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LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 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 26th day of October 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	3,395,324,584	0	3,395,324,584	3,240,121,140
2. Stocks:				
2.1 Preferred stocks	13,683,600	0	13,683,600	3,320,800
2.2 Common stocks	71,280,358	471,023	70,809,335	69,881,311
3. Mortgage loans on real estate:				
3.1 First liens	377,645,773	0	377,645,773	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 ($ 11,638,351), cash equivalents ($ 27,486,554) and short-term investments ($ 42,008,561)	81,133,466	0	81,133,466	124,103,770
6. Contract loans (including $ .... premium notes)	480,375,301	0	480,375,301	452,826,030
7. Derivatives	48,363,948	0	48,363,948	20,217,966
8. Other invested assets	189,942,113	2,070,925	187,871,188	142,055,936
9. Receivables for securities	9,728,383	0	9,728,383	2,475,057
10. Securities lending reinvested collateral assets	9,000,306	0	9,000,306	37,577,802
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	4,677,204,051	2,541,948	4,674,662,103	4,409,654,683
13. Title plants less $ .... charged off (for Title insurers only)				
14. Investment income due and accrued	50,156,633	0	50,156,633	46,613,023
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	5,506,369	0	5,506,369	6,664,568
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)	43,136,815		43,136,815	42,412,772
15.3 Accrued retrospective premiums ($ ....) and contracts subject to redetermination ($ ....)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	3,765,917	0	3,765,917	3,615,090
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts	105,261	0	105,261	289,388
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0	
18.2 Net deferred tax asset	54,128,785	15,689,056	38,439,729	36,722,131
19. Guaranty funds receivable or on deposit	2,013,891	0	2,013,891	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	1,278,939	267,455	1,011,484	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)	4,837,296,661	18,498,459	4,818,798,202	4,548,053,001
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. Total (Lines 26 and 27)	4,837,296,661	18,498,459	4,818,798,202	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 $ 3,807,803,514 less $ .... included in Line 6.3 (including $ 3,859,018 Modco Reserve)	3,807,803,514	3,610,807,526
2.	Aggregate reserve for accident and health contracts (including $ .... Modco Reserve)	492,757	526,418
3.	Liability for deposit-type contracts (including $ .... Modco Reserve)	367,194,356	329,212,574
4.	Contract claims:		
	4.1 Life	9,363,515	6,795,329
	4.2 Accident and health		
5.	Policyholders' dividends $ 987,493 and coupons $ .... due and unpaid	987,493	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)	56,225,984	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	1,270,529	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 $ 44,130 assumed and $ 2,832,164 ceded	2,876,294	4,027,896
	9.4 Interest Maintenance Reserve	4,887,284	3,645,339
10.	Commissions to agents due or accrued-life and annuity contracts $ 303,618 , accident and health $ .... and deposit-type contract funds $	303,618	237,304
11.	Commissions and expense allowances payable on reinsurance assumed	193	228
12.	General expenses due or accrued	605,412	813,993
13.	Transfers to Separate Accounts due or accrued (net) (including $ .... accrued for expense allowances recognized in reserves, net of reinsured allowances)		
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	2,011,569	3,014,142
15.1	Current federal and foreign income taxes, including $ 2,926,532 on realized capital gains (losses)	4,714,664	1,640,287
15.2	Net deferred tax liability		
16.	Unearned investment income	3,980	4,170
17.	Amounts withheld or retained by company as agent or trustee	145,622	
18.	Amounts held for agents' account, including $ .... agents' credit balances		
19.	Remittances and items not allocated	4,446,585	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	4,045,808	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	48,462,939	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	1,964,437	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	32,057,418	11,258,879
	24.09 Payable for securities	36,319,377	99,948
	24.10 Payable for securities lending	101,069,205	140,720,804
	24.11 Capital notes $ .... and interest thereon $		
25.	Aggregate write-ins for liabilities	60,592,372	68,548,178
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	4,547,844,925	4,286,626,351
27.	From Separate Accounts Statement		
28.	Total liabilities (Lines 26 and 27)	4,547,844,925	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)	137,627,992	128,101,365
36.	Less treasury stock, at cost:		
	36.1 .... shares common (value included in Line 29 $ ....)		
	36.2 .... shares preferred (value included in Line 30 $ ....)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ .... in Separate Accounts Statement)	268,453,277	258,926,650
38.	Totals of Lines 29, 30 and 37	270,953,277	261,426,650
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	4,818,798,202	4,548,053,001
	DETAILS OF WRITE-INS		
2501.	Unfunded Commitment to Low Income Housing Tax Credit Property	55,925,192	66,175,262
2502.	Payable for Collateral on Derivatives	3,520,000	1,210,000
2503.	Outstanding disbursement - Death	893,045	935,639
2598.	Summary of remaining write-ins for Line 25 from overflow page	254,135	227,277
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	60,592,372	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)	0	0

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	432,355,038	389,622,466	532,937,301
2.	Considerations for supplementary contracts with life contingencies	782,388	2,495,638	2,569,512
3.	Net investment income	147,310,394	143,537,344	192,715,883
4.	Amortization of Interest Maintenance Reserve (IMR)	222,176	606,142	725,019
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	83,336	109,570	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	785,775	738,355	893,086
9.	Totals (Lines 1 to 8.3)	581,539,107	537,109,515	729,962,602
10.	Death benefits	18,687,341	17,604,963	23,735,040
11.	Matured endowments (excluding guaranteed annual pure endowments)	114,700	45,887	67,206
12.	Annuity benefits	23,407,138	19,594,641	25,566,296
13.	Disability benefits and benefits under accident and health contracts	1,006,729	463,133	681,674
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	202,821,211	219,836,290	294,136,246
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	7,380,609	941,485	(2,245,325)
18.	Payments on supplementary contracts with life contingencies	1,513,326	1,725,539	2,279,626
19.	Increase in aggregate reserves for life and accident and health contracts	197,961,317	144,962,116	205,548,832
20.	Totals (Lines 10 to 19)	452,892,371	405,174,054	549,769,595
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	43,101,097	42,087,671	56,864,527
22.	Commissions and expense allowances on reinsurance assumed	2,560	3,218	3,988
23.	General insurance expenses	24,282,789	23,158,394	31,865,111
24.	Insurance taxes, licenses and fees, excluding federal income taxes	6,283,315	6,716,669	8,087,712
25.	Increase in loading on deferred and uncollected premiums	(279,480)	(922,644)	(852,347)
26.	Net transfers to or (from) Separate Accounts net of reinsurance			
27.	Aggregate write-ins for deductions	2,102,664	1,565,836	2,012,682
28.	Totals (Lines 20 to 27)	528,385,316	477,783,198	647,751,268
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	53,153,791	59,326,317	82,211,334
30.	Dividends to policyholders	40,802,410	37,864,138	52,703,253
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	12,351,381	21,462,179	29,508,081
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	2,524,786	7,378,186	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)	9,826,595	14,083,993	23,313,182
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 3,685,977 (excluding taxes of $ 788,373 transferred to the IMR)	(5,902,711)	6,757,916	9,583,593
35.	Net income (Line 33 plus Line 34)	3,923,884	20,841,909	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)	3,923,884	20,841,909	32,896,775
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 2,089,532	10,328,100	(16,250,709)	(14,462,568)
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	3,288,820	3,694,657	(939,671)
41.	Change in nonadmitted assets	1,069,546	(6,052,784)	(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	(10,082,712)	(653,233)	(1,867,810)
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in	0		40,000,000
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus	998,990	0	0
54.	Net change in capital and surplus for the year (Lines 37 through 53)	9,526,628	1,579,840	57,058,353
55.	Capital and surplus, as of statement date (Lines 36 + 54)	270,953,277	205,948,137	261,426,650
	DETAILS OF WRITE-INS			
08.301.	Pension Administration Fees	700,760	652,197	778,314
08.302.	Miscellaneous Income	85,015	86,158	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)	785,775	738,355	893,086
2701.	Benefits for employees and agents not included elsewhere	1,015,134	1,159,278	1,557,353
2702.	Modified coinsurance change in mean reserve adjustment	484,631	380,075	324,331
2703.	Securities lending interest expense	602,899	26,483	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)	2,102,664	1,565,836	2,012,682
5301.	Traditional and term reserves error correction	998,990		
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)	998,990	0	0

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	434,214,166	394,341,547	535,565,655
2. Net investment income	150,796,935	143,979,575	194,977,586
3. Miscellaneous income	1,053,238	959,339	962,138
4. Total (Lines 1 to 3)	586,064,339	539,280,461	731,505,379
5. Benefit and loss related payments	253,625,248	259,482,933	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	76,878,142	73,474,170	98,545,575
8. Dividends paid to policyholders	38,773,418	35,752,539	49,178,962
9. Federal and foreign income taxes paid (recovered) net of $ 2,263,388 tax on capital gains (losses)	3,924,759	11,693,885	10,452,780
10. Total (Lines 5 through 9)	373,201,567	380,403,527	502,363,945
11. Net cash from operations (Line 4 minus Line 10)	212,862,772	158,876,934	229,141,434
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	346,917,221	346,367,111	476,648,830
12.2 Stocks	31,345,470	53,380,987	72,998,659
12.3 Mortgage loans	23,320,181	40,207,634	53,726,744
12.4 Real estate	0	0	0
12.5 Other invested assets	343,093	2,100,000	2,100,000
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	584	4,098	4,221
12.7 Miscellaneous proceeds	64,796,925	30,218,355	29,591,816
12.8 Total investment proceeds (Lines 12.1 to 12.7)	466,723,474	472,278,185	635,070,270
13. Cost of investments acquired (long-term only):			
13.1 Bonds	505,175,192	554,255,217	802,370,116
13.2 Stocks	37,539,766	53,307,445	58,329,559
13.3 Mortgage loans	84,617,302	72,150,096	79,148,929
13.4 Real estate	0	0	0
13.5 Other invested assets	54,385,070	1,814,974	8,456,913
13.6 Miscellaneous applications	32,000,213	12,346,732	20,900,593
13.7 Total investments acquired (Lines 13.1 to 13.6)	713,717,543	693,874,464	969,206,110
14. Net increase (or decrease) in contract loans and premium notes	27,549,271	37,280,791	53,770,784
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(274,543,340)	(258,877,070)	(387,906,624)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0	40,000,000
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	37,981,782	58,243,114	118,144,643
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	(19,271,518)	62,194,170	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)	18,710,264	120,437,284	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)	(42,970,304)	20,437,148	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)	81,133,466	46,448,565	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	322,935,158	315,227,813	423,640,502
3.	Ordinary individual annuities	118,874,451	87,604,524	126,918,178
4.	Credit life (group and individual)			0
5.	Group life insurance	41,985	47,378	64,061
6.	Group annuities	17,878,124	13,805,768	16,783,165
7.	A & H - group		192,369	0
8.	A & H - credit (group and individual)			0
9.	A & H - other	210,881		254,036
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal	459,940,599	416,877,852	567,659,942
12.	Deposit-type contracts	161,594,124	96,782,255	201,148,379
13.	Total	621,534,723	513,660,107	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	3,923,884	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	3,923,884	32,896,775
SURPLUS			
(5) State basis (Page 3, Line 38, Columns 1 & 2)	OH	270,953,277	261,426,650
(6) State Prescribed Practices that increase/(decrease) NAIC SAP			
(7) State Permitted Practices that increase/(decrease) NAIC SAP			
(8) NAIC SAP (5-6-7=8)	OH	270,953,277	261,426,650

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

C. Accounting Policy. No Change.

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

2. Accounting Changes and Correction of Errors

Effective January 1, 2016, the Company determined that it had errors in the calculation of certain term and traditional reserves due to inaccurate data within the premium and mortality tables used in the calculations. The Company has recorded the net $1.0 million increase directly to surplus from these changes in lines titled *Traditional Waiver of Premium Reserve Valuation Correction* and *Term Tail Premiums Correction*, within the Aggregate Write-ins for Gains and Losses in Surplus line in the Summary of Operations.

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 nine month period ended September 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 nine month period ended September 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

NOTES TO FINANCIAL STATEMENTS

(4) The following is an aggregate total of all impaired loan-backed securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss, including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains as of September 30, 2016:

a. The aggregate amount of unrealized losses:

1. Less than 12 Months	1,250,816
2. 12 Months or Longer	339,906

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

1. Less than 12 Months	37,178,050
2. 12 Months or Longer	7,661,455

(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 $101.5 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	48,363,951	0	48,363,951

* 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	(32,057,415)	0	(32,057,415)

* 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	8,200,236	8,200,236	
(d) Excess Stock	496,800	496,800	
(e) Aggregate Total (a+b+c+d)	14,154,700	14,154,700	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)	418,630,874	389,238,132	308,372,634
2. Current Year General Account Total Collateral Pledged	418,630,874	389,238,132	308,372,634
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	308,372,634	308,372,634		297,157,779
(c) Other	0			XXX
(d) Aggregate Total (a+b+c)	308,372,634	308,372,634	0	297,157,779
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	308,372,634	308,372,634	
3.Other	0		
4.Aggregate Total (Lines 1+2+3)	308,372,634	308,372,634	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 September 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	0	464,493	464,493
Common stock: Industrial & miscellaneous	56,257,136	0	0	56,257,136
Derivative assets: Options, purchased	0	0	48,363,951	48,363,951
Total assets at fair value	56,257,136	0	48,828,444	105,085,580

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	(32,057,415)	(32,057,415)
Total liabilities at fair value	0	0	(32,057,415)	(32,057,415)

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 September 30, 2016

Description for each class of asset or liability	Ending Balance as of 6/30/16	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 9/30/16
a. Assets										
Bonds: Industrial & miscellaneous	458,812	0	0	0	5,681	0	0	0	0	464,493
Derivative assets	38,571,113	0	0	(4,940,029)	9,359,144	9,031,343	0	0	(3,657,620)	48,363,951
Total Assets	39,029,925	0	0	(4,940,029)	9,364,825	9,031,343	0	0	(3,657,620)	48,828,444

Description for each class of asset or liability	Ending Balance as of 6/30/16	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 9/30/16
b. Liabilities										
Derivative liabilities	(25,008,387)	0	0	5,632,719	(6,733,902)	0	(5,947,845)	0	0	(32,057,415)
Total Liabilities	(25,008,387)	0	0	5,632,719	(6,733,902)	0	(5,947,845)	0	0	(32,057,415)

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.

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	3,649,650,726	3,395,324,584	2,172,395	3,377,320,665	270,157,666	
Common stock: Unaffiliated *	70,809,336	70,809,336	70,809,336	0	0	
Preferred stock	14,820,270	13,683,600	0	14,820,270	0	
Mortgage loans	406,362,531	377,645,773	0	0	406,362,531	
Cash, cash equivalents, & short-term investments	81,133,426	81,133,466	81,133,426	0	0	
Other invested assets: Surplus notes	55,866,238	46,778,760	0	55,866,238	0	
Securities lending reinvested collateral assets	9,000,306	9,000,306	9,000,306	0	0	
Derivative assets	48,363,951	48,363,951	0	0	48,363,951	
Life and annuity reserves for investment-type contracts and deposit fund liabilities	(402,299,946)	(373,493,595)	0	0	(402,299,946)	
Equity-indexed insurance contracts	(1,256,110,349)	(1,264,326,775)	0	0	(1,256,110,349)	
Derivative liabilities	(32,057,415)	(32,057,415)	0	0	(32,057,415)	
Cash collateral payable	(3,520,000)	(3,520,000)	(3,520,000)	0	0	
Securities lending liability	(101,069,205)	(101,069,205)	0	(101,069,205)	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 [ ] N/A [X]
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: $ 69,731,227

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	$ 471,023
14.24	Short-Term Investments	$ 0	$
14.25	Mortgage Loans on Real Estate	$ 0	$
14.26	All Other	$ 23,896,795	$ 59,624,760
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 24,335,030	$ 60,095,783
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. $	101,529,078
16.2	Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $	101,540,127
16.3	Total payable for securities lending reported on the liability page. $	101,069,205

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	$ 373,548,644
	1.14 Total Mortgages in Good Standing	$ 373,548,644
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$ 4,097,129
	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)	$ 377,645,773
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	1,629,574	555,068	0		2,184,642	0
2. Alaska AK	N	31,262	0	0		31,262	0
3. Arizona AZ	L	8,139,865	2,015,017	828		10,155,710	0
4. Arkansas AR	L	1,711,778	565,088	831		2,277,697	23,180
5. California CA	L	22,462,226	15,001,747	18,368		37,482,341	0
6. Colorado CO	L	11,856,807	3,205,061	915		15,062,783	0
7. Connecticut CT	L	8,103,240	11,005,498	10,082		19,118,820	0
8. Delaware DE	L	1,028,847	226,710	23		1,255,580	0
9. District of Columbia DC	L	1,113,387	1,059,131	0		2,172,518	0
10. Florida FL	L	11,749,904	6,839,973	10,984		18,600,861	0
11. Georgia GA	L	3,647,558	1,898,928	1,392		5,547,878	0
12. Hawaii HI	L	5,835,306	665,794	13,981		6,515,081	0
13. Idaho ID	L	1,818,550	744,072	0		2,562,622	0
14. Illinois IL	L	7,307,608	2,433,148	6,537		9,747,293	0
15. Indiana IN	L	5,927,204	1,088,823	19,425		7,035,452	113,800
16. Iowa IA	L	2,131,245	447,910	6,487		2,585,642	0
17. Kansas KS	L	4,136,656	2,133,105	2,214		6,271,975	0
18. Kentucky KY	L	1,936,734	779,390	1,389		2,717,513	0
19. Louisiana LA	L	1,123,967	226,086	1,791		1,351,844	0
20. Maine ME	L	427,360	737,252	149		1,164,761	0
21. Maryland MD	L	9,674,364	6,125,454	1,885		15,801,703	0
22. Massachusetts MA	L	4,611,279	7,350,370	15,009		11,976,658	283,370
23. Michigan MI	L	7,400,588	1,331,747	11,807		8,744,142	0
24. Minnesota MN	L	4,973,855	2,249,396	247		7,223,498	0
25. Mississippi MS	L	632,516	630,886	0		1,263,402	0
26. Missouri MO	L	19,880,394	1,213,125	381		21,093,900	0
27. Montana MT	L	947,494	83,374	0		1,030,868	0
28. Nebraska NE	L	3,103,266	3,385,919	2,365		6,491,550	0
29. Nevada NV	L	994,965	451,026	178		1,446,169	0
30. New Hampshire NH	L	1,539,208	3,088,177	7,764		4,635,149	100,000
31. New Jersey NJ	L	10,735,144	3,453,164	14,467		14,202,775	0
32. New Mexico NM	L	1,917,420	308,837	0		2,226,257	47,491
33. New York NY	N	670,294	220,830	2,154		893,278	0
34. North Carolina NC	L	6,711,701	2,068,696	1,569		8,781,966	87,201
35. North Dakota ND	L	616,922	0	0		616,922	0
36. Ohio OH	L	12,835,477	2,870,506	7,021		15,713,004	160,164,400
37. Oklahoma OK	L	1,175,679	594,228	0		1,769,907	0
38. Oregon OR	L	1,590,423	610,396	682		2,201,501	0
39. Pennsylvania PA	L	16,168,751	7,302,378	18,140		23,489,269	658,740
40. Rhode Island RI	L	510,632	2,567,490	2,089		3,080,211	115,942
41. South Carolina SC	L	2,480,944	1,690,340	1,762		4,173,046	
42. South Dakota SD	L	793,641	688,922	0		1,482,563	
43. Tennessee TN	L	3,031,380	1,275,951	1,664		4,308,995	
44. Texas TX	L	27,347,707	14,589,463	2,708		41,939,878	
45. Utah UT	L	2,498,780	1,754,790	0		4,253,570	
46. Vermont VT	L	1,212,100	782,562	0		1,994,662	
47. Virginia VA	L	13,607,949	10,304,993	11,585		23,924,527	
48. Washington WA	L	7,301,406	4,709,400	2,799		12,013,605	
49. West Virginia WV	L	1,030,684	1,133,319	8,760		2,172,763	
50. Wisconsin WI	L	3,722,218	1,670,583	0		5,392,801	
51. Wyoming WY	L	359,956	597,705	0		957,661	
52. American Samoa AS	N	1,401				1,401	
53. Guam GU	N	33,468				33,468	
54. Puerto Rico PR	N	57,738				57,738	
55. U.S. Virgin Islands VI	N	4,351				4,351	
56. Northern Mariana Islands MP	N					0	
57. Canada CAN	N	5				5	
58. Aggregate Other Aliens OT	XXX	323,560	8,300	449	0	332,309	0
59. Subtotal	(a) 49	272,616,738	136,740,128	210,881	0	409,567,747	161,594,124
90. Reporting entity contributions for employee benefits plans	XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	49,032,666	12,447			49,045,113	
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX					0	
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	1,327,739				1,327,739	
94. Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	322,977,143	136,752,575	210,881	0	459,940,599	161,594,124
96. Plus Reinsurance Assumed	XXX					0	
97 Totals (All Business)	XXX	322,977,143	136,752,575	210,881	0	459,940,599	161,594,124
98. Less Reinsurance Ceded	XXX	26,271,691	698,472	210,881		27,181,044	
99. Totals (All Business) less Reinsurance Ceded	XXX	296,705,452	136,054,103	0	0	432,759,555	161,594,124
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX	323,560	8,300	449		332,309	
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	323,560	8,300	449	0	332,309	0
9401.	XXX						
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX	0	0	0	0	0	0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX	0	0	0	0	0	0

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

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

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

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0836	Western-Southern Group	00000	81-3013986				309 Holdings, LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
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	30-0930218				Cinnaire Fund for Housing LP 31	MI	NIA	Columbus Life Insurance Co	Ownership	16.700	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	81-3364944				Cove Housing Investor Holdings, LLC	OR	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	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	

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0836	Western-Southern Group	00000	27-0116330				Fort Washington High Yield Invt LLC II	OH	NIA	The Western and Southern Life Ins Co	Ownership	27.560	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	
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	

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0836	Western-Southern Group	00000	47-1122741				One Kennedy Housing Investor Holdings, LLC	CT	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1338187				OTR Housing Associates LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1335827				OTR Transitional Housing LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	99.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	46-1553387				Overland Apartments Investor Holdings, LLC	KS	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-4322006				PCE LP	GA	NIA	The Western and Southern Life Ins Co	Ownership	41.900	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-4322006				PCE LP	GA	NIA	Western-Southern Life Assurance Co	Ownership	22.340	WS Mutual Holding Co	
0836	Western-Southern Group	00000	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	

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0836	Western-Southern Group	92622	31-1000236				Western-Southern Life Assurance Co	OH	IA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1732405				Western-Southern Mutual Holding Company	OH	UIP	Western-Southern Mutual Holding Company	Ownership	100.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1732344				Windsor Hotel LLC	CT	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1317879				Wright Exec Hotel LTD Partners	OH	NIA	The Western and Southern Life Ins Co	Ownership	60.490	WS Mutual Holding Co	
0836	Western-Southern Group	00000	61-1182451				WS Airport Exchange GP LLC	KY	NIA	W&S Real Estate Holdings LLC	Ownership	74.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-2820067				WS CEH LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	50.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	31-1303229				WS Country Place GP LLC	GA	NIA	W&S Real Estate Holdings LLC	Ownership	90.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	61-0998084				WS Lookout JV LLC	KY	NIA	The Western and Southern Life Ins Co	Ownership	50.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-1515960				WSA Commons LLC	GA	NIA	The Western and Southern Life Ins Co	Ownership	50.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	33-1058916				WSALD NPH LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	50.000	WS Mutual Holding Co	
0836	Western-Southern Group	00000	20-0360272				WSL Partners LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	57.550	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 3

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 3

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 3

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

6 5 2 4 2 2 0 1 6 4 4 7 0 0 0 0 3

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

6 5 2 4 2 2 0 1 6 4 4 8 0 0 0 0 3

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31 Prior Year
2504.	Uncashed drafts and checks that are pending escheatment to the state	162,107	167,199
2505.	Modco adjustment Wilton reinsurance	92,028	60,078
2597.	Summary of remaining write-ins for Line 25 from overflow page	254,135	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	57,669,199	64,903,153
	2.2 Additional investment made after acquisition	26,948,103	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	23,320,181	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)	377,645,770	316,348,649
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	377,645,770	316,348,649
14.	Deduct total nonadmitted amounts		0
15.	Statement value at end of current period (Line 13 minus Line 14)	377,645,770	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	8,285,000	78,762,069
	2.2 Additional investment made after acquisition	35,850,000	0
3.	Capitalized deferred interest and other		0
4.	Accrual of discount	7,387	9,518
5.	Unrealized valuation increase (decrease)	2,141,102	(1,146,972)
6.	Total gain (loss) on disposals		0
7.	Deduct amounts received on disposals	343,093	2,100,000
8.	Deduct amortization of premium and depreciation	74,248	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)	189,942,113	144,075,965
12.	Deduct total nonadmitted amounts	2,070,925	2,020,029
13.	Statement value at end of current period (Line 11 minus Line 12)	187,871,188	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	542,714,958	860,699,675
3.	Accrual of discount	2,472,061	3,579,740
4.	Unrealized valuation increase (decrease)	259,455	(10,684,771)
5.	Total gain (loss) on disposals	8,334,699	16,703,258
6.	Deduct consideration for bonds and stocks disposed of	378,262,701	575,960,393
7.	Deduct amortization of premium	5,833,219	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	3,158,206	4,808,907
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	3,480,288,542	3,313,761,495
11.	Deduct total nonadmitted amounts	471,023	438,236
12.	Statement value at end of current period (Line 10 minus Line 11)	3,479,817,519	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)	1,998,688,014	216,938,057	253,510,753	12,161,869	2,031,435,655	1,998,688,014	1,974,277,187	2,006,804,934
2. NAIC 2 (a)	1,205,173,073	589,399,260	545,051,334	(18,508,016)	1,185,830,311	1,205,173,073	1,231,012,983	1,124,550,284
3. NAIC 3 (a)	137,774,630	0	2,827,827	6,008,980	129,995,590	137,774,630	140,955,783	128,393,647
4. NAIC 4 (a)	78,516,883	5,810,000	933,353	(7,048,345)	82,669,244	78,516,883	76,345,185	94,619,077
5. NAIC 5 (a)	34,836,576	1,555	1,088,627	6,274,261	37,922,999	34,836,576	40,023,765	5,258,056
6. NAIC 6 (a)	3,315,309	0	0	(1,110,512)	3,020,224	3,315,309	2,204,797	2,248,237
7. Total Bonds	3,458,304,485	812,148,872	803,411,894	(2,221,763)	3,470,874,023	3,458,304,485	3,464,819,700	3,361,874,235
PREFERRED STOCK								
8. NAIC 1	0	5,362,800	0	(5,362,800)	0	0	0	
9. NAIC 2	8,320,800	0	0	5,362,800	3,320,800	8,320,800	13,683,600	3,320,800
10. NAIC 3	0	0	0	0	0	0	0	
11. NAIC 4	0	0	0	0	0	0	0	
12. NAIC 5	0	0	0	0	0	0	0	
13. NAIC 6	0	0	0	0	0	0	0	
14. Total Preferred Stock	8,320,800	5,362,800	0	0	3,320,800	8,320,800	13,683,600	3,320,800
15. Total Bonds and Preferred Stock	3,466,625,285	817,511,672	803,411,894	(2,221,763)	3,474,194,823	3,466,625,285	3,478,503,300	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 $ 67,095,195 ; NAIC 2 $ 2,399,920 ; 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	42,008,564	XXX	42,008,564	27,728	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	380,241,547	757,771,041
3. Accrual of discount	36	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	(137)
6. Deduct consideration received on disposals	423,095,773	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)	42,008,564	84,862,754
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	42,008,564	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	9,985,080
3.	Unrealized Valuation increase/(decrease)	6,414,758
4.	Total gain (loss) on termination recognized	(5,141,318)
5.	Considerations received/(paid) on terminations	3,911,089
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)	16,306,541
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	16,306,541

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

3.1 Add:

Change in variation margin on open contracts - Highly Effective Hedges

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

3.12 Section 1, Column 15, prior year

Change in variation margin on open contracts - All Other

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

3.14 Section 1, Column 18, prior year

3.2 Add:

Change in adjustment to basis of hedged item

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

3.22 Section 1, Column 17, prior year

Change in amount recognized

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

3.24 Section 1, Column 19, prior year

NONE

3.3 Subtotal (Line 3.1 minus Line 3.2)

4.1 Cumulative variation margin on terminated contracts during the year

4.2 Less:

4.21 Amount used to adjust basis of hedged item

4.22 Amount recognized

4.3 Subtotal (Line 4.1 minus Line 4.2)

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

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

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

6. Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)
7. Deduct total nonadmitted amounts
8. Statement value at end of current period (Line 6 minus Line 7)

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

N O N E

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

N O N E

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	16,306,536	
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)		16,306,536
4.	Part D, Section 1, Column 5	48,363,951	
5.	Part D, Section 1, Column 6	(32,057,415)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0

		Fair Value Check	
7.	Part A, Section 1, Column 16	16,306,536	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		16,306,536
10.	Part D, Section 1, Column 8	48,363,951	
11.	Part D, Section 1, Column 9	(32,057,415)	
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	3,065,703,376	2,710,707,967
3.	Accrual of discount	40	253
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	584	4,358
6.	Deduct consideration received on disposals	3,075,107,787	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)	27,486,554	36,890,341
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	27,486,554	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-1601	Watsonville	CA		01/04/2016	4.125	0	10,518,412	54,000,000
LL-1602	Clarksville	TN		07/01/2016	4.200	19,200,000	0	26,000,000
LL-1603	Largo	FL		09/01/2016	4.000	35,000,000	0	52,700,000
0599999. Mortgages in good standing - Commercial mortgages-all other						54,200,000	10,518,412	132,700,000
0899999. Total Mortgages in good standing						54,200,000	10,518,412	132,700,000
LL-1503	Myrtle Beach	SC		07/27/2015	5.150	0	554,669	14,500,000
1399999. Restructured mortgages - Commercial mortgages-all other						0	554,669	14,500,000
1699999. Total - Restructured Mortgages						0	554,669	14,500,000
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						54,200,000	11,073,081	147,200,000

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-0402	Albuquerque	NM		11/03/2004	08/02/2016	649,941	0	0	0	0	0	0	617,213	617,213	0	0	0
LL-0607	Centennial	CO		09/27/2006	08/08/2016	1,001,880	0	0	0	0	0	0	980,322	980,322	0	0	0
LL-8085	Port Orange	FL		09/03/1996	08/29/2016	207,522	0	0	0	0	0	0	23,695	23,695	0	0	0
LL-8100	El Paso	TX		07/25/1996	08/02/2016	117,004	0	0	0	0	0	0	14,979	14,979	0	0	0
LL-8129	Powder Springs	GA		01/30/1998	09/21/2016	188,092	0	0	0	0	0	0	117,607	117,607	0	0	0
LL-8154	Omaha	NE		08/10/1999	09/02/2016	1,208,942	0	0	0	0	0	0	984,313	984,313	0	0	0
0199999. Mortgages closed by repayment						3,373,381	0	0	0	0	0	0	2,738,129	2,738,129	0	0	0
LL-0201	Ft. Wayne	IN		08/30/2002		853,940	0	0	0	0	0	0	0	55,580	0	0	0
LL-0202	Ft. Wayne	IN		07/17/2002		851,490	0	0	0	0	0	0	0	125,670	0	0	0
LL-0204	Cumberland	IN		03/06/2003		390,584	0	0	0	0	0	0	0	10,830	0	0	0
LL-0206	Grandville	MI		11/26/2002		557,556	0	0	0	0	0	0	0	16,005	0	0	0
LL-0301	Ft. Wayne	IN		10/14/2003		1,547,135	0	0	0	0	0	0	0	51,942	0	0	0
LL-0305	Anderson	IN		08/14/2003		782,426	0	0	0	0	0	0	0	68,086	0	0	0
LL-0310	Moreno Valley	CA		12/04/2003		1,675,688	0	0	0	0	0	0	0	55,137	0	0	0
LL-0312	Temecula	CA		02/05/2004		567,207	0	0	0	0	0	0	0	13,602	0	0	0
LL-0411	West Lafayette	IN		02/22/2005		2,822,217	0	0	0	0	0	0	0	60,606	0	0	0
LL-0503	West Chester	OH		04/12/2005		762,920	0	0	0	0	0	0	0	15,867	0	0	0
LL-0507	Long Beach	CA		08/31/2005		1,067,989	0	0	0	0	0	0	0	50,825	0	0	0
LL-0509	Round Rock	TX		11/09/2005		915,809	0	0	0	0	0	0	0	17,699	0	0	0
LL-0510	Round Rock	TX		10/11/2005		253,974	0	0	0	0	0	0	0	11,620	0	0	0
LL-0515	St. Paul	MN		07/17/2006		1,116,491	0	0	0	0	0	0	0	42,953	0	0	0
LL-0516	Louisville	KY		01/03/2006		570,971	0	0	0	0	0	0	0	25,043	0	0	0
LL-0517	Nashville	TN		06/26/2006		565,163	0	0	0	0	0	0	0	8,292	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
LL-0518	Draper	UT		10/24/2006		2,537,713	0	0	0	0	0	0	0	24,490	0	0	0
LL-0604	Indianapolis	IN		05/18/2006		2,172,751	0	0	0	0	0	0	0	32,606	0	0	0
LL-0607	Centennial	CO		09/27/2006		1,001,880	0	0	0	0	0	0	0	3,130	0	0	0
LL-0608	Sun City	FL		09/22/2006		612,736	0	0	0	0	0	0	0	7,968	0	0	0
LL-0609	Dallas	TX		12/28/2006		1,639,666	0	0	0	0	0	0	0	17,280	0	0	0
LL-0611	Lima East	OH		02/28/2007		331,578	0	0	0	0	0	0	0	50,711	0	0	0
LL-0613	Middletown	OH		12/06/2006		499,592	0	0	0	0	0	0	0	17,396	0	0	0
LL-0617	Harrisburg	PA		12/08/2006		1,060,459	0	0	0	0	0	0	0	17,489	0	0	0
LL-0618	Golden	CO		02/14/2007		1,696,122	0	0	0	0	0	0	0	15,602	0	0	0
LL-0619	Brownsburg	IN		01/18/2007		841,452	0	0	0	0	0	0	0	13,645	0	0	0
LL-0702	Vandalia	OH		05/01/2007		1,120,648	0	0	0	0	0	0	0	36,849	0	0	0
LL-0703	Colorado Springs	CO		09/27/2007		841,080	0	0	0	0	0	0	0	15,468	0	0	0
LL-0704	Indianapolis	IN		08/02/2007		2,282,563	0	0	0	0	0	0	0	20,548	0	0	0
LL-0706	Champaign	IL		07/10/2007		2,951,005	0	0	0	0	0	0	0	23,907	0	0	0
LL-0707	Indianapolis	IN		08/21/2007		892,525	0	0	0	0	0	0	0	7,727	0	0	0
LL-0708	Roseville	MI		08/13/2007		283,337	0	0	0	0	0	0	0	22,470	0	0	0
LL-0709	Indianapolis	IN		08/01/2007		439,145	0	0	0	0	0	0	0	6,491	0	0	0
LL-0710	Concord	NC		03/12/2008		2,009,100	0	0	0	0	0	0	0	55,673	0	0	0
LL-0714	Vandalia	OH		02/14/2008		1,255,185	0	0	0	0	0	0	0	35,654	0	0	0
LL-0715	Colfax	NC		06/19/2008		2,289,970	0	0	0	0	0	0	0	61,545	0	0	0
LL-0801	Aurora	CO		08/15/2008		3,381,480	0	0	0	0	0	0	0	27,422	0	0	0
LL-0804	Indianapolis	IN		04/23/2008		1,521,612	0	0	0	0	0	0	0	48,896	0	0	0
LL-0805	Nicholasville	KY		06/25/2008		768,648	0	0	0	0	0	0	0	8,725	0	0	0
LL-0806	Kissimmee	FL		05/23/2008		1,595,492	0	0	0	0	0	0	0	18,991	0	0	0
LL-0807	Springfield	IL		11/25/2008		3,447,089	0	0	0	0	0	0	0	25,778	0	0	0
LL-0808	Plainfield	IN		08/18/2008		558,182	0	0	0	0	0	0	0	48,415	0	0	0
LL-0810	Centennial	CO		12/05/2008		1,616,706	0	0	0	0	0	0	0	15,614	0	0	0
LL-0811	San Antonio	TX		10/10/2008		634,050	0	0	0	0	0	0	0	31,719	0	0	0
LL-0812	Gastonia	NC		11/17/2008		392,363	0	0	0	0	0	0	0	4,989	0	0	0
LL-0813	Simpsonville	SC		01/22/2009		864,843	0	0	0	0	0	0	0	20,715	0	0	0
LL-0902	Beckley	WV		03/08/2010		938,364	0	0	0	0	0	0	0	10,692	0	0	0
LL-0903	Simpsonville	SC		11/25/2009		3,294,967	0	0	0	0	0	0	0	27,134	0	0	0
LL-0904	Indianapolis	IN		11/10/2009		1,409,098	0	0	0	0	0	0	0	49,700	0	0	0
LL-0905	Memphis	TN		07/29/2009		1,389,841	0	0	0	0	0	0	0	30,170	0	0	0
LL-0906	Conroe	TX		08/28/2009		1,234,559	0	0	0	0	0	0	0	13,723	0	0	0
LL-0907	Orlando	FL		09/03/2009		550,201	0	0	0	0	0	0	0	9,646	0	0	0
LL-0908	Houston	TX		10/01/2009		2,813,105	0	0	0	0	0	0	0	29,642	0	0	0
LL-0909	Leesburg	FL		12/10/2009		978,617	0	0	0	0	0	0	0	16,103	0	0	0
LL-0910	Minneola	FL		12/10/2009		921,052	0	0	0	0	0	0	0	15,156	0	0	0
LL-0911	Beavercreek	OH		02/01/2010		1,669,254	0	0	0	0	0	0	0	18,025	0	0	0
LL-0912	Beavercreek	OH		02/01/2010		1,741,960	0	0	0	0	0	0	0	30,539	0	0	0
LL-0913	Simpsonville	SC		12/28/2010		2,968,425	0	0	0	0	0	0	0	17,669	0	0	0
LL-1002	Ashland	KY		06/30/2010		1,230,893	0	0	0	0	0	0	0	23,981	0	0	0
LL-1003	Independence	MO		08/12/2010		3,793,905	0	0	0	0	0	0	0	73,502	0	0	0
LL-1005	Keizer	OR		07/30/2010		1,442,430	0	0	0	0	0	0	0	773,279	0	0	0
LL-1006	Oklahoma City	OK		11/09/2010		1,662,469	0	0	0	0	0	0	0	31,059	0	0	0
LL-1007	Waxahachie	TX		02/14/2011		4,399,866	0	0	0	0	0	0	0	20,234	0	0	0
LL-1010	Norton Shores	MI		04/14/2011		1,342,293	0	0	0	0	0	0	0	56,235	0	0	0
LL-1101	Miamisburg	OH		04/05/2011		2,691,845	0	0	0	0	0	0	0	48,813	0	0	0
LL-1103	McDonough	GA		11/10/2011		2,220,154	0	0	0	0	0	0	0	10,211	0	0	0
LL-1104	Cooper City	FL		12/02/2011		5,126,732	0	0	0	0	0	0	0	33,855	0	0	0
LL-1105	Norton Shores	MI		12/23/2011		740,727	0	0	0	0	0	0	0	33,056	0	0	0
LL-1202	Lansing	MI		04/19/2012		3,626,562	0	0	0	0	0	0	0	123,679	0	0	0
LL-1203	Houston	TX		07/30/2012		2,418,935	0	0	0	0	0	0	0	23,686	0	0	0
LL-1204	League City	TX		07/30/2012		2,598,115	0	0	0	0	0	0	0	25,440	0	0	0
LL-1205	Grass Valley	CA		08/10/2012		5,860,468	0	0	0	0	0	0	0	61,284	0	0	0
LL-1206	Orlando	FL		09/27/2012		8,759,218	0	0	0	0	0	0	0	83,376	0	0	0
LL-1301	Sandy	UT		05/30/2013		17,795,431	0	0	0	0	0	0	0	92,575	0	0	0
LL-1302	Miramar	FL		07/16/2013		5,491,477	0	0	0	0	0	0	0	84,778	0	0	0
LL-1303	Tampa	FL		07/16/2013		3,294,886	0	0	0	0	0	0	0	50,867	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
LL-1304	Las Vegas	NV		11/21/2013		3,288,602	0	0	0	0	0	0	0	20,325	0	0	0
LL-1401	Austin	TX		05/19/2014		18,275,671	0	0	0	0	0	0	0	75,655	0	0	0
LL-1402	Union City	CA		08/25/2014		45,328,677	0	0	0	0	0	0	0	357,930	0	0	0
LL-1504	Round Rock	TX		08/07/2015		13,847,389	0	0	0	0	0	0	0	157,052	0	0	0
LL-1505	American Canyon	CA		09/10/2015		21,879,501	0	0	0	0	0	0	0	124,590	0	0	0
LL-1506	Columbus	OH		09/23/2015		14,423,945	0	0	0	0	0	0	0	117,655	0	0	0
LL-8085	Port Orange	FL		09/03/1996		207,522	0	0	0	0	0	0	0	23,533	0	0	0
LL-8098	Conway	SC		06/29/1997		503,313	0	0	0	0	0	0	0	78,317	0	0	0
LL-8100	El Paso	TX		07/25/1996		117,004	0	0	0	0	0	0	0	14,876	0	0	0
LL-8110	Lehigh Acres	FL		07/16/1998		1,025,361	0	0	0	0	0	0	0	47,380	0	0	0
LL-8111	Duncanville	TX		10/22/1997		304,758	0	0	0	0	0	0	0	38,603	0	0	0
LL-8115	Pawleys Island	SC		11/24/1997		305,467	0	0	0	0	0	0	0	36,946	0	0	0
LL-8116	Ft. Wayne	IN		05/28/1998		615,838	0	0	0	0	0	0	0	58,572	0	0	0
LL-8123	Selma	CA		12/30/1997		401,061	0	0	0	0	0	0	0	70,287	0	0	0
LL-8125	Red Oak	TX		12/19/1997		210,977	0	0	0	0	0	0	0	32,881	0	0	0
LL-8129	Powder Springs	GA		01/30/1998		188,092	0	0	0	0	0	0	0	23,925	0	0	0
LL-8132	Williamstown	NJ		01/20/1999		146,744	0	0	0	0	0	0	0	16,354	0	0	0
LL-8135	Suwanee	GA		03/31/1998		302,495	0	0	0	0	0	0	0	38,520	0	0	0
LL-8146	Oakland Park	FL		01/15/1999		461,279	0	0	0	0	0	0	0	51,469	0	0	0
LL-8150	Newport Beach	CA		06/08/1999		824,859	0	0	0	0	0	0	0	54,092	0	0	0
LL-8154	Omaha	NE		08/10/1999		1,208,942	0	0	0	0	0	0	0	28,695	0	0	0
LL-8156	Greenwood	IN		09/29/1999		465,895	0	0	0	0	0	0	0	27,305	0	0	0
LL-8158	Naples	ME		06/12/2000		313,319	0	0	0	0	0	0	0	14,781	0	0	0
LL-8161	Cotuit	MA		07/10/2001		253,912	0	0	0	0	0	0	0	9,376	0	0	0
LL-8173	Albuquerque	NM		10/26/2001		3,760,454	0	0	0	0	0	0	0	58,621	0	0	0
0299999. Mortgages with partial repayments						279,907,458	0	0	0	0	0	0	0	4,863,519	0	0	0
0599999 - Totals						283,280,839	0	0	0	0	0	0	2,738,129	7,601,648	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	WATERFALL EDEN FUND LP	NEW YORK	NY	WATERFALL EDEN FUND LP		06/07/2016			5,000,000			0.500
	Kayne Anderson R/E Dev LP LP	Baltimore	MD	Kayne Anderson R/E Dev LP LP		07/25/2016		3,085,000		1		0.704
	Goldman Sachs LP LP	NEW YORK	NY	Goldman Sachs LP LP		07/16/2016		200,000	850,000	2		0.500
1599999. Joint Venture Interests - Common Stock - Unaffiliated								3,285,000	5,850,000	3	0	XXX
4499999. Total - Unaffiliated								3,285,000	5,850,000	3	0	XXX
4599999. Total - Affiliated								0	0	0	0	XXX
4699999 - Totals								3,285,000	5,850,000	3	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less 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
	Kayne Anderson R/E Dev LP LP	Baltimore	MD	Kayne Anderson R/E Dev LP LP	07/25/2016		343,093					0		343,093	343,093			0	
1599999. Joint Venture Interests - Common Stock - Unaffiliated							343,093	0	0	0	0	0	0	343,093	343,093	0	0	0	0
4499999. Total - Unaffiliated							343,093	0	0	0	0	0	0	343,093	343,093	0	0	0	0
4599999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
4699999 - Totals							343,093	0	0	0	0	0	0	343,093	343,093	0	0	0	0

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
36176F-Z5-0	G2 #765164 4.607% 10/20/61		09/01/2016	Interest Capitalization		4,180	4,180	0	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		08/01/2016	Interest Capitalization		8,356	8,356	0	1
38378N-KB-8	GNR 2013-173 Z 3.250% 10/16/53		09/01/2016	Interest Capitalization		47,284	47,284	0	1
38378N-LV-3	GNR 2013-191 Z 4.283% 11/16/53		09/01/2016	Interest Capitalization		34,846	34,846	0	1
38378N-YB-3	GNR 2014-24 KZ 4.073% 01/16/54		09/01/2016	Interest Capitalization		30,577	30,577	0	1
0599999. Subtotal - Bonds - U.S. Governments						125,243	125,243	0	XXX
760942-BB-7	REPUBLICA ORIENT URUGUAY SOVEREIGN 4.375% 10/27/27	F	07/13/2016	BARCLAYS		2,682,375	2,500,000	25,217	2FE
1099999. Subtotal - Bonds - All Other Governments						2,682,375	2,500,000	25,217	XXX
23981M-AH-9	DAYTON-MONT CO PORT AUTH 4.050% 11/15/32		07/26/2016	DiPERNA FINANCIAL		3,810,000	3,810,000	0	2AM
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		09/01/2016	Interest Capitalization		27,643	27,643	0	1
3136AH-VS-6	FNR 2013-136 CZ 3.500% 01/25/44		09/01/2016	Interest Capitalization		47,884	47,884	0	1
3137BR-QL-2	FHMS K057 X1 1.194% 07/25/26		09/16/2016	BARCLAYS		5,318,079	0	51,702	1
31394F-ED-3	FNR 2005-74 NZ 6.000% 09/25/35		09/01/2016	Interest Capitalization		8,995	8,995	0	1
3199999. Subtotal - Bonds - U.S. Special Revenues						9,212,601	3,894,522	51,702	XXX
00507V-AE-9	ACTIVISION BLIZZARD 6.125% 09/15/23		08/09/2016	RBC/DAIN		1,495,629	1,370,000	34,264	2FE
00841Y-CB-2	ABMT 2015-3 B1 3.650% 04/25/45		07/25/2016	J P MORGAN SEC FIXED INC		2,870,881	2,807,064	7,678	1FE
025816-AX-7	AMERICAN EXPRESS CO 6.150% 08/28/17		09/22/2016	BROWNSTONE INV GROUP,LLC		1,813,515	1,737,000	8,605	1FE
118230-AM-3	BUCKEYE PARTNERS 5.850% 11/15/43		08/15/2016	Various		3,707,063	3,625,000	54,783	2FE
13606A-R7-5	CANADIAN IMP BK COMM NY 1.173% 05/10/17	G	08/10/2016	CIBC WORLD MARKET		2,500,000	2,500,000	0	1FE
14040H-AR-6	CAPITAL ONE FINANCIAL CORP 6.750% 09/15/17		09/22/2016	BROWNSTONE INV GROUP,LLC		1,297,689	1,235,000	1,853	2FE
140420-NG-1	CAPITAL ONE BANK USA NA 1.200% 02/13/17		09/12/2016	MORGAN STANLEY FIXED INC		2,000,060	2,000,000	2,133	2FE
174610-AN-5	CITIZENS FINANCIAL GROUP 2.375% 07/28/21		07/25/2016	CREDIT SUISSE FIRST BOSTON		999,480	1,000,000	0	2FE
210518-CG-9	CONSUMERS ENERGY CO 5.150% 02/15/17		09/30/2016	SUSQUEHANNA		608,940	600,000	4,292	1FE
24703E-AA-7	DEFT 2016-1 A1 0.850% 07/24/17		07/12/2016	RBC/DAIN		2,200,000	2,200,000	0	1FE
26441C-AH-8	DUKE ENERGY 1.625% 08/15/17		08/04/2016	US BANCORP		723,355	720,000	5,655	2FE
38141E-LA-5	GOLDMAN SACHS GROUP 1.246% 03/29/17		08/02/2016	SEAPORT GROUP LLC		2,694,060	2,700,000	3,081	1FE
38145G-AF-7	GOLDMAN SACHS GROUP INC 1.974% 11/15/21		09/22/2016	GOLDMAN SACHS		20,000,000	20,000,000	0	2FE
389375-AK-2	GRAY TELEVISION INC 5.125% 10/15/24		09/07/2016	WELLS FARGO		2,000,000	2,000,000	0	4FE
46590M-AT-7	JPMCC 2016-JP2 XA 2.020% 08/15/49		07/11/2016	J P MORGAN SEC FIXED INC		9,645,357	0	107,614	1FE
50077L-AK-2	KRAFT HEINZ FOODS CO 3.950% 07/15/25		08/19/2016	Tax Free Exchange		998,779	1,000,000	3,731	2FE
50077L-AM-8	KRAFT HEINZ FOODS CO 5.200% 07/15/45		08/19/2016	Tax Free Exchange		2,988,293	3,000,000	14,733	2FE
559080-AL-0	MAGELLAN MIDSTREAM PRTNS 4.250% 09/15/46		09/06/2016	J P MORGAN SEC FIXED INC		987,620	1,000,000	0	2FE
594918-BT-0	MICROSOFT CORP 3.700% 08/08/46		08/01/2016	BANK of AMERICA SEC		4,975,750	5,000,000	0	1FE
59523U-AM-9	MID-AMERICA APARTMENTS L 4.000% 11/15/25		07/11/2016	Various		1,459,980	1,362,000	8,929	2FE
61761J-3R-8	MORGAN STANLEY 3.125% 07/27/26		07/20/2016	JEFFERIES & CO		997,860	1,000,000	0	1FE
64952W-CH-4	NEW YORK LIFE GLOBAL 2.350% 07/14/26		07/11/2016	DEUTSCHE BANK		3,997,520	4,000,000	0	1FE
665859-AQ-7	NORTHERN TRUST CORP 4.600% Perpet.		08/01/2016	MORGAN STANLEY FIXED INC		10,000,000	10,000,000	0	2FE
78009N-F9-2	Royal Bank 1.207% 07/28/17	G	07/27/2016	RBC/DAIN		3,200,000	3,200,000	0	1FE
78409V-AA-2	S&P GLOBAL INC 5.900% 11/15/17		07/29/2016	Tax Free Exchange		5,983,905	6,000,000	102,267	2FE
891160-MJ-9	TORONTO-DOMIN BK 3.625% 09/15/31	G	09/08/2016	TD SECURITIES		998,250	1,000,000	0	1FE
92343V-DC-5	VERIZON COMMUNICATIONS 4.125% 08/15/46		07/27/2016	GOLDMAN SACHS		3,997,880	4,000,000	0	2FE
92418#-AH-2	VERMONT GAS SYSTEMS PRIVATE PLACEMENT 3.320% 08/01/26		08/09/2016	PRIVATE PLACEMENT		2,000,000	2,000,000	0	2Z
349553-AL-1	FORTIS INC 3.055% 10/04/26	A	09/29/2016	GOLDMAN SACHS		5,000,000	5,000,000	0	2FE
89113W-GD-2	TORONTO DOMINION BANK NY 1.118% 02/10/17	A	08/08/2016	TD SECURITIES		2,700,000	2,700,000	0	1FE
895945-D@-9	TRICAN WELL SVCS PP 8.290% 04/28/18	I	07/01/2016	Interest Capitalization		1,555	1,555	0	5
00913R-AD-8	AIR LIQUIDE FINANCE 2.500% 09/27/26	F	09/22/2016	HONG KONG SHANGHAI BK		4,981,100	5,000,000	0	1FE
05530Q-AE-0	BAT INTL FINANCE PLC 2.125% 06/07/17	F	08/16/2016	BROWNSTONE INV GROUP,LLC		705,614	700,000	2,975	1FE
05565Q-DE-5	BP CAPITAL MARKETS 1.727% 09/16/21	F	09/13/2016	BNP SECURITIES		10,000,000	10,000,000	0	1FE
36164Q-MS-4	GE CAPITAL INTL FUNDING 2.342% 11/15/20	F	07/08/2016	Tax Free Exchange		3,083,138	3,066,000	10,571	1FE
59284M-AA-2	MEXCAT 4.250% 10/31/26	F	09/23/2016	Various		8,026,520	8,000,000	0	3AM
82481L-AD-1	SHIRE ACQ INV IRELAND DA 3.200% 09/23/26	F	09/19/2016	BARCLAYS		7,990,480	8,000,000	0	2FE
87266H-AA-6	TFINS 2016-1A A 2.952% 01/20/38	F	07/22/2016	BANK of AMERICA SEC		4,981,125	5,550,000	0	1FE
88167A-AE-1	TEVA PHARMACEUTICALS NE 3.150% 10/01/26	F	07/18/2016	BARCLAYS		3,989,360	4,000,000	0	2FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						148,600,758	139,073,619	373,164	XXX
293791-AV-1	ENTERPRISE PRODUCTS 8.375% 08/01/66		07/27/2016	SEAPORT GROUP LLC		2,816,625	3,045,000	0	2FE
4899999. Subtotal - Bonds - Hybrid Securities						2,816,625	3,045,000	0	XXX
8399997. Total - Bonds - Part 3						163,437,602	148,638,384	450,083	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						163,437,602	148,638,384	450,083	XXX
74460W-73-5	PUBLIC STORAGE PFD		07/14/2016	Various	215,000.000	5,362,800	0.00	0	P2LFE

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)
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						5,362,800	XXX	0	XXX
8999997. Total - Preferred Stocks - Part 3						5,362,800	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						5,362,800	XXX	0	XXX
001055-10-2	AFLAC INC		09/30/2016	INSTINET	849.000	61,033		0	L
00206R-10-2	AT&T INC		09/30/2016	INSTINET	1,948.000	79,839		0	L
002824-10-0	ABBOTT LABS		09/30/2016	INSTINET	5,770.000	241,662		0	L
009158-10-6	APD		09/30/2016	INSTINET	349.000	52,392		0	L
023608-10-2	AMEREN CORPORATION		09/30/2016	INSTINET	354.000	17,552		0	L
031162-10-0	AMGEN INC		09/30/2016	INSTINET	4,811.000	796,822		0	L
032654-10-5	ANALOG DEVICES		09/30/2016	INSTINET	1,281.000	82,772		0	L
036752-10-3	ANTHEM INC		09/30/2016	INSTINET	2,803.000	349,027		0	L
039483-10-2	ARCHER-DANIELS-MIDLAND		09/30/2016	INSTINET	3,614.000	151,554		0	L
053015-10-3	AUTOMATIC DATA PROCESSING INC		09/30/2016	INSTINET	1,765.000	154,327		0	L
053484-10-1	AVALON BAY COMMUNITIES REIT		09/30/2016	INSTINET	218.000	38,945		0	L
054937-10-7	BB&T CORPORATION		09/30/2016	INSTINET	1,492.000	56,100		0	L
09247X-10-1	BLACKROCK INC		09/30/2016	INSTINET	723.000	260,202		0	L
110122-10-8	BRISTOL-MYERS SQUIBB CO		09/20/2016	BANK OF NEW YORK	3,152.000	176,113		0	L
12541W-20-9	C.H. ROBINSON WORLDWIDE INC		09/30/2016	INSTINET	232.000	16,435		0	L
126408-10-3	CSX CORP		09/30/2016	INSTINET	2,097.000	63,476		0	L
13057Q-20-6	CALIFORNIA RESOURCES CRP		07/01/2016	Tax Free Exchange	842.000	256		0	L
14149Y-10-8	CARDINAL HEALTH INC		09/30/2016	INSTINET	568.000	43,773		0	L
149123-10-1	CATERPILLAR INC		09/30/2016	INSTINET	5,663.000	499,176		0	L
156700-10-6	CENTURYLINK INC		09/30/2016	INSTINET	1,046.000	28,935		0	L
166764-10-0	CHEVRON CORPORATION		09/30/2016	INSTINET	694.000	70,840		0	L
17275R-10-2	CISCO SYSTEMS INC		09/30/2016	Various	16,101.000	503,201		0	L
191216-10-0	COCA-COLA CO		09/30/2016	INSTINET	22,638.000	957,370		0	L
209115-10-4	CONSOLIDATED EDISON INC		09/30/2016	INSTINET	489.000	37,051		0	L
231021-10-6	CUMMINS ENGINE		09/30/2016	INSTINET	341.000	43,148		0	L
237194-10-5	DARDEN RESTAURANTS INC		09/30/2016	Various	2,063.000	127,175		0	L
244199-10-5	DEERE & COMPANY		09/30/2016	INSTINET	658.000	55,742		0	L
25746U-10-9	DOMINION RESOURCES		09/30/2016	Various	3,280.000	255,837		0	L
260003-10-8	DOVER CORP		09/30/2016	INSTINET	305.000	22,265		0	L
260543-10-3	DOW CHEMICAL CO		09/30/2016	INSTINET	417.000	21,680		0	L
263534-10-9	DU PONT EI DE NEMOURS & CO		09/30/2016	INSTINET	286.000	19,171		0	L
26441C-20-4	DUKE ENERGY		09/30/2016	INSTINET	1,114.000	89,355		0	L
291011-10-4	EMERSON EL CO		09/30/2016	INSTINET	6,229.000	333,900		0	L
29476L-10-7	EQUITY RESIDENTIAL PROPERTIES		09/30/2016	INSTINET	593.000	38,185		0	L
30231G-10-2	EXXON MOBIL CORP		09/30/2016	Various	4,641.000	395,311		0	L
31337#-10-5	FHLB CINCINNATI		09/27/2016	PRIVATE PLACEMENT	4,952.000	495,200		1,687	A
337932-10-7	FIRST ENERGY CORP		09/30/2016	INSTINET	671.000	22,305		0	L
345370-86-0	FORD MOTOR		09/30/2016	Various	10,451.000	126,605		0	L
364760-10-8	GAP INC		09/30/2016	INSTINET	523.000	11,509		0	L
370023-10-3	GENERAL GROWTH PROPERTIES REIT		09/30/2016	INSTINET	1,108.000	30,524		0	L
370334-10-4	GENERAL MILLS		09/30/2016	INSTINET	1,014.000	64,769		0	L
37045V-10-0	GENERAL MOTORS CO		09/30/2016	Various	3,974.000	126,397		0	L
375558-10-3	GILEAD SCIENCES INC		09/30/2016	INSTINET	14,139.000	1,115,280		0	L
40434L-10-5	HP INC		09/30/2016	INSTINET	6,998.000	109,531		0	L
412822-10-8	HARLEY DAVIDSON INC		09/30/2016	INSTINET	396.000	20,701		0	L
418056-10-7	HASBRO INC		09/30/2016	INSTINET	231.000	18,320		0	L
437076-10-2	HOME DEPOT		09/30/2016	INSTINET	1,154.000	147,730		0	L
458140-10-0	INTEL CORPORATION		09/30/2016	INSTINET	3,316.000	125,225		0	L
459200-10-1	IBM		09/30/2016	Various	6,330.000	1,022,931		0	L
46625H-10-0	JP MORGAN CHASE & CO		09/30/2016	INSTINET	1,998.000	132,792		0	L
478160-10-4	JOHNSON & JOHNSON		09/20/2016	BANK OF NEW YORK	2,786.000	328,776		0	L
494368-10-3	KIMBERLY CLARK		09/30/2016	INSTINET	1,083.000	136,737		0	L
500754-10-6	KRAFT HEINZ CO		09/30/2016	INSTINET	3,423.000	305,945		0	L
501797-10-4	L BRANDS INC		09/30/2016	Various	2,119.000	152,375		0	L
532457-10-8	ELI LILLY		09/20/2016	BANK OF NEW YORK	2,131.000	170,651		0	L
55616P-10-4	MACY'S		09/30/2016	INSTINET	650.000	23,921		0	L
571903-20-2	MARRIOTT INTERNATIONAL-CL A		09/30/2016	INSTINET	246.000	16,508		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)
571903-20-2	MARRIOTT INTERNATIONAL-CL A		09/23/2016	Taxable Exchange	1,692.800	115,855		0	L
580135-10-1	McDONALDS		09/30/2016	Various	5,983.000	753,082		0	L
59156R-10-8	METLIFE INC		09/30/2016	INSTINET	2,183.000	96,249		0	L
594918-10-4	MICROSOFT CORP		09/30/2016	INSTINET	5,077.000	291,835		0	L
61945C-10-3	MOSAIC CO/THE		09/30/2016	INSTINET	530.000	12,913		0	L
626717-10-2	MURPHY OIL CORP		09/30/2016	INSTINET	364.000	11,191		0	L
637071-10-1	NATIONAL OILWELL VARCO INC		09/30/2016	INSTINET	811.000	30,092		0	L
65339F-10-1	NEXTERA ENERGY INC		09/30/2016	INSTINET	147.000	18,207		0	L
655664-10-0	NORDSTROM INC		09/30/2016	INSTINET	262.000	13,556		0	L
655844-10-8	NORFOLK SOUTHERN CORP		09/30/2016	INSTINET	2,195.000	211,696		0	L
674599-10-5	OCCIDENTAL PETROLEUM CORP		09/30/2016	INSTINET	1,476.000	107,096		0	L
713448-10-8	PEPSICO INC		09/30/2016	INSTINET	2,616.000	284,493		0	L
717081-10-3	PFIZER INC		09/20/2016	BANK OF NEW YORK	10,380.000	351,286		0	L
718546-10-4	PHILLIPS 66		09/30/2016	INSTINET	926.000	74,336		0	L
74005P-10-4	PRAXAIR INC		09/30/2016	INSTINET	592.000	70,916		0	L
74144T-10-8	T ROWE PRICE GROUP INC		09/30/2016	INSTINET	487.000	32,164		0	L
74251V-10-2	PRINCIPAL FINANCIAL GROUP		09/30/2016	INSTINET	483.000	24,651		0	L
744320-10-2	PRUDENTIAL FINANCIAL		09/30/2016	INSTINET	906.000	73,655		0	L
747525-10-3	QUALCOMM		09/30/2016	INSTINET	10,712.000	745,846		0	L
790849-10-3	ST JUDE MEDICAL		09/30/2016	INSTINET	3,025.000	240,634		0	L
80589M-10-2	SCANA CORP		09/30/2016	INSTINET	215.000	15,670		0	L
806857-10-8	SCHLUMBERGER LTD		09/30/2016	INSTINET	499.000	38,972		0	L
863667-10-1	STRYKER CORP		09/30/2016	INSTINET	3,314.000	386,652		0	L
871503-10-8	SYMANTEC CORP		09/30/2016	INSTINET	2,709.000	68,076		0	L
87612E-10-6	TARGET CORP		09/30/2016	Various	3,620.000	249,270		0	L
882508-10-4	TEXAS INSTRUMENTS		09/30/2016	INSTINET	1,931.000	135,661		0	L
88579Y-10-1	3M CO.		09/30/2016	INSTINET	5,859.000	1,035,019		0	L
911312-10-6	UNITED PARCEL SERVICE		09/30/2016	INSTINET	5,127.000	558,303		0	L
91324P-10-2	UNITEDHEALTH GROUP INC		09/30/2016	INSTINET	5,663.000	786,164		0	L
91913Y-10-0	VALERO ENERGY CORP		09/30/2016	INSTINET	201.000	10,587		0	L
92343V-10-4	VERIZON COMMUNICATIONS		09/30/2016	INSTINET	1,446.000	76,005		0	L
92553P-20-1	VIACOM INC-CLASS B		09/30/2016	INSTINET	1,037.000	39,012		0	L
929042-10-9	VORNADO REALTY TRUST REIT		09/30/2016	INSTINET	315.000	31,999		0	L
94106L-10-9	WASTE MANAGEMENT INC		09/30/2016	INSTINET	3,085.000	196,349		0	L
949746-10-1	WELLS FARGO & CO		09/30/2016	INSTINET	3,563.000	157,630		0	L
958102-10-5	WESTERN DIGITAL CORP		09/30/2016	INSTINET	773.000	45,412		0	L
963320-10-6	WHIRLPOOL CORP		09/30/2016	INSTINET	129.000	20,823		0	L
98310W-10-8	WYNDHAM WORLDWIDE		09/30/2016	INSTINET	236.000	15,812		0	L
983134-10-7	WYNN RESORTS LTD		09/30/2016	INSTINET	179.000	17,259		0	L
988498-10-1	YUM! BRANDS INC		09/30/2016	INSTINET	856.000	77,378		0	L
G29183-10-3	EATON CORP PLC		09/30/2016	INSTINET	4,445.000	288,867		0	L
G491BT-10-8	INVESCO LTD		09/30/2016	INSTINET	830.000	25,564		0	L
G51502-10-5	JCI		09/06/2016	Taxable Exchange	7,360.010	359,904		0	L
G5960L-10-3	MDT		09/30/2016	INSTINET	14,778.000	1,270,839		0	L
143658-30-0	CARNIVAL CRUISE UNIT	R	09/30/2016	INSTINET	2,854.000	138,782		0	L
G1151C-10-1	ACCENTURE PLC-CL A	F	09/30/2016	INSTINET	1,154.000	141,629		0	L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						20,592,745	XXX	1,687	XXX
9799997. Total - Common Stocks - Part 3						20,592,745	XXX	1,687	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						20,592,745	XXX	1,687	XXX
9899999. Total - Preferred and Common Stocks						25,955,545	XXX	1,687	XXX
9999999 - Totals						189,393,147	XXX	451,770	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		08/01/2016	Paydown		297,572	297,572	320,395	304,697	0	(7,125)	0	(7,125)	0	297,572	0	0	0	5,805	10/20/2061	1
36179D-B6-6	GN # AC3661 2.640% 01/15/33		09/01/2016	Paydown		30,490	30,490	30,528	30,519	0	(28)	0	(28)	0	30,490	0	0	0	537	01/15/2033	1
36180W-SW-6	GN AE4133 2.750% 09/15/30		09/01/2016	Paydown		53,293	53,293	50,899	51,199	0	2,094	0	2,094	0	53,293	0	0	0	977	09/15/2030	1
36230U-YF-0	G2 4.684% 09/01/46		09/01/2016	Paydown		74,382	74,382	80,154	75,836	0	(1,454)	0	(1,454)	0	74,382	0	0	0	1,802	09/01/2046	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		09/01/2016	Paydown		37,424	37,424	38,261	37,693	0	(317)	0	(317)	0	37,424	0	0	0	805	11/20/2060	1
38373Q-TQ-4	GNMA - CMO 2003-48 C 4.891% 07/16/34		09/01/2016	Paydown		59,581	59,581	59,581	59,581	0	0	0	0	0	59,581	0	0	0	1,943	07/16/2034	1
38373X-Q3-3	GNMA - CMO SER 2002-48 CL TG 6.000% 12/16/29		09/01/2016	Paydown		149,380	149,380	150,710	149,457	0	(77)	0	(77)	0	149,380	0	0	0	6,007	12/16/2029	1
38374K-Q2-2	GNR 2005-26 VE 5.250% 01/20/35		09/01/2016	Paydown		328,277	328,277	300,707	323,006	0	5,271	0	5,271	0	328,277	0	0	0	11,528	01/20/2035	1
38374T-VL-5	GNR 2009-38 Z 5.000% 05/16/39		09/01/2016	Paydown		340,504	340,504	393,497	379,931	0	(39,428)	0	(39,428)	0	340,504	0	0	0	11,304	05/16/2039	1
38374U-AQ-4	GNMA 2009-32 PD 4.500% 01/20/38		09/01/2016	Paydown		501,908	501,908	533,826	511,081	0	(9,174)	0	(9,174)	0	501,908	0	0	0	14,997	01/20/2038	1
38376G-P3-8	GNR 2011-53 B 4.397% 05/16/51		09/01/2016	Paydown		203,648	203,648	227,108	222,602	0	(18,953)	0	(18,953)	0	203,648	0	0	0	6,512	05/16/2051	1
38376G-WD-8	GNR 2010 122 IO 0.256% 02/16/44		09/01/2016	Paydown		0	0	894	888	0	(888)	0	(888)	0	0	0	0	0	631	02/16/2044	1
38377T-VE-8	GNR 2011-21 PV 4.500% 08/20/26		09/01/2016	Paydown		28,698	28,698	29,931	29,440	0	(742)	0	(742)	0	28,698	0	0	0	861	08/20/2026	1
38378B-RJ-0	GNR 2012-35 B 3.239% 11/16/43		09/01/2016	Paydown		21,140	21,140	24,061	19,920	0	1,219	0	1,219	0	21,140	0	0	0	617	11/16/2043	1
690353-RM-1	OPIC VRDN 0.850% 03/15/17		09/15/2016	Redemption 100.0000		211,207	211,207	211,207	211,207	0	0	0	0	0	211,207	0	0	0	632	12/15/2016	1
690353-SC-2	OPIC US Agency Floating Rate 0.750% 06/15/24		09/15/2016	Redemption 100.0000		175,441	175,441	175,441	175,441	0	0	0	0	0	175,441	0	0	0	525	06/15/2024	1
690353-WA-1	OPIC VRDN 0.640% 06/15/17		09/15/2016	Redemption 100.0000		250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	1,585	06/15/2017	1
0599999. Subtotal - Bonds - U.S. Governments						2,762,945	2,762,945	2,877,200	2,832,498	0	(69,602)	0	(69,602)	0	2,762,945	0	0	0	67,068	XXX	XXX
130333-CA-3	CALIFORNIA ST HSG FIN AGY RSDL 2.900% 02/01/42		09/01/2016	Redemption 100.0000		40,007	40,007	40,007	40,007	0	0	0	0	0	40,007	0	0	0	764	02/01/2042	1FE
130333-CB-1	CALIFORNIA ST HSG FIN AGY RSDL 2.900% 02/01/42		09/01/2016	Redemption 100.0000		41,292	41,292	41,137	41,147	0	145	0	145	0	41,292	0	0	0	758	02/01/2042	1FE
130536-PR-0	CA PCR WST MGMT POLLUTION 0.900% 08/01/23		08/01/2016	Redemption 100.0000		2,500,000	2,500,000	2,500,000	0	0	0	0	0	0	2,500,000	0	0	0	5,594	08/01/2023	2AM
31283C-AH-9	FREDDIEMAC STRIP 290 290 200 2.000% 11/15/32		09/01/2016	Paydown		153,736	153,736	154,697	154,492	0	(756)	0	(756)	0	153,736	0	0	0	2,076	11/15/2032	1
3128HX-W7-6	FREDDIEMAC STRIP 270 SER 270 CL 300 3.000% 08/15/42		09/01/2016	Paydown		89,398	89,398	92,904	92,426	0	(3,028)	0	(3,028)	0	89,398	0	0	0	1,827	08/15/2042	1
31339N-NT-9	FREDDIE MAC - CMO SER 2432 CL PH 6.000% 03/15/32		09/01/2016	Paydown		22,308	22,308	20,781	21,681	0	627	0	627	0	22,308	0	0	0	914	03/15/2032	1
31339N-SQ-0	FREDDIE MAC - CMO SER 2425 CL MB 6.000% 03/15/22		09/01/2016	Paydown		28,533	28,533	27,427	28,179	0	354	0	354	0	28,533	0	0	0	1,160	03/15/2022	1
3133TJ-DR-1	FREDDIE MAC - CMO SER 2126 CL CB 6.250% 02/15/29		09/01/2016	Paydown		5,179	5,179	5,213	5,275	0	(95)	0	(95)	0	5,179	0	0	0	218	02/15/2029	1
3133TK-FG-0	FHLMC SER 2140 CL ND 6.500% 04/15/29		09/01/2016	Paydown		55,888	55,888	51,853	54,706	0	1,182	0	1,182	0	55,888	0	0	0	2,457	04/15/2029	1
31359V-PK-3	FNMA 1999-6 PB 6.000% 03/25/19		09/01/2016	Paydown		14,776	14,776	14,437	14,662	0	114	0	114	0	14,776	0	0	0	590	03/25/2019	1
3136A9-P8-5	FNR 2012-120 AH 2.500% 02/25/32		09/01/2016	Paydown		74,352	74,352	73,422	73,526	0	826	0	826	0	74,352	0	0	0	1,274	02/25/2032	1
3137AN-MP-7	FHR K707 X1 1.667% 01/25/47		09/01/2016	Paydown		0	0	9,299	4,056	0	(4,056)	0	(4,056)	0	0	0	0	0	1,160	01/25/2047	1
3137AP-PA-2	FHLMC K018 1.543% 01/25/22		09/01/2016	Paydown		0	0	13,586	8,599	0	(8,599)	0	(8,599)	0	0	0	0	0	1,297	01/25/2022	1
3137AV-XP-7	FHR K022 X1 1.397% 07/25/22		09/01/2016	Paydown		0	0	28,445	19,504	0	(19,504)	0	(19,504)	0	0	0	0	0	2,884	07/25/2022	1
3137B2-DN-7	FHR 4203 NJ 3.000% 10/15/40		09/01/2016	Paydown		171,512	171,512	169,529	169,884	0	1,628	0	1,628	0	171,512	0	0	0	3,451	10/15/2040	1
3137BC-6T-0	FHR 4361 WV 3.500% 05/15/44		09/01/2016	Paydown		2,987	2,987	2,964	2,966	0	21	0	21	0	2,987	0	0	0	70	05/15/2044	1
3138EG-QR-8	FN POOL # AL0463 3.000% 07/01/26		09/01/2016	Paydown		238,028	238,028	238,205	238,081	0	(53)	0	(53)	0	238,028	0	0	0	4,859	07/01/2026	1
3138EM-LE-9	FNMA AL4824 4.000% 09/01/43		09/01/2016	Paydown		32,676	32,676	34,310	34,269	0	(1,593)	0	(1,593)	0	32,676	0	0	0	828	09/01/2043	1
3138LT-MS-4	FN AO3068 3.000% 06/01/42		09/01/2016	Paydown		185,386	185,386	189,897	189,613	0	(4,227)	0	(4,227)	0	185,386	0	0	0	3,852	06/01/2042	1
3138WG-LS-1	FN AS6636 3.000% 10/01/45		09/01/2016	Paydown		738,713	738,713	756,662	756,509	0	(17,796)	0	(17,796)	0	738,713	0	0	0	4,488	10/01/2045	1
31392B-SV-9	FNMA - CMO SER 2002-5 CL B 5.500% 02/25/17		09/01/2016	Paydown		13,750	13,750	13,000	13,654	0	96	0	96	0	13,750	0	0	0	502	02/25/2017	1
31392C-3R-3	FNMA - CMO SER 2002-27 CL QE 6.000% 05/25/17		09/01/2016	Paydown		2,266	2,266	2,248	2,256	0	9	0	9	0	2,266	0	0	0	90	05/25/2017	1
31392C-JX-3	FNMA - CMO SER 2002-15 CL PG 6.000% 04/25/17		09/01/2016	Paydown		3,843	3,843	3,799	3,826	0	17	0	17	0	3,843	0	0	0	149	04/25/2017	1
31392E-EV-8	FNMA 2002-55 QE 5.500% 09/25/17		09/01/2016	Paydown		34,302	34,302	33,702	34,143	0	159	0	159	0	34,302	0	0	0	1,241	09/25/2017	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP 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)
31392H-B9-3	FNMA SER 2003-9 CL KM 5.000% 02/25/18		09/01/2016	Paydown		60,397	60,397	59,453	60,116	0	281	0	281	0	60,397	0	0	0	2,031	02/25/2018	1
31392H-WE-9	FNMA SER 2003-3 CL HJ 5.000% 02/25/18		09/01/2016	Paydown		65,623	65,623	64,546	65,312	0	311	0	311	0	65,623	0	0	0	2,180	02/25/2018	1
31392K-LR-5	FREDDIE MAC SER 2450 CL PH 6.000% 05/15/22		09/01/2016	Paydown		269,416	269,416	258,219	266,560	0	2,856	0	2,856	0	269,416	0	0	0	10,825	05/15/2022	1
31392X-5H-7	FHR SER 2517 CL BQ 5.500% 10/15/32		09/01/2016	Paydown		51,510	51,510	50,544	50,975	0	534	0	534	0	51,510	0	0	0	1,927	10/15/2032	1
31393J-W7-9	FREDDIE MAC SER 2561 CL BD 5.000% 02/15/18		09/01/2016	Paydown		226,236	226,236	229,585	226,189	0	47	0	47	0	226,236	0	0	0	7,591	02/15/2018	1
31393K-YC-3	FREDDIE MAC SER 2574 CL HP 5.000% 02/15/18		09/01/2016	Paydown		73,064	73,064	74,765	73,115	0	(50)	0	(50)	0	73,064	0	0	0	2,431	02/15/2018	1
31393R-BS-8	FHR SER 2617 CL TK 4.500% 05/15/18		09/01/2016	Paydown		98,807	98,807	100,119	98,797	0	9	0	9	0	98,807	0	0	0	2,954	05/15/2018	1
31393R-LW-8	FHR SER 2633 CL PE 4.500% 06/15/18		09/01/2016	Paydown		97,780	97,780	98,795	97,755	0	24	0	24	0	97,780	0	0	0	2,915	06/15/2018	1
31393U-L2-7	FNW SER 2003-129 CL QG 5.000% 01/25/24		09/01/2016	Paydown		439,669	439,669	428,746	435,794	0	3,875	0	3,875	0	439,669	0	0	0	14,895	01/25/2024	1
31395F-F8-2	FREDDIE MAC SER 2859 CL B 5.000% 09/15/19		09/01/2016	Paydown		202,836	202,836	201,441	202,304	0	532	0	532	0	202,836	0	0	0	6,722	09/15/2019	1
31396E-HU-3	FREDDIE MAC SER 3063 CL LY 5.500% 11/15/25		09/01/2016	Paydown		115,805	115,805	114,032	115,009	0	796	0	796	0	115,805	0	0	0	4,280	11/15/2025	1
31396G-BL-4	FHR SER 3087 CL KX 5.500% 12/15/25		09/01/2016	Paydown		200,901	200,901	197,480	199,359	0	1,542	0	1,542	0	200,901	0	0	0	7,300	12/15/2025	1
31396G-LX-7	FHR 3091 CB 5.500% 01/15/26		09/01/2016	Paydown		76,878	76,878	75,725	76,342	0	536	0	536	0	76,878	0	0	0	2,813	01/15/2026	1
31396G-RY-9	FHR 3098 HV 5.500% 01/15/26		09/01/2016	Paydown		143,027	143,027	140,748	142,036	0	991	0	991	0	143,027	0	0	0	5,246	01/15/2026	1
31396H-FA-2	FHR 3107 MY 5.500% 02/15/26		09/01/2016	Paydown		111,128	111,128	110,017	110,531	0	596	0	596	0	111,128	0	0	0	4,111	02/15/2026	1
31396Q-B6-5	FNR SER 2009-73 CL LD 4.000% 09/25/29		09/01/2016	Paydown		473,277	473,277	421,734	444,938	0	28,338	0	28,338	0	473,277	0	0	0	12,771	09/25/2029	1
31396X-2Q-6	FNMA SER 2007-109 CL VB 5.000% 05/25/28		09/01/2016	Paydown		2,302,831	2,302,831	2,276,744	2,292,506	0	10,325	0	10,325	0	2,302,831	0	0	0	76,408	05/25/2028	1
31397F-4U-3	FHR SER 3276 CL MB 6.000% 02/15/27		09/01/2016	Paydown		11,264	11,264	11,247	11,242	0	22	0	22	0	11,264	0	0	0	462	02/15/2027	1
31397H-YG-7	FHR SER 3329 CL LB 5.500% 06/15/27		09/01/2016	Paydown		178,485	178,485	164,540	172,349	0	6,135	0	6,135	0	178,485	0	0	0	6,531	06/15/2027	1
31397H-YJ-1	FHR 3329 MB 6.000% 06/15/27		09/01/2016	Paydown		79,496	79,496	79,472	79,385	0	111	0	111	0	79,496	0	0	0	3,170	06/15/2027	1
31397Q-T2-4	FNR 2010-157 NA 3.500% 03/25/37		09/01/2016	Paydown		451,888	451,888	456,866	453,576	0	(1,688)	0	(1,688)	0	451,888	0	0	0	10,572	03/25/2037	1
31398F-TR-2	FNR SER 2009-91 CL GL 4.000% 11/25/24		09/01/2016	Paydown		43,355	43,355	41,390	42,487	0	868	0	868	0	43,355	0	0	0	1,165	11/25/2024	1
31398J-N7-4	FHR SER 3573 CL MD 4.000% 09/15/24		09/01/2016	Paydown		862,521	862,521	832,433	849,637	0	12,884	0	12,884	0	862,521	0	0	0	23,210	09/15/2024	1
31398L-W9-5	FHR 3627 QH 4.000% 01/15/25		09/01/2016	Paydown		200,424	200,424	210,884	204,490	0	(4,066)	0	(4,066)	0	200,424	0	0	0	5,248	01/15/2025	1
31398M-BZ-8	FNMA 2010-9 B 4.000% 02/25/25		09/01/2016	Paydown		233,206	233,206	224,935	229,577	0	3,629	0	3,629	0	233,206	0	0	0	6,276	02/25/2025	1
31418B-C4-6	FN POOL # MA1890 4.000% 05/01/34		09/01/2016	Paydown		627,777	627,777	676,037	675,208	0	(47,431)	0	(47,431)	0	627,777	0	0	0	4,445	05/01/2034	1
31418X-ZQ-4	FNMA # AD9750 3.500% 12/01/25		09/01/2016	Paydown		181,616	181,616	184,539	183,860	0	(2,243)	0	(2,243)	0	181,616	0	0	0	4,111	12/01/2025	1
34074M-JC-6	FLORIDA ST HSG FIN CORP REV 2.800% 07/01/41		09/01/2016	Redemption 100.0000		30,692	30,692	30,692	30,692	0	0	0	0	0	30,692	0	0	0	559	07/01/2041	1FE
357294-AB-3	FREMONT IND CMNTY SCHS GENERAL OBLIGATION 5.250% 01/05/18		07/05/2016	Redemption 100.0000		165,000	165,000	167,681	165,000	0	0	0	0	0	165,000	0	0	0	8,663	01/05/2018	1FE
421038-WY-2	HAYS KANS GENERAL OBLIGATION 5.300% 09/01/22		09/01/2016	Redemption 100.0000		130,000	130,000	129,103	129,684	0	316	0	316	0	130,000	0	0	0	6,890	09/01/2022	1FE
454624-RL-3	IN ST BD BK REV BOND BANK 6.010% 07/15/21		07/15/2016	Call 100.0000		2,000,000	2,000,000	1,982,500	1,992,507	0	1,036	0	1,036	0	1,993,542	0	6,458	6,458	120,200	07/15/2021	1FE
536549-BW-7	LISLE ILL GENERAL OBLIGATION 4.800% 01/01/19		09/23/2016	Redemption 100.0000		835,000	835,000	802,869	828,757	0	6,243	0	6,243	0	835,000	0	0	0	49,209	01/01/2019	1FE
57583R-FW-0	MA ST DEV FIN PAC B 7.000% 06/01/23		09/14/2016	Redemption 100.0000		875,000	875,000	872,813	873,953	0	1,047	0	1,047	0	875,000	0	0	0	48,149	06/01/2023	3
60637B-CP-3	MISSOURI ST HSG DEV 2.650% 11/01/41		09/01/2016	Redemption 100.0000		120,000	120,000	120,000	120,000	0	0	0	0	0	120,000	0	0	0	2,120	11/01/2041	1FE
67884R-BZ-2	OKLAHOMA DEV FIN AUTH INDL DEV DEVELOPMENT 5.200% 07/01/16		07/01/2016	Redemption 100.0000		495,000	495,000	495,000	495,000	0	0	0	0	0	495,000	0	0	0	25,740	07/01/2016	1FE
67886M-PR-4	OKLAHOMA ST HSG FIN AGY SF MTG 2.750% 09/01/41		09/01/2016	Redemption 100.0000		40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	710	09/01/2041	1FE
68825P-AB-0	OSHKOSH WIS REDEV AUTH REDEV DEVELOPMENT 6.250% 09/01/31		09/01/2016	Call 100.0000		1,850,000	1,850,000	1,876,067	1,869,546	0	(502)	0	(502)	0	1,869,044	0	(19,044)	(19,044)	115,625	09/01/2031	1FE
836562-SW-9	SOUTH BEND REDEVELOPMENT REVENUE 2.800% 08/01/16		08/01/2016	Maturity		390,000	390,000	396,431	394,986	0	(4,986)	0	(4,986)	0	390,000	0	0	0	10,920	08/01/2016	1FE
843032-AT-0	SOUTHERN HANCOCK CNTY IND SCHOOL DISTRICT 5.000% 01/15/17		07/15/2016	Redemption 100.0000		210,000	210,000	208,612	209,911	0	89	0	89	0	210,000	0	0	0	10,500	01/15/2017	1FE
88511Y-AD-4	THOMSON MCKINNON MTG ASSET TR SER 11 CL C 8.950% 09/01/18		09/01/2016	Paydown		814	814	755	811	0	3	0	3	0	814	0	0	0	48	09/01/2018	1
92812U-K5-6	VHDA 2013-B A 2.750% 04/25/42		09/01/2016	Redemption 100.0000		97,994	97,994	97,994	97,994	0	0	0	0	0	97,994	0	0	0	1,538	04/25/2042	1FE

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

1	2	3	4	5	6	7	8	9	10	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)
92812U-Q3-5	VHDA 2013-D A 4.300% 12/25/43		09/25/2016	Redemption 100.0000		58,308	58,308	58,308	58,308	0	0	0	0	0	58,308	0	0	0	1,604	12/25/2043	1FE
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 04/25/42		08/25/2016	Redemption 100.0000		44,821	44,821	44,821	44,821	0	0	0	0	0	44,821	0	0	0	831	04/25/2042	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						19,670,778	19,670,778	19,626,206	17,214,880	0	(31,519)	0	(31,519)	0	19,683,364	0	(12,586)	(12,586)	678,399	XXX	XXX
00841L-AB-2	ABMT 2014-3 A2 3.500% 10/01/44		09/01/2016	Paydown		241,959	241,959	243,528	243,281	0	(1,322)	0	(1,322)	0	241,959	0	0	0	5,872	10/01/2044	1FM
00841Y-CB-2	ABMT 2015-3 B1 3.650% 04/25/45		09/01/2016	Paydown		11,972	11,972	12,244	0	0	(272)	0	(272)	0	11,972	0	0	0	55	04/25/2045	1FE
01877K-AB-9	ALLIANCE PIPELINE 6.996% 12/31/19		07/01/2016	Redemption 100.0000		733	733	808	(3,154)	0	3,888	0	3,888	0	733	0	0	0	2,399	12/31/2019	2FE
01877K-AD-5	ALLIANCE PIPELINE 4.591% 12/31/25		07/01/2016	Redemption 100.0000		6	6	6	(28,976)	0	28,982	0	28,982	0	6	0	0	0	2,755	12/31/2025	2FE
02665U-AA-3	AH4R 2014-SFR2 A 3.786% 10/17/36		09/01/2016	Paydown		26,233	26,233	26,232	26,224	0	9	0	9	0	26,233	0	0	0	644	10/17/2036	1FE
02665X-AA-7	AH4R 2014-SFR3 A 3.678% 12/17/36		09/01/2016	Paydown		63,247	63,247	63,243	63,055	0	191	0	191	0	63,247	0	0	0	1,551	12/17/2036	1FE
02666A-AA-6	AH4R 2015-SFR1 A 3.467% 04/17/52		09/01/2016	Paydown		14,580	14,580	14,580	14,578	0	2	0	2	0	14,580	0	0	0	334	04/17/2052	1FE
02666A-AG-3	AH4R 2015-SFR1 XS 0.000% 04/17/52		09/17/2016	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		09/08/2016	Paydown		873,843	873,843	873,843	0	0	0	0	0	0	873,843	0	0	0	2,532	04/10/2017	1FE
03066D-AA-4	AMCAR 2016-2 A1 0.750% 04/10/17		07/08/2016	Redemption 100.0000		427,398	427,398	427,398	0	0	0	0	0	0	427,398	0	0	0	820	04/10/2017	1FE
035242-AP-1	ANHEUSER-BUSCH INBEV FIN 3.650% 02/01/26		09/08/2016	CITIGROUP GLOBAL MKTS		5,330,850	5,000,000	4,991,650	0	0	321	0	321	0	4,991,971	0	338,879	338,879	115,583	02/01/2026	1FE
038779-AA-2	ARBYS 2015-1A A2 4.970% 10/30/45		07/29/2016	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	443	10/30/2045	2AM
040555-CJ-1	ARIZONA PUB SERVICE 6.250% 08/01/16		08/01/2016	Maturity		2,000,000	2,000,000	1,932,260	1,993,812	0	6,188	0	6,188	0	2,000,000	0	0	0	125,000	08/01/2016	1FE
04364T-AA-6	ACER 2016-1A A1 0.950% 04/10/17		09/27/2016	Paydown		952,587	952,587	952,587	0	0	0	0	0	0	952,587	0	0	0	2,614	04/10/2017	1FE
04390A-AA-5	ACER 2015-2A A1 1.000% 11/10/16		07/10/2016	Paydown		69,656	69,656	69,656	69,656	0	0	0	0	0	69,656	0	0	0	412	11/10/2016	1FE
071813-BC-2	BAXTER INTL INC 4.250% 03/15/20		09/19/2016	Call 100.0000		583,000	583,000	580,738	581,902	0	197	0	197	0	582,100	0	900	900	86,285	03/15/2020	2FE
072863-AE-3	BAYLOR SCOTT & WHITE 2.650% 11/15/26		08/03/2016	CITIGROUP GLOBAL MKTS		4,571,820	4,500,000	4,492,080	0	0	115	0	115	0	4,492,195	0	79,625	79,625	38,094	11/15/2026	1FE
10513K-AA-2	BBT 5.625% 09/15/16		09/15/2016	Maturity		1,600,000	1,600,000	1,657,712	1,651,454	0	(51,454)	0	(51,454)	0	1,600,000	0	0	0	90,000	09/15/2016	1FE
12189P-AG-7	BURLINGTON NORTH SANTA FE 8.251% 01/15/21		07/01/2016	Redemption 100.0000		60	60	60	60	0	0	0	0	0	60	0	0	0	2	01/15/2021	1FE
126410-LM-9	CSX TRANSPORTATION 6.251% 01/15/23		07/15/2016	Redemption 100.0000		314,362	314,362	311,039	312,188	0	2,174	0	2,174	0	314,362	0	0	0	19,651	01/15/2023	1FE
12647P-AF-5	CSMC 2013-7 A5 3.000% 08/25/43		09/01/2016	Paydown		244,486	244,486	243,932	243,911	0	575	0	575	0	244,486	0	0	0	4,823	08/25/2043	1FM
12667F-JL-0	CWALT 2004-12CB 1A1 5.000% 07/25/19		09/01/2016	Paydown		68,951	68,951	69,469	69,079	0	(128)	0	(128)	0	68,951	0	0	0	2,304	07/25/2019	1FM
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		09/01/2016	Paydown		172,198	172,198	164,831	164,831	0	7,367	0	7,367	0	172,198	0	0	0	6,428	11/25/2035	1FM
149123-CD-1	CATERPILLAR INC 4.300% 05/15/44		09/26/2016	JEFFERIES & CO		3,333,870	3,000,000	2,978,940	2,979,422	0	278	0	278	0	2,979,700	0	354,170	354,170	112,517	05/15/2044	1FE
17307G-L9-7	CMLTI 2005-9 22A3 6.000% 11/25/35		09/01/2016	Paydown		3	16,502	10,734	10,716	0	(10,713)	0	(10,713)	0	3	0	0	0	777	11/25/2035	3FM
17321L-AA-7	CMLTI 2013-J1 A1 3.500% 10/25/43		09/01/2016	Paydown		91,354	91,354	89,492	89,690	0	1,664	0	1,664	0	91,354	0	0	0	2,114	10/25/2043	1FM
174610-AN-5	CITIZENS FINANCIAL GROUP 2.375% 07/28/21		08/09/2016	MORGAN STANLEY FIXED INC		1,000,870	1,000,000	999,480	0	0	(1)	0	(1)	0	999,479	0	1,391	1,391	924	07/28/2021	2FE
18911M-AD-3	CLOUD PEAK ENRGY 8.500% 12/15/19		08/31/2016	JEFFERIES & CO		156,563	250,000	246,881	248,371	0	202	0	202	0	248,573	0	(92,011)	(92,011)	15,406	12/15/2019	5FE
22237S-AC-1	COUNTRYPLACE MANUF HOUSING SER 2007-1 CL A3 5.593% 07/15/37		09/01/2016	Paydown		72,298	72,298	72,296	72,113	0	184	0	184	0	72,298	0	0	0	2,688	07/15/2037	4AM
22970*-AA-8	BNSF LEASE PP 4.070% 05/15/34		09/15/2016	Redemption 100.0000		16,615	16,615	16,615	16,615	0	0	0	0	0	16,615	0	0	0	432	05/15/2034	1FE
231021-AR-7	CUMMINS ENGINE 3.650% 10/01/23		09/20/2016	KEY BANC-MCDONALD		2,152,720	2,000,000	1,988,040	1,990,302	0	860	0	860	0	1,991,163	0	161,557	161,557	71,378	10/01/2023	1FE
23305Y-AC-3	DBUBS 2011-LC3A A3 4.638% 04/10/21		09/01/2016	Paydown		1,891,847	1,891,847	1,910,725	1,895,054	0	(3,207)	0	(3,207)	0	1,891,847	0	0	0	58,659	04/10/2021	1FM
24703E-AA-7	DEFT 2016-1 A1 0.850% 07/24/17		09/22/2016	Paydown		578,152	578,152	578,152	0	0	0	0	0	0	578,152	0	0	0	644	07/24/2017	1FE
247367-BH-7	DELTA AIRLINES INC 6.821% 08/10/22		08/10/2016	Redemption 100.0000		81,119	81,119	81,397	81,297	0	(178)	0	(178)	0	81,119	0	0	0	5,533	08/10/2022	1FE
257867-AX-9	DONNELLEY RR 7.250% 05/15/18		09/16/2016	TENDER OFFER		7,718	7,000	7,000	7,000	0	0	0	0	0	7,000	0	718	718	424	05/15/2018	4FE
26441Y-AM-9	DUKE REALTY CORP 5.950% 02/15/17		07/23/2016	Call 100.0000		3,000,000	3,000,000	2,860,280	2,977,120	0	11,190	0	11,190	0	2,988,310	0	11,690	11,690	256,844	02/15/2017	2FE
28932M-AA-3	ELM RD GENERATING STAT 5.209% 02/11/30		08/11/2016	Redemption 100.0000		61,035	61,035	61,035	61,035	0	0	0	0	0	61,035	0	0	0	3,179	02/11/2030	1FE
28932M-AG-0	ELM RD GENERATING STAT 4.673% 01/19/31		07/19/2016	Redemption 100.0000		59,854	59,854	59,854	59,854	0	0	0	0	0	59,854	0	0	0	2,797	01/19/2031	1FE
29977K-AA-1	EVER 2013-2 A 3.000% 06/25/43		09/01/2016	Paydown		107,712	107,712	106,835	106,880	0	832	0	832	0	107,712	0	0	0	2,161	06/25/2043	1FM
35104V-AA-0	Foursight Capita20161 bile R SER 20161 CL A1 1.250% 06/15/17		09/15/2016	Paydown		822,199	822,199	822,199	0	0	0	0	0	0	822,199	0	0	0	1,564	06/15/2017	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 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)
36161R-AE-9	GFCM 2003-1 A5 5.743% 05/12/35		09/01/2016	Paydown		63,690	63,690	70,965	65,991	0	(2,301)	0	(2,301)	0	63,690	0	0	0	3,560	05/12/2035	1FM
36164N-FF-7	GE CAPTIAL INTL 2.342% 11/15/20	E	07/08/2016	Tax Free Exchange		3,083,138	3,066,000	3,085,757	3,085,053	0	(1,915)	0	(1,915)	0	3,083,138	0	0	0	50,264	11/15/2020	1FE
36228F-2R-6	GSR MORTGAGE LOAN TRUST 2004-6F CL 3A4 6.500% 05/25/34		09/01/2016	Paydown		37,740	37,740	36,042	36,175	0	1,565	0	1,565	0	37,740	0	0	0	1,626	05/25/2034	1FM
36249K-AA-8	GSMS 2010-C1 A1 3.679% 08/10/43		09/01/2016	Paydown		38,503	38,503	39,657	39,014	0	(511)	0	(511)	0	38,503	0	0	0	943	08/10/2043	1FM
37362@-AA-0	GEORGIA TRANSMISSION CORP PP 5.590% 06/30/30		09/30/2016	Redemption 100.0000		11,667	11,667	11,667	11,667	0	0	0	0	0	11,667	0	0	0	489	06/30/2030	1
38148L-AC-0	GOLDMAN SACHS GROUP INC 3.500% 01/23/25		08/02/2016	FTN FINANCIAL SECURITIES		5,157,000	5,000,000	4,997,900	4,997,986	0	144	0	144	0	4,998,129	0	158,871	158,871	180,833	01/23/2025	1FE
39154T-AA-6	GALC 2016-1 A1 0.780% 02/21/17		09/20/2016	Paydown		529,771	529,771	529,771	0	0	0	0	0	0	529,771	0	0	0	2,114	02/21/2017	1FE
421915-EG-0	HEALTH CARE PPTY INV INC 6.300% 09/15/16		09/15/2016	Maturity		2,000,000	2,000,000	2,062,480	2,005,708	0	(5,708)	0	(5,708)	0	2,000,000	0	0	0	126,000	09/15/2016	2FE
423074-AV-5	KRAFT HEINZ 5.200% 07/15/45		08/19/2016	Tax Free Exchange		2,988,293	3,000,000	2,988,180	2,988,255	0	38	0	38	0	2,988,293	0	0	0	176,367	07/15/2045	2FE
423074-AX-1	KRAFT HEINZ 3.950% 07/15/25		08/19/2016	Tax Free Exchange		998,779	1,000,000	998,670	998,722	0	56	0	56	0	998,779	0	0	0	44,657	07/15/2025	2FE
42346#-AE-1	HELMERICH & PAYNE PP 6.100% 07/21/16		07/21/2016	Redemption 100.0000		360,000	360,000	360,000	360,000	0	0	0	0	0	360,000	0	0	0	58,560	07/21/2016	2
44106M-AM-4	HOSPITALITY PROP TRUST 5.625% 03/15/17		09/26/2016	Call 100.0000		1,000,000	1,000,000	996,192	999,331	0	396	0	396	0	999,727	0	273	273	57,969	03/15/2017	2FE
459745-GN-9	INTL LEASE FIN 5.875% 08/15/22		09/22/2016	GOLDMAN SACHS		531,600	480,000	480,000	480,000	0	0	0	0	0	480,000	0	51,600	51,600	31,490	08/15/2022	3FE
460146-CA-9	INTERNATIONAL PAPER CO 7.950% 06/15/18		09/09/2016	Call 100.0000		2,432,000	2,432,000	2,879,318	2,763,144	0	(91,197)	0	(91,197)	0	2,671,948	0	(239,948)	(239,948)	423,423	06/15/2018	2FE
46590M-AT-7	JPMCC 2016-JP2 XA 2.020% 08/15/49		09/01/2016	Paydown		0	0	8,042	0	0	(8,042)	0	(8,042)	0	0	0	0	0	140	08/15/2049	1FE
466247-SE-4	JPMMT 2005-A5 1A2 3.229% 08/25/35		09/01/2016	Paydown		138,498	138,498	117,204	118,416	0	20,082	0	20,082	0	138,498	0	0	0	2,737	08/25/2035	1FM
46634N-AD-8	JPMCC 2010-C1 A2 4.608% 06/15/43		09/01/2016	Paydown		1,150,852	1,150,852	1,162,347	1,151,625	0	(773)	0	(773)	0	1,150,852	0	0	0	71,403	06/15/2043	1FM
46635G-AC-4	JPMC 2010-C2 A2 3.616% 11/15/43		09/01/2016	Paydown		625,062	625,062	631,310	626,316	0	(1,255)	0	(1,255)	0	625,062	0	0	0	17,685	11/15/2043	1FM
49228R-AE-3	KERN RIVER FUNDING CORP 4.893% 04/30/18		09/30/2016	Redemption 100.0000		48,750	48,750	50,076	49,054	0	(304)	0	(304)	0	48,750	0	0	0	1,590	04/30/2018	1FE
501044-CS-8	KROGER CO 3.850% 08/01/23		08/02/2016	CITIGROUP GLOBAL MKTS		2,193,580	2,000,000	1,999,160	1,999,294	0	88	0	88	0	1,999,382	0	194,198	194,198	77,856	08/01/2023	2FE
52177F-AA-2	LRF SER 20161 CL A1 1.000% 06/19/17		09/15/2016	Paydown		774,857	774,857	774,857	0	0	0	0	0	0	774,857	0	0	0	1,783	06/19/2017	1FE
53079E-AK-0	LIBERTY MUTUAL GROUP 6.700% 08/15/16		08/15/2016	Maturity		7,100,000	7,100,000	7,376,902	3,013,728	0	(125,330)	0	(125,330)	0	7,100,000	0	0	0	447,225	08/15/2016	2FE
55342U-AC-8	MPT OPER PARTNERS 6.875% 05/01/21		08/12/2016	Call 103.4380		320,658	310,000	311,474	310,736	0	(128)	0	(128)	0	310,608	0	10,050	10,050	16,636	05/01/2021	3FE
57643M-HD-9	MASTR 2004-10 CL 4A4 5.500% 11/25/34		09/01/2016	Paydown		22,982	22,982	20,224	21,036	0	1,946	0	1,946	0	22,982	0	0	0	834	11/25/2034	1FM
58013M-FA-7	MCDONALD'S CORP 4.875% 12/09/45		09/23/2016	MORGAN STANLEY FIXED INC		5,838,100	5,000,000	5,081,050	5,080,842	0	(1,148)	0	(1,148)	0	5,079,693	0	758,407	758,407	195,677	12/09/2045	2FE
580645-AE-9	MCGRAW-HILL COMPANIES INC 5.900% 11/15/17		07/29/2016	Tax Free Exchange		5,983,905	6,000,000	5,905,010	5,977,236	0	6,669	0	6,669	0	5,983,905	0	0	0	279,267	11/15/2017	2FE
60871R-AG-5	MOLSON COORS BREWING CO 3.000% 07/15/26		08/03/2016	BANK of AMERICA SEC		5,040,250	5,000,000	4,992,250	0	0	(23)	0	(23)	0	4,992,227	0	48,023	48,023	12,917	07/15/2026	2FE
629377-BS-0	NRG ENERGY INC 7.875% 05/15/21		09/01/2016	Call 103.9380		89,387	86,000	98,040	90,497	0	(1,449)	0	(1,449)	0	89,049	0	338	338	5,380	05/15/2021	4FE
62942K-AA-4	NRPMT 2013-1 A1 3.250% 07/25/43		09/01/2016	Paydown		99,296	99,296	96,814	96,867	0	2,429	0	2,429	0	99,296	0	0	0	2,202	07/25/2043	1FM
68389X-AS-4	ORACLE CORP 3.625% 07/15/23		09/23/2016	WELLS FARGO		1,083,890	1,000,000	990,980	992,886	0	586	0	586	0	993,472	0	90,418	90,418	43,601	07/15/2023	1FE
69349L-AN-8	PNC BANK NA 1.300% 10/03/16		09/06/2016	Call 100.0000		1,350,000	1,350,000	1,356,021	1,355,054	0	(4,553)	0	(4,553)	0	1,350,502	0	(502)	(502)	16,234	10/03/2016	1FE
69403W-AB-3	PACIFIC BEACON LLC 0.898% 07/15/26		07/15/2016	Redemption 100.0000		58,685	58,685	49,882	51,992	0	6,693	0	6,693	0	58,685	0	0	0	402	07/15/2026	1FE
72650R-AF-9	PLAINS ALL AMER PIPELINE 5.875% 08/15/16		08/15/2016	Maturity		3,000,000	3,000,000	2,980,350	2,993,056	0	6,944	0	6,944	0	3,000,000	0	0	0	176,250	08/15/2016	2FE
73019#-AB-8	PNC EQUIP FIN LLC PP 3.000% 09/13/27		09/13/2016	Redemption 100.0000		34,755	34,755	34,755	34,755	0	0	0	0	0	34,755	0	0	0	1,043	09/13/2027	1
737446-AB-0	POST HOLDINGS INC 7.375% 02/15/22		08/03/2016	TENDER OFFER		766,714	716,000	746,563	736,241	0	(3,135)	0	(3,135)	0	733,106	0	33,608	33,608	51,045	02/15/2022	4FE
74340X-BE-0	PROLOGIS TRUST 3.750% 11/01/25		09/20/2016	UBS WARBURG		3,209,070	3,000,000	2,981,430	2,981,570	0	1,165	0	1,165	0	2,982,735	0	226,335	226,335	100,833	11/01/2025	2FE
75884R-AQ-6	REGENCY CENTERS LP 5.875% 06/15/17		08/12/2016	Call 100.0000		1,499,000	1,499,000	1,463,384	1,492,203	0	2,680	0	2,680	0	1,494,883	0	4,117	4,117	124,002	06/15/2017	2FE
76110H-3N-7	RALI SER 2005 QS4 CL A1 5.500% 04/25/35		09/01/2016	Paydown		42,539	46,841	46,408	44,960	0	(2,421)	0	(2,421)	0	42,539	0	0	0	1,955	04/25/2035	3FM
771196-AS-1	ROCHE HLDGS INC 6.000% 03/01/19		08/25/2016	Call 100.0000		438,000	438,000	431,115	435,311	0	540	0	540	0	435,851	0	2,149	2,149	76,536	03/01/2019	1FE
78403D-AB-6	SBA TOWER TRUST 5.101% 04/17/17		07/15/2016	Call 100.0000		6,250,000	6,250,000	6,523,150	6,309,594	0	(24,441)	0	(24,441)	0	6,285,153	0	(35,153)	(35,153)	159,406	04/17/2017	1FE
79549A-YP-8	SBM7 SER 2003-1 CL A1 6.500% 09/25/33		09/01/2016	Paydown		17,684	17,684	17,330	17,455	0	229	0	229	0	17,684	0	0	0	767	09/25/2033	1FM
811065-AG-6	SCRIPPS NETWORKS INTER 3.950% 06/15/25		09/21/2016	KEY BANC-MCDONALD		3,126,570	3,000,000	2,994,300	2,994,567	0	255	0	255	0	2,994,822	0	131,748	131,748	92,496	06/15/2025	2FE
81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		09/01/2016	Paydown		247,184	247,184	242,897	243,390	0	3,794	0	3,794	0	247,184	0	0	0	5,738	07/25/2043	1FM
81745Q-AB-8	SEMT 2015-1 A2 3.000% 01/25/45		09/01/2016	Paydown		119,958	119,958	119,658	119,660	0	298	0	298	0	119,958	0	0	0	2,422	01/25/2045	1FM
832696-AP-3	SMUCKER JM CO 4.375% 03/15/45		09/06/2016	BANK of AMERICA SEC		1,120,380	1,000,000	1,002,608	1,002,572	0	18	0	18	0	1,002,590	0	117,790	117,790	43,021	03/15/2045	2FE
83614K-AA-7	SOURCE GAS LLC 5.900% 04/01/17		09/12/2016	Call 100.0000		3,000,000	3,000,000	2,990,550	2,998,481	0	779	0	779	0	2,999,260	0	740	740	252,320	04/01/2017	2FE
869049-AG-1	SUSA PARTNERSHIP LP 7.450% 07/01/18		09/15/2016	Call 100.0000		5,000,000	5,000,000	4,711,491	4,927,692	0	18,081	0	18,081	0	4,945,773	0	54,227	54,227	1,030,273	07/01/2018	1FE
87305N-AF-5	TTX CORP TTX 1st Sec Bk Utah 45-B WE PP 7.060% 07/02/17		07/05/2016	Call 100.0000		189,104	189,104	189,104	189,104	0	0	0	0	0	189,104	0	0	0	20,220	07/02/2017	1

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received DuringYear	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
88031Q-AA-8	TENASKA VIRGINIA PARTNERS 6.119% 03/30/24		09/30/2016	Redemption 100.0000		42,101	42,101	42,056	42,069	0	33	0	33	0	42,101	0	0	0	1,932	03/30/2024	2AM
88031R-AA-6	TENASKA ALABAMA II PART 6.125% 03/30/23		09/30/2016	Redemption 100.0000		20,804	20,804	20,742	20,764	0	40	0	40	0	20,804	0	0	0	956	03/30/2023	3AM
88576N-AD-0	321 HENDERSON 2006-2A A2 5.930% 06/15/47		09/15/2016	Paydown		15,771	15,771	18,081	17,901	0	(2,130)	0	(2,130)	0	15,771	0	0	0	549	06/15/2047	1FE
88576X-AA-4	HENDR 2010-1A A 5.560% 07/15/59		09/15/2016	Paydown		25,138	25,138	28,812	28,364	0	(3,226)	0	(3,226)	0	25,138	0	0	0	937	07/15/2059	1FE
90932Q-AA-4	UNITED AIR 2014-2A PTT 3.750% 09/03/26		09/03/2016	Redemption 100.0000		145,761	145,761	145,761	145,761	0	0	0	0	0	145,761	0	0	0	5,466	09/03/2026	1FE
911365-BA-1	NA UNITED RENTALS 7.375% 05/15/20		08/19/2016	Call 103.6880		22,811	22,000	22,580	22,282	0	(72)	0	(72)	0	22,209	0	602	602	1,235	05/15/2020	4FE
92783#-AA-4	VA INT'L GATEWAY PP 3.930% 06/30/30		09/30/2016	Redemption 100.0000		9,159	9,159	9,159	9,159	0	0	0	0	0	9,159	0	0	0	270	06/30/2030	1FE
92966*-AA-7	WABASH VALLEY POWER ASSOC PP 5.080% 04/30/24		07/30/2016	Redemption 100.0000		20,012	20,012	20,193	20,127	0	(114)	0	(114)	0	20,012	0	0	0	762	04/30/2024	1
94978#-AH-0	WELLS FARGO BK NORTHWEST CVS Distribution 7.530% 01/10/24		09/10/2016	Redemption 100.0000		20,586	20,586	20,586	20,586	0	0	0	0	0	20,586	0	0	0	1,011	01/10/2024	2
94980D-AA-6	WFMBS 2003-M A1 2.780% 12/25/33		09/01/2016	Paydown		14,887	14,887	15,296	14,854	0	33	0	33	0	14,887	0	0	0	282	12/25/2033	1FM
895945-D@-9	TRICAN WELL SVCS PP 8.290% 04/28/18	I	07/27/2016	Various		74,524	74,524	57,397	55,454	0	4,324	0	4,324	0	61,503	0	13,021	13,021	4,160	04/28/2018	5
C1466#-AA-6	CPR Leasing Ltd PP 5.410% 03/03/24	A	09/03/2016	Redemption 100.0000		27,489	27,489	27,489	27,489	0	0	0	0	0	27,489	0	0	0	1,487	03/03/2024	1
05541V-AE-6	BG ENERGY CAPITAL PLC 4.000% 10/15/21	F	09/26/2016	WELLS FARGO		2,181,780	2,000,000	2,152,320	2,097,021	0	(11,496)	0	(11,496)	0	2,085,525	0	96,255	96,255	76,444	10/15/2021	1FE
10510@-AC-4	Brambles Ind Ltd PP 5.940% 08/04/16	R	08/04/2016	Maturity		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	29,700	08/04/2016	2
21987B-AQ-1	CODELCO INC 3.000% 07/17/22	F	09/06/2016	NOMURA SECURITIES INTERNATIONA		3,364,636	3,350,000	3,305,211	3,319,098	0	2,911	0	2,911	0	3,322,009	0	42,627	42,627	115,017	07/17/2022	1FE
262049-AA-7	DRILL RIGS HLDS INC 6.500% 10/01/17	F	09/16/2016	JEFFERIES & CO		96,098	301,000	304,511	301,747	0	(764)	0	(764)	0	300,983	0	(204,886)	(204,886)	18,538	10/01/2017	5FE
292467-AA-5	EMTC PASS THRU TRUST PP 5.170% 06/30/27	F	07/01/2016	Redemption 100.0000		581	581	581	581	0	0	0	0	0	581	0	0	0	4,051	06/30/2027	2AM
50247V-AA-7	LYB INTL FINANCE BV 4.000% 07/15/23	F	09/23/2016	MORGAN STANLEY FIXED INC		5,415,900	5,000,000	4,933,900	4,947,645	0	4,279	0	4,279	0	4,951,925	0	463,975	463,975	240,556	07/15/2023	2FE
65504L-AC-1	NOBLE HOLDING INTL LTD 4.900% 08/01/20	F	08/17/2016	HONG KONG SHANGHAI BK		1,780,000	2,000,000	2,102,410	2,052,334	0	(6,815)	0	(6,815)	0	2,045,519	0	(265,519)	(265,519)	103,717	08/01/2020	2FE
65504L-AF-4	NOBLE HOLDING INTL LTD 4.625% 03/01/21	F	07/20/2016	HONG KONG SHANGHAI BK		871,250	1,000,000	988,930	993,637	0	636	0	636	0	994,273	0	(123,023)	(123,023)	41,625	03/01/2021	2FE
694184-AA-0	PACIFIC DRILLING V LTD 7.250% 12/01/17	F	09/07/2016	GOLDMAN SACHS		183,049	477,000	490,788	480,561	0	(2,994)	0	(2,994)	0	477,567	0	(294,518)	(294,518)	26,994	12/01/2017	5FE
761655-A@-8	REXAM PLC PP 4.150% 12/18/22	F	07/07/2016	Call 100.0000		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	529,739	12/18/2022	2
865622-BA-1	SUMITOMO MITSUI BANKING 1.450% 07/19/16	F	07/19/2016	Maturity		2,500,000	2,500,000	2,504,775	0	0	(4,775)	0	(4,775)	0	2,500,000	0	0	0	18,125	07/19/2016	1FE
90320X-AA-9	UPCB FINANCE VI LTD 6.875% 01/15/22	F	08/24/2016	Call 100.0000		9,100	9,100	9,828	9,652	0	38	0	38	0	9,691	0	(591)	(591)	626	01/15/2022	4AM
L7272@-AA-9	ORIFLAME COSMTCS GLOBAL S.A. PP 4.740% 07/13/18	F	08/19/2016	TENDER OFFER		925,301	925,301	925,301	925,301	0	0	0	0	0	925,301	0	0	0	48,245	07/13/2018	3
N3386#-AM-1	FUGRO NV PP 5.050% 08/17/18	F	07/07/2016	TENDER OFFER		180,866	180,866	180,866	0	0	0	0	0	0	180,866	0	0	0	9,776	08/17/2018	3
Q3946*-AB-9	FOXTEL PTY LTD PP 5.830% 09/24/16	R	09/24/2016	Maturity		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	29,150	09/24/2016	2FE
Q8773#-AL-0	Stockland Fin Pty Ltd Gtd Note PP 5.040% 07/14/16	R	07/14/2016	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	50,400	07/14/2016	1FE
T3489#-AB-5	CAMPARI PP 4.630% 07/16/18	F	09/27/2016	Call 100.0000		5,000,000	5,000,000	4,937,500	4,973,449	0	7,134	0	7,134	0	4,980,582	0	19,418	19,418	576,462	07/16/2018	2
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						138,173,865	135,758,417	136,328,759	108,822,942	0	(214,173)	0	(214,173)	0	135,962,294	0	2,211,569	2,211,569	7,475,045	XXX	XXX
8399997. Total - Bonds - Part 4						160,607,588	158,192,140	158,832,165	128,870,320	0	(315,294)	0	(315,294)	0	158,408,603	0	2,198,983	2,198,983	8,220,512	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						160,607,588	158,192,140	158,832,165	128,870,320	0	(315,294)	0	(315,294)	0	158,408,603	0	2,198,983	2,198,983	8,220,512	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
001204-10-6	AGL RESOURCES INC		07/01/2016	TENDER OFFER	979.000	64,614		59,359	62,470	(3,111)	0	0	(3,111)	0	59,359	0	5,255	5,255	1,038		L
00287Y-10-9	ABBVIE INC		09/30/2016	BNY CONVERG-SOFT	8,252.000	515,779		492,256	488,848	3,407	0	0	3,407	0	492,256	0	23,523	23,523	14,111		L
075887-10-9	BECTON DICKINSON		09/20/2016	BANK OF NEW YORK	2,258.000	398,831		310,515	347,935	(37,420)	0	0	(37,420)	0	310,515	0	88,316	88,316	4,471		L
097023-10-5	BOEING CO		09/30/2016	BNY CONVERG-SOFT	7,556.000	993,706		967,570	1,092,522	(124,952)	0	0	(124,952)	0	967,570	0	26,136	26,136	24,708		L
110122-10-8	BRISTOL-MYERS SQUIBB CO		09/30/2016	BNY CONVERG-SOFT	8,187.000	443,030		472,291	346,358	(50,179)	0	0	(50,179)	0	472,291	0	(29,262)	(29,262)	5,740		L
13057Q-10-7	CALIFORNIA RESOURCES CRP		07/01/2016	Tax Free Exchange	842.000	256		256	0	0	0	0	0	0	256	0	0	0	0		L
13057Q-20-6	CALIFORNIA RESOURCES CRP		09/23/2016	BNY CONVERGEX-EXEC	84.000	974		256	0	0	0	0	0	0	256	0	719	719	0		L
13057Q-20-6	CALIFORNIA RESOURCES CRP		07/04/2016	Cash Adjustment	0.000	15		1	0	0	0	0	0	0	1	0	15	15	0		L

STATEMENT AS OF SEPTEMBER 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	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)
13057Q-20-6	CALIFORNIA RESOURCES CRP		07/04/2016	Reverse Stock Split	758.000	0		0	0	0	0	0	0	0	0	0	0	0	0		L
219350-10-5	CORNING INC		09/30/2016	BNY CONVERG-SOFT	31,926.000	749,287		535,648	583,607	(47,959)	0	0	(47,959)	0	535,648	0	213,639	213,639	12,930		L
31339*-10-7	FHLB Indianapolis		07/26/2016	CALLED	20,814.000	2,478,900		2,081,400	2,081,400	0	0	0	0	0	2,081,400	0	397,500	397,500	39,347		A
369604-10-3	GENERAL ELECTRIC CO		09/30/2016	BNY CONVERG-SOFT	13,541.000	400,330		410,166	0	0	0	0	0	0	410,166	0	(9,837)	(9,837)	3,114		L
413875-10-5	HARRIS CORP		09/30/2016	BNY CONVERG-SOFT	2,695.000	244,040		202,148	234,196	(32,047)	0	0	(32,047)	0	202,148	0	41,892	41,892	4,123		L
437076-10-2	HOME DEPOT		07/22/2016	BANK OF NEW YORK	6,282.000	857,260		715,495	830,795	(115,300)	0	0	(115,300)	0	715,495	0	141,765	141,765	8,669		L
46113M-10-8	INTERVAL LEISURE GROUP		09/23/2016	BNY CONVERGEX-EXEC	911.000	15,338		10,939	0	0	0	0	0	0	10,939	0	4,398	4,398	219		L
478160-10-4	JOHNSON & JOHNSON		09/30/2016	BNY CONVERG-SOFT	11,049.000	1,306,769		1,134,103	654,121	(63,883)	0	0	(63,883)	0	1,134,103	0	172,666	172,666	17,997		L
478366-10-7	JOHNSON CONTROLS		09/06/2016	Taxable Exchange	8,807.000	410,362		355,214	347,788	7,425	0	0	7,425	0	355,214	0	55,149	55,149	10,216		L
502424-10-4	L-3 COMMUNICATIONS HOLDINGS		09/20/2016	BANK OF NEW YORK	981.000	144,479		101,750	117,239	(15,490)	0	0	(15,490)	0	101,750	0	42,730	42,730	2,060		L
532457-10-8	ELI LILLY		09/30/2016	BNY CONVERG-SOFT	4,547.000	364,502		367,155	203,572	(7,069)	0	0	(7,069)	0	367,155	0	(2,652)	(2,652)	3,696		L
539830-10-9	LOCKHEED MARTIN		09/30/2016	BNY CONVERG-SOFT	609.000	145,641		125,569	132,244	(6,675)	0	0	(6,675)	0	125,569	0	20,072	20,072	3,015		L
571903-20-2	MARRIOTT INTERNATIONAL-CL A		09/23/2016	Cash Adjustment	1.000	55		55	0	0	0	0	0	0	55	0	0	0	0		L
58933Y-10-5	MERCK & CO INC		09/30/2016	BNY CONVERG-SOFT	16,709.000	1,040,524		900,052	882,569	17,482	0	0	17,482	0	900,052	0	140,472	140,472	23,058		L
620076-30-7	MOTOROLA INC		09/20/2016	BANK OF NEW YORK	3,624.000	273,229		232,058	248,063	(16,004)	0	0	(16,004)	0	232,058	0	41,171	41,171	4,458		L
64110D-10-4	NETAPP INC		09/20/2016	BANK OF NEW YORK	6,851.000	242,922		213,224	181,757	31,467	0	0	31,467	0	213,224	0	29,698	29,698	3,768		L
651229-10-6	NEWELL BRANDS INC		09/20/2016	BANK OF NEW YORK	2,835.000	145,950		116,168	124,967	(8,798)	0	0	(8,798)	0	116,168	0	29,782	29,782	1,616		L
701094-10-4	PARKER HANNIFIN		09/20/2016	BANK OF NEW YORK	1,627.000	200,362		172,708	157,786	14,921	0	0	14,921	0	172,708	0	27,655	27,655	3,075		L
703395-10-3	PATTERSON COS INC		09/20/2016	BANK OF NEW YORK	955.000	43,980		43,017	43,176	(159)	0	0	(159)	0	43,017	0	963	963	669		L
717081-10-3	PFIZER INC		09/30/2016	BNY CONVERG-SOFT	25,510.000	855,985		844,061	488,396	4,379	0	0	4,379	0	844,061	0	11,923	11,923	13,617		L
790849-10-3	ST JUDE MEDICAL		09/20/2016	BANK OF NEW YORK	3,148.000	249,303		218,526	194,452	24,074	0	0	24,074	0	218,526	0	30,777	30,777	2,865		L
85590A-40-1	STARWOOD HOTELS RESORTS		09/23/2016	Taxable Exchange	2,116.000	160,291		136,184	135,686	497	0	0	497	0	136,184	0	24,107	24,107	2,381		L
863667-10-1	STRYKER CORP		09/20/2016	BANK OF NEW YORK	3,188.000	366,153		306,337	296,293	10,045	0	0	10,045	0	306,337	0	59,815	59,815	3,634		L
882508-10-4	TEXAS INSTRUMENTS		07/22/2016	BANK OF NEW YORK	13,047.000	852,900		614,584	715,106	(100,522)	0	0	(100,522)	0	614,584	0	238,316	238,316	9,916		L
913017-10-9	UNITED TECHNOLOGIES		09/30/2016	BNY CONVERG-SOFT	11,039.000	1,118,723		994,509	1,060,517	(66,008)	0	0	(66,008)	0	994,509	0	124,214	124,214	21,636		L
931142-10-3	WAL-MART		09/30/2016	BNY CONVERG-SOFT	18,945.000	1,361,991		1,210,142	1,161,329	48,814	0	0	48,814	0	1,210,142	0	151,849	151,849	37,701		L
G51502-10-5	JCI		09/20/2016	BANK OF NEW YORK	7,360.000	323,637		359,904	0	0	0	0	0	0	359,904	0	(36,267)	(36,267)	0		L
G51502-10-5	JCI		09/06/2016	Cash Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	0		L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						16,770,118	XXX	14,703,620	13,213,192	(533,065)	0	0	(533,065)	0	14,703,620	0	2,066,499	2,066,499	283,848	XXX	XXX
9799997. Total - Common Stocks - Part 4						16,770,118	XXX	14,703,620	13,213,192	(533,065)	0	0	(533,065)	0	14,703,620	0	2,066,499	2,066,499	283,848	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						16,770,118	XXX	14,703,620	13,213,192	(533,065)	0	0	(533,065)	0	14,703,620	0	2,066,499	2,066,499	283,848	XXX	XXX
9899999. Total - Preferred and Common Stocks						16,770,118	XXX	14,703,620	13,213,192	(533,065)	0	0	(533,065)	0	14,703,620	0	2,066,499	2,066,499	283,848	XXX	XXX
9999999 - Totals						177,377,706	XXX	173,535,785	142,083,512	(533,065)	(315,294)	0	(848,359)	0	173,112,223	0	4,265,482	4,265,482	8,504,360	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
0079999. Subtotal - Purchased Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/11/2015	09/14/2018	1,224		173.24	9,964			8,738		8,738	369						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			50,446		50,446	1,988						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			101,362		101,362	5,255						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			163,922		163,922	9,835						100/100
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		228,872		228,872	42,752						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		92,191		92,191	1,246						100/99
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		182,495		182,495	18,230						100/100
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		126,612		126,612	6,057						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		172,366		172,366	8,007						100/100
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		153,315		153,315	753						100/99
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/14/2016	07/12/2019	24,765		175.29		204,027		185,983		185,983	(18,044)						100/99
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/12/2016	08/14/2019	15,001		174.86		123,281		117,004		117,004	(6,277)						100/100
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/14/2016	09/13/2019	13,019		172.44		105,515		116,520		116,520	11,005						100/100
S&P 500 OTC Buy Side	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/15/2015	09/15/2015	630		1,978.09	54,209						(55,402)						100/99
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/14/2015	10/14/2016	155		1,994.24	20,085			24,676		24,676	2,884						100/105
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/14/2015	10/14/2016	2		1,994.24	195			239		239	27						100/105
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/14/2015	10/14/2016	344		1,994.24	26,793			20,204		20,204	(7,566)						100/105
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/15/2015	10/17/2016	5,149		2,023.86	377,204			208,904		208,904	(138,712)						100/105
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/15/2015	10/17/2016	21,457		2,023.86	2,766,173			3,093,585		3,093,585	431,646						100/105
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/15/2015	10/17/2016	210		2,054.22	23,630			24,088		24,088	1,788						100/105
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/15/2015	10/17/2016	457		2,074.46	46,713			43,628		43,628	(425)						100/105
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/13/2015	11/14/2016	86		2,023.04	8,700			3,749		3,749	(2,513)						100/106
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/13/2015	11/14/2016	159		2,023.04	21,059			22,500		22,500	1,674						100/106
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/16/2015	11/15/2016	18,651		2,053.19	2,447,051			2,335,041		2,335,041	207,932						100/106
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/16/2015	11/15/2016	5,107		2,053.19	393,188			107,861		107,861	(203,273)						100/106
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/16/2015	11/15/2016	85		2,083.99	9,748			8,414		8,414	129						100/106
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/16/2015	11/15/2016	524		2,104.52	54,288			42,902		42,902	(2,477)						100/106
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2015	12/14/2016	138		2,021.94	10,881			7,671		7,671	(3,813)						100/104
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2015	12/14/2016	411		2,021.94	54,746			61,744		61,744	5,209						100/104
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2015	12/15/2016	5,205		2,043.41	425,400			213,239		213,239	(177,834)						100/104

STATEMENT AS OF SEPTEMBER 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-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	12/15/2015	12/15/2016	16,546		2,043.41	2,260,550			2,369,425		2,369,425	296,891						100/104
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	12/15/2015	12/15/2016	86		2,082.23	9,888			9,459		9,459	591						100/104
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	12/15/2015	12/15/2016	548		2,094.50	59,696			55,297		55,297	1,884						100/104
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/14/2016	01/13/2017	373		1,921.84		50,263		85,035		85,035	34,771						100/103
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/14/2016	01/13/2017	52		1,921.84		4,230		8,264		8,264	4,034						100/103
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/15/2016	01/17/2017	5,512		1,880.33		345,341		1,246,380		1,246,380	901,039						100/103
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/15/2016	01/17/2017	18,587		1,880.33		2,537,316		5,485,510		5,485,510	2,948,194						100/103
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/15/2016	01/17/2017	2,119		1,927.34		235,509		535,811		535,811	300,303						100/103
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/12/2016	02/14/2017	711		1,864.78		109,313		191,992		191,992	82,680						100/103
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/12/2016	02/14/2017	100		1,864.78		9,462		22,462		22,462	13,000						100/103
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	02/16/2016	02/15/2017	5,109		1,895.58		457,132		1,187,876		1,187,876	730,744						100/103
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	02/16/2016	02/15/2017	17,008		1,895.58		2,453,464		4,870,219		4,870,219	2,416,755						100/103
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	02/16/2016	02/15/2017	111		1,924.01		14,259		28,911		28,911	14,652						100/103
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	02/16/2016	02/15/2017	551		1,942.97		65,626		134,671		134,671	69,045						100/103
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/14/2016	03/14/2017	475		2,019.64		60,480		83,306		83,306	22,826						100/102
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/14/2016	03/14/2017	653		2,019.64		48,539		72,931		72,931	24,391						100/102
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	03/15/2016	03/15/2017	5,667		2,015.93		427,295		713,215		713,215	285,920						100/102
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	03/15/2016	03/15/2017	18,666		2,015.93		2,408,320		3,543,079		3,543,079	1,134,759						100/102
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	03/15/2016	03/15/2017	191		2,046.17		21,445		31,628		31,628	10,183						100/102
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	03/15/2016	03/15/2017	563		2,066.33		57,318		84,425		84,425	27,107						100/102
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/14/2016	04/14/2017	402		2,082.78		42,352		28,770		28,770	(13,582)						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/14/2016	04/14/2017	610		2,082.78		74,481		86,686		86,686	12,205						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	04/15/2016	04/17/2017	18,551		2,080.73		2,269,680		2,779,613		2,779,613	509,933						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	04/15/2016	04/17/2017	6,226		2,080.73		427,515		495,977		495,977	68,462						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	04/15/2016	04/17/2017	317		2,111.94		33,264		40,462		40,462	7,198						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	04/15/2016	04/17/2017	824		2,132.75		77,518		93,447		93,447	15,929						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/13/2016	05/12/2017	129		2,046.61		9,583		14,290		14,290	4,706						100/101
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/13/2016	05/12/2017	266		2,046.61		32,640		45,568		45,568	12,928						100/101
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/16/2016	05/15/2017	6,494		2,066.66		452,254		667,333		667,333	215,079						100/101
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/16/2016	05/15/2017	20,115		2,066.66		2,481,729		3,357,909		3,357,909	876,180						100/101

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/16/2016	05/15/2017	109		2,097.66		11,543		15,744		15,744	4,201						100/101
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/16/2016	05/15/2017	385		2,118.33		36,650		50,124		50,124	13,475						100/101
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/14/2016	06/14/2017	507		2,075.32		70,551		82,177		82,177	11,626						100/101
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/14/2016	06/14/2017	175		2,075.32		14,451		17,816		17,816	3,365						100/101
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/15/2016	06/15/2017	4,861		2,071.50		503,500		540,353		540,353	36,853						100/101
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/15/2016	06/15/2017	15,257		2,071.50		2,054,325		2,589,870		2,589,870	535,545						100/101
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/15/2016	06/15/2017	10		2,123.29		1,020		1,307		1,307	287						100/101
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/15/2016	06/15/2017	384		2,123.29		40,545		51,982		51,982	11,437						100/101
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/14/2016	07/14/2017	277		2,163.75		32,945		32,497		32,497	(448)						100/101
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/14/2016	07/14/2017	112		2,163.75		11,495		5,886		5,886	(5,609)						100/101
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	07/15/2016	07/17/2017	15,168		2,161.74		1,829,682		1,788,816		1,788,816	(40,866)						100/101
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	07/15/2016	07/17/2017	4,415		2,161.74		286,350		266,192		266,192	(20,158)						100/101
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	07/15/2016	07/17/2017	111		2,194.17		11,424		10,989		10,989	(435)						100/101
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	07/15/2016	07/17/2017	319		2,215.78		29,256		27,810		27,810	(1,446)						100/101
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/12/2016	08/14/2017	425		2,184.05		51,133		48,969		48,969	(2,164)						100/99
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/12/2016	08/14/2017	100		2,184.05		6,570		5,145		5,145	(1,425)						100/99
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/15/2016	08/15/2017	4,826		2,190.15		441,826		260,077		260,077	(181,749)						100/99
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/15/2016	08/15/2017	15,469		2,190.15		2,314,004		1,663,807		1,663,807	(650,197)						100/99
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/15/2016	08/15/2017	84		2,223.00		8,621		7,574		7,574	(1,047)						100/99
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/15/2016	08/15/2017	356		2,244.90		32,292		27,972		27,972	(4,320)						100/99
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/14/2016	09/14/2017	18		2,125.77		1,985		1,689		1,689	(296)						100/99
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/14/2016	09/14/2017	437		2,125.77		58,000		66,927		66,927	8,927						100/99
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	09/15/2016	09/15/2017	5,782		2,147.26		437,008		508,801		508,801	71,793						100/99
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	09/15/2016	09/15/2017	19,564		2,147.26		2,587,816		2,745,598		2,745,598	157,782						100/99
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	09/15/2016	09/15/2017	100		2,179.47		11,438		12,140		12,140	702						100/99
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	09/15/2016	09/15/2017	363		2,200.94		37,284		39,653		39,653	2,369						100/99
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/15/2015	10/17/2016	2,221		2,023.86	78,213						(60,688)						100/105
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/15/2015	10/17/2016	526		2,023.86	14,165						(7,545)						100/105
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/15/2015	10/17/2016	2,310		2,023.86	86,488						(69,559)						100/105
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/16/2015	11/15/2016	2,576		2,053.19	87,285						(50,965)						100/106

STATEMENT AS OF SEPTEMBER 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 (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/16/2015	11/15/2016	1,542		2,053.19	55,704						(34,278)						100/106
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/16/2015	11/15/2016	889		2,053.19	22,448						(8,857)						100/106
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2015	12/15/2016	2,151		2,043.41	81,308			2,918		2,918	(46,597)						100/104
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2015	12/15/2016	1,018		2,043.41	25,376						(11,095)						100/104
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2015	12/15/2016	1,480		2,043.41	57,778			4,138		4,138	(33,967)						100/104
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2015	12/15/2016	663		2,043.41	29,133			3,710		3,710	(16,144)						100/104
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/15/2016	01/17/2017	620		1,880.33		10,718		20,856		20,856	10,138						100/103
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/15/2016	01/17/2017	425		1,880.33		15,600		33,780		33,780	18,180						100/103
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/15/2016	01/17/2017	2,297		1,880.33		75,168		161,612		161,612	86,444						100/103
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/15/2016	01/17/2017	2,170		1,880.33		64,872		139,775		139,775	74,903						100/103
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/16/2016	02/15/2017	1,335		1,895.58		37,191		59,950		59,950	22,759						100/103
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/16/2016	02/15/2017	628		1,895.58		12,614		14,565		14,565	1,951						100/103
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/16/2016	02/15/2017	235		1,895.58		7,120		11,791		11,791	4,671						100/103
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/16/2016	02/15/2017	1,910		1,895.58		48,508		75,666		75,666	27,158						100/103
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/15/2016	03/15/2017	2,602		2,015.93		68,185		77,829		77,829	9,644						100/102
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/15/2016	03/15/2017	362		2,015.93		11,680		13,785		13,785	2,105						100/102
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/15/2016	03/15/2017	600		2,015.93		11,616		10,183		10,183	(1,433)						100/102
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/15/2016	03/15/2017	1,741		2,015.93		50,895		59,203		59,203	8,308						100/102
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2016	04/17/2017	370		2,080.73		14,784		11,951		11,951	(2,833)						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		2,080.73		73,809		55,236		55,236	(18,573)						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		2,080.73		62,620		47,777		47,777	(14,843)						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		2,080.73		18,156		10,461		10,461	(7,695)						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		2,066.66		54,365		45,203		45,203	(9,162)						100/101
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/16/2016	05/15/2017	358		2,066.66		11,470		10,283		10,283	(1,187)						100/101
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/16/2016	05/15/2017	2,032		2,066.66		59,640		52,035		52,035	(7,605)						100/101
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/16/2016	05/15/2017	641		2,066.66		12,455		8,266		8,266	(4,189)						100/101
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/15/2016	06/15/2017	328		2,071.50		10,336		8,762		8,762	(1,574)						100/101
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/15/2016	06/15/2017	1,349		2,071.50		38,571		31,782		31,782	(6,789)						100/101
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/15/2016	06/15/2017	1,062		2,071.50		28,380		21,766		21,766	(6,614)						100/101
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/15/2016	06/15/2017	533		2,071.50		10,166		6,048		6,048	(4,118)						100/101

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	07/15/2016	07/17/2017	1,441		2,161.74		48,283		26,637		26,637	(21,645)						100/101
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	07/15/2016	07/17/2017	421		2,161.74		9,100		3,850		3,850	(5,250)						100/101
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	07/15/2016	07/17/2017	1,793		2,161.74		54,250		29,095		29,095	(25,155)						100/101
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/15/2016	08/15/2017	1,929		2,190.15		65,065		24,106		24,106	(40,959)						100/99
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/15/2016	08/15/2017	644		2,190.15		13,536		3,759		3,759	(9,777)						100/99
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/15/2016	08/15/2017	1,742		2,190.15		53,029		18,615		18,615	(34,413)						100/99
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	09/15/2016	09/15/2017	1,646		2,147.26		53,732		33,298		33,298	(20,434)						100/99
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	09/15/2016	09/15/2017	577		2,147.26		12,028		6,261		6,261	(5,767)						100/99
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	09/15/2016	09/15/2017	3,437		2,147.26		100,368		60,862		60,862	(39,506)						100/99
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										9,939,727	28,657,981	0	48,363,951	XXX	48,363,951	10,754,504	0	0	0	0	XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										9,939,727	28,657,981	0	48,363,951	XXX	48,363,951	10,754,504	0	0	0	0	XXX	XXX
0219999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0289999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0369999. Total Purchased Options - Call Options and Warrants										9,939,727	28,657,981	0	48,363,951	XXX	48,363,951	10,754,504	0	0	0	0	XXX	XXX
0379999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0389999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0399999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0409999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0419999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999. Total Purchased Options										9,939,727	28,657,981	0	48,363,951	XXX	48,363,951	10,754,504	0	0	0	0	XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/14/2015	10/14/2016	2		2,054.07	(145)			(158)		(158)	(1)						100/105
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/14/2015	10/14/2016	155		2,064.04	(14,183)			(15,016)		(15,016)	389						100/105
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/14/2015	10/14/2016	344		2,074.01	(12,916)			(3)		(3)	12,624						100/105
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	10/15/2015	10/17/2016	756		2,055.23	(82,926)			(86,008)		(86,008)	(6,052)						100/105
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	10/15/2015	10/17/2016	2,322		2,064.34	(243,888)			(243,916)		(243,916)	(7,182)						100/105
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	10/15/2015	10/17/2016	548		2,066.36	(27,306)			(896)		(896)	24,072						100/105
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	10/15/2015	10/17/2016	408		2,076.48	(40,260)			(38,170)		(38,170)	210						100/105
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	10/15/2015	10/17/2016	8,889		2,089.64	(822,143)			(725,133)		(725,133)	53,587						100/105
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	10/15/2015	10/17/2016	7,239		2,094.70	(651,925)			(555,340)		(555,340)	64,969						100/105
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	10/15/2015	10/17/2016	40		2,096.72	(3,520)			(2,964)		(2,964)	338						100/105
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	10/15/2015	10/17/2016	2,013		2,096.72	(179,300)			(150,991)		(150,991)	17,192						100/105
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	10/15/2015	10/17/2016	2,063		2,099.75	(73,063)						65,357						100/105
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	10/15/2015	10/17/2016	2,537		2,109.87	(80,619)						71,078						100/105
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	10/15/2015	10/17/2016	457		2,109.87	(37,925)			(29,018)		(29,018)	6,338						100/105

STATEMENT AS OF SEPTEMBER 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	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/13/2015	11/14/2016	159		2,093.85	(14,619)			(13,439)		(13,439)	1,084						100/106
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/13/2015	11/14/2016	86		2,103.96	(5,046)			(3)		(3)	2,844						100/106
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/16/2015	11/15/2016	752		2,085.01	(84,357)			(73,728)		(73,728)	(1,942)						100/106
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/16/2015	11/15/2016	1,447		2,094.25	(155,331)			(130,529)		(130,529)	2,371						100/106
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/16/2015	11/15/2016	85		2,095.28	(9,100)			(7,629)		(7,629)	48						100/106
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/16/2015	11/15/2016	658		2,099.39	(34,020)			(166)		(166)	25,904						100/106
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/16/2015	11/15/2016	1,261		2,105.55	(127,946)			(102,474)		(102,474)	4,611						100/106
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/16/2015	11/15/2016	9,027		2,119.92	(852,610)			(636,753)		(636,753)	71,314						100/106
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/16/2015	11/15/2016	4,732		2,125.05	(434,261)			(312,528)		(312,528)	50,347						100/106
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/16/2015	11/15/2016	1,432		2,126.08	(130,830)			(93,656)		(93,656)	13,684						100/106
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/16/2015	11/15/2016	2,055		2,130.18	(78,914)						58,544						100/106
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/16/2015	11/15/2016	1,454		2,135.32	(52,835)						39,498						100/106
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/16/2015	11/15/2016	524		2,140.45	(44,290)			(29,061)		(29,061)	7,019						100/106
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/16/2015	11/15/2016	940		2,141.48	(32,038)						23,504						100/106
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2015	12/14/2016	232		2,092.71	(21,808)			(22,313)		(22,313)	439						100/104
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2015	12/14/2016	179		2,097.76	(16,399)			(16,638)		(16,638)	545						100/104
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2015	12/14/2016	59		2,102.82	(2,184)			(154)		(154)	2,326						100/104
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2015	12/14/2016	79		2,107.87	(2,719)			(142)		(142)	3,016						100/104
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2015	12/15/2016	213		2,074.06	(13,572)			(3,406)		(3,406)	9,320						100/104
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2015	12/15/2016	433		2,076.10	(50,534)			(50,240)		(50,240)	(4,345)						100/104
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2015	12/15/2016	1,431		2,084.28	(160,875)			(156,126)		(156,126)	(9,031)						100/104
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2015	12/15/2016	480		2,090.41	(26,656)			(3,572)		(3,572)	21,381						100/104
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2015	12/15/2016	86		2,092.45	(9,258)			(8,755)		(8,755)	(343)						100/104
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2015	12/15/2016	670		2,094.50	(71,788)			(67,640)		(67,640)	(2,305)						100/104
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2015	12/15/2016	299		2,106.76	(30,134)			(27,342)		(27,342)	(435)						100/104
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2015	12/15/2016	6,200		2,109.82	(617,029)			(556,072)		(556,072)	(4,026)						100/104
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2015	12/15/2016	6,555		2,114.93	(634,923)			(557,556)		(557,556)	14,209						100/104
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2015	12/15/2016	1,816		2,120.04	(76,797)			(1,495)		(1,495)	70,953						100/104
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2015	12/15/2016	957		2,124.12	(88,562)			(76,118)		(76,118)	2,963						100/104
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2015	12/15/2016	2,095		2,125.15	(84,316)			(958)		(958)	79,459						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	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2015	12/15/2016	548		2,130.25	(49,056)			(40,823)		(40,823)	2,597						100/104
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2015	12/15/2016	602		2,151.71	(18,204)			(8)		(8)	17,514						100/104
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/14/2016	01/13/2017	7		1,984.30		(731)		(1,304)		(1,304)	(573)						100/103
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/14/2016	01/13/2017	4		1,989.10		(190)		(414)		(414)	(223)						100/103
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/14/2016	01/13/2017	365		1,993.91		(34,960)		(62,706)		(62,706)	(27,746)						100/103
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/14/2016	01/13/2017	48		2,003.52		(1,914)		(4,153)		(4,153)	(2,240)						100/103
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/15/2016	01/17/2017	56		1,908.53		(2,606)		(11,055)		(11,055)	(8,449)						100/103
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/15/2016	01/17/2017	327		1,909.48		(38,683)		(87,775)		(87,775)	(49,093)						100/103
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/15/2016	01/17/2017	1,500		1,917.94		(170,888)		(391,939)		(391,939)	(221,051)						100/103
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/15/2016	01/17/2017	285		1,922.64		(11,619)		(52,323)		(52,323)	(40,704)						100/103
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/15/2016	01/17/2017	534		1,927.34		(58,188)		(135,129)		(135,129)	(76,941)						100/103
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/15/2016	01/17/2017	8,456		1,941.44		(860,172)		(2,027,078)		(2,027,078)	(1,166,906)						100/103
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/15/2016	01/17/2017	6,392		1,946.14		(635,844)		(1,508,175)		(1,508,175)	(872,330)						100/103
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/15/2016	01/17/2017	2,079		1,950.84		(63,021)		(323,903)		(323,903)	(260,881)						100/103
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/15/2016	01/17/2017	1,377		1,951.78		(133,126)		(317,573)		(317,573)	(184,447)						100/103
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/15/2016	01/17/2017	2,055		1,955.54		(58,818)		(310,539)		(310,539)	(251,721)						100/103
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/15/2016	01/17/2017	2,119		1,959.30		(197,253)		(475,936)		(475,936)	(278,683)						100/103
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/15/2016	01/17/2017	1,037		1,969.65		(24,995)		(142,081)		(142,081)	(117,086)						100/103
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/12/2016	02/14/2017	10		1,925.39		(1,163)		(2,156)		(2,156)	(994)						100/103
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/12/2016	02/14/2017	6		1,930.05		(388)		(1,082)		(1,082)	(695)						100/103
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/12/2016	02/14/2017	508		1,930.05		(59,945)		(111,875)		(111,875)	(51,930)						100/103
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/12/2016	02/14/2017	78		1,934.71		(4,524)		(12,757)		(12,757)	(8,233)						100/103
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/12/2016	02/14/2017	193		1,934.71		(22,356)		(41,923)		(41,923)	(19,567)						100/103
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/12/2016	02/14/2017	16		1,944.03		(873)		(2,511)		(2,511)	(1,638)						100/103
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/16/2016	02/15/2017	775		1,924.01		(98,637)		(202,387)		(202,387)	(103,750)						100/103
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/16/2016	02/15/2017	55		1,924.01		(4,053)		(11,308)		(11,308)	(7,255)						100/103
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/16/2016	02/15/2017	1,522		1,933.49		(186,083)		(384,461)		(384,461)	(198,379)						100/103
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/16/2016	02/15/2017	111		1,935.39		(13,419)		(27,820)		(27,820)	(14,401)						100/103
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/16/2016	02/15/2017	253		1,938.23		(16,752)		(48,107)		(48,107)	(31,355)						100/103
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/16/2016	02/15/2017	549		1,938.23		(65,728)		(136,568)		(136,568)	(70,840)						100/103

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/16/2016	02/15/2017	82		1,942.97		(5,224)		(15,149)		(15,149)	(9,925)						100/103
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/16/2016	02/15/2017	129		1,952.45		(14,578)		(30,505)		(30,505)	(15,928)						100/103
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/16/2016	02/15/2017	7,275		1,957.19		(802,578)		(1,690,698)		(1,690,698)	(888,120)						100/103
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/16/2016	02/15/2017	5,895		1,961.93		(636,975)		(1,348,958)		(1,348,958)	(711,983)						100/103
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/16/2016	02/15/2017	2,305		1,961.93		(127,167)		(383,603)		(383,603)	(256,436)						100/103
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/16/2016	02/15/2017	863		1,962.87		(92,705)		(195,774)		(195,774)	(103,069)						100/103
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/16/2016	02/15/2017	1,804		1,966.66		(95,760)		(291,726)		(291,726)	(195,966)						100/103
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/16/2016	02/15/2017	609		1,971.40		(31,070)		(95,656)		(95,656)	(64,587)						100/103
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/16/2016	02/15/2017	551		1,971.40		(57,057)		(121,599)		(121,599)	(64,542)						100/103
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/14/2016	03/14/2017	441		2,090.33		(38,804)		(54,793)		(54,793)	(15,989)						100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/14/2016	03/14/2017	560		2,095.38		(20,114)		(28,188)		(28,188)	(8,074)						100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/14/2016	03/14/2017	35		2,095.38		(2,968)		(4,215)		(4,215)	(1,247)						100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/14/2016	03/14/2017	94		2,105.47		(3,005)		(4,061)		(4,061)	(1,056)						100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/15/2016	03/15/2017	759		2,046.17		(83,997)		(125,688)		(125,688)	(41,691)						100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/15/2016	03/15/2017	77		2,046.17		(4,449)		(7,517)		(7,517)	(3,068)						100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/15/2016	03/15/2017	1,746		2,056.25		(184,096)		(275,406)		(275,406)	(91,310)						100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/15/2016	03/15/2017	191		2,059.27		(19,828)		(29,762)		(29,762)	(9,934)						100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/15/2016	03/15/2017	184		2,060.28		(9,361)		(15,612)		(15,612)	(6,251)						100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/15/2016	03/15/2017	208		2,061.29		(21,420)		(31,891)		(31,891)	(10,471)						100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/15/2016	03/15/2017	102		2,066.33		(4,879)		(8,134)		(8,134)	(3,255)						100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/15/2016	03/15/2017	476		2,076.41		(45,312)		(67,756)		(67,756)	(22,444)						100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/15/2016	03/15/2017	9,259		2,081.45		(856,724)		(1,289,447)		(1,289,447)	(432,723)						100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/15/2016	03/15/2017	990		2,083.46		(90,573)		(135,099)		(135,099)	(44,526)						100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/15/2016	03/15/2017	2,322		2,086.49		(90,792)		(146,986)		(146,986)	(56,194)						100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/15/2016	03/15/2017	5,228		2,086.49		(471,138)		(704,403)		(704,403)	(233,265)						100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/15/2016	03/15/2017	2,984		2,091.53		(110,676)		(177,700)		(177,700)	(67,024)						100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	03/15/2016	03/15/2017	563		2,096.57		(48,011)		(71,670)		(71,670)	(23,659)						100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/14/2016	04/14/2017	96		2,150.47		(8,120)		(9,444)		(9,444)	(1,324)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/14/2016	04/14/2017	514		2,155.68		(42,090)		(48,548)		(48,548)	(6,457)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/14/2016	04/14/2017	40		2,155.68		(2,738)		(1,023)		(1,023)	1,715						100/100

STATEMENT AS OF SEPTEMBER 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	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/14/2016	04/14/2017	362		2,160.88		(23,795)		(8,424)		(8,424)	15,371						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2016	04/17/2017	344		2,111.94		(35,536)		(43,833)		(43,833)	(8,298)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2016	04/17/2017	84		2,111.94		(4,270)		(4,766)		(4,766)	(496)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2016	04/17/2017	1,187		2,121.30		(116,831)		(143,575)		(143,575)	(26,744)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2016	04/17/2017	317		2,124.43		(30,690)		(37,842)		(37,842)	(7,152)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2016	04/17/2017	406		2,126.51		(17,745)		(18,994)		(18,994)	(1,249)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2016	04/17/2017	334		2,127.55		(31,762)		(38,767)		(38,767)	(7,005)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2016	04/17/2017	252		2,132.75		(10,290)		(10,917)		(10,917)	(627)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2016	04/17/2017	1,579		2,147.31		(134,357)		(162,338)		(162,338)	(27,982)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2016	04/17/2017	7,320		2,148.35		(619,861)		(748,906)		(748,906)	(129,045)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2016	04/17/2017	1,473		2,151.47		(122,294)		(148,478)		(148,478)	(26,184)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2016	04/17/2017	6,315		2,153.56		(519,030)		(630,171)		(630,171)	(111,141)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2016	04/17/2017	2,908		2,153.56		(93,170)		(92,122)		(92,122)	1,048						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2016	04/17/2017	1,814		2,158.76		(54,360)		(52,261)		(52,261)	2,099						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2016	04/17/2017	762		2,162.92		(21,715)		(20,606)		(20,606)	1,109						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2016	04/17/2017	824		2,169.16		(61,569)		(73,530)		(73,530)	(11,961)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/13/2016	05/12/2017	46		2,108.01		(4,042)		(6,016)		(6,016)	(1,974)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/13/2016	05/12/2017	30		2,113.12		(1,172)		(1,861)		(1,861)	(689)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/13/2016	05/12/2017	220		2,118.24		(18,225)		(27,351)		(27,351)	(9,126)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/13/2016	05/12/2017	99		2,123.36		(3,394)		(5,402)		(5,402)	(2,008)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/16/2016	05/15/2017	223		2,097.66		(11,454)		(17,585)		(17,585)	(6,131)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/16/2016	05/15/2017	518		2,097.66		(54,035)		(74,870)		(74,870)	(20,835)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/16/2016	05/15/2017	1,553		2,102.83		(157,932)		(220,219)		(220,219)	(62,287)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/16/2016	05/15/2017	440		2,107.99		(20,384)		(31,541)		(31,541)	(11,157)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/16/2016	05/15/2017	402		2,113.16		(38,595)		(54,071)		(54,071)	(15,476)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/16/2016	05/15/2017	48		2,118.33		(2,010)		(3,124)		(3,124)	(1,114)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/16/2016	05/15/2017	322		2,119.36		(29,925)		(41,755)		(41,755)	(11,830)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/16/2016	05/15/2017	946		2,126.59		(84,456)		(117,678)		(117,678)	(33,222)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/16/2016	05/15/2017	10,314		2,128.66		(910,151)		(1,272,099)		(1,272,099)	(361,948)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/16/2016	05/15/2017	709		2,133.83		(24,612)		(38,920)		(38,920)	(14,308)						100/101

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/16/2016	05/15/2017	6,169		2,133.83		(529,125)		(744,771)		(744,771)	(215,646)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/16/2016	05/15/2017	2,954		2,135.89		(100,122)		(156,944)		(156,944)	(56,822)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/16/2016	05/15/2017	385		2,144.16		(31,085)		(43,841)		(43,841)	(12,756)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/16/2016	05/15/2017	2,119		2,144.16		(64,824)		(103,225)		(103,225)	(38,401)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/14/2016	06/14/2017	2		2,132.39		(204)		(239)		(239)	(36)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/14/2016	06/14/2017	422		2,137.58		(43,537)		(51,289)		(51,289)	(7,752)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/14/2016	06/14/2017	162		2,142.77		(7,325)		(8,848)		(8,848)	(1,523)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/14/2016	06/14/2017	83		2,147.96		(8,148)		(9,601)		(9,601)	(1,452)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/14/2016	06/14/2017	13		2,153.14		(549)		(654)		(654)	(105)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/15/2016	06/15/2017	145		2,102.57		(12,300)		(12,846)		(12,846)	(546)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/15/2016	06/15/2017	657		2,102.57		(75,752)		(98,120)		(98,120)	(22,368)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/15/2016	06/15/2017	1,721		2,106.72		(194,649)		(250,668)		(250,668)	(56,019)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/15/2016	06/15/2017	299		2,111.89		(23,994)		(24,587)		(24,587)	(593)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/15/2016	06/15/2017	162		2,118.11		(17,320)		(22,334)		(22,334)	(5,014)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/15/2016	06/15/2017	94		2,123.29		(7,020)		(7,019)		(7,019)	1						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/15/2016	06/15/2017	287		2,123.29		(29,988)		(38,904)		(38,904)	(8,916)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/15/2016	06/15/2017	5,539		2,133.65		(549,653)		(712,510)		(712,510)	(162,857)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/15/2016	06/15/2017	809		2,135.72		(79,395)		(103,177)		(103,177)	(23,782)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/15/2016	06/15/2017	850		2,138.82		(57,200)		(54,649)		(54,649)	2,551						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/15/2016	06/15/2017	6,083		2,138.82		(587,160)		(756,993)		(756,993)	(169,833)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/15/2016	06/15/2017	1,837		2,142.97		(120,238)		(114,021)		(114,021)	6,217						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/15/2016	06/15/2017	10		2,148.15		(882)		(1,142)		(1,142)	(260)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/15/2016	06/15/2017	384		2,148.15		(35,060)		(45,406)		(45,406)	(10,346)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/15/2016	06/15/2017	1,637		2,149.18		(102,717)		(95,062)		(95,062)	7,655						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/14/2016	07/14/2017	4		2,217.84		(326)		(321)		(321)	5						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/14/2016	07/14/2017	75		2,223.25		(6,439)		(6,380)		(6,380)	58						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/14/2016	07/14/2017	40		2,228.66		(2,769)		(950)		(950)	1,820						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/14/2016	07/14/2017	198		2,228.66		(16,392)		(16,048)		(16,048)	345						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/14/2016	07/14/2017	72		2,234.07		(4,867)		(1,616)		(1,616)	3,251						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	07/15/2016	07/17/2017	636		2,194.17		(64,488)		(62,958)		(62,958)	1,529						100/101

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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	07/15/2016	07/17/2017	190		2,194.17		(8,856)		(8,319)		(8,319)	537						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	07/15/2016	07/17/2017	1,002		2,199.57		(98,724)		(96,909)		(96,909)	1,815						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	07/15/2016	07/17/2017	328		2,204.97		(13,703)		(12,814)		(12,814)	889						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	07/15/2016	07/17/2017	719		2,210.38		(66,865)		(65,336)		(65,336)	1,529						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	07/15/2016	07/17/2017	474		2,215.78		(17,528)		(16,351)		(16,351)	1,177						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	07/15/2016	07/17/2017	284		2,215.78		(25,646)		(24,787)		(24,787)	859						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	07/15/2016	07/17/2017	386		2,221.19		(33,818)		(32,855)		(32,855)	962						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	07/15/2016	07/17/2017	287		2,222.27		(9,858)		(9,283)		(9,283)	575						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	07/15/2016	07/17/2017	6,243		2,226.59		(530,354)		(508,447)		(508,447)	21,907						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	07/15/2016	07/17/2017	6,009		2,232.00		(494,919)		(477,478)		(477,478)	17,441						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	07/15/2016	07/17/2017	1,274		2,232.00		(39,121)		(36,515)		(36,515)	2,606						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	07/15/2016	07/17/2017	1,862		2,237.40		(53,533)		(49,135)		(49,135)	4,398						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	07/15/2016	07/17/2017	319		2,242.81		(24,633)		(23,630)		(23,630)	1,003						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/12/2016	08/14/2017	15		2,233.19		(554)		(433)		(433)	120						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/12/2016	08/14/2017	281		2,233.19		(25,604)		(24,613)		(24,613)	991						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/12/2016	08/14/2017	21		2,238.65		(1,858)		(1,801)		(1,801)	57						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/12/2016	08/14/2017	14		2,244.11		(468)		(365)		(365)	103						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/12/2016	08/14/2017	104		2,244.11		(8,915)		(8,561)		(8,561)	354						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/12/2016	08/14/2017	18		2,249.57		(1,516)		(1,466)		(1,466)	50						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/12/2016	08/14/2017	63		2,249.57		(1,932)		(1,525)		(1,525)	407						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/12/2016	08/14/2017	9		2,255.03		(249)		(193)		(193)	56						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/15/2016	08/15/2017	372		2,223.00		(27,140)		(14,625)		(14,625)	12,514						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/15/2016	08/15/2017	817		2,223.00		(106,326)		(73,281)		(73,281)	33,045						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/15/2016	08/15/2017	1,020		2,228.48		(129,854)		(89,408)		(89,408)	40,445						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/15/2016	08/15/2017	774		2,233.95		(52,545)		(27,096)		(27,096)	25,449						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/15/2016	08/15/2017	868		2,237.24		(106,400)		(71,857)		(71,857)	34,543						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/15/2016	08/15/2017	84		2,238.33		(7,844)		(6,964)		(6,964)	880						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/15/2016	08/15/2017	313		2,239.43		(38,018)		(25,661)		(25,661)	12,357						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/15/2016	08/15/2017	7,022		2,255.85		(796,684)		(514,292)		(514,292)	282,392						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/15/2016	08/15/2017	5,429		2,261.33		(601,634)		(387,732)		(387,732)	213,902						100/99

STATEMENT AS OF SEPTEMBER 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	08/15/2016	08/15/2017	2,082		2,261.33		(117,648)		(53,952)		(53,952)	63,696						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/15/2016	08/15/2017	356		2,266.81		(28,002)		(24,255)		(24,255)	3,747						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/15/2016	08/15/2017	1,598		2,266.81		(87,150)		(38,133)		(38,133)	49,017						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/14/2016	09/14/2017	18		2,189.54		(1,345)		(1,018)		(1,018)	327						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	09/15/2016	09/15/2017	142		2,179.47		(8,022)		(9,988)		(9,988)	(1,967)						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	09/15/2016	09/15/2017	2,312		2,179.47		(260,166)		(280,347)		(280,347)	(20,181)						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	09/15/2016	09/15/2017	692		2,183.76		(37,571)		(47,363)		(47,363)	(9,793)						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	09/15/2016	09/15/2017	540		2,184.84		(59,276)		(64,262)		(64,262)	(4,986)						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	09/15/2016	09/15/2017	510		2,190.21		(25,952)		(33,079)		(33,079)	(7,127)						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	09/15/2016	09/15/2017	335		2,190.21		(35,784)		(38,605)		(38,605)	(2,821)						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	09/15/2016	09/15/2017	1,076		2,191.28		(114,136)		(123,380)		(123,380)	(9,245)						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	09/15/2016	09/15/2017	63		2,195.57		(3,038)		(3,941)		(3,941)	(904)						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	09/15/2016	09/15/2017	9,244		2,206.31		(909,130)		(989,184)		(989,184)	(80,054)						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	09/15/2016	09/15/2017	6,157		2,211.68		(588,290)		(636,119)		(636,119)	(47,829)						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	09/15/2016	09/15/2017	2,596		2,211.68		(105,925)		(141,888)		(141,888)	(35,963)						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	09/15/2016	09/15/2017	1,779		2,217.05		(68,378)		(93,738)		(93,738)	(25,360)						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	09/15/2016	09/15/2017	363		2,222.41		(32,760)		(36,027)		(36,027)	(3,267)						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/14/2016	09/14/2017	362		2,173.60		(37,576)		(45,390)		(45,390)	(7,814)						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/14/2016	09/14/2017	9		2,178.91		(903)		(1,086)		(1,086)	(184)						100/99
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/14/2016	09/14/2017	65		2,184.23		(6,422)		(7,797)		(7,797)	(1,375)						100/99
0509999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(6,301,130)	(18,672,901)	0	(32,057,415)	XXX	(32,057,415)	(7,741,605)	0	0	0	0	XXX	XXX
0569999. Subtotal - Written Options - Hedging Other										(6,301,130)	(18,672,901)	0	(32,057,415)	XXX	(32,057,415)	(7,741,605)	0	0	0	0	XXX	XXX
0639999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0709999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0779999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0789999. Total Written Options - Call Options and Warrants										(6,301,130)	(18,672,901)	0	(32,057,415)	XXX	(32,057,415)	(7,741,605)	0	0	0	0	XXX	XXX
0799999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0809999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0819999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0829999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0839999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999. Total Written Options										(6,301,130)	(18,672,901)	0	(32,057,415)	XXX	(32,057,415)	(7,741,605)	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

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)
1169999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1179999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1189999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1199999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1209999. Total Swaps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1269999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999. Subtotal - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999. Subtotal - Hedging Other										3,638,597	9,985,080	0	16,306,536	XXX	16,306,536	3,012,899	0	0	0	0	XXX	XXX
1419999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1429999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1439999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1449999 - Totals										3,638,597	9,985,080	0	16,306,536	XXX	16,306,536	3,012,899	0	0	0	0	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

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

N O N E

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

N O N E

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
					5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts With Book/Adjusted Carrying Value >0	Contracts With Book/Adjusted Carrying Value <0	Exposure Net of Collateral	Contracts With Fair Value >0	Contracts With Fair Value <0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX			0			0		
Barclays	G5GSEF7VJP5I70UK5573	Y	N	0	2,476,594	(1,661,448)	815,146	2,476,594	(1,661,448)	815,146	0	0
Credit Suisse	1V8Y6QCX6YMJ2OELII46	Y	N	0	28,534,531	(18,990,305)	9,544,226	28,534,531	(18,990,305)	9,544,226	0	0
Goldman Sachs	W22LROWP2IHZNBB6K528	Y	N	3,520,000	9,590,442	(5,963,181)	107,261	9,590,442	(5,963,181)	107,261	0	0
Morgan Stanley	4PQUHN3JPFGFNF3BB653	Y	N	0	7,762,384	(5,442,481)	2,319,903	7,762,384	(5,442,481)	2,319,903	0	0
0299999. Total NAIC 1 Designation				3,520,000	48,363,951	(32,057,415)	12,786,536	48,363,951	(32,057,415)	12,786,536	0	0
0899999. Aggregate Sum of Central Clearing houses							0			0		
0999999 - Gross Totals				3,520,000	48,363,951	(32,057,415)	12,786,536	48,363,951	(32,057,415)	12,786,536	0	0
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					48,363,951	(32,057,415)						

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	3,520,000	3,520,000	XXX		V
0299999 - Total					3,520,000	3,520,000	XXX	XXX	XXX

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6199999. Total - Issuer Obligations				0	0	XXX
6299999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6399999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6499999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
6599999. Total Bonds				0	0	XXX
7099999. Total - Preferred Stocks				0	0	XXX
7599999. Total - Common Stocks				0	0	XXX
7699999. Total - Preferred and Common Stocks				0	0	XXX
	Short term investment from reverse repo program			9,000,306	9,000,306	10/03/2016
8999999. Total - Short-Term Invested Assets (Schedule DA type)				9,000,306	9,000,306	XXX
9999999 - Totals				9,000,306	9,000,306	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ (28,577,496) Book/Adjusted Carrying Value $ (28,577,496)
2. Average balance for the year to date Fair Value $ 18,250,382 Book/Adjusted Carrying Value $ 18,250,382
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 2,479,701 NAIC 2 $ 6,520,606 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 Adj % Due 6/1/2033 MJSD1		1	1,479,259	1,479,259	06/01/2033
690353-C9-6	OPIC Adj % 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	422,414	422,414	03/15/2017
690353-SC-2	OPIC US Agency Floating Rate Adj % Due 6/15/2024 MJSD15		1	5,438,584	5,438,584	06/15/2024
690353-WA-1	OPIC VRDN Adj % Due 6/15/2017 MJSD15		1	750,000	750,000	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				22,160,257	22,160,257	XXX
0599999. Total - U.S. Government Bonds				22,160,257	22,160,257	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
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				2,115,000	2,115,000	XXX
3199999. Total - U.S. Special Revenues Bonds				2,115,000	2,115,000	XXX
025816-AX-7	AMERICAN EXPRESS CO 6.15% Due 8/28/2017 FA28		1FE	1,810,069	1,813,050	08/28/2017
05530Q-AE-0	BAT INTL FINANCE PLC 2 1/8% Due 6/7/2017 JD7		1FE	704,075	704,798	06/07/2017
06050T-LT-7	BANK OF AMERICA NA 1 1/4% Due 2/14/2017 FA14		1FE	1,700,859	1,699,877	02/14/2017
06406H-CA-5	BANK OF NEW YORK 2.4% Due 1/17/2017 JJ17		1FE	1,882,252	1,883,446	01/17/2017
064159-AM-8	BANK OF NOVA SCOTIA 2.55% Due 1/12/2017 JJ12		1FE	1,158,752	1,158,813	01/12/2017
06427E-MX-6	BMO Corp Flt % Due 12/8/2017 MJSD8		1FE	3,400,000	3,400,000	12/08/2017
13606A-R7-5	CANADIAN IMP BK COMM NY 1.1732% Due 5/10/2017 Mo-12		1FE	2,500,130	2,500,000	05/10/2017
14040H-AR-6	CAPITAL ONE FINANCIAL CORP 6 3/4% Due 9/15/2017 MS15		2FE	1,293,632	1,296,268	09/15/2017
140420-NG-1	CAPITAL ONE BANK USA NA 1.2% Due 2/13/2017 FA13		2FE	1,998,604	2,000,050	02/13/2017
172967-HG-9	CITIGROUP 1.3% Due 11/15/2016 MN15		2FE	900,174	900,026	11/15/2016
200339-CG-2	COMERICA INC 5 3/4% Due 11/21/2016 MN21		2FE	1,562,822	1,564,026	11/21/2016
210518-CG-9	CONSUMERS ENERGY CO 5.15% Due 2/15/2017 FA15		1FE	608,922	608,940	02/15/2017
257375-AD-7	DOMINION GAS HLDGS LLC 1.05% Due 11/1/2016 MN1		1FE	3,150,261	3,150,205	11/01/2016
26441C-AH-8	DUKE ENERGY 1 5/8% Due 8/15/2017 FA15		2FE	722,134	722,878	08/15/2017
38141E-LA-5	GOLDMAN SACHS GROUP Flt % Due 3/29/2017 MJSD29		1FE	2,694,284	2,695,438	03/29/2017
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	1,550,510	1,551,823	06/27/2017
53944X-AT-2	LLOYDS BANK PLC 4 1/2% Due 2/2/2017 FA2		1FE	809,090	807,222	02/02/2017
78009N-A8-9	Royal Bank Flt % Due 3/28/2017 Mo-28		1FE	3,198,413	3,200,000	03/28/2017
78009N-F9-2	Royal Bank Flt % Due 7/28/2017 JAJO28		1FE	3,200,986	3,200,000	07/28/2017
89113W-GD-2	TORONTO DOMINION BANK NY Flt % Due 2/10/2017 FMAN10		1FE	2,700,000	2,700,000	02/10/2017
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				39,940,966	39,951,859	XXX
03066D-AA-4	AMCAR 2016-2 A1 0 3/4% Due 4/10/2017 Mo-8		1FE	321,350	321,385	04/10/2017
04364T-AA-6	ACER 2016-1A A1 0.95% Due 4/10/2017 Mo-27		1FE	955,846	955,843	04/10/2017
24703E-AA-7	DEFT 2016-1 A1 0.85% Due 7/24/2017 Mo-22		1FE	1,326,973	1,326,967	07/24/2017
35104V-AA-0	Foursight Capita20161 bile R SER 20161 CL A1 1 1/4% Due 6/15/2017 Mo-15		1FE	563,459	563,459	06/15/2017
39154T-AA-6	GALC 2016-1 A1 0.78% Due 2/21/2017 Mo-20		1FE	332,202	332,338	02/21/2017
52177F-AA-2	LRF SER 20161 CL A1 1% Due 6/19/2017 Mo-15		1FE	1,483,392	1,483,384	06/19/2017
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				4,983,221	4,983,377	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				44,924,187	44,935,236	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6199999. Total - Issuer Obligations				62,101,223	62,112,116	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				7,098,221	7,098,377	XXX
6599999. Total Bonds				69,199,444	69,210,493	XXX
7099999. Total - Preferred Stocks				0	0	XXX
7599999. Total - Common Stocks				0	0	XXX
7699999. Total - Preferred and Common Stocks				0	0	XXX
	VW CREDIT INC CP 0.95% Due 11/10/2016 At Mat			5,885,832	5,885,832	11/10/2016
262006-20-8	DREYFUS GOVERN CASH MGMT-INS MONEY MARKET			24,651	24,651	
8999999. Total - Short-Term Invested Assets (Schedule DA type)				5,910,482	5,910,482	XXX
000000-00-0	Huntington National Bank Money Market Account			2,709,933	2,709,933	
000000-00-0	Key Bank Money Market Account			2,708,113	2,708,113	
000000-00-0	BB&T Bank Money Market Account			2,711,958	2,711,958	
9099999. Total - Cash (Schedule E Part 1 type)				8,130,003	8,130,003	XXX
000000-00-0	CRH AMERICA FINANCE INC CP 0.93% Due 12/12/2016 At Mat			1,995,453	1,995,453	12/12/2016
000000-00-0	CATHOLIC HEALTH INITIATV CP 0.82% Due 11/4/2016 At Mat			1,997,722	1,997,722	11/04/2016
000000-00-0	KCPLMO CP 0.58% Due 10/3/2016 At Mat			2,899,860	2,899,860	10/03/2016
000000-00-0	SSM HEALTH CARE CORP CP 0.85% Due 12/12/2016 At Mat			2,395,807	2,395,807	12/12/2016
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				9,288,842	9,288,842	XXX
9999999 - Totals				92,528,772	92,539,821	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ (10,425,815) Book/Adjusted Carrying Value $ (10,441,687)
2. Average balance for the year to date Fair Value $ 116,638,074 Book/Adjusted Carrying Value $ 114,561,679

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					5,606,715	(10,037,034)	10,166,723	XXX
BRANCH BANKING & TRUST CO.	WINSTON-SALEM, NC					4,221,699	3,222,950	3,224,238	XXX
CHEVIOT SAVINGS BANK	CINCINNATI, OH					4	4	4	XXX
FEDERAL HOME LOAN BANK	CINCINNATI, OH					1,022,814	11,064,201	1,020,363	XXX
HUNTINGTON BANK	COLUMBUS, OH					4,221,663	3,222,725	3,223,782	XXX
JP MORGAN/CHASE	NEW YORK, NY					(8,616,295)	(12,198,548)	(9,627,806)	XXX
KEYCORP	CLEVELAND, OH					3,724,610	2,725,978	2,726,788	XXX
US BANK	CINCINNATI, OH					156,544	749,468	644,830	XXX
0199998. Deposits in ... 2 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX			248,203	262,747	259,429	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	10,585,957	(987,509)	11,638,351	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	10,585,957	(987,509)	11,638,351	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	0	0	10,585,957	(987,509)	11,638,351	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
0599999. Total - U.S. Government Bonds					0	0	0
1099999. Total - All Other Government Bonds					0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds					0	0	0
2499999. Total - U.S. Political Subdivisions Bonds					0	0	0
3199999. Total - U.S. Special Revenues Bonds					0	0	0
AGL CAPITAL CORP CP		09/30/2016	0.520	10/03/2016	1,999,913	29	0
CRH AMERICA FINANCE INC CP		09/15/2016	0.930	12/12/2016	1,995,453	827	0
CATHOLIC HEALTH INITIATV CP		09/15/2016	0.820	11/04/2016	1,997,722	729	0
CINTAS CP		09/30/2016	0.600	10/03/2016	1,999,900	33	0
DUKE ENERGY CP		09/22/2016	0.700	10/05/2016	1,499,621	263	0
HYUHCA CP		09/23/2016	0.670	10/05/2016	1,799,598	268	0
KCPLMO CP		09/30/2016	0.580	10/03/2016	2,899,860	47	0
MDU RESOURCES		09/30/2016	0.600	10/03/2016	2,399,920	7,240	40
PGEPP CP		09/22/2016	0.620	10/03/2016	1,499,716	232	0
REED CP		09/30/2016	0.550	10/03/2016	1,999,908	31	0
SSM HEALTH CARE CORP CP		09/29/2016	0.850	12/12/2016	2,395,807	113	0
SPECTRA CP		09/22/2016	0.800	10/04/2016	1,499,600	300	0
SYYPP CP		09/30/2016	0.580	10/03/2016	1,999,903	32	0
UNITEDHEALTH GROUP INC CP		09/23/2016	0.630	10/07/2016	1,499,633	210	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					27,486,554	10,354	40
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					27,486,554	10,354	40
4899999. Total - Hybrid Securities					0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds					0	0	0
7799999. Total - Issuer Obligations					27,486,554	10,354	40
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					27,486,554	10,354	40
8699999 - Total Cash Equivalents					27,486,554	10,354	40