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

LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 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 President & CEO	Donald Joseph Wuebbling Secretary and Counsel	Wade Matthew Fugate VP and Controller

Subscribed and sworn to before me this 28th day of July 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	3,650,397,417	0	3,650,397,417	3,424,661,149
2. Stocks:				
2.1 Preferred stocks	27,394,032	0	27,394,032	27,394,032
2.2 Common stocks	78,425,088	547,188	77,877,900	72,087,401
3. Mortgage loans on real estate:				
3.1 First liens	440,594,190	0	440,594,190	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 ($ 3,217,987), cash equivalents ($ 23,676,205) and short-term investments ($ 31,166,958)	58,061,150	0	58,061,150	71,154,634
6. Contract loans (including $ .... premium notes)	515,054,415	0	515,054,415	492,510,500
7. Derivatives	55,418,689	0	55,418,689	58,138,535
8. Other invested assets	216,935,602	2,151,700	214,783,902	212,580,783
9. Receivables for securities	18,432,344	0	18,432,344	3,751,094
10. Securities lending reinvested collateral assets	26,495,321	0	26,495,321	14,437,209
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	5,087,208,248	2,698,888	5,084,509,360	4,767,248,588
13. Title plants less $ .... charged off (for Title insurers only)			0	
14. Investment income due and accrued	50,524,967	0	50,524,967	48,708,959
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	5,648,929	0	5,648,929	7,008,459
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)	43,626,151		43,626,151	43,837,717
15.3 Accrued retrospective premiums ($ ....) and contracts subject to redetermination ($ ....)			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	2,212,001	0	2,212,001	4,319,846
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts	46,307	0	46,307	256,133
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon	527,771	0	527,771	593,508
18.2 Net deferred tax asset	54,358,912	17,788,334	36,570,578	36,598,509
19. Guaranty funds receivable or on deposit	1,790,702	0	1,790,702	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	1,037,525	1,037,525	0	1,044,087
25. Aggregate write-ins for other than invested assets	0	0	0	0
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	5,246,981,513	21,524,747	5,225,456,766	4,911,434,820
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	
28. Total (Lines 26 and 27)	5,246,981,513	21,524,747	5,225,456,766	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.				
2502.				
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	0	0	0	0

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 3,995,287,271 less $ .... included in Line 6.3 (including $ 3,247,012 Modco Reserve)	3,995,287,271	3,869,996,566
2.	Aggregate reserve for accident and health contracts (including $ .... Modco Reserve)	453,942	475,360
3.	Liability for deposit-type contracts (including $ .... Modco Reserve)	464,468,684	366,875,002
4.	Contract claims:		
	4.1 Life	9,463,269	9,990,822
	4.2 Accident and health		0
5.	Policyholders' dividends $ 843,077 and coupons $ .... due and unpaid	843,077	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)	59,283,153	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	1,269,688	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 $ 71,592 assumed and $ 3,588,661 ceded	3,660,253	4,478,160
	9.4 Interest Maintenance Reserve	7,091,937	6,896,810
10.	Commissions to agents due or accrued-life and annuity contracts $ 384,148 , accident and health $ .... and deposit-type contract funds $	384,148	314,595
11.	Commissions and expense allowances payable on reinsurance assumed	228	210
12.	General expenses due or accrued	466,657	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	1,955,104	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	3,785	26,619
17.	Amounts withheld or retained by company as agent or trustee	801,577	564,132
18.	Amounts held for agents' account, including $ .... agents' credit balances		
19.	Remittances and items not allocated	4,133,195	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	3,495,484	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	51,943,053	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	2,839,747	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	36,823,205	40,620,871
	24.09 Payable for securities	23,159,421	3,916,092
	24.10 Payable for securities lending	185,886,875	116,525,743
	24.11 Capital notes $ .... and interest thereon $		
25.	Aggregate write-ins for liabilities	73,860,589	82,183,712
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	4,927,574,342	4,622,779,463
27.	From Separate Accounts Statement		
28.	Total liabilities (Lines 26 and 27)	4,927,574,342	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)	144,557,139	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)	295,382,424	286,155,357
38.	Totals of Lines 29, 30 and 37	297,882,424	288,655,357
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	5,225,456,766	4,911,434,820
	DETAILS OF WRITE-INS		
2501.	Unfunded Commitment to Low Income Housing Tax Credit Property	69,238,988	77,161,506
2502.	Payable for collateral on Derivatives	2,810,000	3,950,000
2503.	Outstanding disbursement - death	1,732,141	749,960
2598.	Summary of remaining write-ins for Line 25 from overflow page	79,460	322,246
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	73,860,589	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	281,067,097	292,200,595	569,531,426
2.	Considerations for supplementary contracts with life contingencies	2,862,454	606,835	1,541,140
3.	Net investment income	100,358,989	96,250,871	196,804,311
4.	Amortization of Interest Maintenance Reserve (IMR)	164,720	312,306	562,212
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	49,312	66,563	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	547,256	596,280	900,337
9.	Totals (Lines 1 to 8.3)	385,049,828	390,033,450	769,441,214
10.	Death benefits	14,958,219	12,310,222	24,444,376
11.	Matured endowments (excluding guaranteed annual pure endowments)	114,675	102,739	133,889
12.	Annuity benefits	19,705,500	16,327,339	31,167,582
13.	Disability benefits and benefits under accident and health contracts	848,315	809,874	1,364,914
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	140,728,054	137,200,529	272,428,072
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	4,680,816	4,337,436	10,688,149
18.	Payments on supplementary contracts with life contingencies	1,131,149	980,237	2,011,066
19.	Increase in aggregate reserves for life and accident and health contracts	125,798,287	131,457,567	260,136,972
20.	Totals (Lines 10 to 19)	307,965,015	303,525,943	602,375,020
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	26,873,517	29,446,747	55,074,610
22.	Commissions and expense allowances on reinsurance assumed	1,173	1,913	3,260
23.	General insurance expenses	19,264,880	15,954,351	33,363,970
24.	Insurance taxes, licenses and fees, excluding federal income taxes	4,387,881	4,265,617	8,661,464
25.	Increase in loading on deferred and uncollected premiums	(1,312,594)	(887,457)	195,758
26.	Net transfers to or (from) Separate Accounts net of reinsurance			
27.	Aggregate write-ins for deductions	1,541,458	1,648,188	2,948,030
28.	Totals (Lines 20 to 27)	358,721,330	353,955,302	702,622,112
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	26,328,498	36,078,148	66,819,102
30.	Dividends to policyholders	28,919,203	27,008,837	56,574,004
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	(2,590,705)	9,069,311	10,245,098
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(4,440,057)	736,654	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)	1,849,352	8,332,657	9,892,817
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 2,983,690 (excluding taxes of $ 193,764 transferred to the IMR)	3,496,828	(3,355,270)	(6,974,140)
35.	Net income (Line 33 plus Line 34)	5,346,180	4,977,387	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)	5,346,180	4,977,387	2,918,677
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 2,418,221	5,528,888	5,056,159	11,098,186
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	1,121,035	1,403,335	4,434,389
41.	Change in nonadmitted assets	1,130,806	(152,132)	(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	529,000		0
44.	Change in asset valuation reserve	(4,428,842)	(6,094,815)	(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)	9,227,067	5,189,934	27,228,707
55.	Capital and surplus, as of statement date (Lines 36 + 54)	297,882,424	266,616,583	288,655,357
	DETAILS OF WRITE-INS			
08.301.	Pension Administration Fees	540,277	539,170	798,680
08.302.	Miscellaneous Income	6,979	57,110	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)	547,256	596,280	900,337
2701.	Securities lending interest expense	842,288	402,930	846,636
2702.	Modified coinsurance change in mean reserve adjustment	444,309	586,564	848,790
2703.	Benefits for employees and agents not included elsewhere	254,861	658,694	1,236,504
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)	1,541,458	1,648,188	2,948,030
5301.	Traditional and term reserves error correction			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	287,123,485	294,684,796	569,159,991
2.	Net investment income	106,899,059	98,530,042	203,862,650
3.	Miscellaneous income	806,394	842,334	1,035,380
4.	Total (Lines 1 to 3)	394,828,938	394,057,172	774,058,021
5.	Benefit and loss related payments	181,404,343	167,927,591	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	52,968,396	52,641,305	100,149,046
8.	Dividends paid to policyholders	27,319,352	25,905,926	53,232,110
9.	Federal and foreign income taxes paid (recovered) net of $ 196,840 tax on capital gains (losses)	(1,328,340)	133,109	9,839,423
10.	Total (Lines 5 through 9)	260,363,751	246,607,931	502,477,577
11.	Net cash from operations (Line 4 minus Line 10)	134,465,187	147,449,241	271,580,444
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	281,028,581	186,309,633	489,712,262
	12.2 Stocks	2,294,885	14,575,352	44,003,825
	12.3 Mortgage loans	11,093,411	15,718,533	30,132,803
	12.4 Real estate	0	0	1,995,000
	12.5 Other invested assets	262,515	0	419,811
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	6,686	584	584
	12.7 Miscellaneous proceeds	19,243,329	32,996,329	26,956,737
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	313,929,407	249,600,431	593,221,022
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	510,049,789	341,737,590	678,951,312
	13.2 Stocks	5,706,957	11,584,221	62,948,316
	13.3 Mortgage loans	61,154,350	19,344,221	104,317,394
	13.4 Real estate	0	0	78,033
	13.5 Other invested assets	10,619,370	38,574,700	59,893,270
	13.6 Miscellaneous applications	30,331,826	19,373,170	30,700,488
	13.7 Total investments acquired (Lines 13.1 to 13.6)	617,862,292	430,613,902	936,888,813
14.	Net increase (or decrease) in contract loans and premium notes	22,543,915	18,206,318	39,684,470
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(326,476,800)	(199,219,789)	(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	97,593,682	18,239,608	37,662,428
	16.5 Dividends to stockholders	0	0	0
	16.6 Other cash provided (applied)	81,324,448	(20,108,278)	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)	178,918,130	(1,868,670)	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)	(13,093,483)	(53,639,218)	(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)	58,061,150	70,464,552	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	218,141,776	218,570,530	432,229,653
3.	Ordinary individual annuities	72,998,116	83,637,339	152,841,363
4.	Credit life (group and individual)			0
5.	Group life insurance	23,935	28,559	56,413
6.	Group annuities	11,306,700	9,728,491	20,920,655
7.	A & H - group			0
8.	A & H - credit (group and individual)			0
9.	A & H - other	93,526	164,784	254,318
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal	302,564,053	312,129,703	606,302,402
12.	Deposit-type contracts	301,553,212	172,707,961	218,688,070
13.	Total	604,117,265	484,837,664	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	5,346,180	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	5,346,180	2,918,677
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	xxx	xxx	xxx	297,882,424	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	297,882,424	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

Effective January 1, 2017, the Company updated its valuation methodologies on certain reserves related to guaranteed living withdrawal benefits. This resulted in a change of statutory reserve valuation that is required to be recorded directly to surplus rather than through the Increase in Aggregate Reserves for Life and Accident and Health Contracts in the Summary of Operations. The Company has recorded $0.5 million as an increase to surplus as a result of the change in valuation bases through the Change in Reserve on Account of Change in Valuation Basis on the Summary of Operations.

3. Business Combinations and Goodwill. No Change.

4. Discontinued Operations. No Change.

5. Investments

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

B. Debt Restructuring. None.

C. Reverse Mortgages. None.

D. Loan-Backed Securities

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

(2) The Company had no other-than-temporary impairments on loan-backed and structured securities for the six month period ended June 30, 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 following is a list of each loan-backed and structured security with a recognized other-than-temporary impairment, for the six month period ended June 30, 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
126694-HK-7	1,060,412	1,046,533	13,879	1,046,533	1,025,023	06/30/2017
87317@-AA-1	413,610	136,478	277,132	136,478	307,194	06/30/2017
Total	XXX	XXX	291,011	XXX	XXX	XXX

(4) The following is an aggregate total of all impaired loan-backed securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss, including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains as of June 30, 2017:

a. The aggregate amount of unrealized losses:	
1. Less than 12 Months	3,156,056
2. 12 Months or Longer	343,849
b. The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	133,621,595
2. 12 Months or Longer	9,825,376

(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 $185.3 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	55,418,697	—	55,418,697

* 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	(36,823,205)	—	(36,823,205)

* 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 $435.0 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	5,893,721	5,893,721	—
(b) Membership Stock - Class B	—	—	—
(c) Activity Stock	9,959,179	9,959,179	—
(d) Excess Stock	—	—	—
(e) Aggregate Total (a+b+c+d)	15,852,900	15,852,900	—
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	435,000,000	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	5,893,721	5,893,721	—	—	—	—
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)	445,433,891	427,810,090	400,548,227
2. Current Year General Account Total Collateral Pledged	445,433,891	427,810,090	400,548,227
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	400,548,227	400,548,227	—	390,678,378
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	400,548,227	400,548,227	—	390,678,378
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	400,548,227	400,548,227	—
3. Other	—	—	—
4. Aggregate Total (1+2+3)	400,548,227	400,548,227	—

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 June 30, 2017

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total
a. Assets at fair value				
Bonds: Industrial & miscellaneous	—	1,148,570	—	1,148,570
Common stock: Unaffiliated	61,419,400	—	600,000	62,019,400
Derivative assets: Options, purchased	—	—	55,418,697	55,418,697
Total assets at fair value	61,419,400	1,148,570	56,018,697	118,586,667

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total
b. Liabilities at fair value				
Derivative liabilities: Options, written	—	—	(36,823,205)	(36,823,205)
Total liabilities at fair value	—	—	(36,823,205)	(36,823,205)

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 06/30/2017

Description	Beginning Balance at 04/01/2017	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 06/30/2017
a. Assets										
Bonds: Industrial & miscellaneous	307,181	—	(307,181)	—	—	—	—	—	—	—
Common stock: Unaffiliated	—	—	—	—	—	600,000	—	—	—	600,000
Derivative assets	59,832,530	—	—	(2,893,069)	(3,508,830)	8,123,349	—	—	(6,135,283)	55,418,697
Total Assets	60,139,711	—	(307,181)	(2,893,069)	(3,508,830)	8,723,349	—	—	(6,135,283)	56,018,697

Description	Beginning Balance at 04/01/2017	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 06/30/2017
b. Liabilities										
Derivative liabilities	(40,753,118)	—	—	5,988,852	3,034,769	—	(5,093,708)	—	—	(36,823,205)
Total liabilities	(40,753,118)	—	—	5,988,852	3,034,769	—	(5,093,708)	—	—	(36,823,205)

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)

*Transfers out of Level 3 are due to changes resulting from the application of the lower of amortized cost or fair value rules based on the security's NAIC rating.

(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 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.

The fair value of common stock included in Level 3 has been determined by utilizing recent financing for similar securities.

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.

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	3,828,569,648	3,650,397,417	10,551,849	3,562,535,860	255,481,939	
Common stock: Unaffiliated**	77,877,900	77,877,900	77,277,900	—	600,000	
Preferred stock	28,634,060	27,394,032	—	28,634,060	—	
Mortgage loans	460,941,068	440,594,190	—	—	460,941,068	
Cash, cash equivalents, & short-term investments	58,060,762	58,061,150	58,060,762	—	—	
Other invested assets: Surplus notes	56,889,577	46,707,234	—	56,889,577	—	
Securities lending reinvested collateral assets	26,495,321	26,495,321	26,495,321	—	—	
Derivative assets	55,418,697	55,418,697	—	—	55,418,697	
Life and annuity reserves for investment-type contracts and deposit fund liabilities	(496,876,428)	(473,023,446)	—	—	(496,876,428)	
Fixed-indexed annuity contracts	(1,272,319,598)	(1,287,162,735)	—	—	(1,272,319,598)	
Derivative liabilities	(36,823,205)	(36,823,205)	—	—	(36,823,205)	
Cash collateral payable	(2,810,000)	(2,810,000)	—	(2,810,000)	—	
Securities lending liability	(185,886,875)	(185,886,875)	—	(185,886,875)	—	

**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. The fair value of common stock included in Level 3 has been determined by utilizing recent financing for similar securities.

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: $ 88,763,368

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	$ 547,188
14.24	Short-Term Investments	$ 0	$
14.25	Mortgage Loans on Real Estate	$ 0	$
14.26	All Other	$ 57,959,427	$ 62,025,051
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 58,462,719	$ 62,572,239
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. $ 185,321,873

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 185,335,534

16.3 Total payable for securities lending reported on the liability page. $ 185,886,875

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	$ 435,049,674
	1.14 Total Mortgages in Good Standing	$ 435,049,674
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$ 5,544,515
	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)	$ 440,594,189
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$
	1.62 Residential Mortgages	$
	1.63 Commercial Mortgages	$
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$ 0
2.	Operating Percentages:	
	2.1 A&H loss percent	%
	2.2 A&H cost containment percent	%
	2.3 A&H expense percent excluding cost containment expenses	%
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

			Direct Business Only					
		1	Life Contracts		4	5	6	7
			2	3				
	States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1.	Alabama AL	L	1,177,703	178,603	0		1,356,306	0
2.	Alaska AK	L	6,157	0	0		6,157	0
3.	Arizona AZ	L	5,758,624	673,862	195		6,432,681	0
4.	Arkansas AR	L	1,276,913	630,948	416		1,908,277	0
5.	California CA	L	14,609,016	10,101,514	9,619		24,720,149	0
6.	Colorado CO	L	8,596,622	3,826,028	119		12,422,769	0
7.	Connecticut CT	L	5,148,258	5,626,595	2,376		10,777,229	436,848
8.	Delaware DE	L	571,882	82,468	0		654,350	0
9.	District of Columbia DC	L	971,906	679,367	0		1,651,273	0
10.	Florida FL	L	8,546,116	4,108,996	11,217		12,666,329	0
11.	Georgia GA	L	2,624,175	1,615,505	1,044		4,240,724	135,000
12.	Hawaii HI	L	4,619,352	2,093,160	3,470		6,715,982	0
13.	Idaho ID	L	1,000,863	1,129,247	0		2,130,110	0
14.	Illinois IL	L	4,740,522	1,381,850	5,919		6,128,291	0
15.	Indiana IN	L	3,878,049	711,612	9,073		4,598,734	0
16.	Iowa IA	L	1,270,479	48,940	1,512		1,320,931	0
17.	Kansas KS	L	2,453,244	805,548	791		3,259,583	0
18.	Kentucky KY	L	1,308,520	429,945	639		1,739,104	0
19.	Louisiana LA	L	1,262,143	291,626	758		1,554,527	0
20.	Maine ME	L	289,584	3,600	149		293,333	0
21.	Maryland MD	L	7,393,128	4,026,417	871		11,420,416	0
22.	Massachusetts MA	L	3,334,018	6,772,423	3,319		10,109,760	195,000
23.	Michigan MI	L	4,591,619	420,273	4,044		5,015,936	0
24.	Minnesota MN	L	3,296,172	705,095	(24)		4,001,243	0
25.	Mississippi MS	L	532,153	447,314	0		979,467	0
26.	Missouri MO	L	14,529,809	1,537,205	0		16,067,014	0
27.	Montana MT	L	446,716	13,014	0		459,730	0
28.	Nebraska NE	L	1,905,275	707,704	552		2,613,531	0
29.	Nevada NV	L	536,844	298,080	89		835,013	0
30.	New Hampshire NH	L	1,052,486	2,495,567	4,555		3,552,608	88,961
31.	New Jersey NJ	L	7,479,741	1,188,878	6,323		8,674,942	0
32.	New Mexico NM	L	1,252,602	30,714	0		1,283,316	0
33.	New York NY	N	513,049	153,497	538		667,084	0
34.	North Carolina NC	L	4,287,957	847,738	734		5,136,429	0
35.	North Dakota ND	L	246,175	44,263	0		290,438	0
36.	Ohio OH	L	8,337,645	795,133	3,564		9,136,342	299,348,350
37.	Oklahoma OK	L	692,603	36,085	0		728,688	0
38.	Oregon OR	L	1,160,720	721,140	329		1,882,189	0
39.	Pennsylvania PA	L	10,185,601	5,144,008	6,963		15,336,572	0
40.	Rhode Island RI	L	358,264	1,694,790	1,360		2,054,414	187,756
41.	South Carolina SC	L	1,494,450	788,044	881		2,283,375	0
42.	South Dakota SD	L	362,259	325,153	0		687,412	0
43.	Tennessee TN	L	1,502,468	2,161,709	866		3,665,043	0
44.	Texas TX	L	18,154,084	7,510,121	1,216		25,665,421	521,000
45.	Utah UT	L	1,627,316	1,309,006	0		2,936,322	0
46.	Vermont VT	L	991,212	686,416	0		1,677,628	0
47.	Virginia VA	L	8,605,659	4,697,530	5,180		13,308,369	0
48.	Washington WA	L	5,017,671	1,909,675	1,081		6,928,427	640,297
49.	West Virginia WV	L	659,950	701,711	3,563		1,365,224	0
50.	Wisconsin WI	L	2,553,452	1,364,457	0		3,917,909	0
51.	Wyoming WY	L	182,533	335,958	0		518,491	0
52.	American Samoa AS	N	777				777	
53.	Guam GU	N	33,060				33,060	
54.	Puerto Rico PR	N	33,605				33,605	
55.	U.S. Virgin Islands VI	N	2,901				2,901	
56.	Northern Mariana Islands MP	N					0	
57.	Canada CAN	N					0	
58.	Aggregate Other Aliens OT	XXX	202,992	7,700	225	0	210,917	0
59.	Subtotal	(a) 50	183,667,094	84,296,232	93,526	0	268,056,852	301,553,212
90.	Reporting entity contributions for employee benefits plans	XXX					0	
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	33,699,060	8,584	0		33,707,644	
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	799,557				799,557	
94.	Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95.	Totals (Direct Business)	XXX	218,165,711	84,304,816	93,526	0	302,564,053	301,553,212
96.	Plus Reinsurance Assumed	XXX					0	
97	Totals (All Business)	XXX	218,165,711	84,304,816	93,526	0	302,564,053	301,553,212
98.	Less Reinsurance Ceded	XXX	18,449,917	490,024	93,526		19,033,467	
99.	Totals (All Business) less Reinsurance Ceded	XXX	199,715,794	83,814,792	0	0	283,530,586	301,553,212
	DETAILS OF WRITE-INS							
58001.	ZZZ Other Alien	XXX	202,992	7,700	225		210,917	
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	202,992	7,700	225	0	210,917	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 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
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	82-1665321				W Apt. Investor Holdings, LLC	NC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	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 Holdings, 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	82-1476704				Aravada Kipling Housing Holdings, LLC	CO	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	82-0887717				BP Summerville Investor Holdings, LLC	SC	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	82-0894869				Cape Barnstable Investor Holdings,LLC	MA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	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	82-1650525				Chattanooga Southside Housing Investor Holdings, LLC	TN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	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	73.910	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	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
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	4.950	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	38.940	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	30.310	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Integrity Life Insurance Co	Ownership	5.750	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	5.750	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	23.650	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	

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	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	
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	41-3147951				Pretium Residential Real Estate Fund II, LP	NY	NIA	The Western and Southern Life Ins Co	Ownership	2.500	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	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
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	
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	0.630	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 2

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 2

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 2

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

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

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31 Prior Year
2504.	Uncashed drafts and checks that are pending escheatment to the state	68,590	109,854
2505.	Modco adjustment Wilton reinsurance	10,870	212,392
2506.			
2597.	Summary of remaining write-ins for Line 25 from overflow page	79,460	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			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	0	726,219
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition		78,033
3.	Current year change in encumbrances		0
4.	Total gain (loss) on disposals		1,190,748
5.	Deduct amounts received on disposals		1,995,000
6.	Total foreign exchange change in book/adjusted carrying value		0
7.	Deduct current year's other than temporary impairment recognized		0
8.	Deduct current year's depreciation		0
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	0	0
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)	0	0

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	53,263,069	71,669,199
	2.2 Additional investment made after acquisition	7,891,281	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	11,093,411	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)	440,594,179	390,533,240
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	440,594,179	390,533,240
14.	Deduct total nonadmitted amounts		0
15.	Statement value at end of current period (Line 13 minus Line 14)	440,594,179	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	1,933,931	36,956,841
3.	Capitalized deferred interest and other		0
4.	Accrual of discount	5,796	10,859
5.	Unrealized valuation increase (decrease)	(122,094)	226,078
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals	262,515	419,811
8.	Deduct amortization of premium and depreciation	53,084	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)	216,935,602	214,670,648
12.	Deduct total nonadmitted amounts	2,151,700	2,089,864
13.	Statement value at end of current period (Line 11 minus Line 12)	214,783,902	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	515,756,746	741,899,628
3.	Accrual of discount	1,354,330	3,215,695
4.	Unrealized valuation increase (decrease)	2,022,788	413,358
5.	Total gain (loss) on disposals	804,994	14,115,418
6.	Deduct consideration for bonds and stocks disposed of	283,323,466	533,716,087
7.	Deduct amortization of premium	4,635,782	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	408,950	7,092,215
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	3,756,216,540	3,524,645,880
11.	Deduct total nonadmitted amounts	547,190	503,292
12.	Statement value at end of current period (Line 10 minus Line 11)	3,755,669,350	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)	2,064,202,700	571,313,417	534,147,894	31,444,251	2,064,202,700	2,132,812,474		2,043,055,538
2. NAIC 2 (a)	1,301,403,438	1,436,637,259	1,394,773,524	(50,044,681)	1,301,403,438	1,293,222,492		1,187,211,406
3. NAIC 3 (a)	127,878,493	7,388,042	4,681,708	14,341,897	127,878,493	144,926,724		143,970,928
4. NAIC 4 (a)	104,672,563	5,896,605	1,449,521	2,489,304	104,672,563	111,608,951		85,293,048
5. NAIC 5 (a)	11,741,815	162	2,506,800	(2,312,931)	11,741,815	6,922,246		27,712,772
6. NAIC 6 (a)	3,383,698	0	473,771	2,219,115	3,383,698	5,129,042		1,881,945
7. Total Bonds	3,613,282,707	2,021,235,485	1,938,033,218	(1,863,045)	3,613,282,707	3,694,621,929	0	3,489,125,637
PREFERRED STOCK								
8. NAIC 1	6,507,381	0	0	0	6,507,381	6,507,381		6,507,381
9. NAIC 2	20,886,651	0	0	0	20,886,651	20,886,651		20,886,651
10. NAIC 3	0	0	0	0	0	0		
11. NAIC 4	0	0	0	0	0	0		
12. NAIC 5	0	0	0	0	0	0		
13. NAIC 6	0	0	0	0	0	0		
14. Total Preferred Stock	27,394,032	0	0	0	27,394,032	27,394,032	0	27,394,032
15. Total Bonds and Preferred Stock	3,640,676,739	2,021,235,485	1,938,033,218	(1,863,045)	3,640,676,739	3,722,015,961	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 $ 25,082,972 ; NAIC 2 $ 19,141,535 ; 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	31,166,964	XXX	31,167,411	51,018	12,566

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	314,846,831	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	327,487,172	551,821,521
7. Deduct amortization of premium	452	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)	31,166,964	43,807,757
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	31,166,964	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	6,163,783
3.	Unrealized Valuation increase/(decrease)	994,007
4.	Total gain (loss) on termination recognized	6,633,633
5.	Considerations received/(paid) on terminations	12,713,605
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)	18,595,491
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	18,595,491

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	18,595,492	
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)		18,595,492
4.	Part D, Section 1, Column 5	55,418,697	
5.	Part D, Section 1, Column 6	(36,823,205)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	18,595,492	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		18,595,492
10.	Part D, Section 1, Column 8	55,418,697	
11.	Part D, Section 1, Column 9	(36,823,205)	
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	2,446,781,166	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	2,453,816,469	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)	23,676,205	30,704,751
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	23,676,205	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-1702	Kissimmee	FL		03/02/2017	4.500	0	6,849,825	48,000,000
LL-1703	Columbus	OH		06/13/2017	4.600	40,500,000	0	53,030,000
0599999. Mortgages in good standing - Commercial mortgages-all other						40,500,000	6,849,825	101,030,000
0899999. Total Mortgages in good standing						40,500,000	6,849,825	101,030,000
LL-1503	Myrtle Beach	SC		07/27/2015	5.300	0	603,034	14,500,000
1399999. Restructured mortgages - Commercial mortgages-all other						0	603,034	14,500,000
1699999. Total - Restructured Mortgages						0	603,034	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						40,500,000	7,452,859	115,530,000

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-8123	Selma	CA		12/30/1997	05/01/2017	122,550	0	0	0	0	0	0	24,828	24,828	0	0	0
LL-8125	Red Oak	TX		12/19/1997	05/02/2017	80,648	0	0	0	0	0	0	34,994	34,994	0	0	0
0199999. Mortgages closed by repayment						203,198	0	0	0	0	0	0	59,822	59,822	0	0	0
LL-0201	Ft. Wayne	IN		08/30/2002		604,221	0	0	0	0	0	0	0	59,222	0	0	0
LL-0202	Ft. Wayne	IN		07/17/2002		353,377	0	0	0	0	0	0	0	132,918	0	0	0
LL-0204	Cumberland	IN		03/06/2003		347,605	0	0	0	0	0	0	0	15,201	0	0	0
LL-0206	Grandville	MI		11/26/2002		494,098	0	0	0	0	0	0	0	16,897	0	0	0
LL-0301	Ft. Wayne	IN		10/14/2003		1,340,918	0	0	0	0	0	0	0	54,377	0	0	0
LL-0305	Anderson	IN		08/14/2003		511,981	0	0	0	0	0	0	0	71,058	0	0	0
LL-0310	Moreno Valley	CA		12/04/2003		1,511,997	0	0	0	0	0	0	0	43,259	0	0	0
LL-0312	Temecula	CA		02/05/2004		513,219	0	0	0	0	0	0	0	14,267	0	0	0
LL-0411	West Lafayette	IN		02/22/2005		2,581,423	0	0	0	0	0	0	0	63,149	0	0	0
LL-0503	West Chester	OH		04/12/2005		699,892	0	0	0	0	0	0	0	16,559	0	0	0
LL-0507	Long Beach	CA		08/31/2005		866,077	0	0	0	0	0	0	0	53,000	0	0	0
LL-0509	Round Rock	TX		11/09/2005		845,495	0	0	0	0	0	0	0	18,457	0	0	0
LL-0510	Round Rock	TX		10/11/2005		207,811	0	0	0	0	0	0	0	12,118	0	0	0
LL-0515	St. Paul	MN		07/17/2006		945,936	0	0	0	0	0	0	0	44,925	0	0	0
LL-0516	Louisville	KY		01/03/2006		471,508	0	0	0	0	0	0	0	26,153	0	0	0
LL-0517	Nashville	TN		06/26/2006		533,217	0	0	0	0	0	0	0	9,043	0	0	0
LL-0604	Indianapolis	IN		05/18/2006		1,979,066	0	0	0	0	0	0	0	68,271	0	0	0
LL-0608	Sun City	FL		09/22/2006		580,403	0	0	0	0	0	0	0	9,464	0	0	0
LL-0609	Dallas	TX		12/28/2006		1,571,066	0	0	0	0	0	0	0	18,098	0	0	0
LL-0613	Middletown	OH		12/06/2006		430,568	0	0	0	0	0	0	0	18,276	0	0	0

STATEMENT AS OF JUNE 30, 2017 OF THE The Lafayette Life Insurance Company

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				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-0617	Harrisburg	PA		12/08/2006		991,029	0	0	0	0	0	0	0	18,320	0	0	0
LL-0618	Golden	CO		02/14/2007		1,634,193	0	0	0	0	0	0	0	16,355	0	0	0
LL-0619	Brownsburg	IN		01/18/2007		787,279	0	0	0	0	0	0	0	14,286	0	0	0
LL-0702	Vandalia	OH		05/01/2007		974,385	0	0	0	0	0	0	0	38,633	0	0	0
LL-0703	Colorado Springs	CO		09/27/2007		739,495	0	0	0	0	0	0	0	16,906	0	0	0
LL-0704	Indianapolis	IN		08/02/2007		2,200,981	0	0	0	0	0	0	0	21,506	0	0	0
LL-0706	Champaign	IL		07/10/2007		2,856,102	0	0	0	0	0	0	0	25,043	0	0	0
LL-0707	Indianapolis	IN		08/21/2007		864,339	0	0	0	0	0	0	0	8,110	0	0	0
LL-0708	Roseville	MI		08/13/2007		183,208	0	0	0	0	0	0	0	23,792	0	0	0
LL-0709	Indianapolis	IN		08/01/2007		415,475	0	0	0	0	0	0	0	6,827	0	0	0
LL-0710	Concord	NC		03/12/2008		1,788,174	0	0	0	0	0	0	0	58,455	0	0	0
LL-0714	Vandalia	OH		02/14/2008		1,113,645	0	0	0	0	0	0	0	37,347	0	0	0
LL-0715	Colfax	NC		06/19/2008		2,045,643	0	0	0	0	0	0	0	64,457	0	0	0
LL-0801	Aurora	CO		08/15/2008		3,272,612	0	0	0	0	0	0	0	28,706	0	0	0
LL-0804	Indianapolis	IN		04/23/2008		1,256,336	0	0	0	0	0	0	0	71,629	0	0	0
LL-0805	Nicholasville	KY		06/25/2008		736,974	0	0	0	0	0	0	0	9,133	0	0	0
LL-0806	Kissimmee	FL		05/23/2008		1,526,574	0	0	0	0	0	0	0	19,908	0	0	0
LL-0807	Springfield	IL		11/25/2008		3,344,818	0	0	0	0	0	0	0	27,102	0	0	0
LL-0808	Plainfield	IN		08/18/2008		365,968	0	0	0	0	0	0	0	50,685	0	0	0
LL-0810	Centennial	CO		12/05/2008		1,505,306	0	0	0	0	0	0	0	17,250	0	0	0
LL-0811	San Antonio	TX		10/10/2008		417,320	0	0	0	0	0	0	0	34,906	0	0	0
LL-0812	Gastonia	NC		11/17/2008		372,565	0	0	0	0	0	0	0	5,240	0	0	0
LL-0813	Simpsonville	SC		01/22/2009		782,662	0	0	0	0	0	0	0	21,788	0	0	0
LL-0902	Beckley	WV		03/08/2010		892,301	0	0	0	0	0	0	0	11,292	0	0	0
LL-0903	Simpsonville	SC		11/25/2009		3,187,386	0	0	0	0	0	0	0	28,645	0	0	0
LL-0904	Indianapolis	IN		11/10/2009		1,211,927	0	0	0	0	0	0	0	52,274	0	0	0
LL-0905	Memphis	TN		07/29/2009		1,270,223	0	0	0	0	0	0	0	31,850	0	0	0
LL-0906	Conroe	TX		08/28/2009		1,180,160	0	0	0	0	0	0	0	14,501	0	0	0
LL-0907	Orlando	FL		09/03/2009		511,951	0	0	0	0	0	0	0	10,174	0	0	0
LL-0908	Houston	TX		10/01/2009		2,695,574	0	0	0	0	0	0	0	31,281	0	0	0
LL-0909	Leesburg	FL		12/10/2009		914,772	0	0	0	0	0	0	0	17,000	0	0	0
LL-0910	Minneola	FL		12/10/2009		860,962	0	0	0	0	0	0	0	16,000	0	0	0
LL-0911	Beavercreek	OH		02/01/2010		1,597,766	0	0	0	0	0	0	0	18,994	0	0	0
LL-0912	Beavercreek	OH		02/01/2010		1,620,859	0	0	0	0	0	0	0	32,211	0	0	0
LL-0913	Simpsonville	SC		12/28/2010		2,898,351	0	0	0	0	0	0	0	18,618	0	0	0
LL-1002	Ashland	KY		06/30/2010		1,135,742	0	0	0	0	0	0	0	25,199	0	0	0
LL-1003	Independence	MO		08/12/2010		3,502,133	0	0	0	0	0	0	0	77,021	0	0	0
LL-1005	Keizer	OR		07/30/2010		632,110	0	0	0	0	0	0	0	9,698	0	0	0
LL-1006	Oklahoma City	OK		11/09/2010		1,539,186	0	0	0	0	0	0	0	32,558	0	0	0
LL-1007	Waxahachie	TX		02/14/2011		4,319,493	0	0	0	0	0	0	0	21,116	0	0	0
LL-1101	Miamisburg	OH		04/05/2011		2,497,973	0	0	0	0	0	0	0	50,978	0	0	0
LL-1103	McDonough	GA		11/10/2011		2,179,578	0	0	0	0	0	0	0	10,630	0	0	0
LL-1104	Cooper City	FL		12/02/2011		5,003,142	0	0	0	0	0	0	0	35,251	0	0	0
LL-1202	Lansing	MI		04/19/2012		3,134,874	0	0	0	0	0	0	0	128,395	0	0	0
LL-1203	Houston	TX		07/30/2012		2,324,789	0	0	0	0	0	0	0	24,616	0	0	0
LL-1204	League City	TX		07/30/2012		2,496,995	0	0	0	0	0	0	0	26,440	0	0	0
LL-1205	Grass Valley	CA		08/10/2012		5,616,657	0	0	0	0	0	0	0	63,336	0	0	0
LL-1206	Orlando	FL		09/27/2012		8,427,874	0	0	0	0	0	0	0	86,749	0	0	0
LL-1301	Sandy	UT		05/30/2013		17,427,086	0	0	0	0	0	0	0	95,604	0	0	0
LL-1302	Miramar	FL		07/16/2013		5,154,135	0	0	0	0	0	0	0	87,519	0	0	0
LL-1303	Tampa	FL		07/16/2013		3,092,481	0	0	0	0	0	0	0	52,511	0	0	0
LL-1304	Las Vegas	NV		11/21/2013		3,207,776	0	0	0	0	0	0	0	21,060	0	0	0
LL-1401	Austin	TX		05/19/2014		17,974,879	0	0	0	0	0	0	0	78,498	0	0	0
LL-1402	Union City	CA		08/25/2014		43,906,576	0	0	0	0	0	0	0	372,968	0	0	0
LL-1501	Seaside	CA		05/01/2015		11,200,000	0	0	0	0	0	0	0	15,296	0	0	0
LL-1504	Round Rock	TX		08/07/2015		13,216,499	0	0	0	0	0	0	0	167,373	0	0	0
LL-1505	American Canyon	CA		09/10/2015		21,383,866	0	0	0	0	0	0	0	128,821	0	0	0
LL-1506	Columbus	OH		09/23/2015		13,955,844	0	0	0	0	0	0	0	121,559	0	0	0
LL-1601	Watsonville	CA		01/04/2016		30,854,721	0	0	0	0	0	0	0	427,087	0	0	0
LL-1701	West Chester	OH		01/30/2017		0	0	0	0	0	0	0	0	72,744	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-8098	Conway	SC		06/29/1997		193,210	0	0	0	0	0	0	0	83,376	0	0	0
LL-8110	Lehigh Acres	FL		07/16/1998		837,744	0	0	0	0	0	0	0	50,420	0	0	0
LL-8111	Duncanville	TX		10/22/1997		151,929	0	0	0	0	0	0	0	41,135	0	0	0
LL-8115	Pawleys Island	SC		11/24/1997		159,198	0	0	0	0	0	0	0	39,369	0	0	0
LL-8116	Ft. Wayne	IN		05/28/1998		383,761	0	0	0	0	0	0	0	83,055	0	0	0
LL-8123	Selma	CA		12/30/1997		122,550	0	0	0	0	0	0	0	24,667	0	0	0
LL-8125	Red Oak	TX		12/19/1997		80,648	0	0	0	0	0	0	0	11,520	0	0	0
LL-8132	Williamstown	NJ		01/20/1999		81,914	0	0	0	0	0	0	0	17,281	0	0	0
LL-8135	Suwanee	GA		03/31/1998		149,723	0	0	0	0	0	0	0	40,590	0	0	0
LL-8146	Oakland Park	FL		01/15/1999		257,182	0	0	0	0	0	0	0	54,286	0	0	0
LL-8150	Newport Beach	CA		06/08/1999		610,423	0	0	0	0	0	0	0	57,159	0	0	0
LL-8156	Greenwood	IN		09/29/1999		357,732	0	0	0	0	0	0	0	28,987	0	0	0
LL-8161	Cotuit	MA		07/10/2001		216,794	0	0	0	0	0	0	0	9,991	0	0	0
LL-8173	Albuquerque	NM		10/26/2001		3,528,136	0	0	0	0	0	0	0	62,059	0	0	0
0299999. Mortgages with partial repayments						297,722,546	0	0	0	0	0	0	0	4,520,858	0	0	0
0599999 - Totals						297,925,744	0	0	0	0	0	0	59,822	4,580,680	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
	Goldman Sachs LP LP	NEW YORK	NY	Goldman Sachs LP LP		07/16/2016			400,000		3,950,000	0.500
	THL Credit DIRECT LENDING FUND III LLC	BOSTON	MA	THL Credit DIRECT LENDING FUND III LLC		10/24/2016			562,223		4,155,486	1.060
1599999. Joint Venture Interests - Common Stock - Unaffiliated								0	962,223	0	8,105,486	XXX
4499999. Total - Unaffiliated								0	962,223	0	8,105,486	XXX
4599999. Total - Affiliated								0	0	0	0	XXX
4699999 - Totals								0	962,223	0	8,105,486	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		101,936					0		101,936	101,936			0	
	Goldman Sachs LP LP	NEW YORK	NY	Goldman Sachs LP LP	07/16/2016		21,603					0		21,603	21,603			0	
1599999. Joint Venture Interests - Common Stock - Unaffiliated							123,539	0	0	0	0	0	0	123,539	123,539	0	0	0	0
4499999. Total - Unaffiliated							123,539	0	0	0	0	0	0	123,539	123,539	0	0	0	0
4599999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
4699999 - Totals							123,539	0	0	0	0	0	0	123,539	123,539	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		06/01/2017	Interest Capitalization		22,303	22,303	0	1
38378N-KB-8	GNR 2013-173 Z 3.250% 10/16/53		06/01/2017	Interest Capitalization		48,449	48,449	0	1
38378N-LV-3	GNR 2013-191 Z 4.283% 11/16/53		06/01/2017	Interest Capitalization		94,240	94,240	0	1
38378N-YB-3	GNR 2014-24 KZ 4.073% 01/16/54		06/01/2017	Interest Capitalization		83,398	83,398	0	1
690353-U8-8	OPIC AGENCY DEBENTURES 1.000% 02/15/28		06/06/2017	MELLON CAPITAL MKT		1,800,000	1,800,000	0	1
912828-L6-5	U S TREASURY 1.375% 09/30/20		05/31/2017	NOMURA SECURITIES INTERNATIONA		99,532	100,000	237	1
0599999. Subtotal - Bonds - U.S. Governments						2,147,922	2,148,390	237	XXX
19910R-AA-7	COLUMBUS-FRANKLIN CNTY OH FINA TRANSPORTATION 6.000% 12/01/48		06/28/2017	DiPERNA FINANCIAL		3,633,481	3,633,481	0	2Z
19910R-AB-5	COLUMBUS-FRANKLIN CNTY OH FINA TRANSPORTATION 6.000% 12/01/48		06/28/2017	DiPERNA FINANCIAL		880,199	880,199	0	2Z
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		06/01/2017	Interest Capitalization		28,590	28,590	0	1
3136AH-VS-6	FNR 2013-136 CZ 3.500% 01/25/44		06/01/2017	Interest Capitalization		49,156	49,156	0	1
3136AW-EH-6	FANNIE MAE 201728 SER 201728 CL VZ 4.000% 04/25/57		06/01/2017	Interest Capitalization		50,167	50,167	0	1
31394F-ED-3	FNR 2005-74 NZ 6.000% 09/25/35		06/01/2017	Interest Capitalization		9,408	9,408	0	1
708692-BH-0	PENNSYLVANIA ST ECON DEV FING VRDN 1.250% 06/01/44		04/03/2017	SUNTRUST		3,000,000	3,000,000	0	2AM
724790-AB-6	PITTSBURGH & ALLEGHENY CNTY PA DEVELOPMENT 1.100% 11/01/39		04/12/2017	PNC CAPITAL MARKETS		1,500,000	1,500,000	399	1FE
76252P-HJ-1	RIB FLOATER TRUST 1.340% 07/01/22		05/04/2017	BARCLAYS		9,000,000	9,000,000	0	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						18,151,001	18,151,001	399	XXX
00507V-AN-9	ACTIVISION BLIZZARD 4.500% 06/15/47		05/23/2017	BANK of AMERICA SEC		6,898,780	7,000,000	0	2FE
02209S-AV-5	ALTRIA GROUP INC 3.875% 09/16/46		04/27/2017	MORGAN STANLEY FIXED INC		4,725,400	5,000,000	24,757	1FE
0258M0-EJ-4	AMERICAN EXPRESS 1.502% 05/03/19		04/27/2017	GOLDMAN SACHS		1,000,000	1,000,000	0	1FE
035240-AH-3	ANHEUSER-BUSCH INBEV WOR 4.439% 10/06/48		04/01/2017	Taxable Exchange		6,034,900	6,104,000	0	1FE
05329W-AJ-1	AUTONATION, INC 6.750% 04/15/18		04/26/2017	Various		2,382,221	2,275,000	5,700	2FE
064255-BL-5	BANK OF TOKYO-MIT UFJ 1.700% 03/05/18		04/26/2017	MORGAN STANLEY FIXED INC		580,302	580,000	1,534	1FE
124857-AH-6	CBS 1.950% 07/01/17		06/01/2017	WELLS FARGO		2,135,641	2,135,000	17,925	2FE
125283-AG-6	CGDB 2017-BIO B 2.159% 05/15/30		06/01/2017	CITIGROUP GLOBAL MKTS		5,500,000	5,500,000	0	1FE
12636Y-AB-8	CRH AMERICA FINANCE INC 4.400% 05/09/47		05/02/2017	HONG KONG SHANGHAI BK		4,971,100	5,000,000	0	2FE
14149Y-BG-2	CARDINAL HEALTH INC 2.016% 06/15/22		06/01/2017	WELLS FARGO		5,000,000	5,000,000	0	2FE
14149Y-BM-9	CARDINAL HEALTH INC 4.368% 06/15/47		06/01/2017	GOLDMAN SACHS		2,000,000	2,000,000	0	2FE
16412X-AE-5	CHENIERE CORP CHRISTI HD 5.125% 06/30/27		05/15/2017	RBC/DAIN		5,000,000	5,000,000	0	3FE
17401Q-AA-9	CITIZENS BANK NA/RI 1.600% 12/04/17		05/31/2017	GOLDMAN SACHS		3,176,095	3,176,000	141	2FE
19260M-AA-4	COIN 2017-1A A2 5.216% 04/25/47		05/04/2017	GUGGENHEIM CAPITAL MARKETS		5,000,000	5,000,000	0	2AM
233851-CW-2	DAIMLER FINANCE NA LLC 1.429% 11/05/18		05/02/2017	CITIGROUP GLOBAL MKTS		2,400,000	2,400,000	0	1FE
253651-AC-7	DIEBOLD INC 8.500% 04/15/24		06/29/2017	JEFFERIES & CO		452,480	404,000	7,631	4FE
25755T-AH-3	DPABS 2017-1A A23 4.118% 07/25/47		06/20/2017	Various		8,036,914	8,000,000	0	3AM
345397-VT-7	FORD MOTOR CREDIT 5.000% 05/15/18		04/24/2017	MORGAN STANLEY FIXED INC		2,064,660	2,000,000	45,000	2FE
345397-WD-1	FORD MOTOR CREDIT 3.000% 06/12/17		04/11/2017	MORGAN STANLEY FIXED INC		3,207,552	3,200,000	33,333	2FE
35671D-CB-9	FREEPORT-MCMORAN INC 6.875% 02/15/23		06/26/2017	Tax Free Exchange		565,117	545,000	13,634	3FE
36257C-AA-5	GSMS 2017-GPTX A 2.856% 05/10/34		04/26/2017	GOLDMAN SACHS		25,000,000	25,000,000	13,881	1FE
38141G-RC-0	GOLDMAN SACHS GROUP INC 2.375% 01/22/18		04/24/2017	MORGAN STANLEY FIXED INC		5,831,088	5,800,000	36,351	1FE
38141G-WL-4	GOLDMAN SACHS GROUP INC 3.691% 06/05/28		05/31/2017	GOLDMAN SACHS		2,500,000	2,500,000	0	1FE
428040-CJ-6	HERTZ CORP 6.750% 04/15/19		05/17/2017	BARCLAYS		2,490,625	2,500,000	17,344	4FE
458140-AY-6	INTEL CORPORATION 4.100% 05/11/47		05/08/2017	J P MORGAN SEC FIXED INC		4,970,950	5,000,000	0	1FE
48305Q-AD-5	KAISER FOUNDATION HOSPIT 4.150% 05/01/47		04/25/2017	GOLDMAN SACHS		4,952,550	5,000,000	0	1FE
487437-AA-3	KEEP MEMORY ALIVE VRDN 1.260% 05/01/37		04/11/2017	PNC CAPITAL MARKETS		5,800,000	5,800,000	1,320	1FE
52177R-AA-6	Leaf II Receivab20171 ing LL SER 20171 CL A1 1.500% 04/15/18		05/17/2017	CREDIT SUISSE FIRST BOSTON		6,300,000	6,300,000	0	1FE
55279H-AF-7	MTB 1.400% 07/25/17		05/23/2017	GOLDMAN SACHS		1,400,126	1,400,000	6,588	1FE
582839-AH-9	MEAD JOHNSON NUTRITION CO 4.125% 11/15/25		04/24/2017	BANK of AMERICA SEC		1,058,450	1,000,000	18,563	1FE
665859-AS-3	NORTHERN TRUST CORP 3.375% 05/08/32		05/03/2017	BANK of AMERICA SEC		2,000,000	2,000,000	0	1FE
67103G-AA-7	OSF FINANCE VRDN 1.190% 12/01/37		04/13/2017	PNC CAPITAL MARKETS		3,250,000	3,250,000	1,523	1FE
69349L-AD-0	PNC BANK NA 6.000% 12/07/17		04/26/2017	SUSQUEHANNA		1,641,072	1,600,000	38,400	1FE
708696-BU-2	PENNSYLVANIA ELECTRIC CO 6.050% 09/01/17		04/26/2017	MORGAN STANLEY FIXED INC		811,792	800,000	8,067	2FE
718546-AM-6	PHILLIPS 66 1.808% 04/15/19		04/11/2017	DEUTSCHE BANK		1,400,000	1,400,000	0	2FE
747525-AS-2	QUALCOMM 1.900% 01/30/23		05/19/2017	J P MORGAN SEC FIXED INC		5,000,000	5,000,000	0	1FE
74890E-AA-5	RAITF 2017-FL7 A 2.159% 06/15/37		06/13/2017	CITIGROUP GLOBAL MKTS		5,000,000	5,000,000	0	1FE
74890E-AC-1	RAITF 2017-FL7 AS 2.509% 06/15/37		06/13/2017	CITIGROUP GLOBAL MKTS		3,262,000	3,262,000	0	1FE
761713-BB-1	REYNOLDS AMERICAN INC 5.850% 08/15/45		05/25/2017	UBS WARBURG		4,843,469	4,035,000	69,178	2FE
767754-CH-5	RITE AID CORP 6.125% 04/01/23		06/30/2017	DEUTSCHE BANK		2,953,500	3,000,000	79,625	4FE
77846E-AA-3	RPT 2017-ROSS A 2.159% 06/15/33		06/21/2017	GOLDMAN SACHS		10,000,000	10,000,000	0	1FE
77846E-AE-5	RPT 2017-ROSS B 2.459% 06/15/33		06/21/2017	GOLDMAN SACHS		15,000,000	15,000,000	0	1FE
784710-AA-3	SSM HEALTH CARE 3.823% 06/01/27		04/11/2017	GOLDMAN SACHS		5,000,000	5,000,000	0	1FE
81745R-AH-3	SEMT 2013-3 B2 3.523% 03/25/43		06/22/2017	GUGGENHEIM CAPITAL MARKETS		2,413,572	2,351,747	5,984	1FE
824348-AX-4	SHERWIN-WILLIAMS CO/THE 4.500% 06/01/47		05/11/2017	Various		9,965,550	10,000,000	0	2FE

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)
86787E-AM-9	SUNTRUST BANK 7.250% 03/15/18		06/01/2017	MARKET AXESS		1,484,907	1,425,000	23,245	2FE
90187L-AG-4	PRKAV 2017-245P B 3.779% 06/05/37		05/17/2017	J P MORGAN SEC FIXED INC		5,139,720	5,000,000	15,222	1FE
90261X-HH-8	UBS AG STAMFORD CT 1.800% 03/26/18		04/26/2017	TD SECURITIES		1,201,764	1,200,000	2,100	1FE
914906-AS-1	UNIVISION COMMUNICATIONS INC 5.125% 02/15/25		04/11/2017	BANK of AMERICA SEC		1,822,925	1,846,000	16,294	4FE
92277G-AC-1	VENTAS REALTY LP/CAP CRP 1.250% 04/17/17		04/05/2017	MITSUBISHI UFJ SECURITIES		1,000,010	1,000,000	6,007	2FE
929160-AV-1	VULCAN MATERIALS CO 4.500% 06/15/47		06/12/2017	BANK of AMERICA SEC		1,992,480	2,000,000	0	2FE
97652Q-BL-2	WIN 2014-2 B3 4.113% 09/20/44		06/29/2017	BROWNSTONE INV GROUP,LLC		8,906,406	8,636,515	3,947	3AM
98956P-AE-2	ZIMMER HOLDINGS INC 2.000% 04/01/18		05/04/2017	BARCLAYS		1,804,032	1,800,000	3,800	2FE
98978V-AG-8	ZOETIS INC 1.875% 02/01/18		05/22/2017	J P MORGAN SEC FIXED INC		4,303,913	4,300,000	25,531	2FE
136385-AX-9	CANADIAN NATL RESOURCES 3.850% 06/01/27	A	05/23/2017	J P MORGAN SEC FIXED INC		2,990,880	3,000,000	0	2FE
895945-G*-8	TRICAN WELL SVCS PP 5.550% 04/28/18		06/30/2017	Interest Capitalization		162	162	0	5
05583W-AA-1	BSPRT SER 2017FL1 CL A 2.426% 06/15/27	D	06/12/2017	J P MORGAN SEC FIXED INC		6,000,000	6,000,000	0	1FE
22533D-2A-8	CREDIT AGRICOLE LONDON 3.000% 10/01/17	D	06/01/2017	CREDIT AGRICOLE SECURITIES		1,859,158	1,850,000	10,021	1FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						242,482,263	241,375,424	552,646	XXX
404280-BL-2	HSBC HOLDINGS PLC-SPONS 6.000% 05/22/27	D	05/15/2017	HONG KONG SHANGHAI BK		2,000,000	2,000,000	0	2FE
4899999. Subtotal - Bonds - Hybrid Securities						2,000,000	2,000,000	0	XXX
8399997. Total - Bonds - Part 3						264,781,186	263,674,815	553,282	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						264,781,186	263,674,815	553,282	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
31337#-10-5	FHLB CINCINNATI		06/30/2017	PRIVATE PLACEMENT	12,489.000	1,248,900		0	A
882508-10-4	TEXAS INSTRUMENTS		05/31/2017	INSTINET	7,229.000	596,689		0	L
984121-60-8	XEROX CORP		06/15/2017	Tax Free Exchange	7,143.000	171,903		0	L
GOLUB#-CS-0	Golub Capital Investment Corpo		05/01/2017	PRIVATE PLACEMENT	40,000.000	600,000		0	U
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						2,617,492	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						2,617,492	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						2,617,492	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						2,617,492	XXX	0	XXX
9999999 - Totals						267,398,678	XXX	553,282	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 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 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 During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36176F-Z5-0	G2 #765164 4.607% 10/20/61		06/01/2017	Paydown		204,221	204,221	219,866	207,207	0	(2,986)	0	(2,986)	0	204,221	0	0	0	3,650	10/20/2061	1
36179D-B6-6	GN # AC3661 2.640% 01/15/33		06/01/2017	Paydown		31,178	31,178	31,217	31,209	0	(31)	0	(31)	0	31,178	0	0	0	343	01/15/2033	1
36180W-SW-6	GN AE4133 2.750% 09/15/30		06/01/2017	Paydown		54,516	54,516	52,067	52,362	0	2,154	0	2,154	0	54,516	0	0	0	625	09/15/2030	1
36230U-YF-0	G2 4.684% 09/01/46		06/01/2017	Paydown		92,583	92,583	99,741	93,994	0	(1,411)	0	(1,411)	0	92,583	0	0	0	1,662	09/01/2046	1
38373X-Q3-3	GNMA - CMO SER 2002-48 CL TG 6.000% 12/16/29		06/01/2017	Paydown		152,511	152,511	153,869	152,553	0	(42)	0	(42)	0	152,511	0	0	0	3,728	12/16/2029	1
38374K-Q2-2	GNR 2005-26 VE 5.250% 01/20/35		06/01/2017	Paydown		423,768	423,768	388,178	418,751	0	5,017	0	5,017	0	423,768	0	0	0	9,248	01/20/2035	1
38374T-VL-5	GNR 2009-38 Z 5.000% 05/16/39		06/22/2017	STIFEL NICHOLAS		2,196,014	2,000,924	2,312,331	2,257,734	0	458	0	458	0	2,258,192	0	(62,178)	(62,178)	57,249	05/16/2039	1
38374T-VL-5	GNR 2009-38 Z 5.000% 05/16/39		06/01/2017	Paydown		72,433	72,433	83,706	81,730	0	(9,296)	0	(9,296)	0	72,433	0	0	0	1,493	05/16/2039	1
38374U-AQ-4	GNMA 2009-32 PD 4.500% 01/20/38		06/01/2017	Paydown		336,946	336,946	358,374	341,670	0	(4,724)	0	(4,724)	0	336,946	0	0	0	6,271	01/20/2038	1
38376G-P3-8	GNR 2011-53 B 4.397% 05/16/51		06/01/2017	Paydown		128,566	128,566	143,376	139,537	0	(10,971)	0	(10,971)	0	128,566	0	0	0	2,000	05/16/2051	1
38376G-WD-8	GNR 2010 122 IO 0.256% 02/16/44		06/01/2017	Paydown		0	0	923	795	0	(795)	0	(795)	0	0	0	0	0	40	02/16/2044	1
38377T-VE-8	GNR 2011-21 PV 4.500% 08/20/26		06/01/2017	Paydown		29,681	29,681	30,956	30,348	0	(667)	0	(667)	0	29,681	0	0	0	557	08/20/2026	1
38378B-RJ-0	GNR 2012-35 B 3.184% 11/16/43		06/01/2017	Paydown		22,005	22,005	25,046	24,227	0	(2,222)	0	(2,222)	0	22,005	0	0	0	276	11/16/2043	1
38378N-LV-3	GNR 2013-191 Z 4.283% 11/16/53		06/01/2017	No Broker		58,602	58,602	58,602	22,356	0	2,761	0	2,761	0	58,602	0	0	0	0	11/16/2053	1
38378N-YB-3	GNR 2014-24 KZ 4.073% 01/16/54		06/01/2017	No Broker		51,834	51,834	51,834	19,068	0	3,922	0	3,922	0	51,834	0	0	0	0	01/16/2054	1
690353-C8-8	OPIC 0.850% 06/01/33		06/14/2017	Redemption 100.0000		46,411	46,411	46,411	33,151	0	0	0	0	0	46,411	0	0	0	181	06/01/2033	1
690353-C9-6	OPIC 0.910% 01/15/30		04/15/2017	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-SC-2	OPIC US Agency Floating Rate 0.850% 06/15/24		06/15/2017	Redemption 100.0000		175,439	175,439	175,439	175,439	0	0	0	0	0	175,439	0	0	0	693	06/15/2024	1
0599999. Subtotal - Bonds - U.S. Governments						4,182,368	3,987,278	4,337,596	4,187,791	0	(18,833)	0	(18,833)	0	4,244,546	0	(62,178)	(62,178)	88,201	XXX	XXX
10620N-BT-4	BRAZOS 1.831% 06/25/29		05/01/2017	MERRILL LYNCH-NY--FX INC		4,906,250	5,000,000	4,203,125	4,335,546	0	12,635	0	12,635	0	4,348,181	0	558,069	558,069	42,352	06/25/2029	1FE
130333-CA-3	CALIFORNIA ST HSG FIN AGY RSDL 2.900% 02/01/42		06/01/2017	Redemption 100.0000		22,687	22,687	22,687	22,687	0	0	0	0	0	22,687	0	0	0	282	02/01/2042	1FE
130333-CB-1	CALIFORNIA ST HSG FIN AGY RSDL 2.900% 02/01/42		06/01/2017	Redemption 100.0000		20,260	20,260	20,184	20,191	0	69	0	69	0	20,260	0	0	0	259	02/01/2042	1FE
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN 0.850% 11/15/38		05/15/2017	Redemption 100.0000		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	9,500	11/15/2038	1FE
214471-NH-3	COOK CO SCHOOL DISTRICT 5.750% 06/01/17		06/01/2017	Redemption 100.0000		210,000	210,000	210,000	210,000	0	0	0	0	0	210,000	0	0	0	6,038	06/01/2017	1FE
214471-NK-6	COOK CO SCHOOL DISTRICT 5.750% 06/01/17		06/01/2017	Maturity		105,000	105,000	105,000	105,000	0	0	0	0	0	105,000	0	0	0	3,019	06/01/2017	1FE
23981M-AB-2	DAYTON-MONT CO 6.250% 11/15/21		05/15/2017	Redemption 100.0000		60,000	60,000	60,000	60,000	0	0	0	0	0	60,000	0	0	0	1,875	11/15/2021	2AM
31283C-AH-9	FREDDIEMAC STRIP 290 290 200 2.000% 11/15/32		06/01/2017	Paydown		87,575	87,575	88,122	87,980	0	(405)	0	(405)	0	87,575	0	0	0	751	11/15/2032	1
3128HX-W7-6	FREDDIEMAC STRIP 270 SER 270 CL 300 3.000% 08/15/42		06/01/2017	Paydown		63,463	63,463	65,952	65,589	0	(2,126)	0	(2,126)	0	63,463	0	0	0	859	08/15/2042	1
31339N-NT-9	FREDDIE MAC - CMO SER 2432 CL PH 6.000% 03/15/32		06/01/2017	Paydown		15,429	15,429	14,373	14,962	0	467	0	467	0	15,429	0	0	0	395	03/15/2032	1
31339N-SQ-0	FREDDIE MAC - CMO SER 2425 CL MB 6.000% 03/15/22		06/01/2017	Paydown		25,316	25,316	24,335	25,034	0	281	0	281	0	25,316	0	0	0	639	03/15/2022	1
3133TJ-DR-1	FREDDIE MAC - CMO SER 2126 CL CB 6.250% 02/15/29		06/01/2017	Paydown		4,474	4,474	4,503	4,556	0	(82)	0	(82)	0	4,474	0	0	0	116	02/15/2029	1
3133TK-FG-0	FHLMC SER 2140 CL ND 6.500% 04/15/29		06/01/2017	Paydown		33,862	33,862	31,418	33,118	0	745	0	745	0	33,862	0	0	0	903	04/15/2029	1
31359V-PK-3	FNMA 1999-6 PB 6.000% 03/25/19		06/01/2017	Paydown		10,862	10,862	10,613	10,789	0	73	0	73	0	10,862	0	0	0	271	03/25/2019	1
3136A9-P8-5	FNR 2012-120 AH 2.500% 02/25/32		06/01/2017	Paydown		72,116	72,116	71,215	71,351	0	766	0	766	0	72,116	0	0	0	749	02/25/2032	1
3137A3-KF-5	FHR 3753 DB 3.500% 11/15/37		06/01/2017	Paydown		127,820	127,820	121,828	126,171	0	1,649	0	1,649	0	127,820	0	0	0	1,893	11/15/2037	1
3137A7-JU-5	FHLMC K701 A2 3.882% 11/25/17		06/01/2017	Paydown		718,636	718,636	725,814	717,931	0	705	0	705	0	718,636	0	0	0	11,887	11/25/2017	1
3137AN-MP-7	FHR K707 X1 1.658% 01/25/47		06/01/2017	Paydown		0	0	10,376	2,822	0	(2,822)	0	(2,822)	0	0	0	0	0	790	01/25/2047	1
3137AP-PA-2	FHLMC K018 1.528% 01/25/22		06/01/2017	Paydown		0	0	15,595	8,218	0	(8,218)	0	(8,218)	0	0	0	0	0	902	01/25/2022	1
3137AV-XP-7	FHR K022 X1 1.386% 07/25/22		06/01/2017	Paydown		0	0	31,990	18,630	0	(18,630)	0	(18,630)	0	0	0	0	0	1,777	07/25/2022	1FE
3137B2-DN-7	FHR 4203 NJ 3.000% 10/15/40		06/01/2017	Paydown		139,483	139,483	137,870	138,277	0	1,206	0	1,206	0	139,483	0	0	0	1,746	10/15/2040	1
3137BC-6T-0	FHR 4361 WV 3.500% 05/15/44		06/01/2017	Paydown		3,067	3,067	3,043	3,047	0	19	0	19	0	3,067	0	0	0	45	05/15/2044	1
3137BR-QL-2	FHMS K057 X1 1.327% 07/25/26		06/01/2017	Paydown		0	0	1,916	1,869	0	(1,869)	0	(1,869)	0	0	0	0	0	107	07/25/2026	1

STATEMENT AS OF JUNE 30, 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	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 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)
3138EG-QR-8	FN POOL # AL0463 3.000% 07/01/26		06/01/2017	Paydown		169,825	169,825	169,951	169,837	0	(12)	0	(12)	0	169,825	0	0	0	2,228	07/01/2026	1
3138EM-LE-9	FNMA AL4824 4.000% 09/01/43		06/01/2017	Paydown		13,980	13,980	14,679	14,653	0	(674)	0	(674)	0	13,980	0	0	0	236	09/01/2043	1
3138LT-MS-4	FN A03068 3.000% 06/01/42		06/01/2017	Paydown		150,771	150,771	154,440	154,134	0	(3,363)	0	(3,363)	0	150,771	0	0	0	2,050	06/01/2042	1
3138WG-LS-1	FN AS6636 3.000% 10/01/45		06/01/2017	Paydown		199,388	199,388	204,233	204,151	0	(4,762)	0	(4,762)	0	199,388	0	0	0	2,816	10/01/2045	1
31392E-EV-8	FNMA 2002-55 QE 5.500% 09/25/17		06/01/2017	Paydown		29	29	28	29	0	0	0	0	0	29	0	0	0	1	09/25/2017	1
31392H-B9-3	FNMA SER 2003-9 CL KM 5.000% 02/25/18		06/01/2017	Paydown		42,906	42,906	42,236	42,730	0	176	0	176	0	42,906	0	0	0	880	02/25/2018	1
31392H-WE-9	FNMA SER 2003-3 CL HJ 5.000% 02/25/18		06/01/2017	Paydown		44,960	44,960	44,223	44,774	0	186	0	186	0	44,960	0	0	0	933	02/25/2018	1
31392K-LR-5	FREDDIE MAC SER 2450 CL PH 6.000% 05/15/22		06/01/2017	Paydown		218,415	218,415	209,337	216,330	0	2,085	0	2,085	0	218,415	0	0	0	5,547	05/15/2022	1
31392X-5H-7	FHR SER 2517 CL BQ 5.500% 10/15/32		06/01/2017	Paydown		29,977	29,977	29,415	29,650	0	327	0	327	0	29,977	0	0	0	717	10/15/2032	1
31393J-W7-9	FREDDIE MAC SER 2561 CL BD 5.000% 02/15/18		06/01/2017	Paydown		133,833	133,833	135,814	133,707	0	126	0	126	0	133,833	0	0	0	2,857	02/15/2018	1
31393K-YC-3	FREDDIE MAC SER 2574 CL HP 5.000% 02/15/18		06/01/2017	Paydown		42,831	42,831	43,828	42,811	0	20	0	20	0	42,831	0	0	0	905	02/15/2018	1
31393R-BS-8	FHR SER 2617 CL TK 4.500% 05/15/18		06/01/2017	Paydown		59,451	59,451	60,241	59,409	0	42	0	42	0	59,451	0	0	0	1,135	05/15/2018	1
31393R-LW-8	FHR SER 2633 CL PE 4.500% 06/15/18		06/01/2017	Paydown		67,194	67,194	67,892	67,140	0	53	0	53	0	67,194	0	0	0	1,272	06/15/2018	1
31393U-L2-7	FNW SER 2003-129 CL QG 5.000% 01/25/24		06/01/2017	Paydown		296,853	296,853	289,478	294,452	0	2,401	0	2,401	0	296,853	0	0	0	6,168	01/25/2024	1
31394P-X6-5	FHR SER 2756 ME 5.000% 02/15/24		06/01/2017	Paydown		362,893	362,893	359,605	361,585	0	1,308	0	1,308	0	362,893	0	0	0	8,282	02/15/2024	1
31395F-F8-2	FREDDIE MAC SER 2859 CL B 5.000% 09/15/19		06/01/2017	Paydown		152,173	152,173	151,127	151,800	0	373	0	373	0	152,173	0	0	0	3,177	09/15/2019	1
31396E-HU-3	FREDDIE MAC SER 3063 CL LY 5.500% 11/15/25		06/01/2017	Paydown		104,741	104,741	103,137	104,040	0	701	0	701	0	104,741	0	0	0	2,421	11/15/2025	1
31396G-BL-4	FHR SER 3087 CL KX 5.500% 12/15/25		06/01/2017	Paydown		150,503	150,503	147,940	149,378	0	1,125	0	1,125	0	150,503	0	0	0	3,451	12/15/2025	1
31396G-LX-7	FHR 3091 CB 5.500% 01/15/26		06/01/2017	Paydown		70,369	70,369	69,313	69,889	0	479	0	479	0	70,369	0	0	0	1,618	01/15/2026	1
31396G-RY-9	FHR 3098 HV 5.500% 01/15/26		06/01/2017	Paydown		142,468	142,468	140,198	141,505	0	964	0	964	0	142,468	0	0	0	3,266	01/15/2026	1
31396H-FA-2	FHR 3107 MY 5.500% 02/15/26		06/01/2017	Paydown		92,130	92,130	91,208	91,645	0	484	0	484	0	92,130	0	0	0	2,096	02/15/2026	1
31396Q-B6-5	FNR SER 2009-73 CL LD 4.000% 09/25/29		06/01/2017	Paydown		292,168	292,168	260,349	274,123	0	18,045	0	18,045	0	292,168	0	0	0	4,665	09/25/2029	1
31396X-2Q-6	FNMA SER 2007-109 CL VB 5.000% 05/25/28		06/01/2017	Paydown		1,802,353	1,802,353	1,781,936	1,795,197	0	7,156	0	7,156	0	1,802,353	0	0	0	37,708	05/25/2028	1
31397F-4U-3	FHR SER 3276 CL MB 6.000% 02/15/27		06/01/2017	Paydown		275,771	275,771	275,340	275,234	0	538	0	538	0	275,771	0	0	0	7,131	02/15/2027	1
31397H-YG-7	FHR SER 3329 CL LB 5.500% 06/15/27		06/01/2017	Paydown		85,187	85,187	78,532	82,270	0	2,917	0	2,917	0	85,187	0	0	0	2,097	06/15/2027	1
31397H-YJ-1	FHR 3329 MB 6.000% 06/15/27		06/01/2017	Paydown		81,432	81,432	81,407	81,312	0	120	0	120	0	81,432	0	0	0	2,107	06/15/2027	1
31397Q-T2-4	FNR 2010-157 NA 3.500% 03/25/37		06/01/2017	Paydown		354,591	354,591	358,497	355,742	0	(1,151)	0	(1,151)	0	354,591	0	0	0	5,265	03/25/2037	1
31398F-TR-2	FNR SER 2009-91 CL GL 4.000% 11/25/24		06/01/2017	Paydown		41,179	41,179	39,313	40,394	0	785	0	785	0	41,179	0	0	0	694	11/25/2024	1
31398J-N7-4	FHR SER 3573 CL MD 4.000% 09/15/24		06/01/2017	Paydown		604,968	604,968	583,865	596,460	0	8,508	0	8,508	0	604,968	0	0	0	9,896	09/15/2024	1
31398L-W9-5	FHR 3627 QH 4.000% 01/15/25		06/01/2017	Paydown		141,592	141,592	148,981	144,293	0	(2,701)	0	(2,701)	0	141,592	0	0	0	2,263	01/15/2025	1
31398M-BZ-8	FNMA 2010-9 B 4.000% 02/25/25		06/01/2017	Paydown		217,847	217,847	210,121	214,647	0	3,201	0	3,201	0	217,847	0	0	0	3,399	02/25/2025	1
31398N-GA-6	FNR 2010-97 PX 4.500% 11/25/39		06/01/2017	Paydown		414,581	414,581	432,654	417,961	0	(3,380)	0	(3,380)	0	414,581	0	0	0	7,752	11/25/2039	1
31418B-C4-6	FN POOL # MA1890 4.000% 05/01/34		06/30/2017	WELLS FARGO		9,536,121	8,960,677	9,649,529	9,627,560	0	(362)	0	(362)	0	9,627,198	0	(91,078)	(91,078)	184,192	05/01/2034	1
31418B-C4-6	FN POOL # MA1890 4.000% 05/01/34		06/01/2017	Paydown		436,758	436,758	470,334	469,263	0	(32,505)	0	(32,505)	0	436,758	0	0	0	7,410	05/01/2034	1
31418X-ZQ-4	FNMA # AD9750 3.500% 12/01/25		06/01/2017	Paydown		157,666	157,666	160,204	159,434	0	(1,768)	0	(1,768)	0	157,666	0	0	0	2,514	12/01/2025	1
34074M-JC-6	FLORIDA ST HSG FIN CORP REV 2.800% 07/01/41		06/01/2017	Redemption 100.0000		20,095	20,095	20,095	20,095	0	0	0	0	0	20,095	0	0	0	229	07/01/2041	1FE
60637B-CP-3	MISSOURI ST HSG DEV 2.650% 11/01/41		06/01/2017	Redemption 100.0000		80,000	80,000	80,000	80,000	0	0	0	0	0	80,000	0	0	0	894	11/01/2041	1FE
67886M-PR-4	OKLAHOMA ST HSG FIN AGY SF MTG 2.750% 09/01/41		06/01/2017	Redemption 100.0000		45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	470	09/01/2041	1FE
708692-BH-0	PENNSYLVANIA ST ECON DEV FING VRDN 1.250% 06/01/44		04/03/2017	Redemption 100.0000		4,900,000	4,900,000	4,900,000	0	0	0	0	0	0	4,900,000	0	0	0	15,103	06/01/2044	2AM
725293-RD-8	PITTSBURGH PA URBAN REDEV AUTH DEVELOPMENT 7.160% 05/01/19		05/01/2017	Redemption 100.0000		145,000	145,000	163,492	147,660	0	(2,660)	0	(2,660)	0	145,000	0	0	0	5,191	05/01/2019	3AM
86606K-AR-3	SUMMIT CO PORT AUTH DIGESTIVE DISEASES 7.250% 11/15/27		06/21/2017	Call 100.0000		1,940,000	1,940,000	1,940,000	1,940,000	0	0	0	0	0	1,940,000	0	0	0	84,390	11/15/2027	2AM
86606K-AR-3	SUMMIT CO PORT AUTH DIGESTIVE DISEASES 7.250% 11/15/27		05/15/2017	Redemption 100.0000		135,000	135,000	135,000	135,000	0	0	0	0	0	135,000	0	0	0	4,894	11/15/2027	2AM
88511Y-AD-4	THOMSON MCKINNON MTG ASSET TR SER 11 CL C 8.950% 09/01/18		04/01/2017	Paydown		121	121	118	121	0	0	0	0	0	121	0	0	0	3	09/01/2018	1
889251-FC-3	TOLEDO LUCAS CNTY OHIO PORT AU DEVELOPMENT 6.500% 05/15/25		05/15/2017	Redemption 100.0000		65,000	65,000	65,000	65,000	0	0	0	0	0	65,000	0	0	0	2,031	05/15/2025	1FE

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)
889251-FL-3	TOLEDO LUCAS CNTY OHIO PORT AU DEVELOPMENT 7.250% 05/15/28		05/15/2017	Redemption 100.0000		95,000	95,000	95,000	95,000	0	0	0	0	0	95,000	0	0	0	3,261	05/15/2028	1FE
92812U-K5-6	VHDA 2013-B A 2.750% 04/25/42		06/01/2017	Redemption 100.0000		82,878	82,878	82,878	82,878	0	0	0	0	0	82,878	0	0	0	954	04/25/2042	1FE
92812U-Q3-5	VHDA 2013-D A 4.300% 12/25/43		06/25/2017	Redemption 100.0000		50,454	50,454	50,454	50,454	0	0	0	0	0	50,454	0	0	0	853	12/25/2043	1FE
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 04/25/42		06/25/2017	Redemption 100.0000		69,001	69,001	69,001	69,001	0	0	0	0	0	69,001	0	0	0	6,617	04/25/2042	1FE
97689R-AH-7	WISCONSIN ST HSG & ECON DEV AU VAR - TAXABLE - SER B - REMK 0.690% 04/01/46		04/03/2017	Redemption 100.0000		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	38	04/01/2046	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						33,256,753	32,775,059	32,700,382	27,906,516	0	(16,755)	0	(16,755)	0	32,789,761	0	466,991	466,991	541,232	XXX	XXX
00841L-AB-2	ABMT 2014-3 A2 3.500% 10/01/44		06/01/2017	Paydown		40,997	40,997	41,263	41,252	0	(255)	0	(255)	0	40,997	0	0	0	665	10/01/2044	1FM
00841Y-CB-2	ABMT 2015-3 B1 3.650% 04/25/45		06/01/2017	Paydown		18,516	18,516	18,937	18,912	0	(396)	0	(396)	0	18,516	0	0	0	281	04/25/2045	1FM
01877K-AB-9	ALLIANCE PIPELINE 6.996% 12/31/19		06/30/2017	Redemption 100.0000		67,595	67,595	74,427	69,317	0	(1,721)	0	(1,721)	0	67,595	0	0	0	4,729	12/31/2019	2FE
01877K-AD-5	ALLIANCE PIPELINE 4.591% 12/31/25		06/30/2017	Redemption 100.0000		119,993	119,993	110,260	111,534	0	8,459	0	8,459	0	119,993	0	0	0	2,754	12/31/2025	2FE
023765-AA-8	AMER AIRLINE 16-2 AA PTT 3.200% 06/15/28		06/15/2017	Redemption 100.0000		78,000	78,000	78,000	78,000	0	0	0	0	0	78,000	0	0	0	1,248	06/15/2028	1FE
02665U-AA-3	AH4R 2014-SFR2 A 3.786% 10/17/36		06/01/2017	Paydown		22,214	22,214	22,213	22,093	0	122	0	122	0	22,214	0	0	0	356	10/17/2036	1FE
02665X-AA-7	AH4R 2014-SFR3 A 3.678% 12/17/36		06/01/2017	Paydown		80,740	80,740	80,735	80,506	0	234	0	234	0	80,740	0	0	0	1,184	12/17/2036	1FE
02666A-AA-6	AH4R 2015-SFR1 A 3.467% 04/17/52		06/01/2017	Paydown		13,462	13,462	13,461	13,458	0	4	0	4	0	13,462	0	0	0	194	04/17/2052	1FE
02666A-AG-3	AH4R 2015-SFR1 XS 0.000% 04/17/52		06/17/2017	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/17/2052	6Z
031162-AV-2	AMGEN INC 5.850% 06/01/17		06/01/2017	Maturity		2,000,000	2,000,000	1,992,715	1,999,359	0	641	0	641	0	2,000,000	0	0	0	58,500	06/01/2017	2FE
031162-BR-0	AMGEN INC 1.250% 05/22/17		05/22/2017	Maturity		3,000,000	3,000,000	3,000,600	0	0	(600)	0	(600)	0	3,000,000	0	0	0	18,750	05/22/2017	2FE
035229-DA-8	ANHEUSER-BUSCH COS INC 5.750% 04/01/36		04/01/2017	Taxable Exchange		6,034,900	5,000,000	6,062,200	5,992,196	0	(8,053)	0	(8,053)	0	5,984,143	0	50,757	50,757	143,750	04/01/2036	2FE
03523T-AN-8	ANHEUSER-BUSCH 5.375% 01/15/20		05/12/2017	GOLDMAN SACHS		362,274	333,000	392,244	357,307	0	(2,919)	0	(2,919)	0	354,388	0	7,886	7,886	15,015	01/15/2020	2FE
038222-AD-7	APPLIED MATERIALS 7.125% 10/15/17		05/04/2017	Call 100.0000		2,000,000	2,000,000	2,155,060	2,011,798	0	(5,092)	0	(5,092)	0	2,006,706	0	(6,706)	(6,706)	132,455	10/15/2017	1FE
038779-AA-2	ARBYS 2015-1A A2 4.970% 10/30/45		04/29/2017	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	311	10/30/2045	2AM
04364F-AD-0	ACER 2015-1A B 2.260% 06/10/21		06/10/2017	Paydown		1,077,125	1,077,125	1,077,049	1,077,014	0	112	0	112	0	1,077,125	0	0	0	12,172	06/10/2021	1FE
04364U-AA-3	Ascentium Equipm20162A ivable SER 20162A CL A1 1.100% 11/10/17		06/01/2017	Paydown		990,536	990,536	990,536	990,536	0	0	0	0	0	990,536	0	0	0	4,387	11/10/2017	1FE
05568Y-AA-6	BNSF RAILWAY CO 2007-1 P 5.996% 04/01/24		04/01/2017	Redemption 100.0000		72,608	72,608	72,608	72,608	0	0	0	0	0	72,608	0	0	0	2,177	04/01/2024	1FE
06050T-KW-1	BANK OF AMERICA NA 6.100% 06/15/17		06/15/2017	Maturity		3,000,000	3,000,000	3,066,180	3,003,792	0	(3,792)	0	(3,792)	0	3,000,000	0	0	0	91,500	06/15/2017	1FE
073730-AD-5	BEAM SUNTORY INC 1.875% 05/15/17		05/15/2017	Maturity		1,100,000	1,100,000	1,102,244	1,101,886	0	(1,886)	0	(1,886)	0	1,100,000	0	0	0	10,313	05/15/2017	2FE
105340-AJ-2	BRANDYWINE OPER PARTNERS 5.700% 05/01/17		05/01/2017	Maturity		4,000,000	4,000,000	3,913,820	3,995,337	0	4,663	0	4,663	0	4,000,000	0	0	0	114,000	05/01/2017	2FE
113804-AA-6	BROOKLYN NAVY YARD COGEN 7.420% 10/01/20		04/01/2017	Redemption 100.0000		5,063	5,063	5,394	5,166	0	(104)	0	(104)	0	5,063	0	0	0	188	10/01/2020	4FE
116663-AC-9	BRUCE MANSFIELD UNIT 1 2007 6.850% 06/01/34		06/01/2017	Redemption 100.0000		52,453	52,453	27,276	27,293	0	25,160	0	25,160	0	52,453	0	0	0	1,797	12/01/2018	1AM
120568-AV-2	BUNGE LTD FINANCE CORP 3.200% 06/15/17		06/13/2017	BROWNSTONE INV GROUP,LLC		400,024	400,000	403,020	0	0	(2,981)	0	(2,981)	0	400,039	0	(15)	(15)	6,329	06/15/2017	2FE
12543D-AQ-3	CHS/COMMUNITY HEALTH 7.125% 07/15/20		06/13/2017	Various		1,510,345	1,544,000	1,643,840	1,578,572	0	(9,806)	0	(9,806)	0	1,568,766	0	(58,421)	(58,421)	100,024	07/15/2020	5FE
126192-AC-7	COMM 2012-LC4 A3 3.069% 12/10/44		06/01/2017	Paydown		53,218	53,218	53,748	53,313	0	(96)	0	(96)	0	53,218	0	0	0	681	12/10/2044	1FM
12647P-AF-5	CSMC 2013-7 A5 3.000% 08/25/43		06/01/2017	Paydown		95,417	95,417	95,201	95,164	0	253	0	253	0	95,417	0	0	0	1,159	08/25/2043	1FM
12667F-JL-0	CWALT 2004-12CB 1A1 5.000% 07/25/19		06/01/2017	Paydown		45,375	45,375	45,715	45,406	0	(31)	0	(31)	0	45,375	0	0	0	928	07/25/2019	1FM
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		06/01/2017	Paydown		64,307	64,307	61,556	60,592	0	3,715	0	3,715	0	64,307	0	0	0	1,501	11/25/2035	2FM
13342B-AN-5	CAMERON INTERNATIONAL CORP 1.400% 06/15/17		06/15/2017	Maturity		2,000,000	2,000,000	2,000,560	2,000,495	0	(495)	0	(495)	0	2,000,000	0	0	0	14,000	06/15/2017	1FE
13606A-R7-5	CANADIAN IMP BK COMM NY 1.173% 05/10/17		05/10/2017	Maturity		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	15,218	05/10/2017	1FE
141781-AX-2	CARGILL INC 6.000% 11/27/17		05/26/2017	Call 100.0000		2,000,000	2,000,000	1,990,500	1,998,751	0	619	0	619	0	1,999,370	0	630	630	106,027	11/27/2017	1FE
15672J-AA-1	CEQUEL COM & CAP 6.375% 09/15/20		04/13/2017	Call 103.1880		177,483	172,000	183,276	175,836	0	(610)	0	(610)	0	175,225	0	2,258	2,258	6,366	09/15/2020	5FE
17307G-L9-7	CMLTI 2005-9 22A3 6.000% 11/25/35		06/01/2017	Paydown		3	27,645	17,983	17,555	0	(17,552)	0	(17,552)	0	3	0	0	0	699	11/25/2035	2FM
17321L-AA-7	CMLTI 2013-J1 A1 3.500% 10/25/43		06/01/2017	Paydown		16,953	16,953	16,607	16,668	0	284	0	284	0	16,953	0	0	0	249	10/25/2043	1FM
20825C-AR-5	CONOCOPHILLIPS 5.750% 02/01/19		06/20/2017	Call 100.0000		1,462,000	1,462,000	1,455,845	1,460,329	0	319	0	319	0	1,460,648	0	1,352	1,352	166,977	02/01/2019	2FE
21036P-AF-5	CONSTELLATION BRANDS 7.250% 05/15/17		05/15/2017	Maturity		3,100,000	3,100,000	3,130,008	0	0	(30,008)	0	(30,008)	0	3,100,000	0	0	0	112,375	05/15/2017	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
21079N-AA-9	CONTINENTAL AIRLINES INC 5.983% 04/19/22		04/19/2017	Redemption 100.0000		89,028	89,028	87,482	88,331	0	697	0	697	0	89,028	0	0	0	2,663	04/19/2022	1FE
22237S-AC-1	COUNTRYPLACE MANUF HOUSING SER 2007-1 CL A3 5.593% 07/15/37		04/01/2017	Paydown		2,713	2,713	2,713	2,708	0	6	0	6	0	2,713	0	0	0	51	07/15/2037	4AM
22970*-AA-8	BNSF LEASE PP 4.070% 05/15/34		06/15/2017	Redemption 100.0000		17,629	17,629	17,629	17,629	0	0	0	0	0	17,629	0	0	0	301	05/15/2034	1FE
233050-AB-9	DBUBS 2011-LC1A A2 4.528% 07/01/19		06/01/2017	Paydown		95,872	95,872	96,829	97,547	0	(1,675)	0	(1,675)	0	95,872	0	0	0	1,810	07/01/2019	1FM
23305Y-AC-3	DBUBS 2011-LC3A A3 4.638% 04/10/21		06/01/2017	Paydown		136,322	136,322	137,682	136,394	0	(71)	0	(71)	0	136,322	0	0	0	2,636	04/10/2021	1FM
233851-CW-2	DAIMLER FINANCE NA LLC 1.429% 11/05/18		05/26/2017	J P MORGAN SEC FIXED INC		2,400,816	2,400,000	2,400,000	0	0	0	0	0	0	2,400,000	0	816	816	2,558	11/05/2018	1FE
24703E-AA-7	DEFT 2016-1 A1 0.850% 07/24/17		04/22/2017	Paydown		90,261	90,261	90,261	90,261	0	0	0	0	0	90,261	0	0	0	257	07/24/2017	1FE
25470X-AH-8	DISH DBS CORP 4.625% 07/15/17		04/18/2017	JEFFERIES & CO		91,455	91,000	91,889	91,110	0	(73)	0	(73)	0	91,038	0	417	417	3,227	07/15/2017	3FE
256677-AA-3	DOLLAR GENERAL CORP 4.125% 07/15/17		04/27/2017	Call 100.0000		750,000	750,000	758,993	0	0	(4,353)	0	(4,353)	0	754,640	0	(4,640)	(4,640)	13,328	07/15/2017	2FE
26441Y-AQ-0	DUKE REALTY CORP 6.500% 01/15/18		06/03/2017	Call 100.0000		1,000,000	1,000,000	996,400	999,468	0	140	0	140	0	999,609	0	391	391	89,152	01/15/2018	2FE
29336U-AE-7	ENLINK MISTREAM PARTNER 4.150% 06/01/25		05/24/2017	MORGAN STANLEY FIXED INC		2,018,980	2,000,000	1,996,540	1,996,993	0	179	0	179	0	1,997,172	0	21,808	21,808	41,269	06/01/2025	2FE
29977K-AA-1	EVER 2013-2 A 3.000% 06/25/43		06/01/2017	Paydown		110,294	110,294	109,396	109,502	0	792	0	792	0	110,294	0	0	0	1,543	06/25/2043	1FM
30219G-AJ-7	EXPRESS SCRIPTS INC 1.250% 06/02/17		06/02/2017	Maturity		4,325,000	4,325,000	4,326,043	2,400,887	0	(682)	0	(682)	0	4,325,000	0	0	0	27,031	06/02/2017	2FE
31620M-AL-0	FIDELITY NATIONAL INFORM 1.450% 06/05/17		06/05/2017	Maturity		1,570,000	1,570,000	1,570,015	0	0	(15)	0	(15)	0	1,570,000	0	0	0	11,383	06/05/2017	2FE
345397-WD-1	FORD MOTOR CREDIT 3.000% 06/12/17		06/12/2017	Maturity		3,200,000	3,200,000	3,207,552	0	0	(7,552)	0	(7,552)	0	3,200,000	0	0	0	48,000	06/12/2017	2FE
35671D-BV-6	FREEPORT-MC C&G 6.875% 02/15/23		06/26/2017	Tax Free Exchange		565,117	545,000	567,748	567,516	0	(2,399)	0	(2,399)	0	565,117	0	0	0	20,087	02/15/2023	3FE
36161R-AE-9	GFCM 2003-1 A5 5.743% 05/12/35		06/01/2017	Paydown		38,326	38,326	42,703	39,432	0	(1,106)	0	(1,106)	0	38,326	0	0	0	1,048	05/12/2035	1FM
36228F-2R-6	GSR MORTGAGE LOAN TRUST 2004-6F CL 3A4 6.500% 05/25/34		06/01/2017	Paydown		1,358	1,358	1,297	1,327	0	31	0	31	0	1,358	0	0	0	37	05/25/2034	1FM
36249K-AA-8	GSMS 2010-C1 A1 3.679% 08/10/43		06/01/2017	Paydown		79,835	79,835	82,229	80,653	0	(817)	0	(817)	0	79,835	0	0	0	1,106	08/10/2043	1FM
37362@-AA-0	GEORGIA TRANSMISSION CORP PP 5.590% 06/30/30		06/30/2017	Redemption 100.0000		11,667	11,667	11,667	11,667	0	0	0	0	0	11,667	0	0	0	326	06/30/2030	1
412690-AD-1	HARLAND CLARKE HOLDINGS 6.875% 03/01/20		04/04/2017	GUGGENHEIM CAPITAL MARKETS		621,945	612,000	617,489	615,130	0	(229)	0	(229)	0	614,901	0	7,044	7,044	25,245	03/01/2020	4FE
421915-ED-7	HEALTH CARE PPTY INV INC 5.625% 05/01/17		05/01/2017	Maturity		2,000,000	2,000,000	1,974,380	1,998,559	0	1,441	0	1,441	0	2,000,000	0	0	0	56,250	05/01/2017	2FE
42824C-AS-8	HP ENTERPRISE CO 2.450% 10/05/17		06/13/2017	HONG KONG SHANGHAI BK		216,626	216,000	217,264	0	0	(733)	0	(733)	0	216,531	0	95	95	3,769	10/05/2017	2FE
42824C-AS-8	HP ENTERPRISE CO 2.450% 10/05/17		04/28/2017	Call 100.0000		384,000	384,000	386,246	0	0	(918)	0	(918)	0	385,329	0	(1,329)	(1,329)	7,556	10/05/2017	2FE
440543-AQ-9	HORNBECK OFFSHORE SERV 5.000% 03/01/21		06/16/2017	JEFFERIES & CO		675,000	1,200,000	762,000	762,809	0	0	0	0	0	762,809	0	(87,809)	(87,809)	48,333	03/01/2021	5FE
46590M-AT-7	JPMCC 2016-JP2 XA 2.013% 08/15/49		05/01/2017	Paydown		0	0	8,822	8,454	0	(8,454)	0	(8,454)	0	0	0	0	0	448	08/15/2049	1FE
466247-SE-4	JPMMT 2005-A5 1A2 3.300% 08/25/35		06/01/2017	Paydown		172,945	172,945	146,354	154,104	0	18,841	0	18,841	0	172,945	0	0	0	2,479	08/25/2035	1FM
46625H-GN-4	JP MORGAN CHASE & CO 6.125% 06/27/17		06/27/2017	Maturity		1,500,000	1,500,000	1,569,480	1,534,371	0	(34,371)	0	(34,371)	0	1,500,000	0	0	0	45,938	06/27/2017	2FE
46634N-AD-8	JPMCC 2010-C1 A2 4.608% 06/15/43		06/01/2017	Paydown		31,966	31,966	32,285	32,023	0	(57)	0	(57)	0	31,966	0	0	0	614	06/15/2043	1FM
46635G-AC-4	JPMC 2010-C2 A2 3.616% 11/15/43		06/01/2017	Paydown		147,836	147,836	149,314	147,891	0	(55)	0	(55)	0	147,836	0	0	0	2,524	11/15/2043	1FM
478375-AD-0	JOHNSON CONTROLS 5.000% 03/30/20		05/24/2017	SUNTRUST		5,359,150	5,000,000	5,370,450	5,369,541	0	(45,392)	0	(45,392)	0	5,324,149	0	35,001	35,001	166,667	03/30/2020	2FE
49228R-AE-3	KERN RIVER FUNDING CORP 4.893% 04/30/18		04/13/2017	Call 100.0000		630,000	630,000	647,130	632,453	0	(870)	0	(870)	0	631,583	0	(1,583)	(1,583)	30,482	04/30/2018	1FE
52177R-AA-6	Leaf II Receivab20171 ing LL SER 20171 CL A1 1.500% 04/15/18		06/15/2017	Paydown		641,219	641,219	641,219	0	0	0	0	0	0	641,219	0	0	0	561	04/15/2018	1FE
55068#-AK-5	LUXOTTICA US PP 4.350% 12/15/21		04/10/2017	PRIVATE PLACEMENT		3,272,904	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	272,904	272,904	41,688	12/15/2021	1
55279H-AF-7	MTB 1.400% 07/25/17		06/26/2017	Call 100.0000		1,400,000	1,400,000	1,400,126	0	0	(126)	0	(126)	0	1,400,000	0	0	0	8,221	07/25/2017	1FE
57643M-HD-9	MASTR 2004-10 CL 4A4 5.500% 11/25/34		06/01/2017	Paydown		1,134	1,134	998	1,072	0	62	0	62	0	1,134	0	0	0	26	11/25/2034	1FM
58501W-BE-0	STEERS News America - STEERS 7.090% 10/17/18		04/17/2017	Redemption 100.0000		202,780	202,780	202,780	202,780	0	0	0	0	0	202,780	0	0	0	7,932	10/17/2018	2
59018Y-J6-9	MERRILL BAC 6.400% 08/28/17		06/13/2017	PIERPONT SECURITIES		606,138	600,000	618,282	0	0	(12,213)	0	(12,213)	0	606,069	0	69	69	30,400	08/28/2017	2FE
60040#-AA-0	MILLENNIUM PIPELINE CO LLC PP 5.330% 06/30/27		06/30/2017	Redemption 100.0000		58,975	58,975	58,975	58,975	0	0	0	0	0	58,975	0	0	0	1,572	06/30/2027	2FE
62942K-AA-4	NRPMT 2013-1 A1 3.250% 07/25/43		06/01/2017	Paydown		101,768	101,768	99,223	99,378	0	2,389	0	2,389	0	101,768	0	0	0	1,463	07/25/2043	1FM
629568-AQ-9	NABORS INDUSTRIES INC 6.150% 02/15/18		05/24/2017	Call 100.0000		1,538,000	1,538,000	1,650,535	1,556,929	0	(6,655)	0	(6,655)	0	1,550,274	0	(12,274)	(12,274)	124,982	02/15/2018	3FE
63743H-EM-0	NATIONAL RURAL UTILITIES 0.950% 04/24/17		04/24/2017	Maturity		500,000	500,000	499,585	499,618	0	382	0	382	0	500,000	0	0	0	2,375	04/24/2017	1FE
65409Q-BA-9	NIELSEN FINANCE LLC/CO 4.500% 10/01/20		04/18/2017	GOLDMAN SACHS		96,900	95,000	95,000	95,000	0	0	0	0	0	95,000	0	1,900	1,900	2,375	10/01/2020	4FE
65473Q-AR-4	NISOURCE FINANCE CORP 5.450% 09/15/20		05/26/2017	TENDER OFFER		1,656,495	1,500,000	1,493,715	1,497,810	0	206	0	206	0	1,498,016	0	158,479	158,479	56,998	09/15/2020	2FE
72766C-AD-8	PLATINUM UNDERWRTRS FIN 7.500% 06/01/17		06/01/2017	Maturity		2,000,000	2,000,000	2,088,360	2,004,470	0	(4,470)	0	(4,470)	0	2,000,000	0	0	0	75,000	06/01/2017	1FE
74340X-AX-9	PROLOGIS TRUST 4.000% 01/15/18		06/13/2017	WELLS FARGO		1,269,740	1,260,000	1,283,856	0	0	(13,108)	0	(13,108)	0	1,270,748	0	(1,008)	(1,008)	35,920	01/15/2018	2FE
76110H-3N-7	RALI SER 2005 QS4 CL A1 5.500% 04/25/35		06/01/2017	Paydown		88,513	109,767	108,751	108,047	0	(19,534)	0	(19,534)	0	88,513	0	0	0	2,561	04/25/2035	3FM

SCHEDULE D - PART 4

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

1 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)
78403D-AC-4	SBA TOWER TRUST 2.933% 12/15/17		04/17/2017	Call 100.0000		4,300,000	4,300,000	4,297,850	4,298,713	0	395	0	395	0	4,299,108	0	892	892	42,740	12/15/2017	1FE
79549A-YP-8	SBM7 SER 2003-1 CL A1 6.500% 09/25/33		06/01/2017	Paydown		23,204	23,204	22,740	22,914	0	290	0	290	0	23,204	0	0	0	580	09/25/2033	2FM
80284C-AE-2	SDART 2015-1 B 1.970% 11/15/19		06/29/2017	WELLS FARGO		4,023,722	4,021,366	4,020,445	4,020,054	0	818	0	818	0	4,020,872	0	2,850	2,850	44,012	11/15/2019	1FE
80284C-AE-2	SDART 2015-1 B 1.970% 11/15/19		06/15/2017	Paydown		3,285,028	3,285,028	3,284,276	3,283,957	0	1,072	0	1,072	0	3,285,028	0	0	0	26,766	11/15/2019	1FE
81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		06/01/2017	Paydown		108,059	108,059	106,185	106,394	0	1,665	0	1,665	0	108,059	0	0	0	1,626	07/25/2043	1FM
81745Q-AB-8	SEMT 2015-1 A2 3.000% 01/25/45		06/01/2017	Paydown		44,959	44,959	44,846	44,848	0	111	0	111	0	44,959	0	0	0	563	01/25/2045	1FM
82280Q-BY-6	SCOT 2015-1 B1 3.843% 08/25/45		06/01/2017	Paydown		27,210	27,210	27,958	27,948	0	(738)	0	(738)	0	27,210	0	0	0	436	08/25/2045	1FM
82652Y-AA-2	SRFC 2016-3A A 2.430% 10/20/33		06/19/2017	Paydown		576,669	576,669	576,565	575,717	0	952	0	952	0	576,669	0	0	0	5,780	10/20/2033	1FE
828807-CD-7	SIMON PROPERTY GROUP INC 5.650% 02/01/20		06/26/2017	Call 100.0000		8,500,000	8,500,000	9,842,410	9,028,051	0	(87,199)	0	(87,199)	0	8,940,851	0	(440,851)	(440,851)	1,286,606	02/01/2020	1FE
843452-BC-6	EL PASO NATURAL GAS CO 5.900% 04/01/17		04/01/2017	Maturity		1,000,000	1,000,000	998,340	999,730	0	270	0	270	0	1,000,000	0	0	0	29,500	04/01/2017	2FE
852061-AF-7	SPRINT CORP NEXTEL 8.375% 08/15/17		05/23/2017	TENDER OFFER		288,459	284,000	282,997	283,867	0	(23)	0	(23)	0	283,844	0	4,614	4,614	18,367	08/15/2017	4FE
87305Q-BY-6	TTX CORP 5.000% 06/15/17		06/15/2017	Maturity		500,000	500,000	491,420	499,369	0	631	0	631	0	500,000	0	0	0	12,500	06/15/2017	1FE
88031Q-AA-8	TENASKA VIRGINIA PARTNERS 6.119% 03/30/24		06/30/2017	Redemption 100.0000		45,332	45,332	45,283	45,300	0	32	0	32	0	45,332	0	0	0	1,387	03/30/2024	2AM
88031R-AA-6	TENASKA ALABAMA II PART 6.125% 03/30/23		06/30/2017	Redemption 100.0000		23,539	23,539	23,469	23,499	0	40	0	40	0	23,539	0	0	0	721	03/30/2023	3AM
880451-AT-6	TENNESSEE GAS PIPELINE 7.500% 04/01/17		04/01/2017	Maturity		7,000,000	7,000,000	7,038,030	6,999,802	0	198	0	198	0	7,000,000	0	0	0	262,500	04/01/2017	2FE
88576N-AD-0	321 HENDERSON 2006-2A A2 5.930% 06/15/47		06/15/2017	Paydown		6,992	6,992	8,016	7,851	0	(859)	0	(859)	0	6,992	0	0	0	166	06/15/2047	1FE
88576X-AA-4	HENDR 2010-1A A 5.560% 07/15/59		06/15/2017	Paydown		20,772	20,772	23,809	23,176	0	(2,403)	0	(2,403)	0	20,772	0	0	0	489	07/15/2059	1FE
88732J-AH-1	TIME WARNER CABLE INC 5.850% 05/01/17		04/10/2017	Call 100.0000		5,000,000	5,000,000	4,943,900	4,996,099	0	2,925	0	2,925	0	4,999,024	0	976	976	143,198	05/01/2017	2FE
89236T-DK-8	TOYOTA 2.250% 10/18/23		06/05/2017	JEFFERIES & CO		4,896,800	5,000,000	4,986,800	4,987,076	0	779	0	779	0	4,987,855	0	(91,055)	(91,055)	71,875	10/18/2023	1FE
901109-AB-4	TUTOR PERINI CORP 7.625% 11/01/18		04/20/2017	TENDER OFFER		50,200	50,000	51,335	50,000	0	0	0	0	0	50,000	0	200	200	1,790	11/01/2018	4FE
90268T-AD-6	UBSC 2011-C1 AAB 3.187% 01/10/45		06/01/2017	Paydown		224,767	224,767	228,128	216,166	0	8,602	0	8,602	0	224,767	0	0	0	4,977	01/10/2045	1FM
90269G-AD-3	UBSCM 2012-C1 AAB 3.002% 05/10/45		06/01/2017	Paydown		238,963	238,963	242,545	240,207	0	(1,244)	0	(1,244)	0	238,963	0	0	0	2,991	05/10/2045	1FM
90520E-AE-1	MUFG UNION BANK NA 2.125% 06/16/17		06/16/2017	Maturity		2,300,000	2,300,000	2,308,073	0	0	(8,073)	0	(8,073)	0	2,300,000	0	0	0	24,438	06/16/2017	1FE
911365-BC-7	NA UNITED RENTALS 4.625% 07/15/23		04/12/2017	BANK of AMERICA SEC		1,914,073	1,846,000	1,846,000	1,846,000	0	0	0	0	0	1,846,000	0	68,073	68,073	64,626	07/15/2023	3FE
913275-AC-7	UNITRIN INC 6.000% 05/15/17		05/15/2017	Maturity		2,000,000	2,000,000	1,924,040	1,995,799	0	4,201	0	4,201	0	2,000,000	0	0	0	60,000	05/15/2017	2FE
920355-AE-4	VALSPAR CORP 6.050% 05/01/17		05/01/2017	Maturity		1,000,000	1,000,000	997,440	999,689	0	311	0	311	0	1,000,000	0	0	0	30,250	05/01/2017	2FE
92277G-AC-1	VENTAS REALTY LP/CAP CRP 1.250% 04/17/17		04/17/2017	Maturity		1,000,000	1,000,000	1,000,010	0	0	(10)	0	(10)	0	1,000,000	0	0	0	6,250	04/17/2017	2FE
92783#-AA-4	VA INT'L GATEWAY PP 3.930% 06/30/30		06/30/2017	Redemption 100.0000		10,422	10,422	10,422	10,422	0	0	0	0	0	10,422	0	0	0	215	06/30/2030	1FE
929160-AV-1	VULCAN MATERIALS CO 4.500% 06/15/47		06/12/2017	JEFFERIES & CO		2,000,320	2,000,000	1,992,480	0	0	0	0	0	0	1,992,480	0	7,840	7,840	0	06/15/2047	2FE
92966*-AA-7	WABASH VALLEY POWER ASSOC PP 5.080% 04/30/24		04/30/2017	Redemption 100.0000		20,785	20,785	20,972	20,890	0	(106)	0	(106)	0	20,785	0	0	0	545	04/30/2024	1
94974B-GB-0	WELLS FARGO CO 1.400% 09/08/17		06/13/2017	GOLDMAN SACHS		1,085,336	1,085,000	1,084,870	0	0	70	0	70	0	1,084,940	0	397	397	11,603	09/08/2017	1FE
94978#-AH-0	WELLS FARGO BK NORTHWEST CVS Distribution 7.530% 01/10/24		06/10/2017	Redemption 100.0000		21,985	21,985	21,985	21,985	0	0	0	0	0	21,985	0	0	0	671	01/10/2024	2
94980D-AA-6	WFMBS 2003-M A1 3.000% 12/25/33		06/01/2017	Paydown		14,031	14,031	14,417	14,222	0	(191)	0	(191)	0	14,031	0	0	0	190	12/25/2033	1FM
009088-AA-3	AIR CANADA 2015-2AA PTT 3.750% 12/15/27	A	06/15/2017	Redemption 100.0000		72,332	72,332	72,332	72,332	0	0	0	0	0	72,332	0	0	0	1,356	12/15/2027	1FE
136385-AK-7	CANADIAN NATL RESOURCES 5.700% 05/15/17	A	05/15/2017	Maturity		1,000,000	1,000,000	997,250	999,724	0	276	0	276	0	1,000,000	0	0	0	28,500	05/15/2017	2FE
00507U-AB-7	ALLERGAN FUNDING SCS 1.300% 06/15/17	D	04/21/2017	Call 100.0000		3,200,000	3,200,000	3,198,816	0	0	479	0	479	0	3,199,295	0	705	705	16,672	06/15/2017	2FE
012605-AA-9	ALBEA BEAUTY HOLDINGS SA 8.375% 11/01/19	D	04/20/2017	Call 104.1880		414,668	398,000	398,000	398,000	0	0	0	0	0	398,000	0	16,668	16,668	15,648	11/01/2019	4FE
05530Q-AE-0	BAT INTL FINANCE PLC 2.125% 06/07/17	D	06/07/2017	Maturity		2,200,000	2,200,000	2,210,069	2,207,281	0	(7,281)	0	(7,281)	0	2,200,000	0	0	0	23,375	06/07/2017	2FE
099514-A*-2	BORAL LIMITED PP 5.520% 05/09/17	C	05/09/2017	Maturity		700,000	700,000	700,000	700,000	0	0	0	0	0	700,000	0	0	0	19,320	05/09/2017	2
256853-AA-0	DOLPHIN ENERGY LTD 5.888% 06/15/19	D	06/15/2017	Redemption 100.0000		294,750	294,750	292,539	294,077	0	673	0	673	0	294,750	0	0	0	8,677	06/15/2019	1FE
292467-AA-5	EMTC PASS THRU TRUST PP 5.170% 06/30/27	D	05/24/2017	Call 100.0000		4,529,199	4,529,199	4,529,199	4,529,199	0	0	0	0	0	4,529,199	0	0	0	437,414	06/30/2027	2AM
456866-AL-6	INGERSOLL-RAND CO 7.200% 06/01/25	D	06/01/2017	Redemption 100.0000		119,000	119,000	124,296	122,248	0	(3,248)	0	(3,248)	0	119,000	0	0	0	4,284	06/01/2025	2FE
45824T-AC-9	INTELSAT JACKSON HLDG 7.250% 10/15/20	D	04/06/2017	DEUTSCHE BANK		87,960	96,000	107,011	98,136	0	(303)	0	(303)	0	97,832	0	(9,872)	(9,872)	3,374	10/15/2020	6FE
45824T-AP-0	INTELSAT JACKSON HLDG 5.500% 08/01/23	D	04/06/2017	DEUTSCHE BANK		311,250	375,000	376,285	375,989	0	(49)	0	(49)	0	375,939	0	(64,689)	(64,689)	14,323	08/01/2023	6FE
500472-AF-2	PHILIPS ELECTRONICS NV 3.750% 03/15/22	D	04/27/2017	MORGAN STANLEY FIXED INC		3,155,100	3,000,000	2,986,350	2,992,148	0	481	0	481	0	2,992,629	0	162,471	162,471	70,938	03/15/2022	2FE
69343M-AA-0	PFP III 2015-2 A 1.450% 07/14/34	D	06/16/2017	Paydown		647,183	647,183	647,183	647,183	0	0	0	0	0	647,183	0	0	0	5,220	07/14/2034	1FE
87266H-AA-6	TFINS 2016-1A A 3.403% 01/20/38	D	04/20/2017	Paydown		23,385	23,385	20,988	21,126	0	2,259	0	2,259	0	23,385	0	0	0	486	01/20/2038	1FE
89152U-AD-4	TOTAL CAPITAL SA 4.450% 06/24/20	D	06/13/2017	HONG KONG SHANGHAI BK		5,358,150	5,000,000	5,706,850	5,314,640	0	(39,153)	0	(39,153)	0	5,275,487	0	82,663	82,663	104,451	06/24/2020	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
N3386#-AM-1	FUGRO NV PP 5.050% 08/17/18	D	05/26/2017	Redemption 100.0000		380,481	380,481	380,481	380,481	0	0	0	0	0	380,481	0	0	0	14,891	08/17/2018	3
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						153,387,893	151,637,825	155,180,973	123,037,693	0	(305,924)	0	(305,924)	0	153,257,989	0	129,904	129,904	5,126,738	XXX	XXX
8399997. Total - Bonds - Part 4						190,827,014	188,400,162	192,218,951	155,132,000	0	(341,512)	0	(341,512)	0	190,292,296	0	534,717	534,717	5,756,171	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						190,827,014	188,400,162	192,218,951	155,132,000	0	(341,512)	0	(341,512)	0	190,292,296	0	534,717	534,717	5,756,171	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
31339*-10-7	FHLB Indianapolis		06/30/2017	PRIVATE PLACEMENT	225.000	22,500		20,265	22,500	(2,235)	0	0	(2,235)	0	20,265	0	2,235	2,235	0		A
744320-10-2	PRUDENTIAL FINANCIAL		05/31/2017	INSTINET	4,706.000	493,420		466,470	489,706	(23,236)	0	0	(23,236)	0	466,470	0	26,950	26,950	7,059		L
984121-10-3	XEROX CORP		06/15/2017	Tax Free Exchange	7,143.000	171,903		171,903	164,289	7,614	0	0	7,614	0	171,903	0	0	0	446		L
984121-10-3	XEROX CORP		06/15/2017	Reverse Stock Split	21,429.000	0		0	0	0	0	0	0	0	0	0	0	0	1,339		L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						687,823	XXX	658,638	676,495	(17,857)	0	0	(17,857)	0	658,638	0	29,185	29,185	8,844	XXX	XXX
9799997. Total - Common Stocks - Part 4						687,823	XXX	658,638	676,495	(17,857)	0	0	(17,857)	0	658,638	0	29,185	29,185	8,844	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						687,823	XXX	658,638	676,495	(17,857)	0	0	(17,857)	0	658,638	0	29,185	29,185	8,844	XXX	XXX
9899999. Total - Preferred and Common Stocks						687,823	XXX	658,638	676,495	(17,857)	0	0	(17,857)	0	658,638	0	29,185	29,185	8,844	XXX	XXX
9999999 - Totals						191,514,837	XXX	192,877,589	155,808,495	(17,857)	(341,512)	0	(359,369)	0	190,950,934	0	563,902	563,902	5,765,015	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999. Subtotal - Purchased Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/11/2015	09/14/2018	1,224		173.24	9,964			9,753		9,753	1,603						100/96
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			55,911		55,911	8,937						100/103
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			113,526		113,526	18,049						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			184,557		184,557	29,120						100/101
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/13/2016	01/11/2019	23,450		168.87	186,120			258,888		258,888	40,099						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			103,196		103,196	15,945						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			204,975		204,975	31,472						100/106
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			141,656		141,656	21,598						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			192,644		192,644	29,201						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			170,911		170,911	25,833						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			206,042		206,042	30,708						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			129,755		129,755	19,351						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			129,800		129,800	19,138						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			77,678		77,678	11,362						100/112
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/26/2016	10/27/2017	23		171.61	111			166		166	34						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			318		318	51						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			45,677		45,677	6,624						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			516		516	106						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			2,181		2,181	350						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			89,149		89,149	12,804						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			11,458		11,458	1,817						100/100
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			10,570		10,570	2,031						100/100
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			66,452		66,452	9,649						100/100
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			22,251		22,251	3,488						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			11,282		11,282	1,927						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			33,204		33,204	4,829						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			20,681		20,681	3,188						100/98
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			11,968		11,968	1,984						100/96
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		59,396		59,396	6,615						100/96

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)
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/12/2017	01/12/2018	601		174.83		2,919		3,327		3,327	408						100/99
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/12/2017	01/11/2019	360		174.83		2,457		2,786		2,786	329						100/99
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		44,294		44,294	4,861						100/99
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/27/2017	01/26/2018	372		174.80		1,807		2,112		2,112	305						100/99
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		16,284		16,284	2,088						100/99
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		31,303		31,303	3,620						100/99
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		7,467		7,467	462						100/99
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/14/2017	02/14/2019	336		175.82		2,301		2,477		2,477	176						100/99
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		19,293		19,293	1,339						100/99
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		9,290		9,290	(162)						100/104
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		9,795		9,795	162						100/104
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		35,288		35,288	837						100/104
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		21,504		21,504	2,183						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		17,131		17,131	1,531						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		51,745		51,745	4,181						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		14,411		14,411	1,957						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		11,602		11,602	1,267						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		64,127		64,127	6,082						100/99
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/11/2017	04/13/2018	815		176.74		4,003		4,220		4,220	217						100/100
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/11/2017	04/12/2019	673		176.74		4,641		4,875		4,875	234						100/100
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/11/2017	04/14/2020	3,350		176.74		27,824		29,074		29,074	1,250						100/100
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/27/2017	04/27/2018	1,476		178.92		7,339		6,286		6,286	(1,053)						100/100
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/27/2017	04/26/2019	1,453		178.92		10,140		9,228		9,228	(912)						100/100
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/27/2017	04/27/2020	4,572		178.92		38,446		35,752		35,752	(2,694)						100/100
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/11/2017	05/14/2018	4,399		179.60		21,962		17,903		17,903	(4,059)						100/99
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/11/2017	05/14/2019	212		179.60		1,482		1,299		1,299	(183)						100/99
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/11/2017	05/14/2020	100		179.60		846		762		762	(84)						100/99
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/24/2017	05/24/2018	1,177		180.14		5,894		4,649		4,649	(1,245)						100/100
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/24/2017	05/23/2019	883		180.14		6,201		5,287		5,287	(914)						100/100
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/24/2017	05/27/2020	5,579		180.14		47,235		41,508		41,508	(5,727)						100/100

STATEMENT AS OF JUNE 30, 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	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)
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/13/2017	06/12/2020	3,806		181.28		32,430		26,872		26,872	(5,558)						100/100
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/14/2017	06/14/2018	2,499		181.28		12,593		9,021		9,021	(3,572)						100/100
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/14/2017	06/14/2019	1,798		181.28		12,714		10,089		10,089	(2,625)						100/100
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/26/2017	06/27/2019	1,125		180.46		7,917		6,749		6,749	(1,168)						100/98
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/26/2017	06/26/2020	1,806		180.46		15,322		13,422		13,422	(1,900)						100/98
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/27/2017	06/27/2018	1,286		180.46		6,450		5,181		5,181	(1,269)						100/98
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			12,089		12,089	5,368						100/103
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			63,992		63,992	25,729						100/103
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			580,968		580,968	285,697						100/103
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			148,382		148,382	115,402						100/103
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			20,398		20,398	16,149						100/103
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			161,441		161,441	126,274						100/103
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			3,959,610		3,959,610	1,790,833						100/103
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			25,394		25,394	12,023						100/103
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			66,184		66,184	31,780						100/103
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			10,877		10,877	5,205						100/104
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			92,605		92,605	35,636						100/104
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			590,123		590,123	308,926						100/104
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/15/2016	08/15/2017	1,929		2,190.15	65,065			140,996		140,996	113,376						100/104
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/15/2016	08/15/2017	644		2,190.15	13,536			20,266		20,266	16,485						100/104
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/15/2016	08/15/2017	1,742		2,190.15	53,029			107,922		107,922	87,225						100/104
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/15/2016	08/15/2017	15,469		2,190.15	2,314,004			3,655,262		3,655,262	1,604,315						100/104
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/15/2016	08/15/2017	84		2,223.00	8,621			17,275		17,275	7,875						100/104
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/15/2016	08/15/2017	356		2,244.90	32,292			65,345		65,345	30,491						100/104
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			3,181		3,181	1,234						100/105
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			115,206		115,206	38,115						100/105
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			1,084,359		1,084,359	502,501						100/105
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			157,952		157,952	121,116						100/105
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			29,840		29,840	23,568						100/105
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			289,475		289,475	223,692						100/105

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	09/15/2016	09/15/2017	19,564		2,147.26	2,587,816			5,484,149		5,484,149	2,155,467						100/105
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	09/15/2016	09/15/2017	100		2,179.47	11,438			25,068		25,068	10,262						100/105
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	09/15/2016	09/15/2017	363		2,200.94	37,284			83,566		83,566	35,025						100/105
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/14/2016	10/13/2017	442		2,132.98	33,347			85,168		85,168	33,670						100/105
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/14/2016	10/13/2017	393		2,132.98	51,453			102,491		102,491	32,153						100/105
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	10/17/2016	10/16/2017	5,196		2,126.50	384,540			1,206,963		1,206,963	528,659						100/105
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	10/17/2016	10/16/2017	2,340		2,126.50	68,655			218,445		218,445	162,955						100/105
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	10/17/2016	10/16/2017	404		2,126.50	8,514			24,232		24,232	18,437						100/105
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	10/17/2016	10/16/2017	2,055		2,126.50	66,861			216,341		216,341	160,390						100/105
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	10/17/2016	10/16/2017	19,833		2,126.50	2,581,110			6,005,006		6,005,006	2,195,082						100/105
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	10/17/2016	10/16/2017	139		2,158.40	15,606			37,844		37,844	14,295						100/105
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	10/17/2016	10/16/2017	374		2,179.66	37,842			94,898		94,898	36,814						100/105
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			4,831		4,831	1,987						100/105
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			72,756		72,756	22,207						100/105
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/14/2016	11/14/2017	147		2,164.20	10,939			27,400		27,400	11,444						100/104
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/14/2016	11/14/2017	312		2,164.20	41,040			75,642		75,642	22,872						100/104
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	11/15/2016	11/15/2017	4,878		2,180.39	342,447			965,619		965,619	456,016						100/104
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	11/15/2016	11/15/2017	1,300		2,180.39	46,494			100,859		100,859	76,461						100/104
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	11/15/2016	11/15/2017	2,346		2,180.39	75,191			160,040		160,040	121,976						100/104
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	11/15/2016	11/15/2017	720		2,180.39	16,485			30,505		30,505	23,643						100/104
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	11/15/2016	11/15/2017	16,453		2,180.39	2,109,450			4,245,849		4,245,849	1,582,754						100/104
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	11/15/2016	11/15/2017	39		2,213.10	4,293			8,914		8,914	3,418						100/104
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	11/15/2016	11/15/2017	463		2,234.90	45,652			96,974		96,974	37,827						100/104
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			3,813		3,813	1,879						100/104
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			71,458		71,458	22,319						100/104
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			27,904		27,904	13,490						100/102
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			108,710		108,710	33,540						100/102
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	12/15/2016	12/15/2017	4,505		2,262.03	326,080			587,185		587,185	288,963						100/102
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	12/15/2016	12/15/2017	1,543		2,262.03	50,954			79,683		79,683	59,617						100/102
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	12/15/2016	12/15/2017	137		2,262.03	5,487			9,154		9,154	6,803						100/102

STATEMENT AS OF JUNE 30, 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-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2016	12/15/2017	1,689		2,262.03	62,266			99,985		99,985	74,563						100/102
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			29,409		29,409	22,175						100/102
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			2,773,107		2,773,107	1,068,969						100/102
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			11,651		11,651	4,547						100/102
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			58,429		58,429	22,894						100/102
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			59,962		59,962	18,402						100/102
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		11,642		11,642	5,222						100/102
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		7,842		7,842	3,208						100/101
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		73,043		73,043	19,989						100/101
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		746,291		746,291	377,398						100/101
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		10,481		10,481	1,226						100/101
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		23,013		23,013	7,613						100/101
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		78,953		78,953	21,803						100/101
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		16,071		16,071	5,274						100/101
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		118,075		118,075	35,744						100/101
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		3,016,229		3,016,229	1,020,277						100/101
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		4,475		4,475	1,571						100/101
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		237,618		237,618	84,613						100/101
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		196		196	78						100/101
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		23,805		23,805	6,011						100/101
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		13,536		13,536	2,289						100/98
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		118,925		118,925	16,264						100/98
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		48,454		48,454	(4,773)						100/98
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		42,239		42,239	(1,321)						100/98
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		23,245		23,245	935						100/98
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		6,177		6,177	(2,750)						100/98
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		357,313		357,313	68,615						100/98
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		1,846,601		1,846,601	250,586						100/98
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		8,517		8,517	1,054						100/98
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		33,157		33,157	3,745						100/98

STATEMENT AS OF JUNE 30, 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-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/27/2017	02/27/2018	103		2,369.73		13,292		13,026		13,026	(266)						100/98
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/27/2017	02/27/2018	5		2,369.73		368		322		322	(46)						100/98
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		40,157		40,157	(1,232)						100/104
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		103,067		103,067	2,667						100/104
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/15/2017	03/15/2018	147		2,421.04		16,205		14,829		14,829	(1,376)						100/104
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/15/2017	03/15/2018	254		2,444.89		24,624		22,131		22,131	(2,492)						100/104
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/15/2017	03/15/2018	1,578		2,385.26		59,487		36,174		36,174	(23,313)						100/104
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/15/2017	03/15/2018	470		2,385.26		21,168		14,549		14,549	(6,619)						100/104
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/15/2017	03/15/2018	2,170		2,385.26		73,485		41,837		41,837	(31,648)						100/104
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/15/2017	03/15/2018	4,945		2,385.26		358,568		313,644		313,644	(44,924)						100/104
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/15/2017	03/15/2018	365		2,385.26		9,570		4,668		4,668	(4,902)						100/104
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/15/2017	03/15/2018	16,187		2,385.26		2,125,481		2,002,973		2,002,973	(122,508)						100/104
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		20,232		20,232	3,083						100/104
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		3,385		3,385	445						100/104
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/13/2017	04/13/2018	660		2,328.95		84,535		108,666		108,666	24,131						100/103
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/13/2017	04/13/2018	414		2,328.95		30,880		44,638		44,638	13,758						100/103
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/17/2017	04/16/2018	496		2,349.01		21,553		20,416		20,416	(1,137)						100/103
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/17/2017	04/16/2018	1,799		2,349.01		65,910		57,692		57,692	(8,218)						100/103
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/17/2017	04/16/2018	5,968		2,349.01		419,198		600,667		600,667	181,469						100/103
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/17/2017	04/16/2018	556		2,349.01		15,138		10,926		10,926	(4,212)						100/103
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/17/2017	04/16/2018	16,707		2,349.01		2,134,928		2,620,242		2,620,242	485,314						100/103
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/17/2017	04/16/2018	1,971		2,349.01		67,135		54,628		54,628	(12,507)						100/103
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/17/2017	04/16/2018	498		2,384.25		53,820		66,389		66,389	12,569						100/103
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/17/2017	04/16/2018	234		2,407.74		22,385		27,720		27,720	5,335						100/103
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/27/2017	04/27/2018	73		2,388.77		5,220		5,156		5,156	(64)						100/103
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/27/2017	04/27/2018	129		2,388.77		16,016		17,140		17,140	1,124						100/103
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/12/2017	05/14/2018	194		2,390.90		18,096		14,598		14,598	(3,498)						100/101
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/12/2017	05/14/2018	433		2,390.90		54,908		58,922		58,922	4,014						100/101
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	05/15/2017	05/15/2018	1,642		2,402.32		55,625		32,040		32,040	(23,585)						100/101
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	05/15/2017	05/15/2018	885		2,402.32		39,100		26,168		26,168	(12,932)						100/101

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	05/15/2017	05/15/2018	1,700		2,402.32		63,726		38,697		38,697	(25,029)						100/101
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	05/15/2017	05/15/2018	5,776		2,402.32		384,338		433,086		433,086	48,749						100/101
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	05/15/2017	05/15/2018	373		2,402.32		10,472		5,069		5,069	(5,402)						100/101
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	05/15/2017	05/15/2018	281		2,402.32		11,543		7,346		7,346	(4,196)						100/101
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	05/15/2017	05/15/2018	16,553		2,402.32		2,103,569		2,106,555		2,106,555	2,987						100/101
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	05/15/2017	05/15/2018	85		2,438.35		9,123		9,029		9,029	(94)						100/101
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	05/15/2017	05/15/2018	227		2,462.38		21,419		21,026		21,026	(392)						100/101
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/26/2017	05/25/2018	149		2,415.82		9,360		9,477		9,477	117						100/101
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/26/2017	05/25/2018	103		2,415.82		13,250		13,056		13,056	(194)						100/101
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/14/2017	06/14/2018	663		2,437.92		87,318		78,399		78,399	(8,919)						100/101
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/14/2017	06/14/2018	211		2,437.92		14,729		11,880		11,880	(2,849)						100/101
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	06/15/2017	06/15/2018	1,217		2,432.46		47,064		21,484		21,484	(25,580)						100/101
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	06/15/2017	06/15/2018	389		2,432.46		16,632		7,902		7,902	(8,730)						100/101
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	06/15/2017	06/15/2018	882		2,432.46		30,459		13,328		13,328	(17,131)						100/101
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	06/15/2017	06/15/2018	471		2,432.46		12,939		5,001		5,001	(7,938)						100/101
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	06/15/2017	06/15/2018	11,916		2,432.46		1,573,886		1,369,920		1,369,920	(203,965)						100/101
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	06/15/2017	06/15/2018	4,444		2,432.46		303,761		292,436		292,436	(11,325)						100/101
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	06/15/2017	06/15/2018	277		2,493.27		27,338		23,114		23,114	(4,223)						100/101
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/27/2017	06/27/2018	36		2,419.38		2,401		2,495		2,495	93						100/101
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/27/2017	06/27/2018	94		2,419.38		12,130		12,371		12,371	241						100/101
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										19,180,785	16,314,090	0	55,418,697	XXX	55,418,697	17,348,588	0	0	0	0	XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										19,180,785	16,314,090	0	55,418,697	XXX	55,418,697	17,348,588	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										19,180,785	16,314,090	0	55,418,697	XXX	55,418,697	17,348,588	0	0	0	0	XXX	XXX
0379999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0389999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0399999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0409999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0419999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999. Total Purchased Options										19,180,785	16,314,090	0	55,418,697	XXX	55,418,697	17,348,588	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	07/14/2016	07/14/2017	4		2,217.84	(326)			(678)		(678)	(296)						100/103
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)			(13,435)		(13,435)	(5,981)						100/103
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)			(1,993)		(1,993)	(1,111)						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	198		2,228.66	(16,392)			(34,318)		(34,318)	(15,242)						100/103
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)			(3,268)		(3,268)	(1,860)						100/103
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)			(145,490)		(145,490)	(68,883)						100/103
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)			(18,807)		(18,807)	(10,256)						100/103
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)			(223,749)		(223,749)	(105,961)						100/103
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)			(29,024)		(29,024)	(16,111)						100/103
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)			(152,968)		(152,968)	(73,495)						100/103
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)			(36,778)		(36,778)	(20,900)						100/103
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)			(58,989)		(58,989)	(28,325)						100/103
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)			(77,987)		(77,987)	(38,001)						100/103
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)			(20,386)		(20,386)	(11,779)						100/103
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)			(1,227,360)		(1,227,360)	(597,416)						100/103
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)			(1,148,681)		(1,148,681)	(567,430)						100/103
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)			(78,189)		(78,189)	(45,775)						100/103
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)			(104,184)		(104,184)	(60,641)						100/103
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)			(57,590)		(57,590)	(28,825)						100/103
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)			(941)		(941)	(511)						100/104
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)			(49,299)		(49,299)	(20,050)						100/104
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)			(3,586)		(3,586)	(1,480)						100/104
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)			(773)		(773)	(425)						100/104
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)			(17,320)		(17,320)	(7,130)						100/104
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)			(2,945)		(2,945)	(1,225)						100/104
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)			(3,107)		(3,107)	(1,704)						100/104
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)			(388)		(388)	(209)						100/104
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)			(33,296)		(33,296)	(18,542)						100/104
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)			(167,142)		(167,142)	(76,199)						100/104
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)			(203,698)		(203,698)	(94,462)						100/104
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/15/2016	08/15/2017	774		2,233.95	(52,545)			(60,786)		(60,786)	(34,252)						100/104
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/15/2016	08/15/2017	868		2,237.24	(106,400)			(165,743)		(165,743)	(76,416)						100/104
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/15/2016	08/15/2017	84		2,238.33	(7,844)			(16,057)		(16,057)	(7,401)						100/104

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/15/2016	08/15/2017	313		2,239.43	(38,018)			(59,149)		(59,149)	(27,767)						100/104
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)			(1,215,107)		(1,215,107)	(570,847)						100/104
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)			(913,516)		(913,516)	(435,260)						100/104
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)			(106,615)		(106,615)	(59,256)						100/104
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)			(57,919)		(57,919)	(27,363)						100/104
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)			(73,094)		(73,094)	(39,411)						100/104
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)			(81,145)		(81,145)	(28,499)						100/105
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)			(1,960)		(1,960)	(698)						100/105
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)			(14,071)		(14,071)	(5,011)						100/105
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)			(2,183)		(2,183)	(1,041)						100/105
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)			(22,076)		(22,076)	(10,967)						100/105
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)			(578,878)		(578,878)	(236,972)						100/105
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)			(104,528)		(104,528)	(52,662)						100/105
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)			(132,298)		(132,298)	(54,795)						100/105
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)			(73,795)		(73,795)	(37,443)						100/105
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)			(80,547)		(80,547)	(33,375)						100/105
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)			(257,424)		(257,424)	(106,671)						100/105
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)			(8,762)		(8,762)	(4,513)						100/105
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)			(2,075,553)		(2,075,553)	(879,819)						100/105
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)			(1,353,945)		(1,353,945)	(573,856)						100/105
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)			(320,120)		(320,120)	(168,619)						100/105
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)			(209,818)		(209,818)	(112,051)						100/105
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)			(76,221)		(76,221)	(32,658)						100/105
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)			(55,810)		(55,810)	(18,472)						100/105
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)			(20,357)		(20,357)	(9,164)						100/105
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)			(200)		(200)	(67)						100/105
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)			(28,630)		(28,630)	(9,700)						100/105
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)			(39,059)		(39,059)	(18,725)						100/105
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)			(683,729)		(683,729)	(258,276)						100/105
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)			(35,357)		(35,357)	(16,464)						100/105

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 (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/17/2016	10/16/2017	637		2,163.71	(68,834)			(170,913)		(170,913)	(65,559)						100/105
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)			(84,452)		(84,452)	(39,865)						100/105
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)			(137,213)		(137,213)	(52,390)						100/105
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)			(58,940)		(58,940)	(27,983)						100/105
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)			(18,229)		(18,229)	(8,773)						100/105
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)			(142,449)		(142,449)	(55,256)						100/105
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)			(1,761,580)		(1,761,580)	(690,709)						100/105
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)			(294,343)		(294,343)	(144,934)						100/105
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)			(2,113,229)		(2,113,229)	(828,618)						100/105
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)			(397,700)		(397,700)	(198,425)						100/105
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)			(87,555)		(87,555)	(34,677)						100/105
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)			(1,262)		(1,262)	(587)						100/105
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)			(57,717)		(57,717)	(18,552)						100/105
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)			(4,228)		(4,228)	(1,359)						100/105
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)			(2,458)		(2,458)	(1,177)						100/105
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/14/2016	11/14/2017	11		2,212.89	(499)			(1,589)		(1,589)	(753)						100/104
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/14/2016	11/14/2017	19		2,212.89	(1,957)			(3,950)		(3,950)	(1,273)						100/104
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/14/2016	11/14/2017	9		2,218.31	(394)			(1,280)		(1,280)	(608)						100/104
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/14/2016	11/14/2017	125		2,218.31	(12,276)			(25,006)		(25,006)	(8,047)						100/104
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/14/2016	11/14/2017	59		2,223.72	(2,362)			(7,844)		(7,844)	(3,810)						100/104
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/14/2016	11/14/2017	167		2,234.54	(15,059)			(31,343)		(31,343)	(10,413)						100/104
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/14/2016	11/14/2017	68		2,245.36	(2,132)			(7,784)		(7,784)	(3,918)						100/104
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)			(448,344)		(448,344)	(171,931)						100/104
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)			(8,725)		(8,725)	(4,295)						100/104
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)			(56,858)		(56,858)	(28,304)						100/104
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)			(30,245)		(30,245)	(11,701)						100/104
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)			(229,481)		(229,481)	(88,771)						100/104
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2016	11/15/2017	39		2,226.18	(3,970)			(8,470)		(8,470)	(3,275)						100/104
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2016	11/15/2017	138		2,229.45	(6,030)			(20,530)		(20,530)	(10,331)						100/104
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2016	11/15/2017	500		2,231.63	(49,486)			(105,910)		(105,910)	(41,337)						100/104

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	11/15/2016	11/15/2017	349		2,235.99	(14,212)			(49,749)		(49,749)	(24,995)						100/104
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)			(1,432,829)		(1,432,829)	(569,432)						100/104
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)			(240,066)		(240,066)	(121,561)						100/104
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)			(1,163,734)		(1,163,734)	(457,572)						100/104
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)			(277,807)		(277,807)	(141,822)						100/104
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)			(88,160)		(88,160)	(34,846)						100/104
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/25/2016	11/27/2017	340		2,268.68	(33,013)			(57,008)		(57,008)	(18,653)						100/104
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/25/2016	11/27/2017	24		2,268.68	(954)			(2,623)		(2,623)	(1,400)						100/104
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)			(1,047)		(1,047)	(333)						100/102
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)			(33,912)		(33,912)	(10,526)						100/102
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)			(7,371)		(7,371)	(3,491)						100/102
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)			(44,701)		(44,701)	(14,197)						100/102
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)			(6,441)		(6,441)	(2,840)						100/102
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)			(24,344)		(24,344)	(11,761)						100/102
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)			(202,807)		(202,807)	(79,153)						100/102
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)			(18,760)		(18,760)	(8,927)						100/102
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)			(110,147)		(110,147)	(43,096)						100/102
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)			(49,063)		(49,063)	(19,137)						100/102
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)			(11,946)		(11,946)	(5,569)						100/102
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)			(10,387)		(10,387)	(4,070)						100/102
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)			(770,367)		(770,367)	(300,755)						100/102
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)			(92,690)		(92,690)	(41,562)						100/102
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)			(930,001)		(930,001)	(364,517)						100/102
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)			(159,914)		(159,914)	(69,466)						100/102
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)			(51,546)		(51,546)	(20,183)						100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse G5GSEF7VJP5I70UK5573	12/15/2016	12/15/2017	38		2,437.34	(1,947)			(2,479)		(2,479)	(885)						100/102
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)			(61)		(61)	226						100/102
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)			(7,267)		(7,267)	(2,234)						100/102
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)			(3,841)		(3,841)	(1,185)						100/102
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)		(372)		(372)	(210)						100/102

STATEMENT AS OF JUNE 30, 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	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 (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	12/27/2016	12/27/2017	30		2,336.95	(2,679)			(3,840)		(3,840)	(1,181)						100/102
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)			(27,303)		(27,303)	(8,348)						100/102
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)		(1,700)		(1,700)	(993)						100/102
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)		(2,856)		(2,856)	(1,703)						100/102
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)		(3,491)		(3,491)	(1,072)						100/101
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)		(568)		(568)	(256)						100/101
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)		(813)		(813)	(247)						100/101
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)		(197)		(197)	(89)						100/101
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)		(42,141)		(42,141)	(13,016)						100/101
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)		(2,734)		(2,734)	(834)						100/101
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)		(2,141)		(2,141)	(960)						100/101
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)		(3,945)		(3,945)	(1,222)						100/101
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)		(586)		(586)	(262)						100/101
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)		(356)		(356)	(155)						100/101
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)		(201,740)		(201,740)	(72,711)						100/101
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)		(25,811)		(25,811)	(14,116)						100/101
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)		(73,558)		(73,558)	(26,758)						100/101
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)		(4,147)		(4,147)	(1,495)						100/101
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)		(5,527)		(5,527)	(3,084)						100/101
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)		(1,006,332)		(1,006,332)	(365,672)						100/101
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)		(148,637)		(148,637)	(84,587)						100/101
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)		(911,070)		(911,070)	(335,911)						100/101
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)		(155,083)		(155,083)	(88,723)						100/101
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)		(86,401)		(86,401)	(31,775)						100/101
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)		(11,850)		(11,850)	(6,825)						100/101
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)		(15,432)		(15,432)	(8,882)						100/101
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)		(211,355)		(211,355)	(78,585)						100/101
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)		(44,174)		(44,174)	(25,755)						100/101
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)		(1,553)		(1,553)	(475)						100/101
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)		(201)		(201)	(62)						100/101

STATEMENT AS OF JUNE 30, 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	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	01/27/2017	01/26/2018	2		2,375.00		(40)		(87)		(87)	(46)						100/101
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)		(14,286)		(14,286)	(4,373)						100/101
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)		(784)		(784)	(120)						100/98
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)		(153)		(153)	(18)						100/98
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)		(55,732)		(55,732)	(8,135)						100/98
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)		(4,472)		(4,472)	(482)						100/98
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)		(4,538)		(4,538)	(674)						100/98
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)		(18,176)		(18,176)	(2,525)						100/98
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)		(323)		(323)	(15)						100/98
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)		(92,686)		(92,686)	(12,766)						100/98
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)		(10,889)		(10,889)	(1,979)						100/98
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)		(65,783)		(65,783)	(8,881)						100/98
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)		(7,917)		(7,917)	(1,066)						100/98
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)		(2,157)		(2,157)	(363)						100/98
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)		(514,362)		(514,362)	(61,667)						100/98
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)		(62,015)		(62,015)	(9,056)						100/98
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)		(518,435)		(518,435)	(64,212)						100/98
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)		(1,493)		(1,493)	(212)						100/98
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)		(60,751)		(60,751)	(7,651)						100/98
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)		(84,108)		(84,108)	(9,429)						100/98
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)		(28,503)		(28,503)	(3,271)						100/98
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)		(3,244)		(3,244)	(384)						100/98
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)		(9,169)		(9,169)	(799)						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/27/2017	02/27/2018	103		2,452.67		(8,505)		(8,076)		(8,076)	429						100/98
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	02/27/2017	02/27/2018	5		2,464.52		(136)		(79)		(79)	57						100/98
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)		(37,410)		(37,410)	(377)						100/104
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)		(12,344)		(12,344)	2,604						100/104
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)		(29,945)		(29,945)	(65)						100/104
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)		(1,780)		(1,780)	445						100/104
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/15/2017	03/15/2018	1,884		2,421.04		(206,981)		(190,449)		(190,449)	16,532						100/104

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/15/2017	03/15/2018	7,595		2,444.89		(738,132)		(662,667)		(662,667)	75,465						100/104
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/15/2017	03/15/2018	193		2,421.04		(10,027)		(8,265)		(8,265)	1,762						100/104
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/15/2017	03/15/2018	247		2,427.00		(26,342)		(23,889)		(23,889)	2,452						100/104
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/15/2017	03/15/2018	176		2,432.97		(8,147)		(6,501)		(6,501)	1,646						100/104
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/15/2017	03/15/2018	147		2,435.35		(14,874)		(13,623)		(13,623)	1,250						100/104
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/15/2017	03/15/2018	5,113		2,450.85		(482,276)		(425,834)		(425,834)	56,441						100/104
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/15/2017	03/15/2018	1,748		2,450.85		(67,541)		(50,377)		(50,377)	17,165						100/104
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/15/2017	03/15/2018	2,272		2,456.82		(81,284)		(60,828)		(60,828)	20,456						100/104
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/15/2017	03/15/2018	285		2,456.82		(25,940)		(23,042)		(23,042)	2,898						100/104
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/15/2017	03/15/2018	1,063		2,463.97		(93,154)		(81,311)		(81,311)	11,843						100/104
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/15/2017	03/15/2018	46		2,465.17		(1,507)		(1,084)		(1,084)	423						100/104
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/15/2017	03/15/2018	170		2,468.74		(5,345)		(3,807)		(3,807)	1,537						100/104
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/15/2017	03/15/2018	254		2,468.74		(21,294)		(18,930)		(18,930)	2,364						100/104
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/15/2017	03/15/2018	340		2,486.63		(8,665)		(5,613)		(5,613)	3,051						100/104
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)		(133)		(133)	(24)						100/104
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)		(13,247)		(13,247)	(2,506)						100/104
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)		(51)		(51)	(2)						100/104
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)		(1,185)		(1,185)	(19)						100/104
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/13/2017	04/13/2018	87		2,393.00		(7,856)		(10,781)		(10,781)	(2,925)						100/103
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/13/2017	04/13/2018	37		2,398.82		(1,318)		(2,131)		(2,131)	(813)						100/103
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/13/2017	04/13/2018	425		2,398.82		(36,989)		(50,665)		(50,665)	(13,676)						100/103
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/13/2017	04/13/2018	302		2,404.64		(10,194)		(16,726)		(16,726)	(6,532)						100/103
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/13/2017	04/13/2018	18		2,404.64		(1,520)		(2,102)		(2,102)	(582)						100/103
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/13/2017	04/13/2018	130		2,410.46		(10,605)		(14,606)		(14,606)	(4,001)						100/103
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/13/2017	04/13/2018	5		2,410.46		(163)		(264)		(264)	(101)						100/103
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	04/13/2017	04/13/2018	71		2,422.11		(1,947)		(3,151)		(3,151)	(1,204)						100/103
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/17/2017	04/16/2018	1,011		2,384.25		(107,350)		(134,764)		(134,764)	(27,414)						100/103
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/17/2017	04/16/2018	345		2,384.25		(17,172)		(26,511)		(26,511)	(9,339)						100/103
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/17/2017	04/16/2018	1,422		2,390.12		(146,626)		(182,949)		(182,949)	(36,323)						100/103
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/17/2017	04/16/2018	268		2,395.99		(11,844)		(18,666)		(18,666)	(6,822)						100/103

STATEMENT AS OF JUNE 30, 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	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/17/2017	04/16/2018	498		2,398.34		(49,257)		(62,065)		(62,065)	(12,808)						100/103
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/17/2017	04/16/2018	6,164		2,407.74		(579,200)		(729,798)		(729,798)	(150,598)						100/103
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/17/2017	04/16/2018	2,322		2,413.61		(84,007)		(136,787)		(136,787)	(52,780)						100/103
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/17/2017	04/16/2018	6,911		2,413.61		(628,295)		(787,423)		(787,423)	(159,129)						100/103
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/17/2017	04/16/2018	2,288		2,419.48		(77,400)		(128,314)		(128,314)	(50,914)						100/103
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/17/2017	04/16/2018	275		2,419.48		(24,188)		(30,534)		(30,534)	(6,346)						100/103
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/17/2017	04/16/2018	53		2,427.70		(1,625)		(2,737)		(2,737)	(1,112)						100/103
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/17/2017	04/16/2018	285		2,431.23		(8,375)		(14,223)		(14,223)	(5,848)						100/103
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/17/2017	04/16/2018	924		2,432.40		(75,516)		(95,768)		(95,768)	(20,252)						100/103
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/17/2017	04/16/2018	407		2,448.84		(9,455)		(16,689)		(16,689)	(7,234)						100/103
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	04/17/2017	04/16/2018	234		2,448.84		(17,380)		(21,908)		(21,908)	(4,528)						100/103
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/27/2017	04/27/2018	5		2,466.41		(400)		(439)		(439)	(39)						100/103
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/27/2017	04/27/2018	120		2,472.38		(9,209)		(10,185)		(10,185)	(976)						100/103
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/27/2017	04/27/2018	73		2,484.32		(1,844)		(1,728)		(1,728)	116						100/103
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/27/2017	04/27/2018	4		2,490.29		(288)		(316)		(316)	(28)						100/103
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/12/2017	05/14/2018	233		2,462.63		(19,662)		(22,013)		(22,013)	(2,351)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/12/2017	05/14/2018	113		2,468.60		(5,854)		(3,810)		(3,810)	2,044						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley G5GSEF7VJP5I7OUK5573	05/12/2017	05/14/2018	2		2,468.60		(136)		(151)		(151)	(15)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/12/2017	05/14/2018	106		2,474.58		(8,357)		(9,381)		(9,381)	(1,024)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/12/2017	05/14/2018	2		2,474.58		(82)		(53)		(53)	30						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/12/2017	05/14/2018	79		2,486.54		(3,591)		(2,159)		(2,159)	1,432						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/12/2017	05/14/2018	92		2,492.51		(6,520)		(7,269)		(7,269)	(749)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	05/15/2017	05/15/2018	1,278		2,438.35		(134,466)		(135,220)		(135,220)	(754)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	05/15/2017	05/15/2018	418		2,438.35		(19,397)		(23,122)		(23,122)	(3,725)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	05/15/2017	05/15/2018	271		2,444.36		(27,625)		(27,930)		(27,930)	(305)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	05/15/2017	05/15/2018	96		2,450.37		(3,910)		(4,734)		(4,734)	(824)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	05/15/2017	05/15/2018	85		2,455.17		(8,221)		(8,290)		(8,290)	(70)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	05/15/2017	05/15/2018	8,332		2,462.38		(774,581)		(772,200)		(772,200)	2,381						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	05/15/2017	05/15/2018	5,520		2,468.38		(495,924)		(498,385)		(498,385)	(2,461)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	05/15/2017	05/15/2018	2,187		2,468.38		(73,045)		(91,423)		(91,423)	(18,378)						100/101

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	05/15/2017	05/15/2018	2,287		2,474.39		(71,435)		(88,939)		(88,939)	(17,504)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	05/15/2017	05/15/2018	535		2,475.59		(46,260)		(45,978)		(45,978)	282						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	05/15/2017	05/15/2018	110		2,485.20		(3,021)		(3,808)		(3,808)	(787)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	05/15/2017	05/15/2018	310		2,486.40		(8,344)		(10,589)		(10,589)	(2,245)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	05/15/2017	05/15/2018	227		2,486.40		(18,421)		(18,230)		(18,230)	191						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	05/15/2017	05/15/2018	366		2,492.41		(9,152)		(11,829)		(11,829)	(2,677)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	05/15/2017	05/15/2018	618		2,496.01		(47,520)		(47,513)		(47,513)	7						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/26/2017	05/25/2018	76		2,500.37		(5,943)		(6,140)		(6,140)	(197)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/26/2017	05/25/2018	46		2,506.41		(671)		(1,090)		(1,090)	(419)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/26/2017	05/25/2018	103		2,512.45		(1,325)		(2,319)		(2,319)	(994)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/26/2017	05/25/2018	11		2,512.45		(780)		(806)		(806)	(26)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/26/2017	05/25/2018	17		2,518.49		(1,156)		(1,183)		(1,183)	(27)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/14/2017	06/14/2018	3		2,504.96		(302)		(270)		(270)	33						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/14/2017	06/14/2018	2		2,511.06		(51)		(44)		(44)	7						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/14/2017	06/14/2018	438		2,511.06		(39,052)		(35,053)		(35,053)	3,999						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/14/2017	06/14/2018	153		2,517.15		(4,413)		(3,736)		(3,736)	678						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/14/2017	06/14/2018	46		2,529.34		(1,130)		(967)		(967)	163						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/14/2017	06/14/2018	10		2,535.44		(221)		(192)		(192)	29						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/14/2017	06/14/2018	222		2,541.53		(16,639)		(14,589)		(14,589)	2,051						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	06/15/2017	06/15/2018	1,357		2,468.95		(148,830)		(129,414)		(129,414)	19,416						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	06/15/2017	06/15/2018	261		2,468.95		(12,319)		(12,726)		(12,726)	(407)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	06/15/2017	06/15/2018	123		2,475.03		(13,110)		(11,475)		(11,475)	1,635						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	06/15/2017	06/15/2018	103		2,481.11		(4,250)		(4,491)		(4,491)	(241)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	06/15/2017	06/15/2018	4,317		2,493.27		(417,900)		(359,561)		(359,561)	58,339						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	06/15/2017	06/15/2018	1,385		2,499.35		(46,506)		(51,429)		(51,429)	(4,923)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	06/15/2017	06/15/2018	5,196		2,499.35		(486,640)		(421,612)		(421,612)	65,028						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	06/15/2017	06/15/2018	304		2,505.43		(27,602)		(23,592)		(23,592)	4,010						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	06/15/2017	06/15/2018	2,051		2,505.43		(63,872)		(70,865)		(70,865)	(6,993)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	06/15/2017	06/15/2018	45		2,515.16		(1,243)		(1,406)		(1,406)	(163)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	06/15/2017	06/15/2018	277		2,517.60		(23,490)		(19,980)		(19,980)	3,510						100/101

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	06/15/2017	06/15/2018	158		2,517.60		(4,235)		(4,819)		(4,819)	(584)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	06/15/2017	06/15/2018	440		2,523.68		(10,807)		(12,712)		(12,712)	(1,905)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	06/15/2017	06/15/2018	619		2,530.97		(48,612)		(41,014)		(41,014)	7,597						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/27/2017	06/27/2018	26		2,504.06		(508)		(815)		(815)	(307)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/27/2017	06/27/2018	10		2,510.11		(185)		(311)		(311)	(126)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/27/2017	06/27/2018	2		2,516.16		(175)		(199)		(199)	(24)						100/101
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/27/2017	06/27/2018	92		2,522.20		(6,216)		(7,176)		(7,176)	(960)						100/101
0509999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(11,872,715)	(10,150,307)	0	(36,823,205)	XXX	(36,823,205)	(12,440,061)	0	0	0	0	XXX	XXX
0569999. Subtotal - Written Options - Hedging Other										(11,872,715)	(10,150,307)	0	(36,823,205)	XXX	(36,823,205)	(12,440,061)	0	0	0	0	XXX	XXX
0639999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0709999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0779999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0789999. Total Written Options - Call Options and Warrants										(11,872,715)	(10,150,307)	0	(36,823,205)	XXX	(36,823,205)	(12,440,061)	0	0	0	0	XXX	XXX
0799999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0809999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0819999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0829999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0839999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999. Total Written Options										(11,872,715)	(10,150,307)	0	(36,823,205)	XXX	(36,823,205)	(12,440,061)	0	0	0	0	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1029999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1089999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1149999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1159999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1179999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1189999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1199999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1209999. Total Swaps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1269999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999. Subtotal - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999. Subtotal - Hedging Other										7,308,070	6,163,783	0	18,595,492	XXX	18,595,492	4,908,527	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										7,308,070	6,163,783	0	18,595,492	XXX	18,595,492	4,908,527	0	0	0	0	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

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

NONE

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

NONE

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX			0			0		
Barclays	G5GSEF7VJP5I7OUK5573	Y	N	0	7,766,648	(5,159,730)	2,606,918	7,766,648	(5,159,730)	2,606,918	0	0
Credit Suisse	1V8Y6QCX6YMJ2OELII46	Y	N	0	43,665,668	(30,960,307)	12,705,361	43,665,668	(30,960,307)	12,705,361	0	0
Goldman Sachs	W22LROWP2IHZNBB6K528	Y	N	2,810,000	3,150,965	(146,538)	194,427	3,150,965	(146,538)	194,427	0	0
Morgan Stanley	4PQUHN3JPFGFNF3BB653	Y	N	0	835,416	(556,630)	278,786	835,416	(556,630)	278,786	0	0
0299999. Total NAIC 1 Designation				2,810,000	55,418,697	(36,823,205)	15,785,492	55,418,697	(36,823,205)	15,785,492	0	0
0899999. Aggregate Sum of Central Clearing houses							0			0		
0999999 - Gross Totals				2,810,000	55,418,697	(36,823,205)	15,785,492	55,418,697	(36,823,205)	15,785,492	0	0
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					55,418,697	(36,823,205)						

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)
0199999 - Total								XXX	XXX

NONE

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	2,810,000	2,810,000	XXX		V
0299999 - Total					2,810,000	2,810,000	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			26,495,321	26,495,321	07/03/2017
8999999. Total - Short-Term Invested Assets (Schedule DA type)				26,495,321	26,495,321	XXX
9999999 - Totals				26,495,321	26,495,321	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ 12,058,112 Book/Adjusted Carrying Value $ 12,058,112
2. Average balance for the year to date Fair Value $ 28,749,480 Book/Adjusted Carrying Value $ 28,749,480
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 13,234,459 NAIC 2 $ 13,260,862 NAIC 3 $ .... NAIC 4 $ .... NAIC 5 $ .... NAIC 6 $ ....

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
690353-C8-8	OPIC Adj % Due 6/1/2033 MJSD1		1	1,985,863	1,985,863	06/01/2033
690353-C9-6	OPIC Adj % Due 1/15/2030 JAJ015		1	5,388,679	5,388,679	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	4,912,266	4,912,266	06/15/2024
690353-U8-8	OPIC AGENCY DEBENTURES 1% Due 2/15/2028 FMAN15		1	1,800,000	1,800,000	02/15/2028
690353-ZB-6	OPIC Adj % Due 10/15/2033 Sched		1	3,270,000	3,270,000	10/15/2033
690353-ZZ-3	OPIC Adj % Due 9/15/2020 MJSD15		1	1,000,000	1,000,000	09/15/2020
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				22,556,808	22,556,808	XXX
0599999. Total - U.S. Government Bonds				22,556,808	22,556,808	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	4,300,000	4,300,000	11/01/2039
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations				4,300,000	4,300,000	XXX
708692-BH-0	PENNSYLVANIA ST ECON DEV FING VRDN Adj % Due 6/1/2044 JAJ01		2AM	3,000,000	3,000,000	06/01/2044
76252P-HJ-1	RIB FLOATER TRUST 1.34% Due 7/1/2022 Mo-1		1FE	9,000,000	9,000,000	07/01/2022
97689R-AH-7	WISCONSIN ST HSG & ECON DEV AU VAR - TAXABLE - SER B - REMK Adj % Due 4/1/2046 M		1FE	2,090,000	2,090,000	04/01/2046
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				14,090,000	14,090,000	XXX
3199999. Total - U.S. Special Revenues Bonds				18,390,000	18,390,000	XXX
00206R-CW-0	AT&T INC 1 3/4% Due 1/15/2018 JJ15		2FE	500,367	499,940	01/15/2018
025537-AF-8	AMERICAN ELECTRIC POWER 1.65% Due 12/15/2017 JD15		2FE	1,800,216	1,800,149	12/15/2017
02580E-CC-5	AMER EXPRESS BANK FSB 6% Due 9/13/2017 MS13		1FE	2,072,798	2,074,896	09/13/2017
025816-AX-7	AMERICAN EXPRESS CO 6.15% Due 8/28/2017 FA28		1FE	1,748,417	1,750,280	08/28/2017
0258M0-EJ-4	AMERICAN EXPRESS Flt % Due 5/3/2019 FMAN3		1FE	1,002,843	1,000,000	05/03/2019
05329W-AJ-1	AUTONATION INC 6 3/4% Due 4/15/2018 AO15		2FE	2,360,563	2,362,918	04/15/2018
05567L-7E-1	BNP PARIBAS/BNP US MTN 2 3/8% Due 9/14/2017 MS14		1FE	1,667,814	1,667,847	09/14/2017
064255-BL-5	BANK OF TOKYO-MIT UFJ 1.7% Due 3/5/2018 MS5		1FE	580,253	580,241	03/05/2018
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	200,203	200,215	03/16/2018
124857-AH-6	CBS 1.95% Due 7/1/2017 JJ1		2FE	2,135,000	2,135,000	07/01/2017
14040H-AR-6	CAPITAL ONE FINANCIAL CORP 6 3/4% Due 9/15/2017 MS15		2FE	2,833,446	2,835,478	09/15/2017
172967-EM-9	CITIGROUP 6 1/8% Due 11/21/2017 MN21		2FE	1,194,587	1,195,677	11/21/2017
17401Q-AA-9	CITIZENS BANK NA/RI 1.6% Due 12/4/2017 JD4		2FE	3,175,000	3,176,069	12/04/2017
22533D-2A-8	CREDIT AGRICOLE LONDON 3% Due 10/1/2017 AO1		1FE	1,856,321	1,857,160	10/01/2017
26441C-AH-8	DUKE ENERGY 1 5/8% Due 8/15/2017 FA15		2FE	720,137	720,400	08/15/2017
30161M-AE-3	EXELON CORP 6.2% Due 10/1/2017 AO1		2FE	1,833,787	1,836,019	10/01/2017
345397-VP-5	FORD MOTOR CREDIT 6 5/8% Due 8/15/2017 FA15		2FE	1,508,220	1,509,479	08/15/2017
345397-VT-7	FORD MOTOR CREDIT 5% Due 5/15/2018 MN15		2FE	2,051,194	2,053,774	05/15/2018
38141G-RC-0	GOLDMAN SACHS GROUP INC 2 3/8% Due 1/22/2018 JJ22		1FE	5,825,793	5,823,638	01/22/2018
40426W-AV-3	EQUITY COMMONWEALTH 6.65% Due 1/15/2018 JJ15		2FE	800,958	801,549	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	1,050,189	1,050,263	02/26/2018
487437-AA-3	KEEP MEMORY ALIVE VRDN Adj % Due 5/1/2037 Mo-1		1FE	5,800,000	5,800,000	05/01/2037
65590A-DM-5	NORDEA BANK AB NEW YORK Flt % Due 3/7/2019 MJSD7		1FE	3,098,971	3,100,000	03/07/2019
67103G-AA-7	OSF FINANCE VRDN Adj % Due 12/1/2037 Sched		1FE	3,250,000	3,250,000	12/01/2037
69349L-AD-0	PNC BANK NA 6% Due 12/7/2017 JD7		1FE	1,629,069	1,629,698	12/07/2017
694308-HQ-3	PACIFIC GAS & EL Flt % Due 11/30/2017 FMAN28		2FE	700,000	700,000	11/30/2017
708696-BU-2	PENNSYLVANIA ELECTRIC CO 6.05% Due 9/1/2017 MS1		2FE	805,143	805,890	09/01/2017
718546-AM-6	PHILLIPS 66 Flt % Due 4/15/2019 JAJ015		2FE	1,403,248	1,400,000	04/15/2019
78009N-F9-2	Royal Bank Flt % Due 7/28/2017 JAJ028		1FE	3,201,379	3,200,000	07/28/2017
86787E-AM-9	SUNTRUST BANK 7 1/4% Due 3/15/2018 MS15		2FE	2,775,353	2,776,955	03/15/2018
90261X-HC-9	UBS AG STAMFORD CT 1 3/8% Due 8/14/2017 FA14		1FE	3,999,996	4,000,800	08/14/2017
90261X-HH-8	UBS AG STAMFORD CT 1.8% Due 3/26/2018 MS26		1FE	1,201,945	1,201,435	03/26/2018
98956P-AE-2	ZIMMER HOLDINGS INC 2% Due 4/1/2018 AO1		2FE	1,803,272	1,803,376	04/01/2018
98978V-AG-8	ZOETIS INC 1 7/8% Due 2/1/2018 FA1		2FE	4,302,662	4,303,354	02/01/2018
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				76,579,144	76,592,501	XXX
52177R-AA-6	Leaf II Receivab20171 ing LL SER 20171 CL A1 1 1/2% Due 4/15/2018 Mo-15		1FE	5,658,866	5,658,781	04/15/2018
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				5,658,866	5,658,781	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				82,238,010	82,251,282	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				103,435,952	103,449,309	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				19,748,866	19,748,781	XXX
6599999. Total - SVO Identified Funds				0	0	XXX
6699999. Total Bonds				123,184,817	123,198,090	XXX
7099999. Total - Preferred Stocks				0	0	XXX
7599999. Total - Common Stocks				0	0	XXX
7699999. Total - Preferred and Common Stocks				0	0	XXX
	CORP ANDINA DE FOMENTO CORP ANDIAN DE FOMENTO 1 1/2% Due 8/8/2017 FA8			2,900,029	2,900,418	08/08/2017
	RECKITT BENCKISER TSY CP Due 10/5/2017 At Mat			4,663,444	4,663,444	10/05/2017
262006-20-8	DREYFUS GOVERN CASH MGMT-INS MONEY MARKET			55,012	55,012	
8999999. Total - Short-Term Invested Assets (Schedule DA type)				7,618,485	7,618,874	XXX
000000-00-0	Huntington National Bank Money Market Account			14,230	14,230	
000000-00-0	Key Bank Money Market Account			13,310	13,310	
000000-00-0	BB&T Bank Money Market Account			18,666	18,666	
000000-00-0	Key Bank VMDA Account			8,300,000	8,300,000	
9099999. Total - Cash (Schedule E Part 1 type)				8,346,205	8,346,205	XXX
000000-00-0	AVANGRID INC CP 1.35% Due 7/5/2017 At Mat			3,699,306	3,699,306	07/05/2017
000000-00-0	BANK OF TOKYO CP 1.17% Due 7/3/2017 At Mat			3,999,090	3,999,090	07/03/2017
000000-00-0	KCPLMO CP 1.35% Due 7/3/2017 At Mat			7,299,179	7,299,179	07/03/2017
000000-00-0	MDU RESOURCES CP 1.36% Due 7/3/2017 At Mat			4,679,470	4,679,470	07/03/2017
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				19,677,045	19,677,045	XXX
9999999 - Totals				158,826,552	158,840,213	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ 55,452,942 Book/Adjusted Carrying Value $ 55,453,427
2. Average balance for the year to date Fair Value $ 138,923,325 Book/Adjusted Carrying Value $ 138,541,111

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					3,792,848	(5,934,980)	(2,103,046)	XXX
BRANCH BANKING & TRUST CO.	WINSTON-SALEM, NC					532,261	532,498	532,747	XXX
FEDERAL HOME LOAN BANK	CINCINNATI, OH					1,744,551	2,230,565	2,253,849	XXX
HUNTINGTON BANK	COLUMBUS, OH					528,914	528,994	529,109	XXX
JP MORGAN/CHASE	NEW YORK, NY					(10,998,325)	(6,531,244)	(10,667,076)	XXX
KEYCORP (KEY BANK)	CLEVELAND, OH					24,548	11,331,055	8,341,648	XXX
US BANK	CINCINNATI, OH					694,050	3,503,620	3,845,362	XXX
0199998. Deposits in ... 3 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX			266,099	508,464	485,394	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	(3,415,054)	6,168,972	3,217,987	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories		XXX	XXX						XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	(3,415,054)	6,168,972	3,217,987	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	0	0	(3,415,054)	6,168,972	3,217,987	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
AVANGRID INC CP		06/30/2017	1.350	07/05/2017	5,199,025	195	0
BATINT CP		06/28/2017	1.380	07/05/2017	999,732	115	0
BANK OF TOKYO CP		06/26/2017	1.170	07/03/2017	3,999,090	650	0
HPINC CP		06/30/2017	1.390	07/05/2017	1,499,710	58	0
KCPLMO CP		06/30/2017	1.350	07/03/2017	7,299,179	274	0
MDU RESOURCES CP		06/30/2017	1.360	07/03/2017	4,679,470	177	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					23,676,206	1,469	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					23,676,206	1,469	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					23,676,206	1,469	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					23,676,206	1,469	0
8699999 - Total Cash Equivalents					23,676,206	1,469	0