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LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2017

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 OH

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 #, Sr 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	Bryan Chalmer Dunn	Jill Tripp McGruder
Jimmy Joe Miller	Jonathan David Niemeyer	

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 28th day of April 2017

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	3,577,771,117	0	3,577,771,117	3,424,661,149
2. Stocks:				
2.1 Preferred stocks	27,394,032	0	27,394,032	27,394,032
2.2 Common stocks	76,606,210	524,437	76,081,773	72,087,401
3. Mortgage loans on real estate:				
3.1 First liens	397,222,010	0	397,222,010	390,533,251
3.2 Other than first liens			0	
4. Real estate:				
4.1 Properties occupied by the company (less $ encumbrances)			0	
4.2 Properties held for the production of income (less $ encumbrances)			0	
4.3 Properties held for sale (less $ encumbrances)			0	0
5. Cash ($ (6,770,024)), cash equivalents ($ 25,822,718) and short-term investments ($ 20,282,981)	39,335,675	0	39,335,675	71,154,634
6. Contract loans (including $ premium notes)	501,429,204	0	501,429,204	492,510,500
7. Derivatives	59,832,524	0	59,832,524	58,138,535
8. Other invested assets	216,666,751	2,113,606	214,553,145	212,580,783
9. Receivables for securities	3,421,289	0	3,421,289	3,751,094
10. Securities lending reinvested collateral assets	20,320,071	0	20,320,071	14,437,209
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	4,919,998,883	2,638,043	4,917,360,840	4,767,248,588
13. Title plants less $ charged off (for Title insurers only)			0	
14. Investment income due and accrued	52,287,304	0	52,287,304	48,708,959
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	5,253,931	0	5,253,931	7,008,459
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	42,996,593		42,996,593	43,837,717
15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	5,538,260	0	5,538,260	4,319,846
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts	313,598	0	313,598	256,133
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon	734,832	0	734,832	593,508
18.2 Net deferred tax asset	54,773,292	19,148,263	35,625,029	36,598,509
19. Guaranty funds receivable or on deposit	1,804,858	0	1,804,858	1,819,014
20. Electronic data processing equipment and software			0	
21. Furniture and equipment, including health care delivery assets ($)			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates			0	
24. Health care ($) and other amounts receivable	1,216,970	1,216,970	0	1,044,087
25. Aggregate write-ins for other than invested assets	274,116	274,116	0	0
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	5,085,192,637	23,277,392	5,061,915,245	4,911,434,820
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	
28. Total (Lines 26 and 27)	5,085,192,637	23,277,392	5,061,915,245	4,911,434,820
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501. Prepaid Expense	274,116	274,116	0	0
2502.				
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	274,116	274,116	0	0

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts $ 3,932,443,862 less $ included in Line 6.3 (including $ 3,246,642 Modco Reserve)	3,932,443,862	3,869,996,566
2. Aggregate reserve for accident and health contracts (including $ Modco Reserve)	464,541	475,360
3. Liability for deposit-type contracts (including $ Modco Reserve)	421,365,756	366,875,002
4. Contract claims:		
4.1 Life	12,607,266	9,990,822
4.2 Accident and health		0
5. Policyholders' dividends $ 825,600 and coupons $ due and unpaid	825,600	1,183,047
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including $ Modco)	58,212,835	57,343,332
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	1,398,860	959,444
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		
9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act		
9.3 Other amounts payable on reinsurance, including $ 144,663 assumed and $ 3,079,143 ceded	3,223,806	4,478,160
9.4 Interest Maintenance Reserve	6,797,543	6,896,810
10. Commissions to agents due or accrued-life and annuity contracts $ 313,409 , accident and health $ and deposit-type contract funds $	313,409	314,595
11. Commissions and expense allowances payable on reinsurance assumed	228	210
12. General expenses due or accrued	289,942	774,840
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	2,490,809	2,644,291
15.1 Current federal and foreign income taxes, including $ 0 on realized capital gains (losses)		0
15.2 Net deferred tax liability		
16. Unearned investment income	3,851	26,619
17. Amounts withheld or retained by company as agent or trustee	1,767,251	564,132
18. Amounts held for agents' account, including $ agents' credit balances		
19. Remittances and items not allocated	3,412,751	3,321,652
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above	3,939,187	3,849,098
22. Borrowed money $ 0 and interest thereon $		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	51,123,072	47,514,211
24.02 Reinsurance in unauthorized and certified ($) companies		0
24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers		
24.04 Payable to parent, subsidiaries and affiliates	2,949,575	2,324,854
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance		
24.08 Derivatives	40,753,100	40,620,871
24.09 Payable for securities	7,720,629	3,916,092
24.10 Payable for securities lending	139,437,014	116,525,743
24.11 Capital notes $ and interest thereon $		
25. Aggregate write-ins for liabilities	78,787,190	82,183,712
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	4,770,328,075	4,622,779,463
27. From Separate Accounts Statement		
28. Total liabilities (Lines 26 and 27)	4,770,328,075	4,622,779,463
29. Common capital stock	2,500,000	2,500,000
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds	0	0
32. Surplus notes	0	0
33. Gross paid in and contributed surplus	150,825,285	150,825,285
34. Aggregate write-ins for special surplus funds	0	0
35. Unassigned funds (surplus)	138,261,887	135,330,072
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)	289,087,170	286,155,357
38. Totals of Lines 29, 30 and 37	291,587,170	288,655,357
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	5,061,915,245	4,911,434,820
DETAILS OF WRITE-INS		
2501. Unfunded Commitment to Low Income Housing Tax Credit Property	73,632,528	77,161,506
2502. Outstanding disbursement - death	2,627,669	749,960
2503. Payable for Collateral on Derivatives	2,000,000	3,950,000
2598. Summary of remaining write-ins for Line 25 from overflow page	526,993	322,246
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	78,787,190	82,183,712
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page	0	0
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	140,343,572	147,631,478	569,531,426
2.	Considerations for supplementary contracts with life contingencies	1,751,865	250,047	1,541,140
3.	Net investment income	48,897,530	48,127,407	196,804,311
4.	Amortization of Interest Maintenance Reserve (IMR)	6,006	186,740	562,212
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	17,461	46,328	101,788
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	416,604	410,582	900,337
9.	Totals (Lines 1 to 8.3)	191,433,038	196,652,582	769,441,214
10.	Death benefits	8,469,584	6,005,262	24,444,376
11.	Matured endowments (excluding guaranteed annual pure endowments)	85,181	42,596	133,889
12.	Annuity benefits	12,349,950	10,349,407	31,167,582
13.	Disability benefits and benefits under accident and health contracts	605,125	280,906	1,364,914
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	68,001,342	69,296,086	272,428,072
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	2,500,347	1,013,310	10,688,149
18.	Payments on supplementary contracts with life contingencies	524,483	515,996	2,011,066
19.	Increase in aggregate reserves for life and accident and health contracts	62,436,477	63,517,143	260,136,972
20.	Totals (Lines 10 to 19)	154,972,489	151,020,706	602,375,020
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	13,660,475	15,295,723	55,074,610
22.	Commissions and expense allowances on reinsurance assumed	490	723	3,260
23.	General insurance expenses	9,485,744	7,773,169	33,363,970
24.	Insurance taxes, licenses and fees, excluding federal income taxes	2,315,093	2,174,356	8,661,464
25.	Increase in loading on deferred and uncollected premiums	(1,156,768)	(842,427)	195,758
26.	Net transfers to or (from) Separate Accounts net of reinsurance			
27.	Aggregate write-ins for deductions	1,110,264	883,591	2,948,030
28.	Totals (Lines 20 to 27)	180,387,787	176,305,841	702,622,112
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	11,045,251	20,346,741	66,819,102
30.	Dividends to policyholders	13,892,750	13,068,618	56,574,004
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	(2,847,499)	7,278,123	10,245,098
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(2,683,741)	(866,311)	352,281
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)	(163,758)	8,144,434	9,892,817
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 1,999,126 (excluding taxes of $ (50,217) transferred to the IMR)	1,929,980	(1,832,016)	(6,974,140)
35.	Net income (Line 33 plus Line 34)	1,766,222	6,312,418	2,918,677
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	288,655,357	261,426,649	261,426,650
37.	Net income (Line 35)	1,766,222	6,312,418	2,918,677
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 1,676,462	4,602,634	2,198,758	11,098,186
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	793,656	(1,775,427)	4,434,389
41.	Change in nonadmitted assets	(621,838)	2,492,049	(3,087,551)
42.	Change in liability for reinsurance in unauthorized and certified companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			0
44.	Change in asset valuation reserve	(3,608,861)	(2,365,170)	(9,133,984)
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in	0	0	20,000,000
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus	0	0	998,990
54.	Net change in capital and surplus for the year (Lines 37 through 53)	2,931,813	6,862,628	27,228,707
55.	Capital and surplus, as of statement date (Lines 36 + 54)	291,587,170	268,289,277	288,655,357
	DETAILS OF WRITE-INS			
08.301.	Pension Administration Fees	412,797	381,462	798,680
08.302.	Miscellaneous Income	3,807	29,120	101,657
08.303.				
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	416,604	410,582	900,337
2701.	Modified coinsurance change in mean reserve adjustment	433,438	346,182	848,790
2702.	Benefits for employees and agents not included elsewhere	372,068	332,139	1,236,504
2703.	Securities lending interest expense	304,758	205,270	846,636
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	16,100
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	1,110,264	883,591	2,948,030
5301.	Traditional and term reserves error correction	0	0	998,990
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	0	0	998,990

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	146,287,273	150,397,336	569,159,991
2.	Net investment income	49,372,046	47,449,029	203,862,650
3.	Miscellaneous income	376,600	568,140	1,035,380
4.	Total (Lines 1 to 3)	196,035,919	198,414,505	774,058,021
5.	Benefit and loss related payments	92,392,336	84,710,411	339,256,998
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	27,197,465	26,960,943	100,149,046
8.	Dividends paid to policyholders	13,380,694	12,638,738	53,232,110
9.	Federal and foreign income taxes paid (recovered) net of $ 1,435,088 tax on capital gains (losses)	(593,508)	1,640,287	9,839,423
10.	Total (Lines 5 through 9)	132,376,987	125,950,379	502,477,577
11.	Net cash from operations (Line 4 minus Line 10)	63,658,932	72,464,126	271,580,444
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	90,201,567	87,502,865	489,712,262
	12.2 Stocks	1,607,062	737,481	44,003,825
	12.3 Mortgage loans	6,512,731	8,647,300	30,132,803
	12.4 Real estate	0	0	1,995,000
	12.5 Other invested assets	138,976	0	419,811
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	6,686	0	584
	12.7 Miscellaneous proceeds	4,134,342	24,917,687	26,956,737
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	102,601,364	121,805,333	593,221,022
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	245,268,603	221,259,534	678,951,312
	13.2 Stocks	3,089,465	1,730,513	62,948,316
	13.3 Mortgage loans	13,201,491	7,906,001	104,317,394
	13.4 Real estate	0	0	78,033
	13.5 Other invested assets	5,263,607	994,262	59,893,270
	13.6 Miscellaneous applications	7,487,262	9,907,340	30,700,488
	13.7 Total investments acquired (Lines 13.1 to 13.6)	274,310,428	241,797,650	936,888,813
14.	Net increase (or decrease) in contract loans and premium notes	8,918,704	6,268,820	39,684,470
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(180,627,768)	(126,261,137)	(383,352,261)
	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	20,000,000
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	54,490,754	18,339,106	37,662,428
	16.5 Dividends to stockholders	0	0	0
	16.6 Other cash provided (applied)	30,659,123	16,590,235	1,160,253
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	85,149,877	34,929,341	58,822,681
	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)	(31,818,959)	(18,867,670)	(52,949,136)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	71,154,634	124,103,770	124,103,770
	19.2 End of period (Line 18 plus Line 19.1)	39,335,675	105,236,100	71,154,634

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	112,605,046	110,547,540	432,229,653
3.	Ordinary individual annuities	35,266,615	43,817,404	152,841,363
4.	Credit life (group and individual)			0
5.	Group life insurance	11,627	14,695	56,413
6.	Group annuities	4,572,089	4,155,047	20,920,655
7.	A & H - group			0
8.	A & H - credit (group and individual)			0
9.	A & H - other	52,652	54,063	254,318
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal	152,508,029	158,588,749	606,302,402
12.	Deposit-type contracts	132,703,996	66,049,542	218,688,070
13.	Total	285,212,025	224,638,291	824,990,472
	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

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:

	SSAP #	F/S Page	F/S Line #	2017	2016
NET INCOME					
(1) State basis (Page 4, Line 35, Columns 1 & 2)	xxx	xxx	xxx	1,766,222	2,918,677
(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)	xxx	xxx	xxx	1,766,222	2,918,677
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	xxx	xxx	xxx	291,587,170	288,655,357
(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)	xxx	xxx	xxx	291,587,170	288,655,357

B. Use of Estimates in the Preparation of the Financial Statements

No Change.

C. Accounting Policy

No Change.

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

2. Accounting Changes and Correction of Errors

The Company did not have any accounting changes in 2017.

3. Business Combinations and Goodwill. No Change.

4. Discontinued Operations. No Change.

5. Investments

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

B. Debt Restructuring. None.

C. Reverse Mortgages. None.

D. Loan-Backed Securities

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

(2) The Company had no other-than-temporary impairments on loan-backed and structured securities for the three month period ended March 31, 2017, 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 security with a recognized other-than-temporary impairment, for the three month period ended March 31, 2017, as the present value of future cash flows expected to be collected is less than the amortized cost basis of the securities:

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

(4) The following is an aggregate total of all impaired loan-backed securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss, including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains as of March 31, 2017:

a. The aggregate amount of unrealized losses:	
1. Less than 12 Months	3,456,024
2. 12 Months or Longer	614,565
b. The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	201,180,033
2. 12 Months or Longer	11,689,138

(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.

(3) Collateral Received

b. The fair value of that collateral and of the portion of that collateral that it has sold or repledged is $142.2 million.

F. Real Estate. No Change.

G. Low Income Housing Tax Credit Property Investments. No significant holdings. 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	59,832,524	—	59,832,524

* 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	(40,753,100)	—	(40,753,100)

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

K. Structured Notes. No Change.

L. 5* Securities. No Change.

M. Short Sales. None.

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 $390.0 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	—	—	—
(c) Activity Stock	9,172,736	9,172,736	—
(d) Excess Stock	—	—	—
(e) Aggregate Total (a+b+c+d)	14,630,400	14,630,400	—
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	390,000,000	XXX	XXX
2. Prior Year-end			
(a) Membership Stock - Class A	5,457,664	5,457,664	—
(b) Membership Stock - Class B	—	—	—
(c) Activity Stock	8,195,836	8,195,836	—
(d) Excess Stock	—	—	—
(e) Aggregate Total (a+b+c+d)	13,653,500	13,653,500	—
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	350,000,000	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	—	—	—	—	—	—

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)	464,368,837	448,067,414	358,614,891
2. Current Year General Account Total Collateral Pledged	464,368,837	448,067,414	358,614,891
3. Current Year Separate Accounts Total Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	395,584,958	379,737,949	305,381,459

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)	464,368,837	448,067,414	358,614,891
2. Current Year General Account Maximum Collateral Pledged	464,368,837	448,067,414	358,614,891
3. Current Year Separate Accounts Maximum Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	432,636,279	403,664,816	294,442,898

(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	—	—	—	XXX
(b) Funding Agreements	358,614,891	358,614,891	—	349,312,405
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	358,614,891	358,614,891	—	349,312,405
2. Prior Year-end				
(a) Debt	—	—	—	XXX
(b) Funding Agreements	305,381,459	305,381,459	—	295,355,981
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	305,381,459	305,381,459	—	295,355,981

b. Maximum Amount During Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Debt	—	—	—
2. Funding Agreements	360,528,420	360,528,420	—
3. Other	—	—	—
4. Aggregate Total (1+2+3)	360,528,420	360,528,420	—

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. (2) Not applicable.
(4) Not applicable.

C. Wash Sales. No Change.

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

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

20. Fair Value Measurements

A.

(1) Fair Value Measurements at March 31, 2017

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total
a. Assets at fair value				
Bonds: Industrial & miscellaneous	—	1,535,344	307,180	1,842,524
Common stock: Unaffiliated	61,449,673	—	—	61,449,673
Derivative assets: Options, purchased	—	—	59,832,524	59,832,524
Total assets at fair value	61,449,673	1,535,344	60,139,704	123,124,721

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total
b. Liabilities at fair value				
Derivative liabilities: Options, written	—	—	(40,753,101)	(40,753,101)
Total liabilities at fair value	—	—	(40,753,101)	(40,753,101)

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 03/31/2017

Description	Beginning Balance at 01/01/2017	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 at 03/31/2017
a. Assets										
Bonds: Industrial & miscellaneous	339,645	—	—	—	34,465	—	—	—	(66,929)	307,181
Derivative assets	58,138,530	—	—	(3,198,335)	3,287,924	8,190,747	—	—	(6,586,336)	59,832,530
Total Assets	58,478,175	—	—	(3,198,335)	3,322,389	8,190,747	—	—	(6,653,265)	60,139,711

Description	Beginning Balance at 01/01/2017	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 at 03/31/2017
b. Liabilities										
Derivative liabilities	(40,620,884)	—	—	6,736,185	(1,819,856)	—	(5,056,577)	—	8,014	(40,753,118)
Total liabilities	(40,620,884)	—	—	6,736,185	(1,819,856)	—	(5,056,577)	—	8,014	(40,753,118)

(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 2 and Level 3 include NAIC 6 rated industrial & miscellaneous bonds. These securities are currently rated below investment grade. The Company determined the fair value of the Level 2 bonds as of the balance sheet date through the use of third-party pricing services utilizing market observable inputs. To measure fair value for the Level 3 bonds, 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.

Derivative instruments included 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	3,712,124,509	3,577,771,117	10,137,136	3,437,692,983	264,294,390	
Common stock: Unaffiliated**	76,081,773	76,081,773	76,081,773	—	—	
Preferred stock	27,253,371	27,394,032	—	27,253,371		
Mortgage loans	414,333,123	397,222,010	—	—	414,333,123	
Cash, cash equivalents, & short-term investments	39,335,675	39,335,675	39,335,675	—	—	
Other invested assets: Surplus notes	54,627,436	46,732,059	—	54,627,436	—	
Securities lending reinvested collateral assets	20,320,071	20,320,071	20,320,071	—	—	
Derivative assets	59,832,524	59,832,524	—	—	59,832,524	
Life and annuity reserves for investment-type contracts and deposit fund liabilities	(451,980,299)	(430,272,530)	—	—	(451,980,299)	
Fixed-indexed annuity contracts	(1,263,794,534)	(1,278,201,268)	—	—	(1,263,794,534)	
Derivative liabilities	(40,753,101)	(40,753,101)	—	—	(40,753,101)	
Cash collateral payable	(2,000,000)	(2,000,000)	—	(2,000,000)	—	
Securities lending liability	(139,437,014)	(139,437,014)	—	(139,437,014)	—	

**Includes FHLB common stock which is held at cost.

The following discussion describes the valuation methodologies utilized by the Company for assets and liabilities measured or disclosed at fair value. Fair value estimates are made at a specific point in time, based on available market information and judgments about the financial instrument, including discount rates, estimates of timing, amount of expected future cash flows and the credit standing of the issuer. Such estimates do not consider the tax impact of the realization of unrealized gains or losses. For Level 3 investments, the fair value estimates cannot be substantiated by comparison to independent markets. In addition, the disclosed fair value may not be realized in the immediate settlement of the financial instrument. As described below, certain fair values are determined through the use of third-party pricing services. Management does not adjust prices received from third-parties; however, we do analyze the third-party pricing services' valuation methodologies and related inputs and perform additional evaluation to determine the appropriate level within the fair value hierarchy. Care should be exercised in deriving conclusions about the Company's business, its value or financial position based on the fair value information of financial instruments presented below.

Debt Securities and Surplus Notes

The fair values of actively traded debt securities, asset/mortgage-backed securities, and surplus notes have been determined through the use of third-party pricing services utilizing market observable inputs. Less liquid private placement securities trading in less liquid or illiquid markets with limited or no pricing information are valued using either broker quotes or by discounting the expected cash flows using current market-consistent rates applicable to the yield, credit quality and maturity of each security.

Equity Securities

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

Mortgage Loans

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

Cash, Cash Equivalents and Short-Term Investments

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

Securities Lending Reinvested Collateral Assets

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

Derivative Instruments

The fair values of free-standing derivative instruments, primarily call options, are determined through the use of 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.

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

(4) Roll-Forward of Risk Corridors Asset and Liability Balances by Program Benefit Year

Risk Corridors Program Year	Accrued During the Prior Year on Business Written Before Dec 31 of the Prior Year		Received or Paid as of the Current Year on Business Written Before Dec 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. 2014											
1. Accrued retrospective premium					—	—			A	—	—
2. Reserve for rate credits or policy experience rating refunds					—	—			B	—	—
b. 2015											
1. Accrued retrospective premium					—	—			C	—	—
2. Reserve for rate credits or policy experience rating refunds					—	—			D	—	—
c. 2016											
1. Accrued retrospective premium					—	—			E	—	—
2. Reserve for rate credits or policy experience rating refunds					—	—			F	—	—
d. Total Risk Corridors	—	—	—	—	—	—	—	—		—	—

(5) ACA Risk Corridors Receivable as of Reporting Date

	1	2	3	4	5	6
Risk Corridors Program Year	Estimated Amount to be Filed or Final Amount Filed	Non-accrued Amounts for Impairment or Other Reasons	Amounts	Asset Balance (Gross of Non-admissions)	Non-admitted Amount	Net Admitted Asset (4 - 5)
a. 2014						
b. 2015						
c. 2016						
d. Total (a + b + c)	—	—	—	—	—	—

24E(5)d (Column 4) should equal 24E(3)c1 (Column 9)
24E(5)d (Column 6) should equal 24E(2)c1

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 [ ] No [X]

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).

9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [ ] No [X]

9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [ ] No [X]

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [ ] No [X]

11.2 If yes, give full and complete information relating thereto:

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 93,488,480

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	$ 503,292	$ 524,437
14.24	Short-Term Investments	$ 0	$
14.25	Mortgage Loans on Real Estate	$ 0	$
14.26	All Other	$ 57,959,427	$ 60,486,630
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 58,462,719	$ 61,011,067
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. $ 142,193,291
    16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 142,211,779
    16.3 Total payable for securities lending reported on the liability page. $ 139,437,014

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 Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such. ["…that have access to the investment accounts"; "…handle securities"]

1 Name of Firm or Individual	2 Affiliation
FT WASHINGTON INVESTMENT ADVISORS	A

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's assets? Yes [ ] No [ ]

17.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's assets? Yes [ ] No [ ]

17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
107126	FT WASHINGTON INVESTMENT ADVISORS	KSRXYW3EHSEF8KM62609	Securities and Exchange Commission	DS

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	$ 392,280,529
	1.14 Total Mortgages in Good Standing	$ 392,280,529
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$ 4,941,481
	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)	$ 397,222,010
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$
	1.62 Residential Mortgages	$
	1.63 Commercial Mortgages	$
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$ 0
2.	Operating Percentages:	
	2.1 A&H loss percent	%
	2.2 A&H cost containment percent	%
	2.3 A&H expense percent excluding cost containment expenses	%
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.		1 Active Status	Direct Business Only Life Contracts 2 Life Insurance Premiums	3 Annuity Considerations	4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	7 Deposit-Type Contracts
1. Alabama	AL	L	508,770	160,678	0		669,448	0
2. Alaska	AK	L	2,918	0	0		2,918	0
3. Arizona	AZ	L	3,276,138	209,052	98		3,485,288	0
4. Arkansas	AR	L	740,350	246,713	208		987,271	0
5. California	CA	L	8,476,180	6,482,444	3,861		14,962,485	0
6. Colorado	CO	L	4,846,744	2,043,301	59		6,890,104	0
7. Connecticut	CT	L	2,877,213	2,320,996	1,207		5,199,416	91,431
8. Delaware	DE	L	373,022	5,578	0		378,600	0
9. District of Columbia	DC	L	582,297	303,331	0		885,628	0
10. Florida	FL	L	4,436,987	1,481,236	8,878		5,927,101	0
11. Georgia	GA	L	1,227,907	997,715	348		2,225,970	0
12. Hawaii	HI	L	2,677,084	53,908	2,679		2,733,671	0
13. Idaho	ID	L	385,418	421,458	0		806,876	0
14. Illinois	IL	L	2,530,461	986,428	3,001		3,519,890	0
15. Indiana	IN	L	2,059,581	360,383	4,597		2,424,561	0
16. Iowa	IA	L	675,001	41,016	1,129		717,146	0
17. Kansas	KS	L	1,323,122	350,565	444		1,674,131	0
18. Kentucky	KY	L	670,563	181,278	347		852,188	0
19. Louisiana	LA	L	826,506	5,387	448		832,341	0
20. Maine	ME	L	171,668	1,950	149		173,767	0
21. Maryland	MD	L	3,887,082	1,641,649	507		5,529,238	0
22. Massachusetts	MA	L	1,561,307	2,737,876	1,690		4,300,873	195,000
23. Michigan	MI	L	2,319,092	120,061	2,130		2,441,283	0
24. Minnesota	MN	L	1,372,903	270,838	0		1,643,741	0
25. Mississippi	MS	L	190,585	127,643	0		318,228	0
26. Missouri	MO	L	7,132,372	681,580	0		7,813,952	0
27. Montana	MT	L	234,224	10,257	0		244,481	0
28. Nebraska	NE	L	909,460	583,273	308		1,493,041	0
29. Nevada	NV	L	260,177	38,702	44		298,923	0
30. New Hampshire	NH	L	540,649	1,287,389	2,643		1,830,681	88,961
31. New Jersey	NJ	L	4,159,303	401,145	3,333		4,563,781	0
32. New Mexico	NM	L	706,965	9,931	0		716,896	0
33. New York	NY	N	256,500	12,248	538		269,286	0
34. North Carolina	NC	L	2,154,193	379,466	417		2,534,076	0
35. North Dakota	ND	L	96,449	0	0		96,449	0
36. Ohio	OH	L	4,225,749	187,258	1,249		4,414,256	131,722,750
37. Oklahoma	OK	L	327,662	32,565	0		360,227	0
38. Oregon	OR	L	655,471	82,470	166		738,107	0
39. Pennsylvania	PA	L	5,674,829	3,499,669	3,641		9,178,139	0
40. Rhode Island	RI	L	227,371	1,319,975	352		1,547,698	187,756
41. South Carolina	SC	L	596,288	356,897	440		953,625	0
42. South Dakota	SD	L	218,007	230,813	0		448,820	0
43. Tennessee	TN	L	753,042	165,618	416		919,076	0
44. Texas	TX	L	9,100,108	2,268,816	631		11,369,555	0
45. Utah	UT	L	663,732	990,090	0		1,653,822	0
46. Vermont	VT	L	525,878	456,852	0		982,730	0
47. Virginia	VA	L	4,149,154	2,738,428	3,911		6,891,493	0
48. Washington	WA	L	2,340,080	1,035,229	633		3,375,942	418,098
49. West Virginia	WV	L	361,388	530,096	2,038		893,522	0
50. Wisconsin	WI	L	1,301,130	640,176	0		1,941,306	0
51. Wyoming	WY	L	102,401	335,958	0		438,359	0
52. American Samoa	AS	N	443	0	0		443	0
53. Guam	GU	N	32,735	0	0		32,735	0
54. Puerto Rico	PR	N	9,648	0	0		9,648	0
55. U.S. Virgin Islands	VI	N	1,450	0	0		1,450	0
56. Northern Mariana Islands	MP	N	0	0	0		0	0
57. Canada	CAN	N					0	
58. Aggregate Other Aliens	OT	XXX	113,996	7,100	112	0	121,208	0
59. Subtotal		(a) 50	95,829,753	39,833,485	52,652	0	135,715,890	132,703,996
90. Reporting entity contributions for employee benefits plans		XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX	16,398,895	5,219			16,404,114	
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	388,025				388,025	
94. Aggregate or other amounts not allocable by State		XXX	0	0	0	0	0	0
95. Totals (Direct Business)		XXX	112,616,673	39,838,704	52,652	0	152,508,029	132,703,996
96. Plus Reinsurance Assumed		XXX					0	
97 Totals (All Business)		XXX	112,616,673	39,838,704	52,652	0	152,508,029	132,703,996
98. Less Reinsurance Ceded		XXX	9,328,462	92,540	52,652		9,473,654	
99. Totals (All Business) less Reinsurance Ceded		XXX	103,288,211	39,746,164	0	0	143,034,375	132,703,996
DETAILS OF WRITE-INS								
58001. ZZZ Other Alien		XXX	113,996	7,100	112		121,208	
58002.		XXX						
58003.		XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page		XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		XXX	113,996	7,100	112	0	121,208	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., OH (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	16
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)	Is an SCA Filing Required? (Y/N)	*
0836	Western-Southern Group	00000	81-3013986				309 Holdings, LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	48.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-3013986				309 Holdings, LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	1.000	WS Mutual Holding Co	N	
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	N	
0836	Western-Southern Group	00000					2014 San Antonio Trust Agreement	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000					2017 Houston Trust Agreement	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	N	
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	N	
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	N	
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	N	
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	N	
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	N	
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	N	
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	N	
0836	Western-Southern Group	00000	20-5862349				Carmel Hotel, LLC	IN	NIA	Carmel Holdings, LLC	Ownership	36.260	WS Mutual Holding Co	N	
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	N	
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	N	
0836	Western-Southern Group	00000	23-1691523				Cincinnati Analyst Inc	OH	NIA	Columbus Life Insurance Co	Ownership	100.000	WS Mutual Holding Co	N	
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	N	
0836	Western-Southern Group	00000	20-0434449				Cleveland East Hotel LLC	OH	NIA	WS CEH LLC	Ownership	37.000	WS Mutual Holding Co	N	
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	N	
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	N	
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	N	
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	N	
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	N	
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	N	
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	N	
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	N	
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	N	
0836	Western-Southern Group	00000	81-1290497				Eagle Realty Capital Partners, LLC	OH	NIA	Eagle Realty Group, LLC	Ownership	100.000	WS Mutual Holding Co	N	
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	N	
0836	Western-Southern Group	00000	31-1779151				Eagle Realty Investments, Inc	OH	NIA	Eagle Realty Group, LLC	Ownership	100.000	WS Mutual Holding Co	N	
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	N	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	22.980	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	Integrity Life Insurance Co	Ownership	33.350	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	National Integrity Life Insurance Co	Ownership	16.880	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	Lafayette Life Insurance Company	Ownership	26.210	WS Mutual Holding Co	N	
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	N	
0836	Western-Southern Group	00000	52-2206041				Fort Washington PE Invest II LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	99.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	52-2206041				Fort Washington PE Invest II LP	OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	16-1648796				Fort Washington PE Invest IV LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	38.320	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	16-1648796				Fort Washington PE Invest IV LP	OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-4568842				Fort Washington PE Invest V LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	45.790	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-4568842				Fort Washington PE Invest V LP	OH	NIA	FWPEI V GP, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-1321348				Fort Washington PE Invest VII LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	30.990	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-1321348				Fort Washington PE Invest VII LP	OH	NIA	FWPEI VII GP, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-0571051				Fort Washington Active Fixed Fund	OH	NIA	The Western and Southern Life Ins Co	Ownership	74.220	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	52-2206044				Fort Washington Capital Partners, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	N	
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	N	
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	N	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	4.880	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	38.330	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Columbus Life Insurance Co	Ownership	29.830	WS Mutual Holding Co	N	

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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)	Is an SCA Filing Required? (Y/N)	*
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Integrity Life Insurance Co	Ownership	5.660	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	National Integrity Life Insurance Co	Ownership	5.660	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-0116330				Fort Washington High Yield Invt LLC II	OH	NIA	The Western and Southern Life Ins Co	Ownership	26.570	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1301863				Fort Washington Investment Advisors, Inc.	OH	NIA	Western & Southern Investment Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1727947				Fort Washington PE Invest III LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	74.330	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1727947				Fort Washington PE Invest III LP	OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1710716				Fort Washington PE Invest IX	OH	NIA	FWPEI IX GP, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1722824				Fort Washington PE Invest IX-B	OH	NIA	FWPEI IX GP, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1722824				Fort Washington PE Invest IX-B	OH	NIA	The Western and Southern Life Ins Co	Ownership	99.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1997777				Fort Washington PE Invest IX-K	OH	NIA	FWPEI IX GP, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-1073680				Fort Washington PE Invest VI LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	35.470	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-1073680				Fort Washington PE Invest VI LP	OH	NIA	FWPEI VI GP, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	35-2485044				Fort Washington PE Invest VIII	OH	NIA	The Western and Southern Life Ins Co	Ownership	4.150	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	35-2485044				Fort Washington PE Invest VIII	OH	NIA	FWPEI VIII GP, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	32-0418436				Fort Washington PE Invest VIII-B	OH	NIA	The Western and Southern Life Ins Co	Ownership	99.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	32-0418436				Fort Washington PE Invest VIII-B	OH	NIA	FWPEI VIII GP, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-5398098				Fort Washington PE Investors V-B, L.P.	OH	NIA	Fort Washington PE Invest V LP	Ownership	87.620	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-5398098				Fort Washington PE Investors V-B, L.P.	OH	NIA	FWPEI V GP, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-5398156				Fort Washington PE Investors V-VC, L.P.	OH	NIA	Fort Washington PE Invest V LP	Ownership	89.590	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-5398156				Fort Washington PE Investors V-VC, L.P.	OH	NIA	FWPEI V GP, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest VI LP	Ownership	9.840	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	The Western and Southern Life Ins Co	Ownership	15.170	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest V LP	Ownership	6.700	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest VII LP	Ownership	5.410	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	FWPEO II GP, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	OH	NIA	Fort Washington PE Invest VII LP	Ownership	3.750	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	OH	NIA	Fort Washington PE Invest VIII LP	Ownership	3.180	WS Mutual Holding Co	N	
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	6.390	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	OH	NIA	FWPEO III GP, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	37-1736757				Fort Washington PE Opp Fund III-B, L.P.	OH	NIA	The Western and Southern Life Ins Co	Ownership	99.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	37-1736757				Fort Washington PE Opp Fund III-B, L.P.	OH	NIA	FWPEO III GP, LLC	Ownership	0.500	WS Mutual Holding Co	N	
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	N	
0836	Western-Southern Group	00000	81-1698272				FWPEI IX GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-4844372				FWPEI V GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-1073669				FWPEI VI GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-1321253				FWPEI VII GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-3584733				FWPEI VIII GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3806561				FWPEO II GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-2895522				FWPEO III GP, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	N	
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	N	
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	N	
0836	Western-Southern Group	00000	26-1553878				Galveston Summerbrooke Apts LLC	TX	NIA	Summerbrooke Holdings LLC	Ownership	52.920	WS Mutual Holding Co	N	
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	N	
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	N	
0836	Western-Southern Group	00000	45-3457194				GS Multifamily Galleria LLC	TX	NIA	Galleria Investor Holdings, LLC	Ownership	57.820	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3525111				GS Yorktown Apt LP	TX	NIA	YT Crossing Holdings, LLC	Ownership	57.820	WS Mutual Holding Co	N	
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	N	
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	N	
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	N	
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	N	
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	N	
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	N	
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	N	

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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)	Is an SCA Filing Required? (Y/N)	*
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	N	
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	N	
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	N	
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	N	
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	N	
0836	Western-Southern Group	00000	35-2123483				LLIA Inc	OH	DS	Lafayette Life Insurance Company	Ownership	100.000	WS Mutual Holding Co	N	
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	N	
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	N	
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	N	
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	N	
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	N	
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	N	
0836	Western-Southern Group	00000	46-5030427				NE Emerson Edgewood, LLC	IN	NIA	Lafayette Life Insurance Company	Ownership	60.000	WS Mutual Holding Co	N	
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	N	
0836	Western-Southern Group	00000	02-0593144				North Pittsburg Hotel LLC	PA	NIA	WSALD NPH LLC	Ownership	37.000	WS Mutual Holding Co	N	
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	N	
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	N	
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	N	
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	N	
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	N	
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	N	
0836	Western-Southern Group	00000	81-2515872				Patterson at First Investor Holdings, LLC	OH	NIA	Integrity Life Insurance Co	Ownership	100.000	WS Mutual Holding Co	N	
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	N	
0836	Western-Southern Group	00000	20-4322006				PCE LP	GA	NIA	Western-Southern Life Assurance Co	Ownership	22.340	WS Mutual Holding Co	N	
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	N	
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	N	
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	N	
0836	Western-Southern Group	00000	34-1998937				Queen City Square LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	99.750	WS Mutual Holding Co	N	
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	N	
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	N	
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	N	
0836	Western-Southern Group	00000	80-0246040				Ridgegate Commonwealth Apts LLC	CO	NIA	Ridgegate Holdings, LLC	Ownership	52.920	WS Mutual Holding Co	N	
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	N	
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	N	
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	N	
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	N	
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	N	
0836	Western-Southern Group	00000	26-1554676				Shelbourne Campus Properties LLC	KY	NIA	Shelbourne Holdings, LLC	Ownership	52.920	WS Mutual Holding Co	N	
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	N	
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	N	
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	N	
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	N	
0836	Western-Southern Group	00000	47-1553152				Sonterra Legacy Investor Holding, LLC	OH	NIA	2014 San Antonio Trust Agreement	Ownership	100.000	WS Mutual Holding Co	N	
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	N	
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	N	
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	N	
0836	Western-Southern Group	00000	81-3538359				Stout Metro Housing Holdings LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
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	N	
0836	Western-Southern Group	00000	26-4291356				Sundance Lafrontera Holdings LLC	TX	NIA	The Western and Southern Life Ins Co	Ownership	62.720	WS Mutual Holding Co	N	
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	N	
0836	Western-Southern Group	00000	31-1394672				Touchstone Advisors Inc	OH	NIA	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-6046379				Touchstone Securities, Inc	NE	NIA	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	N	

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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	N	
0836	Western-Southern Group	00000	20-5542652				Tri-State Fund II Growth LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	29.840	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-5542652				Tri-State Fund II Growth LP	OH	NIA	Tri-State Ventures II, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1788429				Tri-State Growth Captial Fund LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	12.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1788429				Tri-State Growth Captial Fund LP	OH	NIA	Tri-State Ventures, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-5542563				Tri-State Ventures II, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1788428				Tri-State Ventures, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	N	
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	N	
0836	Western-Southern Group	00000	81-4132070				Vernazza Housing Investor Holdings,LLC	FL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	36-4107014				Vinings Trace	OH	NIA	W&S Real Estate Holdings LLC	Ownership	99.000	WS Mutual Holding Co	N	
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	N	
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	Y	
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	N	
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	N	
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	N	
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	N	
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	N	
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	N	
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	N	
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	N	
0836	Western-Southern Group	00000	81-4930979				WL Apartments Holdings, LLC	OH	NIA	2017 Houston Trust Agreement	Ownership	100.000	WS Mutual Holding Co	N	
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	N	
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	N	
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	N	
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	N	
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	N	
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	N	
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	N	
0836	Western-Southern Group	00000	20-0360272				WSL Partners LP	OH	NIA	The Western and Southern Life Ins Co	Ownership	67.730	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-0360272				WSL Partners LP	OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8843748				WSLR Birmingham	AL	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8843635				WSLR Cinti LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8843645				WSLR Columbus LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8843653				WSLR Dallas LLC	TX	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8843767				WSLR Hartford LLC	CT	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
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	N	
0836	Western-Southern Group	00000	20-8843962				WSLR Skyport LLC	KY	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8843814				WSLR Union LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
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	N	

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 7 4 9 0 0 0 0 0 1

2. Medicare Part D Coverage Supplement [Document Identifier 365]
6 5 2 4 2 2 0 1 7 3 6 5 0 0 0 0 1

3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]
6 5 2 4 2 2 0 1 7 4 4 5 0 0 0 0 1

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

6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]
6 5 2 4 2 2 0 1 7 4 4 8 0 0 0 0 1

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31 Prior Year
2504.	Modco adjustment Wilton reinsurance	433,438	212,392
2505.	Uncashed drafts and checks that are pending escheatment to the state	93,555	109,854
2597.	Summary of remaining write-ins for Line 25 from overflow page	526,993	322,246

Additional Write-ins for Summary of Operations Line 27

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704.	Miscellaneous Expense	0	0	16,100
2797.	Summary of remaining write-ins for Line 27 from overflow page	0	0	16,100

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		
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		
4.	Total gain (loss) on disposals		
5.	Deduct amounts received on disposals		
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized		
8.	Deduct current year's depreciation		
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		

NONE

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	390,533,240	316,348,649
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	12,763,069	71,669,199
	2.2 Additional investment made after acquisition	438,422	32,648,195
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	6,512,731	30,132,803
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)	397,222,000	390,533,240
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	397,222,000	390,533,240
14.	Deduct total nonadmitted amounts		0
15.	Statement value at end of current period (Line 13 minus Line 14)	397,222,000	390,533,240

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	214,670,648	144,075,965
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	762,921	33,922,673
	2.2 Additional investment made after acquisition	971,708	36,956,841
3.	Capitalized deferred interest and other		0
4.	Accrual of discount	2,198	10,859
5.	Unrealized valuation increase (decrease)	422,914	226,078
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals	138,976	419,811
8.	Deduct amortization of premium and depreciation	24,661	101,958
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)	216,666,752	214,670,648
12.	Deduct total nonadmitted amounts	2,113,606	2,089,864
13.	Statement value at end of current period (Line 11 minus Line 12)	214,553,146	212,580,784

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	3,524,645,880	3,313,761,495
2.	Cost of bonds and stocks acquired	248,358,063	741,899,628
3.	Accrual of discount	785,546	3,215,695
4.	Unrealized valuation increase (decrease)	1,851,316	413,358
5.	Total gain (loss) on disposals	241,092	14,115,418
6.	Deduct consideration for bonds and stocks disposed of	91,808,624	533,716,087
7.	Deduct amortization of premium	2,301,906	7,951,412
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	7,092,215
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	3,681,771,367	3,524,645,880
11.	Deduct total nonadmitted amounts	524,438	503,292
12.	Statement value at end of current period (Line 10 minus Line 11)	3,681,246,929	3,524,142,588

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	2,043,055,538	312,986,187	270,916,670	(20,922,355)	2,064,202,700			2,043,055,538
2. NAIC 2 (a)	1,187,211,406	924,784,821	845,347,552	34,754,763	1,301,403,438			1,187,211,406
3. NAIC 3 (a)	143,970,928	0	615,785	(15,476,650)	127,878,493			143,970,928
4. NAIC 4 (a)	85,293,048	12,100,650	6,492,774	13,771,639	104,672,563			85,293,048
5. NAIC 5 (a)	27,712,772	0	464,225	(15,506,732)	11,741,815			27,712,772
6. NAIC 6 (a)	1,881,945	0	66,929	1,568,682	3,383,698			1,881,945
7. Total Bonds	3,489,125,637	1,249,871,658	1,123,903,935	(1,810,653)	3,613,282,707	0	0	3,489,125,637
PREFERRED STOCK								
8. NAIC 1	6,507,381	0	0	0	6,507,381			6,507,381
9. NAIC 2	20,886,651	0	0	0	20,886,651			20,886,651
10. NAIC 3	0	0	0	0	0			
11. NAIC 4	0	0	0	0	0			
12. NAIC 5	0	0	0	0	0			
13. NAIC 6	0	0	0	0	0			
14. Total Preferred Stock	27,394,032	0	0	0	27,394,032	0	0	27,394,032
15. Total Bonds and Preferred Stock	3,516,519,669	1,249,871,658	1,123,903,935	(1,810,653)	3,640,676,739	0	0	3,516,519,669

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 $ 31,524,086 ; NAIC 2 $ 3,987,500 ; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	20,282,985	XXX	20,282,985	20,703	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	43,807,757	84,862,754
2. Cost of short-term investments acquired	144,825,940	510,766,488
3. Accrual of discount	0	36
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	168,350,712	551,821,521
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)	20,282,985	43,807,757
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	20,282,985	43,807,757

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)	17,517,673
2.	Cost Paid/(Consideration Received) on additions	3,134,170
3.	Unrealized Valuation increase/(decrease)	1,468,068
4.	Total gain (loss) on termination recognized	3,537,850
5.	Considerations received/(paid) on terminations	6,578,322
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)	19,079,439
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	19,079,439

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

3.1 Add:

Change in variation margin on open contracts - Highly Effective Hedges

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

3.12 Section 1, Column 15, prior year

Change in variation margin on open contracts - All Other

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

3.14 Section 1, Column 18, prior year

3.2 Add:

Change in adjustment to basis of hedged item

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

3.22 Section 1, Column 17, prior year

Change in amount recognized

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

3.24 Section 1, Column 19, prior year

3.3 Subtotal (Line 3.1 minus Line 3.2)

4.1 Cumulative variation margin on terminated contracts during the year

4.2 Less:

4.21 Amount used to adjust basis of hedged item

4.22 Amount recognized

4.3 Subtotal (Line 4.1 minus Line 4.2)

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

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

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

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

NONE

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

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	19,079,423	
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)		19,079,423
4.	Part D, Section 1, Column 5	59,832,524	
5.	Part D, Section 1, Column 6	(40,753,101)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	19,079,423	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		19,079,423
10.	Part D, Section 1, Column 8	59,832,524	
11.	Part D, Section 1, Column 9	(40,753,101)	
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	30,704,751	36,890,341
2.	Cost of cash equivalents acquired	860,323,213	3,838,205,637
3.	Accrual of discount	71	120
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	6,686	584
6.	Deduct consideration received on disposals	865,212,003	3,844,391,931
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)	25,822,718	30,704,751
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	25,822,718	30,704,751

Schedule A - Part 2 - Real Estate Acquired and Additions Made

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

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-1701	West Chester	OH		01/30/2017	4.650	9,500,000	0	14,270,000
LL-1702	Kissimmee	FL		03/02/2017	4.500	3,263,069	3,263	48,000,000
0599999. Mortgages in good standing - Commercial mortgages-all other						12,763,069	3,263	62,270,000
0899999. Total Mortgages in good standing						12,763,069	3,263	62,270,000
LL-1503	Myrtle Beach	SC		07/27/2015	5.300	0	435,159	14,500,000
1399999. Restructured mortgages - Commercial mortgages-all other						0	435,159	14,500,000
1699999. Total - Restructured Mortgages						0	435,159	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						12,763,069	438,422	76,770,000

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-0611	Lima East	OH		02/28/2007	02/06/2017	32,544	0	0	0	0	0	0	15,169	15,169	0	0	0
LL-1010	Norton Shores	MI		04/14/2011	03/29/2017	1,136,962	0	0	0	0	0	0	1,079,263	1,079,263	0	0	0
LL-1105	Norton Shores	MI		12/23/2011	03/29/2017	620,076	0	0	0	0	0	0	586,074	586,074	0	0	0
LL-8158	Naples	ME		06/12/2000	01/04/2017	254,794	0	0	0	0	0	0	254,794	254,794	0	0	0
0199999. Mortgages closed by repayment						2,044,376	0	0	0	0	0	0	1,935,300	1,935,300	0	0	0
LL-0201	Ft. Wayne	IN		08/30/2002		604,221	0	0	0	0	0	0	0	58,161	0	0	0
LL-0202	Ft. Wayne	IN		07/17/2002		353,377	0	0	0	0	0	0	0	130,457	0	0	0
LL-0204	Cumberland	IN		03/06/2003		347,605	0	0	0	0	0	0	0	11,187	0	0	0
LL-0206	Grandville	MI		11/26/2002		494,098	0	0	0	0	0	0	0	16,594	0	0	0
LL-0301	Ft. Wayne	IN		10/14/2003		1,340,918	0	0	0	0	0	0	0	53,553	0	0	0
LL-0305	Anderson	IN		08/14/2003		511,981	0	0	0	0	0	0	0	70,053	0	0	0
LL-0310	Moreno Valley	CA		12/04/2003		1,511,997	0	0	0	0	0	0	0	42,577	0	0	0
LL-0312	Temecula	CA		02/05/2004		513,219	0	0	0	0	0	0	0	14,042	0	0	0
LL-0411	West Lafayette	IN		02/22/2005		2,581,423	0	0	0	0	0	0	0	62,290	0	0	0
LL-0503	West Chester	OH		04/12/2005		699,892	0	0	0	0	0	0	0	16,325	0	0	0
LL-0507	Long Beach	CA		08/31/2005		866,077	0	0	0	0	0	0	0	52,265	0	0	0
LL-0509	Round Rock	TX		11/09/2005		845,495	0	0	0	0	0	0	0	18,201	0	0	0
LL-0510	Round Rock	TX		10/11/2005		207,811	0	0	0	0	0	0	0	11,949	0	0	0
LL-0515	St. Paul	MN		07/17/2006		945,936	0	0	0	0	0	0	0	44,258	0	0	0
LL-0516	Louisville	KY		01/03/2006		471,508	0	0	0	0	0	0	0	25,778	0	0	0
LL-0517	Nashville	TN		06/26/2006		533,217	0	0	0	0	0	0	0	8,900	0	0	0
LL-0604	Indianapolis	IN		05/18/2006		1,979,066	0	0	0	0	0	0	0	50,299	0	0	0
LL-0608	Sun City	FL		09/22/2006		580,403	0	0	0	0	0	0	0	9,312	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-0609	Dallas	TX		12/28/2006		1,571,066	0	0	0	0	0	0	0	17,821	0	0	0
LL-0611	Lima East	OH		02/28/2007		32,544	0	0	0	0	0	0	0	17,375	0	0	0
LL-0613	Middletown	OH		12/06/2006		430,568	0	0	0	0	0	0	0	17,978	0	0	0
LL-0617	Harrisburg	PA		12/08/2006		991,029	0	0	0	0	0	0	0	18,039	0	0	0
LL-0618	Golden	CO		02/14/2007		1,634,193	0	0	0	0	0	0	0	16,100	0	0	0
LL-0619	Brownsburg	IN		01/18/2007		787,279	0	0	0	0	0	0	0	14,069	0	0	0
LL-0702	Vandalia	OH		05/01/2007		974,385	0	0	0	0	0	0	0	38,029	0	0	0
LL-0703	Colorado Springs	CO		09/27/2007		739,495	0	0	0	0	0	0	0	16,634	0	0	0
LL-0704	Indianapolis	IN		08/02/2007		2,200,981	0	0	0	0	0	0	0	21,182	0	0	0
LL-0706	Champaign	IL		07/10/2007		2,856,102	0	0	0	0	0	0	0	24,659	0	0	0
LL-0707	Indianapolis	IN		08/21/2007		864,339	0	0	0	0	0	0	0	7,980	0	0	0
LL-0708	Roseville	MI		08/13/2007		183,208	0	0	0	0	0	0	0	23,404	0	0	0
LL-0709	Indianapolis	IN		08/01/2007		415,475	0	0	0	0	0	0	0	6,713	0	0	0
LL-0710	Concord	NC		03/12/2008		1,788,174	0	0	0	0	0	0	0	57,513	0	0	0
LL-0714	Vandalia	OH		02/14/2008		1,113,645	0	0	0	0	0	0	0	36,774	0	0	0
LL-0715	Colfax	NC		06/19/2008		2,045,643	0	0	0	0	0	0	0	63,472	0	0	0
LL-0801	Aurora	CO		08/15/2008		3,272,612	0	0	0	0	0	0	0	28,272	0	0	0
LL-0804	Indianapolis	IN		04/23/2008		1,256,336	0	0	0	0	0	0	0	50,413	0	0	0
LL-0805	Nicholasville	KY		06/25/2008		736,974	0	0	0	0	0	0	0	11,963	0	0	0
LL-0806	Kissimmee	FL		05/23/2008		1,526,574	0	0	0	0	0	0	0	26,062	0	0	0
LL-0807	Springfield	IL		11/25/2008		3,344,818	0	0	0	0	0	0	0	26,653	0	0	0
LL-0808	Plainfield	IN		08/18/2008		365,968	0	0	0	0	0	0	0	49,916	0	0	0
LL-0810	Centennial	CO		12/05/2008		1,505,306	0	0	0	0	0	0	0	66,417	0	0	0
LL-0811	San Antonio	TX		10/10/2008		417,320	0	0	0	0	0	0	0	34,327	0	0	0
LL-0812	Gastonia	NC		11/17/2008		372,565	0	0	0	0	0	0	0	5,155	0	0	0
LL-0813	Simpsonville	SC		01/22/2009		782,662	0	0	0	0	0	0	0	21,424	0	0	0
LL-0902	Beckley	WV		03/08/2010		892,301	0	0	0	0	0	0	0	7,415	0	0	0
LL-0903	Simpsonville	SC		11/25/2009		3,187,386	0	0	0	0	0	0	0	28,132	0	0	0
LL-0904	Indianapolis	IN		11/10/2009		1,211,927	0	0	0	0	0	0	0	51,402	0	0	0
LL-0905	Memphis	TN		07/29/2009		1,270,223	0	0	0	0	0	0	0	31,280	0	0	0
LL-0906	Conroe	TX		08/28/2009		1,180,160	0	0	0	0	0	0	0	14,236	0	0	0
LL-0907	Orlando	FL		09/03/2009		511,951	0	0	0	0	0	0	0	9,995	0	0	0
LL-0908	Houston	TX		10/01/2009		2,695,574	0	0	0	0	0	0	0	30,725	0	0	0
LL-0909	Leesburg	FL		12/10/2009		914,772	0	0	0	0	0	0	0	16,696	0	0	0
LL-0910	Minneola	FL		12/10/2009		860,962	0	0	0	0	0	0	0	15,713	0	0	0
LL-0911	Beavercreek	OH		02/01/2010		1,597,766	0	0	0	0	0	0	0	18,666	0	0	0
LL-0912	Beavercreek	OH		02/01/2010		1,620,859	0	0	0	0	0	0	0	31,644	0	0	0
LL-0913	Simpsonville	SC		12/28/2010		2,898,351	0	0	0	0	0	0	0	18,296	0	0	0
LL-1002	Ashland	KY		06/30/2010		1,135,742	0	0	0	0	0	0	0	24,786	0	0	0
LL-1003	Independence	MO		08/12/2010		3,502,133	0	0	0	0	0	0	0	75,830	0	0	0
LL-1005	Keizer	OR		07/30/2010		632,110	0	0	0	0	0	0	0	9,530	0	0	0
LL-1006	Oklahoma City	OK		11/09/2010		1,539,186	0	0	0	0	0	0	0	32,050	0	0	0
LL-1007	Waxahachie	TX		02/14/2011		4,319,493	0	0	0	0	0	0	0	20,818	0	0	0
LL-1010	Norton Shores	MI		04/14/2011		1,136,962	0	0	0	0	0	0	0	57,699	0	0	0
LL-1101	Miamisburg	OH		04/05/2011		2,497,973	0	0	0	0	0	0	0	50,246	0	0	0
LL-1103	McDonough	GA		11/10/2011		2,179,578	0	0	0	0	0	0	0	10,489	0	0	0
LL-1104	Cooper City	FL		12/02/2011		5,003,142	0	0	0	0	0	0	0	34,779	0	0	0
LL-1105	Norton Shores	MI		12/23/2011		620,076	0	0	0	0	0	0	0	34,001	0	0	0
LL-1202	Lansing	MI		04/19/2012		3,134,874	0	0	0	0	0	0	0	126,803	0	0	0
LL-1203	Houston	TX		07/30/2012		2,324,789	0	0	0	0	0	0	0	24,302	0	0	0
LL-1204	League City	TX		07/30/2012		2,496,995	0	0	0	0	0	0	0	26,102	0	0	0
LL-1205	Grass Valley	CA		08/10/2012		5,616,657	0	0	0	0	0	0	0	62,644	0	0	0
LL-1206	Orlando	FL		09/27/2012		8,427,874	0	0	0	0	0	0	0	85,610	0	0	0
LL-1301	Sandy	UT		05/30/2013		17,427,086	0	0	0	0	0	0	0	94,583	0	0	0
LL-1302	Miramar	FL		07/16/2013		5,154,135	0	0	0	0	0	0	0	86,595	0	0	0
LL-1303	Tampa	FL		07/16/2013		3,092,481	0	0	0	0	0	0	0	51,957	0	0	0
LL-1304	Las Vegas	NV		11/21/2013		3,207,776	0	0	0	0	0	0	0	20,812	0	0	0
LL-1401	Austin	TX		05/19/2014		17,974,879	0	0	0	0	0	0	0	77,539	0	0	0
LL-1402	Union City	CA		08/25/2014		43,906,576	0	0	0	0	0	0	0	367,887	0	0	0
LL-1501	Seaside	CA		05/01/2015		11,200,000	0	0	0	0	0	0	0	10,102	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-1504	Round Rock	TX		08/07/2015		13,216,499	0	0	0	0	0	0	0	165,780	0	0	0
LL-1505	American Canyon	CA		09/10/2015		21,383,866	0	0	0	0	0	0	0	127,395	0	0	0
LL-1506	Columbus	OH		09/23/2015		13,955,844	0	0	0	0	0	0	0	120,243	0	0	0
LL-1601	Watsonville	CA		01/04/2016		30,854,721	0	0	0	0	0	0	0	422,713	0	0	0
LL-1701	West Chester	OH		01/30/2017		0	0	0	0	0	0	0	0	24,061	0	0	0
LL-8098	Conway	SC		06/29/1997		193,210	0	0	0	0	0	0	0	81,655	0	0	0
LL-8110	Lehigh Acres	FL		07/16/1998		837,744	0	0	0	0	0	0	0	49,386	0	0	0
LL-8111	Duncanville	TX		10/22/1997		151,929	0	0	0	0	0	0	0	40,273	0	0	0
LL-8115	Pawleys Island	SC		11/24/1997		159,198	0	0	0	0	0	0	0	38,544	0	0	0
LL-8116	Ft. Wayne	IN		05/28/1998		383,761	0	0	0	0	0	0	0	60,894	0	0	0
LL-8123	Selma	CA		12/30/1997		122,550	0	0	0	0	0	0	0	73,055	0	0	0
LL-8125	Red Oak	TX		12/19/1997		80,648	0	0	0	0	0	0	0	34,134	0	0	0
LL-8132	Williamstown	NJ		01/20/1999		81,914	0	0	0	0	0	0	0	16,966	0	0	0
LL-8135	Suwanee	GA		03/31/1998		149,723	0	0	0	0	0	0	0	39,888	0	0	0
LL-8146	Oakland Park	FL		01/15/1999		257,182	0	0	0	0	0	0	0	53,330	0	0	0
LL-8150	Newport Beach	CA		06/08/1999		610,423	0	0	0	0	0	0	0	56,118	0	0	0
LL-8156	Greenwood	IN		09/29/1999		357,732	0	0	0	0	0	0	0	28,415	0	0	0
LL-8161	Cotuit	MA		07/10/2001		216,794	0	0	0	0	0	0	0	9,781	0	0	0
LL-8173	Albuquerque	NM		10/26/2001		3,528,136	0	0	0	0	0	0	0	60,891	0	0	0
0299999. Mortgages with partial repayments						299,512,128	0	0	0	0	0	0	0	4,577,431	0	0	0
0599999 - Totals						301,556,504	0	0	0	0	0	0	1,935,300	6,512,731	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	Benefit Street Partners Debt Fund IV LP	Wilmington	DE	Benefit Street Partners Debt Fund IV LP		01/24/2017		762,921	70,793			0.290
	Kayne Anderson R/E Dev LP LP	Baltimore	MD	Kayne Anderson R/E Dev LP LP		07/25/2016			742,673		2,205,000	0.700
	THL Credit DIRECT LENDING FUND III LLC	BOSTON	MA	THL Credit DIRECT LENDING FUND III LLC		10/24/2016			158,242		4,155,486	1.060
1599999. Joint Venture Interests - Common Stock - Unaffiliated								762,921	971,708	0	6,360,486	XXX
4499999. Total - Unaffiliated								762,921	971,708	0	6,360,486	XXX
4599999. Total - Affiliated								0	0	0	0	XXX
4699999 - Totals								762,921	971,708	0	6,360,486	XXX

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Change in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
	Kayne Anderson R/E Dev LP LP	Baltimore	MD	Kayne Anderson R/E Dev LP LP	07/25/2016		124,011					0		124,011	124,011			0	
	Goldman Sachs LP LP	NEW YORK	NY	Goldman Sachs LP LP	07/16/2016		14,965					0		14,965	14,965			0	
1599999. Joint Venture Interests - Common Stock - Unaffiliated							138,976	0	0	0	0	0	0	138,976	138,976	0	0	0	0
4499999. Total - Unaffiliated							138,976	0	0	0	0	0	0	138,976	138,976	0	0	0	0
4599999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
4699999 - Totals							138,976	0	0	0	0	0	0	138,976	138,976	0	0	0	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
36297E-ZY-4	G2 #710059 4.500% 11/20/60		03/01/2017	Interest Capitalization		15,607	15,607	0	1
38378N-KB-8	GNR 2013-173 Z 3.250% 10/16/53		03/01/2017	Interest Capitalization		79,880	79,880	0	1
38378N-LV-3	GNR 2013-191 Z 4.283% 11/16/53		03/01/2017	Interest Capitalization		35,141	35,141	0	1
38378N-YB-3	GNR 2014-24 KZ 4.073% 01/16/54		03/01/2017	Interest Capitalization		31,206	31,206	0	1
690353-C8-8	OPIC 0.850% 06/01/33		02/03/2017	BANK of AMERICA SEC		580,650	580,650	719	1
0599999. Subtotal - Bonds - U.S. Governments						742,484	742,484	719	XXX
10620N-BA-5	BRAZOS STUDENT LOAN 1.968% 06/25/42		02/15/2017	WELLS FARGO		6,211,094	6,350,000	2,804	1FE
10620N-BB-3	BRAZOS 1.721% 08/31/29		02/15/2017	WELLS FARGO		6,895,781	7,050,000	2,667	1FE
19910R-AA-7	COLUMBUS-FRANKLIN CNTY OH FINA TRANSPORTATION 6.000% 12/01/48		03/24/2017	DiPERNA FINANCIAL		7,253,337	7,253,337	0	2Z
19910R-AB-5	COLUMBUS-FRANKLIN CNTY OH FINA TRANSPORTATION 6.000% 12/01/48		03/24/2017	DiPERNA FINANCIAL		1,745,762	1,745,762	0	2Z
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		03/01/2017	Interest Capitalization		28,271	28,271	0	1
3136AH-VS-6	FNR 2013-136 CZ 3.500% 01/25/44		03/01/2017	Interest Capitalization		48,728	48,728	0	1
3136AW-EH-6	FANNIE MAE 201728 SER 201728 CL VZ 4.000% 04/25/57		03/09/2017	CITIGROUP GLOBAL MKTS		5,108,594	5,000,000	16,667	1
31394F-ED-3	FNR 2005-74 NZ 6.000% 09/25/35		03/01/2017	Interest Capitalization		12,327	12,327	0	1
373539-6S-9	GEORGIA ST HSG & FIN AUTH REV SINGLE FAMILY HSG 4.100% 12/01/44		02/16/2017	CITIGROUP GLOBAL MKTS		2,440,000	2,440,000	0	1FE
373539-6U-4	GEORGIA ST HSG & FIN AUTH REV SINGLE FAMILY HSG 4.050% 12/01/42		02/16/2017	CITIGROUP GLOBAL MKTS		4,255,000	4,255,000	0	1FE
708692-BH-0	PENNSYLVANIA ST ECON DEV FING VRDN 1.250% 06/01/44		01/03/2017	SUNTRUST		4,900,000	4,900,000	0	2AM
88511Y-AD-4	THOMSON MCKINNON MTG ASSET TR SER 11 CL C 8.950% 09/01/18		01/01/2017	Interest Capitalization		90	90	0	1
3199999. Subtotal - Bonds - U.S. Special Revenues						38,898,984	39,083,515	22,138	XXX
023761-AA-7	AMER AIRLINE 17-1 AA PTT 3.650% 02/15/29		01/04/2017	CREDIT SUISSE FIRST BOSTON		5,000,000	5,000,000	0	1FE
025537-AF-8	AMERICAN ELECTRIC POWER 1.650% 12/15/17		03/30/2017	MORGAN STANLEY FIXED INC		1,800,234	1,800,000	8,993	2FE
031162-BR-0	AMGEN INC 1.250% 05/22/17		02/28/2017	HONG KONG SHANGHAI BK		3,000,600	3,000,000	10,521	2FE
037833-CN-8	APPLE INC 1.534% 02/09/22		02/02/2017	J P MORGAN SEC FIXED INC		10,000,000	10,000,000	0	1FE
038222-AL-9	APPLIED MATERIALS 3.300% 04/01/27		03/28/2017	J P MORGAN SEC FIXED INC		2,491,125	2,500,000	0	1FE
060505-DA-9	BANK OF AMERICA CORP 5.420% 03/15/17		01/18/2017	Various		2,917,600	2,900,000	55,555	2FE
06050T-LT-7	BANK OF AMERICA NA 1.250% 02/14/17		01/18/2017	US BANCORP		1,299,987	1,300,000	7,177	1FE
096630-AF-5	BOARDWALK PIPELINES LLC 4.450% 07/15/27		01/05/2017	BARCLAYS		4,982,950	5,000,000	0	2FE
120568-AV-2	BUNGE LTD FINANCE CORP 3.200% 06/15/17		01/09/2017	BROWNSTONE INV GROUP,LLC		403,020	400,000	960	2FE
14040H-AR-6	CAPITAL ONE FINANCIAL CORP 6.750% 09/15/17		03/01/2017	US BANCORP		1,614,133	1,570,000	50,338	2FE
151020-AM-6	CELGENE CORP 4.625% 05/15/44		03/02/2017	CREDIT SUISSE FIRST BOSTON		4,966,750	5,000,000	71,944	2FE
172967-EM-9	CITIGROUP 6.125% 11/21/17		01/31/2017	US BANCORP		1,217,429	1,175,000	14,394	2FE
21036P-AF-5	CONSTELLATION BRANDS 7.250% 05/15/17		03/09/2017	MORGAN STANLEY FIXED INC		3,130,008	3,100,000	71,795	2FE
256677-AA-3	DOLLAR GENERAL CORP 4.125% 07/15/17		02/09/2017	MORGAN STANLEY FIXED INC		758,993	750,000	2,492	2FE
30161M-AE-3	EXELON CORP 6.200% 10/01/17		01/31/2017	BROWNSTONE INV GROUP,LLC		1,870,539	1,815,000	38,135	2FE
30219G-AJ-7	EXPRESS SCRIPTS INC 1.250% 06/02/17		01/11/2017	MORGAN STANLEY FIXED INC		1,924,795	1,925,000	2,862	2FE
31620M-AL-0	FIDELITY NATIONAL INFORM 1.450% 06/05/17		03/08/2017	Various		1,570,015	1,570,000	5,610	2FE
345397-VP-5	FORD MOTOR CREDIT 6.625% 08/15/17		02/10/2017	US BANCORP		1,538,835	1,500,000	0	2FE
391164-AK-6	GREAT PLAINS ENERGY INC 4.850% 04/01/47		03/06/2017	GOLDMAN SACHS		8,988,300	9,000,000	0	2FE
40426W-AV-3	EQUITY COMMONWEALTH 6.650% 01/15/18		01/27/2017	MORGAN STANLEY FIXED INC		818,184	800,000	2,364	2FE
42824C-AS-8	HP ENTERPRISE CO 2.450% 10/05/17		01/05/2017	WELLS FARGO		603,510	600,000	4,217	2FE
428291-AN-8	HEXCEL CORP 3.950% 02/15/27		02/13/2017	BANK of AMERICA SEC		3,484,565	3,500,000	0	2FE
446438-RL-9	HUNTINGTON NATIONAL BANK 1.700% 02/26/18		01/13/2017	STIFEL NICHOLAS		1,050,473	1,050,000	7,090	1FE
46646G-AE-7	JPMCC 2016-NINE B 2.854% 10/06/38		02/24/2017	J P MORGAN SEC FIXED INC		4,812,891	5,000,000	3,568	1FM
49338L-AE-3	KEYSIGHT TECHNOLOGIES 4.600% 04/06/27		03/28/2017	BARCLAYS		2,496,825	2,500,000	0	2FE
573284-AJ-5	MARTIN MARIETTA MATERIALS 6.250% 05/01/37		03/06/2017	Cantor Fitzgerald Fixed		11,413,700	10,000,000	220,660	2FE
59018Y-J6-9	MERRILL BAC 6.400% 08/28/17		01/05/2017	BROWNSTONE INV GROUP,LLC		618,282	600,000	14,080	2FE
594918-CA-0	MICROSOFT CORP 4.250% 02/06/47		01/30/2017	HONG KONG SHANGHAI BK		4,986,550	5,000,000	0	1FE
59981H-AB-7	MCMLT 2017-1 M1 3.250% 11/25/58		03/13/2017	J P MORGAN SEC FIXED INC		7,769,401	8,000,000	20,944	1FE
61746B-EF-9	MORGAN STANLEY 3.625% 01/20/27		01/17/2017	MORGAN STANLEY FIXED INC		5,939,940	6,000,000	0	1FE
68233J-BB-9	ONCOR ELECTRIC DELIVERY 3.750% 04/01/45		01/12/2017	MORGAN STANLEY FIXED INC		3,153,901	3,230,000	36,001	1FE
701094-AH-7	PARKER HANNIFIN 3.250% 03/01/27		02/21/2017	MORGAN STANLEY FIXED INC		1,998,120	2,000,000	0	1FE
74340X-AX-9	PROLOGIS TRUST 4.000% 01/15/18		01/11/2017	BROWNSTONE INV GROUP,LLC		1,283,856	1,260,000	14,973	2FE
75281A-AS-8	RANGE RESOURCES CORP 4.875% 05/15/25		03/14/2017	JEFFERIES & CO		2,325,000	2,500,000	41,302	4FE
76131V-AA-1	RETAIL PROPERTIES OF AME - A 4.000% 03/15/25		03/29/2017	US BANCORP		1,911,040	2,000,000	4,000	2FE
78012K-ZD-2	ROYAL BANK OF CANADA 1.765% 02/01/22		01/25/2017	RBC/DAIN		15,000,000	15,000,000	0	1FE
78413M-AE-8	SFAVE 2015-5AVE A2B 4.144% 01/05/43		01/13/2017	ROBERT W. BAIRD		10,917,813	10,850,000	19,983	1FM
81663A-AC-9	SEMGROUP CORP-CLASS A 6.375% 03/15/25		03/08/2017	CREDIT SUISSE FIRST BOSTON		4,775,650	4,850,000	0	4FE
83545G-AY-8	SONIC AUTOMOTIVE INC 6.125% 03/15/27		03/07/2017	BANK of AMERICA SEC		5,000,000	5,000,000	0	4FE
842400-GG-2	SOUTHERN CAL EDISON 4.000% 04/01/47		03/21/2017	J P MORGAN SEC FIXED INC		2,482,261	2,484,000	0	1FE
86787E-AM-9	SUNTRUST BANK 7.250% 03/15/18		03/29/2017	CITIGROUP GLOBAL MKTS		1,313,713	1,250,000	4,531	2FE
90261X-EM-0	UBS AG STAMFORD CT 5.875% 12/20/17		02/23/2017	Various		5,081,699	4,909,000	54,476	1FE
90261X-HC-9	UBS AG STAMFORD CT 1.375% 08/14/17		02/28/2017	MORGAN STANLEY FIXED INC		4,003,080	4,000,000	2,903	1FE

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)
902973-AZ-9	U S BANCORP 5.300% Perpet.		02/02/2017	US BANCORP		5,000,000	5,000,000	0	2FE
90520E-AE-1	MUFG UNION BANK NA 2.125% 06/16/17		01/24/2017	WELLS FARGO		2,308,073	2,300,000	5,566	1FE
92343V-DP-6	VERIZON COMMUNICATIONS 5.012% 04/15/49		02/03/2017	Taxable Exchange		381,170	391,000	0	2FE
94974B-GB-0	WELLS FARGO CO 1.400% 09/08/17		01/17/2017	BROWNSTONE INV GROUP,LLC		1,084,870	1,085,000	5,570	1FE
06417G-TR-9	BANK OF NOVA SCOTIA HOUS 1.273% 03/01/18	A	02/23/2017	SCOTIA		10,000,000	10,000,000	0	1FE
00507U-AB-7	ACTAVIS FUNDING SCS 1.300% 06/15/17	D	03/08/2017	HONG KONG SHANGHAI BK		3,198,816	3,200,000	10,169	2FE
06738E-AF-2	BACR 2.000% 03/16/18	D	02/17/2017	STIFEL NICHOLAS		200,324	200,000	1,744	2FE
12591D-AC-5	CNOOC FIN 2014 ULC 4.250% 04/30/24		02/17/2017	Tax Free Exchange		3,986,528	4,000,000	0	1FE
65590A-DM-5	NORDEA BANK AB NEW YORK 1.442% 03/07/19	D	03/02/2017	RBC/DAIN		3,100,000	3,100,000	0	1FE
69345B-AA-2	PFP 2017-3 A 1.978% 01/14/35	D	03/06/2017	WELLS FARGO		5,000,000	5,000,000	0	1FE
71654Q-CC-4	PETROLEOS MEXICANOS 6.750% 09/21/47	D	01/27/2017	Tax Free Exchange		658,334	637,000	0	2FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						197,633,882	196,601,000	814,917	XXX
464289-51-1	ISHARES 10+ YEAR CREDIT BOND CLOSED END FUND		03/20/2017	CREDIT SUISSE FIRST BOSTON	0.000	2,590,463	0	0	2
92206C-81-3	Vanguard Long-Term Corp Bond CLOSED END FUND		01/06/2017	BARCLAYS	0.000	5,402,790	0	0	2
8199999. Subtotal - Bonds - SVO Identified Funds						7,993,253	0	0	XXX
8399997. Total - Bonds - Part 3						245,268,603	236,426,999	837,774	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						245,268,603	236,426,999	837,774	XXX
8999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	XXX
002824-10-0	ABBOTT LABS		01/05/2017	Taxable Exchange	2,634.170	244,481		0	L
09247X-10-1	BLACKROCK INC		03/21/2017	BNY CONVERG-SOFT	1,414.000	534,930		0	L
206787-10-3	CONDUENT INC-WI		01/03/2017	Spin Off	5,714.400	89,091		0	L
31337#-10-5	FHLB CINCINNATI		03/09/2017	PRIVATE PLACEMENT	9,742.000	974,200		0	A
36174X-10-1	GGP INC REIT		01/27/2017	Tax Free Exchange	8,167.000	206,352		0	L
437076-10-2	HOME DEPOT		03/21/2017	BNY CONVERG-SOFT	3,644.000	534,770		0	L
806857-10-8	SCHLUMBERGER LTD		01/25/2017	BANK OF NEW YORK	1,193.000	101,956		0	L
882508-10-4	TEXAS INSTRUMENTS		02/27/2017	BANK OF NEW YORK	5,225.000	403,685		0	L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						3,089,465	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						3,089,465	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						3,089,465	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						3,089,465	XXX	0	XXX
9999999 - Totals						248,358,068	XXX	837,774	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		03/01/2017	Paydown		278,384	278,384	299,711	282,455	0	(4,071)	0	(4,071)	0	278,384	0	0	0	1,402	10/20/2061	1
36179D-B6-6	GN # AC3661 2.640% 01/15/33		03/01/2017	Paydown		30,947	30,947	30,986	30,978	0	(31)	0	(31)	0	30,947	0	0	0	136	01/15/2033	1
36180W-SW-6	GN AE4133 2.750% 09/15/30		03/01/2017	Paydown		54,105	54,105	51,675	51,968	0	2,138	0	2,138	0	54,105	0	0	0	248	09/15/2030	1
36230U-YF-0	G2 4.684% 09/01/46		03/01/2017	Paydown		25,594	25,594	27,573	25,984	0	(390)	0	(390)	0	25,594	0	0	0	155	09/01/2046	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		02/01/2017	Paydown		207,790	207,790	212,398	208,136	0	(1,061)	0	(1,061)	0	207,790	0	0	0	1,556	11/20/2060	1
38373X-Q3-3	GNMA - CMO SER 2002-48 CL TG 6.000% 12/16/29		03/01/2017	Paydown		151,064	151,064	152,410	151,106	0	(42)	0	(42)	0	151,064	0	0	0	1,475	12/16/2029	1
38374K-Q2-2	GNR 2005-26 VE 5.250% 01/20/35		03/01/2017	Paydown		427,244	427,244	391,362	422,186	0	5,058	0	5,058	0	427,244	0	0	0	3,729	01/20/2035	1
38374T-VL-5	GNR 2009-38 Z 5.000% 05/16/39		03/01/2017	Paydown		172,178	172,178	198,974	194,276	0	(22,098)	0	(22,098)	0	172,178	0	0	0	1,525	05/16/2039	1
38374U-AQ-4	GNMA 2009-32 PD 4.500% 01/20/38		03/01/2017	Paydown		355,462	355,462	378,068	360,446	0	(4,984)	0	(4,984)	0	355,462	0	0	0	2,547	01/20/2038	1
38376G-P3-8	GNR 2011-53 B 4.397% 05/16/51		03/01/2017	Paydown		9,364	9,364	10,442	10,163	0	(799)	0	(799)	0	9,364	0	0	0	69	05/16/2051	1
38376G-WD-8	GNR 2010 122 IO 0.256% 02/16/44		03/01/2017	Paydown		0	0	913	787	0	(787)	0	(787)	0	0	0	0	0	16	02/16/2044	1
38377T-VE-8	GNR 2011-21 PV 4.500% 08/20/26		03/01/2017	Paydown		29,349	29,349	30,611	30,009	0	(659)	0	(659)	0	29,349	0	0	0	220	08/20/2026	1
38378B-RJ-0	GNR 2012-35 B 3.191% 11/16/43		03/01/2017	Paydown		13,572	13,572	15,448	14,942	0	(1,370)	0	(1,370)	0	13,572	0	0	0	72	11/16/2043	1
38378N-KB-8	GNR 2013-173 Z 3.250% 10/16/53		03/01/2017	Paydown		31,822	31,822	31,822	24,565	0	7,257	0	7,257	0	31,822	0	0	0	0	10/16/2053	1
690353-C9-6	OPIC 0.670% 01/15/30		01/15/2017	Redemption 100.0000		105,660	105,660	105,660	105,660	0	0	0	0	0	105,660	0	0	0	185	01/15/2030	1
690353-RM-1	OPIC VRDN 0.800% 03/15/17		03/15/2017	Redemption 100.0000		211,207	211,207	211,207	211,207	0	0	0	0	0	211,207	0	0	0	404	12/15/2016	1
690353-SC-2	OPIC US Agency Floating Rate 0.850% 06/15/24		03/15/2017	Redemption 100.0000		175,439	175,439	175,439	175,439	0	0	0	0	0	175,439	0	0	0	292	06/15/2024	1
690353-WA-1	OPIC VRDN 0.640% 06/15/17		03/15/2017	Call 100.0000		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	848	06/15/2017	1
0599999. Subtotal - Bonds - U.S. Governments						2,779,181	2,779,181	2,824,699	2,800,307	0	(21,839)	0	(21,839)	0	2,779,181	0	0	0	14,879	XXX	XXX
072887-TR-3	BAYONNE N J GENERAL OBLIGATION 5.050% 01/15/18		01/15/2017	Redemption 100.0000		150,000	150,000	147,750	149,761	0	239	0	239	0	150,000	0	0	0	3,788	01/15/2018	1FE
130333-CA-3	CALIFORNIA ST HSG FIN AGY RSDL 2.900% 02/01/42		03/01/2017	Redemption 100.0000		30,581	30,581	30,581	30,581	0	0	0	0	0	30,581	0	0	0	147	02/01/2042	1FE
130333-CB-1	CALIFORNIA ST HSG FIN AGY RSDL 2.900% 02/01/42		03/01/2017	Redemption 100.0000		31,052	31,052	30,936	30,946	0	106	0	106	0	31,052	0	0	0	115	02/01/2042	1FE
31283C-AH-9	FREDDIEMAC STRIP 290 290 200 2.000% 11/15/32		03/01/2017	Paydown		132,921	132,921	133,752	133,537	0	(615)	0	(615)	0	132,921	0	0	0	436	11/15/2032	1
3128HX-W7-6	FREDDIEMAC STRIP 270 SER 270 CL 300 3.000% 08/15/42		03/01/2017	Paydown		69,012	69,012	71,719	71,324	0	(2,312)	0	(2,312)	0	69,012	0	0	0	274	08/15/2042	1
31339N-NT-9	FREDDIE MAC - CMO SER 2432 CL PH 6.000% 03/15/32		03/01/2017	Paydown		29,535	29,535	27,514	28,641	0	894	0	894	0	29,535	0	0	0	243	03/15/2032	1
31339N-SQ-0	FREDDIE MAC - CMO SER 2425 CL MB 6.000% 03/15/22		03/01/2017	Paydown		24,599	24,599	23,646	24,326	0	273	0	273	0	24,599	0	0	0	239	03/15/2022	1
3133TJ-DR-1	FREDDIE MAC - CMO SER 2126 CL CB 6.250% 02/15/29		03/01/2017	Paydown		4,828	4,828	4,860	4,917	0	(89)	0	(89)	0	4,828	0	0	0	47	02/15/2029	1
3133TK-FG-0	FHLMC SER 2140 CL ND 6.500% 04/15/29		03/01/2017	Paydown		56,679	56,679	52,588	55,433	0	1,246	0	1,246	0	56,679	0	0	0	494	04/15/2029	1
31359V-PK-3	FNMA 1999-6 PB 6.000% 03/25/19		03/01/2017	Paydown		10,852	10,852	10,602	10,779	0	73	0	73	0	10,852	0	0	0	109	03/25/2019	1
3136A9-P8-5	FNR 2012-120 AH 2.500% 02/25/32		03/01/2017	Paydown		55,507	55,507	54,814	54,918	0	589	0	589	0	55,507	0	0	0	227	02/25/2032	1
3137A3-KF-5	FHR 3753 DB 3.500% 11/15/37		03/01/2017	Paydown		145,465	145,465	138,646	143,588	0	1,877	0	1,877	0	145,465	0	0	0	707	11/15/2037	1
3137AN-MP-7	FHR K707 X1 1.526% 01/25/47		03/01/2017	Paydown		0	0	10,756	2,925	0	(2,925)	0	(2,925)	0	0	0	0	0	333	01/25/2047	1
3137AP-PA-2	FHLMC K018 1.389% 01/25/22		03/01/2017	Paydown		0	0	16,165	8,518	0	(8,518)	0	(8,518)	0	0	0	0	0	379	01/25/2022	1
3137AV-XP-7	FHR K022 X1 1.265% 07/25/22		03/01/2017	Paydown		0	0	32,991	19,213	0	(19,213)	0	(19,213)	0	0	0	0	0	738	07/25/2022	1FE
3137B2-DN-7	FHR 4203 NJ 3.000% 10/15/40		03/01/2017	Paydown		120,997	120,997	119,598	119,951	0	1,046	0	1,046	0	120,997	0	0	0	538	10/15/2040	1
3137BC-6T-0	FHR 4361 WV 3.500% 05/15/44		03/01/2017	Paydown		3,040	3,040	3,016	3,021	0	19	0	19	0	3,040	0	0	0	18	05/15/2044	1
3137BR-QL-2	FHMS K057 X1 1.193% 07/25/26		03/01/2017	Paydown		0	0	2,003	1,955	0	(1,955)	0	(1,955)	0	0	0	0	0	45	07/25/2026	1
3138EG-QR-8	FN POOL # AL0463 3.000% 07/01/26		03/01/2017	Paydown		185,340	185,340	185,478	185,353	0	(13)	0	(13)	0	185,340	0	0	0	863	07/01/2026	1
3138EM-LE-9	FNMA AL4824 4.000% 09/01/43		03/01/2017	Paydown		17,159	17,159	18,017	17,986	0	(827)	0	(827)	0	17,159	0	0	0	89	09/01/2043	1
3138LT-MS-4	FN AO3068 3.000% 06/01/42		03/01/2017	Paydown		155,353	155,353	159,134	158,818	0	(3,465)	0	(3,465)	0	155,353	0	0	0	650	06/01/2042	1
3138WG-LS-1	FN AS6636 3.000% 10/01/45		03/01/2017	Paydown		156,917	156,917	160,729	160,665	0	(3,748)	0	(3,748)	0	156,917	0	0	0	585	10/01/2045	1
31392C-JX-3	FNMA - CMO SER 2002-15 CL PG 6.000% 04/25/17		03/01/2017	Paydown		685	685	678	683	0	3	0	3	0	685	0	0	0	5	04/25/2017	1
31392E-EV-8	FNMA 2002-55 QE 5.500% 09/25/17		03/01/2017	Paydown		6,215	6,215	6,106	6,191	0	24	0	24	0	6,215	0	0	0	37	09/25/2017	1
31392H-B9-3	FNMA SER 2003-9 CL KM 5.000% 02/25/18		03/01/2017	Paydown		51,530	51,530	50,725	51,319	0	211	0	211	0	51,530	0	0	0	414	02/25/2018	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	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)
31392H-WE-9	FNMA SER 2003-3 CL HJ 5.000% 02/25/18		03/01/2017	Paydown		49,231	49,231	48,423	49,027	0	204	0	204	0	49,231	0	0	0	407	02/25/2018	1
31392K-LR-5	FREDDIE MAC SER 2450 CL PH 6.000% 05/15/22		03/01/2017	Paydown		235,604	235,604	225,811	233,354	0	2,249	0	2,249	0	235,604	0	0	0	2,268	05/15/2022	1
31392X-5H-7	FHR SER 2517 CL BQ 5.500% 10/15/32		03/01/2017	Paydown		48,761	48,761	47,846	48,228	0	532	0	532	0	48,761	0	0	0	452	10/15/2032	1
31393J-W7-9	FREDDIE MAC SER 2561 CL BD 5.000% 02/15/18		03/01/2017	Paydown		177,466	177,466	180,094	177,299	0	167	0	167	0	177,466	0	0	0	1,480	02/15/2018	1
31393K-YC-3	FREDDIE MAC SER 2574 CL HP 5.000% 02/15/18		03/01/2017	Paydown		56,618	56,618	57,936	56,591	0	27	0	27	0	56,618	0	0	0	462	02/15/2018	1
31393R-BS-8	FHR SER 2617 CL TK 4.500% 05/15/18		03/01/2017	Paydown		78,494	78,494	79,537	78,438	0	56	0	56	0	78,494	0	0	0	582	05/15/2018	1
31393R-LW-8	FHR SER 2633 CL PE 4.500% 06/15/18		03/01/2017	Paydown		76,350	76,350	77,143	76,289	0	61	0	61	0	76,350	0	0	0	577	06/15/2018	1
31393U-L2-7	FNW SER 2003-129 CL QG 5.000% 01/25/24		03/01/2017	Paydown		331,133	331,133	322,907	328,455	0	2,679	0	2,679	0	331,133	0	0	0	2,497	01/25/2024	1
31394F-ED-3	FNR 2005-74 NZ 6.000% 09/25/35		03/01/2017	Paydown		3,059	3,059	3,059	4,047	0	(988)	0	(988)	0	3,059	0	0	0	0	09/25/2035	1
31395F-F8-2	FREDDIE MAC SER 2859 CL B 5.000% 09/15/19		03/01/2017	Paydown		172,620	172,620	171,433	172,197	0	423	0	423	0	172,620	0	0	0	1,399	09/15/2019	1
31396E-HU-3	FREDDIE MAC SER 3063 CL LY 5.500% 11/15/25		03/01/2017	Paydown		106,935	106,935	105,297	106,219	0	716	0	716	0	106,935	0	0	0	885	11/15/2025	1
31396G-BL-4	FHR SER 3087 CL KX 5.500% 12/15/25		03/01/2017	Paydown		188,249	188,249	185,043	186,842	0	1,407	0	1,407	0	188,249	0	0	0	1,582	12/15/2025	1
31396G-LX-7	FHR 3091 CB 5.500% 01/15/26		03/01/2017	Paydown		73,135	73,135	72,038	72,637	0	498	0	498	0	73,135	0	0	0	654	01/15/2026	1
31396G-RY-9	FHR 3098 HV 5.500% 01/15/26		03/01/2017	Paydown		152,896	152,896	150,459	151,862	0	1,034	0	1,034	0	152,896	0	0	0	1,359	01/15/2026	1
31396H-FA-2	FHR 3107 MY 5.500% 02/15/26		03/01/2017	Paydown		58,265	58,265	57,683	57,959	0	306	0	306	0	58,265	0	0	0	490	02/15/2026	1
31396Q-B6-5	FNR SER 2009-73 CL LD 4.000% 09/25/29		03/01/2017	Paydown		356,956	356,956	318,081	334,909	0	22,046	0	22,046	0	356,956	0	0	0	2,808	09/25/2029	1
31396X-2Q-6	FNMA SER 2007-109 CL VB 5.000% 05/25/28		03/01/2017	Paydown		1,843,451	1,843,451	1,822,568	1,836,131	0	7,320	0	7,320	0	1,843,451	0	0	0	15,071	05/25/2028	1
31397F-4U-3	FHR SER 3276 CL MB 6.000% 02/15/27		03/01/2017	Paydown		270,858	270,858	270,435	270,330	0	528	0	528	0	270,858	0	0	0	1,829	02/15/2027	1
31397H-YG-7	FHR SER 3329 CL LB 5.500% 06/15/27		03/01/2017	Paydown		41,929	41,929	38,653	40,493	0	1,436	0	1,436	0	41,929	0	0	0	353	06/15/2027	1
31397H-YJ-1	FHR 3329 MB 6.000% 06/15/27		03/01/2017	Paydown		70,959	70,959	70,937	70,855	0	104	0	104	0	70,959	0	0	0	695	06/15/2027	1
31397Q-T2-4	FNR 2010-157 NA 3.500% 03/25/37		03/01/2017	Paydown		524,805	524,805	530,586	526,509	0	(1,704)	0	(1,704)	0	524,805	0	0	0	1,979	03/25/2037	1
31398F-TR-2	FNR SER 2009-91 CL GL 4.000% 11/25/24		03/01/2017	Paydown		33,270	33,270	31,763	32,636	0	634	0	634	0	33,270	0	0	0	242	11/25/2024	1
31398J-N7-4	FHR SER 3573 CL MD 4.000% 09/15/24		03/01/2017	Paydown		740,344	740,344	714,519	729,933	0	10,411	0	10,411	0	740,344	0	0	0	4,764	09/15/2024	1
31398L-W9-5	FHR 3627 QH 4.000% 01/15/25		03/01/2017	Paydown		123,692	123,692	130,147	126,052	0	(2,360)	0	(2,360)	0	123,692	0	0	0	721	01/15/2025	1
31398M-BZ-8	FNMA 2010-9 B 4.000% 02/25/25		03/01/2017	Paydown		187,391	187,391	180,744	184,638	0	2,753	0	2,753	0	187,391	0	0	0	1,194	02/25/2025	1
31398N-GA-6	FNR 2010-97 PX 4.500% 11/25/39		03/01/2017	Paydown		453,778	453,778	473,560	457,477	0	(3,700)	0	(3,700)	0	453,778	0	0	0	3,337	11/25/2039	1
31418B-C4-6	FN POOL # MA1890 4.000% 05/01/34		03/01/2017	Paydown		426,222	426,222	458,988	457,943	0	(31,721)	0	(31,721)	0	426,222	0	0	0	2,696	05/01/2034	1
31418X-ZQ-4	FNMA # AD9750 3.500% 12/01/25		03/01/2017	Paydown		167,358	167,358	170,051	169,234	0	(1,876)	0	(1,876)	0	167,358	0	0	0	852	12/01/2025	1
34074M-JC-6	FLORIDA ST HSG FIN CORP REV 2.800% 07/01/41		03/01/2017	Redemption 100.0000		33,345	33,345	33,345	33,345	0	0	0	0	0	33,345	0	0	0	163	07/01/2041	1FE
357294-AB-3	FREMONT IND CMNTY SCHS GENERAL OBLIGATION 5.250% 01/05/18		01/05/2017	Redemption 100.0000		170,000	170,000	172,763	170,000	0	0	0	0	0	170,000	0	0	0	4,463	01/05/2018	1FE
60637B-CP-3	MISSOURI ST HSG DEV 2.650% 11/01/41		03/01/2017	Redemption 100.0000		135,000	135,000	135,000	135,000	0	0	0	0	0	135,000	0	0	0	541	11/01/2041	1FE
67886M-PR-4	OKLAHOMA ST HSG FIN AGY SF MTG 2.750% 09/01/41		03/01/2017	Redemption 100.0000		45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	160	09/01/2041	1FE
843032-AT-0	SOUTHERN HANCOCK CNTY IND SCHOOL DISTRICT 5.000% 01/15/17		01/15/2017	Redemption 100.0000		215,000	215,000	213,579	214,984	0	16	0	16	0	215,000	0	0	0	5,375	01/15/2017	1FE
92812U-K5-6	VHDA 2013-B A 2.750% 04/25/42		03/01/2017	Redemption 100.0000		83,113	83,113	83,113	83,113	0	0	0	0	0	83,113	0	0	0	351	04/25/2042	1FE
92812U-Q3-5	VHDA 2013-D A 4.300% 12/25/43		03/25/2017	Redemption 100.0000		14,313	14,313	14,313	14,313	0	0	0	0	0	14,313	0	0	0	104	12/25/2043	1FE
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 04/25/42		03/31/2017	Redemption 100.0000		64,060	64,060	64,060	64,060	0	0	0	0	0	64,060	0	0	0	9,437	04/25/2042	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						9,247,927	9,247,927	9,249,718	9,271,748	0	(23,822)	0	(23,822)	0	9,247,927	0	0	0	83,749	XXX	XXX
00841L-AB-2	ABMT 2014-3 A2 3.500% 10/01/44		03/01/2017	Paydown		142,431	142,431	143,354	143,318	0	(888)	0	(888)	0	142,431	0	0	0	888	10/01/2044	1FM
00841Y-CB-2	ABMT 2015-3 B1 3.650% 04/25/45		03/01/2017	Paydown		18,426	18,426	18,845	18,821	0	(395)	0	(395)	0	18,426	0	0	0	112	04/25/2045	1FM
01877K-AB-9	ALLIANCE PIPELINE 6.996% 12/31/19		01/01/2017	Redemption 100.0000		68,571	68,571	75,502	70,318	0	(1,746)	0	(1,746)	0	68,571	0	0	0	2,399	12/31/2019	2FE
01877K-AD-5	ALLIANCE PIPELINE 4.591% 12/31/25		01/01/2017	Redemption 100.0000		120,000	120,000	110,267	111,541	0	8,459	0	8,459	0	120,000	0	0	0	0	12/31/2025	2FE
02665U-AA-3	AH4R 2014-SFR2 A 3.786% 10/17/36		03/01/2017	Paydown		20,436	20,436	20,435	20,325	0	112	0	112	0	20,436	0	0	0	129	10/17/2036	1FE
02665X-AA-7	AH4R 2014-SFR3 A 3.678% 12/17/36		03/01/2017	Paydown		63,247	63,247	63,243	63,063	0	183	0	183	0	63,247	0	0	0	388	12/17/2036	1FE

STATEMENT AS OF MARCH 31, 2017 OF THE The Lafayette Life Insurance Company

SCHEDULE D - PART 4

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

1 CUSIP Ident-ification	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid-eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor-tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recog-nized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received DuringYear	21 Stated Con-tractual Maturity Date	22 NAIC Desig-nation or Market In-dicator (a)
02666A-AA-6	AH4R 2015-SFR1 A 3.467% 04/17/52		03/01/2017	Paydown		13,462	13,462	13,461	13,458	0	4	0	4	0	13,462	0	0	0	78	04/17/2052	1FE
02666A-AG-3	AH4R 2015-SFR1 XS 0.000% 04/17/52		03/17/2017	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/17/2052	6Z
03523T-AN-8	ANHEUSER-BUSCH 5.375% 01/15/20		03/13/2017	KEY BANC-MCDONALD		2,168,280	2,000,000	2,355,840	2,145,862	0	(9,664)	0	(9,664)	0	2,136,199	0	32,081	32,081	71,965	01/15/2020	2FE
038521-AM-2	ARAMARK CORP-CL B 5.750% 03/15/20		03/23/2017	Call 101.4380		68,978	68,000	68,000	68,000	0	0	0	0	0	68,000	0	978	978	2,042	03/15/2020	4FE
038779-AA-2	ARBYS 2015-1A A2 4.970% 10/30/45		01/29/2017	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	155	10/30/2045	2AM
04364U-AA-3	Ascentium Equipm20162A ivable SER 20162A CL A1 1.100% 11/10/17		03/10/2017	Paydown		1,240,081	1,240,081	1,240,081	1,240,081	0	0	0	0	0	1,240,081	0	0	0	2,143	11/10/2017	1FE
05531F-AK-9	BB&T CORPORATION 2.150% 03/22/17		02/22/2017	Call 100.0000		3,600,000	3,600,000	3,605,904	3,604,855	0	(4,855)	0	(4,855)	0	3,600,000	0	0	0	32,250	03/22/2017	1FE
060505-DA-9	BANK OF AMERICA CORP 5.420% 03/15/17		03/15/2017	Maturity		2,900,000	2,900,000	2,917,600	0	0	(17,600)	0	(17,600)	0	2,900,000	0	0	0	78,590	03/15/2017	2FE
06050T-LT-7	BANK OF AMERICA NA 1.250% 02/14/17		02/14/2017	Maturity		3,000,000	3,000,000	2,999,698	1,699,952	0	61	0	61	0	3,000,000	0	0	0	18,750	02/14/2017	1FE
12189P-AG-7	BURLINGTON NORTH SANTA FE 8.251% 01/15/21		01/15/2017	Redemption 100.0000		157,005	157,005	157,005	157,005	0	0	0	0	0	157,005	0	0	0	6,477	01/15/2021	1FE
126192-AC-7	COMM 2012-LC4 A3 3.069% 12/10/44		03/01/2017	Paydown		438,810	438,810	443,187	439,598	0	(788)	0	(788)	0	438,810	0	0	0	2,302	12/10/2044	1FM
12647P-AF-5	CSMC 2013-7 A5 3.000% 08/25/43		03/01/2017	Paydown		84,613	84,613	84,421	84,389	0	224	0	224	0	84,613	0	0	0	503	08/25/2043	1FM
12667F-JL-0	CWALT 2004-12CB 1A1 5.000% 07/25/19		03/01/2017	Paydown		71,887	71,887	72,426	71,936	0	(49)	0	(49)	0	71,887	0	0	0	606	07/25/2019	1FM
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		03/01/2017	Paydown		65,302	65,302	62,508	61,529	0	3,772	0	3,772	0	65,302	0	0	0	534	11/25/2035	2FM
140420-NG-1	CAPITAL ONE BANK USA NA 1.200% 02/13/17		02/13/2017	Maturity		2,000,000	2,000,000	2,000,060	2,000,005	0	(5)	0	(5)	0	2,000,000	0	0	0	12,000	02/13/2017	2FE
141781-BA-1	CARGILL INC 1.900% 03/01/17		03/01/2017	Maturity		1,500,000	1,500,000	1,502,145	1,502,145	0	(2,145)	0	(2,145)	0	1,500,000	0	0	0	14,250	03/01/2017	1FE
17307G-L9-7	CMLTI 2005-9 22A3 6.000% 11/25/35		03/01/2017	Paydown		2	14,261	9,277	9,056	0	(9,054)	0	(9,054)	0	2	0	0	0	94	11/25/2035	2FM
17321L-AA-7	CMLTI 2013-J1 A1 3.500% 10/25/43		03/01/2017	Paydown		62,906	62,906	61,623	61,851	0	1,054	0	1,054	0	62,906	0	0	0	303	10/25/2043	1FM
210518-CG-9	CONSUMERS ENERGY CO 5.150% 02/15/17		02/15/2017	Maturity		600,000	600,000	608,940	603,024	0	(3,024)	0	(3,024)	0	600,000	0	0	0	15,450	02/15/2017	1FE
22237S-AC-1	COUNTRYPLACE MANUF HOUSING SER 2007-1 CL A3 5.593% 07/15/37		03/01/2017	Paydown		66,483	66,483	66,482	66,346	0	137	0	137	0	66,483	0	0	0	695	07/15/2037	4AM
22970*-AA-8	BNSF LEASE PP 4.070% 05/15/34		03/15/2017	Redemption 100.0000		16,956	16,956	16,956	16,956	0	0	0	0	0	16,956	0	0	0	115	05/15/2034	1FE
233050-AB-9	DBUBS 2011-LC1A A2 4.528% 07/01/19		03/01/2017	Paydown		100,966	100,966	101,974	102,730	0	(1,764)	0	(1,764)	0	100,966	0	0	0	800	07/01/2019	1FM
23305Y-AC-3	DBUBS 2011-LC3A A3 4.638% 04/10/21		03/01/2017	Paydown		143,050	143,050	144,477	143,125	0	(75)	0	(75)	0	143,050	0	0	0	1,158	04/10/2021	1FM
24703E-AA-7	DEFT 2016-1 A1 0.850% 07/24/17		03/22/2017	Paydown		728,764	728,764	728,764	728,764	0	0	0	0	0	728,764	0	0	0	1,016	07/24/2017	1FE
247367-BH-7	DELTA AIRLINES INC 6.821% 08/10/22		02/10/2017	Redemption 100.0000		73,772	73,772	74,025	73,919	0	(147)	0	(147)	0	73,772	0	0	0	2,516	08/10/2022	1FE
28932M-AA-3	ELM RD GENERATING STAT 5.209% 02/11/30		02/11/2017	Redemption 100.0000		62,624	62,624	62,624	62,624	0	0	0	0	0	62,624	0	0	0	1,631	02/11/2030	1FE
28932M-AG-0	ELM RD GENERATING STAT 4.673% 01/19/31		01/19/2017	Redemption 100.0000		61,259	61,259	61,259	61,259	0	0	0	0	0	61,259	0	0	0	1,431	01/19/2031	1FE
29273R-AE-9	ENERGY TRANSFER PARTNERS 6.125% 02/15/17		02/15/2017	Maturity		1,000,000	1,000,000	999,120	999,812	0	188	0	188	0	1,000,000	0	0	0	30,625	02/15/2017	2FE
29977K-AA-1	EVER 2013-2 A 3.000% 06/25/43		03/01/2017	Paydown		62,187	62,187	61,681	61,741	0	446	0	446	0	62,187	0	0	0	262	06/25/2043	1FM
302568-AA-8	FPL ENERGY CAITHNESS FDG 7.645% 12/31/18		01/01/2017	Redemption 100.0000		386,833	386,833	386,833	386,833	0	0	0	0	0	386,833	0	0	0	14,787	12/31/2018	2AM
31620M-AH-9	FIDELITY NATIONAL INFORM 5.000% 03/15/22		03/15/2017	Call 102.5000		170,150	166,000	166,000	166,000	0	0	0	0	0	166,000	0	4,150	4,150	4,150	03/15/2022	2FE
36161R-AE-9	GFCM 2003-1 A5 5.743% 05/12/35		03/01/2017	Paydown		59,592	59,592	66,399	61,311	0	(1,720)	0	(1,720)	0	59,592	0	0	0	721	05/12/2035	1FM
36228F-2R-6	GSR MORTGAGE LOAN TRUST 2004-6F CL 3A4 6.500% 05/25/34		03/01/2017	Paydown		3,945	3,945	3,768	3,856	0	89	0	89	0	3,945	0	0	0	23	05/25/2034	1FM
36249K-AA-8	GSMS 2010-C1 A1 3.679% 08/10/43		03/01/2017	Paydown		41,071	41,071	42,302	41,491	0	(420)	0	(420)	0	41,071	0	0	0	258	08/10/2043	1FM
37362@-AA-0	GEORGIA TRANSMISSION CORP PP 5.590% 06/30/30		03/30/2017	Redemption 100.0000		11,667	11,667	11,667	11,667	0	0	0	0	0	11,667	0	0	0	163	06/30/2030	1
38141E-LA-5	GOLDMAN SACHS GROUP 1.547% 03/29/17		03/29/2017	Maturity		2,700,000	2,700,000	2,694,060	2,697,777	0	2,223	0	2,223	0	2,700,000	0	0	0	9,430	03/29/2017	1FE
38141G-EU-4	GOLDMAN SACHS GROUP INC 5.625% 01/15/17		01/15/2017	Maturity		5,000,000	5,000,000	4,982,950	4,999,629	0	371	0	371	0	5,000,000	0	0	0	140,625	01/15/2017	2FE
42224D-AA-1	HEALTHEUM LLC 0.500% 11/01/29		02/01/2017	Redemption 100.0000		105,000	105,000	105,000	105,000	0	0	0	0	0	105,000	0	0	0	215	11/01/2029	1FE
46590M-AT-7	JPMCC 2016-JP2 XA 1.864% 08/15/49		03/01/2017	Paydown		0	0	13,798	13,223	0	(13,223)	0	(13,223)	0	0	0	0	0	321	08/15/2049	1FE
466247-SE-4	JPMMT 2005-A5 1A2 3.253% 08/25/35		03/01/2017	Paydown		91,459	91,459	77,397	81,495	0	9,964	0	9,964	0	91,459	0	0	0	491	08/25/2035	1FM
46634N-AD-8	JPMCC 2010-C1 A2 4.608% 06/15/43		03/01/2017	Paydown		722,812	722,812	730,031	724,103	0	(1,291)	0	(1,291)	0	722,812	0	0	0	8,198	06/15/2043	1FM
46635G-AC-4	JPMC 2010-C2 A2 3.616% 11/15/43		03/01/2017	Paydown		51,807	51,807	52,325	51,826	0	(19)	0	(19)	0	51,807	0	0	0	326	11/15/2043	1FM
49228R-AE-3	KERN RIVER FUNDING CORP 4.893% 04/30/18		03/31/2017	Redemption 100.0000		71,750	71,750	73,701	72,029	0	(279)	0	(279)	0	71,750	0	0	0	745	04/30/2018	1FE
500605-AE-0	KOPPERS INC 7.875% 12/01/19		01/25/2017	TENDER OFFER		132,327	130,000	139,100	131,557	0	(117)	0	(117)	0	131,441	0	886	886	1,536	12/01/2019	4FE
52177F-AA-2	LRF 2016-1 A1 1.000% 06/19/17		03/15/2017	Paydown		664,890	664,890	664,890	664,890	0	0	0	0	0	664,890	0	0	0	1,006	06/19/2017	1FE
57643M-HD-9	MASTR 2004-10 CL 4A4 5.500% 11/25/34		03/01/2017	Paydown		42,686	42,686	37,563	40,355	0	2,331	0	2,331	0	42,686	0	0	0	292	11/25/2034	1FM

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 During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
62942K-AA-4	NRPMT 2013-1 A1 3.250% 07/25/43		03/01/2017	Paydown		105,503	105,503	102,865	103,026	0	2,477	0	2,477	0	105,503	0	0	0	531	07/25/2043	1FM
62963#-AH-4	NRP (Operating) LLC PP 4.730% 12/01/23		03/01/2017	TENDER OFFER		3,378	3,378	3,378	3,378	0	0	0	0	0	3,378	0	0	0	8	12/01/2023	3
693476-BB-8	PNC FUNDING CORP 5.625% 02/01/17		02/01/2017	Maturity		1,500,000	1,500,000	1,509,680	1,505,215	0	(5,215)	0	(5,215)	0	1,500,000	0	0	0	42,188	02/01/2017	1FE
69403W-AB-3	PACIFIC BEACON LLC 1.235% 07/15/26		01/15/2017	Redemption 100.0000		58,685	58,685	49,882	52,571	0	6,114	0	6,114	0	58,685	0	0	0	297	07/15/2026	1FE
73019#-AB-8	PNC EQUIP FIN LLC PP 3.000% 09/13/27		03/13/2017	Redemption 100.0000		34,755	34,755	34,755	34,755	0	0	0	0	0	34,755	0	0	0	521	09/13/2027	1
759351-AF-6	REINSURANCE GRP OF AMER 5.625% 03/15/17		03/15/2017	Maturity		3,000,000	3,000,000	2,972,610	2,998,683	0	1,317	0	1,317	0	3,000,000	0	0	0	84,375	03/15/2017	2FE
76110H-3N-7	RALI SER 2005 QS4 CL A1 5.500% 04/25/35		03/01/2017	Paydown		85,740	87,993	87,179	86,614	0	(874)	0	(874)	0	85,740	0	0	0	852	04/25/2035	3FM
78009N-A8-9	Royal Bank 1.492% 03/28/17		03/28/2017	Maturity		3,200,000	3,200,000	3,200,000	3,200,000	0	0	0	0	0	3,200,000	0	0	0	10,251	03/28/2017	1FE
79549A-YP-8	SBM7 SER 2003-1 CL A1 6.500% 09/25/33		03/01/2017	Paydown		21,525	21,525	21,094	21,256	0	269	0	269	0	21,525	0	0	0	233	09/25/2033	2FM
80284C-AE-2	SDART 2015-1 B 1.970% 11/15/19		03/15/2017	Paydown		2,693,606	2,693,606	2,692,989	2,692,727	0	879	0	879	0	2,693,606	0	0	0	10,278	11/15/2019	1FE
81663A-AB-1	SEMGROUP CORP-CLASS A 7.500% 06/15/21		03/15/2017	TENDER OFFER		790,125	750,000	750,000	750,000	0	0	0	0	0	750,000	0	40,125	40,125	14,063	06/15/2021	4FE
81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		03/01/2017	Paydown		127,994	127,994	125,774	126,022	0	1,972	0	1,972	0	127,994	0	0	0	693	07/25/2043	1FM
81745Q-AB-8	SEMT 2015-1 A2 3.000% 01/25/45		03/01/2017	Paydown		64,937	64,937	64,775	64,777	0	160	0	160	0	64,937	0	0	0	312	01/25/2045	1FM
82280Q-BY-6	SCOT 2015-1 B1 3.843% 08/25/45		03/01/2017	Paydown		26,997	26,997	27,739	27,729	0	(732)	0	(732)	0	26,997	0	0	0	173	08/25/2045	1FE
82652Y-AA-2	SRFC 2016-3A A 2.430% 10/20/33		03/19/2017	Paydown		634,158	634,158	634,044	633,112	0	1,046	0	1,046	0	634,158	0	0	0	2,443	10/20/2033	1FE
828807-CW-5	SIMON PROPERTY GROUP INC 3.300% 01/15/26		03/29/2017	KEY BANC-MCDONALD		1,973,780	2,000,000	1,995,760	1,996,102	0	47	0	47	0	1,996,149	0	(22,369)	(22,369)	47,300	01/15/2026	1FE
83545G-AV-4	SONIC AUTOMOTIVE INC 7.000% 07/15/22		03/27/2017	Call 100.0000		5,000,000	5,000,000	5,412,500	5,221,006	0	(21,073)	0	(21,073)	0	5,199,933	0	(199,933)	(199,933)	517,850	07/15/2022	4FE
844741-AX-6	SOUTHWEST AIR 5.125% 03/01/17		03/01/2017	Maturity		1,910,000	1,910,000	1,839,873	1,908,332	0	1,668	0	1,668	0	1,910,000	0	0	0	48,944	03/01/2017	2FE
87305N-AE-8	TTX CORP TTX 1st Sec Bk Utah 45-a WE PP 7.060% 01/02/19		01/02/2017	Redemption 100.0000		259,773	259,773	259,773	259,773	0	0	0	0	0	259,773	0	0	0	9,170	01/02/2019	1
87305N-AG-3	TTX CORP TTX 1st Sec Bk Utah 45- C PP 7.060% 07/02/19		01/02/2017	Redemption 100.0000		1,693	1,693	1,693	1,693	0	0	0	0	0	1,693	0	0	0	60	07/02/2019	1
87305N-AJ-7	TTX CORP TTX 1st Sec Bk Utah 45-A PP 7.060% 07/02/19		01/02/2017	Redemption 100.0000		235,128	235,128	235,128	235,128	0	0	0	0	0	235,128	0	0	0	8,300	07/02/2019	1
87305N-AL-2	TTX CORP TTX 1st Sec Bk Utah 45-A WE PP 7.060% 01/02/19		01/02/2017	Redemption 100.0000		330,941	330,941	330,941	330,941	0	0	0	0	0	330,941	0	0	0	11,682	01/02/2019	1
87305N-AQ-1	TTX CORP TTX 1st Sec BK Utah 45-C CenPP 7.060% 07/02/19		01/02/2017	Redemption 100.0000		1,688	1,688	1,688	1,688	0	0	0	0	0	1,688	0	0	0	60	07/02/2019	1
87317@-AA-1	TXU RAILCAR 2005 PP 5.350% 01/02/26		01/02/2017	Redemption 100.0000		66,929	66,929	66,929	47,305	19,624	0	0	19,624	0	66,929	0	0	0	1,790	01/02/2026	6
88031Q-AA-8	TENASKA VIRGINIA PARTNERS 6.119% 03/30/24		03/30/2017	Redemption 100.0000		45,332	45,332	45,283	45,300	0	32	0	32	0	45,332	0	0	0	693	03/30/2024	2AM
88031R-AA-6	TENASKA ALABAMA II PART 6.125% 03/30/23		03/30/2017	Redemption 100.0000		23,539	23,539	23,469	23,499	0	40	0	40	0	23,539	0	0	0	360	03/30/2023	3AM
88576N-AD-0	321 HENDERSON 2006-2A A2 5.930% 06/15/47		03/15/2017	Paydown		28,157	28,157	32,279	31,615	0	(3,458)	0	(3,458)	0	28,157	0	0	0	158	06/15/2047	1FE
88576X-AA-4	HENDR 2010-1A A 5.560% 07/15/59		03/15/2017	Paydown		22,276	22,276	25,532	24,853	0	(2,577)	0	(2,577)	0	22,276	0	0	0	193	07/15/2059	1FE
90268T-AD-6	UBSC 2011-C1 AAB 3.187% 01/10/45		03/01/2017	Paydown		245,663	245,663	249,337	247,709	0	(2,046)	0	(2,046)	0	245,663	0	0	0	1,371	01/10/2045	1FM
90269G-AD-3	UBSCM 2012-C1 AAB 3.002% 05/10/45		03/01/2017	Paydown		25,877	25,877	26,265	26,012	0	(135)	0	(135)	0	25,877	0	0	0	194	05/10/2045	1FM
90932Q-AA-4	UNITED AIR 2014-2A PTT 3.750% 09/03/26		03/03/2017	Redemption 100.0000		145,533	145,533	145,533	145,533	0	0	0	0	0	145,533	0	0	0	2,729	09/03/2026	1FE
92343V-BT-0	VERIZON COMMUNICATIONS 6.550% 09/15/43		02/03/2017	Taxable Exchange		451,052	366,000	365,572	365,539	0	13	0	13	0	365,552	0	85,500	85,500	9,190	09/15/2043	2FE
92553P-AB-8	VIACOM INC-CLASS B 6.125% 10/05/17		03/30/2017	Call 100.0000		500,000	500,000	502,015	500,152	0	(16)	0	(16)	0	500,136	0	(136)	(136)	27,462	10/05/2017	2FE
92783#-AA-4	VA INT'L GATEWAY PP 3.930% 06/30/30		03/31/2017	Redemption 100.0000		19,569	19,569	19,569	19,569	0	0	0	0	0	19,569	0	0	0	112	06/30/2030	1FE
92966*-AA-7	WABASH VALLEY POWER ASSOC PP 5.080% 04/30/24		01/30/2017	Redemption 100.0000		20,524	20,524	20,709	20,628	0	(104)	0	(104)	0	20,524	0	0	0	261	04/30/2024	1
94978#-AH-0	WELLS FARGO BK NORTHWEST CVS Distribution 7.530% 01/10/24		03/10/2017	Redemption 100.0000		28,679	28,679	28,679	28,679	0	0	0	0	0	28,679	0	0	0	349	01/10/2024	2
94980D-AA-6	WFMBS 2003-M A1 3.000% 12/25/33		03/01/2017	Paydown		9,232	9,232	9,486	9,358	0	(126)	0	(126)	0	9,232	0	0	0	53	12/25/2033	1FM
064159-AM-8	BANK OF NOVA SCOTIA 2.550% 01/12/17	A	01/12/2017	Maturity		1,154,000	1,154,000	1,164,536	1,154,523	0	(523)	0	(523)	0	1,154,000	0	0	0	14,714	01/12/2017	1FE
374825-AA-5	GIBSON ENERGY INC 6.750% 07/15/21	A	03/22/2017	TENDER OFFER		399,475	380,000	374,811	376,725	0	103	0	103	0	376,828	0	22,647	22,647	17,599	07/15/2021	3FE
89113W-GD-2	TORONTO DOMINION BANK NY 1.336% 02/10/17	A	02/10/2017	Maturity		2,700,000	2,700,000	2,700,000	2,700,000	0	0	0	0	0	2,700,000	0	0	0	8,158	02/10/2017	1FE
895945-D@-9	TRICAN WELL SVCS PP 8.290% 04/28/18		02/28/2017	TENDER OFFER		30,454	30,454	23,375	26,183	0	452	0	452	0	26,635	0	3,819	3,819	586	04/28/2018	5
92912E-AC-7	VPII ESCROW CORP 6.750% 08/15/18	A	03/21/2017	TENDER OFFER		340,619	331,000	336,316	331,890	0	(321)	0	(321)	0	331,569	0	9,050	9,050	13,406	08/15/2018	5FE
C1466#-AA-6	CPR Leasing Ltd PP 5.410% 03/03/24	A	03/03/2017	Redemption 100.0000		28,233	28,233	28,233	28,233	0	0	0	0	0	28,233	0	0	0	764	03/03/2024	1

SCHEDULE D - PART 4

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

1 CUSIP Ident-ification	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid-eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor-tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recog-nized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received DuringYear	21 Stated Con-tractual Maturity Date	22 NAIC Desig-nation or Market In-dicator (a)
C1467#-AA-5	CSL GROUP INC. PP 5.440% 03/15/21		03/15/2017	Redemption 100.0000		83,333	83,333	83,333	83,333	0	0	0	0	0	83,333	0	0	0	2,267	03/15/2021	2
F0933*-AA-4	BELLON SA PP 5.200% 02/15/22	D	02/15/2017	Redemption 100.0000		639,370	639,370	639,370	639,370	0	0	0	0	0	639,370	0	0	0	16,624	02/15/2022	2
12591D-AC-5	CNOOC FIN 2014 ULC 4.250% 04/30/24		02/17/2017	Tax Free Exchange		3,986,528	4,000,000	3,982,600	3,986,343	0	185	0	185	0	3,986,528	0	0	0	0	04/30/2024	1FE
36164Q-MS-4	GE CAPITAL INTL FUNDING 2.342% 11/15/20	D	03/21/2017	WELLS FARGO		3,074,493	3,066,000	3,083,138	3,081,324	0	(881)	0	(881)	0	3,080,443	0	(5,950)	(5,950)	25,730	11/15/2020	1FE
45824T-AC-9	INTELSAT JACKSON HLDG 7.250% 10/15/20	D	03/28/2017	BANK of AMERICA SEC		94,230	104,000	115,929	106,313	0	(293)	0	(293)	0	106,021	0	(11,791)	(11,791)	3,420	10/15/2020	5FE
500472-AB-1	PHILIPS ELECTRONICS NV 5.750% 03/11/18	D	01/20/2017	Call 100.0000		4,890,000	4,890,000	5,482,326	5,000,132	0	(4,731)	0	(4,731)	0	4,995,402	0	(105,402)	(105,402)	350,047	03/11/2018	2FE
53944X-AT-2	LLOYDS BANK PLC 4.500% 02/02/17	D	02/02/2017	Maturity		800,000	800,000	818,464	801,845	0	(1,845)	0	(1,845)	0	800,000	0	0	0	18,000	02/02/2017	1FE
69343M-AA-0	PFP III 2015-2 A 2.378% 07/14/34	D	03/16/2017	Paydown		1,962,870	1,962,870	1,962,870	1,962,870	0	0	0	0	0	1,962,870	0	0	0	6,438	07/14/2034	1FE
71656L-BM-2	PETROLEOS MEXICO 6.750% 09/21/47	D	01/27/2017	Tax Free Exchange		643,285	637,000	643,357	643,276	0	8	0	8	0	643,285	0	0	0	15,049	09/21/2047	2FE
761735-AD-1	REYNOLDS GROUP ISSUERS INC 6.875% 02/15/21	D	01/01/2017	Redemption 100.0000		276,917	276,917	292,030	281,455	0	(4,538)	0	(4,538)	0	276,917	0	0	0	4,857	02/15/2021	4FE
87266H-AA-6	TFINS 2016-1A A 3.293% 01/20/38	D	01/20/2017	Paydown		254,344	254,344	228,274	229,778	0	24,566	0	24,566	0	254,344	0	0	0	3,195	01/20/2038	1FE
G2615*-AB-2	DCC TREAS 2010 B PP 5.130% 03/24/17	C	03/24/2017	Maturity		2,000,000	2,000,000	2,018,800	2,000,678	0	(678)	0	(678)	0	2,000,000	0	0	0	49,305	03/24/2017	2
N3386#-AM-1	FUGRO NV PP 5.050% 08/17/18	D	02/03/2017	Redemption 100.0000		134,553	134,553	134,553	134,553	0	0	0	0	0	134,553	0	0	0	3,133	08/17/2018	3
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						78,174,459	77,895,649	79,238,560	74,132,053	19,624	(48,468)	0	(28,844)	0	78,320,804	0	(146,345)	(146,345)	1,894,735	XXX	XXX
8399997. Total - Bonds - Part 4						90,201,567	89,922,757	91,312,977	86,204,108	19,624	(94,129)	0	(74,505)	0	90,347,912	0	(146,345)	(146,345)	1,993,363	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						90,201,567	89,922,757	91,312,977	86,204,108	19,624	(94,129)	0	(74,505)	0	90,347,912	0	(146,345)	(146,345)	1,993,363	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
002824-10-0	ABBOTT LABS		01/05/2017	Cash Adjustment	0.000	7		16	0	0	0	0	0	0	16	0	(9)	(9)	0		L
206787-10-3	CONDUENT INC-WI		03/21/2017	BNY CONVERG-SOFT	5,714.000	91,985		89,085	0	0	0	0	0	0	89,085	0	2,901	2,901	0		L
206787-10-3	CONDUENT INC-WI		01/03/2017	Cash Adjustment	0.000	5		6	0	0	0	0	0	0	6	0	(1)	(1)	0		L
31339*-10-7	FHLB Indianapolis		02/01/2017	PRIVATE PLACEMENT	270.000	27,000		24,318	27,000	(2,682)	0	0	(2,682)	0	24,318	0	2,682	2,682	0		A
370023-10-3	GENERAL GROWTH PROPERTIES REIT		01/27/2017	Tax Free Exchange	8,167.000	206,352		206,352	204,012	2,340	0	0	2,340	0	206,352	0	0	0	3,920		L
571903-20-2	MARRIOTT INTERNATIONAL-CL A		03/21/2017	BNY CONVERG-SOFT	1,938.000	172,691		132,308	160,234	(27,925)	0	0	(27,925)	0	132,308	0	40,382	40,382	581		L
790849-10-3	ST JUDE MEDICAL		01/05/2017	Taxable Exchange	3,025.000	385,899		240,634	242,575	(1,941)	0	0	(1,941)	0	240,634	0	145,266	145,266	0		L
871503-10-8	SYMANTEC CORP		03/21/2017	BNY CONVERG-SOFT	19,808.000	598,107		412,118	473,213	(61,095)	0	0	(61,095)	0	412,118	0	185,989	185,989	1,486		L
92532W-10-3	VERSUM MATERIALS INC		03/09/2017	BNY CONVERG-SOFT	1,230.000	35,925		25,699	34,526	(8,827)	0	0	(8,827)	0	25,699	0	10,226	10,226	0		L
984121-10-3	XEROX CORP		01/03/2017	Spin Off	0.000	89,091		89,091	85,145	3,946	0	0	3,946	0	89,091	0	0	0	0		L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						1,607,062	XXX	1,219,627	1,226,705	(96,184)	0	0	(96,184)	0	1,219,627	0	387,436	387,436	5,987	XXX	XXX
9799997. Total - Common Stocks - Part 4						1,607,062	XXX	1,219,627	1,226,705	(96,184)	0	0	(96,184)	0	1,219,627	0	387,436	387,436	5,987	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						1,607,062	XXX	1,219,627	1,226,705	(96,184)	0	0	(96,184)	0	1,219,627	0	387,436	387,436	5,987	XXX	XXX
9899999. Total - Preferred and Common Stocks						1,607,062	XXX	1,219,627	1,226,705	(96,184)	0	0	(96,184)	0	1,219,627	0	387,436	387,436	5,987	XXX	XXX
9999999 - Totals						91,808,629	XXX	92,532,604	87,430,813	(76,560)	(94,129)	0	(170,689)	0	91,567,539	0	241,091	241,091	1,999,350	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

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0079999. Subtotal - Purchased Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/11/2015	09/14/2018	1,224		173.24	9,964			9,203		9,203	1,052						100/97
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			52,883		52,883	5,909						100/104
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/13/2015	11/14/2018	13,079		172.49	106,032			107,117		107,117	11,640						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			173,950		173,950	18,514						100/102
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			244,114		244,114	25,326						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			97,581		97,581	10,331						100/98
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			193,735		193,735	20,232						100/101
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/14/2016	04/12/2019	14,895		172.20	120,555			134,059		134,059	14,002						100/98
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			182,302		182,302	18,859						100/99
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			161,926		161,926	16,848						100/98
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			195,393		195,393	20,059						100/98
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			123,005		123,005	12,600						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			122,900		122,900	12,238						100/99
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/13/2016	10/14/2019	7,426		171.69	59,925			73,519		73,519	7,203						100/113
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/26/2016	10/27/2017	23		171.61	111			154		154	22						100/100
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/26/2016	10/26/2018	35		171.61	234			300		300	33						100/100
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/26/2016	10/25/2019	4,330		171.61	34,921			43,253		43,253	4,200						100/100
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/11/2016	11/14/2017	64		170.57	306			477		477	67						100/105
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/11/2016	11/14/2018	223		170.57	1,482			2,052		2,052	221						100/105
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/14/2016	11/14/2019	8,003		170.57	64,155			84,427		84,427	8,083						100/105
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/21/2016	11/27/2018	1,289		172.24	8,658			10,814		10,814	1,173						100/99
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/25/2016	11/27/2017	1,539		172.24	7,367			9,893		9,893	1,354						100/99
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/25/2016	11/27/2019	6,433		172.24	52,076			62,914		62,914	6,111						100/99
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/13/2016	12/14/2018	2,813		174.19	19,110			21,070		21,070	2,307						100/98
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/14/2016	12/14/2017	1,986		174.19	9,619			10,766		10,766	1,410						100/98
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/14/2016	12/13/2019	3,525		174.19	28,858			31,477		31,477	3,102						100/98
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/23/2016	12/27/2018	2,679		174.70	18,252			19,609		19,609	2,116						100/97
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2016	12/27/2017	2,180		174.70	10,592			11,444		11,444	1,461						100/97
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/01/2017	12/27/2019	6,428		174.70		52,781		56,311		56,311	3,530						100/100

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Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/12/2017	01/12/2018	601		174.83		2,919		3,177		3,177	258						100/100
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/12/2017	01/11/2019	360		174.83		2,457		2,641		2,641	184						100/100
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/13/2017	01/14/2020	4,799		174.83		39,433		41,991		41,991	2,558						100/100
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/27/2017	01/26/2018	372		174.80		1,807		2,012		2,012	205						100/100
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/27/2017	01/25/2019	2,082		174.80		14,196		15,430		15,430	1,234						100/100
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/27/2017	01/27/2020	3,370		174.80		27,683		29,686		29,686	2,003						100/100
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/14/2017	02/14/2018	1,433		175.82		7,006		7,181		7,181	175						100/98
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/14/2017	02/14/2019	336		175.82		2,301		2,352		2,352	51						100/98
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/14/2017	02/14/2020	2,173		175.82		17,954		18,316		18,316	362						100/98
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/24/2017	02/27/2018	1,923		176.77		9,452		8,982		8,982	(470)						100/105
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/24/2017	02/27/2019	1,397		176.77		9,633		9,320		9,320	(313)						100/105
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/27/2017	02/27/2020	4,147		176.77		34,451		33,505		33,505	(946)						100/105
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/14/2017	03/14/2018	3,953		175.82		19,321		20,595		20,595	1,274						100/101
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/14/2017	03/14/2019	2,275		175.82		15,600		16,267		16,267	667						100/101
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/14/2017	03/13/2020	5,756		175.82		47,564		49,098		49,098	1,534						100/101
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/24/2017	03/27/2018	2,551		175.64		12,454		13,748		13,748	1,294						100/99
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/24/2017	03/27/2019	1,509		175.64		10,335		11,014		11,014	679						100/99
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/27/2017	03/27/2020	7,031		175.64		58,045		60,822		60,822	2,777						100/99
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			44,025		44,025	9,995						100/103
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			150,024		150,024	48,362						100/103
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2016	04/17/2017	18,551		2,080.73	2,269,680			5,213,110		5,213,110	1,852,707						100/103
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2016	04/17/2017	6,226		2,080.73	427,515			830,625		830,625	220,892						100/103
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2016	04/17/2017	317		2,111.94	33,264			79,278		79,278	30,168						100/103
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/15/2016	04/17/2017	824		2,132.75	77,518			188,904		188,904	75,322						100/103
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			40,998		40,998	24,216						100/103
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			198,018		198,018	123,751						100/103
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			170,458		170,458	105,113						100/103
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			37,545		37,545	24,597						100/103
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			20,822		20,822	4,043						100/102
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			72,611		72,611	19,811						100/102

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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			1,115,183		1,115,183	299,381						100/102
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			5,967,901		5,967,901	1,942,888						100/102
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			28,983		28,983	10,019						100/102
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			94,613		94,613	34,075						100/102
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			167,010		167,010	105,103						100/102
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			36,869		36,869	22,493						100/102
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			189,180		189,180	117,179						100/102
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			32,667		32,667	21,819						100/102
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			128,542		128,542	33,681						100/103
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			27,891		27,891	7,030						100/103
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			926,302		926,302	271,724						100/103
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			4,483,021		4,483,021	1,395,829						100/103
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			2,361		2,361	795						100/103
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			93,895		93,895	31,633						100/103
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			29,841		29,841	17,834						100/103
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			109,797		109,797	66,522						100/103
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			76,314		76,314	46,950						100/103
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			22,454		22,454	14,713						100/103
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			11,150		11,150	4,429						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			53,032		53,032	14,769						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			515,101		515,101	219,829						100/101
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	07/15/2016	07/17/2017	1,441		2,161.74	48,283			89,280		89,280	56,300						100/101
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	07/15/2016	07/17/2017	421		2,161.74	9,100			13,166		13,166	8,918						100/101
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	07/15/2016	07/17/2017	1,793		2,161.74	54,250			97,494		97,494	62,327						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			3,207,904		3,207,904	1,039,127						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			20,248		20,248	6,877						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			52,157		52,157	17,753						100/101
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			9,597		9,597	3,925						100/102
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			77,398		77,398	20,429						100/102
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			494,499		494,499	213,302						100/102

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/15/2016	08/15/2017	1,929		2,190.15	65,065			82,319		82,319	54,699						100/102
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/15/2016	08/15/2017	644		2,190.15	13,536			13,077		13,077	9,296						100/102
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/15/2016	08/15/2017	1,742		2,190.15	53,029			63,593		63,593	42,896						100/102
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/15/2016	08/15/2017	15,469		2,190.15	2,314,004			2,964,305		2,964,305	913,358						100/102
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/15/2016	08/15/2017	84		2,223.00	8,621			13,836		13,836	4,437						100/102
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/15/2016	08/15/2017	356		2,244.90	32,292			51,930		51,930	17,076						100/102
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			2,896		2,896	950						100/101
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			99,586		99,586	22,495						100/101
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			935,450		935,450	353,592						100/101
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	09/15/2016	09/15/2017	1,646		2,147.26	53,732			99,265		99,265	62,429						100/101
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	09/15/2016	09/15/2017	577		2,147.26	12,028			19,054		19,054	12,783						100/101
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	09/15/2016	09/15/2017	3,437		2,147.26	100,368			182,256		182,256	116,473						100/101
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			4,580,537		4,580,537	1,251,855						100/101
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			20,671		20,671	5,865						100/101
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			68,436		68,436	19,895						100/101
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/14/2016	10/13/2017	442		2,132.98	33,347			76,437		76,437	24,939						100/102
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/14/2016	10/13/2017	393		2,132.98	51,453			89,439		89,439	19,102						100/102
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/17/2016	10/16/2017	5,196		2,126.50	384,540			1,048,451		1,048,451	370,146						100/102
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/17/2016	10/16/2017	2,340		2,126.50	68,655			139,939		139,939	84,449						100/102
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/17/2016	10/16/2017	404		2,126.50	8,514			15,484		15,484	9,689						100/102
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/17/2016	10/16/2017	2,055		2,126.50	66,861			138,880		138,880	82,929						100/102
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/17/2016	10/16/2017	19,833		2,126.50	2,581,110			5,118,202		5,118,202	1,308,278						100/102
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/17/2016	10/16/2017	139		2,158.40	15,606			32,154		32,154	8,606						100/102
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/17/2016	10/16/2017	374		2,179.66	37,842			79,973		79,973	21,890						100/102
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2016	10/27/2017	23		2,133.04	2,891			4,243		4,243	1,399						100/102
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2016	10/27/2017	277		2,133.04	41,961			63,746		63,746	13,197						100/102
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2016	11/14/2017	147		2,164.20	10,939			24,052		24,052	8,097						100/102
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2016	11/14/2017	312		2,164.20	41,040			66,410		66,410	13,639						100/102
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2016	11/15/2017	4,878		2,180.39	342,447			807,063		807,063	297,461						100/102
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2016	11/15/2017	1,300		2,180.39	46,494			62,757		62,757	38,359						100/102

STATEMENT AS OF MARCH 31, 2017 OF THE The Lafayette Life Insurance Company

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

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S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2016	11/15/2017	2,346		2,180.39	75,191			99,253		99,253	61,189						100/102
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2016	11/15/2017	720		2,180.39	16,485			19,052		19,052	12,191						100/102
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2016	11/15/2017	16,453		2,180.39	2,109,450			3,605,032		3,605,032	941,936						100/102
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2016	11/15/2017	39		2,213.10	4,293			7,519		7,519	2,024						100/102
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2016	11/15/2017	463		2,234.90	45,652			81,499		81,499	22,353						100/102
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/25/2016	11/27/2017	24		2,213.35	1,744			3,171		3,171	1,236						100/102
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/25/2016	11/27/2017	340		2,213.35	44,819			62,601		62,601	13,461						100/102
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2016	12/14/2017	223		2,253.28	16,666			23,438		23,438	9,023						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2016	12/14/2017	586		2,253.28	78,600			94,634		94,634	19,464						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2016	12/15/2017	4,505		2,262.03	326,080			477,765		477,765	179,544						100/100
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2016	12/15/2017	1,543		2,262.03	50,954			48,684		48,684	28,617						100/100
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2016	12/15/2017	137		2,262.03	5,487			5,585		5,585	3,234						100/100
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2016	12/15/2017	1,689		2,262.03	62,266			60,954		60,954	35,532						100/100
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2016	12/15/2017	939		2,262.03	22,100			18,144		18,144	10,910						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2016	12/15/2017	14,410		2,262.03	1,936,143			2,344,221		2,344,221	640,084						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2016	12/15/2017	71		2,295.96	8,176			9,817		9,817	2,714						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2016	12/15/2017	398		2,318.58	41,220			49,186		49,186	13,652						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2016	12/27/2017	337		2,268.88	44,312			52,425		52,425	10,866						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/01/2017	12/27/2017	94		2,268.88		6,420		9,433		9,433	3,013						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/13/2017	01/12/2018	66		2,274.64		4,634		6,591		6,591	1,957						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/13/2017	01/12/2018	413		2,274.64		53,054		64,031		64,031	10,977						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	01/17/2017	01/16/2018	5,386		2,267.89		368,893		616,186		616,186	247,293						100/100
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	01/17/2017	01/16/2018	381		2,267.89		9,256		6,992		6,992	(2,263)						100/100
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	01/17/2017	01/16/2018	340		2,267.89		15,400		14,497		14,497	(903)						100/100
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	01/17/2017	01/16/2018	1,680		2,267.89		57,150		50,372		50,372	(6,778)						100/100
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	01/17/2017	01/16/2018	260		2,267.89		10,797		10,051		10,051	(746)						100/100
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	01/17/2017	01/16/2018	2,174		2,267.89		82,331		74,394		74,394	(7,937)						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	01/17/2017	01/16/2018	15,495		2,267.89		1,995,952		2,571,543		2,571,543	575,591						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	01/17/2017	01/16/2018	26		2,301.91		2,904		3,773		3,773	869						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	01/17/2017	01/16/2018	1,565		2,324.59		153,005		199,972		199,972	46,967						100/100

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/27/2017	01/26/2018	2		2,294.69		118		159		159	41						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/27/2017	01/26/2018	142		2,294.69		17,794		20,941		20,941	3,148						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/14/2017	02/14/2018	169		2,337.58		11,246		11,491		11,491	245						100/97
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/14/2017	02/14/2018	829		2,337.58		102,661		104,797		104,797	2,136						100/97
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/15/2017	02/15/2018	1,500		2,349.25		53,228		32,131		32,131	(21,096)						100/97
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/15/2017	02/15/2018	1,124		2,349.25		43,560		27,692		27,692	(15,868)						100/97
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/15/2017	02/15/2018	490		2,349.25		22,310		15,181		15,181	(7,129)						100/97
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/15/2017	02/15/2018	336		2,349.25		8,927		4,292		4,292	(4,635)						100/97
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/15/2017	02/15/2018	4,501		2,349.25		288,698		314,173		314,173	25,476						100/97
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/15/2017	02/15/2018	13,015		2,349.25		1,596,015		1,559,801		1,559,801	(36,214)						100/97
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/15/2017	02/15/2018	72		2,384.49		7,463		7,212		7,212	(251)						100/97
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/15/2017	02/15/2018	324		2,407.98		29,412		28,292		28,292	(1,120)						100/97
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/27/2017	02/27/2018	103		2,369.73		13,292		11,546		11,546	(1,746)						100/97
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/27/2017	02/27/2018	5		2,369.73		368		271		271	(97)						100/97
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2017	03/14/2018	574		2,365.45		41,389		34,615		34,615	(6,773)						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2017	03/14/2018	765		2,365.45		100,400		91,526		91,526	(8,873)						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/15/2017	03/15/2018	147		2,421.04		16,205		12,691		12,691	(3,514)						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/15/2017	03/15/2018	254		2,444.89		24,624		19,078		19,078	(5,545)						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/15/2017	03/15/2018	1,578		2,385.26		59,487		26,581		26,581	(32,906)						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/15/2017	03/15/2018	470		2,385.26		21,168		10,322		10,322	(10,846)						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/15/2017	03/15/2018	2,170		2,385.26		73,485		31,293		31,293	(42,192)						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/15/2017	03/15/2018	4,945		2,385.26		358,568		288,472		288,472	(70,096)						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/15/2017	03/15/2018	365		2,385.26		9,570		3,697		3,697	(5,873)						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/15/2017	03/15/2018	16,187		2,385.26		2,125,481		1,697,115		1,697,115	(428,365)						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/27/2017	03/27/2018	132		2,341.59		17,150		18,026		18,026	876						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/27/2017	03/27/2018	36		2,341.59		2,940		2,820		2,820	(120)						100/100
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										28,209,138	8,190,747	0	59,832,524	XXX	59,832,524	16,285,171	0	0	0	0	XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										28,209,138	8,190,747	0	59,832,524	XXX	59,832,524	16,285,171	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										28,209,138	8,190,747	0	59,832,524	XXX	59,832,524	16,285,171	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

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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)
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										28,209,138	8,190,747	0	59,832,524	XXX	59,832,524	16,285,171	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	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/14/2016	04/14/2017	96		2,150.47	(8,120)			(17,895)		(17,895)	(6,787)						100/103
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)			(93,490)		(93,490)	(36,273)						100/103
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)			(1,828)		(1,828)	(846)						100/103
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)			(14,726)		(14,726)	(7,046)						100/103
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)			(85,883)		(85,883)	(32,682)						100/103
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)			(8,597)		(8,597)	(2,914)						100/103
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)			(285,601)		(285,601)	(111,131)						100/103
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)			(75,333)		(75,333)	(29,396)						100/103
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)			(35,594)		(35,594)	(13,628)						100/103
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)			(78,272)		(78,272)	(31,064)						100/103
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)			(20,541)		(20,541)	(8,313)						100/103
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)			(338,996)		(338,996)	(138,865)						100/103
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)			(1,564,163)		(1,564,163)	(641,248)						100/103
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)			(310,102)		(310,102)	(129,450)						100/103
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)			(1,316,424)		(1,316,424)	(550,439)						100/103
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)			(176,224)		(176,224)	(84,993)						100/103
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)			(100,528)		(100,528)	(50,242)						100/103
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)			(39,041)		(39,041)	(20,252)						100/103
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)			(159,070)		(159,070)	(68,369)						100/103
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)			(10,158)		(10,158)	(3,137)						100/102
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)			(3,146)		(3,146)	(976)						100/102
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)			(46,725)		(46,725)	(14,767)						100/102
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)			(9,378)		(9,378)	(3,143)						100/102
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)			(31,334)		(31,334)	(10,050)						100/102
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)			(137,831)		(137,831)	(47,647)						100/102
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)			(405,213)		(405,213)	(140,169)						100/102
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)			(57,443)		(57,443)	(19,624)						100/102

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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	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/16/2016	05/15/2017	402		2,113.16	(38,595)			(100,923)		(100,923)	(35,762)						100/102
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)			(5,813)		(5,813)	(2,118)						100/102
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)			(78,837)		(78,837)	(28,417)						100/102
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)			(224,909)		(224,909)	(81,183)						100/102
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)			(2,432,470)		(2,432,470)	(894,421)						100/102
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)			(74,182)		(74,182)	(29,724)						100/102
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)			(1,425,755)		(1,425,755)	(526,384)						100/102
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)			(303,057)		(303,057)	(122,861)						100/102
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)			(85,022)		(85,022)	(32,043)						100/102
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)			(199,921)		(199,921)	(85,414)						100/102
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)			(396)		(396)	(115)						100/103
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)			(84,990)		(84,990)	(25,267)						100/103
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)			(16,175)		(16,175)	(5,961)						100/103
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)			(16,064)		(16,064)	(4,872)						100/103
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)			(1,225)		(1,225)	(478)						100/103
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)			(23,105)		(23,105)	(7,806)						100/103
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)			(173,682)		(173,682)	(56,465)						100/103
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)			(447,589)		(447,589)	(147,490)						100/103
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)			(44,969)		(44,969)	(15,884)						100/103
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)			(40,302)		(40,302)	(13,531)						100/103
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)			(13,072)		(13,072)	(4,872)						100/103
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)			(70,273)		(70,273)	(23,675)						100/103
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)			(1,300,405)		(1,300,405)	(446,011)						100/103
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)			(188,366)		(188,366)	(64,687)						100/103
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)			(104,821)		(104,821)	(42,189)						100/103
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)			(1,395,189)		(1,395,189)	(485,693)						100/103
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)			(219,008)		(219,008)	(89,642)						100/103
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)			(2,136)		(2,136)	(748)						100/103
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)			(84,938)		(84,938)	(29,729)						100/103
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)			(184,981)		(184,981)	(77,565)						100/103

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	07/14/2016	07/14/2017	4		2,217.84	(326)			(546)		(546)	(165)						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)			(10,838)		(10,838)	(3,385)						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)			(1,689)		(1,689)	(807)						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)			(27,518)		(27,518)	(8,442)						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)			(2,759)		(2,759)	(1,352)						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)			(116,004)		(116,004)	(39,398)						100/101
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)			(16,026)		(16,026)	(7,474)						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)			(177,337)		(177,337)	(59,549)						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)			(24,278)		(24,278)	(11,366)						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)			(120,528)		(120,528)	(41,055)						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)			(30,106)		(30,106)	(14,228)						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)			(46,487)		(46,487)	(15,823)						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)			(61,084)		(61,084)	(21,098)						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)			(16,438)		(16,438)	(7,831)						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)			(961,764)		(961,764)	(331,820)						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)			(901,539)		(901,539)	(320,287)						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)			(61,755)		(61,755)	(29,340)						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)			(81,135)		(81,135)	(37,593)						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)			(44,969)		(44,969)	(16,204)						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)			(786)		(786)	(355)						100/102
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)			(40,545)		(40,545)	(11,296)						100/102
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)			(2,963)		(2,963)	(856)						100/102
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)			(640)		(640)	(292)						100/102
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)			(14,193)		(14,193)	(4,002)						100/102
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)			(2,426)		(2,426)	(705)						100/102
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)			(2,586)		(2,586)	(1,183)						100/102
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)			(322)		(322)	(143)						100/102
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)			(26,567)		(26,567)	(11,814)						100/102
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)			(133,871)		(133,871)	(42,927)						100/102
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)			(163,152)		(163,152)	(53,915)						100/102

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/15/2016	08/15/2017	774		2,233.95	(52,545)			(47,658)		(47,658)	(21,123)						100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/15/2016	08/15/2017	868		2,237.24	(106,400)			(132,237)		(132,237)	(42,910)						100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/15/2016	08/15/2017	84		2,238.33	(7,844)			(12,812)		(12,812)	(4,156)						100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/15/2016	08/15/2017	313		2,239.43	(38,018)			(47,196)		(47,196)	(15,814)						100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/15/2016	08/15/2017	7,022		2,255.85	(796,684)			(971,647)		(971,647)	(327,387)						100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/15/2016	08/15/2017	5,429		2,261.33	(601,634)			(723,965)		(723,965)	(245,709)						100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/15/2016	08/15/2017	2,082		2,261.33	(117,648)			(81,832)		(81,832)	(34,473)						100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/15/2016	08/15/2017	356		2,266.81	(28,002)			(46,208)		(46,208)	(15,652)						100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/15/2016	08/15/2017	1,598		2,266.81	(87,150)			(56,693)		(56,693)	(23,010)						100/102
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)			(69,195)		(69,195)	(16,550)						100/101
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)			(1,676)		(1,676)	(413)						100/101
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)			(11,958)		(11,958)	(2,899)						100/101
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)			(1,900)		(1,900)	(758)						100/101
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)			(18,523)		(18,523)	(7,414)						100/101
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)			(477,337)		(477,337)	(135,430)						100/101
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)			(87,358)		(87,358)	(35,492)						100/101
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)			(109,384)		(109,384)	(31,882)						100/101
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)			(61,249)		(61,249)	(24,897)						100/101
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)			(66,180)		(66,180)	(19,008)						100/101
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)			(211,490)		(211,490)	(60,737)						100/101
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)			(7,235)		(7,235)	(2,985)						100/101
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)			(1,706,193)		(1,706,193)	(510,459)						100/101
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)			(1,105,239)		(1,105,239)	(325,150)						100/101
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)			(259,457)		(259,457)	(107,956)						100/101
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)			(169,169)		(169,169)	(71,402)						100/101
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)			(62,024)		(62,024)	(18,461)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/14/2016	10/13/2017	252		2,180.97	(25,883)			(48,164)		(48,164)	(10,826)						100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/14/2016	10/13/2017	135		2,180.97	(6,538)			(17,738)		(17,738)	(6,544)						100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/14/2016	10/13/2017	1		2,191.64	(91)			(172)		(172)	(39)						100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/14/2016	10/13/2017	140		2,202.30	(12,887)			(24,747)		(24,747)	(5,817)						100/102

STATEMENT AS OF MARCH 31, 2017 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	Barclays G5GSEF7VJP5I70UK5573	10/14/2016	10/13/2017	307		2,207.63	(11,249)			(33,396)		(33,396)	(13,062)						100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/17/2016	10/16/2017	2,506		2,158.40	(277,693)			(580,941)		(580,941)	(155,488)						100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/17/2016	10/16/2017	176		2,158.40	(9,788)			(30,117)		(30,117)	(11,224)						100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/17/2016	10/16/2017	637		2,163.71	(68,834)			(144,461)		(144,461)	(39,106)						100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/17/2016	10/16/2017	433		2,163.71	(22,816)			(71,652)		(71,652)	(27,064)						100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/17/2016	10/16/2017	522		2,169.03	(54,864)			(116,304)		(116,304)	(31,481)						100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/17/2016	10/16/2017	310		2,169.03	(15,576)			(49,831)		(49,831)	(18,874)						100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/17/2016	10/16/2017	99		2,174.35	(4,704)			(15,346)		(15,346)	(5,890)						100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/17/2016	10/16/2017	557		2,177.54	(56,169)			(120,058)		(120,058)	(32,865)						100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/17/2016	10/16/2017	7,089		2,184.98	(687,420)			(1,489,462)		(1,489,462)	(418,591)						100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/17/2016	10/16/2017	1,745		2,190.30	(70,119)			(244,856)		(244,856)	(95,447)						100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/17/2016	10/16/2017	8,660		2,190.30	(815,785)			(1,776,144)		(1,776,144)	(491,534)						100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/17/2016	10/16/2017	2,434		2,195.61	(92,633)			(329,632)		(329,632)	(130,356)						100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/17/2016	10/16/2017	374		2,200.93	(33,311)			(73,417)		(73,417)	(20,539)						100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2016	10/27/2017	8		2,181.03	(738)			(1,073)		(1,073)	(398)						100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2016	10/27/2017	258		2,181.03	(31,625)			(50,038)		(50,038)	(10,874)						100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2016	10/27/2017	19		2,186.37	(2,304)			(3,664)		(3,664)	(795)						100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/27/2016	10/27/2017	15		2,191.70	(1,445)			(2,072)		(2,072)	(791)						100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2016	11/14/2017	11		2,212.89	(499)			(1,358)		(1,358)	(522)						100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2016	11/14/2017	19		2,212.89	(1,957)			(3,443)		(3,443)	(766)						100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2016	11/14/2017	9		2,218.31	(394)			(1,088)		(1,088)	(416)						100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2016	11/14/2017	125		2,218.31	(12,276)			(21,647)		(21,647)	(4,687)						100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2016	11/14/2017	59		2,223.72	(2,362)			(6,661)		(6,661)	(2,626)						100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2016	11/14/2017	167		2,234.54	(15,059)			(27,083)		(27,083)	(6,152)						100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2016	11/14/2017	68		2,245.36	(2,132)			(6,526)		(6,526)	(2,660)						100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2016	11/15/2017	1,961		2,213.10	(212,895)			(378,218)		(378,218)	(101,804)						100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2016	11/15/2017	53		2,213.10	(2,726)			(7,150)		(7,150)	(2,720)						100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2016	11/15/2017	358		2,219.64	(17,316)			(46,486)		(46,486)	(17,932)						100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2016	11/15/2017	138		2,222.91	(14,250)			(25,465)		(25,465)	(6,922)						100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2016	11/15/2017	1,048		2,224.00	(107,852)			(193,215)		(193,215)	(52,504)						100/102

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	11/15/2016	11/15/2017	39		2,226.18	(3,970)			(7,131)		(7,131)	(1,937)						100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	11/15/2016	11/15/2017	138		2,229.45	(6,030)			(16,693)		(16,693)	(6,494)						100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	11/15/2016	11/15/2017	500		2,231.63	(49,486)			(89,694)		(89,694)	(25,121)						100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	11/15/2016	11/15/2017	349		2,235.99	(14,212)			(40,273)		(40,273)	(15,518)						100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	11/15/2016	11/15/2017	6,983		2,240.35	(660,765)			(1,204,284)		(1,204,284)	(340,886)						100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	11/15/2016	11/15/2017	1,805		2,245.80	(66,108)			(193,416)		(193,416)	(74,912)						100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	11/15/2016	11/15/2017	5,825		2,245.80	(534,670)			(976,365)		(976,365)	(270,203)						100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	11/15/2016	11/15/2017	2,176		2,251.25	(74,971)			(223,782)		(223,782)	(87,797)						100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	11/15/2016	11/15/2017	463		2,256.70	(39,996)			(73,851)		(73,851)	(20,537)						100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/25/2016	11/27/2017	340		2,268.68	(33,013)			(49,313)		(49,313)	(10,957)						100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/25/2016	11/27/2017	24		2,268.68	(954)			(2,098)		(2,098)	(874)						100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2016	12/14/2017	7		2,303.98	(746)			(908)		(908)	(195)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2016	12/14/2017	238		2,309.61	(24,281)			(29,390)		(29,390)	(6,004)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2016	12/14/2017	103		2,315.25	(4,338)			(6,171)		(6,171)	(2,292)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2016	12/14/2017	341		2,326.51	(31,990)			(38,776)		(38,776)	(8,273)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/14/2016	12/14/2017	120		2,337.78	(3,996)			(5,477)		(5,477)	(1,877)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	12/15/2016	12/15/2017	248		2,295.96	(13,216)			(19,979)		(19,979)	(7,397)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	12/15/2016	12/15/2017	1,231		2,295.96	(140,364)			(170,889)		(170,889)	(47,235)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	12/15/2016	12/15/2017	201		2,301.62	(10,192)			(15,500)		(15,500)	(5,667)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	12/15/2016	12/15/2017	707		2,307.27	(76,480)			(92,754)		(92,754)	(25,703)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	12/15/2016	12/15/2017	323		2,312.93	(33,945)			(41,346)		(41,346)	(11,420)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	12/15/2016	12/15/2017	144		2,312.93	(6,533)			(9,974)		(9,974)	(3,597)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	12/15/2016	12/15/2017	71		2,318.58	(7,232)			(8,744)		(8,744)	(2,427)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	12/15/2016	12/15/2017	5,378		2,324.24	(535,260)			(649,098)		(649,098)	(179,486)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	12/15/2016	12/15/2017	1,355		2,329.89	(51,799)			(79,011)		(79,011)	(27,883)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	12/15/2016	12/15/2017	6,733		2,329.89	(650,321)			(782,907)		(782,907)	(217,424)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	12/15/2016	12/15/2017	2,502		2,335.55	(89,994)			(138,248)		(138,248)	(47,801)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	12/15/2016	12/15/2017	398		2,341.20	(36,180)			(43,412)		(43,412)	(12,049)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	12/15/2016	12/15/2017	38		2,437.34	(1,947)			(2,213)		(2,213)	(619)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	12/15/2016	12/15/2017	55		2,488.23	(275)			(260)		(260)	27						100/100

STATEMENT AS OF MARCH 31, 2017 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

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S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2016	12/27/2017	52		2,319.93	(5,043)			(6,337)		(6,337)	(1,304)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2016	12/27/2017	28		2,325.60	(2,682)			(3,346)		(3,346)	(690)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2016	12/27/2017	5		2,331.27		(162)		(298)		(298)	(136)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2016	12/27/2017	30		2,336.95	(2,679)			(3,346)		(3,346)	(687)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2016	12/27/2017	227		2,348.29	(19,003)			(23,801)		(23,801)	(4,846)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2016	12/27/2017	30		2,348.29		(707)		(1,360)		(1,360)	(653)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2016	12/27/2017	59		2,359.64		(1,152)		(2,302)		(2,302)	(1,150)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/13/2017	01/12/2018	26		2,331.51		(2,419)		(3,056)		(3,056)	(637)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/13/2017	01/12/2018	8		2,337.19		(312)		(479)		(479)	(168)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/13/2017	01/12/2018	6		2,337.19		(566)		(711)		(711)	(146)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/13/2017	01/12/2018	3		2,342.88		(108)		(168)		(168)	(60)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/13/2017	01/12/2018	327		2,342.88		(29,126)		(36,895)		(36,895)	(7,770)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/13/2017	01/12/2018	22		2,348.57		(1,900)		(2,392)		(2,392)	(492)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/13/2017	01/12/2018	36		2,348.57		(1,181)		(1,819)		(1,819)	(639)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/13/2017	01/12/2018	33		2,354.25		(2,723)		(3,455)		(3,455)	(732)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/13/2017	01/12/2018	11		2,354.25		(324)		(504)		(504)	(180)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/13/2017	01/12/2018	7		2,365.63		(201)		(309)		(309)	(109)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	01/17/2017	01/16/2018	1,193		2,301.91		(129,029)		(170,090)		(170,090)	(41,061)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	01/17/2017	01/16/2018	249		2,306.44		(11,696)		(21,492)		(21,492)	(9,796)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	01/17/2017	01/16/2018	459		2,313.25		(46,800)		(61,955)		(61,955)	(15,155)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	01/17/2017	01/16/2018	26		2,316.65		(2,652)		(3,488)		(3,488)	(836)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	01/17/2017	01/16/2018	60		2,318.92		(2,444)		(4,646)		(4,646)	(2,203)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	01/17/2017	01/16/2018	6,857		2,330.26		(640,660)		(845,841)		(845,841)	(205,181)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	01/17/2017	01/16/2018	1,883		2,335.93		(64,050)		(127,549)		(127,549)	(63,499)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	01/17/2017	01/16/2018	6,356		2,335.93		(575,159)		(766,279)		(766,279)	(191,120)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	01/17/2017	01/16/2018	2,090		2,341.60		(66,360)		(133,695)		(133,695)	(67,335)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	01/17/2017	01/16/2018	631		2,343.86		(54,626)		(72,611)		(72,611)	(17,985)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	01/17/2017	01/16/2018	165		2,344.00		(5,025)		(10,285)		(10,285)	(5,260)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	01/17/2017	01/16/2018	220		2,347.27		(6,550)		(13,458)		(13,458)	(6,908)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	01/17/2017	01/16/2018	1,565		2,347.27		(132,770)		(177,708)		(177,708)	(44,938)						100/100

STATEMENT AS OF MARCH 31, 2017 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-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	01/17/2017	01/16/2018	719		2,358.61		(18,419)		(39,303)		(39,303)	(20,884)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/27/2017	01/26/2018	13		2,357.79		(1,077)		(1,364)		(1,364)	(286)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/27/2017	01/26/2018	2		2,369.27		(139)		(177)		(177)	(38)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/27/2017	01/26/2018	2		2,375.00		(40)		(72)		(72)	(31)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/27/2017	01/26/2018	127		2,375.00		(9,913)		(12,603)		(12,603)	(2,689)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/14/2017	02/14/2018	8		2,401.86		(664)		(700)		(700)	(36)						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/14/2017	02/14/2018	5		2,407.71		(135)		(155)		(155)	(20)						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/14/2017	02/14/2018	572		2,407.71		(47,597)		(49,932)		(49,932)	(2,335)						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/14/2017	02/14/2018	150		2,413.55		(3,990)		(4,633)		(4,633)	(643)						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/14/2017	02/14/2018	48		2,413.55		(3,864)		(4,073)		(4,073)	(209)						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/14/2017	02/14/2018	201		2,419.40		(15,651)		(16,386)		(16,386)	(735)						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/14/2017	02/14/2018	15		2,431.08		(308)		(372)		(372)	(64)						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/15/2017	02/15/2018	787		2,384.49		(79,920)		(78,484)		(78,484)	1,436						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/15/2017	02/15/2018	211		2,389.19		(8,910)		(10,258)		(10,258)	(1,348)						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/15/2017	02/15/2018	598		2,396.24		(56,903)		(55,895)		(55,895)	1,007						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/15/2017	02/15/2018	72		2,397.41		(6,851)		(6,728)		(6,728)	123						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/15/2017	02/15/2018	49		2,402.11		(1,794)		(2,104)		(2,104)	(310)						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/15/2017	02/15/2018	5,251		2,413.85		(452,695)		(440,351)		(440,351)	12,344						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/15/2017	02/15/2018	1,775		2,419.73		(52,959)		(64,167)		(64,167)	(11,208)						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/15/2017	02/15/2018	5,446		2,419.73		(454,223)		(444,626)		(444,626)	9,597						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/15/2017	02/15/2018	45		2,423.25		(1,281)		(1,535)		(1,535)	(254)						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/15/2017	02/15/2018	1,916		2,425.60		(53,100)		(64,340)		(64,340)	(11,240)						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/15/2017	02/15/2018	932		2,426.78		(74,679)		(72,453)		(72,453)	2,226						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/15/2017	02/15/2018	324		2,431.47		(25,232)		(24,594)		(24,594)	638						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/15/2017	02/15/2018	111		2,431.47		(2,860)		(3,518)		(3,518)	(658)						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/15/2017	02/15/2018	396		2,446.74		(8,370)		(10,366)		(10,366)	(1,996)						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/27/2017	02/27/2018	103		2,452.67		(8,505)		(7,224)		(7,224)	1,281						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/27/2017	02/27/2018	5		2,464.52		(136)		(95)		(95)	41						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2017	03/14/2018	411		2,436.41		(37,033)		(33,868)		(33,868)	3,165						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2017	03/14/2018	482		2,442.33		(14,947)		(13,738)		(13,738)	1,209						100/100

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2017	03/14/2018	354		2,448.24		(29,881)		(27,200)		(27,200)	2,681						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2017	03/14/2018	91		2,460.07		(2,225)		(2,138)		(2,138)	86						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/15/2017	03/15/2018	1,884		2,421.04		(206,981)		(162,992)		(162,992)	43,989						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/15/2017	03/15/2018	7,595		2,444.89		(738,132)		(571,250)		(571,250)	166,882						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/15/2017	03/15/2018	193		2,421.04		(10,027)		(8,216)		(8,216)	1,811						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/15/2017	03/15/2018	247		2,427.00		(26,342)		(20,512)		(20,512)	5,830						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/15/2017	03/15/2018	176		2,432.97		(8,147)		(6,689)		(6,689)	1,458						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/15/2017	03/15/2018	147		2,435.35		(14,874)		(11,527)		(11,527)	3,347						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/15/2017	03/15/2018	5,113		2,450.85		(482,276)		(367,421)		(367,421)	114,855						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/15/2017	03/15/2018	1,748		2,450.85		(67,541)		(54,722)		(54,722)	12,819						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/15/2017	03/15/2018	2,272		2,456.82		(81,284)		(67,495)		(67,495)	13,789						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/15/2017	03/15/2018	285		2,456.82		(25,940)		(19,921)		(19,921)	6,019						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/15/2017	03/15/2018	1,063		2,463.97		(93,154)		(70,416)		(70,416)	22,738						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/15/2017	03/15/2018	46		2,465.17		(1,507)		(1,240)		(1,240)	266						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/15/2017	03/15/2018	170		2,468.74		(5,345)		(4,420)		(4,420)	925						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/15/2017	03/15/2018	254		2,468.74		(21,294)		(16,423)		(16,423)	4,872						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/15/2017	03/15/2018	340		2,486.63		(8,665)		(7,056)		(7,056)	1,609						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/27/2017	03/27/2018	1		2,417.69		(109)		(120)		(120)	(11)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/27/2017	03/27/2018	131		2,423.55		(10,741)		(11,960)		(11,960)	(1,219)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/27/2017	03/27/2018	1		2,423.55		(49)		(49)		(49)	(1)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/27/2017	03/27/2018	35		2,435.25		(1,166)		(1,186)		(1,186)	(19)						100/100
0509999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(17,861,572)	(5,056,577)	0	(40,753,101)	XXX	(40,753,101)	(12,282,031)	0	0	0	0	XXX	XXX
0569999. Subtotal - Written Options - Hedging Other										(17,861,572)	(5,056,577)	0	(40,753,101)	XXX	(40,753,101)	(12,282,031)	0	0	0	0	XXX	XXX
0639999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0709999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0779999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0789999. Total Written Options - Call Options and Warrants										(17,861,572)	(5,056,577)	0	(40,753,101)	XXX	(40,753,101)	(12,282,031)	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										(17,861,572)	(5,056,577)	0	(40,753,101)	XXX	(40,753,101)	(12,282,031)	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

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)
1149999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1159999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1179999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1189999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1199999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1209999. Total Swaps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1269999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999. Subtotal - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999. Subtotal - Hedging Other										10,347,566	3,134,170	0	19,079,423	XXX	19,079,423	4,003,140	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										10,347,566	3,134,170	0	19,079,423	XXX	19,079,423	4,003,140	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 Description of Exchange, Counterparty or Central Clearinghouse		2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book/Adjusted Carrying Value 5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	Fair Value 8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	11 Potential Exposure	12 Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX			0			0		
Barclays	G5GSEF7VJP5I7OUK5573	Y	N	0	6,333,790	(4,253,529)	2,080,261	6,333,790	(4,253,529)	2,080,261	0	0
Credit Suisse	1V8Y6QCX6YMJ2OELII46	Y	N	0	36,466,123	(25,895,055)	10,571,068	36,466,123	(25,895,055)	10,571,068	0	0
Goldman Sachs	W22LROWP2IHZNBB6K528	Y	N	2,000,000	2,840,558	(194,926)	645,632	2,840,558	(194,926)	645,632	0	0
Morgan Stanley	4PQUHN3JPFGFNF3BB653	Y	N	0	14,192,053	(10,409,591)	3,782,462	14,192,053	(10,409,591)	3,782,462	0	0
0299999. Total NAIC 1 Designation				2,000,000	59,832,524	(40,753,101)	17,079,423	59,832,524	(40,753,101)	17,079,423	0	0
0899999. Aggregate Sum of Central Clearing houses							0			0		
0999999 - Gross Totals				2,000,000	59,832,524	(40,753,101)	17,079,423	59,832,524	(40,753,101)	17,079,423	0	0
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					59,832,524	(40,753,101)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

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

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Goldman Sachs	W22LROWP2IHZNBB6K528	Cash	000000-00-0	Cash	2,000,000	2,000,000	XXX		V
0299999 - Total					2,000,000	2,000,000	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
6099999. Subtotal - SVO Identified Funds				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 - SVO Identified Funds				0	0	XXX
6699999. 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			20,320,071	20,320,071	04/03/2017
8999999. Total - Short-Term Invested Assets (Schedule DA type)				20,320,071	20,320,071	XXX
9999999 - Totals				20,320,071	20,320,071	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ 5,882,862 Book/Adjusted Carrying Value $ 5,882,862
2. Average balance for the year to date Fair Value $ 23,978,684 Book/Adjusted Carrying Value $ 23,978,684
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 4,621,466 NAIC 2 $ 15,698,605 NAIC 3 $ 0 NAIC 4 $ 0 NAIC 5 $ 0 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	2,032,274	2,032,274	06/01/2033
690353-C9-6	OPIC Adj % Due 1/15/2030 JAJ015		1	5,494,340	5,494,340	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-SC-2	OPIC US Agency Floating Rate Adj % Due 6/15/2024 MJSD15		1	5,087,705	5,087,705	06/15/2024
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				21,084,318	21,084,318	XXX
0599999. Total - U.S. Government Bonds				21,084,318	21,084,318	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
724790-AB-6	PITTSBURGH & ALLEGHENY CNTY PA DEVELOPMENT 1.1% Due 11/1/2039 Mo-1		1FE	2,800,000	2,800,000	11/01/2039
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations				2,800,000	2,800,000	XXX
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN Adj % Due 11/15/2038 MN15		1FE	2,000,000	2,000,000	11/15/2038
708692-BH-0	PENNSYLVANIA ST ECON DEV FING VRDN Adj % Due 6/1/2044 JAJ01		2AM	4,900,000	4,900,000	06/01/2044
97689R-AH-7	WISCONSIN ST HSG & ECON DEV AU VAR - TAXABLE - SER B - REMK Adj % Due 4/1/2046 M		1FE	2,105,000	2,105,000	04/01/2046
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				9,005,000	9,005,000	XXX
3199999. Total - U.S. Special Revenues Bonds				11,805,000	11,805,000	XXX
00206R-CW-0	AT&T INC 1 3/4% Due 1/15/2018 JJ15		2FE	500,319	499,910	01/15/2018
00507U-AB-7	ACTAVIS FUNDING SCS 1.3% Due 6/15/2017 JD15		2FE	3,199,683	3,199,041	06/15/2017
025537-AF-8	AMERICAN ELECTRIC POWER 1.65% Due 12/15/2017 JD15		2FE	1,799,478	1,800,234	12/15/2017
02580E-CC-5	AMER EXPRESS BANK FSB 6% Due 9/13/2017 MS13		1FE	2,096,851	2,098,561	09/13/2017
025816-AX-7	AMERICAN EXPRESS CO 6.15% Due 8/28/2017 FA28		1FE	1,768,386	1,771,277	08/28/2017
031162-BR-0	AMGEN INC 1 1/4% Due 5/22/2017 MN22		2FE	2,999,892	3,000,383	05/22/2017
05530Q-AE-0	BAT INTL FINANCE PLC 2 1/8% Due 6/7/2017 JD7		2FE	2,201,716	2,203,061	06/07/2017
05567L-7E-1	BNP PARIBAS/BNP US MTN 2 3/8% Due 9/14/2017 MS14		1FE	1,669,935	1,671,400	09/14/2017
06427E-MX-6	BMO Corp Flt % Due 12/8/2017 MJSD8		1FE	3,400,000	3,400,000	12/08/2017
06738E-AF-2	BACR 2% Due 3/16/2018 MS16		2FE	200,126	200,292	03/16/2018
073730-AD-5	BEAM SUNTORY INC 1 7/8% Due 5/15/2017 MN15		2FE	1,100,710	1,100,612	05/15/2017
13342B-AN-5	CAMERON INTERNATIONAL CORP 1.4% Due 6/15/2017 JD15		1FE	2,000,952	2,000,205	06/15/2017
13606A-R7-5	CANADIAN IMP BK COMM NY 1.1732% Due 5/10/2017 Mo-12		1FE	2,501,745	2,500,000	05/10/2017
14040H-AR-6	CAPITAL ONE FINANCIAL CORP 6 3/4% Due 9/15/2017 MS15		2FE	2,870,244	2,872,612	09/15/2017
172967-EM-9	CITIGROUP 6 1/8% Due 11/21/2017 MN21		2FE	1,208,355	1,208,926	11/21/2017
21036P-AF-5	CONSTELLATION BRANDS 7 1/4% Due 5/15/2017 MN15		2FE	3,117,224	3,120,305	05/15/2017
256677-AA-3	DOLLAR GENERAL CORP 4 1/8% Due 7/15/2017 JJ15		2FE	756,062	756,189	07/15/2017
26441C-AH-8	DUKE ENERGY 1 5/8% Due 8/15/2017 FA15		2FE	720,564	721,228	08/15/2017
30161M-AE-3	EXELON CORP 6.2% Due 10/1/2017 A01		2FE	1,854,569	1,857,091	10/01/2017
30219G-AJ-7	EXPRESS SCRIPTS INC 1 1/4% Due 6/2/2017 JD2		2FE	2,399,064	2,400,345	06/02/2017
31620M-AL-0	FIDELITY NATIONAL INFORM 1.45% Due 6/5/2017 JD5		2FE	1,299,844	1,300,140	06/05/2017
345397-VP-5	FORD MOTOR CREDIT 6 5/8% Due 8/15/2017 FA15		2FE	1,526,970	1,528,896	08/15/2017
40426W-AV-3	EQUITY COMMONWEALTH 6.65% Due 1/15/2018 JJ15		2FE	810,597	811,521	01/15/2018
42224D-AA-1	HEALTHEUM LLC Adj % Due 11/1/2029 FMAN1		1FE	2,290,000	2,290,000	11/01/2029
446438-RL-9	HUNTINGTON NATIONAL BANK 1.7% Due 2/26/2018 FA26		1FE	1,050,473	1,050,381	02/26/2018
46625H-GN-4	JP MORGAN CHASE & CO 6 1/8% Due 6/27/2017 JD27		2FE	1,515,747	1,516,777	06/27/2017
63743H-EM-0	NATIONAL RURAL UTILITIES 0.95% Due 4/24/2017 A024		1FE	499,962	499,921	04/24/2017
65590A-DM-5	NORDEA BANK AB NEW YORK Flt % Due 3/7/2019 MJSD7		1FE	3,098,822	3,100,000	03/07/2019
694308-HQ-3	PACIFIC GAS & EL Flt % Due 11/30/2017 FMAN28		2FE	700,000	700,000	11/30/2017
78009N-F9-2	Royal Bank Flt % Due 7/28/2017 JAJ028		1FE	3,204,640	3,200,000	07/28/2017
86787E-AM-9	SUNTRUST BANK 7 1/4% Due 3/15/2018 MS15		2FE	1,312,449	1,313,713	03/15/2018
90261X-HC-9	UBS AG STAMFORD CT 1 3/8% Due 8/14/2017 FA14		1FE	4,001,116	4,002,528	08/14/2017
90520E-AE-1	MUFG UNION BANK NA 2 1/8% Due 6/16/2017 JD16		1FE	2,304,922	2,304,343	06/16/2017
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				61,981,415	61,999,892	XXX
04364U-AA-3	Ascentium Equipm20162A ivable SER 20162A CL A1 1.1% Due 11/10/2017 Mo-26		1FE	990,536	990,536	11/10/2017
24703E-AA-7	DEFT 2016-1 A1 0.85% Due 7/24/2017 Mo-22		1FE	73,838	73,850	07/24/2017
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				1,064,374	1,064,386	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				63,045,789	63,064,278	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6099999. Subtotal - SVO Identified Funds				0	0	XXX
6199999. Total - Issuer Obligations				85,865,733	85,884,210	XXX
6299999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6399999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6499999. Total - Other Loan-Backed and Structured Securities				10,069,374	10,069,386	XXX
6599999. Total - SVO Identified Funds				0	0	XXX
6699999. Total Bonds				95,935,107	95,953,596	XXX
7099999. Total - Preferred Stocks				0	0	XXX
7599999. Total - Common Stocks				0	0	XXX
7699999. Total - Preferred and Common Stocks				0	0	XXX
262006-20-8	DREYFUS GOVERN CASH MGMT-INS MONEY MARKET			70,726	70,726	
8999999. Total - Short-Term Invested Assets (Schedule DA type)				70,726	70,726	XXX
000000-00-0	Huntington National Bank Money Market Account			13,855	13,855	
000000-00-0	Key Bank Money Market Account			12,808	12,808	
000000-00-0	BB&T Bank Money Market Account			18,005	18,005	
9099999. Total - Cash (Schedule E Part 1 type)				44,669	44,669	XXX
000000-00-0	ADMPP CP 0.83% Due 4/4/2017 At Mat			7,849,095	7,849,095	04/04/2017
000000-00-0	BANK OF TOKYO CP 0.88% Due 4/7/2017 At Mat			1,999,658	1,999,658	04/07/2017
000000-00-0	HOME DEPOT CP 0.76% Due 4/3/2017 At Mat			4,999,578	4,999,578	04/03/2017
000000-00-0	NATIONAL GRID USA CP 1 1/4% Due 6/5/2017 At Mat			3,987,500	3,987,500	06/05/2017
000000-00-0	SEMPRA ENERGY GLOBAL CP 1 1/2% Due 6/5/2017 At Mat			3,987,500	3,987,500	06/05/2017
000000-00-0	SINOPEC CENTURY BRIGHT C CP 1.05% Due 4/5/2017 At Mat			2,999,387	2,999,387	04/05/2017
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				25,822,718	25,822,718	XXX
9999999 - Totals				121,873,220	121,891,708	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ 18,499,610 Book/Adjusted Carrying Value $ 18,504,923
2. Average balance for the year to date Fair Value $ 112,718,338 Book/Adjusted Carrying Value $ 111,611,111

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
BANK OF NEW YORK MELLON	NEW YORK, NY					(204,949)	(9,330,864)	(1,122,311)	XXX
BRANCH BANKING & TRUST CO.	WINSTON-SALEM, NC					3,229,071	3,230,306	531,421	XXX
FEDERAL HOME LOAN BANK	CINCINNATI, OH					13,870,894	14,739,707	1,741,721	XXX
HUNTINGTON BANK	COLUMBUS, OH					3,226,863	3,227,643	528,375	XXX
JP MORGAN/CHASE	NEW YORK, NY					(8,747,646)	(8,149,028)	(9,069,366)	XXX
KEYCORP (KEY BANK)	CLEVELAND, OH					2,722,515	2,723,321	24,049	XXX
US BANK	CINCINNATI, OH					933,923	862,191	142,176	XXX
0199998. Deposits in ... 3 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX			460,659	458,411	453,911	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	15,491,330	7,761,687	(6,770,024)	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	15,491,330	7,761,687	(6,770,024)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	0	0	15,491,330	7,761,687	(6,770,024)	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
ADMPP CP		03/30/2017	0.830	04/04/2017	7,849,095	362	0
BANK OF TOKYO CP		03/31/2017	0.880	04/07/2017	1,999,658	49	0
HOME DEPOT CP		03/30/2017	0.760	04/03/2017	4,999,578	211	0
NATIONAL GRID USA CP		03/07/2017	1.250	06/05/2017	3,987,500	3,472	0
SEMPRA ENERGY GLOBAL CP		03/07/2017	1.250	06/05/2017	3,987,500	3,472	0
SINOPEC CENTURY BRIGHT C CP		03/29/2017	1.050	04/05/2017	2,999,387	263	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					25,822,718	7,829	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					25,822,718	7,829	0
4899999. Total - Hybrid Securities					0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds					0	0	0
6099999. Subtotal - SVO Identified Funds					0	0	0
7799999. Total - Issuer Obligations					25,822,718	7,829	0
7899999. Total - Residential Mortgage-Backed Securities					0	0	0
7999999. Total - Commercial Mortgage-Backed Securities					0	0	0
8099999. Total - Other Loan-Backed and Structured Securities					0	0	0
8199999. Total - SVO Identified Funds					0	0	0
8399999. Total Bonds					25,822,718	7,829	0
8699999 - Total Cash Equivalents					25,822,718	7,829	0