y	N	0	10,627,863	(6,880,221)	3,747,642	10,627,863	(6,880,221)	3,747,642	0	0
0299999. Total NAIC 1 Designation				2,840,000	38,571,113	(25,008,387)	10,722,726	38,571,113	(25,008,387)	10,722,726	0	0
0899999. Aggregate Sum of Central Clearing houses							0			0		
0999999 - Gross Totals				2,840,000	38,571,113	(25,008,387)	10,722,726	38,571,113	(25,008,387)	10,722,726	0	0
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					38,571,113	(25,008,387)						

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	2,840,000	2,840,000	XXX		V
0299999 - Total					2,840,000	2,840,000	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			16,376,145	16,376,145	07/01/2016
8999999. Total - Short-Term Invested Assets (Schedule DA type)				16,376,145	16,376,145	XXX
9999999 - Totals				16,376,145	16,376,145	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ (21,201,657) Book/Adjusted Carrying Value $ (21,201,657)
2. Average balance for the year to date Fair Value $ 20,788,891 Book/Adjusted Carrying Value $ 20,788,891
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:

NAIC 1 $ 7,035,267 NAIC 2 $ 9,340,878 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	1,479,259	1,479,259	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-M8-7	OPIC Flt % Due 2/15/2028 FMAN15		1	3,100,000	3,100,000	02/15/2028
690353-RM-1	OPIC VRDN Adj % Due 3/15/2017 MJSD15		1	633,621	633,621	03/15/2017
690353-SC-2	OPIC US Agency Floating Rate Adj % Due 6/15/2024 MJSD15		1	5,614,025	5,614,025	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				22,796,904	22,796,904	XXX
0599999. Total - U.S. Government Bonds				22,796,904	22,796,904	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
836562-SW-9	SOUTH BEND REDEVELOPMENT REVENUE 2.8% Due 8/1/2016 FA1		1FE	390,608	390,712	08/01/2016
97689R-AH-7	WISCONSIN ST HSG & ECON DEV AU VAR - TAXABLE - SER B - REMK Adj % Due 4/1/2046 M		1FE	2,115,000	2,115,000	04/01/2046
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				5,005,608	5,005,712	XXX
3199999. Total - U.S. Special Revenues Bonds				5,005,608	5,005,712	XXX
06050T-LT-7	BANK OF AMERICA NA 1 1/4% Due 2/14/2017 FA14		1FE	1,702,562	1,699,810	02/14/2017
06406H-CA-5	BANK OF NEW YORK 2.4% Due 1/17/2017 JJ17		1FE	1,890,009	1,888,942	01/17/2017
064159-AM-8	BANK OF NOVA SCOTIA 2.55% Due 1/12/2017 JJ12		1FE	1,163,394	1,163,113	01/12/2017
06427E-MX-6	BMO Corp Flt % Due 12/8/2017 MJSD8		1FE	3,400,000	3,400,000	12/08/2017
10513K-AA-2	BBT 5 5/8% Due 9/15/2016 MS15		1FE	1,615,254	1,615,004	09/15/2016
172967-HG-9	CITIGROUP 1.3% Due 11/15/2016 MN15		2FE	900,397	900,093	11/15/2016
200339-CG-2	COMERICA INC 5 3/4% Due 11/21/2016 MN21		2FE	1,578,995	1,582,091	11/21/2016
257375-AD-7	DOMINION GAS HLDGS LLC 1.05% Due 11/1/2016 MN1		1FE	3,151,071	3,150,843	11/01/2016
42224D-AA-1	HEALTHEUM LLC Adj % Due 11/1/2029 FMAN2		1FE	2,395,000	2,395,000	11/01/2029
46625H-GN-4	JP MORGAN CHASE & CO 6 1/8% Due 6/27/2017 JD27		2FE	1,568,880	1,569,286	06/27/2017
53079E-AK-0	LIBERTY MUTUAL GROUP 6.7% Due 8/15/2016 FA15		2FE	4,125,527	4,127,081	08/15/2016
53944X-AT-2	LLOYDS BANK PLC 4 1/2% Due 2/2/2017 FA2		1FE	816,886	812,598	02/02/2017
69349L-AN-8	PNC BANK NA 1.3% Due 10/3/2016 AO9		1FE	1,351,400	1,351,711	10/03/2016
78009N-A8-9	Royal Bank Flt % Due 3/28/2017 Mo-28		1FE	3,199,971	3,200,000	03/28/2017
865622-BA-1	SUMITOMO MITSUI BANKING 1.45% Due 7/19/2016 JJ19		1FE	2,500,875	2,500,726	07/19/2016
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				31,360,221	31,356,297	XXX
03066D-AA-4	AMCAR 2016-2 A1 0 3/4% Due 4/10/2017 Mo-14		1FE	1,405,654	1,405,753	04/10/2017
04364T-AA-6	ACER 2016-1A A1 0.95% Due 4/10/2017 Mo-27		1FE	1,908,439	1,908,430	04/10/2017
04390A-AA-5	ACER 2015-2A A1 1% Due 11/10/2016 Mo-10		1FE	69,642	69,656	11/10/2016
35104V-AA-0	Foursight Capita20161 bile R SER 20161 CL A1 1 1/4% Due 6/15/2017 Mo-22		1FE	1,200,008	1,200,000	06/15/2017
39154T-AA-6	GALC 2016-1 A1 0.78% Due 2/21/2017 Mo-20		1FE	861,756	862,109	02/21/2017
52177F-AA-2	LRF SER 20161 CL A1 1% Due 6/19/2017 Mo-15		1FE	2,258,257	2,258,241	06/19/2017
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				7,703,758	7,704,188	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				39,063,979	39,060,485	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6199999. Total - Issuer Obligations				54,157,125	54,153,201	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				12,709,366	12,709,900	XXX
6599999. Total Bonds				66,866,491	66,863,101	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			3,600,396	3,599,987	08/01/2016
316175-40-5	FIDELITY INST MM FUND PRIME			46,208	46,208	
8999999. Total - Short-Term Invested Assets (Schedule DA type)				3,646,604	3,646,195	XXX
000000-00-0	Huntington National Bank Money Market Account			3,707,158	3,707,158	
000000-00-0	Key Bank Money Market Account			3,704,871	3,704,871	
000000-00-0	BB&T Bank Money Market Account			3,708,688	3,708,688	
9099999. Total - Cash (Schedule E Part 1 type)				11,120,717	11,120,717	XXX
000000-00-0	AMER ELEC POWER CP 0.7% Due 7/5/2016 At Mat			2,399,767	2,399,767	07/05/2016
000000-00-0	CATHOLIC HEALTH INITIATV CP 0.6% Due 7/5/2016 At Mat			999,917	999,917	07/05/2016
000000-00-0	KROGER CO CP 0.65% Due 7/5/2016 At Mat			6,599,166	6,599,166	07/05/2016
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				9,998,849	9,998,849	XXX
9999999 - Totals				91,632,661	91,628,862	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ (11,321,926) Book/Adjusted Carrying Value $ (11,352,645)
2. Average balance for the year to date Fair Value $ 124,428,273 Book/Adjusted Carrying Value $ 123,126,923

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
				Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6	7	8	
Depository		Code	Rate of Interest			First Month	Second Month	Third Month	*
BANK OF NEW YORK MELLON	NEW YORK, NY					2,032,625	(2,765,325)	163,739	XXX
BRANCH BANKING & TRUST CO	WINSTON-SALEM, NC					5,717,553	5,719,194	4,220,488	XXX
CHEVIOT SAVINGS BANK	CINCINNATI, OH					251,075	251,192	0	XXX
FEDERAL HOME LOAN BANK	CINCINNATI, OH					1,065,904	1,026,313	1,026,287	XXX
HUNTINGTON BANK	COLUMBUS, OH					5,718,130	5,719,526	4,220,625	XXX
JP MORGAN/CHASE	NEW YORK, NY					(14,015,617)	(8,712,272)	(9,403,735)	XXX
KEYCORP	CLEVELAND, OH					3,721,902	3,722,509	3,723,547	XXX
US BANK	CINCINNATI, OH					437,339	1,294,694	401,920	XXX
0199998. Deposits in ... 2 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX			324,596	317,878	324,596	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	5,253,507	6,573,709	4,677,467	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	5,253,507	6,573,709	4,677,467	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	0	0	5,253,507	6,573,709	4,677,467	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
COUNTY OF MERCER CP		06/23/2016	0.700	07/01/2016	1,700,000	260	0
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations					1,700,000	260	0
2499999. Total - U.S. Political Subdivisions Bonds					1,700,000	260	0
3199999. Total - U.S. Special Revenues Bonds					0	0	0
AMER ELEC POWER CP		06/30/2016	0.700	07/05/2016	2,399,767	47	0
CCL CP		06/30/2016	0.680	07/05/2016	1,499,858	28	0
CATHOLIC HEALTH INITIATV CP		06/30/2016	0.600	07/05/2016	999,917	17	0
CHEVRON PHILLIPS CP		06/30/2016	0.550	07/01/2016	2,999,954	46	0
ENTERPRISE PRODUCTS OPER CP		06/30/2016	0.700	07/07/2016	1,999,728	39	0
KCPLMO CP		06/30/2016	0.670	07/01/2016	1,999,963	37	0
KROGER CO CP		06/28/2016	0.650	07/05/2016	9,598,787	520	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					21,497,974	734	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					21,497,974	734	0
4899999. Total - Hybrid Securities					0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds					0	0	0
7799999. Total - Issuer Obligations					23,197,974	994	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					23,197,974	994	0
8699999 - Total Cash Equivalents					23,197,974	994	0