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

LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 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
Linda Marie Lake #, VP	Roger Michael Lanham, Sr VP, Co-Chief Inv Officer	Daniel Roger Larsen, VP, Tax
Bruce William Maisel, VP, CCO	Jonathan David Niemeyer, Sr VP, CAO, & Gen Counsel	Mario Joseph San Marco, VP
Lawrence Robert Silverstein, Sr VP, CMO	James Joseph Vance, Sr VP, Treasurer	Brendan Matthew White, Sr VP, Co-Chief Inv Officer

DIRECTORS OR TRUSTEES

John Finn Barrett	Bryan Chalmer Dunn	Jill Tripp McGruder
Jimmy Joe Miller	Jonathan David Niemeyer	

State of Ohio
County of Hamilton SS:

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

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

Subscribed and sworn to before me this 27th day of October 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	3,655,841,799	0	3,655,841,799	3,424,661,149
2.	Stocks:				
	2.1 Preferred stocks	27,394,032	0	27,394,032	27,394,032
	2.2 Common stocks	87,045,825	535,841	86,509,984	72,087,401
3.	Mortgage loans on real estate:				
	3.1 First liens	457,608,009	0	457,608,009	390,533,251
	3.2 Other than first liens			0	
4.	Real estate:				
	4.1 Properties occupied by the company (less $ .... encumbrances)			0	
	4.2 Properties held for the production of income (less $ .... encumbrances)			0	
	4.3 Properties held for sale (less $ .... encumbrances)			0	0
5.	Cash ($ 6,251,846), cash equivalents ($ 69,665,611) and short-term investments ($ 36,647,089)	112,564,546	0	112,564,546	71,154,634
6.	Contract loans (including $ .... premium notes)	527,540,478	0	527,540,478	492,510,500
7.	Derivatives	61,083,379	0	61,083,379	58,138,535
8.	Other invested assets	246,148,804	2,182,977	243,965,827	212,580,783
9.	Receivables for securities	4,750,166	0	4,750,166	3,751,094
10.	Securities lending reinvested collateral assets	46,630,707	0	46,630,707	14,437,209
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	5,226,607,745	2,718,818	5,223,888,927	4,767,248,588
13.	Title plants less $ .... charged off (for Title insurers only)			0	
14.	Investment income due and accrued	52,908,136	0	52,908,136	48,708,959
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	5,693,935	0	5,693,935	7,008,459
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)	42,567,816		42,567,816	43,837,717
	15.3 Accrued retrospective premiums ($ ....) and contracts subject to redetermination ($ ....)			0	
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	3,246,287	0	3,246,287	4,319,846
	16.2 Funds held by or deposited with reinsured companies			0	
	16.3 Other amounts receivable under reinsurance contracts	146,001	0	146,001	256,133
17.	Amounts receivable relating to uninsured plans			0	
18.1	Current federal and foreign income tax recoverable and interest thereon			0	593,508
18.2	Net deferred tax asset	51,608,292	14,636,178	36,972,114	36,598,509
19.	Guaranty funds receivable or on deposit	1,776,547	0	1,776,547	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	1,068,313	1,068,313	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)	5,385,623,072	18,423,309	5,367,199,763	4,911,434,820
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	
28.	Total (Lines 26 and 27)	5,385,623,072	18,423,309	5,367,199,763	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 $ 4,057,662,913 less $ .... included in Line 6.3 (including $ 3,079,039 Modco Reserve)	4,057,662,913	3,869,996,566
2.	Aggregate reserve for accident and health contracts (including $ .... Modco Reserve)	439,145	475,360
3.	Liability for deposit-type contracts (including $ .... Modco Reserve)	495,328,194	366,875,002
4.	Contract claims:		
	4.1 Life	7,190,287	9,990,822
	4.2 Accident and health		0
5.	Policyholders' dividends $ 881,375 and coupons $ .... due and unpaid	881,375	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)	60,032,737	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	1,199,986	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 $ 21,504 assumed and $ 2,975,135 ceded	2,996,639	4,478,160
	9.4 Interest Maintenance Reserve	7,825,476	6,896,810
10.	Commissions to agents due or accrued-life and annuity contracts $ 414,542 , accident and health $ .... and deposit-type contract funds $	414,542	314,595
11.	Commissions and expense allowances payable on reinsurance assumed	158	210
12.	General expenses due or accrued	631,371	774,840
13.	Transfers to Separate Accounts due or accrued (net) (including $ .... accrued for expense allowances recognized in reserves, net of reinsured allowances)		
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	2,015,172	2,644,291
15.1	Current federal and foreign income taxes, including $ (1,284,699) on realized capital gains (losses)	1,073,512	0
15.2	Net deferred tax liability		
16.	Unearned investment income	3,718	26,619
17.	Amounts withheld or retained by company as agent or trustee	80,468	564,132
18.	Amounts held for agents' account, including $ .... agents' credit balances		
19.	Remittances and items not allocated	2,926,603	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	3,522,983	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	56,022,648	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	2,759,760	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	39,560,890	40,620,871
	24.09 Payable for securities	15,875,165	3,916,092
	24.10 Payable for securities lending	213,039,488	116,525,743
	24.11 Capital notes $ .... and interest thereon $		
25.	Aggregate write-ins for liabilities	92,308,643	82,183,712
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	5,063,791,873	4,622,779,463
27.	From Separate Accounts Statement		
28.	Total liabilities (Lines 26 and 27)	5,063,791,873	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)	150,082,605	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)	300,907,890	286,155,357
38.	Totals of Lines 29, 30 and 37	303,407,890	288,655,357
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	5,367,199,763	4,911,434,820
	DETAILS OF WRITE-INS		
2501.	Unfunded Commitment to Low Income Housing Tax Credit Property	87,473,050	77,161,506
2502.	Payable for collateral on Derivatives	3,730,000	3,950,000
2503.	Outstanding disbursement - death	857,345	749,960
2598.	Summary of remaining write-ins for Line 25 from overflow page	248,248	322,246
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	92,308,643	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	418,116,980	432,355,038	569,531,426
2.	Considerations for supplementary contracts with life contingencies	3,346,925	782,388	1,541,140
3.	Net investment income	151,041,783	147,310,394	196,804,311
4.	Amortization of Interest Maintenance Reserve (IMR)	449,217	222,176	562,212
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	65,187	83,336	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	712,228	785,775	900,337
9.	Totals (Lines 1 to 8.3)	573,732,320	581,539,107	769,441,214
10.	Death benefits	19,542,569	18,687,341	24,444,376
11.	Matured endowments (excluding guaranteed annual pure endowments)	107,439	114,700	133,889
12.	Annuity benefits	24,789,616	23,407,138	31,167,582
13.	Disability benefits and benefits under accident and health contracts	1,412,428	1,006,729	1,364,914
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	211,490,697	202,821,211	272,428,072
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	8,206,587	7,380,609	10,688,149
18.	Payments on supplementary contracts with life contingencies	1,700,924	1,513,326	2,011,066
19.	Increase in aggregate reserves for life and accident and health contracts	188,159,761	197,961,317	260,136,972
20.	Totals (Lines 10 to 19)	455,410,021	452,892,371	602,375,020
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	39,612,362	43,101,097	55,074,610
22.	Commissions and expense allowances on reinsurance assumed	1,680	2,560	3,260
23.	General insurance expenses	28,836,240	24,282,789	33,363,970
24.	Insurance taxes, licenses and fees, excluding federal income taxes	6,394,029	6,283,315	8,661,464
25.	Increase in loading on deferred and uncollected premiums	(473,907)	(279,480)	195,758
26.	Net transfers to or (from) Separate Accounts net of reinsurance			
27.	Aggregate write-ins for deductions	2,721,939	2,102,664	2,948,030
28.	Totals (Lines 20 to 27)	532,502,364	528,385,316	702,622,112
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	41,229,956	53,153,791	66,819,102
30.	Dividends to policyholders	43,584,881	40,802,410	56,574,004
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	(2,354,925)	12,351,381	10,245,098
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(4,651,244)	2,524,786	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)	2,296,319	9,826,595	9,892,817
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 3,720,216 (excluding taxes of $ 741,937 transferred to the IMR)	6,051,636	(5,902,711)	(6,974,140)
35.	Net income (Line 33 plus Line 34)	8,347,955	3,923,884	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)	8,347,955	3,923,884	2,918,677
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 3,723,618	10,475,331	10,328,100	11,098,186
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	(324,189)	3,288,820	4,434,389
41.	Change in nonadmitted assets	4,232,244	1,069,546	(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	529,630		0
44.	Change in asset valuation reserve	(8,508,438)	(10,082,712)	(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	998,990	998,990
54.	Net change in capital and surplus for the year (Lines 37 through 53)	14,752,533	9,526,628	27,228,707
55.	Capital and surplus, as of statement date (Lines 36 + 54)	303,407,890	270,953,277	288,655,357
	DETAILS OF WRITE-INS			
08.301.	Pension Administration Fees	702,305	700,760	798,680
08.302.	Miscellaneous Income	9,923	85,015	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)	712,228	785,775	900,337
2701.	Securities lending interest expense	1,450,783	602,899	846,636
2702.	Benefits for employees and agents not included elsewhere	646,455	1,015,134	1,236,504
2703.	Modified coinsurance change in mean reserve adjustment	624,701	484,631	848,790
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)	2,721,939	2,102,664	2,948,030
5301.	Traditional and term reserves error correction		998,990	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	998,990	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	424,762,779	434,214,166	569,159,991
2.	Net investment income	159,537,435	150,796,935	203,862,650
3.	Miscellaneous income	887,547	1,053,238	1,035,380
4.	Total (Lines 1 to 3)	585,187,761	586,064,339	774,058,021
5.	Benefit and loss related payments	270,458,756	253,625,248	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	78,196,480	76,878,142	100,149,046
8.	Dividends paid to policyholders	41,197,148	38,773,418	53,232,110
9.	Federal and foreign income taxes paid (recovered) net of $ 507,780 tax on capital gains (losses)	(1,856,111)	3,924,759	9,839,423
10.	Total (Lines 5 through 9)	387,996,273	373,201,567	502,477,577
11.	Net cash from operations (Line 4 minus Line 10)	197,191,488	212,862,772	271,580,444
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	486,460,371	346,917,221	489,712,262
	12.2 Stocks	6,615,279	31,345,470	44,003,825
	12.3 Mortgage loans	18,409,978	23,320,181	30,132,803
	12.4 Real estate	0	0	1,995,000
	12.5 Other invested assets	655,059	343,093	419,811
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	6,686	584	584
	12.7 Miscellaneous proceeds	11,959,073	64,796,925	26,956,737
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	524,106,446	466,723,474	593,221,022
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	720,917,859	505,175,192	678,951,312
	13.2 Stocks	17,051,130	37,539,766	62,948,316
	13.3 Mortgage loans	85,484,737	84,617,302	104,317,394
	13.4 Real estate	0	0	78,033
	13.5 Other invested assets	22,697,796	54,385,070	59,893,270
	13.6 Miscellaneous applications	38,375,660	32,000,213	30,700,488
	13.7 Total investments acquired (Lines 13.1 to 13.6)	884,527,182	713,717,543	936,888,813
14.	Net increase (or decrease) in contract loans and premium notes	35,029,978	27,549,271	39,684,470
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(395,450,714)	(274,543,340)	(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	128,453,192	37,981,782	37,662,428
	16.5 Dividends to stockholders	0	0	0
	16.6 Other cash provided (applied)	111,215,947	(19,271,518)	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)	239,669,139	18,710,264	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)	41,409,913	(42,970,304)	(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)	112,564,546	81,133,466	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	324,345,445	322,935,158	432,229,653
3.	Ordinary individual annuities	105,722,221	118,874,451	152,841,363
4.	Credit life (group and individual)			0
5.	Group life insurance	36,802	41,985	56,413
6.	Group annuities	18,265,507	17,878,124	20,920,655
7.	A & H - group			0
8.	A & H - credit (group and individual)			0
9.	A & H - other	139,600	210,881	254,318
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal	448,509,575	459,940,599	606,302,402
12.	Deposit-type contracts	651,532,112	161,594,124	218,688,070
13.	Total	1,100,041,687	621,534,723	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	8,347,955	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	8,347,955	2,918,677
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	xxx	xxx	xxx	303,407,890	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	303,407,890	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 nine month period ended September 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 nine month period ended September 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 September 30, 2017:

a. The aggregate amount of unrealized losses:	
1. Less than 12 Months	2,431,842
2. 12 Months or Longer	354,045
b. The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	187,267,530
2. 12 Months or Longer	10,860,381

(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 $212.6 million.

F. Real Estate. No Change.

G. Low Income Housing Tax Credit Property Investments. No Change.

H. Restricted Assets. No Change.

I. Working Capital Finance Investments. None.

J. Offsetting and Netting of Assets and Liabilities

Information related to the Company's derivative instruments and the effects of offsetting on the balance sheet are as follows:

	Gross Amount Recognized	Amount Offset*	Net Amount Presented on Financial Statements
(1) Assets			
Derivative Instrument	61,083,383	—	61,083,383

* 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	(39,560,895)	—	(39,560,895)

* 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	9,808,879	9,808,879	—
(d) Excess Stock	—	—	—
(e) Aggregate Total (a+b+c+d)	15,702,600	15,702,600	—
(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)	528,030,078	508,651,697	432,835,718
2. Current Year General Account Total Collateral Pledged	528,030,078	508,651,697	432,835,718
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)	542,289,823	519,240,302	424,434,366
2. Current Year General Account Maximum Collateral Pledged	542,289,823	519,240,302	424,434,366
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	432,835,718	432,835,718	—	423,701,845
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	432,835,718	432,835,718	—	423,701,845
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	432,835,718	432,835,718	—
3. Other	—	—	—
4. Aggregate Total (1+2+3)	432,835,718	432,835,718	—

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 September 30, 2017

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total
a. Assets at fair value				
Common stock: Unaffiliated	69,907,384	—	900,000	70,807,384
Derivative assets: Options, purchased	—	—	60,899,159	60,899,159
Derivative assets: Stock warrants	—	184,224	—	184,224
Total assets at fair value	69,907,384	184,224	61,799,159	131,890,767

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total
b. Liabilities at fair value				
Derivative liabilities: Options, written	—	—	(39,560,895)	(39,560,895)
Total liabilities at fair value	—	—	(39,560,895)	(39,560,895)

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 09/30/2017

Description	Beginning Balance at 07/01/2017	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 09/30/2017
a. Assets										
Common stock: Unaffiliated	600,000	—	—	—	—	300,000	—	—	—	900,000
Derivative assets: Options, purchased	55,418,697	—	—	(2,609,079)	6,626,979	7,463,691	—	—	(6,001,129)	60,899,159
Total Assets	56,018,697	—	—	(2,609,079)	6,626,979	7,763,691	—	—	(6,001,129)	61,799,159

Description	Beginning Balance at 07/01/2017	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 09/30/2017
b. Liabilities										
Derivative liabilities: Options, written	(36,823,205)	—	—	5,947,845	(4,149,659)	—	(4,535,876)	—	—	(39,560,895)
Total liabilities	(36,823,205)	—	—	5,947,845	(4,149,659)	—	(4,535,876)	—	—	(39,560,895)

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: Options, purchased	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: Options, written	(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: Options, purchased	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: Options, written	(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) 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 2 consist of stock warrants. The fair value of the warrants have been determined through the use of third-party pricing services utilizing market observable inputs.

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	3,841,880,158	3,655,841,799	10,622,040	3,585,715,708	245,542,410	
Common stock: Unaffiliated**	86,509,984	86,509,984	85,609,984	—	900,000	
Preferred stock	29,390,304	27,394,032	—	29,390,304	—	
Mortgage loans	480,571,122	457,608,009	—	—	480,571,122	
Cash, cash equivalents, & short-term investments	112,564,544	112,564,546	112,564,544	—	—	
Other invested assets: Surplus notes	57,065,940	46,684,176	—	57,065,940	—	
Securities lending reinvested collateral assets	46,630,707	46,630,707	46,630,707	—	—	
Derivative assets	61,083,383	61,083,383	—	184,224	60,899,159	
Life and annuity reserves for investment-type contracts and deposit fund liabilities	(530,629,286)	(505,152,357)	—	—	(530,629,286)	
Fixed-indexed annuity contracts	(1,293,332,994)	(1,308,187,391)	—	—	(1,293,332,994)	
Derivative liabilities	(39,560,895)	(39,560,895)	—	—	(39,560,895)	
Cash collateral payable	(3,730,000)	(3,730,000)	—	(3,730,000)	—	
Securities lending liability	(213,039,487)	(213,039,487)	—	(213,039,487)	—	

**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.

The fair value of the stock warrants have been determined through the use of third-party pricing services utilizing market observable inputs.

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: $ 113,037,237

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	$ 535,841
14.24	Short-Term Investments	$ 0	$
14.25	Mortgage Loans on Real Estate	$ 0	$
14.26	All Other	$ 57,959,427	$ 63,825,952
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 58,462,719	$ 64,361,793
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. $ 212,575,420

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 212,561,010

16.3 Total payable for securities lending reported on the liability page. $ 213,039,488

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	$ 451,443,066
	1.14 Total Mortgages in Good Standing	$ 451,443,066
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$ 6,164,943
	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)	$ 457,608,009
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$
	1.62 Residential Mortgages	$
	1.63 Commercial Mortgages	$
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$ 0
2.	Operating Percentages:	
	2.1 A&H loss percent	%
	2.2 A&H cost containment percent	%
	2.3 A&H expense percent excluding cost containment expenses	%
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

	States, Etc.	1	Direct Business Only					
			Life Contracts		4	5	6	7
		Active Status	2 Life Insurance Premiums	3 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	1,583,419	651,499	0		2,234,918	0
2.	Alaska AK	L	13,849	0	0		13,849	0
3.	Arizona AZ	L	8,236,496	1,806,465	293		10,043,254	0
4.	Arkansas AR	L	2,259,327	1,150,960	624		3,410,911	0
5.	California CA	L	21,038,110	14,205,750	16,905		35,260,765	0
6.	Colorado CO	L	13,315,159	4,426,073	856		17,742,088	0
7.	Connecticut CT	L	7,138,166	7,625,461	3,154		14,766,781	436,848
8.	Delaware DE	L	825,116	208,725	0		1,033,841	0
9.	District of Columbia DC	L	1,204,151	992,974	0		2,197,125	0
10.	Florida FL	L	12,660,272	7,096,259	13,949		19,770,480	0
11.	Georgia GA	L	3,998,762	3,016,042	1,392		7,016,196	135,000
12.	Hawaii HI	L	6,718,316	2,514,934	4,875		9,238,125	0
13.	Idaho ID	L	1,790,395	1,255,340	0		3,045,735	0
14.	Illinois IL	L	8,076,694	1,909,610	6,834		9,993,138	0
15.	Indiana IN	L	5,714,234	1,163,091	14,014		6,891,339	0
16.	Iowa IA	L	1,901,627	54,799	3,387		1,959,813	0
17.	Kansas KS	L	3,598,084	2,010,883	1,333		5,610,300	0
18.	Kentucky KY	L	1,888,704	980,467	1,042		2,870,213	0
19.	Louisiana LA	L	1,677,343	681,445	1,343		2,360,131	0
20.	Maine ME	L	452,884	5,250	149		458,283	0
21.	Maryland MD	L	11,251,823	7,207,730	1,378		18,460,931	0
22.	Massachusetts MA	L	4,878,054	9,050,248	8,224		13,936,526	195,000
23.	Michigan MI	L	7,434,859	456,804	7,240		7,898,903	0
24.	Minnesota MN	L	4,945,180	1,380,846	(24)		6,326,002	0
25.	Mississippi MS	L	749,449	566,881	0		1,316,330	0
26.	Missouri MO	L	20,750,197	2,063,729	0		22,813,926	0
27.	Montana MT	L	753,682	43,621	0		797,303	0
28.	Nebraska NE	L	2,846,138	831,569	886		3,678,593	0
29.	Nevada NV	L	812,303	401,182	133		1,213,618	0
30.	New Hampshire NH	L	1,433,670	3,584,929	6,183		5,024,782	88,961
31.	New Jersey NJ	L	10,906,998	2,293,776	8,614		13,209,388	100,000
32.	New Mexico NM	L	1,702,045	63,670	0		1,765,715	0
33.	New York NY	N	708,770	174,820	1,615		885,205	0
34.	North Carolina NC	L	6,224,567	1,287,712	1,051		7,513,330	0
35.	North Dakota ND	L	515,168	44,263	0		559,431	0
36.	Ohio OH	L	12,584,722	1,155,794	4,813		13,745,329	649,227,250
37.	Oklahoma OK	L	1,037,848	153,124	0		1,190,972	0
38.	Oregon OR	L	1,930,332	1,054,967	482		2,985,781	0
39.	Pennsylvania PA	L	15,619,914	8,013,660	9,729		23,643,303	0
40.	Rhode Island RI	L	530,345	1,700,951	1,421		2,232,717	187,756
41.	South Carolina SC	L	2,544,750	900,497	1,321		3,446,568	0
42.	South Dakota SD	L	576,473	327,303	0		903,776	0
43.	Tennessee TN	L	2,485,447	3,064,307	1,127		5,550,881	0
44.	Texas TX	L	25,508,132	10,077,204	1,703		35,587,039	521,000
45.	Utah UT	L	2,176,500	2,087,724	0		4,264,224	0
46.	Vermont VT	L	1,541,525	917,817	0		2,459,342	0
47.	Virginia VA	L	12,717,119	7,346,251	7,151		20,070,521	0
48.	Washington WA	L	7,595,210	2,691,247	1,448		10,287,905	640,297
49.	West Virginia WV	L	961,352	710,574	4,618		1,676,544	0
50.	Wisconsin WI	L	3,826,143	2,222,634	0		6,048,777	0
51.	Wyoming WY	L	248,234	335,958	0		584,192	0
52.	American Samoa AS	N	1,110	0	0		1,110	0
53.	Guam GU	N	36,426	0	0		36,426	0
54.	Puerto Rico PR	N	43,367	0	0		43,367	0
55.	U.S. Virgin Islands VI	N	6,100	0	0		6,100	0
56.	Northern Mariana Islands MP	N					0	
57.	Canada CAN	N	0	0	0		0	0
58.	Aggregate Other Aliens OT	XXX	276,226	8,300	337	0	284,863	0
59.	Subtotal	(a) 50	272,251,286	123,976,119	139,600	0	396,367,005	651,532,112
90.	Reporting entity contributions for employee benefits plans	XXX	0	0	0		0	0
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	50,729,554	11,609	0		50,741,163	0
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX					0	
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX	1,401,407	0	0		1,401,407	0
94.	Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95.	Totals (Direct Business)	XXX	324,382,247	123,987,728	139,600	0	448,509,575	651,532,112
96.	Plus Reinsurance Assumed	XXX					0	
97	Totals (All Business)	XXX	324,382,247	123,987,728	139,600	0	448,509,575	651,532,112
98.	Less Reinsurance Ceded	XXX	27,629,314	601,060	139,600		28,369,974	0
99.	Totals (All Business) less Reinsurance Ceded	XXX	296,752,933	123,386,668	0	0	420,139,601	651,532,112
	DETAILS OF WRITE-INS							
58001.	ZZZ Other Alien	XXX	276,226	8,300	337		284,863	0
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	276,226	8,300	337	0	284,863	0
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX	0	0	0	0	0	0
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX	0	0	0	0	0	0

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

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

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

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0836	Western-Southern Group	00000	81-3013986				309 Holdings, LLC	OH	NIA	W&S Real Estate Holdings LLC	Ownership	48.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-3013986				309 Holdings, LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	1.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	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	82-1940957				Eagle Rose Apt. Holdings,LLC	NY	NIA	The Western and Southern Life Ins Co	Ownership	2.500	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	82-1492952				Forsythe Halcyon AA Inv. Holdings, LLC	MA	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	55.070	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	52-2206044				Fort Washington Capital Partners, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-3243974				Fort Washington Global Alpha Domestic Fund LP	OH	NIA	Western & Southern Financial Group, Inc	Ownership	99.990	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	98-1227949				Fort Washington Global Alpha Master Fund LP	OH	NIA	Fort Washington Global Alpha Domestic Fund LP	Ownership	99.470	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	5.040	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	39.630	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	30.850	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	5.860	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	5.860	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	23.800	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	81-1710716				Fort Washington PE Invest IX	OH	NIA	The Western and Southern Life Ins Co	Ownership	9.180	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	

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	82-2495007				Grand Dunes Senior Holdings, LLC	NC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-3457194				GS Multifamily Galleria LLC	TX	NIA	Galleria Investor Holdings, LLC	Ownership	57.820	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3525111				GS Yorktown Apt LP	TX	NIA	YT Crossing Holdings, LLC	Ownership	57.820	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3108420				Hearthview Praire Lake Apts LLC	IN	NIA	Prairie Lakes Holdings, LLC	Ownership	62.720	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1328371				IFS Financial Services, Inc	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	43-2081325				Insurance Profillment Solutions, LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	74780	86-0214103				Integrity Life Insurance Co	OH	IA	The Western and Southern Life Ins Co	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	34-1826874				IR Mall Associates LTD	FL	NIA	The Western and Southern Life Ins Co	Ownership	49.500	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-2358660				Jacksonville Salisbury Apt Holdings,LLC	FL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-4171986				Kissimmee Investor Holdings, LLC	FL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
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	82-1507720				Price Willis Lodging Holdings, LLC	SC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	34-1998937				Queen City Square LLC	OH	NIA	The Western and Southern Life Ins Co	Ownership	99.750	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	52-2096076				Race Street Dev Ltd	OH	NIA	W&S Real Estate Holdings LLC	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-4725907				Railroad Parkside Investor Holdings, LLC	AL	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-4266774				Randolph Tower Affordable Inv Fund LLC	IL	NIA	The Western and Southern Life Ins Co	Ownership	99.990	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-2188516				Revel Investor Holdings, LLC	CO	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	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	

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	46-2930953				Skye Apts Investor Holdings, LLC	MN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	61-1328558				Skyport Hotel LLC	KY	NIA	The Western and Southern Life Ins Co	Ownership	25.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-1553152				Sonterra Legacy Investor Holding, LLC	OH	NIA	2014 San Antonio Trust Agreement	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-2306231				Southside Tunnel Apts. Investor Holdings, LLC	PA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-2922655				SP Charlotte Apts. Investor Holdings, LLC	NC	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1827381				Stony Investor Holdings,LLC	VA	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-3538359				Stout Metro Housing Holdings LLC	IN	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-2348581				Summerbrooke Holdings LLC	TX	NIA	W&S Real Estate Holdings LLC	Ownership	98.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-4291356				Sundance Lafrontera Holdings LLC	TX	NIA	The Western and Southern Life Ins Co	Ownership	62.720	WS Mutual Holding Co	N	
0836	Western-Southern Group	70483	31-0487145				The Western and Southern Life Ins Co	OH	IA	Western & Southern Financial Group, Inc	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1394672				Touchstone Advisors Inc	OH	NIA	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-6046379				Touchstone Securities, Inc	NE	NIA	IFS Financial Services, Inc	Ownership	100.000	WS Mutual Holding Co	N	
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] — 65242201749000003

2. Medicare Part D Coverage Supplement [Document Identifier 365] — 65242201736500003

3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445] — 65242201744500003

5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447] — 65242201744700003

6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448] — 65242201744800003

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Modco adjustment Wilton reinsurance	180,393	212,392
2505. Uncashed drafts and checks that are pending escheatment to the state	67,855	109,854
2597. Summary of remaining write-ins for Line 25 from overflow page	248,248	322,246

Additional Write-ins for Summary of Operations Line 27

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

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition		
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals		
5.	Deduct amounts received on disposals		
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized		
8.	Deduct current year's depreciation		
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	390,533,240	316,348,649
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	62,863,069	71,669,199
	2.2 Additional investment made after acquisition	22,621,668	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	18,409,978	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)	457,607,999	390,533,240
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	457,607,999	390,533,240
14.	Deduct total nonadmitted amounts		0
15.	Statement value at end of current period (Line 13 minus Line 14)	457,607,999	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	26,549,401	33,922,673
	2.2 Additional investment made after acquisition	6,459,939	36,956,841
3.	Capitalized deferred interest and other		0
4.	Accrual of discount	8,122	10,859
5.	Unrealized valuation increase (decrease)	(805,779)	226,078
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals	655,059	419,811
8.	Deduct amortization of premium and depreciation	78,469	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)	246,148,804	214,670,648
12.	Deduct total nonadmitted amounts	2,182,977	2,089,864
13.	Statement value at end of current period (Line 11 minus Line 12)	243,965,827	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	737,968,989	741,899,628
3.	Accrual of discount	2,043,128	3,215,695
4.	Unrealized valuation increase (decrease)	3,522,022	413,358
5.	Total gain (loss) on disposals	2,447,886	14,115,418
6.	Deduct consideration for bonds and stocks disposed of	493,075,650	533,716,087
7.	Deduct amortization of premium	6,847,189	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	423,408	7,092,215
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	3,770,281,658	3,524,645,880
11.	Deduct total nonadmitted amounts	535,843	503,292
12.	Statement value at end of current period (Line 10 minus Line 11)	3,769,745,815	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)	2,132,812,474	452,797,534	422,954,745	27,506,726	2,064,202,700	2,132,812,474	2,190,161,989	2,043,055,538
2. NAIC 2 (a)	1,293,222,492	1,269,170,744	1,227,724,659	(30,537,414)	1,301,403,438	1,293,222,492	1,304,131,163	1,187,211,406
3. NAIC 3 (a)	144,926,724	16,210,171	28,099,708	8,933,379	127,878,493	144,926,724	141,970,566	143,970,928
4. NAIC 4 (a)	111,608,951	23,244,894	20,004,959	(7,420,281)	104,672,563	111,608,951	107,428,605	85,293,048
5. NAIC 5 (a)	6,922,246	804	2,170,157	1,386,037	11,741,815	6,922,246	6,138,930	27,712,772
6. NAIC 6 (a)	5,129,042	0	2,304,000	(1,149,728)	3,383,698	5,129,042	1,675,314	1,881,945
7. Total Bonds	3,694,621,929	1,761,424,147	1,703,258,228	(1,281,281)	3,613,282,707	3,694,621,929	3,751,506,567	3,489,125,637
PREFERRED STOCK								
8. NAIC 1	6,507,381	0	0	0	6,507,381	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	20,886,651
10. NAIC 3	0	0	0	0	0	0	0	
11. NAIC 4	0	0	0	0	0	0	0	
12. NAIC 5	0	0	0	0	0	0	0	
13. NAIC 6	0	0	0	0	0	0	0	
14. Total Preferred Stock	27,394,032	0	0	0	27,394,032	27,394,032	27,394,032	27,394,032
15. Total Bonds and Preferred Stock	3,722,015,961	1,761,424,147	1,703,258,228	(1,281,281)	3,640,676,739	3,722,015,961	3,778,900,599	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 $ 49,167,794 ; NAIC 2 $ 46,496,969 ; 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	36,647,093	XXX	36,647,089	85,367	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	43,807,757	84,862,754
2.	Cost of short-term investments acquired	447,974,847	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	455,134,641	551,821,521
7.	Deduct amortization of premium	870	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)	36,647,093	43,807,757
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	36,647,093	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	9,219,667
3.	Unrealized Valuation increase/(decrease)	3,527,491
4.	Total gain (loss) on termination recognized	9,972,399
5.	Considerations received/(paid) on terminations	18,714,734
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)	21,522,496
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	21,522,496

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	21,522,488	
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)		21,522,488
4.	Part D, Section 1, Column 5	61,083,383	
5.	Part D, Section 1, Column 6	(39,560,895)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0

		Fair Value Check	
7.	Part A, Section 1, Column 16	21,522,488	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		21,522,488
10.	Part D, Section 1, Column 8	61,083,383	
11.	Part D, Section 1, Column 9	(39,560,895)	
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	3,864,238,509	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	3,825,284,406	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)	69,665,611	30,704,751
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	69,665,611	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	14,109,959	48,000,000
LL-1704	Bolingbrook	IL		07/20/2017	4.750	9,600,000	0	19,200,000
0599999. Mortgages in good standing - Commercial mortgages-all other						9,600,000	14,109,959	67,200,000
0899999. Total Mortgages in good standing						9,600,000	14,109,959	67,200,000
LL-1503	Myrtle Beach	SC		07/27/2015	5.450	0	620,428	14,500,000
1399999. Restructured mortgages - Commercial mortgages-all other						0	620,428	14,500,000
1699999. Total - Restructured Mortgages						0	620,428	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						9,600,000	14,730,387	81,700,000

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-0202	Ft. Wayne	IN		07/17/2002	08/14/2017	353,377	0	0	0	0	0	0	45,141	45,141	0	0	0
LL-0617	Harrisburg	PA		12/08/2006	08/16/2017	991,029	0	0	0	0	0	0	948,501	948,501	0	0	0
LL-0703	Colorado Springs	CO		09/27/2007	09/29/2017	739,495	0	0	0	0	0	0	694,531	694,531	0	0	0
LL-0707	Indianapolis	IN		08/21/2007	07/14/2017	864,339	0	0	0	0	0	0	845,516	845,516	0	0	0
LL-0709	Indianapolis	IN		08/01/2007	08/01/2017	415,475	0	0	0	0	0	0	399,634	399,634	0	0	0
LL-8098	Conway	SC		06/29/1997	07/11/2017	193,210	0	0	0	0	0	0	28,179	28,179	0	0	0
0199999. Mortgages closed by repayment						3,556,925	0	0	0	0	0	0	2,961,502	2,961,502	0	0	0
LL-0201	Ft. Wayne	IN		08/30/2002		604,221	0	0	0	0	0	0	0	60,302	0	0	0
LL-0202	Ft. Wayne	IN		07/17/2002		353,377	0	0	0	0	0	0	0	44,861	0	0	0
LL-0204	Cumberland	IN		03/06/2003		347,605	0	0	0	0	0	0	0	7,725	0	0	0
LL-0206	Grandville	MI		11/26/2002		494,098	0	0	0	0	0	0	0	17,205	0	0	0
LL-0301	Ft. Wayne	IN		10/14/2003		1,340,918	0	0	0	0	0	0	0	55,214	0	0	0
LL-0305	Anderson	IN		08/14/2003		511,981	0	0	0	0	0	0	0	72,077	0	0	0
LL-0310	Moreno Valley	CA		12/04/2003		1,511,997	0	0	0	0	0	0	0	43,953	0	0	0
LL-0312	Temecula	CA		02/05/2004		513,219	0	0	0	0	0	0	0	14,495	0	0	0
LL-0411	West Lafayette	IN		02/22/2005		2,581,423	0	0	0	0	0	0	0	64,021	0	0	0
LL-0503	West Chester	OH		04/12/2005		699,892	0	0	0	0	0	0	0	16,796	0	0	0
LL-0507	Long Beach	CA		08/31/2005		866,077	0	0	0	0	0	0	0	53,746	0	0	0
LL-0509	Round Rock	TX		11/09/2005		845,495	0	0	0	0	0	0	0	18,717	0	0	0
LL-0510	Round Rock	TX		10/11/2005		207,811	0	0	0	0	0	0	0	12,288	0	0	0
LL-0515	St. Paul	MN		07/17/2006		945,936	0	0	0	0	0	0	0	45,602	0	0	0
LL-0516	Louisville	KY		01/03/2006		471,508	0	0	0	0	0	0	0	26,534	0	0	0
LL-0517	Nashville	TN		06/26/2006		533,217	0	0	0	0	0	0	0	9,188	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
LL-0604	Indianapolis	IN		05/18/2006		1,979,066	0	0	0	0	0	0	0	34,660	0	0	0
LL-0608	Sun City	FL		09/22/2006		580,403	0	0	0	0	0	0	0	9,619	0	0	0
LL-0609	Dallas	TX		12/28/2006		1,571,066	0	0	0	0	0	0	0	18,379	0	0	0
LL-0613	Middletown	OH		12/06/2006		430,568	0	0	0	0	0	0	0	18,579	0	0	0
LL-0617	Harrisburg	PA		12/08/2006		991,029	0	0	0	0	0	0	0	6,170	0	0	0
LL-0618	Golden	CO		02/14/2007		1,634,193	0	0	0	0	0	0	0	16,614	0	0	0
LL-0619	Brownsburg	IN		01/18/2007		787,279	0	0	0	0	0	0	0	14,506	0	0	0
LL-0702	Vandalia	OH		05/01/2007		974,385	0	0	0	0	0	0	0	39,247	0	0	0
LL-0703	Colorado Springs	CO		09/27/2007		739,495	0	0	0	0	0	0	0	11,424	0	0	0
LL-0704	Indianapolis	IN		08/02/2007		2,200,981	0	0	0	0	0	0	0	21,835	0	0	0
LL-0706	Champaign	IL		07/10/2007		2,856,102	0	0	0	0	0	0	0	25,434	0	0	0
LL-0707	Indianapolis	IN		08/21/2007		864,339	0	0	0	0	0	0	0	2,732	0	0	0
LL-0708	Roseville	MI		08/13/2007		183,208	0	0	0	0	0	0	0	24,187	0	0	0
LL-0709	Indianapolis	IN		08/01/2007		415,475	0	0	0	0	0	0	0	2,301	0	0	0
LL-0710	Concord	NC		03/12/2008		1,788,174	0	0	0	0	0	0	0	59,413	0	0	0
LL-0714	Vandalia	OH		02/14/2008		1,113,645	0	0	0	0	0	0	0	37,929	0	0	0
LL-0715	Colfax	NC		06/19/2008		2,045,643	0	0	0	0	0	0	0	65,458	0	0	0
LL-0801	Aurora	CO		08/15/2008		3,272,612	0	0	0	0	0	0	0	29,148	0	0	0
LL-0804	Indianapolis	IN		04/23/2008		1,256,336	0	0	0	0	0	0	0	52,292	0	0	0
LL-0805	Nicholasville	KY		06/25/2008		736,974	0	0	0	0	0	0	0	9,273	0	0	0
LL-0806	Kissimmee	FL		05/23/2008		1,526,574	0	0	0	0	0	0	0	20,223	0	0	0
LL-0807	Springfield	IL		11/25/2008		3,344,818	0	0	0	0	0	0	0	27,559	0	0	0
LL-0808	Plainfield	IN		08/18/2008		365,968	0	0	0	0	0	0	0	51,465	0	0	0
LL-0810	Centennial	CO		12/05/2008		1,505,306	0	0	0	0	0	0	0	17,539	0	0	0
LL-0811	San Antonio	TX		10/10/2008		417,320	0	0	0	0	0	0	0	35,493	0	0	0
LL-0812	Gastonia	NC		11/17/2008		372,565	0	0	0	0	0	0	0	5,326	0	0	0
LL-0813	Simpsonville	SC		01/22/2009		782,662	0	0	0	0	0	0	0	22,157	0	0	0
LL-0902	Beckley	WV		03/08/2010		892,301	0	0	0	0	0	0	0	11,499	0	0	0
LL-0903	Simpsonville	SC		11/25/2009		3,187,386	0	0	0	0	0	0	0	29,168	0	0	0
LL-0904	Indianapolis	IN		11/10/2009		1,211,927	0	0	0	0	0	0	0	53,161	0	0	0
LL-0905	Memphis	TN		07/29/2009		1,270,223	0	0	0	0	0	0	0	32,431	0	0	0
LL-0906	Conroe	TX		08/28/2009		1,180,160	0	0	0	0	0	0	0	14,770	0	0	0
LL-0907	Orlando	FL		09/03/2009		511,951	0	0	0	0	0	0	0	10,356	0	0	0
LL-0908	Houston	TX		10/01/2009		2,695,574	0	0	0	0	0	0	0	31,848	0	0	0
LL-0909	Leesburg	FL		12/10/2009		914,772	0	0	0	0	0	0	0	17,310	0	0	0
LL-0910	Minneola	FL		12/10/2009		860,962	0	0	0	0	0	0	0	16,292	0	0	0
LL-0911	Beavercreek	OH		02/01/2010		1,597,766	0	0	0	0	0	0	0	19,328	0	0	0
LL-0912	Beavercreek	OH		02/01/2010		1,620,859	0	0	0	0	0	0	0	32,788	0	0	0
LL-0913	Simpsonville	SC		12/28/2010		2,898,351	0	0	0	0	0	0	0	18,946	0	0	0
LL-1002	Ashland	KY		06/30/2010		1,135,742	0	0	0	0	0	0	0	25,619	0	0	0
LL-1003	Independence	MO		08/12/2010		3,502,133	0	0	0	0	0	0	0	78,230	0	0	0
LL-1005	Keizer	OR		07/30/2010		632,110	0	0	0	0	0	0	0	70,571	0	0	0
LL-1006	Oklahoma City	OK		11/09/2010		1,539,186	0	0	0	0	0	0	0	33,073	0	0	0
LL-1007	Waxahachie	TX		02/14/2011		4,319,493	0	0	0	0	0	0	0	21,418	0	0	0
LL-1101	Miamisburg	OH		04/05/2011		2,497,973	0	0	0	0	0	0	0	51,721	0	0	0
LL-1103	McDonough	GA		11/10/2011		2,179,578	0	0	0	0	0	0	0	10,774	0	0	0
LL-1104	Cooper City	FL		12/02/2011		5,003,142	0	0	0	0	0	0	0	35,729	0	0	0
LL-1202	Lansing	MI		04/19/2012		3,134,874	0	0	0	0	0	0	0	130,006	0	0	0
LL-1203	Houston	TX		07/30/2012		2,324,789	0	0	0	0	0	0	0	24,935	0	0	0
LL-1204	League City	TX		07/30/2012		2,496,995	0	0	0	0	0	0	0	26,782	0	0	0
LL-1205	Grass Valley	CA		08/10/2012		5,616,657	0	0	0	0	0	0	0	64,035	0	0	0
LL-1206	Orlando	FL		09/27/2012		8,427,874	0	0	0	0	0	0	0	87,904	0	0	0
LL-1301	Sandy	UT		05/30/2013		17,427,086	0	0	0	0	0	0	0	96,635	0	0	0
LL-1302	Miramar	FL		07/16/2013		5,154,135	0	0	0	0	0	0	0	88,452	0	0	0
LL-1303	Tampa	FL		07/16/2013		3,092,481	0	0	0	0	0	0	0	53,071	0	0	0
LL-1304	Las Vegas	NV		11/21/2013		3,207,776	0	0	0	0	0	0	0	21,311	0	0	0
LL-1401	Austin	TX		05/19/2014		17,974,879	0	0	0	0	0	0	0	79,470	0	0	0
LL-1402	Union City	CA		08/25/2014		43,906,576	0	0	0	0	0	0	0	378,120	0	0	0
LL-1501	Seaside	CA		05/01/2015		11,200,000	0	0	0	0	0	0	0	15,469	0	0	0
LL-1504	Round Rock	TX		08/07/2015		13,216,499	0	0	0	0	0	0	0	168,980	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-1505	American Canyon	CA		09/10/2015		21,383,866	0	0	0	0	0	0	0	130,262	0	0	0
LL-1506	Columbus	OH		09/23/2015		13,955,844	0	0	0	0	0	0	0	122,888	0	0	0
LL-1601	Watsonville	CA		01/04/2016		30,854,721	0	0	0	0	0	0	0	431,507	0	0	0
LL-1602	Clarksville	TN		07/01/2016		19,200,000	0	0	0	0	0	0	0	53,476	0	0	0
LL-1701	West Chester	OH		01/30/2017		0	0	0	0	0	0	0	0	73,593	0	0	0
LL-8110	Lehigh Acres	FL		07/16/1998		837,744	0	0	0	0	0	0	0	51,476	0	0	0
LL-8111	Duncanville	TX		10/22/1997		151,929	0	0	0	0	0	0	0	42,015	0	0	0
LL-8115	Pawleys Island	SC		11/24/1997		159,198	0	0	0	0	0	0	0	40,212	0	0	0
LL-8116	Ft. Wayne	IN		05/28/1998		383,761	0	0	0	0	0	0	0	42,342	0	0	0
LL-8132	Williamstown	NJ		01/20/1999		81,914	0	0	0	0	0	0	0	17,601	0	0	0
LL-8135	Suwanee	GA		03/31/1998		149,723	0	0	0	0	0	0	0	41,305	0	0	0
LL-8146	Oakland Park	FL		01/15/1999		257,182	0	0	0	0	0	0	0	55,259	0	0	0
LL-8150	Newport Beach	CA		06/08/1999		610,423	0	0	0	0	0	0	0	58,219	0	0	0
LL-8156	Greenwood	IN		09/29/1999		357,732	0	0	0	0	0	0	0	29,571	0	0	0
LL-8161	Cotuit	MA		07/10/2001		216,794	0	0	0	0	0	0	0	10,204	0	0	0
LL-8173	Albuquerque	NM		10/26/2001		3,528,136	0	0	0	0	0	0	0	63,250	0	0	0
0299999. Mortgages with partial repayments						316,526,138	0	0	0	0	0	0	0	4,355,068	0	0	0
0599999 - Totals						320,083,063	0	0	0	0	0	0	2,961,502	7,316,570	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	Benefit Street Partners Debt Fund IV LP	Wilmington	DE	Benefit Street Partners Debt Fund IV LP		01/24/2017		0	2,745,769	0	0	0.290
	Maranon Sr Credit Strategies	Chicago	IL	Maranon Sr Credit Strategies		09/21/2017		750,000	0	0	0	
	MPC NC 2017 Energy LP	Atlanta	GA	MPC NC 2017 Energy LP		07/31/2017		36,480	0	0	0	0.000
	Kayne Anderson R/E Dev LP LP	Baltimore	MD	Kayne Anderson R/E Dev LP LP		07/25/2016		0	592,500	0	2,205,000	0.700
	Goldman Sachs LP LP	NEW YORK	NY	Goldman Sachs LP LP		07/16/2016		0	400,000	0	3,950,000	0.500
	THL Credit DIRECT LENDING FUND III LLC	BOSTON	MA	THL Credit DIRECT LENDING FUND III LLC		10/24/2016		0	787,739	0	4,155,486	1.060
1599999. Joint Venture Interests - Common Stock - Unaffiliated								786,480	4,526,008	0	10,310,486	XXX
000000-00-0	R4 Housing Partners VIII, LP	New York	NY	R4 Capital Partners		08/08/2017		25,000,000				12.700
3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated								25,000,000	0	0	0	XXX
4499999. Total - Unaffiliated								25,786,480	4,526,008	0	10,310,486	XXX
4599999. Total - Affiliated								0	0	0	0	XXX
4699999 - Totals								25,786,480	4,526,008	0	10,310,486	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized 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 Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	Kayne Anderson R/E Dev LP LP	Baltimore	MD	Kayne Anderson R/E Dev LP LP	07/25/2016		257,230	0	0	0	0	0	0	257,230	257,230	0	0	0	0
	Goldman Sachs LP LP	NEW YORK	NY	Goldman Sachs LP LP	07/16/2016		35,391	0	0	0	0	0	0	35,391	35,391	0	0	0	0
	THL Credit DIRECT LENDING FUND III LLC	BOSTON	MA	THL Credit DIRECT LENDING FUND III LLC	10/24/2016		99,923	0	0	0	0	0	0	99,923	99,923	0	0	0	0
1599999. Joint Venture Interests - Common Stock - Unaffiliated							392,544	0	0	0	0	0	0	392,544	392,544	0	0	0	0
4499999. Total - Unaffiliated							392,544	0	0	0	0	0	0	392,544	392,544	0	0	0	0
4599999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
4699999 - Totals							392,544	0	0	0	0	0	0	392,544	392,544	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		08/01/2017	Interest Capitalization		7,487	7,487	0	1
38378N-KB-8	GNR 2013-173 Z 3.250% 10/16/53		08/01/2017	Interest Capitalization		32,518	32,518	0	1
38378N-LV-3	GNR 2013-191 Z 4.082% 11/16/53		08/01/2017	Interest Capitalization		23,992	23,992	0	1
38378N-YB-3	GNR 2014-24 KZ 3.979% 01/16/54		09/01/2017	Interest Capitalization		31,950	31,950	0	1
690353-X5-1	OPIC AGENCY DEBENTURES 1.120% 08/15/29		09/18/2017	WELLS FARGO		2,400,000	2,400,000	0	1
0599999. Subtotal - Bonds - U.S. Governments						2,495,947	2,495,947	0	XXX
19910R-AA-7	COLUMBUS-FRANKLIN CNTY OH FINA TRANSPORTATION 6.000% 12/01/48		08/29/2017	DiPERNA FINANCIAL		2,296,589	2,296,589	0	2Z
19910R-AB-5	COLUMBUS-FRANKLIN CNTY OH FINA TRANSPORTATION 6.000% 12/01/48		08/29/2017	DiPERNA FINANCIAL		3,367,652	3,367,652	0	2Z
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		09/01/2017	Interest Capitalization		28,913	28,913	0	1
3136AH-VS-6	FNR 2013-136 CZ 3.500% 01/25/44		09/01/2017	Interest Capitalization		49,587	49,587	0	1
3136AW-EH-6	FANNIE MAE 201728 SER 201728 CL VZ 4.000% 04/25/57		09/01/2017	Interest Capitalization		50,670	50,670	0	1
31394F-ED-3	FNR 2005-74 NZ 6.000% 09/25/35		09/01/2017	Interest Capitalization		9,550	9,550	0	1
3199999. Subtotal - Bonds - U.S. Special Revenues						5,802,961	5,802,961	0	XXX
00507V-AN-9	ACTIVISION BLIZZARD 4.500% 06/15/47		09/22/2017	WELLS FARGO		1,469,079	1,431,000	21,465	2FE
023135-BG-0	AMAZON.COM INC 4.050% 08/22/47		08/15/2017	J P MORGAN SEC FIXED INC		992,610	1,000,000	0	1FE
02665W-BR-1	AMERICAN HONDA FINANCE 1.463% 01/22/19		07/17/2017	DEUTSCHE BANK		1,000,000	1,000,000	0	1FE
03523T-BT-4	ANHEUSER-BUSCH 4.439% 10/06/48		08/21/2017	Tax Free Exchange		5,902,611	6,104,000	0	1FE
03939P-AA-2	ARCH MERGER SUB INC 8.500% 09/15/25		08/14/2017	BANK of AMERICA SEC		5,000,000	5,000,000	0	4FE
04684T-AA-9	A10 2017-1A A1FL 2.087% 03/15/36		08/08/2017	DEUTSCHE BANK		20,000,000	20,000,000	0	1FE
04684T-AE-1	A10 2017-1A A2 3.167% 03/15/36		08/08/2017	DEUTSCHE BANK		4,998,962	5,000,000	0	1FE
05526D-AW-5	BAT CAPITAL CORP 2.195% 08/15/22		08/08/2017	HONG KONG SHANGHAI BK		10,000,000	10,000,000	0	2FE
080555-AF-2	BELO A H CORP 7.250% 09/15/27		08/01/2017	Various		1,920,724	1,683,000	46,894	3FE
1248EP-BX-0	CCO HLDGS LLC/CAP CORP 5.000% 02/01/28		08/03/2017	BANK of AMERICA SEC		2,761,000	2,761,000	0	3FE
151020-AU-8	CELGENE CORP 5.000% 08/15/45		09/27/2017	MORGAN STANLEY FIXED INC		2,834,500	2,500,000	15,278	2FE
171340-AM-4	CHURCH & DWIGHT CO INC 1.464% 01/25/19		07/20/2017	BANK of AMERICA SEC		2,300,000	2,300,000	0	2FE
172967-EM-9	CITIGROUP 6.125% 11/21/17		08/25/2017	PNC CAPITAL MARKETS		1,010,111	1,000,000	16,844	2FE
17325F-AG-3	CITIBANK NA 1.581% 09/18/19		09/13/2017	CITIGROUP GLOBAL MKTS		4,000,000	4,000,000	0	1FE
22822V-AH-4	CROWN CASTLE INTL CORP 3.650% 09/01/27		09/27/2017	MIZUHO SECURITIES USA INC		6,975,290	7,000,000	41,164	2FE
253651-AC-7	DIEBOLD INC 8.500% 04/15/24		07/06/2017	JEFFERIES & CO		3,305,670	2,971,000	60,328	4FE
26208C-AL-2	DRIVE 2017-AA C 2.980% 01/18/22		08/02/2017	WELLS FARGO		5,059,375	5,000,000	9,106	1FE
37185L-AJ-1	GENESIS ENERGY 6.500% 10/01/25		08/07/2017	Various		110,165	110,000	0	4FE
375558-BN-2	GILEAD SCIENCES INC 1.495% 09/20/18		09/14/2017	BANK of AMERICA SEC		1,600,000	1,600,000	0	1FE
375558-BQ-5	GILEAD SCIENCES INC 1.575% 09/20/19		09/14/2017	BANK of AMERICA SEC		1,600,000	1,600,000	0	1FE
42824C-AU-3	HP ENTERPRISE CO 2.850% 10/05/18		09/12/2017	Various		2,830,993	2,800,000	35,075	2FE
44409M-AA-4	HUDSON PACIFIC PROPERTIE 3.950% 11/01/27		09/25/2017	WELLS FARGO		2,495,375	2,500,000	0	2FE
50076Q-AX-4	KRAFT FOODS GROUP INC-W/I 6.125% 08/23/18		08/24/2017	SUSQUEHANNA		1,145,969	1,100,000	1,123	2FE
521865-AY-1	LEAR CORP 3.800% 09/15/27		08/14/2017	STIFEL NICHOLAS		996,490	1,000,000	0	2FE
678858-BR-1	OKLAHOMA GAS & ELECTRIC 4.150% 04/01/47		09/29/2017	JEFFERIES & CO		1,328,750	1,250,000	288	1FE
701094-AH-7	PARKER HANNIFIN 3.250% 03/01/27		09/22/2017	Various		4,149,783	4,099,000	8,980	1FE
74460D-AC-3	PUBLIC STORAGE INC 3.094% 09/15/27		09/13/2017	MORGAN STANLEY FIXED INC		4,000,000	4,000,000	0	1FE
83545G-BC-5	SONIC AUTOMOTIVE INC 6.125% 03/15/27		07/14/2017	Tax Free Exchange		5,000,000	5,000,000	105,486	4FE
852060-AD-4	SPRINT CORP (FON GROUP) 6.875% 11/15/28		07/20/2017	CREDIT SUISSE FIRST BOSTON		2,299,538	2,067,000	27,632	4FE
86184R-AA-5	SMPT 2017-MONT A 2.086% 08/20/30		09/08/2017	J P MORGAN SEC FIXED INC		20,000,000	20,000,000	0	1FE
88642R-AA-7	TIDEWATER INC. PP 8.000% 07/31/22		08/02/2017	Taxable Exchange		811,121	783,011	0	4Z
92343V-DS-0	VERIZON COMMUNICATIONS 5.012% 04/15/49		07/11/2017	Tax Free Exchange		381,208	391,000	8,601	2FE
92552V-AK-6	VIASAT INC 5.625% 09/15/25		09/07/2017	BANK of AMERICA SEC		575,000	575,000	0	4FE
97652Q-BL-2	WIN 2014-2 B3 4.113% 09/20/44		07/01/2017	BROWNSTONE INV GROUP,LLC		8,888,976	8,619,613	3,939	1FE
349553-AM-9	FORTIS INC 3.055% 10/04/26	A	07/07/2017	Tax Free Exchange		5,000,000	5,000,000	39,460	2FE
89352H-AF-6	TRANS-CANADA PIPELINES 6.500% 08/15/18	A	08/22/2017	SUSQUEHANNA		836,528	800,000	1,444	1FE
895945-D@-9	TRICAN WELL SVCS PP 8.290% 04/28/18		08/07/2017	Interest Capitalization		804	804	0	5
046353-AB-4	ASTRAZENECA PLC 5.900% 09/15/17	D	08/18/2017	MORGAN STANLEY FIXED INC		1,804,662	1,800,000	46,610	1FE
21987B-AW-8	CODELCO INC 3.625% 08/01/27	D	07/25/2017	HONG KONG SHANGHAI BK		2,947,110	3,000,000	0	1FE
22533D-2A-8	CREDIT AGRICOLE LONDON 3.000% 10/01/17	D	09/13/2017	CREDIT AGRICOLE SECURITIES		2,001,478	2,000,000	27,333	1FE
25156P-AT-0	DEUTSCHE TELEKOM 1.774% 09/19/19	D	08/30/2017	RBC/DAIN		1,704,165	1,700,000	6,326	2FE
59284M-AD-6	MEXICO CITY AIRPORT TRUST 5.500% 07/31/47	D	09/13/2017	HONG KONG SHANGHAI BK		1,987,960	2,000,000	0	2FE
756250-AF-6	RECKITT BENCKISER TSY 1.888% 06/24/22	D	08/31/2017	Various		12,768,233	12,750,000	47,394	1FE
822538-AC-8	SHELF DRILL HOLD LTD 9.500% 11/02/20	D	09/06/2017	JEFFERIES & CO		6,718,401	6,862,000	227,110	4FE
90352J-AD-5	UBS GROUP FUNDING SWITZE 2.265% 08/15/23	D	08/25/2017	Various		19,992,050	20,000,000	14,156	1FE
G7219*-AN-5	PREMIER OIL PLC 9.140% 05/31/21	D	08/03/2017	TAXABLE EXCHANGE		264,471	264,471	0	3Z
G7219*-AV-7	PREMIER OIL PLC C 9.140% 05/31/21	D	07/31/2017	Taxable Exchange		1,800,000	2,000,000	0	3Z
Q0697#-AA-4	AUSGRID FIN PTY PP 3.500% 10/01/27	D	08/28/2017	PRIVATE PLACEMENT		4,000,000	4,000,000	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)
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						199,569,162	198,421,899	812,036	XXX
29379V-BN-2	ENTERPRISE PRODUCTS 5.250% 08/16/77		08/07/2017	CITIGROUP GLOBAL MKTS		3,000,000	3,000,000	0	2FE
4899999. Subtotal - Bonds - Hybrid Securities						3,000,000	3,000,000	0	XXX
8399997. Total - Bonds - Part 3						210,868,070	209,720,807	812,036	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						210,868,070	209,720,807	812,036	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
032654-10-5	ANALOG DEVICES		09/19/2017	BNY CONVERG-SOFT	4,981.000	402,758		0	L
04010L-10-3	ARES CAPITAL CORP		08/22/2017	KNIGHT SECURITIES	61,300.000	980,303		0	L
10922N-10-3	BRIGHTHOUSE ‘		08/07/2017	Spin Off	1,739.000	102,055		0	L
126650-10-0	CVS CORP		09/19/2017	BNY CONVERG-SOFT	6,790.000	546,885		0	L
14149Y-10-8	CARDINAL HEALTH INC		09/19/2017	BNY CONVERG-SOFT	4,140.000	275,684		0	L
26078J-10-0	DOWDUPONT INC COMMON		09/01/2017	Taxable Exchange	8,802.000	591,318		0	L
31337#-10-5	FHLB CINCINNATI		09/07/2017	PRIVATE PLACEMENT	14,361.000	1,436,100		0	A
38147U-10-7	GOLDMAN SACHS BDC INC		08/24/2017	Various	37,000.000	825,529		0	L
38173M-10-2	GOLUB CAPITAL BDC INC		08/24/2017	Various	41,400.000	789,512		0	L
38174@-10-8	Golub Capital Investment Corpo		08/31/2017	Tax Free Exchange	60,000.000	900,000		0	U
46590V-10-0	JBG SMITH PROPERTIES REIT		07/18/2017	Spin Off	1,207.500	40,613		0	L
87238Q-10-3	TCP CAPITAL CORP		08/24/2017	KNIGHT SECURITIES	47,543.000	785,819		0	L
872438-10-6	THL CREDIT INC		08/23/2017	KNIGHT SECURITIES	82,000.000	775,110		0	L
87265K-10-2	TPG SPECIALTY LENDING INC		08/22/2017	KNIGHT SECURITIES	38,800.000	814,800		0	L
88642R-10-9	TIDEWATER INC		08/02/2017	PRIVATE PLACEMENT	63,760.000	1,727,896		0	L
GOLUB#-CS-0	Golub Capital Investment Corpo		07/31/2017	PRIVATE PLACEMENT	20,000.000	300,000		0	U
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						11,294,382	XXX	0	XXX
50201*-10-2	LLIA, INC		08/25/2017	Tax Free Exchange	100.000	49,791		0	K
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						49,791	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						11,344,173	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						11,344,173	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						11,344,173	XXX	0	XXX
9999999 - Totals						222,212,243	XXX	812,036	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 2

SCHEDULE D - PART 4

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

										Change In Book/Adjusted Carrying Value											
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36176F-Z5-0	G2 #765164 4.604% 10/20/61		09/01/2017	Paydown		513,533	513,533	552,874	521,042	0	(7,509)	0	(7,509)	0	513,533	0	0	0	16,072	10/20/2061	1
36179D-B6-6	GN # AC3661 2.640% 01/15/33		09/01/2017	Paydown		31,411	31,411	31,450	31,442	0	(31)	0	(31)	0	31,411	0	0	0	553	01/15/2033	1
36180W-SW-6	GN AE4133 2.750% 09/15/30		09/01/2017	Paydown		54,930	54,930	52,462	52,760	0	2,170	0	2,170	0	54,930	0	0	0	1,007	09/15/2030	1
36230U-YF-0	G2 4.683% 09/01/46		09/01/2017	Paydown		74,828	74,828	80,613	75,969	0	(1,141)	0	(1,141)	0	74,828	0	0	0	2,339	09/01/2046	1
36297E-ZY-4	G2 #710059 4.500% 11/20/60		09/01/2017	Paydown		153,629	153,629	156,980	153,943	0	(772)	0	(772)	0	153,629	0	0	0	2,148	11/20/2060	1
38373X-Q3-3	GNMA - CMO SER 2002-48 CL TG 6.000% 12/16/29		09/14/2017	Paydown		133,461	133,461	134,650	133,498	0	(37)	0	(37)	0	133,461	0	0	0	5,303	12/16/2029	1
38374K-Q2-2	GNR 2005-26 VE 5.250% 01/20/35		09/01/2017	Paydown		401,528	401,528	367,806	396,775	0	4,753	0	4,753	0	401,528	0	0	0	13,986	01/20/2035	1
38374U-AQ-4	GNMA 2009-32 PD 4.500% 01/20/38		09/01/2017	Paydown		303,504	303,504	322,804	307,759	0	(4,255)	0	(4,255)	0	303,504	0	0	0	9,118	01/20/2038	1
38376G-P3-8	GNR 2011-53 B 4.397% 05/16/51		09/01/2017	Paydown		9,085	9,085	10,132	9,861	0	(775)	0	(775)	0	9,085	0	0	0	266	05/16/2051	1
38377T-VE-8	GNR 2011-21 PV 4.500% 08/20/26		09/01/2017	Paydown		30,016	30,016	31,306	30,690	0	(674)	0	(674)	0	30,016	0	0	0	901	08/20/2026	1
38378B-RJ-0	GNR 2012-35 B 3.383% 11/16/43		09/01/2017	Paydown		399,664	399,664	454,899	440,020	0	(40,356)	0	(40,356)	0	399,664	0	0	0	12,638	11/16/2043	1
690353-C8-8	OPIC 0.850% 06/01/33		07/01/2017	Redemption 0.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	178	06/01/2033	1
690353-C9-6	OPIC 0.910% 01/15/30		07/15/2017	Redemption 100.0000		105,660	105,660	105,660	105,660	0	0	0	0	0	105,660	0	0	0	386	01/15/2030	1
690353-H9-1	OPIC US Agency Floating Rate 1.005% 09/15/22		09/15/2017	Redemption 100.0000		12,540	12,540	12,540	12,540	0	0	0	0	0	12,540	0	0	0	86	09/15/2022	1
690353-SC-2	OPIC US Agency Floating Rate 0.150% 06/15/24		09/15/2017	Redemption 100.0000		175,441	175,441	175,441	175,441	0	0	0	0	0	175,441	0	0	0	1,182	06/15/2024	1
0599999. Subtotal - Bonds - U.S. Governments						2,399,230	2,399,230	2,489,617	2,447,400	0	(48,627)	0	(48,627)	0	2,399,230	0	0	0	66,163	XXX	XXX
130333-CA-3	CALIFORNIA ST HSG FIN AGY RSDL 2.900% 02/01/42		09/01/2017	Redemption 100.0000		19,292	19,292	19,292	19,292	0	0	0	0	0	19,292	0	0	0	350	02/01/2042	1FE
130333-CB-1	CALIFORNIA ST HSG FIN AGY RSDL 2.900% 02/01/42		09/01/2017	Redemption 100.0000		17,795	17,795	17,728	17,734	0	61	0	61	0	17,795	0	0	0	341	02/01/2042	1FE
31283C-AH-9	FREDDIEMAC STRIP 290 290 200 2.000% 11/15/32		09/01/2017	Paydown		112,670	112,670	113,374	113,191	0	(521)	0	(521)	0	112,670	0	0	0	1,467	11/15/2032	1
3128HX-W7-6	FREDDIEMAC STRIP 270 SER 270 CL 300 3.000% 08/15/42		09/01/2017	Paydown		69,819	69,819	72,557	72,158	0	(2,339)	0	(2,339)	0	69,819	0	0	0	1,397	08/15/2042	1
31339N-NT-9	FREDDIE MAC - CMO SER 2432 CL PH 6.000% 03/15/32		09/01/2017	Paydown		15,165	15,165	14,127	14,706	0	459	0	459	0	15,165	0	0	0	628	03/15/2032	1
31339N-SQ-0	FREDDIE MAC - CMO SER 2425 CL MB 6.000% 03/15/22		09/01/2017	Paydown		33,202	33,202	31,915	32,833	0	369	0	369	0	33,202	0	0	0	1,304	03/15/2022	1
3133TJ-DR-1	FREDDIE MAC - CMO SER 2126 CL CB 6.250% 02/15/29		09/01/2017	Paydown		4,719	4,719	4,750	4,805	0	(87)	0	(87)	0	4,719	0	0	0	198	02/15/2029	1
3133TK-FG-0	FHLMC SER 2140 CL ND 6.500% 04/15/29		09/01/2017	Paydown		50,455	50,455	46,812	49,345	0	1,109	0	1,109	0	50,455	0	0	0	2,145	04/15/2029	1
31359V-PK-3	FNMA 1999-6 PB 6.000% 03/25/19		09/01/2017	Paydown		10,403	10,403	10,164	10,333	0	70	0	70	0	10,403	0	0	0	413	03/25/2019	1
3136A9-P8-5	FNR 2012-120 AH 2.500% 02/25/32		09/01/2017	Paydown		78,701	78,701	77,717	77,866	0	835	0	835	0	78,701	0	0	0	1,356	02/25/2032	1
3137A3-KF-5	FHR 3753 DB 3.500% 11/15/37		09/01/2017	Paydown		158,555	158,555	151,123	156,509	0	2,046	0	2,046	0	158,555	0	0	0	3,656	11/15/2037	1
3137A7-JU-5	FHLMC K701 A2 3.882% 11/25/17		09/01/2017	Paydown		2,670,237	2,670,237	2,696,907	2,667,580	0	2,657	0	2,657	0	2,670,237	0	0	0	71,007	11/25/2017	1
3137AN-MP-7	FHR K707 X1 1.521% 01/25/47		07/01/2017	Paydown		0	0	3,648	992	0	(992)	0	(992)	0	0	0	0	0	389	01/25/2047	1
3137AP-PA-2	FHLMC K018 1.522% 01/25/22		07/01/2017	Paydown		0	0	5,500	2,898	0	(2,898)	0	(2,898)	0	0	0	0	0	446	01/25/2022	1
3137AV-XP-7	FHR K022 X1 1.382% 07/25/22		07/01/2017	Paydown		0	0	11,240	6,546	0	(6,546)	0	(6,546)	0	0	0	0	0	875	07/25/2022	1FE
3137B2-DN-7	FHR 4203 NJ 3.000% 10/15/40		09/01/2017	Paydown		129,654	129,654	128,155	128,533	0	1,121	0	1,121	0	129,654	0	0	0	2,574	10/15/2040	1
3137BC-6T-0	FHR 4361 WV 3.500% 05/15/44		09/01/2017	Paydown		3,093	3,093	3,070	3,074	0	19	0	19	0	3,093	0	0	0	72	05/15/2044	1
3137BR-QL-2	FHMS K057 X1 1.327% 07/25/26		08/01/2017	Paydown		0	0	1,769	1,727	0	(1,727)	0	(1,727)	0	0	0	0	0	148	07/25/2026	1
3138EG-QR-8	FN POOL # AL0463 3.000% 07/01/26		09/01/2017	Paydown		236,961	236,961	237,137	236,977	0	(16)	0	(16)	0	236,961	0	0	0	4,552	07/01/2026	1
3138EM-LE-9	FNMA AL4824 4.000% 09/01/43		09/01/2017	Paydown		21,148	21,148	22,205	22,167	0	(1,019)	0	(1,019)	0	21,148	0	0	0	608	09/01/2043	1
3138LT-MS-4	FN AO3068 3.000% 06/01/42		09/01/2017	Paydown		127,358	127,358	130,458	130,199	0	(2,841)	0	(2,841)	0	127,358	0	0	0	2,669	06/01/2042	1
3138WG-LS-1	FN AS6636 3.000% 10/01/45		09/01/2017	Paydown		243,044	243,044	248,949	248,849	0	(5,805)	0	(5,805)	0	243,044	0	0	0	5,183	10/01/2045	1
31392H-B9-3	FNMA SER 2003-9 CL KM 5.000% 02/25/18		09/01/2017	Paydown		35,195	35,195	34,645	35,050	0	144	0	144	0	35,195	0	0	0	1,172	02/25/2018	1
31392H-WE-9	FNMA SER 2003-3 CL HJ 5.000% 02/25/18		09/01/2017	Paydown		37,967	37,967	37,344	37,809	0	157	0	157	0	37,967	0	0	0	1,258	02/25/2018	1
31392K-LR-5	FREDDIE MAC SER 2450 CL PH 6.000% 05/15/22		09/01/2017	Paydown		203,734	203,734	195,266	201,789	0	1,945	0	1,945	0	203,734	0	0	0	8,235	05/15/2022	1
31392X-5H-7	FHR SER 2517 CL BQ 5.500% 10/15/32		09/01/2017	Paydown		53,224	53,224	52,226	52,643	0	581	0	581	0	53,224	0	0	0	2,023	10/15/2032	1
31393J-W7-9	FREDDIE MAC SER 2561 CL BD 5.000% 02/15/18		09/01/2017	Paydown		124,483	124,483	126,326	124,366	0	117	0	117	0	124,483	0	0	0	4,152	02/15/2018	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31393K-YC-3	FREDDIE MAC SER 2574 CL HP 5.000% 02/15/18		09/01/2017	Paydown		41,806	41,806	42,780	41,787	0	20	0	20	0	41,806	0	0	0	1,383	02/15/2018	1
31393R-BS-8	FHR SER 2617 CL TK 4.500% 05/15/18		09/01/2017	Paydown		61,921	61,921	62,744	61,877	0	44	0	44	0	61,921	0	0	0	1,849	05/15/2018	1
31393R-LW-8	FHR SER 2633 CL PE 4.500% 06/15/18		09/01/2017	Paydown		61,064	61,064	61,698	61,015	0	49	0	49	0	61,064	0	0	0	1,832	06/15/2018	1
31393U-L2-7	FNW SER 2003-129 CL QG 5.000% 01/25/24		09/01/2017	Paydown		281,838	281,838	274,837	279,558	0	2,280	0	2,280	0	281,838	0	0	0	9,431	01/25/2024	1
31394P-X6-5	FHR SER 2756 ME 5.000% 02/15/24		09/01/2017	Paydown		414,061	414,061	410,309	412,568	0	1,493	0	1,493	0	414,061	0	0	0	13,817	02/15/2024	1
31395F-F8-2	FREDDIE MAC SER 2859 CL B 5.000% 09/15/19		09/01/2017	Paydown		144,009	144,009	143,019	143,656	0	353	0	353	0	144,009	0	0	0	4,798	09/15/2019	1
31396E-HU-3	FREDDIE MAC SER 3063 CL LY 5.500% 11/15/25		09/01/2017	Paydown		120,588	120,588	118,741	119,781	0	807	0	807	0	120,588	0	0	0	4,451	11/15/2025	1
31396G-BL-4	FHR SER 3087 CL KX 5.500% 12/15/25		09/01/2017	Paydown		167,036	167,036	164,191	165,788	0	1,248	0	1,248	0	167,036	0	0	0	6,144	12/15/2025	1
31396G-LX-7	FHR 3091 CB 5.500% 01/15/26		09/01/2017	Paydown		65,195	65,195	64,217	64,751	0	444	0	444	0	65,195	0	0	0	2,363	01/15/2026	1
31396G-RY-9	FHR 3098 HV 5.500% 01/15/26		09/01/2017	Paydown		134,601	134,601	132,456	133,691	0	910	0	910	0	134,601	0	0	0	4,884	01/15/2026	1
31396H-FA-2	FHR 3107 MY 5.500% 02/15/26		09/01/2017	Paydown		64,293	64,293	63,650	63,955	0	338	0	338	0	64,293	0	0	0	2,424	02/15/2026	1
31396Q-B6-5	FNR SER 2009-73 CL LD 4.000% 09/25/29		09/01/2017	Paydown		177,972	177,972	158,589	166,980	0	10,992	0	10,992	0	177,972	0	0	0	4,783	09/25/2029	1
31396X-2Q-6	FNMA SER 2007-109 CL VB 5.000% 05/25/28		09/01/2017	Paydown		1,461,102	1,461,102	1,444,551	1,455,301	0	5,801	0	5,801	0	1,461,102	0	0	0	48,247	05/25/2028	1
31397F-4U-3	FHR SER 3276 CL MB 6.000% 02/15/27		09/01/2017	Paydown		46,618	46,618	46,545	46,527	0	91	0	91	0	46,618	0	0	0	1,862	02/15/2027	1
31397H-YG-7	FHR SER 3329 CL LB 5.500% 06/15/27		09/01/2017	Paydown		73,185	73,185	67,467	70,679	0	2,506	0	2,506	0	73,185	0	0	0	2,654	06/15/2027	1
31397H-YJ-1	FHR 3329 MB 6.000% 06/15/27		09/01/2017	Paydown		65,881	65,881	65,860	65,784	0	97	0	97	0	65,881	0	0	0	2,620	06/15/2027	1
31397Q-T2-4	FNR 2010-157 NA 3.500% 03/25/37		09/01/2017	Paydown		285,099	285,099	288,240	286,025	0	(926)	0	(926)	0	285,099	0	0	0	6,650	03/25/2037	1
31398F-TR-2	FNR SER 2009-91 CL GL 4.000% 11/25/24		09/01/2017	Paydown		35,768	35,768	34,147	35,086	0	682	0	682	0	35,768	0	0	0	964	11/25/2024	1
31398J-N7-4	FHR SER 3573 CL MD 4.000% 09/15/24		09/01/2017	Paydown		751,637	751,637	725,418	741,067	0	10,570	0	10,570	0	751,637	0	0	0	19,923	09/15/2024	1
31398L-W9-5	FHR 3627 QH 4.000% 01/15/25		09/01/2017	Paydown		107,796	107,796	113,422	109,853	0	(2,057)	0	(2,057)	0	107,796	0	0	0	2,850	01/15/2025	1
31398M-BZ-8	FNMA 2010-9 B 4.000% 02/25/25		09/01/2017	Paydown		161,036	161,036	155,325	158,671	0	2,366	0	2,366	0	161,036	0	0	0	4,368	02/25/2025	1
31398N-GA-6	FNR 2010-97 PX 4.500% 11/25/39		09/01/2017	Paydown		406,181	406,181	423,888	409,493	0	(3,311)	0	(3,311)	0	406,181	0	0	0	12,162	11/25/2039	1
31418B-C4-6	FN POOL # MA1890 4.000% 05/01/34		07/01/2017	WELLS FARGO		(195,378)	(183,589)	(197,702)	(197,244)	0	0	0	0	0	(197,244)	0	1,866	1,866	175,440	05/01/2034	1
31418B-C4-6	FN POOL # MA1890 4.000% 05/01/34		07/01/2017	Paydown		183,589	183,589	197,702	197,244	0	(13,656)	0	(13,656)	0	183,589	0	0	0	33,541	05/01/2034	1
31418X-ZQ-4	FNMA # AD9750 3.500% 12/01/25		09/01/2017	Paydown		232,207	232,207	235,944	234,811	0	(2,603)	0	(2,603)	0	232,207	0	0	0	5,511	12/01/2025	1
34074M-JC-6	FLORIDA ST HSG FIN CORP REV 2.800% 07/01/41		09/01/2017	Redemption 100.0000		23,742	23,742	23,742	23,742	0	0	0	0	0	23,742	0	0	0	1,189	07/01/2041	1FE
357294-AB-3	FREMONT IND CMNTY SCHS GENERAL OBLIGATION 5.250% 01/05/18		07/05/2017	Redemption 100.0000		175,000	175,000	177,844	175,000	0	0	0	0	0	175,000	0	0	0	9,188	01/05/2018	1FE
421038-WY-2	HAYS KANS GENERAL OBLIGATION 5.300% 09/01/22		09/01/2017	Redemption 100.0000		140,000	140,000	139,034	139,703	0	297	0	297	0	140,000	0	0	0	7,420	09/01/2022	1FE
60637B-CP-3	MISSOURI ST HSG DEV 2.650% 11/01/41		09/01/2017	Redemption 100.0000		85,000	85,000	85,000	85,000	0	0	0	0	0	85,000	0	0	0	1,546	11/01/2041	1FE
67886M-PR-4	OKLAHOMA ST HSG FIN AGY SF MTG 2.750% 09/01/41		09/01/2017	Redemption 100.0000		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	539	09/01/2041	1FE
708692-BH-0	PENNSYLVANIA ST ECON DEV FING VRDN 1.250% 06/01/44		07/03/2017	Redemption 100.0000		3,000,000	3,000,000	3,000,000	0	0	0	0	0	0	3,000,000	0	0	0	10,097	06/01/2044	2AM
76252P-HJ-1	RIB FLOATER TRUST 1.340% 07/01/22		07/03/2017	Redemption 100.0000		100,000	100,000	100,000	0	0	0	0	0	0	100,000	0	0	0	235	07/01/2022	1FE
86606K-AR-3	SUMMIT CO PORT AUTH DIGESTIVE DISEASES 7.250% 11/15/27		07/01/2017	Call 0.0000		457,203	0	0	0	0	0	0	0	0	0	0	457,203	457,203	70,325	11/15/2027	2AM
92812U-K5-6	VHDA 2013-B A 2.750% 04/25/42		09/20/2017	Redemption 100.0000		48,754	48,754	48,754	48,754	0	0	0	0	0	48,754	0	0	0	890	04/25/2042	1FE
92812U-Q3-5	VHDA 2013-D A 4.300% 12/25/43		09/25/2017	Redemption 100.0000		25,225	25,225	25,225	25,225	0	0	0	0	0	25,225	0	0	0	720	12/25/2043	1FE
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 04/25/42		09/25/2017	Redemption 100.0000		55,860	55,860	55,860	55,860	0	0	0	0	0	55,860	0	0	0	3,798	04/25/2042	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						13,946,763	13,501,349	13,477,901	10,381,959	0	5,734	0	5,734	0	13,487,694	0	459,069	459,069	599,516	XXX	XXX
00434N-AA-3	ACCESS MIDSTREAM PARTNER 4.875% 05/15/23		07/03/2017	Call 100.0000		3,500,000	3,500,000	3,692,500	3,607,310	0	(12,800)	0	(12,800)	0	3,594,510	0	(94,510)	(94,510)	242,147	05/15/2023	2FE
00841L-AB-2	ABMT 2014-3 A2 3.500% 10/01/44		09/01/2017	Paydown		125,670	125,670	126,484	126,453	0	(783)	0	(783)	0	125,670	0	0	0	3,001	10/01/2044	1FM
00841Y-CB-2	ABMT 2015-3 B1 3.640% 04/25/45		09/01/2017	Paydown		18,885	18,885	19,314	19,289	0	(404)	0	(404)	0	18,885	0	0	0	459	04/25/2045	1FM
01877K-AB-9	ALLIANCE PIPELINE 6.996% 12/31/19		07/01/2017	Redemption 100.0000		976	976	1,075	2,433	0	(1,457)	0	(1,457)	0	976	0	0	0	4,797	12/31/2019	2FE
01877K-AD-5	ALLIANCE PIPELINE 4.591% 12/31/25		07/01/2017	Redemption 100.0000		7	7	7	(7,683)	0	7,690	0	7,690	0	7	0	0	0	2,755	12/31/2025	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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
02580E-CC-5	AMER EXPRESS BANK FSB 6.000% 09/13/17		09/13/2017	Maturity		9,056,000	9,056,000	8,935,935	9,100,258	0	(44,258)	0	(44,258)	0	9,056,000	0	0	0	543,360	09/13/2017	1FE
025816-AX-7	AMERICAN EXPRESS CO 6.150% 08/28/17		08/28/2017	Maturity		1,737,000	1,737,000	1,813,515	1,792,188	0	(55,188)	0	(55,188)	0	1,737,000	0	0	0	106,826	08/28/2017	1FE
02665U-AA-3	AH4R 2014-SFR2 A 3.786% 10/17/36		09/01/2017	Paydown		22,151	22,151	22,149	22,029	0	121	0	121	0	22,151	0	0	0	565	10/17/2036	1FE
02665X-AA-7	AH4R 2014-SFR3 A 3.678% 12/17/36		09/01/2017	Paydown		69,926	69,926	69,921	69,723	0	203	0	203	0	69,926	0	0	0	1,735	12/17/2036	1FE
02666A-AA-6	AH4R 2015-SFR1 A 3.467% 04/17/52		09/01/2017	Paydown		14,789	14,789	14,788	14,785	0	4	0	4	0	14,789	0	0	0	338	04/17/2052	1FE
02666A-AG-3	AH4R 2015-SFR1 XS 0.000% 04/17/52		09/17/2017	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/17/2052	6Z
035240-AH-3	ANHEUSER-BUSCH INBEV WOR 4.439% 10/06/48		08/21/2017	Tax Free Exchange		5,902,611	6,104,000	6,034,900	0	0	(132,289)	0	(132,289)	0	5,902,611	0	0	0	0	10/06/2048	1FE
037833-CN-8	APPLE INC 1.809% 02/09/22		08/09/2017	MIZUHO SECURITIES USA INC		10,127,500	10,000,000	10,000,000	0	0	0	0	0	0	10,000,000	0	127,500	127,500	83,486	02/09/2022	1FE
038779-AA-2	ARBYS 2015-1A A2 4.970% 10/30/45		07/29/2017	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	466	10/30/2045	2AM
04364F-AD-0	ACER 2015-1A B 2.260% 06/10/21		09/10/2017	Paydown		2,974,877	2,974,877	2,974,667	2,974,568	0	308	0	308	0	2,974,877	0	0	0	44,642	06/10/2021	1FE
052769-AA-4	AUTODESK INC 1.950% 12/15/17		07/27/2017	Call 100.0000		2,400,000	2,400,000	2,378,976	2,389,153	0	6,413	0	6,413	0	2,395,567	0	4,433	4,433	34,332	12/15/2017	2FE
060505-DH-4	BANK OF AMERICA CORP 6.000% 09/01/17		09/01/2017	Maturity		1,000,000	1,000,000	997,750	999,708	0	292	0	292	0	1,000,000	0	0	0	60,000	09/01/2017	2FE
12189P-AG-7	BURLINGTON NORTH SANTA FE 8.251% 01/15/21		07/15/2017	Redemption 100.0000		935	935	935	935	0	0	0	0	0	935	0	0	0	77	01/15/2021	1FE
124857-AH-6	CBS 1.950% 07/01/17		07/01/2017	Maturity		2,135,000	2,135,000	2,135,641	0	0	(641)	0	(641)	0	2,135,000	0	0	0	20,816	07/01/2017	2FE
1248EP-BB-8	CCO HLDGS LLC/CAP CORP 5.250% 03/15/21		08/07/2017	Various		2,264,717	2,200,000	2,217,415	2,208,054	0	(2,117)	0	(2,117)	0	2,205,936	0	58,781	58,781	104,182	03/15/2021	3FE
1248EP-BX-0	CCO HLDGS LLC/CAP CORP 5.000% 02/01/28		08/03/2017	BANK of AMERICA SEC		552,690	552,000	552,000	0	0	0	0	0	0	552,000	0	690	690	0	02/01/2028	3FE
126192-AC-7	COMM 2012-LC4 A3 3.069% 12/10/44		09/01/2017	Paydown		54,031	54,031	54,570	54,128	0	(97)	0	(97)	0	54,031	0	0	0	1,101	12/10/2044	1FM
126410-LM-9	CSX TRANSPORTATION 6.251% 01/15/23		07/15/2017	Redemption 100.0000		335,882	335,882	332,332	333,782	0	2,099	0	2,099	0	335,882	0	0	0	20,996	01/15/2023	1FE
12647P-AF-5	CSMC 2013-7 A5 3.000% 08/25/43		09/01/2017	Paydown		95,679	95,679	95,462	95,425	0	254	0	254	0	95,679	0	0	0	1,815	08/25/2043	1FM
12667F-JL-0	CWALT 2004-12CB 1A1 5.000% 07/25/19		09/01/2017	Paydown		36,984	36,984	37,262	37,010	0	(25)	0	(25)	0	36,984	0	0	0	1,243	07/25/2019	1FM
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		09/01/2017	Paydown		64,500	64,500	59,247	60,774	0	4,512	787	3,725	0	64,500	0	0	0	2,457	11/25/2035	1FM
14040H-AR-6	CAPITAL ONE FINANCIAL CORP 6.750% 09/15/17		09/15/2017	Maturity		2,805,000	2,805,000	2,911,821	1,280,295	0	(89,427)	0	(89,427)	0	2,805,000	0	0	0	189,338	09/15/2017	2FE
17307G-L9-7	CMLTI 2005-9 22A3 6.000% 11/25/35		09/01/2017	Paydown		3	12,572	8,178	7,983	0	(7,980)	0	(7,980)	0	3	0	0	0	531	11/25/2035	2FM
17321L-AA-7	CMLTI 2013-J1 A1 3.500% 10/25/43		09/01/2017	Paydown		25,278	25,278	24,763	24,854	0	424	0	424	0	25,278	0	0	0	568	10/25/2043	1FM
18451Q-AM-0	CLEAR CHANNEL WORLDWIDE 6.500% 11/15/22		09/20/2017	JEFFERIES & CO		4,996,268	4,839,000	5,134,472	5,031,940	0	(33,298)	0	(33,298)	0	4,998,643	0	(2,375)	(2,375)	268,228	11/15/2022	4FE
19260M-AA-4	COIN 2017-1A A2 5.216% 04/25/47		07/12/2017	Paydown		12,500	12,500	12,500	0	0	0	0	0	0	12,500	0	0	0	132	04/25/2047	2AM
201723-AH-6	COMMERCIAL METALS CO 6.500% 07/15/17		07/15/2017	Maturity		2,000,000	2,000,000	1,998,120	1,999,789	0	211	0	211	0	2,000,000	0	0	0	130,000	07/15/2017	3FE
202795-HS-2	COMMONWEALTH EDISON 6.150% 09/15/17		09/15/2017	Maturity		2,000,000	2,000,000	2,011,560	2,000,840	0	(840)	0	(840)	0	2,000,000	0	0	0	123,000	09/15/2017	1FE
207597-DY-8	CONN LT & PWR 5.750% 09/01/17		09/01/2017	Maturity		2,000,000	2,000,000	1,995,280	1,999,406	0	594	0	594	0	2,000,000	0	0	0	115,000	09/01/2017	1FE
20825C-AR-5	CONOCOPHILLIPS 5.750% 02/01/19		08/01/2017	Call 100.0000		538,000	538,000	535,735	537,385	0	187	0	187	0	537,573	0	427	427	62,327	02/01/2019	2FE
22970*-AA-8	BNSF LEASE PP 4.070% 05/15/34		09/15/2017	Redemption 100.0000		18,815	18,815	18,815	18,815	0	0	0	0	0	18,815	0	0	0	489	05/15/2034	1FE
233050-AB-9	DBUBS 2011-LC1A A2 4.528% 07/01/19		09/01/2017	Paydown		97,312	97,312	98,284	99,012	0	(1,701)	0	(1,701)	0	97,312	0	0	0	2,926	07/01/2019	1FM
23305Y-AC-3	DBUBS 2011-LC3A A3 4.638% 04/10/21		09/01/2017	Paydown		2,373,270	2,373,270	2,396,952	2,374,513	0	(1,242)	0	(1,242)	0	2,373,270	0	0	0	64,670	04/10/2021	1FM
23311V-AD-9	DCP MIDSTREAM OPERATING 3.875% 03/15/23		09/22/2017	WELLS FARGO		2,951,250	3,000,000	2,961,540	2,974,228	0	2,826	0	2,826	0	2,977,054	0	(25,804)	(25,804)	119,802	03/15/2023	3FE
24703B-AE-5	DEFT 2015-1 C 2.420% 03/23/20		09/22/2017	Paydown		646,857	646,857	646,700	646,800	0	57	0	57	0	646,857	0	0	0	11,740	03/23/2020	1FE
247367-BH-7	DELTA AIRLINES INC 6.821% 08/10/22		08/10/2017	Redemption 100.0000		55,599	55,599	55,790	55,710	0	(111)	0	(111)	0	55,599	0	0	0	3,792	08/10/2022	1FE
26441C-AH-8	DUKE ENERGY 1.625% 08/15/17		08/15/2017	Maturity		720,000	720,000	723,355	722,055	0	(2,055)	0	(2,055)	0	720,000	0	0	0	11,700	08/15/2017	2FE
28932M-AA-3	ELM RD GENERATING STAT 5.209% 02/11/30		08/11/2017	Redemption 100.0000		64,259	64,259	64,259	64,259	0	0	0	0	0	64,259	0	0	0	3,347	02/11/2030	1FE
28932M-AG-0	ELM RD GENERATING STAT 4.673% 01/19/31		07/19/2017	Redemption 100.0000		62,693	62,693	62,693	62,693	0	0	0	0	0	62,693	0	0	0	2,930	01/19/2031	1FE
29444U-AL-0	EQUINIX INC 4.875% 04/01/20		09/28/2017	Call 100.0000		180,000	180,000	180,000	180,000	0	0	0	0	0	180,000	0	0	0	13,090	04/01/2020	4FE
29977K-AA-1	EVER 2013-2 A 3.000% 06/25/43		09/01/2017	Paydown		84,944	84,944	84,252	84,334	0	610	0	610	0	84,944	0	0	0	1,789	06/25/2043	1FM
345397-VP-5	FORD MOTOR CREDIT 6.625% 08/15/17		08/15/2017	Maturity		1,500,000	1,500,000	1,538,835	0	0	(38,835)	0	(38,835)	0	1,500,000	0	0	0	49,688	08/15/2017	2FE
35671D-AU-9	FREEPORT-MC C&G 3.550% 03/01/22		09/15/2017	JEFFERIES & CO		970,000	1,000,000	973,640	983,774	0	2,080	0	2,080	0	985,854	0	(15,854)	(15,854)	37,275	03/01/2022	3FE
35671D-AZ-8	FREEPORT-MC C&G 3.875% 03/15/23		09/28/2017	BANK of AMERICA SEC		983,750	1,000,000	999,425	999,569	0	71	0	71	0	999,640	0	(15,890)	(15,890)	40,580	03/15/2023	3FE
36161R-AE-9	GFCM 2003-1 A5 5.743% 05/12/35		09/01/2017	Paydown		38,776	38,776	43,205	39,895	0	(1,119)	0	(1,119)	0	38,776	0	0	0	1,617	05/12/2035	1FM
36228F-2R-6	GSR MORTGAGE LOAN TRUST 2004-6F CL 3A4 6.500% 05/25/34		09/01/2017	Paydown		4,128	4,128	3,942	4,035	0	93	0	93	0	4,128	0	0	0	177	05/25/2034	1FM
36249K-AA-8	GSMS 2010-C1 A1 3.679% 08/10/43		09/01/2017	Paydown		41,812	41,812	43,065	42,240	0	(428)	0	(428)	0	41,812	0	0	0	1,024	08/10/2043	1FM
364725-BB-6	GANNETT CO 4.875% 09/15/21		08/02/2017	RBC/DAIN		1,028,970	1,000,000	992,500	994,759	0	581	0	581	0	995,341	0	33,629	33,629	35,240	09/15/2021	3FE
364725-BD-2	GANNETT CO 5.125% 10/15/19		08/01/2017	WELLS FARGO		870,013	854,000	878,816	868,464	0	(2,932)	0	(2,932)	0	865,532	0	4,481	4,481	35,136	10/15/2019	3FE

STATEMENT AS OF SEPTEMBER 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	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)
37185L-AE-2	GENESIS ENERGY 5.750% 02/15/21		08/07/2017	Various		111,925	110,000	113,038	111,248	0	(342)	0	(342)	0	110,906	0	1,019	1,019	6,237	02/15/2021	4FE
391164-AK-6	GREAT PLAINS ENERGY INC 4.850% 04/01/47		07/19/2017	Call 101.0000		9,090,000	9,000,000	8,988,300	0	0	(471)	0	(471)	0	8,987,829	0	102,171	102,171	157,625	04/01/2047	2FE
402524-AC-6	GULF SOUTH PIPELINE 6.300% 08/15/17		08/15/2017	Maturity		1,000,000	1,000,000	997,810	999,729	0	271	0	271	0	1,000,000	0	0	0	63,000	08/15/2017	2FE
40426W-AV-3	EQUITY COMMONWEALTH 6.650% 01/15/18		07/17/2017	Call 100.0000		800,000	800,000	818,184	0	0	(18,184)	0	(18,184)	0	800,000	0	0	0	26,600	01/15/2018	2FE
42217K-AT-3	HEALTH CARE REIT 4.700% 09/15/17		09/15/2017	Maturity		4,000,000	4,000,000	3,988,400	3,998,389	0	1,611	0	1,611	0	4,000,000	0	0	0	188,000	09/15/2017	2FE
440543-AQ-9	HORNBECK OFFSHORE SERV 5.000% 03/01/21		09/07/2017	Various		1,484,000	3,200,000	2,032,000	2,034,157	0	0	0	0	0	2,034,157	0	(550,157)	(550,157)	162,361	03/01/2021	5FE
457030-AJ-3	INGLES MARKETS INC 5.750% 06/15/23		07/05/2017	BANK of AMERICA SEC		297,470	302,000	300,610	300,971	0	69	0	69	0	301,039	0	(3,569)	(3,569)	9,888	06/15/2023	4FE
466247-SE-4	JPMMT 2005-A5 1A2 3.583% 08/25/35		09/01/2017	Paydown		173,707	173,707	147,000	154,784	0	18,924	0	18,924	0	173,707	0	0	0	4,200	08/25/2035	1FM
46634N-AD-8	JPMCC 2010-C1 A2 4.608% 06/15/43		09/01/2017	Paydown		32,489	32,489	32,814	32,547	0	(58)	0	(58)	0	32,489	0	0	0	995	06/15/2043	1FM
46635G-AC-4	JPMC 2010-C2 A2 3.616% 11/15/43		09/01/2017	Paydown		1,607,628	1,607,628	1,623,698	1,608,222	0	(594)	0	(594)	0	1,607,628	0	0	0	38,742	11/15/2043	1FM
487437-AA-3	KEEP MEMORY ALIVE VRDN 1.220% 05/01/37		07/03/2017	Redemption 100.0000		100,000	100,000	100,000	0	0	0	0	0	0	100,000	0	0	0	251	05/01/2037	1FE
491386-AM-0	KENTUCKY POWER CO 6.000% 09/15/17		09/15/2017	Maturity		3,000,000	3,000,000	2,984,610	2,998,265	0	1,735	0	1,735	0	3,000,000	0	0	0	180,000	09/15/2017	2FE
52177R-AA-6	Leaf II Receivab20171 ing LL SER 20171 CL A1 1.500% 03/15/18		08/15/2017	Paydown		5,658,781	5,658,781	5,658,781	0	0	0	0	0	0	5,658,781	0	0	0	18,494	03/15/2018	1FE
565849-AF-3	MARATHON OIL CORP 5.900% 03/15/18		08/14/2017	Call 100.0000		1,000,000	1,000,000	997,920	999,575	0	205	0	205	0	999,780	0	220	220	79,278	03/15/2018	3FE
57643M-HD-9	MASTR 2004-10 CL 4A4 5.500% 11/25/34		09/01/2017	Paydown		13,344	13,344	11,743	12,615	0	729	0	729	0	13,344	0	0	0	432	11/25/2034	1FM
62942K-AA-4	NRPMT 2013-1 A1 3.250% 07/25/43		09/01/2017	Paydown		78,172	78,172	76,218	76,336	0	1,835	0	1,835	0	78,172	0	0	0	1,624	07/25/2043	1FM
62963#-AH-4	NRP (Operating) LLC PP 4.730% 12/01/23		09/01/2017	TENDER OFFER		404	404	404	404	0	0	0	0	0	404	0	0	0	14	12/01/2023	4
62963#-AH-4	NRP (Operating) LLC PP 4.730% 12/01/23		07/14/2017	Redemption 100.0000		633	633	633	633	0	0	0	0	0	633	0	0	0	19	12/01/2023	4
655663-D@-8	NORDSON CORP PP 2.620% 07/26/21		07/28/2017	Redemption 100.0000		400,000	400,000	400,000	400,000	0	0	0	0	0	400,000	0	0	0	10,480	07/26/2021	2
69403W-AB-3	PACIFIC BEACON LLC 1.516% 07/15/26		07/15/2017	Redemption 100.0000		58,685	58,685	49,882	52,571	0	6,114	0	6,114	0	58,685	0	0	0	681	07/15/2026	1FE
708696-BU-2	PENNSYLVANIA ELECTRIC CO 6.050% 09/01/17		09/01/2017	Maturity		800,000	800,000	811,792	0	0	(11,792)	0	(11,792)	0	800,000	0	0	0	24,200	09/01/2017	2FE
73019#-AB-8	PNC EQUIP FIN LLC PP 3.000% 09/13/27		09/13/2017	Redemption 100.0000		34,755	34,755	34,755	34,755	0	0	0	0	0	34,755	0	0	0	1,043	09/13/2027	1
74890E-AA-5	RAITF 2017-FL7 A 2.187% 06/15/37		09/15/2017	Paydown		342	342	342	0	0	0	0	0	0	342	0	0	0	1	06/15/2037	1FE
74986@-AJ-0	RREEF AMERICA II PP 5.510% 02/09/18		09/01/2017	Call 100.0000		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	151,023	02/09/2018	1
76110H-3N-7	RALI SER 2005 QS4 CL A1 5.500% 04/25/35		09/01/2017	Paydown		78,046	82,308	81,547	81,019	0	(2,973)	0	(2,973)	0	78,046	0	0	0	2,917	04/25/2035	3FM
76112B-SF-8	RAMP SER 2005-SP1 CL A16 5.000% 09/25/34		09/01/2017	Paydown		3,034	3,034	2,524	2,891	0	143	0	143	0	3,034	0	0	0	113	09/25/2034	1FM
78009N-F9-2	Royal Bank 1.761% 07/28/17		07/28/2017	Maturity		3,200,000	3,200,000	3,200,000	3,200,000	0	0	0	0	0	3,200,000	0	0	0	35,970	07/28/2017	1FE
79549A-YP-8	SBM7 SER 2003-1 CL A1 6.500% 09/25/33		09/01/2017	Paydown		10,825	10,825	10,608	10,689	0	135	0	135	0	10,825	0	0	0	491	09/25/2033	2FM
80284Q-AE-1	SDART 2015-5 B 1.960% 05/15/20		09/15/2017	Paydown		2,040,006	2,040,006	2,039,693	2,038,497	0	1,510	0	1,510	0	2,040,006	0	0	0	29,588	05/15/2020	1FE
81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		09/01/2017	Paydown		143,171	143,171	140,688	140,965	0	2,206	0	2,206	0	143,171	0	0	0	3,493	07/25/2043	1FM
81745Q-AB-8	SEMT 2015-1 A2 3.000% 01/25/45		09/01/2017	Paydown		74,328	74,328	74,142	74,144	0	184	0	184	0	74,328	0	0	0	1,439	01/25/2045	1FM
81745R-AH-3	SEMT 2013-3 B2 3.523% 03/25/43		09/01/2017	Paydown		14,235	14,235	14,610	0	0	(374)	0	(374)	0	14,235	0	0	0	84	03/25/2043	1FE
82280Q-BY-6	SCOT 2015-1 B1 3.843% 08/25/45		09/01/2017	Paydown		27,569	27,569	28,327	28,316	0	(748)	0	(748)	0	27,569	0	0	0	706	08/25/2045	1FM
82652Y-AA-2	SRFC 2016-3A A 2.430% 10/20/33		09/19/2017	Paydown		575,148	575,148	575,045	574,199	0	949	0	949	0	575,148	0	0	0	9,265	10/20/2033	1FE
82967N-AG-3	SIRIUS XM RADIO INC 5.250% 08/15/22		09/01/2017	Call 100.0000		329,000	329,000	340,134	334,959	0	(1,017)	0	(1,017)	0	333,942	0	(4,942)	(4,942)	26,676	08/15/2022	2FE
83545G-AY-8	SONIC AUTOMOTIVE INC 6.125% 03/15/27		07/14/2017	Tax Free Exchange		5,000,000	5,000,000	5,000,000	0	0	0	0	0	0	5,000,000	0	0	0	105,486	03/15/2027	4FE
84474W-AA-8	SOUTHWEST AIRLINES CO 6.530% 07/02/19		08/29/2017	Redemption 99.9972		43,770	43,772	44,243	43,994	0	(222)	0	(222)	0	43,772	0	(1)	(1)	3,311	07/02/2019	1FE
852060-AG-7	SPRINT CORP (FON GROUP) 6.900% 05/01/19		07/20/2017	CREDIT SUISSE FIRST BOSTON		2,135,000	2,000,000	2,064,920	2,015,874	0	(3,726)	0	(3,726)	0	2,012,148	0	122,852	122,852	101,200	05/01/2019	4FE
87305N-AG-3	TTX CORP TTX 1st Sec Bk Utah 45- C PP 7.060% 07/02/19		07/06/2017	Call 100.0000		174,369	174,369	174,369	174,369	0	0	0	0	0	174,369	0	0	0	24,351	07/02/2019	1
87305N-AN-8	TTX CORP TTX 1st Sec BK Utah 45-B PP 7.060% 01/02/18		07/06/2017	Call 100.0000		19,387	19,387	19,387	19,387	0	0	0	0	0	19,387	0	0	0	2,053	01/02/2018	1
87305N-AQ-1	TTX CORP TTX 1st Sec BK Utah 45-C CenPP 7.060% 07/02/19		07/06/2017	Call 100.0000		114,789	114,789	114,789	114,789	0	0	0	0	0	114,789	0	0	0	16,045	07/02/2019	1
88576N-AD-0	321 HENDERSON 2006-2A A2 5.930% 06/15/47		09/15/2017	Paydown		223,730	223,730	256,486	251,208	0	(27,478)	0	(27,478)	0	223,730	0	0	0	9,017	06/15/2047	1FE
88576X-AA-4	HENDR 2010-1A A 5.560% 07/15/59		09/15/2017	Paydown		25,296	25,296	28,993	28,222	0	(2,927)	0	(2,927)	0	25,296	0	0	0	944	07/15/2059	1FE
88643@-AQ-9	TIDEWATER INC. PP 5.160% 11/17/25		08/02/2017	Taxable Exchange		2,926,281	4,500,000	2,304,000	2,304,000	0	0	0	0	0	2,304,000	0	622,281	622,281	116,100	11/17/2025	6
90261X-HC-9	UBS AG STAMFORD CT 1.375% 08/14/17		08/14/2017	Maturity		4,000,000	4,000,000	4,003,080	0	0	(3,080)	0	(3,080)	0	4,000,000	0	0	0	27,500	08/14/2017	1FE
90268T-AD-6	UBSC 2011-C1 AAB 3.187% 01/10/45		09/01/2017	Paydown		225,576	225,576	228,950	216,944	0	8,633	0	8,633	0	225,576	0	0	0	6,776	01/10/2045	1FM
90269G-AD-3	UBSCM 2012-C1 AAB 3.002% 05/10/45		09/01/2017	Paydown		242,531	242,531	246,167	243,794	0	(1,263)	0	(1,263)	0	242,531	0	0	0	4,835	05/10/2045	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	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)
90349D-AC-6	UBSBB 2012-C3 A3 2.728% 08/10/49		09/01/2017	Paydown		9,202	9,202	9,432	9,300	0	(98)	0	(98)	0	9,202	0	0	0	188	08/10/2049	1FM
90932Q-AA-4	UNITED AIR 2014-2A PTT 3.750% 09/03/26		09/03/2017	Redemption 100.0000		145,295	145,295	145,295	145,295	0	0	0	0	0	145,295	0	0	0	5,449	09/03/2026	1FE
911365-AZ-7	NA UNITED RENTALS 7.625% 04/15/22		06/30/2017	Call 103.8130		10,381	10,000	10,152	10,021	0	(19)	0	(19)	0	10,002	0	380	380	540	04/15/2022	4FE
92343V-AW-4	VERIZON COMMUNICATIONS 6.000% 04/01/41		08/16/2017	TENDER OFFER		2,384,500	2,000,000	1,966,660	1,969,157	0	411	0	411	0	1,969,568	0	414,932	414,932	105,000	04/01/2041	2FE
92343V-DP-6	VERIZON COMMUNICATIONS 5.012% 04/15/49		07/11/2017	Tax Free Exchange		381,208	391,000	381,170	0	0	38	0	38	0	381,208	0	0	0	8,601	04/15/2049	2FE
925524-AX-8	VIACOM INC. 6.875% 04/30/36		09/18/2017	BARCLAYS		2,206,100	2,000,000	2,504,660	2,442,468	0	(9,908)	0	(9,908)	0	2,432,561	0	(226,461)	(226,461)	122,222	04/30/2036	2FE
92552V-AF-7	VIASAT INC 6.875% 06/15/20		09/12/2017	TENDER OFFER		537,013	527,000	541,420	531,333	0	(2,148)	0	(2,148)	0	529,184	0	7,829	7,829	27,777	06/15/2020	4FE
92553P-AU-6	VIACOM INC. 5.850% 09/01/43		09/18/2017	WELLS FARGO		2,048,380	2,000,000	1,987,060	1,987,519	0	251	0	251	0	1,987,769	0	60,611	60,611	123,175	09/01/2043	2FE
929160-AK-5	VULCAN MATERIALS CO 7.000% 06/15/18		07/12/2017	Call 100.0000		2,000,000	2,000,000	1,964,280	1,992,973	0	2,384	0	2,384	0	1,995,357	0	4,643	4,643	177,140	06/15/2018	2FE
92966*-AA-7	WABASH VALLEY POWER ASSOC PP 5.080% 04/30/24		07/30/2017	Redemption 100.0000		21,049	21,049	21,238	21,156	0	(107)	0	(107)	0	21,049	0	0	0	802	04/30/2024	1
92976G-AH-4	WACHOVIA BANK NA 6.000% 11/15/17		07/20/2017	WELLS FARGO		6,082,200	6,000,000	6,355,100	6,048,500	0	(32,174)	0	(32,174)	0	6,016,326	0	65,874	65,874	250,000	11/15/2017	1FE
94978#-AH-0	WELLS FARGO BK NORTHWEST CVS Distribution 7.530% 01/10/24		09/10/2017	Redemption 100.0000		22,207	22,207	22,207	22,207	0	0	0	0	0	22,207	0	0	0	1,090	01/10/2024	2
94980D-AA-6	WFMBS 2003-M A1 3.000% 12/25/33		09/01/2017	Paydown		13,287	13,287	13,652	13,468	0	(181)	0	(181)	0	13,287	0	0	0	266	12/25/2033	1FM
966387-AH-5	WHITING PETROLEUM CORP 5.750% 03/15/21		09/06/2017	WELLS FARGO		6,484,590	6,862,000	6,862,000	6,862,000	0	0	0	0	0	6,862,000	0	(377,410)	(377,410)	386,634	03/15/2021	4FE
97652Q-BL-2	WIN 2014-2 B3 4.113% 09/20/44		07/01/2017	BROWNSTONE INV GROUP,LLC		8,906,406	8,636,515	8,906,406	0	0	0	0	0	0	8,906,406	0	0	0	3,947	09/20/2044	1FE
97652Q-BL-2	WIN 2014-2 B3 4.113% 09/20/44		09/01/2017	Paydown		34,120	34,120	35,186	0	0	(1,066)	0	(1,066)	0	34,120	0	0	0	176	09/20/2044	3AM
98385X-AL-0	XTO ENERGY INC 6.250% 08/01/17		08/01/2017	Maturity		1,000,000	1,000,000	1,014,820	1,001,076	0	(1,076)	0	(1,076)	0	1,000,000	0	0	0	62,500	08/01/2017	1FE
06417G-TR-9	BANK OF NOVA SCOTIA HOUS 1.496% 03/01/18	A	09/25/2017	SCOTIA		10,003,200	10,000,000	10,000,000	0	0	0	0	0	0	10,000,000	0	3,200	3,200	77,667	03/01/2018	1FE
349553-AL-1	FORTIS INC 3.055% 10/04/26	A	07/07/2017	Tax Free Exchange		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	115,835	10/04/2026	2FE
92912E-AC-7	VPII ESCROW CORP 6.750% 08/15/18	A	08/15/2017	Call 100.0000		136,000	136,000	138,184	136,366	0	(366)	0	(366)	0	136,000	0	0	0	9,180	08/15/2018	5FE
C1466#-AA-6	CPR Leasing Ltd PP 5.410% 03/03/24	A	09/03/2017	Redemption 100.0000		28,996	28,996	28,996	28,996	0	0	0	0	0	28,996	0	0	0	1,569	03/03/2024	1
046353-AB-4	ASTRAZENECA PLC 5.900% 09/15/17	D	09/15/2017	Maturity		1,800,000	1,800,000	1,804,662	0	0	(4,662)	0	(4,662)	0	1,800,000	0	0	0	53,100	09/15/2017	1FE
05567L-7E-1	BNP PARIBAS/BNP US MTN 2.375% 09/14/17	D	09/14/2017	Maturity		1,665,000	1,665,000	1,675,889	1,674,914	0	(9,914)	0	(9,914)	0	1,665,000	0	0	0	39,544	09/14/2017	1FE
21987B-AQ-1	CODELCO INC 3.000% 07/17/22	D	08/08/2017	TENDER OFFER		1,668,381	1,650,000	1,627,940	1,636,906	0	1,310	0	1,310	0	1,638,216	0	30,165	30,165	52,388	07/17/2022	1FE
29268B-AE-1	ENEL FINANCE 5.125% 10/07/19	D	08/02/2017	Call 100.0000		3,000,000	3,000,000	2,990,640	2,996,673	0	635	0	635	0	2,997,308	0	2,693	2,693	344,570	10/07/2019	2FE
69343M-AA-0	PFP III 2015-2 A 2.684% 07/14/34	D	09/16/2017	Paydown		509,471	509,471	509,471	509,471	0	0	0	0	0	509,471	0	0	0	6,998	07/14/2034	1FE
69345B-AA-2	PFP 2017-3 A 2.284% 01/14/35	D	09/14/2017	Paydown		52,996	52,996	52,996	0	0	0	0	0	0	52,996	0	0	0	560	01/14/2035	1FE
87266H-AA-6	TFINS 2016-1A A 3.563% 01/20/38	D	07/20/2017	Paydown		16,522	16,522	14,828	14,926	0	1,596	0	1,596	0	16,522	0	0	0	485	01/20/2038	1FE
87427T-A*-9	TALKTALK TELECOM PP 4.290% 07/17/21	D	08/10/2017	TENDER OFFER		5,050,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	50,000	50,000	228,204	07/17/2021	3
G7219*-AF-2	PREMIER OIL PLC PP 5.290% 03/15/22	D	07/31/2017	Taxable Exchange		1,928,060	2,000,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	428,060	428,060	429,983	03/15/2022	3
N6704@-AC-3	OILTANKING FIN PP 7.320% 08/31/17	C	08/31/2017	Maturity		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	111,300	08/31/2017	2
Q5516*-AB-4	LEIGHTON FINANCE PP 5.220% 07/21/17	C	07/21/2017	Maturity		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	78,300	07/21/2017	2
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						189,085,797	191,457,281	189,223,822	120,278,655	0	(485,487)	787	(486,274)	0	188,255,902	0	829,898	829,898	7,086,470	XXX	XXX
8399997. Total - Bonds - Part 4						205,431,790	207,357,860	205,191,340	133,108,014	0	(528,380)	787	(529,167)	0	204,142,826	0	1,288,967	1,288,967	7,752,149	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						205,431,790	207,357,860	205,191,340	133,108,014	0	(528,380)	787	(529,167)	0	204,142,826	0	1,288,967	1,288,967	7,752,149	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
260543-10-3	DOW CHEMICAL CO		09/01/2017	Taxable Exchange	8,802.000	591,318		474,375	503,650	(29,275)	0	0	(29,275)	0	474,375	0	116,943	116,943	12,147		L
31337#-10-5	FHLB CINCINNATI		09/30/2017	PRIVATE PLACEMENT	11,264.000	1,126,400		1,014,508	1,126,400	(111,892)	0	0	(111,892)	0	1,014,508	0	111,892	111,892	0		
31339*-10-7	FHLB Indianapolis		09/18/2017	PRIVATE PLACEMENT	4,656.000	465,600		419,349	308,814	(30,676)	141,212	0	110,536	0	419,349	0	46,251	46,251	12,825		A
364760-10-8	GAP INC		07/26/2017	BNY CONVERG-SOFT	3,920.000	93,558		92,731	87,965	4,766	0	0	4,766	0	92,731	0	828	828	2,705		L
501797-10-4	L BRANDS INC		07/26/2017	BNY CONVERG-SOFT	4,871.000	220,414		265,031	320,707	62,262	0	117,938	(55,676)	0	265,031	0	(44,617)	(44,617)	5,845		L
55616P-10-4	MACY'S		07/26/2017	BNY CONVERG-SOFT	4,997.000	116,955		186,803	178,943	7,861	0	0	7,861	0	186,803	0	(69,849)	(69,849)	5,659		L
59156R-10-8	METLIFE INC		08/07/2017	Spin Off	0.000	102,055		102,055	112,225	(10,170)	0	0	(10,170)	0	102,055	0	0	0	0		L
929042-10-9	VORNADO REALTY TRUST REIT		07/18/2017	Spin Off	0.000	40,613		40,613	48,142	(7,529)	0	0	(7,529)	0	40,613	0	0	0	0		L
98850P-10-9	YUM CHINA HOLDINGS INC -W/I		07/26/2017	BNY CONVERG-SOFT	6,296.000	229,881		142,514	164,452	(21,937)	0	0	(21,937)	0	142,514	0	87,366	87,366	0		L
GOLUB#-CS-0	Golub Capital Investment Corpo		08/31/2017	Tax Free Exchange	60,000.000	900,000		900,000	0	0	0	0	0	0	900,000	0	0	0	10,260		U
143658-30-0	CARNIVAL CRUISE UNIT	C	07/26/2017	BNY CONVERG-SOFT	5,749.000	383,809		278,695	299,293	(20,598)	0	0	(20,598)	0	278,695	0	105,114	105,114	4,312		L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						4,270,603	XXX	3,916,674	3,150,591	(157,188)	141,212	117,938	(133,914)	0	3,916,674	0	353,928	353,928	53,753	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
52055#-10-1	LLIA		08/25/2017	Tax Free Exchange	100.000	49,791		49,791	572,150	(522,359)	0	0	(522,359)	0	49,791	0	0	0	0		K
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						49,791	XXX	49,791	572,150	(522,359)	0	0	(522,359)	0	49,791	0	0	0	0	XXX	XXX
9799997. Total - Common Stocks - Part 4						4,320,394	XXX	3,966,465	3,722,741	(679,547)	141,212	117,938	(656,273)	0	3,966,465	0	353,928	353,928	53,753	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						4,320,394	XXX	3,966,465	3,722,741	(679,547)	141,212	117,938	(656,273)	0	3,966,465	0	353,928	353,928	53,753	XXX	XXX
9899999. Total - Preferred and Common Stocks						4,320,394	XXX	3,966,465	3,722,741	(679,547)	141,212	117,938	(656,273)	0	3,966,465	0	353,928	353,928	53,753	XXX	XXX
9999999 - Totals						209,752,184	XXX	209,157,805	136,830,755	(679,547)	(387,168)	118,725	(1,185,440)	0	208,109,291	0	1,642,895	1,642,895	7,805,902	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 1

STATEMENT AS OF SEPTEMBER 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)
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			13,167		13,167	5,017						100/95
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			75,484		75,484	28,510						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			150,278		150,278	54,801						100/98
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			240,483		240,483	85,047						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			330,645		330,645	111,856						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			134,076		134,076	46,825						100/97
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			262,810		262,810	89,306						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			182,023		182,023	61,965						100/97
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			246,787		246,787	83,344						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			219,208		219,208	74,130						100/97
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			265,973		265,973	90,639						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			166,506		166,506	56,102						100/99
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			163,909		163,909	53,248						100/97
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			97,431		97,431	31,116						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			258		258	125						100/99
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/26/2016	10/26/2018	35		171.61	234			421		421	153						100/99
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			57,194		57,194	18,141						100/99
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/11/2016	11/14/2017	64		170.57	306			771		771	362						100/104
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/11/2016	11/14/2018	223		170.57	1,482			2,847		2,847	1,016						100/104
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			110,916		110,916	34,571						100/104
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			15,093		15,093	5,452						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			16,201		16,201	7,662						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			83,177		83,177	26,375						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			29,593		29,593	10,830						100/97
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			17,659		17,659	8,303						100/97
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			41,911		41,911	13,536						100/97
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			27,512		27,512	10,019						100/96
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			18,573		18,573	8,589						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		74,952		74,952	22,171						100/99

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	01/12/2017	01/12/2018	601		174.83		2,919		5,099		5,099	2,180						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		3,697		3,697	1,240						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		55,860		55,860	16,427						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		3,194		3,194	1,387						100/98
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		21,532		21,532	7,336						100/98
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		39,424		39,424	11,741						100/98
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		11,323		11,323	4,317						100/98
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/14/2017	02/14/2019	336		175.82		2,301		3,289		3,289	988						100/98
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/14/2017	02/14/2020	2,173		175.82		17,954		24,356		24,356	6,402						100/98
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/24/2017	02/27/2018	1,923		176.77		9,452		14,041		14,041	4,589						100/103
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		13,037		13,037	3,404						100/103
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		44,659		44,659	10,208						100/103
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		31,940		31,940	12,619						100/100
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		22,614		22,614	7,014						100/100
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		65,099		65,099	17,535						100/100
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		21,171		21,171	8,716						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		15,254		15,254	4,919						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		80,510		80,510	22,465						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		6,217		6,217	2,213						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		6,430		6,430	1,789						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		36,644		36,644	8,820						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		9,340		9,340	2,001						100/101
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		12,279		12,279	2,139						100/101
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		45,353		45,353	6,907						100/101
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		26,524		26,524	4,562						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		1,729		1,729	247						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		968		968	122						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		6,873		6,873	979						100/99
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/24/2017	05/23/2019	883		180.14		6,201		7,035		7,035	834						100/99
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		52,777		52,777	5,542						100/99

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		34,256		34,256	1,826						100/99
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		13,319		13,319	726						100/99
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		13,487		13,487	773						100/99
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		8,954		8,954	1,037						100/100
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		17,017		17,017	1,695						100/100
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		7,559		7,559	1,110						100/100
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/13/2017	07/13/2018	1,283		179.99		6,422		8,021		8,021	1,599						100/104
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/13/2017	07/12/2019	589		179.99		4,134		4,864		4,864	730						100/104
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/13/2017	07/14/2020	778		179.99		6,580		7,529		7,529	949						100/104
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/27/2017	07/27/2018	975		180.60		4,893		5,867		5,867	974						100/99
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/27/2017	07/26/2019	172		180.60		1,209		1,380		1,380	171						100/99
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/27/2017	07/27/2020	5,559		180.60		47,188		52,591		52,591	5,403						100/99
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/11/2017	08/14/2018	161		180.27		806		1,013		1,013	207						100/100
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/14/2017	08/14/2019	638		180.27		4,485		5,269		5,269	784						100/100
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/14/2017	08/14/2020	4,726		180.27		40,044		45,655		45,655	5,611						100/100
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/24/2017	08/27/2019	1,473		179.90		10,335		12,536		12,536	2,201						100/98
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/25/2017	08/27/2018	856		179.90		4,281		5,650		5,650	1,369						100/98
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/25/2017	08/27/2020	1,479		179.90		12,502		14,609		14,609	2,107						100/98
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/13/2017	09/14/2018	3,280		182.94		16,680		16,924		16,924	244						100/94
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/13/2017	09/13/2019	1,755		182.94		12,519		12,599		12,599	80						100/94
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/13/2017	09/14/2020	3,750		182.94		32,242		32,286		32,286	44						100/94
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/27/2017	09/27/2018	1,688		183.03		8,590		8,813		8,813	222						100/100
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/27/2017	09/27/2019	661		183.03		4,719		4,767		4,767	48						100/100
Goldman Sachs Index Call	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/27/2017	09/25/2020	4,699		183.03		40,420		40,503		40,503	83						100/100
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			90,203		90,203	38,704						100/104
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			128,197		128,197	57,859						100/104
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/17/2016	10/16/2017	5,196		2,126.50	384,540			1,324,338		1,324,338	646,033						100/104
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/17/2016	10/16/2017	2,340		2,126.50	68,655			453,950		453,950	398,460						100/104
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/17/2016	10/16/2017	404		2,126.50	8,514			59,256		59,256	53,461						100/104
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/17/2016	10/16/2017	2,055		2,126.50	66,861			430,954		430,954	375,003						100/104

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/17/2016	10/16/2017	19,833		2,126.50	2,581,110			7,772,016		7,772,016	3,962,092						100/104
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/17/2016	10/16/2017	139		2,158.40	15,606			49,942		49,942	26,394						100/104
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	10/17/2016	10/16/2017	374		2,179.66	37,842			126,643		126,643	68,560						100/104
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			5,185		5,185	2,341						100/104
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			90,278		90,278	39,729						100/104
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2016	11/14/2017	147		2,164.20	10,939			30,190		30,190	14,235						100/104
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2016	11/14/2017	312		2,164.20	41,040			94,868		94,868	42,097						100/104
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2016	11/15/2017	4,878		2,180.39	342,447			1,115,952		1,115,952	606,349						100/104
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2016	11/15/2017	1,300		2,180.39	46,494			220,760		220,760	196,362						100/104
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2016	11/15/2017	2,346		2,180.39	75,191			365,850		365,850	327,786						100/104
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2016	11/15/2017	720		2,180.39	16,485			82,489		82,489	75,627						100/104
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2016	11/15/2017	16,453		2,180.39	2,109,450			5,565,034		5,565,034	2,901,938						100/104
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2016	11/15/2017	39		2,213.10	4,293			11,937		11,937	6,442						100/104
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	11/15/2016	11/15/2017	463		2,234.90	45,652			131,928		131,928	72,781						100/104
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/25/2016	11/27/2017	24		2,213.35	1,744			4,419		4,419	2,485						100/104
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/25/2016	11/27/2017	340		2,213.35	44,819			91,542		91,542	42,402						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			34,258		34,258	19,844						100/103
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			141,435		141,435	66,265						100/103
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2016	12/15/2017	4,505		2,262.03	326,080			757,808		757,808	459,586						100/103
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2016	12/15/2017	1,543		2,262.03	50,954			189,329		189,329	169,262						100/103
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	12/15/2016	12/15/2017	137		2,262.03	5,487			19,796		19,796	17,445						100/103
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			227,328		227,328	201,906						100/103
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			82,244		82,244	75,010						100/103
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			3,774,270		3,774,270	2,070,133						100/103
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			16,235		16,235	9,131						100/103
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			82,772		82,772	47,237						100/103
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			77,902		77,902	36,343						100/103
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		14,761		14,761	8,341						100/103
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/13/2017	01/12/2018	66		2,274.64		4,634		10,078		10,078	5,445						100/103
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	01/13/2017	01/12/2018	413		2,274.64		53,054		94,571		94,571	41,517						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-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	01/17/2017	01/16/2018	5,386		2,267.89		368,893		984,050		984,050	615,157						100/103
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	01/17/2017	01/16/2018	381		2,267.89		9,256		29,383		29,383	20,127						100/103
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	01/17/2017	01/16/2018	340		2,267.89		15,400		47,764		47,764	32,364						100/103
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	01/17/2017	01/16/2018	1,680		2,267.89		57,150		187,553		187,553	130,403						100/103
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	01/17/2017	01/16/2018	260		2,267.89		10,797		34,698		34,698	23,901						100/103
S&P500 OTC European Call-Buy Cliquet	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	01/17/2017	01/16/2018	2,174		2,267.89		82,331		268,372		268,372	186,041						100/103
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	01/17/2017	01/16/2018	15,495		2,267.89		1,995,952		4,038,130		4,038,130	2,042,178						100/103
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	01/17/2017	01/16/2018	26		2,301.91		2,904		6,085		6,085	3,181						100/103
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	01/17/2017	01/16/2018	1,565		2,324.59		153,005		327,407		327,407	174,402						100/103
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		262		262	144						100/103
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		30,819		30,819	13,025						100/103
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		19,262		19,262	8,016						100/97
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/14/2017	02/14/2018	829		2,337.58		102,661		156,321		156,321	53,660						100/97
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	02/15/2017	02/15/2018	1,500		2,349.25		53,228		124,763		124,763	71,535						100/97
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	02/15/2017	02/15/2018	1,124		2,349.25		43,560		104,136		104,136	60,576						100/97
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	02/15/2017	02/15/2018	490		2,349.25		22,310		52,017		52,017	29,707						100/97
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	02/15/2017	02/15/2018	336		2,349.25		8,927		18,793		18,793	9,866						100/97
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	02/15/2017	02/15/2018	4,501		2,349.25		288,698		520,188		520,188	231,491						100/97
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	02/15/2017	02/15/2018	13,015		2,349.25		1,596,015		2,530,352		2,530,352	934,337						100/97
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	02/15/2017	02/15/2018	72		2,384.49		7,463		11,885		11,885	4,422						100/97
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	02/15/2017	02/15/2018	324		2,407.98		29,412		46,826		46,826	17,414						100/97
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/27/2017	02/27/2018	103		2,369.73		13,292		17,410		17,410	4,118						100/97
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/27/2017	02/27/2018	5		2,369.73		368		489		489	121						100/97
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2017	03/14/2018	574		2,365.45		41,389		58,555		58,555	17,166						100/103
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		134,712		134,712	34,313						100/103
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/15/2017	03/15/2018	147		2,421.04		16,205		20,769		20,769	4,564						100/103
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/15/2017	03/15/2018	254		2,444.89		24,624		31,213		31,213	6,590						100/103
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/15/2017	03/15/2018	1,578		2,385.26		59,487		99,763		99,763	40,276						100/103
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/15/2017	03/15/2018	470		2,385.26		21,168		36,080		36,080	14,912						100/103
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/15/2017	03/15/2018	2,170		2,385.26		73,485		121,037		121,037	47,552						100/103

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/15/2017	03/15/2018	4,945		2,385.26		358,568		460,593		460,593	102,025						100/103
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		15,211		15,211	5,641						100/103
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		2,758,884		2,758,884	633,404						100/103
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		25,945		25,945	8,795						100/103
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		4,796		4,796	1,856						100/103
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		137,723		137,723	53,188						100/102
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		61,291		61,291	30,411						100/102
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		45,988		45,988	24,436						100/102
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		139,473		139,473	73,563						100/102
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		850,612		850,612	431,414						100/102
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		29,799		29,799	14,661						100/102
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		3,508,468		3,508,468	1,373,540						100/102
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		136,722		136,722	69,587						100/102
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		90,314		90,314	36,494						100/102
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		38,117		38,117	15,732						100/102
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		7,680		7,680	2,460						100/102
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		22,109		22,109	6,093						100/102
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		21,208		21,208	3,112						100/96
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		75,491		75,491	20,583						100/96
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		81,545		81,545	25,921						100/96
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		59,628		59,628	20,528						100/96
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	05/15/2017	05/15/2018	1,700		2,402.32		63,726		94,993		94,993	31,267						100/96
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	05/15/2017	05/15/2018	5,776		2,402.32		384,338		621,601		621,601	237,263						100/96
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	05/15/2017	05/15/2018	373		2,402.32		10,472		14,098		14,098	3,626						100/96
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	05/15/2017	05/15/2018	281		2,402.32		11,543		17,477		17,477	5,935						100/96
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	05/15/2017	05/15/2018	16,553		2,402.32		2,103,569		2,895,806		2,895,806	792,237						100/96
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	05/15/2017	05/15/2018	85		2,438.35		9,123		12,614		12,614	3,492						100/96
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	05/15/2017	05/15/2018	227		2,462.38		21,419		29,609		29,609	8,190						100/96
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		14,159		14,159	4,799						100/96
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		16,763		16,763	3,513						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)
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		100,658		100,658	13,340						100/95
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		17,683		17,683	2,954						100/95
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	06/15/2017	06/15/2018	1,217		2,432.46		47,064		50,171		50,171	3,107						100/95
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	06/15/2017	06/15/2018	389		2,432.46		16,632		17,872		17,872	1,240						100/95
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	06/15/2017	06/15/2018	882		2,432.46		30,459		32,223		32,223	1,764						100/95
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	06/15/2017	06/15/2018	471		2,432.46		12,939		12,954		12,954	16						100/95
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	06/15/2017	06/15/2018	11,916		2,432.46		1,573,886		1,878,905		1,878,905	305,020						100/95
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	06/15/2017	06/15/2018	4,444		2,432.46		303,761		409,929		409,929	106,168						100/95
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	06/15/2017	06/15/2018	277		2,493.27		27,338		32,278		32,278	4,941						100/95
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		3,733		3,733	1,332						100/95
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		15,876		15,876	3,746						100/95
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	07/14/2017	07/13/2018	159		2,459.27		10,753		12,714		12,714	1,962						100/95
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	07/14/2017	07/13/2018	376		2,459.27		47,730		55,712		55,712	7,982						100/95
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	07/17/2017	07/16/2018	3,808		2,459.14		247,236		338,115		338,115	90,879						100/95
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	07/17/2017	07/16/2018	1,356		2,459.14		51,026		41,179		41,179	(9,846)						100/95
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	07/17/2017	07/16/2018	1,257		2,459.14		51,294		43,465		43,465	(7,829)						100/95
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	07/17/2017	07/16/2018	12,513		2,459.14		1,578,501		1,879,494		1,879,494	300,993						100/95
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	07/17/2017	07/16/2018	327		2,459.14		9,821		7,321		7,321	(2,500)						100/95
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	07/17/2017	07/16/2018	81		2,496.03		8,560		10,240		10,240	1,680						100/95
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	07/17/2017	07/16/2018	248		2,520.62		22,875		27,437		27,437	4,562						100/95
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/27/2017	07/27/2018	25		2,475.42		2,489		1,819		1,819	(670)						100/95
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/27/2017	07/27/2018	104		2,475.42		12,642		14,714		14,714	2,072						100/95
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/14/2017	08/14/2018	461		2,465.84		60,261		69,728		69,728	9,467						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/14/2017	08/14/2018	140		2,465.84		10,005		11,984		11,984	1,979						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/15/2017	08/15/2018	4,234		2,464.61		302,615		411,070		411,070	108,455						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/15/2017	08/15/2018	270		2,464.61		12,569		9,185		9,185	(3,383)						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/15/2017	08/15/2018	440		2,464.61		13,454		8,089		8,089	(5,365)						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/15/2017	08/15/2018	1,396		2,464.61		54,008		36,063		36,063	(17,945)						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/15/2017	08/15/2018	13,286		2,464.61		1,712,564		2,049,309		2,049,309	336,745						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	08/15/2017	08/15/2018	1,812		2,464.61		77,245		54,085		54,085	(23,159)						100/100

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/15/2017	08/15/2018	77		2,501.58		8,246		10,052		10,052	1,806						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/15/2017	08/15/2018	306		2,526.23		28,690		35,336		35,336	6,646						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/25/2017	08/27/2018	9		2,443.05		695		1,005		1,005	310						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/25/2017	08/27/2018	59		2,443.05		7,704		9,957		9,957	2,253						100/100
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	09/14/2017	09/14/2018	660		2,495.62		88,390		94,066		94,066	5,676						100/97
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	09/14/2017	09/14/2018	233		2,495.62		16,326		17,895		17,895	1,569						100/97
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/15/2017	09/17/2018	380		2,500.23		17,575		10,285		10,285	(7,290)						100/97
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/15/2017	09/17/2018	16,157		2,500.23		2,153,054		2,249,486		2,249,486	96,432						100/97
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/15/2017	09/17/2018	432		2,500.23		12,960		6,316		6,316	(6,644)						100/97
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/15/2017	09/17/2018	4,998		2,500.23		356,732		434,262		434,262	77,529						100/97
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/15/2017	09/17/2018	1,770		2,500.23		67,703		36,388		36,388	(31,314)						100/97
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/15/2017	09/17/2018	2,138		2,500.23		90,331		50,854		50,854	(39,476)						100/97
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/15/2017	09/17/2018	88		2,537.73		9,724		10,294		10,294	570						100/97
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/15/2017	09/17/2018	310		2,562.74		30,148		32,050		32,050	1,903						100/97
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	09/27/2017	09/27/2018	142		2,507.04		19,188		19,897		19,897	709						100/97
S&P500 OTC European Call-Buy	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	09/27/2017	09/27/2018	12		2,507.04		849		888		888	39						100/97
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										10,582,265	23,766,102	0	60,899,159	XXX	60,899,159	24,659,201	0	0	0	0	XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										10,582,265	23,766,102	0	60,899,159	XXX	60,899,159	24,659,201	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
PREMIER OIL PLC PP Warrant G7216B186	Premier Oil	N/A		US - Chicago Board 213800QKYDSBDFTH2K71	07/28/2017	05/31/2022	306,070		42.75		128,060		184,224		184,224	56,164						
0299999. Subtotal - Purchased Options - Other - Call Options and Warrants										0	128,060	0	184,224	XXX	184,224	56,164	0	0	0	0	XXX	XXX
0359999. Subtotal - Purchased Options - Other										0	128,060	0	184,224	XXX	184,224	56,164	0	0	0	0	XXX	XXX
0369999. Total Purchased Options - Call Options and Warrants										10,582,265	23,894,162	0	61,083,383	XXX	61,083,383	24,715,365	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										10,582,265	23,894,162	0	61,083,383	XXX	61,083,383	24,715,365	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	Barclays G5GSEF7VJP5I70UK5573	10/14/2016	10/13/2017	252		2,180.97	(25,883)			(71,928)		(71,928)	(34,589)						100/104
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)			(22,095)		(22,095)	(10,902)						100/104
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)			(229)		(229)	(96)						100/104
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)			(37,521)		(37,521)	(18,591)						100/104
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)			(43,257)		(43,257)	(22,922)						100/104

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	10/17/2016	10/16/2017	2,506		2,158.40	(277,693)			(902,321)		(902,321)	(476,867)						100/104
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)			(39,322)		(39,322)	(20,429)						100/104
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)			(226,012)		(226,012)	(120,658)						100/104
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)			(94,173)		(94,173)	(49,585)						100/104
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)			(182,370)		(182,370)	(97,547)						100/104
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)			(65,908)		(65,908)	(34,951)						100/104
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)			(20,445)		(20,445)	(10,988)						100/104
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)			(189,956)		(189,956)	(102,764)						100/104
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)			(2,363,830)		(2,363,830)	(1,292,960)						100/104
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)			(333,392)		(333,392)	(183,983)						100/104
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)			(2,841,594)		(2,841,594)	(1,556,983)						100/104
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)			(452,128)		(452,128)	(252,852)						100/104
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)			(118,704)		(118,704)	(65,827)						100/104
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)			(1,388)		(1,388)	(714)						100/104
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)			(73,588)		(73,588)	(34,423)						100/104
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)			(5,398)		(5,398)	(2,529)						100/104
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)			(2,724)		(2,724)	(1,443)						100/104
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2016	11/14/2017	11		2,212.89	(499)			(1,816)		(1,816)	(979)						100/104
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2016	11/14/2017	19		2,212.89	(1,957)			(5,103)		(5,103)	(2,425)						100/104
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2016	11/14/2017	9		2,218.31	(394)			(1,470)		(1,470)	(798)						100/104
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2016	11/14/2017	125		2,218.31	(12,276)			(32,362)		(32,362)	(15,402)						100/104
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2016	11/14/2017	59		2,223.72	(2,362)			(9,062)		(9,062)	(5,027)						100/104
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2016	11/14/2017	167		2,234.54	(15,059)			(40,956)		(40,956)	(20,026)						100/104
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	11/14/2016	11/14/2017	68		2,245.36	(2,132)			(9,228)		(9,228)	(5,362)						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)			(600,442)		(600,442)	(324,028)						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)			(10,344)		(10,344)	(5,914)						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)			(67,827)		(67,827)	(39,273)						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)			(40,803)		(40,803)	(22,260)						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)			(309,698)		(309,698)	(168,988)						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)			(11,438)		(11,438)	(6,244)						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	138		2,229.45	(6,030)			(24,740)		(24,740)	(14,541)						100/104
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	11/15/2016	11/15/2017	500		2,231.63	(49,486)			(143,931)		(143,931)	(79,358)						100/104
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)			(60,399)		(60,399)	(35,644)						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)			(1,952,666)		(1,952,666)	(1,089,268)						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)			(295,048)		(295,048)	(176,543)						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)			(1,596,585)		(1,596,585)	(890,423)						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)			(343,942)		(343,942)	(207,956)						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)			(122,024)		(122,024)	(68,709)						100/104
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/25/2016	11/27/2017	340		2,268.68	(33,013)			(75,627)		(75,627)	(37,272)						100/104
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/25/2016	11/27/2017	24		2,268.68	(954)			(3,257)		(3,257)	(2,033)						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)			(1,407)		(1,407)	(694)						100/103
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)			(46,094)		(46,094)	(22,708)						100/103
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)			(10,142)		(10,142)	(6,262)						100/103
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)			(61,096)		(61,096)	(30,592)						100/103
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)			(9,395)		(9,395)	(5,794)						100/103
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)			(33,269)		(33,269)	(20,686)						100/103
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)			(282,598)		(282,598)	(158,944)						100/103
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)			(25,896)		(25,896)	(16,063)						100/103
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)			(154,738)		(154,738)	(87,687)						100/103
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)			(69,022)		(69,022)	(39,096)						100/103
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)			(16,876)		(16,876)	(10,499)						100/103
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)			(14,714)		(14,714)	(8,397)						100/103
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)			(1,092,767)		(1,092,767)	(623,154)						100/103
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)			(136,233)		(136,233)	(85,105)						100/103
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)			(1,335,835)		(1,335,835)	(770,352)						100/103
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)			(237,450)		(237,450)	(147,003)						100/103
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)			(74,730)		(74,730)	(43,367)						100/103
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	12/15/2016	12/15/2017	38		2,437.34	(1,947)			(3,840)		(3,840)	(2,246)						100/103
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)			(1)		(1)	286						100/103
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)			(9,726)		(9,726)	(4,692)						100/103

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2016	12/27/2017	28		2,325.60	(2,682)			(5,173)		(5,173)	(2,517)						100/103
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)		(532)		(532)	(370)						100/103
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)			(5,213)		(5,213)	(2,553)						100/103
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)			(37,583)		(37,583)	(18,628)						100/103
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)		(2,554)		(2,554)	(1,847)						100/103
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)		(4,433)		(4,433)	(3,281)						100/103
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)		(4,655)		(4,655)	(2,236)						100/103
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)		(815)		(815)	(504)						100/103
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)		(1,091)		(1,091)	(525)						100/103
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)		(285)		(285)	(177)						100/103
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)		(56,589)		(56,589)	(27,463)						100/103
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)		(3,718)		(3,718)	(1,818)						100/103
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)		(3,153)		(3,153)	(1,972)						100/103
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)		(5,335)		(5,335)	(2,611)						100/103
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)		(869)		(869)	(545)						100/103
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)		(540)		(540)	(339)						100/103
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)		(274,299)		(274,299)	(145,270)						100/103
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)		(35,950)		(35,950)	(24,255)						100/103
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)		(100,676)		(100,676)	(53,876)						100/103
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)		(5,736)		(5,736)	(3,084)						100/103
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)		(7,850)		(7,850)	(5,407)						100/103
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)		(1,402,906)		(1,402,906)	(762,246)						100/103
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)		(216,424)		(216,424)	(152,374)						100/103
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)		(1,263,932)		(1,263,932)	(688,774)						100/103
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)		(228,475)		(228,475)	(162,115)						100/103
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)		(120,626)		(120,626)	(66,000)						100/103
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)		(17,516)		(17,516)	(12,491)						100/103
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)		(22,859)		(22,859)	(16,309)						100/103
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)		(295,246)		(295,246)	(162,476)						100/103
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)		(66,448)		(66,448)	(48,029)						100/103

STATEMENT AS OF SEPTEMBER 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	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/27/2017	01/26/2018	13		2,357.79		(1,077)		(2,104)		(2,104)	(1,027)						100/103
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)		(274)		(274)	(135)						100/103
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)		(135)		(135)	(95)						100/103
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)		(19,353)		(19,353)	(9,440)						100/103
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)		(1,064)		(1,064)	(400)						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/14/2017	02/14/2018	5		2,407.71		(135)		(245)		(245)	(110)						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/14/2017	02/14/2018	572		2,407.71		(47,597)		(76,906)		(76,906)	(29,309)						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/14/2017	02/14/2018	150		2,413.55		(3,990)		(7,057)		(7,057)	(3,067)						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/14/2017	02/14/2018	48		2,413.55		(3,864)		(6,193)		(6,193)	(2,329)						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/14/2017	02/14/2018	201		2,419.40		(15,651)		(25,259)		(25,259)	(9,608)						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/14/2017	02/14/2018	15		2,431.08		(308)		(509)		(509)	(201)						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/15/2017	02/15/2018	787		2,384.49		(79,920)		(129,348)		(129,348)	(49,428)						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/15/2017	02/15/2018	211		2,389.19		(8,910)		(16,322)		(16,322)	(7,412)						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/15/2017	02/15/2018	598		2,396.24		(56,903)		(92,358)		(92,358)	(35,455)						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/15/2017	02/15/2018	72		2,397.41		(6,851)		(11,116)		(11,116)	(4,265)						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/15/2017	02/15/2018	49		2,402.11		(1,794)		(3,220)		(3,220)	(1,426)						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/15/2017	02/15/2018	5,251		2,413.85		(452,695)		(739,287)		(739,287)	(286,592)						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/15/2017	02/15/2018	1,775		2,419.73		(52,959)		(89,670)		(89,670)	(36,711)						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/15/2017	02/15/2018	5,446		2,419.73		(454,223)		(736,348)		(736,348)	(282,125)						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/15/2017	02/15/2018	45		2,423.25		(1,281)		(2,135)		(2,135)	(854)						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/15/2017	02/15/2018	1,916		2,425.60		(53,100)		(88,013)		(88,013)	(34,913)						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/15/2017	02/15/2018	932		2,426.78		(74,679)		(121,736)		(121,736)	(47,057)						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/15/2017	02/15/2018	324		2,431.47		(25,232)		(40,704)		(40,704)	(15,472)						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/15/2017	02/15/2018	111		2,431.47		(2,860)		(4,558)		(4,558)	(1,698)						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	02/15/2017	02/15/2018	396		2,446.74		(8,370)		(12,017)		(12,017)	(3,647)						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/27/2017	02/27/2018	103		2,452.67		(8,505)		(10,991)		(10,991)	(2,486)						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/27/2017	02/27/2018	5		2,464.52		(136)		(110)		(110)	26						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2017	03/14/2018	411		2,436.41		(37,033)		(51,069)		(51,069)	(14,036)						100/103
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)		(19,063)		(19,063)	(4,116)						100/103
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)		(41,007)		(41,007)	(11,126)						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	03/14/2017	03/14/2018	91		2,460.07		(2,225)		(2,585)		(2,585)	(360)						100/103
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/15/2017	03/15/2018	1,884		2,421.04		(206,981)		(266,747)		(266,747)	(59,766)						100/103
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/15/2017	03/15/2018	7,595		2,444.89		(738,132)		(934,590)		(934,590)	(196,458)						100/103
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/15/2017	03/15/2018	193		2,421.04		(10,027)		(11,995)		(11,995)	(1,968)						100/103
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/15/2017	03/15/2018	247		2,427.00		(26,342)		(34,081)		(34,081)	(7,739)						100/103
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/15/2017	03/15/2018	176		2,432.97		(8,147)		(9,295)		(9,295)	(1,148)						100/103
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/15/2017	03/15/2018	147		2,435.35		(14,874)		(19,184)		(19,184)	(4,310)						100/103
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/15/2017	03/15/2018	5,113		2,450.85		(482,276)		(610,980)		(610,980)	(128,705)						100/103
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/15/2017	03/15/2018	1,748		2,450.85		(67,541)		(70,141)		(70,141)	(2,599)						100/103
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/15/2017	03/15/2018	2,272		2,456.82		(81,284)		(81,517)		(81,517)	(233)						100/103
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/15/2017	03/15/2018	285		2,456.82		(25,940)		(32,523)		(32,523)	(6,583)						100/103
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/15/2017	03/15/2018	1,063		2,463.97		(93,154)		(116,863)		(116,863)	(23,709)						100/103
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/15/2017	03/15/2018	46		2,465.17		(1,507)		(1,433)		(1,433)	73						100/103
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/15/2017	03/15/2018	170		2,468.74		(5,345)		(4,951)		(4,951)	394						100/103
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/15/2017	03/15/2018	254		2,468.74		(21,294)		(27,206)		(27,206)	(5,912)						100/103
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/15/2017	03/15/2018	340		2,486.63		(8,665)		(6,623)		(6,623)	2,042						100/103
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)		(179)		(179)	(70)						100/103
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)		(17,839)		(17,839)	(7,099)						100/103
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)		(82)		(82)	(33)						100/103
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)		(1,903)		(1,903)	(736)						100/103
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/13/2017	04/13/2018	87		2,393.00		(7,856)		(14,018)		(14,018)	(6,162)						100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/13/2017	04/13/2018	37		2,398.82		(1,318)		(3,217)		(3,217)	(1,900)						100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/13/2017	04/13/2018	425		2,398.82		(36,989)		(66,819)		(66,819)	(29,830)						100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/13/2017	04/13/2018	302		2,404.64		(10,194)		(25,096)		(25,096)	(14,902)						100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/13/2017	04/13/2018	18		2,404.64		(1,520)		(2,747)		(2,747)	(1,226)						100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/13/2017	04/13/2018	130		2,410.46		(10,605)		(19,376)		(19,376)	(8,771)						100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/13/2017	04/13/2018	5		2,410.46		(163)		(405)		(405)	(242)						100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/13/2017	04/13/2018	71		2,422.11		(1,947)		(4,929)		(4,929)	(2,982)						100/102
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)		(183,329)		(183,329)	(75,979)						100/102
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)		(38,058)		(38,058)	(20,886)						100/102

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	04/17/2017	04/16/2018	1,422		2,390.12		(146,626)		(252,338)		(252,338)	(105,712)						100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	04/17/2017	04/16/2018	268		2,395.99		(11,844)		(26,844)		(26,844)	(15,000)						100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	04/17/2017	04/16/2018	498		2,398.34		(49,257)		(84,913)		(84,913)	(35,656)						100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	04/17/2017	04/16/2018	6,164		2,407.74		(579,200)		(1,003,511)		(1,003,511)	(424,311)						100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	04/17/2017	04/16/2018	2,322		2,413.61		(84,007)		(198,369)		(198,369)	(114,362)						100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	04/17/2017	04/16/2018	6,911		2,413.61		(628,295)		(1,099,595)		(1,099,595)	(471,300)						100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	04/17/2017	04/16/2018	2,288		2,419.48		(77,400)		(183,981)		(183,981)	(106,581)						100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	04/17/2017	04/16/2018	275		2,419.48		(24,188)		(42,211)		(42,211)	(18,024)						100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	04/17/2017	04/16/2018	53		2,427.70		(1,625)		(3,948)		(3,948)	(2,323)						100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	04/17/2017	04/16/2018	285		2,431.23		(8,375)		(20,279)		(20,279)	(11,904)						100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	04/17/2017	04/16/2018	924		2,432.40		(75,516)		(133,118)		(133,118)	(57,602)						100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	04/17/2017	04/16/2018	407		2,448.84		(9,455)		(23,682)		(23,682)	(14,228)						100/102
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	04/17/2017	04/16/2018	234		2,448.84		(17,380)		(31,050)		(31,050)	(13,670)						100/102
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)		(589)		(589)	(189)						100/102
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)		(13,670)		(13,670)	(4,460)						100/102
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)		(2,525)		(2,525)	(680)						100/102
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)		(426)		(426)	(138)						100/102
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)		(29,219)		(29,219)	(9,557)						100/96
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)		(5,672)		(5,672)	182						100/96
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/12/2017	05/14/2018	2		2,468.60		(136)		(201)		(201)	(65)						100/96
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)		(12,489)		(12,489)	(4,132)						100/96
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)		(78)		(78)	5						100/96
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)		(3,096)		(3,096)	495						100/96
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)		(9,723)		(9,723)	(3,203)						100/96
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	05/15/2017	05/15/2018	1,278		2,438.35		(134,466)		(188,917)		(188,917)	(54,451)						100/96
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	05/15/2017	05/15/2018	418		2,438.35		(19,397)		(33,108)		(33,108)	(13,711)						100/96
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	05/15/2017	05/15/2018	271		2,444.36		(27,625)		(38,559)		(38,559)	(10,934)						100/96
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	05/15/2017	05/15/2018	96		2,450.37		(3,910)		(6,736)		(6,736)	(2,826)						100/96
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	05/15/2017	05/15/2018	85		2,455.17		(8,221)		(11,638)		(11,638)	(3,418)						100/96
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	05/15/2017	05/15/2018	8,332		2,462.38		(774,581)		(1,087,402)		(1,087,402)	(312,821)						100/96

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	5,520		2,468.38		(495,924)		(702,369)		(702,369)	(206,445)						100/96
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ20ELII46	05/15/2017	05/15/2018	2,187		2,468.38		(73,045)		(127,698)		(127,698)	(54,653)						100/96
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)		(123,798)		(123,798)	(52,363)						100/96
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)		(64,981)		(64,981)	(18,721)						100/96
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)		(5,225)		(5,225)	(2,204)						100/96
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)		(14,493)		(14,493)	(6,149)						100/96
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)		(25,842)		(25,842)	(7,421)						100/96
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)		(15,978)		(15,978)	(6,826)						100/96
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)		(66,203)		(66,203)	(18,683)						100/96
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)		(8,153)		(8,153)	(2,210)						100/96
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)		(1,490)		(1,490)	(819)						100/96
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)		(3,115)		(3,115)	(1,790)						100/96
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)		(1,072)		(1,072)	(292)						100/96
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)		(1,576)		(1,576)	(420)						100/96
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/14/2017	06/14/2018	3		2,504.96		(302)		(356)		(356)	(54)						100/95
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/14/2017	06/14/2018	2		2,511.06		(51)		(59)		(59)	(8)						100/95
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/14/2017	06/14/2018	438		2,511.06		(39,052)		(46,323)		(46,323)	(7,271)						100/95
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/14/2017	06/14/2018	153		2,517.15		(4,413)		(4,929)		(4,929)	(516)						100/95
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/14/2017	06/14/2018	46		2,529.34		(1,130)		(1,255)		(1,255)	(125)						100/95
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/14/2017	06/14/2018	10		2,535.44		(221)		(245)		(245)	(24)						100/95
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/14/2017	06/14/2018	222		2,541.53		(16,639)		(19,553)		(19,553)	(2,914)						100/95
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)		(179,543)		(179,543)	(30,713)						100/95
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)		(17,540)		(17,540)	(5,221)						100/95
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)		(15,933)		(15,933)	(2,823)						100/95
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)		(6,128)		(6,128)	(1,878)						100/95
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)		(502,120)		(502,120)	(84,220)						100/95
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)		(68,602)		(68,602)	(22,096)						100/95
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)		(589,078)		(589,078)	(102,438)						100/95
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)		(33,038)		(33,038)	(5,436)						100/95
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)		(93,995)		(93,995)	(30,123)						100/95

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	45		2,515.16		(1,243)		(1,838)		(1,838)	(595)						100/95
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	06/15/2017	06/15/2018	277		2,517.60		(23,490)		(28,049)		(28,049)	(4,559)						100/95
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)		(6,271)		(6,271)	(2,036)						100/95
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)		(16,324)		(16,324)	(5,517)						100/95
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)		(57,969)		(57,969)	(9,357)						100/95
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)		(1,138)		(1,138)	(630)						100/95
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)		(429)		(429)	(244)						100/95
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)		(262)		(262)	(87)						100/95
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)		(9,441)		(9,441)	(3,225)						100/95
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	07/14/2017	07/13/2018	3		2,526.90		(282)		(342)		(342)	(60)						100/95
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	07/14/2017	07/13/2018	239		2,533.05		(19,958)		(24,444)		(24,444)	(4,486)						100/95
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	07/14/2017	07/13/2018	96		2,539.20		(2,549)		(3,113)		(3,113)	(564)						100/95
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	07/14/2017	07/13/2018	16		2,545.34		(390)		(479)		(479)	(89)						100/95
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	07/14/2017	07/13/2018	47		2,551.49		(1,067)		(1,310)		(1,310)	(243)						100/95
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	07/14/2017	07/13/2018	134		2,563.79		(9,306)		(11,457)		(11,457)	(2,151)						100/95
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	07/17/2017	07/16/2018	1,069		2,496.03		(110,460)		(134,659)		(134,659)	(24,199)						100/95
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	07/17/2017	07/16/2018	258		2,496.03		(11,240)		(16,927)		(16,927)	(5,688)						100/95
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	07/17/2017	07/16/2018	671		2,502.17		(66,990)		(82,482)		(82,482)	(15,492)						100/95
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	07/17/2017	07/16/2018	169		2,508.32		(6,350)		(9,880)		(9,880)	(3,531)						100/95
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	07/17/2017	07/16/2018	81		2,514.47		(7,620)		(9,376)		(9,376)	(1,756)						100/95
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	07/17/2017	07/16/2018	5,144		2,520.62		(464,255)		(568,996)		(568,996)	(104,741)						100/95
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	07/17/2017	07/16/2018	5,154		2,526.77		(448,695)		(555,758)		(555,758)	(107,063)						100/95
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	07/17/2017	07/16/2018	1,234		2,526.77		(37,027)		(60,773)		(60,773)	(23,746)						100/95
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	07/17/2017	07/16/2018	1,842		2,532.91		(50,736)		(84,577)		(84,577)	(33,841)						100/95
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	07/17/2017	07/16/2018	248		2,545.21		(19,398)		(24,013)		(24,013)	(4,615)						100/95
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	07/17/2017	07/16/2018	305		2,546.44		(6,975)		(12,151)		(12,151)	(5,176)						100/95
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Credit Suisse 1V8Y6QCX6YMJ2OELII46	07/17/2017	07/16/2018	474		2,553.82		(35,067)		(44,156)		(44,156)	(9,089)						100/95
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/27/2017	07/27/2018	9		2,562.06		(439)		(257)		(257)	182						100/95
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/27/2017	07/27/2018	16		2,568.25		(732)		(411)		(411)	321						100/95
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/27/2017	07/27/2018	104		2,580.63		(6,347)		(8,539)		(8,539)	(2,192)						100/95

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	08/14/2017	08/14/2018	19		2,533.65		(1,647)		(2,060)		(2,060)	(413)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/14/2017	08/14/2018	13		2,539.82		(378)		(542)		(542)	(165)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/14/2017	08/14/2018	349		2,539.82		(29,756)		(37,081)		(37,081)	(7,325)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/14/2017	08/14/2018	78		2,545.98		(2,093)		(3,066)		(3,066)	(973)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/14/2017	08/14/2018	4		2,552.14		(99)		(149)		(149)	(50)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/14/2017	08/14/2018	45		2,564.47		(910)		(1,442)		(1,442)	(532)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/14/2017	08/14/2018	94		2,570.64		(6,607)		(8,505)		(8,505)	(1,899)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/15/2017	08/15/2018	807		2,501.58		(84,575)		(105,284)		(105,284)	(20,709)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/15/2017	08/15/2018	363		2,501.58		(17,453)		(26,969)		(26,969)	(9,516)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/15/2017	08/15/2018	264		2,507.74		(26,715)		(33,138)		(33,138)	(6,423)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/15/2017	08/15/2018	57		2,513.90		(2,380)		(3,822)		(3,822)	(1,442)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/15/2017	08/15/2018	77		2,518.83		(7,315)		(9,149)		(9,149)	(1,834)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/15/2017	08/15/2018	5,833		2,526.23		(533,313)		(672,782)		(672,782)	(139,469)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/15/2017	08/15/2018	5,181		2,532.39		(457,166)		(575,602)		(575,602)	(118,436)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/15/2017	08/15/2018	1,657		2,532.39		(55,965)		(94,713)		(94,713)	(38,749)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/15/2017	08/15/2018	1,637		2,538.55		(50,841)		(89,295)		(89,295)	(38,454)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/15/2017	08/15/2018	359		2,539.78		(30,356)		(38,737)		(38,737)	(8,382)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/15/2017	08/15/2018	140		2,544.71		(4,037)		(7,168)		(7,168)	(3,131)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/15/2017	08/15/2018	306		2,550.87		(24,085)		(31,144)		(31,144)	(7,059)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/15/2017	08/15/2018	379		2,557.03		(9,257)		(17,310)		(17,310)	(8,054)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/15/2017	08/15/2018	842		2,559.50		(63,080)		(81,330)		(81,330)	(18,250)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/25/2017	08/27/2018	5		2,522.45		(101)		(245)		(245)	(144)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/25/2017	08/27/2018	5		2,540.77		(77)		(225)		(225)	(148)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/25/2017	08/27/2018	5		2,540.77		(330)		(535)		(535)	(205)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/25/2017	08/27/2018	54		2,546.88		(3,485)		(5,747)		(5,747)	(2,262)						100/100
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	09/14/2017	09/14/2018	8		2,564.25		(762)		(820)		(820)	(58)						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	09/14/2017	09/14/2018	311		2,570.49		(28,594)		(31,113)		(31,113)	(2,520)						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	09/14/2017	09/14/2018	5		2,570.49		(165)		(203)		(203)	(38)						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	09/14/2017	09/14/2018	77		2,576.73		(2,235)		(2,789)		(2,789)	(554)						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FW0LXP3B76	09/14/2017	09/14/2018	6		2,582.97		(161)		(207)		(207)	(46)						100/97

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	WELLS FARGO PBLD0EJDB5FWOLXP3B76	09/14/2017	09/14/2018	145		2,595.44		(3,258)		(4,382)		(4,382)	(1,124)						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	09/14/2017	09/14/2018	340		2,601.68		(26,149)		(28,434)		(28,434)	(2,285)						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/15/2017	09/17/2018	478		2,537.73		(23,123)		(31,745)		(31,745)	(8,622)						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/15/2017	09/17/2018	1,644		2,537.73		(180,018)		(192,310)		(192,310)	(12,292)						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/15/2017	09/17/2018	292		2,543.98		(31,025)		(33,374)		(33,374)	(2,349)						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/15/2017	09/17/2018	60		2,550.23		(2,543)		(3,618)		(3,618)	(1,075)						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/15/2017	09/17/2018	88		2,551.48		(8,888)		(9,642)		(9,642)	(754)						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/15/2017	09/17/2018	7,087		2,562.74		(680,448)		(732,816)		(732,816)	(52,368)						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/15/2017	09/17/2018	5,797		2,568.99		(539,214)		(584,977)		(584,977)	(45,763)						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/15/2017	09/17/2018	1,710		2,568.99		(58,354)		(89,241)		(89,241)	(30,887)						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/15/2017	09/17/2018	612		2,570.24		(56,457)		(60,488)		(60,488)	(4,031)						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/15/2017	09/17/2018	1,742		2,575.24		(54,655)		(85,430)		(85,430)	(30,775)						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/15/2017	09/17/2018	502		2,581.49		(14,621)		(23,531)		(23,531)	(8,911)						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/15/2017	09/17/2018	310		2,587.74		(25,653)		(28,079)		(28,079)	(2,427)						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/15/2017	09/17/2018	506		2,593.99		(12,460)		(21,196)		(21,196)	(8,736)						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/15/2017	09/17/2018	724		2,595.24		(57,920)		(62,464)		(62,464)	(4,544)						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	09/27/2017	09/27/2018	19		2,601.05		(1,579)		(1,717)		(1,717)	(138)						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	09/27/2017	09/27/2018	12		2,607.32		(267)		(362)		(362)	(95)						100/97
S&P500 OTC European Call-Sell	Index/Annuity	N/A	Equity/Index	WELLS FARGO PBLD0EJDB5FWOLXP3B76	09/27/2017	09/27/2018	123		2613.59		(9,425)		(10,276)		(10,276)	(852)						100/97
0509999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(5,924,861)	(14,686,185)	0	(39,560,895)	XXX	(39,560,895)	(17,081,705)	0	0	0	0	XXX	XXX
0569999. Subtotal - Written Options - Hedging Other										(5,924,861)	(14,686,185)	0	(39,560,895)	XXX	(39,560,895)	(17,081,705)	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										(5,924,861)	(14,686,185)	0	(39,560,895)	XXX	(39,560,895)	(17,081,705)	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										(5,924,861)	(14,686,185)	0	(39,560,895)	XXX	(39,560,895)	(17,081,705)	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

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)
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										4,657,404	9,079,917	0	21,338,264	XXX	21,338,264	7,577,496	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	128,060	0	184,224	XXX	184,224	56,164	0	0	0	0	XXX	XXX
1449999 - Totals										4,657,404	9,207,977	0	21,522,488	XXX	21,522,488	7,633,660	0	0	0	0	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

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

N O N E

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

N O N E

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
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	184,224		184,224	184,224		184,224		
Barclays G5GSEF7VJP5I70UK5573	Y	N		10,046,705	(6,736,884)	3,309,821	10,046,705	(6,736,884)	3,309,821	0	0
Credit Suisse 1V8Y6QCX6YMJ2OELII46	Y	N		45,641,680	(32,092,135)	13,549,545	45,641,680	(32,092,135)	13,549,545	0	0
Goldman Sachs W22LROWP2IHZNBB6K528	Y	N	3,730,000	4,202,257	(65,214)	407,043	4,202,257	(65,214)	407,043	0	0
Morgan Stanley 4PQUHN3JPFGFNF3BB653	Y	N		875,771	(586,359)	289,412	875,771	(586,359)	289,412	0	0
Wells Fargo PBLD0EJDB5FWOLXP3B76	Y	Y		132,746	(80,303)	52,443	132,746	(80,303)	52,443	0	0
0299999. Total NAIC 1 Designation			3,730,000	60,899,159	(39,560,895)	17,608,264	60,899,159	(39,560,895)	17,608,264	0	0
0899999. Aggregate Sum of Central Clearing houses						0			0		
0999999 - Gross Totals			3,730,000	61,083,383	(39,560,895)	17,792,488	61,083,383	(39,560,895)	17,792,488	0	0
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64				61,083,383	(39,560,895)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

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

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Goldman Sachs	W22LROWP2IHZNBB6K528	Cash	000000-00-0		3,730,000	3,730,000	XXX		V
0299999 - Total					3,730,000	3,730,000	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			46,630,707	46,630,707	10/02/2017
8999999. Total - Short-Term Invested Assets (Schedule DA type)				46,630,707	46,630,707	XXX
9999999 - Totals				46,630,707	46,630,707	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ 32,193,498 Book/Adjusted Carrying Value $ 32,193,498
2. Average balance for the year to date Fair Value $ 31,309,501 Book/Adjusted Carrying Value $ 31,309,501
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 22,146,609 NAIC 2 $ 24,484,097 NAIC 3 $ 0 NAIC 4 $ 0 NAIC 5 $ 0 NAIC 6 $ 0

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	5,283,019	5,283,019	01/15/2030
690353-H9-1	OPIC US Agency Floating Rate Flt % Due 9/15/2022 MJSD15		1	1,087,460	1,087,460	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	4,736,825	4,736,825	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-X5-1	OPIC AGENCY DEBENTURES Flt % Due 8/15/2029 FMAN15		1	2,400,000	2,400,000	08/15/2029
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				24,663,167	24,663,167	XXX
0599999. Total - U.S. Government Bonds				24,663,167	24,663,167	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
76252P-HJ-1	RIB FLOATER TRUST 1.34% Due 7/1/2022 Mo-1		1FE	8,900,000	8,900,000	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				10,990,000	10,990,000	XXX
3199999. Total - U.S. Special Revenues Bonds				15,290,000	15,290,000	XXX
00206R-CW-0	AT&T INC 1 3/4% Due 1/15/2018 JJ15		2FE	500,305	499,959	01/15/2018
025537-AF-8	AMERICAN ELECTRIC POWER 1.65% Due 12/15/2017 JD15		2FE	1,800,099	1,800,042	12/15/2017
0258M0-EJ-4	AMERICAN EXPRESS Flt % Due 5/3/2019 FMAN3		1FE	1,002,528	1,000,000	05/03/2019
02665W-BR-1	AMERICAN HONDA FINANCE Flt % Due 1/22/2019 JAJ022		1FE	1,001,078	1,000,000	01/22/2019
05329W-AJ-1	AUTONATION INC 6 3/4% Due 4/15/2018 AO15		2FE	2,334,612	2,335,223	04/15/2018
064255-BL-5	BANK OF TOKYO-MIT UFJ 1.7% Due 3/5/2018 MS5		1FE	580,120	580,151	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	BARCLAYS PLC 2% Due 3/16/2018 MS16		2FE	200,142	200,139	03/16/2018
171340-AM-4	CHURCH & DWIGHT CO INC Flt % Due 1/25/2019 JAJ025		2FE	2,298,507	2,300,000	01/25/2019
172967-EM-9	CITIGROUP 6 1/8% Due 11/21/2017 MN21		2FE	2,187,974	2,188,613	11/21/2017
17325F-AG-3	CITIBANK NA Flt % Due 9/18/2019 MJSD18		1FE	4,003,028	4,000,000	09/18/2019
17401Q-AA-9	CITIZENS BANK NA/RI 1.6% Due 12/4/2017 JD4		2FE	3,175,387	3,176,009	12/04/2017
22533D-2A-8	CREDIT AGRICOLE LONDON 3% Due 10/1/2017 A01		1FE	3,850,000	3,850,000	10/01/2017
25156P-AT-0	DEUTSCHE TELEKOM Flt % Due 9/19/2019 MJSD19		2FE	1,702,621	1,704,022	09/19/2019
30161M-AE-3	EXELON CORP 6.2% Due 10/1/2017 A01		2FE	1,815,000	1,815,000	10/01/2017
345397-VT-7	FORD MOTOR CREDIT 5% Due 5/15/2018 MN15		2FE	2,039,440	2,038,439	05/15/2018
375558-BN-2	GILEAD SCIENCES INC Flt % Due 9/20/2018 MJSD20		1FE	1,600,765	1,600,000	09/20/2018
375558-BQ-5	GILEAD SCIENCES INC Flt % Due 9/20/2019 MJSD20		1FE	1,603,358	1,600,000	09/20/2019
38141G-RC-0	GOLDMAN SACHS GROUP INC 2 3/8% Due 1/22/2018 JJ22		1FE	5,813,642	5,812,984	01/22/2018
42224D-AA-1	HEALTHEUM LLC Adj % Due 11/1/2029 FMAN1		1FE	2,290,000	2,290,000	11/01/2029
42824C-AU-3	HP ENTERPRISE CO 2.85% Due 10/5/2018 AO5		2FE	2,827,905	2,829,577	10/05/2018
446438-RL-9	HUNTINGTON NATIONAL BANK 1.7% Due 2/26/2018 FA26		1FE	1,050,209	1,050,149	02/26/2018
487437-AA-3	KEEP MEMORY ALIVE VRDN Adj % Due 5/1/2037 Mo-1		1FE	5,700,000	5,700,000	05/01/2037
50076Q-AX-4	KRAFT FOODS GROUP INC-W/I 6 1/8% Due 8/23/2018 FA23		2FE	1,142,302	1,141,826	08/23/2018
65590A-DM-5	NORDEA BANK AB NEW YORK Flt % Due 3/7/2019 MJSD7		1FE	3,099,120	3,100,000	03/07/2019
67103G-AA-7	OSF FINANCE VRDN Adj % Due 12/1/2037 Mo-1		1FE	3,250,000	3,250,000	12/01/2037
69349L-AD-0	PNC BANK NA 6% Due 12/7/2017 JD7		1FE	1,612,547	1,612,543	12/07/2017
694308-HQ-3	PACIFIC GAS & EL Flt % Due 11/30/2017 FMAN28		1FE	700,000	700,000	11/30/2017
718546-AM-6	PHILLIPS 66 Flt % Due 4/15/2019 JAJ015		2FE	1,401,763	1,400,000	04/15/2019
86787E-AM-9	SUNTRUST BANK 7 1/4% Due 3/15/2018 MS15		2FE	2,740,356	2,740,999	03/15/2018
89352H-AF-6	TRANS-CANADA PIPELINES 6 1/2% Due 8/15/2018 FA15		1FE	832,524	832,783	08/15/2018
90261X-HH-8	UBS AG STAMFORD CT 1.8% Due 3/26/2018 MS26		1FE	1,201,937	1,200,955	03/26/2018
98956P-AE-2	ZIMMER HOLDINGS INC 2% Due 4/1/2018 A01		2FE	1,801,847	1,802,269	04/01/2018
98978V-AG-8	ZOETIS INC 1 7/8% Due 2/1/2018 FA1		2FE	4,308,789	4,301,860	02/01/2018
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				74,867,903	74,853,543	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				74,867,903	74,853,543	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				103,831,070	103,816,709	XXX
6299999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6399999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6499999. Total - Other Loan-Backed and Structured Securities				10,990,000	10,990,000	XXX
6599999. Total - SVO Identified Funds				0	0	XXX
6699999. Total Bonds				114,821,070	114,806,709	XXX
7099999. Total - Preferred Stocks				0	0	XXX
7599999. Total - Common Stocks				0	0	XXX
7699999. Total - Preferred and Common Stocks				0	0	XXX
	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			47,554	47,554	
8999999. Total - Short-Term Invested Assets (Schedule DA type)				4,710,999	4,710,999	XXX
000000-00-0	Huntington National Bank Money Market Account			14,216	14,216	
000000-00-0	Key Bank Money Market Account			13,310	13,310	
000000-00-0	BB&T Bank Money Market Account			18,691	18,691	
000000-00-0	Key Bank VMDA			8,337,228	8,337,228	
9099999. Total - Cash (Schedule E Part 1 type)				8,383,445	8,383,445	XXX
000000-00-0	BANK OF TOKYO CP 1.13% Due 10/6/2017 At Mat			3,699,187	3,699,187	10/06/2017
000000-00-0	CRH AMERICA FINANCE INC CP 1.45% Due 10/2/2017 At Mat			5,988,600	5,988,400	10/02/2017
000000-00-0	CARGILL INC CP 1.11% Due 10/6/2017 At Mat			2,999,168	2,999,168	10/06/2017
000000-00-0	CENTENNIAL ENERGY CP 1.46% Due 10/2/2017 At Mat			3,495,450	3,495,600	10/02/2017
000000-00-0	CENTERPOINT ENERGY INC CP 1.28% Due 10/2/2017 At Mat			2,899,691	2,899,691	10/02/2017
000000-00-0	NIKE INC CP 1.07% Due 10/4/2017 At Mat			1,699,697	1,699,697	10/04/2017
000000-00-0	SINOPEC CENTURY BRIGHT C CP 1.3% Due 10/4/2017 At Mat			3,299,166	3,299,166	10/04/2017
000000-00-0	TELUS CORP CP 1 1/2% Due 12/1/2017 At Mat			8,667,012	8,667,012	12/01/2017
000000-00-0	TELUS CORP CP 1 1/2% Due 12/20/2017 At Mat			5,281,229	5,281,229	12/20/2017
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				38,029,200	38,029,149	XXX
9999999 - Totals				165,944,713	165,930,303	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ 62,571,103 Book/Adjusted Carrying Value $ 62,543,517
2. Average balance for the year to date Fair Value $ 147,561,784 Book/Adjusted Carrying Value $ 147,438,828

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
				Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6	7	8	
Depository		Code	Rate of Interest			First Month	Second Month	Third Month	*
BANK OF NEW YORK MELLON	NEW YORK, NY					290,522	1,255,184	1,945,369	XXX
BRANCH BANKING & TRUST CO.	WINSTON-SALEM, NC					532,988	533,237	533,486	XXX
FEDERAL HOME LOAN BANK	CINCINNATI, OH					2,430,932	2,014,983	3,516,101	XXX
HUNTINGTON BANK	COLUMBUS, OH					529,266	529,471	529,676	XXX
JP MORGAN/CHASE	NEW YORK, NY					(7,981,245)	(14,951,645)	(12,356,404)	XXX
KEYCORP (KEY BANK)	CLEVELAND, OH					8,339,664	8,358,164	8,379,679	XXX
US BANK	CINCINNATI, OH					3,385,318	3,663,276	3,217,569	XXX
0199998. Deposits in ... 3 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX			461,663	487,693	486,370	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	7,989,108	1,890,363	6,251,846	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	7,989,108	1,890,363	6,251,846	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	0	0	7,989,108	1,890,363	6,251,846	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
BANK OF TOKYO CP		09/29/2017	1.130	10/06/2017	3,699,187	232	0
CRH AMERICA FINANCE INC CP		08/15/2017	1.450	10/02/2017	5,988,400	11,358	0
CARGILL INC CP		09/27/2017	1.110	10/06/2017	2,999,168	370	0
CENTENNIAL ENERGY CP		09/01/2017	1.460	10/02/2017	3,495,600	4,258	0
CENTERPOINT ENERGY INC CP		09/29/2017	1.280	10/02/2017	2,899,691	206	0
DOW CHEMICAL CP		09/27/2017	1.290	10/10/2017	1,999,068	287	0
KCPLMO CP		09/25/2017	1.380	10/02/2017	3,998,927	920	0
LOUISVILLE G&E CP		09/22/2017	1.320	10/06/2017	3,997,947	1,320	0
NIKE INC CP		09/28/2017	1.070	10/04/2017	1,699,697	152	0
ORANGE AND ROCK UTIL CP		09/27/2017	1.310	10/10/2017	3,998,108	582	0
PEOPLES GAS LIGHT & COKE CP		09/29/2017	1.250	10/02/2017	1,999,792	139	0
REED CP		09/27/2017	1.320	10/11/2017	3,997,947	587	0
SNAP-ON INC CP		09/28/2017	1.200	10/05/2017	1,049,755	105	0
TYSON FOODS INC CP		09/20/2017	1.290	10/02/2017	2,498,925	985	0
VW CREDIT INC CP		09/27/2017	1.380	10/03/2017	1,099,747	169	0
VW CREDIT INC CP		09/20/2017	1.400	10/04/2017	3,997,822	1,711	0
TELUS CORP CP		09/01/2017	1.500	12/01/2017	8,667,012	10,875	0
TELUS CORP CP		09/26/2017	1.500	12/20/2017	5,281,229	1,104	0
ELECTRICITE DE FRANCE CP		09/27/2017	1.350	10/11/2017	2,998,425	450	0
SINOPEC CENTURY BRIGHT C CP		09/27/2017	1.300	10/04/2017	3,299,166	477	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					69,665,613	36,287	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					69,665,613	36,287	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					69,665,613	36,287	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					69,665,613	36,287	0
8699999 - Total Cash Equivalents					69,665,613	36,287	0